

County of Riverside INVESTMENT OVERSIGHT COMMITTEE (IOC)

Agenda

October 27, 2022 10:00 a.m.

IMPORTANT NOTICE REGARDING IOC MEETING

This meeting is being conducted utilizing teleconferencing and electronic means. This is consistent with State of California Executive Order N-29-20 dated March 17, 2020, regarding the COVID-19 pandemic. In compliance with the Americans with Disabilities Act, if you need special assistance to participate in this meeting, please contact Ivanka Aghbashian at (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].

Submission of Public Comments: For those who wish to make public comments at this meeting, please submit your comments by email to Ivanka Aghbashian at iaghbashian@rivco.org prior to 9:00 a.m. on October 27. All email comments shall be subject to the same rules as would otherwise govern speaker comments at the meetings. All email comments shall not exceed three (3) minutes and will be read out loud at the meeting and become part of the record of the meeting.

| 1. | Call | to Order Executive Office |
|-----|-------------|---|
| 2. | auth Con | roval of Resolution No. 2022-004: A Resolution of the Investment Oversight Committee norizing remote teleconference meetings of the legislative bodies of the Investment Oversight nmittee for the period of October 27, 2022 to November 26, 2022 pursuant to the Ralph M wn Act |
| 3. | Арр | roval of Meeting Minutes from July 28, 2022 Executive Office |
| 4. | Moi | nthly Disclosure Report on Investment PortfolioSteve Faeth |
| 5. | Inve | estment Reports of Funds Outside the County Treasury |
| | a) | CORAL |
| | b) | Land Secured Districts |
| | c) | Successor Agency to the Redevelopment AgencyImelda Delos Santos |
| | d) | Pension Obligation BondsImelda Delos Santos |
| | e) | Infrastructure Financing AuthorityImelda Delos Santos |
| 6. | Trea | asurer-Tax Collector's Statement of Investment Policy – Review/UpdateJohn Byerly |
| 7. | Agre | eed Upon Procedures (AUP) Audit ReportImelda Delos Santos |
| 8. | Pub | lic Comment |
| 9. | Oth | er Business |
| 10. | Me | eting Adjourned to January 26, 2023 |

RESOLUTION NO. 2022-004

A RESOLUTION OF THE INVESTMENT OVERSIGHT COMMITTEE AUTHORIZING REMOTE TELECONFERENCE MEETINGS OF THE LEGISLATIVE BODIES OF THE INVESTMENT OVERSIGHT COMMITTEE FOR THE PERIOD OF OCTOBER 27, 2022 TO NOVEMBER 26, 2022 PURSUANT TO THE RALPH M. BROWN ACT

WHEREAS, all meetings of the Investment Oversight Committee and its legislative bodies are open and public, as required by the Ralph M. Brown Act (Cal. Gov. Code §§ 54950 – 54963), so that any member of the public may attend, participate, and view the legislative bodies conduct their business; and

WHEREAS, the Brown Act, Government Code section 54953(e), makes provisions for remote teleconferencing participation in meetings by members of a legislative body, without compliance with the requirements of Government Code section 54953(b)(3), subject to the existence of certain conditions and requirements; and

WHEREAS, a required condition of Government Code section 54953(e) is that a state of emergency is declared by the Governor pursuant to Government Code section 8625, proclaiming the existence of conditions of disaster or of extreme peril to the safety of persons and property within the state caused by conditions as described in Government Code section 8558(b); and

WHEREAS, a further required condition of Government Code section 54953(e) is that state or local officials have imposed or recommended measures to promote social distancing, or, the legislative body holds a meeting to determine or has determined by a majority vote that meeting in person would present imminent risks to the health and safety of attendees; and

WHEREAS, on March 4, 2020, Governor Newsom issued a Proclamation of a State of Emergency declaring a state of emergency exists in California due to the threat of COVID-19, pursuant to the California Emergency Services Act (Government Code section 8625); and,

WHEREAS, on June 11, 2021, Governor Newsom issued Executive Order N-07-21, which formally rescinded the Stay-at-Home Order (Executive Order N-33-20), as well as the framework for a gradual, risk-based reopening of the economy (Executive Order N-60-20, issued on May 4, 2020) but did

not rescind the proclaimed state of emergency; and,

WHEREAS, on June 11, 2021, Governor Newsom also issued Executive Order N-08-21, which set expiration dates for certain paragraphs of the State of Emergency Proclamation dated March 4, 2020 and other Executive Orders but did not rescind the proclaimed state of emergency; and,

WHEREAS, as of the date of this Resolution, neither the Governor nor the state Legislature have exercised their respective powers pursuant to Government Code section 8629 to lift the state of emergency either by proclamation or by concurrent resolution the state Legislature; and,

WHEREAS, the California Department of Industrial Relations has issued regulations related to COVID-19 Prevention for employees and places of employment. Title 8 of the California Code of Regulations, Section 3205(c)(5)(D) specifically recommends physical (social) distancing as one of the measures to decrease the spread of COVID-19 based on the fact that particles containing the virus can travel more than six feet, especially indoors; and,

WHEREAS, the Investment Oversight Committee finds that state or local officials have imposed or recommended measures to promote social distancing, based on the California Department of Industrial Relations' issuance of regulations related to COVID-19 Prevention through Title 8 of the California Code of Regulations, Section 3205(c)(5)(D); and,

WHEREAS, as a consequence, the Investment Oversight Committee does hereby find that it and its legislative bodies shall conduct their meetings by teleconferencing without compliance with Government Code section 54953 (b)(3), pursuant to Section 54953(e), and that such legislative bodies shall comply with the requirements to provide the public with access to the meetings as prescribed by Government Code section 54953(e)(2).

NOW, THEREFORE, BE IT RESOLVED, FOUND AND ORDERED by the Investment Oversight Committee in regular session assembled on <u>October 27, 2022</u> does hereby resolve as follows:

- Section 1. Recitals. All of the above recitals are true and correct and are incorporated into this Resolution by this reference.
- Section 2. State or Local Officials Have Imposed or Recommended Measures to Promote Social Distancing. The Investment Oversight Committee hereby proclaims that state officials have imposed or recommended measures to promote social (physical) distancing based on the California Department of

Industrial Relations' issuance of regulations related to COVID-19 Prevention through Title 8 of the California Code of Regulations, Section 3205(c)(5)(D). Remote Teleconference Meetings. The Investment Oversight Committee and any of Section 3. its legislative bodies are hereby authorized and directed to take all actions necessary to carry out the intent and purpose of this Resolution including, conducting open and public meetings in accordance with Government Code section 54953(e) and other applicable provisions of the Brown Act. Section 4. Effective Date. This Resolution shall take effect immediately upon its adoption and shall be effective until the earlier of (i) November 26, 2022, or (ii) such time the Investment Oversight Committee adopts a subsequent resolution in accordance with Government Code section 54953(e)(3) to extend the time during which its legislative bodies may continue to teleconference without compliance with Section 54953(b)(3). ADOPTED this 27th day of October, 2022 by the Investment Oversight Committee, by the following vote: YES: NO: ABSENT: **ABSTAIN:**



County of Riverside INVESTMENT OVERSIGHT COMMITTEE MINUTES OF VIRTUAL MEETING

July 28, 2022 10:00 a.m.

Members Present:

Don Kent Executive Office

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

Michele Cisneros (alternate) RCTC

Giovane Pizano (alternate) Treasurer-Tax Collector

Members Absent:

Matt Jennings Treasurer-Tax Collector

Sergio Vidal RCTC

Staff and Guests Present:

Synthia Gunzel County Counsel Imelda Delos Santos Executive Office Ivanka Aghbashian Executive Office Jarvyk Punzalan Executive Office

Esmeralda Oviedo HHPWS

John Byerly Treasurer- Tax Collector Steve Faeth Treasurer- Tax Collector Isela Licea 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 RESOLUTION NO. 2022-003

A Resolution of the Investment Oversight Committee authorizing remote teleconference meetings of the legislative bodies of the Investment Oversight Committee for the period of April 27, 2022 to May 22, 2022 pursuant to the Ralph M. Brown Act.

MOTION: Giovane Pizano moved to approve.

Don Kent seconded.

All were in favor. The motion was approved unanimously.

3. APPROVAL OF MINUTES

The April 27, 2022 meeting minutes were reviewed and approved.

MOTION: Don Kent moved to approve.

Giovane Pizano seconded.

All were in favor. The motion was approved unanimously.

4. MONTHLY DISCLOSURE REPORT ON INVESTMENT PORTFOLIO

The TPIF market value balance ending June 30, 2022, was \$11,553,414,894, up from \$11,224,948,921 on March 31, 2022. The portfolio yield on June 30, 2022, was 1.05%, up from 0.56% on March 31, 2022. In response to continued high inflation indicators, the Federal Reserve raised its Fed Funds rate by 75 basis points on June 15th, bringing the lower range of the rate from 0.75% to 1.50%. The 1-year Treasury bill yield began the quarter at 1.70% and ended at 2.77%. The 2-year Treasury yield began the quarter at 2.42% and ended at 2.95%. The 5-year Treasury yield began the quarter at 1.53% and ended at 3.04%.

With the portfolio's maturities still heavily concentrated in the 'under 1 year' sector, we should see continued increases in our yield as we roll these maturities into higher yielding investments. It is currently expected that the Federal Reserve will continue to make incremental rate increases until inflation is brought under control.

5. INVESTMENT REPORTS OF FUNDS OUTSIDE THE COUNTY TREASURY

CORAL: Jarvyk Punzalan reported an extra dollar in the 2009 Public Safety bond was transferred back to Bank of America. There was a significant decrease in the prior quarter for the Hospital Bond due to debt service payments. Yields in the money market securities have increased.

LAND SECURED DISTRICTS: Jarvyk Punzalan reported cash in the previous quarter for CFD 04-2 Lake Hills Crest has been reinvested into Morgan Stanley money market funds. CFD 07-2 Series 2017 Clinton Keith proceeds decreased due to TLMA improvement projects. All CFD's money market funds have increased in yields.

SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENGY: Imelda Delos Santos reported that the portfolio was reduced by about \$11.6 million due to the payment of debt service in April. She said the portfolio benefited on the increases in interest rates.

PENSION OBLIGATION BONDS: Imelda Delos Santos reported no significant change but that the composition of the portfolio changed from last quarter. The Agreement with FSA (now MassMutual) requires an annual withdrawal, therefore, amounts invested in FSA last quarter are drawn down and invested in money market funds. The trustee will then make a monthly deposit back to FSA during the year.

INFRASTRUCTURE FINANCING AUTHORITY: Imelda Delos Santos reported no significant change. The portfolio was reduced by the amount of debt service paid in May.

6. PUBLIC COMMENT

None.

7. OTHER BUSINESS

None.

8. ADJOURNMENT

The next IOC meeting is scheduled for Thursday, October 27, 2022 at 10:00 a.m. Don Kent adjourned the meeting at 10:25 a.m

COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR'S

MANAGED BY

Matt Jennings
Treasurer-Tax Collector

Giovane Pizano Assistant Treasurer

John Byerly

Chief Investment Officer

Steve Faeth
Senior Investment Officer

Isela Licea
Investment Officer

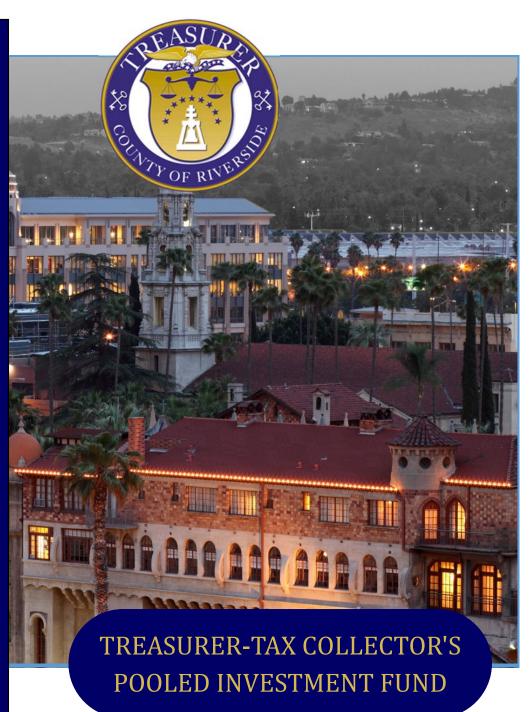
COUNTY ADMINISTRATIVE CENTER

4080 LEMON STREET,

4TH FLOOR,

RIVERSIDE, CA 92502-2205

WWW.COUNTYTREASURER.ORG



JULY 2022 REPORT

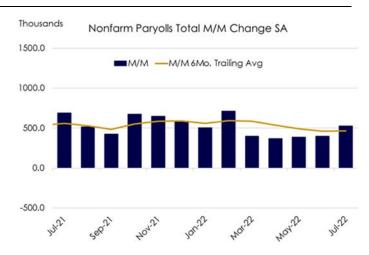
INFLATION SCARE GROWS

Before we begin our economic commentary, I would like to point out that our monthly report has a different look and feel to it. We have changed the format somewhat to provide the reader with more clarity and insight to the TPIF's financial position. We hope you enjoy our report and would like any feedback you may have on its contents as we aim to provide our depositors and constituents with the most relevant information possible.



The United States is experiencing price inflation not seen since the 1970's. The Consumer Price Index (CPI) number released in July stood at 9.1%, prompting the Federal Reserve to raise rates another 75 basis points, bringing the Federal Funds Rate to a range of 2.25% - 2.50%. As a result, we can expect to see the FED continuing with more rate increases until there is solid proof that inflation is back under control. Higher rates will continue to push the Treasurer Pooled Investment Fund yield higher.

The economy is still churning out job growth, with the July nonfarm payroll release coming in at a robust 372,000 jobs created and the unemployment rate holding steady at 3.6%. That is a rate close to the 50 year low of 3.5% reached just before the pandemic. July's NAHB Housing Market Index dropped 12 points to 55, the second largest



monthly decline on record behind April 2020's pandemic-induced collapse. Buyer traffic and single-family sales both posted substantial declines. Riverside County's housing market showed continued signs of cooling, with single family median home prices rising 13.1%, down from the 20 - 25% appreciation levels seen in 2021 and early 2022.

The Treasury Bond Market saw 2-year Treasury Note yields rise slightly, but 5-year Treasury Note yields dropped. This market behavior is a result of anticipation of higher rates eventually pushing the economy into recession. 2-year Treasury Notes began the month at a yield of 2.83% and ended at 2.89%. 5-year Treasury Notes began the month at a yield of 2.89% and ended at 2.68%. Stocks rose for the month, with the Dow Jones Industrial Average beginning the month at 31,000 and ending at 32,800

Matt Jennings
Treasurer-Tax Collector



PORTFOLIO SUMMARY

Month End Values \$ are Expressed in 000,000 Jul-22 Jan-22 Jul-21 \$11,179.87 \$ 11,166.03 \$ **Principal Value** 8,729.41 Market Value* 10,985.70 11,106.13 8,738.46 Book Value* 11,189.74 11,166.03 8,729.41 Unrealized Gain/Loss* (204.04)(59.90)9.05 -0.536% Paper Gain or Loss % -1.823% 0.104% Yield 1.25 0.33 0.3 WAM (Yrs) 1.23 1.13 1.24

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.

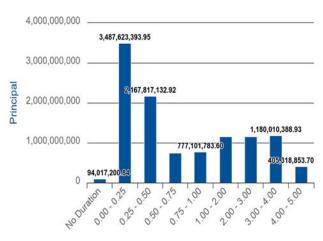
^{*} M arket values do not include accrued interest.

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

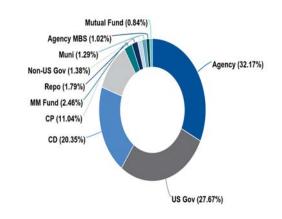
^{*} Unrealized Gain/Loss is Market Value - Book Value

TPIF STATS

| Composite Credit Ratings | | | | | | | | |
|--------------------------|-------------------|----------------|--------------|--|--|--|--|--|
| Rating | Market Value | Moody's Rating | Fitch Rating | | | | | |
| AAA | 5,127,858,708.54 | Aaa | AAA | | | | | |
| AA+ | 251,635,332.70 | Aaa | AAA | | | | | |
| AA | 100,498,693.95 | Aa2 | AA | | | | | |
| AA- | 125,000.00 | Aa3 | NA | | | | | |
| NA | 465,605,437.33 | NA | NA | | | | | |
| A-1+ | 5,039,977,393.35 | P-1 | AAA | | | | | |
| AAA | 10.985,700,565.87 | Aaa | AAA | | | | | |



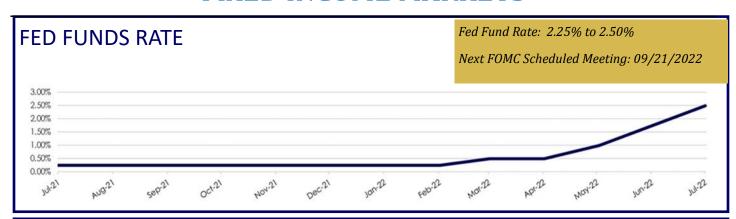
| Holdings by Security Type | | | | | | | | | | |
|---------------------------|------------------|---|-----|----------|-------|--|--|--|--|--|
| Security Type Category | Par Value | Days to Final Par Value Principal Maturity Market Price | | | | | | | | |
| Agency | 3,615,859,250.00 | 3,596,565,344.27 | 859 | 95.7517 | 1.194 | | | | | |
| US Gov | 3,110,000,000.00 | 3,092,875,833.69 | 422 | 97.8173 | 0.997 | | | | | |
| CD | 2,275,000,000.00 | 2,275,004,423.53 | 99 | 100.0000 | 1.317 | | | | | |
| CP | 1,239,700,000.00 | 1,233,826,735.01 | 49 | 99.7757 | 1.573 | | | | | |
| MM Fund | 274,955,016.99 | 274,990,000.99 | 0 | 1.0000 | 2.074 | | | | | |
| Repo | 200,000,000.00 | 200,000,000.00 | 1 | 100.0000 | 2.220 | | | | | |
| Non-US Gov | 153,895,000.00 | 153,701,457.58 | 638 | 95.8335 | 0.643 | | | | | |
| Muni | 143,650,000.00 | 144,500,815.00 | 591 | 96.7297 | 0.583 | | | | | |
| Agency MBS | 116,200,441.39 | 114,389,878.27 | 958 | 98.8091 | 3.477 | | | | | |
| Mutual Fund | 93,213,169.12 | 94,017,200.84 | | 1.0086 | | | | | | |

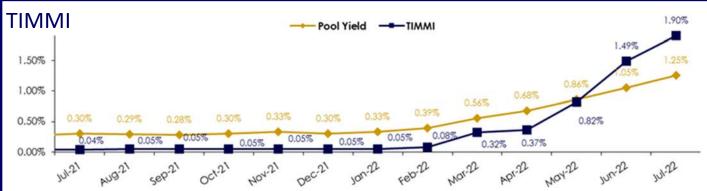


| Total | 11 222 472 877 40 | 11 170 871 680 18 | 440 | 04 6283 | 1 254 |
|-------|-------------------------|----------------------|-----|---------|-------|
| LOTAL | 11 / / / 4 / / 8 / / 40 | II I /U X / I AXU IX | 440 | U40/X3 | 1/54 |

| Month | Monthly Receipts | Monthly Disbursements | Difference | Required Matured Investments | Balance | Actual Investments Maturing | Available to Invest > 1 Year |
|---------|---------------------|--------------------------|------------|------------------------------------|----------|-----------------------------------|---------------------------------|
| 08/2022 | | | | | 67.69 | | |
| 08/2022 | 1,398.14 | 1,552.97 | -154.83 | 87.14 | 0.00 | 1,628.71 | |
| 09/2022 | 2,050.00 | 1,804.41 | 245.59 | | 245.59 | 915.50 | |
| 10/2022 | 1,500.00 | 1,700.00 | -200.00 | | 45.59 | 922.31 | |
| 11/2022 | 1,600.00 | 1,700.00 | -100.00 | 54.41 | (0.00) | 755.00 | |
| 12/2022 | 3,500.00 | 1,800.00 | 1700.00 | | 1,700.00 | 113.25 | |
| 01/2023 | 1,600.00 | 2,400.00 | -800.00 | | 900.00 | 1,210.00 | |
| 02/2023 | 1,500.00 | 1,800.00 | -300.00 | | 600.00 | 381.46 | |
| 03/2023 | 2,350.00 | 1,800.00 | 550.00 | | 1,150.00 | 236.75 | |
| 04/2023 | 2,750.00 | 2,070.00 | 680.00 | | 1,830.00 | 60.00 | |
| 05/2023 | 1,600.00 | 2,500.00 | -900.00 | | 930.00 | 417.19 | |
| 06/2023 | 2,300.00 | 2,400.00 | -100.00 | | 830.00 | 290.00 | |
| 07/2023 | 1,400.00 | 2,100.00 | -700.00 | | 130.00 | 85.14 | |
| TOTALS | 23,548.14 | 23,627.38 | (79.24) | 141.55 1.28% | 8,428.87 | 7,015.29 63.65% | 10,880.92 98.72% |

FIXED INCOME MARKETS





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

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



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) |
| CERTIFICATE & TIME DEPOSITS (NCD & TCD) |
| INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT AND INT'L FINANCE 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% | Α | | | | | | | |
| NA | NA | NA | | | | | | | |
| 60 DAYS | 20% | AAA/Aaa | | | | | | | |
| NA | NA | NA | | | | | | | |
| NA | NA | NA | | | | | | | |

| COUNTY INVESTMENT POLICY | | | | | | | | | | |
|--------------------------|---------------------------------------|----------------------------------|--|--|--|--|--|--|--|--|
| Maximum Maturity | 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% | AA/Aa2/AA | | | | | | | | |
| DAILY LI- QUIDITY | 1.00% | NA | | | | | | | | |
| DAILY LI- QUIDITY | 20% | AAA by 2 Of 3 RATINGS AGC. | | | | | | | | |
| DAILY LI- QUIDITY | Max \$50 million | NA | | | | | | | | |
| NA | NA | NA | | | | | | | | |

Actual %

1.32%

28.17%

0.00%

33.80% 11.24%

20.72%

1.40%

0.00%

0.00%

0.00%

0.0.86%

2.50%

0.00%

0.00%

| Agency AGCY BOND | | | | | | | | |
|------------------------|--|----------------|---------------------|--------------------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|
| Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| 3130ALGJ7 3134GW4C7 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN MORTGAGE CORP | 3.694 3.046 | 93.2445 91.5566 | 03/23/2026 10/27/2026 | 20,000,000.00 | 18,648,900.00 18,311,320.00 | 18,185,458.55 18,233,547.45 | 463,441.45 77,772.55 |
| 3130APXH3 | FEDERAL HOME LOAN BANKS | 2.589 | 97.1771 | 11/27/2023 | 20,000,000.00 | 19,435,420.00 | 19,539,874.32 | (104,454.32) |
| 3130ALCV4 3134GW6C5 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN MORTGAGE CORP | 2.112 3.122 | 92.5870 91.5442 | 02/24/2026 10/28/2026 | 25,000,000.00 15,000,000.00 | 23,146,750.00 13,731,630.00 | 23,842,303.42 13,631,382.62 | (695,553.42) 100,247.38 |
| 3133EL5S9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.905 | 94.9867 | 09/03/2024 | 10,000,000.00 | 9,498,670.00 | 9,514,043.01 | (15,373.01) |
| 3133EL4J0 3130ALHH0 | FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS | 2.882 3.040 | 95.0579 93.1856 | 08/19/2024 03/05/2026 | 10,000,000.00 10,500,000.00 | 9,505,790.00 9,784,488.00 | 9,525,222.12 9,765,020.20 | (19,432.12) 19,467.80 |
| US3130AL2X12 | FEDERAL HOME LOAN BANKS | 3.001 | 91.1943 | 02/17/2027 | 10,000,000.00 | 9,119,430.00 | 9,095,613.81 | 23,816.19 |
| 3130ALED2 3130AKYH3 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 2.050 1.746 | 91.7936 91.1501 | 02/24/2027 02/10/2027 | 15,000,000.00 10,000,000.00 | 13,769,040.00 9,115,010.00 | 14,333,076.16 9,604,412.66 | (564,036.16) (489,402.66) |
| 3134GWZV1 | FEDERAL HOME LOAN MORTGAGE CORP | 1.238 | 92.9755 | 10/22/2025 | 15,000,000.00 | 13,946,325.00 | 14,722,930.65 | (776,605.65) |
| 3130AQHS5 | FEDERAL HOME LOAN BANKS | 2.086 | 94.1223 | 01/28/2027 | 20,000,000.00 | 18,824,460.00 | 19,671,617.57 | (847,157.57) |
| 313382AX1 3130ANMH0 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 2.691 1.668 | 99.6917 92.8954 | 03/10/2023 08/20/2026 | 11,750,000.00 10,000,000.00 | 11,713,774.75 9,289,540.00 | 11,710,875.06 9,779,082.93 | 2,899.69 (489,542.93) |
| 3133ENKG4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.908 | 93.5011 | 01/11/2027 | 10,000,000.00 | 9,350,110.00 | 9,814,838.71 | (464,728.71) |
| 3133ENEW6 3130ALED2 | FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS | 0.457 3.001 | 98.0547 91.7936 | 05/23/2023 02/24/2027 | 50,000,000.00 20,000,000.00 | 49,027,350.00 18,358,720.00 | 49,966,949.07 18,323,016.16 | (939,599.07) 35,703.84 |
| 3130AQF57 | FEDERAL HOME LOAN BANKS | 0.736 | 96.8859 | 12/22/2023 | 25,000,000.00 | 24,221,475.00 | 24,961,726.03 | (740,251.03) |
| 3133ENRR3 3130AOHS5 | FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS | 1.764 1.984 | 97.9579 94.1223 | 03/14/2024 01/28/2027 | 20,000,000.00 10,000,000.00 | 19,591,580.00 9,412,230.00 | 19,956,018.60 9,878,898.01 | (364,438.60) (466,668.01) |
| 3133ENBK5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.340 | 92.7383 | 10/20/2026 | 10,000,000.00 | 9,273,830.00 | 9,918,533.67 | (644,703.67) |
| 3133ENYX2 3133ENUS7 | FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.439 2.721 | 100.5700 98.9227 | 06/17/2024 04/18/2024 | 10,000,000.00 10,520,000.00 | 10,057,000.00 10,406,668.04 | 9,965,934.61 10,495,372.71 | 91,065.39 (88,704.67) |
| 3130ALLP7 | FEDERAL HOME LOAN BANKS | 0.701 | 94.1995 | 03/17/2025 | 25,000,000.00 | 23,549,875.00 | 24,966,678.25 | (1,416,803.25) |
| 3137EAEX3 3135G0T94 | FEDERAL HOME LOAN MORTGAGE CORP FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.497 2.490 | 92.3846 99.9104 | 09/23/2025 01/19/2023 | 10,000,000.00 | 9,238,460.00 9,991,040.00 | 9,962,107.45 9,994,753.62 | (723,647.45) (3,713.62) |
| 3133ENBK5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.249 | 92.7383 | 10/20/2026 | 10,000,000.00 | 9,273,830.00 | 9,955,302.49 | (681,472.49) |
| 3132X03B5 3135G06G3 | FEDERAL AGRICULTURAL MORTGAGE CORF FEDERAL NATIONAL MORTGAGE ASSOCIATION | 2.960 0.573 | 99.9025 92.5820 | 06/30/2023 11/07/2025 | 10,000,000.00 14,000,000.00 | 9,990,250.00 12,961,480.00 | 9,990,361.50 13,967,137.13 | (111.50) (1,005,657.13) |
| 3133ENLZ1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.860 | 94.4016 | 01/26/2027 | 10,000,000.00 | 9,440,160.00 | 9,965,822.61 | (525,662.61) |
| 3130AKKP0 | FEDERAL HOME LOAN BANKS | 0.235 | 96.2176 | 12/22/2023 | 15,000,000.00 | 14,432,640.00 | 14,990,658.00 | (558,018.00) |
| 3130ALLP7 3130AQF65 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 0.688 1.306 | 94.1995 93.2603 | 03/17/2025 12/21/2026 | 15,000,000.00 10,000,000.00 | 14,129,925.00 9.326,030.00 | 14,985,149.69 9,976,275.60 | (855,224.69) (650,245.60) |
| 3133EMLF7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.155 | 99.6839 | 09/22/2022 | 15,000,000.00 | 14,952,585.00 | 14,999,258.32 | (46,673.32) |
| 3130AKDH6 3133EMKW1 | FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.176 0.235 | 99.4700 96.2516 | 10/21/2022 12/21/2023 | 10,000,000.00 20,000,000.00 | 9,947,000.00 19,250,320.00 | 9,998,877.78 19,993,035.71 | (51,877.78) (742,715.71) |
| 3133EKP75 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.671 | 97.2795 | 09/17/2024 | 6,128,000.00 | 5,961,287.76 | 6,119,052.43 | (157,764.67) |
| 3133EJD48 3130ARHG9 | FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS | 3.092 2.180 | 100.1407 98.7773 | 10/02/2023 02/28/2024 | 10,000,000.00 7,000,000.00 | 10,014,070.00 | 9,995,159.42 6,993,480.17 | 18,910.58 (79,069.17) |
| 3130APBH7 | FEDERAL HOME LOAN BANKS | 0.590 | 95.0131 | 09/30/2024 | 20,000,000.00 | 6,914,411.00 19,002,620.00 | 19,991,339.42 | (988,719.42) |
| 3133ENKS8 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.202 | 95.8000 | 01/06/2025 | 5,000,000.00 | 4,790,000.00 | 4,990,832.95 | (200,832.95) |
| 3133EMLT7 3134GXBL7 | FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN MORTGAGE CORP | 0.235 0.325 | 96.2029 96.6089 | 12/28/2023 11/16/2023 | 15,000,000.00 15,000,000.00 | 14,430,435.00 14,491,335.00 | 14,994,709.52 14,995,150.68 | (564,274.52) (503,815.68) |
| 3130ARMT5 | FEDERAL HOME LOAN BANKS | 2.838 | 98.9832 | 10/25/2024 | 10,000,000.00 | 9,898,320.00 | 9,991,947.37 | (93,627.37) |
| 3133ENVD9 3133EMLT7 | FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.913 0.244 | 99.7287 96.2029 | 04/26/2027 12/28/2023 | 10,000,000.00 | 9,972,870.00 9,620,290.00 | 9,983,334.94 9,995,245.14 | (10,464.94) (374,955.14) |
| 3133EMSC7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.512 | 93.8591 | 03/03/2025 | 10,000,000.00 | 9,385,910.00 | 9,991,914.78 | (606,004.78) |
| 3133EL7E8 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.250 | 98.3349 | 03/15/2023 | 10,000,000.00 | 9,833,490.00 | 9,998,137.36 | (164,647.36) |
| 3137EAEZ8 3133EMKW1 | FEDERAL HOME LOAN MORTGAGE CORP FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.280 0.235 | 96.7047 96.2516 | 11/06/2023 12/21/2023 | 10,000,000.00 | 9,670,470.00 9,625,160.00 | 9,996,206.20 9,996,527.40 | (325,736.20) (371,367.40) |
| 3134GXEX8 | FEDERAL HOME LOAN MORTGAGE CORP | 0.270 | 97.7122 | 06/01/2023 | 10,000,000.00 | 9,771,220.00 | 9,998,329.67 | (227,109.67) |
| 3133EJKN8 3133EMLP5 | FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.719 0.339 | 99.9860 93.9441 | 04/11/2023 12/23/2024 | 10,000,000.00 | 9,998,600.00 9,394,410.00 | 9,998,656.02 9,995,492.79 | (56.02) (601,082.79) |
| 3133EMTW2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.307 | 95.8503 | 03/18/2024 | 25,000,000.00 | 23,962,575.00 | 24,997,090.56 | (1,034,515.56) |
| 3134GVB31 3130ALGJ7 | FEDERAL HOME LOAN MORTGAGE CORP FEDERAL HOME LOAN BANKS | 0.760 1.016 | 94.0014 93.2445 | 05/28/2025 03/23/2026 | 15,000,000.00 8,921,250.00 | 14,100,210.00 8,318,574.96 | 14,995,751.38 8,916,094.18 | (895,541.38) (597,519.22) |
| 3130AKKF2 | FEDERAL HOME LOAN BANKS | 0.279 | 95.6556 | 03/28/2024 | 15,000,000.00 | 14,348,340.00 | 14,997,700.59 | (649,360.59) |
| 3133EMML3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.125 | 98.9179 | 01/12/2023 | 25,000,000.00 | 24,729,475.00 | 24,999,425.77 | (269,950.77) |
| 3134GXEX8 3133ENB33 | FEDERAL HOME LOAN MORTGAGE CORP FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.260 3.075 | 97.7122 100.5545 | 06/01/2023 07/19/2027 | 10,000,000.00 | 9,771,220.00 10,055,450.00 | 9,999,164.83 9,988,581.87 | (227,944.83) 66,868.13 |
| 3134GXCA0 | FEDERAL HOME LOAN MORTGAGE CORP | 0.328 | 96.5805 | 11/24/2023 | 10,710,000.00 | 10,343,771.55 | 10,708,816.58 | (365,045.03) |
| 3133ENB66 3134GXCA0 | FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN MORTGAGE CORP | 3.174 0.328 | 100.8324 96.5805 | 07/20/2026 11/24/2023 | 10,000,000.00 10,000,000.00 | 10,083,240.00 9,658,050.00 | 9,991,073.92 9,998,904.11 | 92,166.08 (340,854.11) |
| 3130AL2G8 | FEDERAL HOME LOAN BANKS | 0.615 | 92.1421 | 02/18/2026 | 5,000,000.00 | 4,607,105.00 | 4,997,336.39 | (390,231.39) |
| 3133EMLR1 3135G06A6 | FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.506 0.587 | 92.1890 92.6925 | 12/23/2025 10/20/2025 | 12,430,000.00 10,000,000.00 | 11,459,092.70 9,269,250.00 | 12,427,466.32 9,997,725,97 | (968,373.62) (728,475.97) |
| 3133ENPY0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.764 | 97.1078 | 02/25/2025 | 5,000,000.00 | 4,855,390.00 | 4,998,286.50 | (142,896.50) |
| 3134GXEX8 | FEDERAL HOME LOAN MORTGAGE CORP | 0.256 | 97.7122 | 06/01/2023 | 10,000,000.00 | 9,771,220.00 | 9,999,498.35 | (228,278.35) |
| 3130APWW1 3135G06C2 | FEDERAL HOME LOAN BANKS FEDERAL NATIONAL MORTGAGE ASSOCIATION | 1.503 0.604 | 93.7861 92.7023 | 11/24/2026 10/29/2025 | 20,000,000.00 10,000,000.00 | 18,757,220.00 9,270,230.00 | 19,997,400.77 9,998,702.08 | (1,240,180.77) (728,472.08) |
| 3130ANRB8 | FEDERAL HOME LOAN BANKS | 0.553 | 94.5045 | 12/17/2024 | 10,000,000.00 | 9,450,450.00 | 9,999,267.90 | (548,817.90) |
| 3135GA2P5 3130AQKM4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL HOME LOAN BANKS | 0.356 1.750 | 95.5165 94.2717 | 05/03/2024 01/28/2027 | 3,500,000.00 11,250,000.00 | 3,343,077.50 10,605,566.25 | 3,499,646.97 11,250,000.00 | (156,569.47) (644,433.75) |
| 3130ANTS9 | FEDERAL HOME LOAN BANKS | 1.000 | 92.5493 | 08/26/2026 | 15,000,000.00 | 13,882,395.00 | 15,000,000.00 | (1,117,605.00) |
| 3130ANPF1 3130ANBX7 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 1.000 1.000 | 92.5529 92.7139 | 08/25/2026 07/22/2026 | 10,000,000.00 15,000,000.00 | 9,255,290.00 13,907,085.00 | 10,000,000.00 15,000,000.00 | (744,710.00) (1,092,915.00) |
| 3130AQ6U2 | FEDERAL HOME LOAN BANKS | 1.000 | 96.3699 | 06/28/2024 | 25,000,000.00 | 24,092,475.00 | 25,000,000.00 | (907,525.00) |
| 3130ANMH0 3130ANE48 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 1.100 1.000 | 92.8954 92.5830 | 08/20/2026 08/17/2026 | 10,000,000.00 | 9,289,540.00 9,258,300.00 | 10,000,000.00 | (710,460.00) (741,700.00) |
| 3130ANE48 3130AN3B4 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 1.000 | 92.5830 92.8462 | 08/17/2026 07/06/2026 | 15,000,000.00 | 9,258,300.00 13,926,930.00 | 15,000,000.00 | (1,073,070.00) |
| 3130AN3R9 | FEDERAL HOME LOAN BANKS | 1.130 | 93.1434 | 07/20/2026 | 10,000,000.00 | 9,314,340.00 | 10,000,000.00 | (685,660.00) |
| 3130ANAJ9 3130ANAJ9 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 1.000 1.000 | 92.6934 92.6934 | 07/27/2026 07/27/2026 | 10,000,000.00 15,000,000.00 | 9,269,340.00 13,904,010.00 | 10,000,000.00 15,000,000.00 | (730,660.00) (1,095,990.00) |
| 3133ENEM8 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.430 | 93.5557 | 11/23/2026 | 10,000,000.00 | 9,355,570.00 | 10,000,000.00 | (644,430.00) |
| 3130ANYN4 3130ANFD7 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 1.000 1.000 | 92.4112 92.6290 | 09/30/2026 08/05/2026 | 10,000,000.00 | 9,241,120.00 9,262,900.00 | 10,000,000.00 | (758,880.00) (737,100.00) |
| 3130AQAY9 | FEDERAL HOME LOAN BANKS | 1.500 | 93.6894 | 12/30/2026 | 25,000,000.00 | 23,422,350.00 | 25,000,000.00 | (1,577,650.00) |
| 3130AP5M3 3133ENGN4 | FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.040 0.970 | 92.5403 95.4687 | 09/28/2026 12/09/2024 | 15,000,000.00 10,000,000.00 | 13,881,045.00 9,546,870.00 | 15,000,000.00 10,000,000.00 | (1,118,955.00) (453,130.00) |
| 3130APAD7 | FEDERAL HOME LOAN BANKS | 1.035 | 92.5652 | 09/28/2026 | 15,000,000.00 | 13,884,780.00 | 15,000,000.00 | (1,115,220.00) |
| 3130ANX88 | FEDERAL HOME LOAN BANKS | 0.500 0.990 | 94.8856 92.6794 | 09/27/2024 | 10,000,000.00 | 9,488,560.00 9.267.940.00 | 10,000,000.00 | (511,440.00) (732,060.00) |
| 3133EMQ62 3133EMQ62 | FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.990 | 92.6794 92.6794 | 07/13/2026 07/13/2026 | 10,000,000.00 | 9,267,940.00 9,267,940.00 | 10,000,000.00 | (732,060.00) |
| 3130AQRQ8 | FEDERAL HOME LOAN BANKS | 2.000 | 95.1495 | 02/25/2027 | 10,000,000.00 | 9,514,950.00 | 10,000,000.00 | (485,050.00) |
| 3130AQRH8 3130AQRH8 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 2.000 2.000 | 95.1495 95.1495 | 02/25/2027 02/25/2027 | 5,000,000.00 5,000,000.00 | 4,757,475.00 4,757,475.00 | 5,000,000.00 5,000,000.00 | (242,525.00) (242,525.00) |
| 3130ANSC5 | FEDERAL HOME LOAN BANKS | 1.000 | 92.5493 | 08/26/2026 | 15,000,000.00 | 13,882,395.00 | 15,000,000.00 | (1,117,605.00) |
| 3130AR4V0 3130AR6U0 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 2.150 2.500 | 97.4606 96.3911 | 03/14/2025 03/22/2027 | 5,000,000.00 5,000,000.00 | 4,873,030.00 4,819,555.00 | 5,000,000.00 5,000,000.00 | (126,970.00) (180,445.00) |
| 3130AR7D7 | FEDERAL HOME LOAN BANKS | 2.050 | 97.2617 | 03/25/2025 | 5,000,000.00 | 4,863,085.00 | 5,000,000.00 | (136,915.00) |
| 3130ARFS5 | FEDERAL HOME LOAN BANKS | 2.000 | 98.2927 | 03/28/2024 | 10,000,000.00 | 9,829,270.00 | 10,000,000.00 | (170,730.00) |
| 3130ARHX2 3130ARHX2 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 3.000 3.000 | 97.6354 97.6354 | 03/25/2027 03/25/2027 | 10,000,000.00 10,000,000.00 | 9,763,540.00 9,763,540.00 | 10,000,000.00 10,000,000.00 | (236,460.00) (236,460.00) |
| 3130ARHX2 | FEDERAL HOME LOAN BANKS | 3.000 | 97.6354 | 03/25/2027 | 10,000,000.00 | 9,763,540.00 | 10,000,000.00 | (236,460.00) |
| 3133ENUL2 3130AMT69 | FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS | 3.110 1.070 | 98.3677 93.0524 | 04/13/2026 06/26/2026 | 10,000,000.00 | 9,836,770.00 9,305,240.00 | 10,000,000.00 | (163,230.00) (694,760.00) |
| 3133EMVD1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.330 | 95.6985 | 04/05/2024 | 10,000,000.00 | 9,569,850.00 | 10,000,000.00 | (430,150.00) |
| 3136G4B77 3136G4B77 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.700 0.700 | 93.4339 93.4339 | 08/04/2025 08/04/2025 | 15,000,000.00 10,000,000.00 | 14,015,085.00 9,343,390.00 | 15,000,000.00 10,000,000.00 | (984,915.00) (656,610.00) |
| 3130040// | LEDELLE PATIONAL MONTGAGE ASSOCIATION | 0.700 | 73.4339 | 00/04/2023 | 10,000,000.00 | 2,5+3,570.00 | 10,000,000.00 | (0.50,010.00) |

| 3135G0X24 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 1.098 | 96.9613 | 01/07/2025 | 10,000,000.00 | 9,696,130.00 | 10,125,482.90 | (429,352.90) |
|------------------------|---|----------------|--------------------|--------------------------|--------------------------------|-------------------------------|--------------------------------|--------------------------------|
| 3136G4P31 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.450 | 94.9613 | 08/19/2024 | 3,701,000.00 | 3,514,517.71 | 3,701,000.00 | (186,482.29) |
| 3130ALBX1 | FEDERAL HOME LOAN BANKS | 0.580 | 92.0526 | 02/23/2026 | 10,000,000.00 | 9,205,260.00 | 10,000,000.00 | (794,740.00) |
| 3130ALTH7 | FEDERAL HOME LOAN BANKS | 0.510 | 94.8888 | 09/30/2024 | 25,000,000.00 | 23,722,200.00 | 25,000,000.00 | (1,277,800.00) |
| 3130AK3T1 | FEDERAL HOME LOAN BANKS | 0.500 | 94.4363 | 12/09/2024 | 10,000,000.00 | 9,443,630.00 | 10,000,000.00 | (556,370.00) |
| 3133EKQA7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.693 | 98.2779 | 09/10/2024 | 2,064,000.00 | 2,028,455.86 | 2,080,307.47 | (51,851.61) |
| 3136G4YU1 3134GXHL1 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL HOME LOAN MORTGAGE CORP | 0.730 0.700 | 93.6261 92.7757 | 07/15/2025 12/30/2025 | 15,000,000.00 10,000,000.00 | 14,043,915.00 9,277,570.00 | 15,000,000.00 10,000,000.00 | (956,085.00) |
| 3135GAAZ4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.500 | 93.1124 | 06/24/2025 | 10,000,000.00 | 9,311,240.00 | 10,000,000.00 | (722,430.00) (688,760.00) |
| 3130ALTJ3 | FEDERAL HOME LOAN BANKS | 0.375 | 95.7522 | 04/08/2024 | 10,000,000.00 | 9,575,220.00 | 10,000,000.00 | (424,780.00) |
| 3134GWLW4 | FEDERAL HOME LOAN MORTGAGE CORP | 0.625 | 93.2362 | 08/19/2025 | 10,000,000.00 | 9,323,620.00 | 10,000,000.00 | (676,380.00) |
| 3134GW3Y0 | FEDERAL HOME LOAN MORTGAGE CORP | 0.550 | 92.6456 | 10/28/2025 | 10,000,000.00 | 9,264,560.00 | 10,000,000.00 | (735,440.00) |
| 3135G06A6 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.580 | 92.6925 | 10/20/2025 | 10,000,000.00 | 9,269,250.00 | 10,000,000.00 | (730,750.00) |
| 3130ALFW9 | FEDERAL HOME LOAN BANKS | 0.790 | 92.6147 | 03/18/2026 | 15,000,000.00 | 13,892,205.00 | 15,000,000.00 | (1,107,795.00) |
| 3130ALWL4 | FEDERAL HOME LOAN BANKS | 0.720 | 94.1860 | 04/08/2025 | 15,000,000.00 | 14,127,900.00 | 15,000,000.00 | (872,100.00) |
| 3133EMLE0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.190 | 96.8617 | 09/22/2023 | 10,000,000.00 | 9,686,170.00 | 10,000,000.00 | (313,830.00) |
| 3136G4Q97 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.650 | 93.1776 | 08/27/2025 | 8,650,000.00 | 8,059,862.40 | 8,650,000.00 | (590,137.60) |
| 3133EMJQ6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.253 | 96.4343 | 12/08/2023 | 9,931,000.00 | 9,576,890.33 | 9,931,938.17 | (355,047.84) |
| 3135GA2Z3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.560 | 92.4848 | 11/17/2025 | 10,000,000.00 | 9,248,480.00 | 10,000,000.00 | (751,520.00) |
| 3135GA2Z3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.560 | 92.4848 | 11/17/2025 | 5,000,000.00 | 4,624,240.00 | 5,000,000.00 | (375,760.00) |
| 3135GA2Z3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.560 | 92.4848 | 11/17/2025 | 5,000,000.00 | 4,624,240.00 | 5,000,000.00 | (375,760.00) |
| 3134GW3Z7 | FEDERAL HOME LOAN MORTGAGE CORP | 0.600 | 92.7953 | 10/28/2025 | 10,000,000.00 | 9,279,530.00 | 10,000,000.00 | (720,470.00) |
| 3134GVYX0 | FEDERAL HOME LOAN MORTGAGE CORP | 0.500 | 95.6722 | 06/03/2024 | 10,000,000.00 | 9,567,220.00 | 10,000,000.00 | (432,780.00) |
| 3134GWT22 | FEDERAL HOME LOAN MORTGAGE CORP | 0.475 | 93.7277 | 03/24/2025 | 15,000,000.00 | 14,059,155.00 | 15,000,000.00 | (940,845.00) |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS | 1.000 | 93.2445 | 03/23/2026 | 9,750,000.00 | 9,091,338.75 | 9,750,000.00 | (658,661.25) |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS | 1.000 | 93.2445 | 03/23/2026 | 9,750,000.00 | 9,091,338.75 | 9,750,000.00 | (658,661.25) |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS | 1.000 | 93.2445 | 03/23/2026 | 19,500,000.00 | 18,182,677.50 | 19,500,000.00 | (1,317,322.50) |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS | 1.000 | 93.2445 | 03/23/2026 | 14,625,000.00 | 13,637,008.13 | 14,625,000.00 | (987,991.88) |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS | 1.000 | 93.2445 | 03/23/2026 | 14,625,000.00 | 13,637,008.13 | 14,625,000.00 | (987,991.88) |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS | 1.000 | 93.2445 | 03/23/2026 | 19,500,000.00 | 18,182,677.50 | 19,500,000.00 | (1,317,322.50) |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 1.000 0.750 | 93.2445 92.5012 | 03/23/2026 03/18/2026 | 9,750,000.00 10,000,000.00 | 9,091,338.75 9,250,120.00 | 9,750,000.00 10,000,000.00 | (658,661.25) |
| 3130ALH56 3130ALH56 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 0.750 | 92.5012 | 03/18/2026 | 10,000,000.00 | 9,250,120.00 | 10,000,000.00 | (749,880.00) (749,880.00) |
| 3136G42F9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.625 | 93.1071 | 08/27/2025 | 5,000,000.00 | 4,655,355.00 | 5,000,000.00 | (344,645.00) |
| 3133EMLP5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.320 | 93.9441 | 12/23/2024 | 5,000,000.00 | 4,697,205.00 | 5,000,000.00 | (302,795.00) |
| 3133EMLP5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.320 | 93.9441 | 12/23/2024 | 15,000,000.00 | 14,091,615.00 | 15,000,000.00 | (908,385.00) |
| 3134GV5R5 | FEDERAL HOME LOAN MORTGAGE CORP | 0.570 | 95.4588 | 07/15/2024 | 5,000,000.00 | 4,772,940.00 | 5,000,000.00 | (227,060.00) |
| 3134GXGQ1 | FEDERAL HOME LOAN MORTGAGE CORP | 0.200 | 99.0813 | 12/15/2022 | 10,000,000.00 | 9,908,130.00 | 10,000,000.00 | (91,870.00) |
| 3134GXBM5 | FEDERAL HOME LOAN MORTGAGE CORP | 0.600 | 92.7138 | 11/12/2025 | 5,000,000.00 | 4,635,690.00 | 5,000,000.00 | (364,310.00) |
| 3134GXBM5 | FEDERAL HOME LOAN MORTGAGE CORP | 0.600 | 92.7138 | 11/12/2025 | 5,000,000.00 | 4,635,690.00 | 5,000,000.00 | (364,310.00) |
| 3134GXDG6 | FEDERAL HOME LOAN MORTGAGE CORP | 0.190 | 99.2642 | 11/23/2022 | 10,000,000.00 | 9,926,420.00 | 10,000,000.00 | (73,580.00) |
| 3130ALKF0 | FEDERAL HOME LOAN BANKS | 0.625 | 94.0958 | 03/25/2025 | 10,000,000.00 | 9,409,580.00 | 10,000,000.00 | (590,420.00) |
| 3130ALKF0 | FEDERAL HOME LOAN BANKS | 0.625 | 94.0958 | 03/25/2025 | 10,000,000.00 | 9,409,580.00 | 10,000,000.00 | (590,420.00) |
| 3135G06E8 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.420 | 94.3193 | 11/18/2024 | 10,000,000.00 | 9,431,930.00 | 10,000,000.00 | (568,070.00) |
| 3135G06C2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.600 | 92.7023 | 10/29/2025 | 10,000,000.00 | 9,270,230.00 | 10,000,000.00 | (729,770.00) |
| 3130AMS52 | FEDERAL HOME LOAN BANKS | 1.000 | 92.9022 | 06/08/2026 | 15,000,000.00 | 13,935,330.00 | 15,000,000.00 | (1,064,670.00) |
| 3133EMUP5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.710 | 94.1936 | 04/01/2025 | 10,000,000.00 | 9,419,360.00 | 10,000,000.00 | (580,640.00) |
| 3133EMUP5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.710 | 94.1936 | 04/01/2025 | 10,000,000.00 | 9,419,360.00 | 10,000,000.00 | (580,640.00) |
| 3130AL6K5 | FEDERAL HOME LOAN BANKS | 0.580 | 92.0492 | 02/25/2026 | 6,000,000.00 | 5,522,952.00 | 6,000,000.00 | (477,048.00) |
| 3134GWET9 | FEDERAL HOME LOAN MORTGAGE CORP | 0.510 | 94.1900 | 01/29/2025 | 15,000,000.00 | 14,128,500.00 | 15,000,000.00 | (871,500.00) |
| 3134GWTG1 | FEDERAL HOME LOAN MORTGAGE CORP | 0.600 | 92.9406 | 09/30/2025 | 5,000,000.00 | 4,647,030.00 | 5,000,000.00 | (352,970.00) |
| 3135GA5A5 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.350 0.680 | 95.9751 | 02/23/2024 | 20,000,000.00 | 19,195,020.00 | 20,000,000.00 | (804,980.00) |
| 3133ELH80 3133EL3E2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.80 | 93.7472 97.3000 | 06/10/2025 08/10/2023 | 5,025,000.00 | 4,710,796.80 | 5,025,000.00 | (314,203.20) |
| 3133EL3E2 3133EMZS4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.900 | 92.6426 | 05/18/2026 | 15,945,000.00 5,000,000.00 | 15,514,485.00 4,632,130.00 | 15,945,000.00 5,000,000.00 | (430,515.00) (367,870.00) |
| 3134GWN85 | FEDERAL HOME LOAN MORTGAGE CORP | 0.450 | 94.8846 | 09/10/2024 | 10,000,000.00 | 9,488,460.00 | 10,000,000.00 | (511,540.00) |
| 3130ALGR9 | FEDERAL HOME LOAN BANKS | 0.850 | 92.8871 | 02/26/2026 | 10,000,000.00 | 9,288,710.00 | 10,000,000.00 | (711,290.00) |
| 3136G43W1 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.320 | 95.7047 | 03/28/2024 | 10,000,000.00 | 9,570,470.00 | 10,000,000.00 | (429,530.00) |
| 3130ALFN9 | FEDERAL HOME LOAN BANKS | 0.550 | 92.9859 | 08/25/2025 | 5,000,000.00 | 4,649,295.00 | 5,000,000.00 | (350,705.00) |
| 3134GVRV2 | FEDERAL HOME LOAN MORTGAGE CORP | 0.750 | 94.0064 | 05/27/2025 | 10,000,000.00 | 9,400,640.00 | 10,000,000.00 | (599,360.00) |
| 3130ALHZ0 | FEDERAL HOME LOAN BANKS | 0.530 | 93.3066 | 06/18/2025 | 10,000,000.00 | 9,330,660.00 | 10,000,000.00 | (669,340.00) |
| 3134GWR32 | FEDERAL HOME LOAN MORTGAGE CORP | 0.410 | 95.3256 | 06/24/2024 | 10,000,000.00 | 9,532,560.00 | 10,000,000.00 | (467,440.00) |
| 3134GVWM6 | FEDERAL HOME LOAN MORTGAGE CORP | 0.730 | 93.9497 | 05/28/2025 | 5,000,000.00 | 4,697,485.00 | 5,000,000.00 | (302,515.00) |
| 3134GVWM6 | FEDERAL HOME LOAN MORTGAGE CORP | 0.730 | 93.9497 | 05/28/2025 | 10,000,000.00 | 9,394,970.00 | 10,000,000.00 | (605,030.00) |
| 3130AMKB7 | FEDERAL HOME LOAN BANKS | 1.050 | 93.0970 | 05/26/2026 | 15,000,000.00 | 13,964,550.00 | 15,000,000.00 | (1,035,450.00) |
| 3130AMMZ2 | FEDERAL HOME LOAN BANKS | 1.000 | 92.8800 | 06/10/2026 | 5,000,000.00 | 4,644,000.00 | 5,000,000.00 | (356,000.00) |
| 3135GA3N9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.300 | 96.6089 | 11/16/2023 | 10,000,000.00 | 9,660,890.00 | 10,000,000.00 | (339,110.00) |
| 3136G4D75 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.600 | 93.1905 | 07/29/2025 | 10,000,000.00 | 9,319,050.00 | 10,000,000.00 | (680,950.00) |
| 3134GVE95 | FEDERAL HOME LOAN MORTGAGE CORP | 0.650 | 93.8035 | 06/09/2025 | 15,000,000.00 | 14,070,525.00 | 15,000,000.00 | (929,475.00) |
| 3134GXCF9 | FEDERAL HOME LOAN MORTGAGE CORP | 0.400 | 95.5024 | 05/24/2024 | 10,000,000.00 | 9,550,240.00 | 10,000,000.00 | (449,760.00) |
| 3134GXCF9 | FEDERAL HOME LOAN MORTGAGE CORP | 0.400 | 95.5024 | 05/24/2024 | 10,000,000.00 | 9,550,240.00 | 10,000,000.00 | (449,760.00) |
| 3134GXEA8 | FEDERAL HOME LOAN MORTGAGE CORP | 0.200 | 99.2673 | 11/23/2022 | 10,000,000.00 | 9,926,730.00 | 10,000,000.00 | (73,270.00) |
| 3134GXEA8 3136G46N8 | FEDERAL HOME LOAN MORTGAGE CORP | 0.200 | 99.2673 | 11/23/2022 | 10,000,000.00 | 9,926,730.00 | 10,000,000.00 | (73,270.00) |
| | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.600 0.850 | 92.7023 | 10/29/2025 | 5,000,000.00 | 4,635,115.00 | 5,000,000.00 | (364,885.00) |
| 3130ALKL7 3135GA3C3 | FEDERAL NATIONAL MORECACE ASSOCIATION | 0.850 | 92.8119 | 03/25/2026 | 10,000,000.00 | 9,281,190.00 | 10,000,000.00 | (718,810.00) |
| 3135GA3C3 3135GA3C3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.350 | 95.4260 95.4260 | 05/17/2024 | 10,000,000.00 | 9,542,600.00 9,542,600.00 | 10,000,000.00 | (457,400.00) |
| 3135GA4P3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.650 | 92.7518 | 05/17/2024 11/18/2025 | 10,000,000.00 20,000,000.00 | 18,550,360.00 | 10,000,000.00 20,000,000.00 | (457,400.00) (1,449,640.00) |
| 3136G4Z97 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.375 | 95,9804 | 02/28/2024 | 10,000,000.00 | 9,598,040.00 | 10,000,000.00 | (401,960.00) |
| 3135GA3Z2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.600 | 92.5638 | 11/25/2025 | 15,000,000.00 | 13,884,570.00 | 15,000,000.00 | (1,115,430.00) |
| 3134GWCM6 | FEDERAL HOME LOAN MORTGAGE CORP | 0.420 | 96.3966 | 01/24/2024 | 15,000,000.00 | 14,459,490.00 | 15,000,000.00 | (540,510.00) |
| 3130ALF25 | FEDERAL HOME LOAN BANKS | 0.400 | 94.2910 | 11/26/2024 | 5,000,000.00 | 4,714,550.00 | 5,000,000.00 | (285,450.00) |
| 3136G45C3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.540 | 92.5379 | 10/27/2025 | 10,000,000.00 | 9,253,790.00 | 10,000,000.00 | (746,210.00) |
| 3133ELNJ9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.542 | 97.7533 | 02/28/2024 | 5,000,000.00 | 4,887,665.00 | 5,000,000.00 | (112,335.00) |
| 3130ALDX9 | FEDERAL HOME LOAN BANKS | 0.500 | 93.3744 | 05/23/2025 | 14,750,000.00 | 13,772,724.00 | 14,750,000.00 | (977,276.00) |
| 3136G4F32 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.600 | 93.1905 | 07/29/2025 | 10,000,000.00 | 9,319,050.00 | 10,000,000.00 | (680,950.00) |
| 3134GWL79 | FEDERAL HOME LOAN MORTGAGE CORP | 0.400 | 94.7833 | 09/10/2024 | 10,000,000.00 | 9,478,330.00 | 10,000,000.00 | (521,670.00) |
| 3134GWL79 | FEDERAL HOME LOAN MORTGAGE CORP | 0.400 | 94.7833 | 09/10/2024 | 10,000,000.00 | 9,478,330.00 | 10,000,000.00 | (521,670.00) |
| 3134GV3A4 | FEDERAL HOME LOAN MORTGAGE CORP | 0.500 | 95.5069 | 07/01/2024 | 5,000,000.00 | 4,775,345.00 | 5,000,000.00 | (224,655.00) |
| 3135G0U43 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 2.345 | 99.9442 | 09/12/2023 | 30,000,000.00 | 29,983,260.00 | 30,170,985.90 | (187,725.90) |
| 3133EMSC7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.480 | 93.8591 | 03/03/2025 | 5,000,000.00 | 4,692,955.00 | 5,000,000.00 | (307,045.00) |
| 3130ALEM2 | FEDERAL HOME LOAN BANKS | 0.790 | 92.7063 | 02/25/2026 | 10,000,000.00 | 9,270,630.00 | 10,000,000.00 | (729,370.00) |
| 3130ALEM2 | FEDERAL HOME LOAN BANKS | 0.790 1.050 | 92.7063 92.9889 | 02/25/2026 | 15,000,000.00 | 13,905,945.00 | 15,000,000.00 | (1,094,055.00) |
| 3130AMWT5 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 0.260 | | 06/26/2026 | 15,000,000.00 | 13,948,335.00 | 15,000,000.00 | (1,051,665.00) |
| 3130AKLB0 3130AKLB0 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 0.260 | 95.0245 95.0245 | 06/28/2024 06/28/2024 | 10,000,000.00 15,000,000.00 | 9,502,450.00 14,253,675.00 | 10,000,000.00 | (497,550.00) (746,325.00) |
| 3134GWP26 | FEDERAL HOME LOAN MORTGAGE CORP | 0.500 | 93.7676 | 03/28/2025 | 10,000,000.00 | 9,376,760.00 | 15,000,000.00 10,000,000.00 | (746,325.00) (623,240.00) |
| 3135GA2N0 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.550 | 92.5237 | 11/04/2025 | 10,000,000.00 | 9,252,370.00 | 10,000,000.00 | (747,630.00) |
| 3130ALN34 | FEDERAL HOME LOAN BANKS | 0.700 | 94.2860 | 03/24/2025 | 10,000,000.00 | 9,428,600.00 | 10,000,000.00 | (571,400.00) |
| 3136G46S7 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.560 | 92.5929 | 10/28/2025 | 5,000,000.00 | 4,629,645.00 | 5,000,000.00 | (370,355.00) |
| 3130ALEH3 | FEDERAL HOME LOAN BANKS | 0.700 | 92.3385 | 03/16/2026 | 25,000,000.00 | 23,084,625.00 | 25,000,000.00 | (1,915,375.00) |
| 3136G4XR9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.740 | 93.6938 | 07/07/2025 | 14,900,000.00 | 13,960,376.20 | 14,900,000.00 | (939,623.80) |
| 3134GWL38 | FEDERAL HOME LOAN MORTGAGE CORP | 0.540 | 92.8444 | 09/15/2025 | 10,000,000.00 | 9,284,440.00 | 10,000,000.00 | (715,560.00) |
| 3134GWL38 | FEDERAL HOME LOAN MORTGAGE CORP | 0.540 | 92.8444 | 09/15/2025 | 15,000,000.00 | 13,926,660.00 | 15,000,000.00 | (1,073,340.00) |
| 3130ALHG2 | FEDERAL HOME LOAN BANKS | 0.750 | 92.5012 | 03/18/2026 | 10,000,000.00 | 9,250,120.00 | 10,000,000.00 | (749,880.00) |
| 3134GWAL0 | FEDERAL HOME LOAN MORTGAGE CORP | 0.500 | 95.8277 | 04/29/2024 | 15,000,000.00 | 14,374,155.00 | 15,000,000.00 | (625,845.00) |
| 3130AMJN3 | FEDERAL HOME LOAN BANKS | 1.030 | 93.0347 | 05/26/2026 | 5,000,000.00 | 4,651,735.00 | 5,000,000.00 | (348,265.00) |
| 3135G06F5 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.310 | 96.6215 | 11/16/2023 | 5,000,000.00 | 4,831,075.00 | 5,000,000.00 | (168,925.00) |
| 3136G4XZ1 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.740 | 93.7297 | 06/30/2025 | 5,000,000.00 | 4,686,485.00 | 5,000,000.00 | (313,515.00) |
| 3130ALU93 | FEDERAL HOME LOAN BANKS | 0.750 | 93.8338 | 06/30/2025 | 10,000,000.00 | 9,383,380.00 | 10,000,000.00 | (616,620.00) |
| 3136G4H63 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.550 | 92.9388 | 08/19/2025 | 15,000,000.00 | 13,940,820.00 | 15,000,000.00 | (1,059,180.00) |
| 3134GW3X2 | FEDERAL HOME LOAN MORTGAGE CORP | 0.625 | 92.8761 | 10/27/2025 | 10,000,000.00 | 9,287,610.00 | 10,000,000.00 | (712,390.00) |
| 3130AMME9 | FEDERAL HOME LOAN BANKS | 1.000 | 92.9414 | 05/26/2026 | 10,000,000.00 | 9,294,140.00 | 10,000,000.00 | (705,860.00) |
| | | | | | | | | |
| | | | | | | | | |

| 3133EMDM1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.270 | 96.7570 | 10/20/2023 | 10,000,000.00 | 9,675,700.00 | 10,000,000.00 | (324,300.00) |
|--|--|---|---|--|--|--|--|--|
| 3130ALNK6 | FEDERAL HOME LOAN BANKS | 0.625 | 94.0958 | 03/25/2025 | 10,000,000.00 | 9,409,580.00 | 10,000,000.00 | (590,420.00) |
| 3130AKL79 | FEDERAL HOME LOAN BANKS | 0.250 | 96.2576 | 12/28/2023 | 10,000,000.00 | 9,625,760.00 | 10,000,000.00 | (374,240.00) |
| 3136G4J38 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.410 | 94.9262 | 08/12/2024 | 15,000,000.00 | 14,238,930.00 | 15,000,000.00 | (761,070.00) |
| 3136G43H4 3136G4K51 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.400 0.310 | 94.6871 97.2421 | 09/16/2024 08/17/2023 | 10,000,000.00 15,000,000.00 | 9,468,710.00 14,586,315.00 | 10,000,000.00 15,000,000.00 | (531,290.00) (413,685.00) |
| 3133EMKH4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.160 | 99.0666 | 12/15/2022 | 10,000,000.00 | 9,906,660.00 | 10,000,000.00 | (93,340.00) |
| 3133EMKH4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.160 | 99.0666 | 12/15/2022 | 8,245,000.00 | 8,168,041.17 | 8,245,000.00 | (76,958.83) |
| 3130AKKF2 | FEDERAL HOME LOAN BANKS | 0.270 | 95.6556 | 03/28/2024 | 10,000,000.00 | 9,565,560.00 | 10,000,000.00 | (434,440.00) |
| 3130AKKF2 | FEDERAL HOME LOAN BANKS | 0.270 | 95.6556 | 03/28/2024 | 15,000,000.00 | 14,348,340.00 | 15,000,000.00 | (651,660.00) |
| 3134GWN44 3135GA4R9 | FEDERAL HOME LOAN MORTGAGE CORP FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.450 0.420 | 94.8786 94.8776 | 09/11/2024 08/23/2024 | 10,000,000.00 15,000,000.00 | 9,487,860.00 14,231,640.00 | 10,000,000.00 15,000,000.00 | (512,140.00) (768,360.00) |
| 3136G4C27 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.700 | 93.4662 | 07/29/2025 | 15,000,000.00 | 14,019,930.00 | 15,000,000.00 | (980,070.00) |
| 3136G4X40 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.600 | 93.0411 | 08/26/2025 | 10,000,000.00 | 9,304,110.00 | 10,000,000.00 | (695,890.00) |
| 3136G4XK4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.650 | 93.4869 | 06/30/2025 | 5,000,000.00 | 4,674,345.00 | 5,000,000.00 | (325,655.00) |
| 3134GWP91 | FEDERAL HOME LOAN MORTGAGE CORP | 0.500 | 93.2367 | 06/16/2025 | 5,000,000.00 | 4,661,835.00 | 5,000,000.00 | (338,165.00) |
| 3133EMHL9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.310 | 96.5275 | 11/30/2023 | 10,000,000.00 | 9,652,750.00 | 10,000,000.00 | (347,250.00) |
| 3133ENUS7 3130ARPV7 | FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS | 2.580 3.500 | 98.9227 98.6129 | 04/18/2024 04/28/2027 | 10,000,000.00 | 9,892,270.00 9,861,290.00 | 10,000,000.00 10,000,000.00 | (107,730.00) (138,710.00) |
| 3130ARSF9 | FEDERAL HOME LOAN BANKS | 3.000 | 98.2502 | 04/29/2027 | 10,000,000.00 | 9,825,020.00 | 10,000,000.00 | (174,980.00) |
| 3130ARSC6 | FEDERAL HOME LOAN BANKS | 2.900 | 98.4433 | 05/29/2025 | 10,000,000.00 | 9,844,330.00 | 10,000,000.00 | (155,670.00) |
| 3130ARUF6 | FEDERAL HOME LOAN BANKS | 3.125 | 98.8145 | 10/29/2026 | 10,000,000.00 | 9,881,450.00 | 10,000,000.00 | (118,550.00) |
| 3130AS3F4 3130AS4G1 | FEDERAL HOME LOAN BANKS | 3.770 2.289 | 99.0179 99.1909 | 05/26/2027 06/09/2023 | 10,000,000.00 10,000,000.00 | 9,901,790.00 9,919,090.00 | 10,000,000.00 10,000,000.00 | (98,210.00) |
| 3130AS5B1 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 2.201 | 99.1909 | 06/09/2023 | 10,000,000.00 | 9,930,880.00 | 10,000,000.00 | (80,910.00) (69,120.00) |
| 3130AS4T3 | FEDERAL HOME LOAN BANKS | 2.325 | 99.2075 | 06/12/2023 | 10,000,000.00 | 9,920,750.00 | 10,000,000.00 | (79,250.00) |
| 3133EMKG6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.200 | 97.5734 | 06/15/2023 | 15,000,000.00 | 14,636,010.00 | 15,000,000.00 | (363,990.00) |
| 3134GXVS0 | FEDERAL HOME LOAN MORTGAGE CORP | 2.900 | 99.2701 | 06/21/2024 | 10,000,000.00 | 9,927,010.00 | 10,000,000.00 | (72,990.00) |
| 3134GXVM3 3130ASDV8 | FEDERAL HOME LOAN MORTGAGE CORP | 3.001 3.300 | 99.2898 99.1152 | 09/23/2024 06/28/2027 | 15,000,000.00 10,000,000.00 | 14,893,470.00 | 15,000,000.00 10,000,000.00 | (106,530.00) |
| 3130ASKB4 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 3.350 | 99.9122 | 12/29/2023 | 25,000,000.00 | 9,911,520.00 24,978,050.00 | 25,000,000.00 | (88,480.00) (21,950.00) |
| 3130ASDK2 | FEDERAL HOME LOAN BANKS | 3.250 | 99.3614 | 06/29/2026 | 5,250,000.00 | 5,216,473.50 | 5,250,000.00 | (33,526.50) |
| 3130ASH44 | FEDERAL HOME LOAN BANKS | 4.700 | 100.3459 | 06/30/2027 | 15,000,000.00 | 15,051,885.00 | 15,000,000.00 | 51,885.00 |
| 3134GXHH0 | FEDERAL HOME LOAN MORTGAGE CORP | 0.220 | 97.4864 | 06/30/2023 | 10,000,000.00 | 9,748,640.00 | 10,000,000.00 | (251,360.00) |
| 3130AQ7C1 3130AQAQ6 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 0.500 0.500 | 97.7368 97.7368 | 06/30/2023 06/30/2023 | 50,000,000.00 50,000,000.00 | 48,868,400.00 48,868,400.00 | 50,000,000.00 50,000,000.00 | (1,131,600.00) (1,131,600.00) |
| 3130AQAQ6 3130ASLE7 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 3.203 | 97.7368 | 09/29/2023 | 25,000,000.00 | 24,966,600.00 | 25,000,000.00 | (33,400.00) |
| 3134GXZW7 | FEDERAL HOME LOAN MORTGAGE CORP | 4.250 | 100.3218 | 06/30/2027 | 10,000,000.00 | 10,032,180.00 | 10,000,000.00 | 32,180.00 |
| 3134GXYR9 | FEDERAL HOME LOAN MORTGAGE CORP | 3.560 | 99.3904 | 06/27/2025 | 10,000,000.00 | 9,939,040.00 | 10,000,000.00 | (60,960.00) |
| 3130ASGU7 | FEDERAL HOME LOAN BANKS | 3.095 | 102.5348 | 06/11/2027 | 10,000,000.00 | 10,253,480.00 | 10,181,259.75 | 72,220.25 |
| 3133ENC99 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.629 | 99.8665 | 07/27/2026 | 20,000,000.00 | 19,973,300.00 | 20,059,504.13 | (86,204.13) |
| | | 1.142 | 95.2786 | 03/24/2025 | 3,133,670,250.00 | 2,985,346,494.98 | 3.120.480.095.86 | (135,133,600.89) |
| | | | | | | | | |
| | | | | | | | | |
| Agency AGCY DISC | | | | | | | | |
| Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| 313384FT1 | FEDERAL HOME LOAN BANKS | 2.061 | 97.5734 | 05/18/2023 | 50,000,000.00 | 48,786,700.00 | 49,182,361.11 | (395,661.11) |
| 313384BA6 313384AS8 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 1.474 1.464 | 98.6237 98.7049 | 01/25/2023 01/17/2023 | 50,000,000.00 50,000,000.00 | 49,311,850.00 49,352,450.00 | 49,641,083.47 49,659,652.78 | (329,233.47) (307,202.78) |
| 313385H74 | FEDERAL HOME LOAN BANKS | 1.076 | 99.6296 | 09/30/2022 | 50,000,000.00 | 49,814,800.00 | 49,910,833.33 | (96,033.33) |
| 313384BG3 | FEDERAL HOME LOAN BANKS | 2.484 | 98.5667 | 01/31/2023 | 20,000,000.00 | 19,713,340.00 | 19,750,916.67 | (37,576.67) |
| 313384BB4 | FEDERAL HOME LOAN BANKS | 2.484 | 98.6109 | 01/26/2023 | 20,000,000.00 | 19,722,180.00 | 19,757,722.22 | (35,542.22) |
| 31315LM62 | FEDERAL AGRICULTURAL MORTGAGE CORP | 1.228 | 99.3743 | 10/31/2022 | 40,000,000.00 | 39,749,720.00 | 39,876,644.45 | (126,924.45) |
| | | | | | | | | |
| 313384EG0 | FEDERAL HOME LOAN BANKS | 1.722 | 97.9525 | 04/13/2023 | 25,000,000.00 | 24,488,125.00 | 24,698,958.33 | (210,833.33) |
| 313385P67 | FEDERAL HOME LOAN BANKS | 1.511 | 99.2704 | 11/16/2022 | 25,000,000.00 | 24,817,600.00 | 24,888,541.67 | (70,941.67) |
| | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | | | | | | | |
| 313385P67 313384AC3 313384FY0 313385M60 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 1.511 1.433 2.035 1.379 | 99.2704 98.8427 97.5232 99.3999 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 | (70,941.67) (136,477.78) (143,324.27) (63,448.61) |
| 313385P67 313384AC3 313384FY0 313385M60 313385M60 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 1.511 1.433 2.035 1.379 1.359 | 99.2704 98.8427 97.5232 99.3999 99.3999 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 | (70,941.67) (136,477.78) (143,324.27) (63,448.61) (64,712.50) |
| 313385P67 313384AC3 313384FY0 313385M60 313385M60 313385K88 | FEDERAL HOME LOAN BANKS | 1.511 1.433 2.035 1.379 1.359 1.358 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 10/17/2022 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 25,000,000.00 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 24,876,850.00 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 | (70,941.67) (136,477,78) (143,324.27) (63,448.61) (64,712.50) (50,962.50) |
| 313385P67 313384AC3 313384FY0 313385M60 313385M60 313385K88 313385R24 | FEDERAL HOME LOAN BANKS | 1.511 1.433 2.035 1.379 1.359 1.358 1.552 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 99.1684 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 10/17/2022 11/28/2022 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 25,000,000.00 15,000,000.00 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 24,876,850.00 14,875,260.00 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 14,923,641.66 | (70,941.67) (136,477.78) (143,324.27) (63,448.61) (64,712.50) |
| 313385P67 313384AC3 313384FY0 313385M60 313385M60 313385K88 | FEDERAL HOME LOAN BANKS | 1.511 1.433 2.035 1.379 1.359 1.358 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 10/17/2022 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 25,000,000.00 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 24,876,850.00 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 | (70,941.67) (136,477.78) (143,324.27) (63,448.61) (64,712.50) (50,962.50) (48,381.66) |
| 313385P67 313384AC3 313384FY0 313385M60 313385K88 313385X88 313385ZY5 313385ZX7 313385ZX7 | FEDERAL HOME LOAN BANKS | 1.511 1.433 2.035 1.379 1.359 1.358 1.552 0.782 0.782 | 99.2704 98.8427 97.5232 99.3999 99.5074 99.1684 99.9954 99.9954 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 10/17/2022 11/28/2022 07/29/2022 07/28/2022 07/28/2022 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 15,000,000.00 0.00 0.00 0.00 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,876,850.00 14,875,260.00 0.00 0.00 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 14,923,641.66 0.00 0.00 | (70,941.67) (136,477.78) (143,324.27) (63,448.61) (64,712.50) (50,962.50) (48,381.66) 0.00 0.00 |
| 313385P67 313384AC3 313384FY0 313385M60 313385M60 313385R88 313385R24 313385ZY5 313385ZY5 | FEDERAL HOME LOAN BANKS | 1.511 1.433 2.035 1.379 1.359 1.358 1.552 0.782 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 99.1684 99.9954 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 10/17/2022 11/28/2022 07/29/2022 07/28/2022 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 25,000,000.00 15,000,000.00 0.00 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 24,876,850.00 14,875,260.00 0.00 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 14,923,641.66 0.00 | (70,941.67) (136,477.78) (143,324.27) (63,448.61) (64,712.50) (50,962.50) (48,381.66) 0.00 |
| 313385P67 313384AC3 313384FY0 313385M60 313385K88 313385X88 313385ZY5 313385ZX7 313385ZX7 | FEDERAL HOME LOAN BANKS | 1.511 1.433 2.035 1.379 1.359 1.358 1.552 0.782 0.782 | 99.2704 98.8427 97.5232 99.3999 99.5074 99.1684 99.9954 99.9954 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 10/17/2022 11/28/2022 07/29/2022 07/28/2022 07/28/2022 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 15,000,000.00 0.00 0.00 0.00 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,876,850.00 14,875,260.00 0.00 0.00 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 14,923,641.66 0.00 0.00 | (70,941.67) (136,477.78) (143,324.27) (63,448.61) (64,712.50) (50,962.50) (48,381.66) 0.00 0.00 |
| 313385P67 313384AC3 313384FY0 313385M60 313385M80 313385K88 313385Z25 313385Z27 313385ZX7 313385ZX7 313385ZX7 | FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.511 1.433 2.035 1.379 1.359 1.358 1.552 0.782 0.782 0.782 | 99.2704 98.8427 97.5232 99.3999 99.5074 99.1684 99.9954 99.9954 99.9954 99.3675 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 11/28/2022 07/29/2022 07/28/2022 07/28/2022 11/01/2022 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 25,000,000.00 0.00 0.00 0.00 0.00 20,000,000.00 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 0,000 0,000 0,000 19,873,500.00 | 24,888,541,67 24,847,152,78 16,906,587,12 24,913,423,61 24,914,687,50 24,927,812,50 14,923,641,66 0.00 0.00 19,979,555,56 | (70,941.67) (136,477.78) (143,324.27) (63,448.61) (64,712.50) (50,962.50) (48,381.60) 0.00 0.00 (106,055.56) |
| 313385P67 313384AC3 313384FY0 313385M60 313385M60 313385K83 313385K24 313385K24 313385ZY5 313385ZX7 313385ZX7 | FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.511 1.433 2.035 1.379 1.359 1.358 1.552 0.782 0.782 0.782 | 99.2704 98.8427 97.5232 99.3999 99.5074 99.1684 99.9954 99.9954 99.9954 99.3675 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 11/28/2022 07/29/2022 07/28/2022 07/28/2022 11/01/2022 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 25,000,000.00 0.00 0.00 0.00 0.00 20,000,000.00 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 0,000 0,000 0,000 19,873,500.00 | 24,888,541,67 24,847,152,78 16,906,587,12 24,913,423,61 24,914,687,50 24,927,812,50 14,923,641,66 0.00 0.00 19,979,555,56 | (70,941.67) (136,477.78) (143,324.27) (63,448.61) (64,712.50) (50,962.50) (48,381.60) 0.00 0.00 (106,055.56) |
| 313385P67 313384AC3 313384FY0 313385M60 313385M80 313385K88 313385Z25 313385Z27 313385ZX7 313385ZX7 313385ZX7 | FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.511 1.433 2.035 1.379 1.359 1.358 1.552 0.782 0.782 0.782 | 99.2704 98.8427 97.5232 99.3999 99.5074 99.1684 99.9954 99.9954 99.9954 99.3675 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 10/17/2022 11/28/2022 07/28/2022 07/28/2022 11/01/2022 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 25,000,000.00 0.00 0.00 0.00 0.00 20,000,000.00 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 0,000 0,000 0,000 19,873,500.00 | 24,888,541,67 24,847,152,78 16,906,587,12 24,913,423,61 24,914,687,50 24,927,812,50 14,923,641,66 0.00 0.00 19,979,555,56 | (70,941.67) (136,477.78) (143,324.27) (63,448.61) (64,712.50) (50,962.50) (48,381.60) 0.00 0.00 (106,055.56) |
| 313385P67 313384AC3 313384FY0 313385M60 313385M60 313385K88 313385E24 313385ZY5 313385ZY5 313385ZX7 313313M70 Agency MBS FHLMC Cusip | FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP Description | 1.511 1.433 2.035 1.379 1.359 1.358 1.552 0.782 0.782 0.782 0.782 1.528 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 99.1684 99.9954 99.9954 99.955 98.8350 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 11/31/2022 11/28/2022 07/28/2022 07/28/2022 07/28/2022 07/28/2022 07/28/2022 11/01/2022 Final Maturity | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 15,000,000.00 0.00 0.00 0.00 20,000,000.00 482,189,000.00 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 24,876,850.00 0.00 0.00 0.00 19,873,500.00 476,556,262.85 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 14,923,641.66 0.00 0.00 19,979,555.56 478,779,574.75 | (70,941.67) (136,477.78) (143,324.27) (63,448.61) (64,712.50) (50,962.50) (48,381.66) 0.00 0.00 (106,055.56) (2,223,311.91) Net Unrealized Gain/Loss |
| 313385P67 313384AC3 313384FY0 313385M60 313385M60 313385K88 313385R24 313385ZY7 313385ZX7 313313M70 Agency MBS FHLMC Cusip 3137FNWX4 | FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.511 1.433 2.035 1.379 1.339 1.358 1.552 0.782 0.782 0.782 0.401 1.528 | 99.2704 98.8427 97.5232 99.3999 99.5074 99.1684 99.9954 99.9957 98.8350 Market Price 96.6220 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 10/17/2022 11/28/2022 07/28/2022 07/28/2022 11/01/2022 01/01/2023 Final Maturity 07/25/2026 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 15,000,000.00 0.00 0.00 0.00 20,000,000.00 482,189,000.00 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 24,876,850.00 0.00 0.00 0.00 19,873,500.00 476,556,262.85 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 0.00 0.00 19,979,555.56 478,779,574.75 | (70,941,67) (136,477,78) (143,324,27) (63,448,61) (64,712,50) (50,962,50) (48,381,66) 0.00 0.00 (106,055,56) (2,223,311,91) Net Unrealized Gain/Loss |
| 313385P67 313384AC3 313384AC3 313384FY0 313385M60 313385M60 313385K24 313385K24 313385Z27 313385ZX7 313385ZX7 313385ZX7 313387CW3 Agency MBS FHLMC Cusip 3137FNWX3 3137FNWX4 | FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.511 1.433 2.035 1.379 1.359 1.358 1.552 0.782 0.782 0.401 1.528 Vield 3.565 3.518 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 99.1684 99.9954 99.9954 99.9555 98.8350 Market Price 96.6220 98.6750 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 11/31/2022 11/17/2022 11/28/2022 07/28/2022 07/28/2022 11/01/2023 Final Maturity 07/25/2026 05/25/2026 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 15,000,000.00 0.00 0.00 0.00 20,000,000.00 482,189,000.00 14,997,606.00 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 24,876,850.00 0.00 0.00 0.00 19,873,500.00 476,556,262.85 Market Value 9,662,200.00 14,798,887.72 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 0.00 0.00 19,979,555.56 478,779,574.75 Book Value 9,517,076.88 14,653,555.84 | (70,941.67) (136,477.78) (143,224.27) (63,448.61) (64,712.50) (50,962.50) (48,381.66) 0.00 0.00 (106,055.56) (2,223,311.91) Net Unrealized Gain/Loss 145,123.12 145,331.88 |
| 313385P67 313384AC3 313384FY0 313385M60 313385M60 313385K88 313385R24 313385ZY7 313385ZX7 313313M70 Agency MBS FHLMC Cusip 3137FNWX4 | FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.511 1.433 2.035 1.379 1.339 1.358 1.552 0.782 0.782 0.782 0.401 1.528 | 99.2704 98.8427 97.5232 99.3999 99.5074 99.1684 99.9954 99.9957 98.8350 Market Price 96.6220 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 10/17/2022 11/28/2022 07/28/2022 07/28/2022 11/01/2022 01/01/2023 Final Maturity 07/25/2026 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 15,000,000.00 0.00 0.00 0.00 20,000,000.00 482,189,000.00 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 24,876,850.00 0.00 0.00 0.00 19,873,500.00 476,556,262.85 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 14,923,641.66 0.00 0.00 19,979,555.56 478,779,574.75 Book Value 9,517,076.88 14,653,555.84 19,525,846.55 | (70,941.67) (136,477.78) (143,324.27) (63,448.61) (64,712.50) (50,962.50) (48,381.66) 0.00 0.00 (106,055.56) (2,223,311.91) Net Unrealized Gain/Loss |
| 313385P67 313384AC3 313384FY0 313385M60 313385M60 313385M60 313385K23 313385ZY5 313385ZY5 313385ZX7 313385ZX7 313313M70 Agency MBS FHLMC Cusip 3137FNWX4 3137FMU67 3137B4WB8 | FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.511 1.433 2.035 1.379 1.359 1.358 1.552 0.782 0.782 0.782 0.782 0.782 0.782 0.782 3.655 3.518 3.422 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 99.1684 99.9954 99.9954 99.9957 98.8350 Market Price 96.6220 98.6750 99.5730 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 11/31/2022 11/31/2022 11/28/2022 07/28/2022 07/28/2022 07/28/2022 07/28/2022 07/28/2022 07/28/2022 07/28/2026 05/25/2026 05/25/2026 07/25/2023 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 15,000,000.00 0.00 0.00 0.00 20,000,000.00 482,189,000.00 14,997,606.00 14,997,606.00 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,876,850.00 14,875,260.00 0.00 0.00 19,873,500.00 476,556,262.85 Market Value 9,662,200.00 14,798,887.72 19,536,222.60 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 0.00 0.00 19,979,555.56 478,779,574.75 Book Value 9,517,076.88 14,653,555.84 | (70,941.67) (136,477.78) (143,324.27) (63,448.61) (64,712.5) (50,962.50) (48,381.60) 0.00 0.00 (106,055.56) (2,223,311.91) Net Unrealized Gain/Loss 145,123.12 145,331.88 10,376.05 |
| 313385P67 313384P70 313385M60 313385M60 313385M60 313385K83 313385R24 313385ZY7 313385ZX7 313385ZX7 313385ZX7 313313M70 Agency MBS FHLMC Cusip 3137FNW44 3137FMU67 3137FMU67 3137FMW48 3137FMU67 3137FMW48 3137B4WB8 | FEDERAL HOME LOAN BANKS FEDERA | 1.511 1.433 2.035 1.379 1.359 1.358 1.552 0.782 0.782 0.782 0.401 1.528 Yield 3.655 3.518 3.422 3.287 3.154 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 99.1684 99.9954 99.9954 99.3675 98.8350 Market Price 96.6220 96.6750 99.5730 99.7860 100.1700 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 10/17/2022 11/18/2022 07/28/2022 07/28/2022 11/01/2022 **Final Maturity 07/25/2026 05/25/2026 07/25/2023 03/25/2023 03/25/2027 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 15,000,000.00 0.00 0.00 0.00 20,000,000.00 482,189,000.00 14,997,606.00 19,620,000.00 17,492,172.54 1,000,000.00 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 24,876,850.00 0.00 0.00 0.00 19,873,500.00 476,556,262.85 Market Value 9,662,200.00 14,798,887.72 19,536,222.60 17,454,739.29 1,001,700.00 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 0.00 0.00 19,979,555.56 478,779,574.75 Book Value 9,517,076.88 14,653,555,84 19,525,846.55 17,400,423,93 1,001,689.32 | (70,941.67) (136,477.78) (143,324.27) (63,448.61) (64,712.50) (50,962.50) (48,381.66) 0.00 0.00 (106,055.56) (2,223,311.91) Net Unrealized Gain/Loss 145,123.12 145,331.88 10,376.05 (5,684.63) 10.68 |
| 313385P67 313384P70 313385M60 313385M60 313385M60 313385K83 313385R24 313385ZY7 313385ZX7 313385ZX7 313385ZX7 313313M70 Agency MBS FHLMC Cusip 3137FNW44 3137FMU67 3137FMU67 3137FMW48 3137FMU67 3137FMW48 3137B4WB8 | FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.511 1.433 2.035 1.379 1.339 1.358 1.552 0.782 0.782 0.782 0.782 0.401 1.528 Yield 3.655 3.518 3.422 3.287 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 99.1984 99.9954 99.9954 99.3675 98.8350 Market Price 96.6220 98.6750 99.5730 99.7860 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 10/17/2022 11/28/2022 07/28/2022 07/28/2022 11/01/2022 Final Maturity 07/25/2026 05/25/2026 07/25/2023 02/25/2023 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 15,000,000.00 0.00 0.00 0.00 20,000,000.00 482,189,000.00 14,997,606.00 19,620,000.00 17,492,172.54 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 24,876,850.00 0.00 0.00 14,875,260.00 476,556,262.85 Market Value 9,662,200.00 14,798,887.72 19,536,222.60 17,454,739,29 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 0.00 0.00 19,979,555.56 478,779,574.75 Book Value 9,517,076.88 14,653,555.84 19,525,846.55 17,400,423.93 | (70,941.67) (136,477.78) (143,224.27) (63,448.61) (64,712.50) (50,962.50) (48,381.66) 0.00 0.00 (106,055.56) (2,223,311.91) Net Unrealized Gain/Loss 145,123.12 145,331.88 10,376.05 (5,684.63) |
| 313385P67 313384PC3 313384FV0 313385M60 313385M60 313385K80 313385K24 313385ZY7 313385ZX7 313313M70 Agency MBS FHLMC Cusip 3137FNWX4 3137FNWX4 3137FNWX4 3137FMU67 3137B4WB8 3137B36J2 3137BXQY1 | FEDERAL HOME LOAN BANKS FEDERA | 1.511 1.433 2.035 1.379 1.359 1.358 1.552 0.782 0.782 0.782 0.401 1.528 Yield 3.655 3.518 3.422 3.287 3.154 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 99.1684 99.9954 99.9954 99.3675 98.8350 Market Price 96.6220 96.6750 99.5730 99.7860 100.1700 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 10/17/2022 11/18/2022 07/28/2022 07/28/2022 11/01/2022 **Final Maturity 07/25/2026 05/25/2026 07/25/2023 03/25/2023 03/25/2027 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 15,000,000.00 0.00 0.00 0.00 20,000,000.00 482,189,000.00 14,997,606.00 19,620,000.00 17,492,172.54 1,000,000.00 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 24,876,850.00 0.00 0.00 0.00 19,873,500.00 476,556,262.85 Market Value 9,662,200.00 14,798,887.72 19,536,222.60 17,454,739.29 1,001,700.00 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 0.00 0.00 19,979,555.56 478,779,574.75 Book Value 9,517,076.88 14,653,555,84 19,525,846.55 17,400,423,93 1,001,689.32 | (70,941.67) (136,477.78) (143,324.27) (63,448.61) (64,712.50) (50,962.50) (48,381.66) 0.00 0.00 (106,055.56) (2,223,311.91) Net Unrealized Gain/Loss 145,123.12 145,331.88 10,376.05 (5,684.63) 10.68 |
| 313385P67 313385P67 313384AC3 313384FY0 313385M60 313385M60 313385K88 313385E24 313385E275 313385E275 313385E275 313385E275 313385E275 313375E77 Agency MBS FHLMC Cusip 3137FNW34 3137FNW43 3137FMW67 | FEDERAL HOME LOAN BANKS FEDERA | 1.511 1.433 2.035 1.379 1.359 1.358 1.552 0.782 0.782 0.782 0.401 1.528 Yield 3.655 3.518 3.422 3.287 3.154 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 99.1684 99.9954 99.9954 99.3675 98.8350 Market Price 96.6220 96.6750 99.5730 99.7860 100.1700 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 10/17/2022 11/18/2022 07/28/2022 07/28/2022 11/01/2022 **Final Maturity 07/25/2026 05/25/2026 07/25/2023 03/25/2023 03/25/2027 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 15,000,000.00 0.00 0.00 0.00 20,000,000.00 482,189,000.00 14,997,606.00 19,620,000.00 17,492,172.54 1,000,000.00 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 24,876,850.00 0.00 0.00 0.00 19,873,500.00 476,556,262.85 Market Value 9,662,200.00 14,798,887.72 19,536,222.60 17,454,739.29 1,001,700.00 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 0.00 0.00 19,979,555.56 478,779,574.75 Book Value 9,517,076.88 14,653,555,84 19,525,846.55 17,400,423,93 1,001,689.32 | (70,941,677) (136,477,78) (143,324,27) (63,448,61) (64,712,50) (50,962,50) (48,381,66) 0.00 0.00 (106,055,56) (2,223,311,91) Net Unrealized Gain/Loss 145,123,12 145,331,88 10,376,05 (5,684,63) 10,68 |
| 313385P67 313384AC3 313384P0 313385M60 313385M60 313385K86 313385K24 313385Z27 313385ZX7 313313M70 Agency MBS FHLMC Cusip 3137FNW44 3137FMU67 3137B4WB8 3137B4WB8 3137BAQY1 Agency MBS FNMA | FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.5.11 1.433 2.035 1.379 1.359 1.358 1.552 0.782 0.782 0.782 0.782 0.401 1.528 Yield 3.655 3.518 3.422 3.287 3.154 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 99.1984 99.9954 99.9954 99.3675 98.8350 Market Price 96.6220 98.6750 99.5730 99.7860 100.1700 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 10/17/2022 11/18/2022 07/28/2022 07/28/2022 11/01/2022 11/01/2023 Final Maturity 07/25/2026 05/25/2026 07/25/2023 03/25/2027 08/19/2024 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 15,000,000.00 0.00 0.00 0.00 20,000,000.00 482,189,000.00 14,997,606.00 19,620,000.00 17,492,172.54 1,000,000.00 63,109,778.54 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 0,00 0,00 0,00 19,873,500.00 476,556,262.85 Market Value 9,662,200.00 14,798,887,72 19,536,222.60 17,454,739.29 1,001,700.00 62,483,749.61 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 0.00 0.00 19,979,555.56 478,779,574.75 Book Value 9,517,076.88 14,653,555.84 19,525,846.55 17,400,423.93 1,001,689.32 | (70,941,67) (136,477,78) (143,324,27) (63,448,61) (64,712,50) (50,962,50) (48,381,66) 0.00 0.00 (106,055,56) (2,223,311,91) Net Unrealized Gain/Loss 145,123,12 145,331,88 10,376,05 (5,684,63) 10,68 |
| 313385P67 313385P67 313385M60 313385M60 313385M60 313385K83 313385K24 313385Z27 313385ZY5 313385ZX7 313385ZX7 313387D0 Agency MBS FHLMC Cusip 3137FNWX3 3137FNWX3 3137FNWX3 3137FNWX67 3137FNWX67 3137FNWX67 3137B4WBS 5137B302 3137B302 3137BXQY1 Agency MBS FNMA Cusip | FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.5.11 1.433 2.035 1.379 1.359 1.358 1.552 0.782 0.782 0.401 1.528 Vield 3.665 3.518 3.422 3.287 3.154 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 99.1684 99.9954 99.9954 99.3675 98.8350 Market Price 96.6220 96.6750 99.5730 99.7860 100.1700 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 11/31/2022 11/31/2022 11/28/2022 07/28/2022 07/28/2022 07/28/2022 11/01/2023 Final Maturity 07/25/2026 05/25/2026 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 15,000,000.00 0.00 0.00 0.00 20,000,000.00 482,189,000.00 14,997,606.00 19,620,000.00 17,492,172.54 1,000,000.00 63,109,778.54 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 0,00 0,00 0,00 0,00 14,875,260.00 476,556,262.85 Market Value 9,662,200.00 14,798,887.72 19,536,222.60 17,454,739.29 1,001,700.00 Market Value Market Value | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,487.50 24,927,812.50 0.00 0.00 19,979,555.56 478,779,574.75 Book Value 9,517,076.88 14,653,555.84 19,525,846.55 17,460,423.93 1,001,689.32 62,158,592.52 Book Value | (70,941.67) (136,477.78) (143,224.27) (63,448.61) (64,712.50) (50,962.50) (48,381.66) 0.00 0.00 (106,055.56) (2,223,311.91) Net Unrealized Gain/Loss 145,123.12 145,331.88 10,376.05 (5,684.63) 10.68 295,157.10 |
| 313385P67 313384AC3 313384P0 313385M60 313385M60 313385K86 313385K24 313385Z27 313385ZX7 313313M70 Agency MBS FHLMC Cusip 3137FNW44 3137FMU67 3137B4WB8 3137B4WB8 3137BAQY1 Agency MBS FNMA | FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.5.11 1.433 2.035 1.379 1.359 1.358 1.552 0.782 0.782 0.782 0.782 0.401 1.528 Yield 3.655 3.518 3.422 3.287 3.154 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 99.1684 99.9954 99.9954 99.3675 98.8350 Market Price 98.6750 99.5730 99.7860 100.1700 98.9789 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 10/17/2022 11/18/2022 07/28/2022 07/28/2022 11/01/2022 11/01/2023 Final Maturity 07/25/2026 05/25/2026 07/25/2023 03/25/2027 08/19/2024 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 15,000,000.00 0.00 0.00 0.00 20,000,000.00 482,189,000.00 14,997,606.00 19,620,000.00 17,492,172.54 1,000,000.00 63,109,778.54 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 0,00 0,00 0,00 19,873,500.00 476,556,262.85 Market Value 9,662,200.00 14,798,887,72 19,536,222.60 17,454,739.29 1,001,700.00 62,483,749.61 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 0.00 0.00 19,979,555.56 478,779,574.75 Book Value 9,517,076.88 14,653,555.84 19,525,846.55 17,400,423.93 1,001,689.32 | (70,941,67) (136,477,78) (143,324,27) (63,448,61) (64,712,50) (50,962,50) (48,381,66) 0.00 0.00 (106,055,56) (2,223,311,91) Net Unrealized Gain/Loss 145,123,12 145,331,88 10,376,05 (5,684,63) 10,68 |
| 313385P67 313384AC3 313384HY0 313385M60 313385M60 313385K88 313385R24 313385ZY7 313313M70 Agency MBS FHLMC Cusip 3137FNWA4 3137FMU67 3137BAWB8 3137B36J2 3137BXQY1 Agency MBS FNMA Cusip 3138LEGR6 3138LEGR6 3138LEGR6 3138LEGR6 3138LEGR6 3138LEGR6 3138LEGR6 3138LEGR6 3138LEGR6 | FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP Description FHMS K-736 A2 FHMS K-735 A2 FHMS K-064 A2 FHMS K-09 A2 FHMS K-064 A2 Description FN AN1760 FN AN2007 FN AN2188 | 1.511 1.433 2.035 1.379 1.359 1.358 1.552 0.782 0.782 0.782 0.401 1.528 Vield 3.655 3.518 3.422 3.287 3.154 3.438 Vield 4.176 3.059 3.543 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 99.1844 99.9954 99.9557 98.8350 Market Price 98.6720 98.9789 Market Price 98.988 97.705 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 10/17/2022 11/28/2022 07/28/2022 11/28/2022 07/28/2022 11/01/2023 Final Maturity 07/25/2026 05/25/2026 05/25/2026 05/25/2027 08/19/2024 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 15,000,000.00 0.00 0.00 0.00 0.00 15,000,000.00 15,000,000.00 16,000,000.00 17,402,189,000.00 17,492,172.54 1,000,000.00 63,109,778.54 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,879,975.00 24,876,850.00 0.00 0.00 0.00 14,875,260.00 476,556,262.85 Market Value 9,662,200,00 14,798,887.72 19,536,222.60 17,454,739.29 1,001,700.00 62,453,749.61 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 0.00 0.00 19,979,555.56 478,779,574.75 Book Value 9,517,076.88 14,653,555.84 19,525.846.55 17,460,423.93 1,001,689.32 62,158,592.52 Book Value 14,596,920.29 6,155,105.32 9,815,427,72 | (70,941,67) (136,477,78) (143,324,27) (63,448,61) (64,712,50) (50,962,50) (48,381,66) 0.00 0.00 (106,055,56) (2,223,311,91) Net Unrealized Gain/Loss 145,123,12 145,331,88 10,376,05 (5,684,63) 10,68 295,157,10 Net Unrealized Gain/Loss 110,406,01 (48,260,87) (44,878,52) |
| 313385P67 313384AC3 313384AC3 313384AC3 313385M60 313385M60 313385M60 313385K88 313385R24 313385ZY7 313385ZX7 313385ZX7 313385ZX7 313313M70 Agency MBS FHLMC Cusip 3137FMU67 3137FMU67 3137FMU67 3137FMU67 3137FMU67 3137FMU97 3138LEGER6 3138LEGER6 3138LEGER6 3138LEGER6 3138LEGER6 | FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.5.11 1.433 2.035 1.379 1.339 1.358 1.552 0.782 0.782 0.782 0.401 1.528 Yield 3.655 3.518 3.422 3.287 3.154 3.438 Yield 4.176 3.059 3.543 3.738 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 99.954 99.9954 99.9954 99.3675 98.8350 Market Price 96.6220 98.6750 99.7780 100.1700 98.9789 Market Price 98.0488 98.2581 97.7055 99.4885 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 10/31/2022 10/17/2022 07/28/2022 07/28/2022 11/01/2023 Final Maturity 07/25/2026 05/25/2026 07/25/2023 03/25/2027 08/19/2024 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 15,000,000.00 0.00 0.00 0.00 20,000,000.00 482,189,000.00 14,997,606.00 19,620,000.00 17,492,172.54 1,000,000.00 63,109,778.54 Par Value 15,000,000.00 6,215,105.87 10,000,000.07 7,512,092.17 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 0,00 0,00 0,00 14,875,260.00 0,00 19,873,500.00 476,556,262.85 Market Value 9,662,200.00 14,798,887.72 19,536,222.60 17,454,739.29 1,001,700.00 Market Value 14,707,326.30 6,106,844.45 9,770,536.30 7,473,667.74 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 0.00 0.00 0.00 19,979,555.56 478,779,574.75 Book Value 9,517,076.88 14,653,555.84 19,525,846.55 17,460,423.93 1,001,689.32 62,158,592.52 Book Value 14,596,920.29 6,155,105.32 9,815,427.72 7,374,4473.19 | (70,941,677) (13,4777) (13,4777) (13,324,27) (63,448,61) (64,712,50) (50,962,50) (48,381,66) 0,00 0,00 (106,055,56) (2,223,311,91) Net Unrealized Gain/Loss 145,123,12 145,331,88 10,376,05 (5,684,63) 10,68 295,157,10 Net Unrealized Gain/Loss 110,406,01 (48,260,87) (44,878,52) 99,194,55 |
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| 313385P67 313384AC3 313384AC3 313384AC3 313385M60 313385M60 313385M60 313385K88 313385R24 313385ZY7 313385ZX7 313385ZX7 313385ZX7 313313M70 Agency MBS FHLMC Cusip 3137FMU67 3137FMU67 3137FMU67 3137FMU67 3137FMU67 3137FMU97 3138LEGER6 3138LEGER6 3138LEGER6 3138LEGER6 3138LEGER6 | FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.5.11 1.433 2.035 1.379 1.339 1.358 1.552 0.782 0.782 0.782 0.401 1.528 Yield 3.655 3.518 3.422 3.287 3.154 3.438 Yield 4.176 3.059 3.543 3.738 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 99.954 99.9954 99.9954 99.3675 98.8350 Market Price 96.6220 98.6750 99.7780 100.1700 98.9789 Market Price 98.0488 98.2581 97.7055 99.4885 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 10/31/2022 10/17/2022 07/28/2022 07/28/2022 11/01/2023 Final Maturity 07/25/2026 05/25/2026 07/25/2023 03/25/2027 08/19/2024 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 15,000,000.00 0.00 0.00 0.00 20,000,000.00 482,189,000.00 14,997,606.00 19,620,000.00 17,492,172.54 1,000,000.00 63,109,778.54 Par Value 15,000,000.00 6,215,105.87 10,000,000.07 7,512,092.17 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 0,00 0,00 0,00 14,875,260.00 0,00 19,873,500.00 476,556,262.85 Market Value 9,662,200.00 14,798,887.72 19,536,222.60 17,454,739.29 1,001,700.00 Market Value 14,707,326.30 6,106,844.45 9,770,536.30 7,473,667.74 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 0.00 0.00 0.00 19,979,555.56 478,779,574.75 Book Value 9,517,076.88 14,653,555.84 19,525,846.55 17,460,423.93 1,001,689.32 62,158,592.52 Book Value 14,596,920.29 6,155,105.32 9,815,427.72 7,374,4473.19 | (70,941.67) (136,477.78) (143,224.27) (63,448.61) (64,712.50) (50,962.50) (48,381.66) 0.00 0.00 (106,055.56) (2,223,311.91) Net Unrealized Gain/Loss 145,123.12 145,331.88 10,376.05 (5,684.63) 10.68 295,157.10 Net Unrealized Gain/Loss 110,406.01 (48,260.87) (44,878.52) 99,194.55 |
| 313385P67 313385P67 313385M60 313385M60 313385M60 313385K88 313385R24 313385ZY7 313385ZX7 313385ZX7 313313M70 Agency MBS FHLMC Cusip 3137FMW43 3137FMW48 3137FMU67 3137BAQY1 Agency MBS FNMA Cusip 3137BXQY1 Agency MBS FNMA Cusip 3137BXQY1 3138LEGR6 3138LEGR6 3138LEGR6 3138LEGR6 3138LECR6 3138LCH81 3138LCH89 | FEDERAL HOME LOAN BANKS FEDERA | 1.5.11 1.433 2.035 1.379 1.359 1.358 1.552 0.782 0.782 0.782 0.401 1.528 Yield 3.655 3.518 3.422 3.287 3.154 3.438 Yield 4.176 3.059 3.543 3.738 2.939 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 99.1844 99.9954 99.9575 98.8350 Market Price 96.6220 98.6750 99.5730 100.1700 98.9789 Market Price 98.0488 92.581 97.7055 99.4885 99.4885 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 10/31/2022 10/17/2022 07/28/2022 07/28/2022 07/28/2022 11/01/2023 Final Maturity 07/25/2026 05/25/2023 03/25/2027 08/19/2024 Final Maturity 06/01/2023 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 25,000,000.00 0.00 0.00 0.00 0.00 20,000,000.00 14,997,606.00 14,997,606.00 19,620,000.00 17,492,172.54 1,000,000.00 63,109,778.54 Par Value 15,000,000.00 6,215,105.87 10,000,000.00 7,512,092.17 14,363,464.80 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 24,876,850.00 0.00 0.00 19,873,500.00 476,556,262.85 Market Value 9,662,200.00 14,798,887,72 19,536,222.60 17,454,739.29 1,001,700.00 62,453,749.61 Market Value 14,707,326.30 6,106,844.45 9,770,549.20 7,473,667.74 14,289,995.53 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 0.00 0.00 19,979,555.56 478,779,574.75 Book Value 9,517,076.88 14,653,555.84 19,525,846.55 17,400,423.93 1,001,689.32 62,158,592.52 Book Value 14,596,920.29 6,155,105.32 9,815,427.72 7,374,473.19 14,350,711.08 | (70,941.67) (136,477.78) (143,324.27) (63,448.61) (64,712.50) (50,962.50) (48,381.66) 0.00 0.00 (106,055.56) (2,223,311.91) Net Unrealized Gain/Loss 145,123.12 145,331.88 10,376.05 (5,684.63) 10.68 295,157.10 Net Unrealized Gain/Loss (48,260.87) (44,878.55) (99,194.55) (60,715.55) |
| 313385P67 313385P67 313384C3 313384FY0 313385M60 313385M60 313385K88 313385R24 313385ZX7 313385ZX7 313385ZX7 313313M70 Agency MBS FHLMC Cusip 3137FNW44 3137FMU67 3137FAW185 3137B302 3137B302 3137BXQY1 Agency MBS FNMA Cusip 3138LDSW9 3138LEGR6 3138LEGR6 3138LEGR6 3138LECR6 3138LECR6 3138LECR6 3138LECR1 3138LCH81 3138LCH81 | FEDERAL HOME LOAN BANKS FEDERA | 1.5.11 1.433 2.035 1.379 1.359 1.358 1.552 0.782 0.782 0.782 0.401 1.528 Yield 3.655 3.518 3.422 3.287 3.154 3.438 Yield 4.176 3.059 3.543 3.738 2.939 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 99.1844 99.9954 99.9575 98.8350 Market Price 96.6220 98.6750 99.5730 100.1700 98.9789 Market Price 98.0488 92.581 97.7055 99.4885 99.4885 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 10/31/2022 10/17/2022 07/28/2022 07/28/2022 07/28/2022 11/01/2023 Final Maturity 07/25/2026 05/25/2023 03/25/2027 08/19/2024 Final Maturity 06/01/2023 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 25,000,000.00 0.00 0.00 0.00 0.00 20,000,000.00 14,997,606.00 14,997,606.00 19,620,000.00 17,492,172.54 1,000,000.00 63,109,778.54 Par Value 15,000,000.00 6,215,105.87 10,000,000.00 7,512,092.17 14,363,464.80 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 24,876,850.00 0.00 0.00 19,873,500.00 476,556,262.85 Market Value 9,662,200.00 14,798,887,72 19,536,222.60 17,454,739.29 1,001,700.00 62,453,749.61 Market Value 14,707,326.30 6,106,844.45 9,770,549.20 7,473,667.74 14,289,995.53 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 0.00 0.00 19,979,555.56 478,779,574.75 Book Value 9,517,076.88 14,653,555.84 19,525,846.55 17,400,423.93 1,001,689.32 62,158,592.52 Book Value 14,596,920.29 6,155,105.32 9,815,427.72 7,374,473.19 14,350,711.08 | (70,941,67) (136,477.78) (143,324.27) (63,448.61) (64,712.50) (50,962.50) (48,381.66) 0.00 0.00 (106,055.56) (2,223,311.91) Net Unrealized Gain/Loss 145,123.12 145,331.88 10,376.05 (5,684.63) 10.68 295,157.10 Net Unrealized Gain/Loss (48,260.87) (44,878.52) 99,194.55 (60,715.55) |
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| 313385P67 313385P67 313385M60 313385M60 313385M60 313385M60 313385K28 313385K24 313385ZY7 313385ZY7 313385ZX7 31385ZX7 313385ZX7 313385ZX7 313385ZX7 313385ZX7 313385ZX7 313385ZX7 313385ZX7 313385ZX7 31385ZX7 31385Z | FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP Description FHMS K-736 A2 FHMS K-35 A2 FHMS K-033 A2 FHMS K-064 A2 Description FN AN1760 FN AN2007 FN AN2188 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION Description | 1.5.11 1.433 2.035 1.379 1.359 1.358 1.552 0.782 0.782 0.401 1.528 Vield 3.655 3.518 3.422 3.287 3.154 3.438 Vield 4.176 3.059 3.543 3.738 2.939 3.525 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 99.1684 99.9954 99.9954 99.3675 98.8350 Market Price 96.6220 98.6750 99.5730 99.7800 100.1700 98.9789 Market Price 98.0488 98.2581 97.7055 99.4885 99.4885 99.4885 | 11/16/2022 01/03/2023 05/23/2023 10/31/2022 10/31/2022 10/31/2022 11/28/2022 07/28/2022 07/28/2022 07/28/2022 11/01/2023 Final Maturity 07/25/2026 05/25/2026 07/25/2023 02/25/2027 08/19/2024 Final Maturity 06/01/2026 12/01/2025 12/01/2025 11/18/2025 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 15,000,000.00 0.00 0.00 0.00 20,000,000.00 14,997,606.00 14,997,606.00 14,997,606.00 14,997,606.00 14,997,606.00 16,620,000.00 17,492,172.54 1,000,000.00 63,109,778.54 Par Value 15,000,000.00 6,215,105.87 10,000,000.00 7,512,092.17 14,363,364.80 53,090,662.84 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 24,876,850.00 0.00 0.00 0.00 14,875,260.00 476,556,262.85 Market Value 9,662,200.00 14,798,887.72 19,536,222.60 17,454,739.29 1,001,700.00 Market Value 14,707,326.30 6,106,844.45 9,770,549.20 7,473,667.74 14,289,995.53 52,348,383.22 Market Value | 24,888,541.67 24,847,152.78 16,906,587,12 24,913,423.61 24,914,687.50 24,927,812.50 0.00 0.00 19,979,555.56 478,779,574.75 Book Value 9,517,076.88 14,653,555.84 19,525,846.55 17,460,423.93 1,001,689.32 62,158,592.52 Book Value 14,596,920.29 6,155,105.32 9,815,427,72 7,374,473.19 14,350,711.08 52,292,637.60 Book Value | (70,941,67) (136,477.78) (143,32427) (63,448,61) (64,712,50) (50,962,50) (48,31.66) 0.00 0.00 (106,055.56) (2,223,311,91) Net Unrealized Gain/Loss 145,123,12 145,331.88 10,376.05 (5,684.63) 10.68 295,157,10 Net Unrealized Gain/Loss 110,406,01 (48,260.87) (44,878.52) 99,194.55 (60,715.55) \$\$5,745.63 |
| 313385P67 313385P67 313384C3 313384F00 313385M60 313385M60 313385K88 313385R24 313385ZY7 313385ZX7 313313M70 Agency MBS FHLMC Cusip 3137FMW43 3137FMW43 3137FMU67 3137B4W88 3137B36U2 3137BXQY1 Agency MBS FNMA Cusip 3137BLOSW9 3138LEGR6 3138LEGR6 3138LECR67 3138LCH81 3138LCH89 CD CD CD Cusip 89114WJP1 | FEDERAL HOME LOAN BANKS FEDERA | 1.5.11 1.433 2.035 1.379 1.359 1.358 1.552 0.782 0.782 0.782 0.401 1.528 Yield 3.655 3.518 3.422 3.287 3.154 3.438 Vield 4.176 3.059 3.543 3.738 2.939 3.525 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 99.954 99.954 99.954 99.3675 98.8350 Market Price 96.6220 98.6750 99.7860 100.1700 98.9789 Market Price 98.0488 92.5841 97.7055 99.4885 99.4885 99.4885 | 11/16/2022 01/03/2023 01/03/2023 10/31/2022 10/31/2022 10/31/2022 10/17/2022 07/28/2022 07/28/2022 07/28/2022 07/28/2022 11/01/2023 Final Maturity 07/25/2026 07/25/2026 07/25/2027 08/19/2024 Final Maturity 06/01/2023 1/01/2025 12/01/2025 12/01/2025 11/18/2025 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 15,000,000.00 0.00 0.00 0.00 20,000,000.00 482,189,000.00 14,997,606.00 19,620,000.00 17,492,172.54 1,000,000.00 63,109,778.54 Par Value 15,000,000.00 6,215,105.87 10,000,000.00 7,512,092.17 14,363,364.80 53,090,662.84 Par Value 45,000,000.00 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,849,975.00 24,876,850.00 0.00 0.00 14,875,260.00 14,875,260.00 476,556,262.85 Market Value 9,662,200.00 14,798,887.72 19,536,222.60 17,454,739.29 1,001,700.00 62,453,749.61 Market Value 14,707,326.30 6,106,844.45 9,770,549.20 7,473,667.74 14,289,995.53 52,348,383.22 Market Value 45,000,000.00 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 10,000 0,000 19,979,555.56 478,779,574.75 Book Value 9,517,076.88 14,653,555.84 19,525,846.55 17,400,423.93 1,001,689.32 62,158,592.52 Book Value 14,596,920.29 61,555,105.32 9,815,427.72 7,374,473.19 14,330,711.08 52,292,637.60 Book Value 45,000,000,000 | (70,941.67) (136,477.78) (143,324.27) (63,448.61) (64,712.50) (50,962.50) (48,381.66) 0.00 0.00 (106,055.56) (2,223,311.91) Net Unrealized Gain/Loss 145,123.12 145,331.88 10,376.05 (5,684.63) 10.68 295,157.10 Net Unrealized Gain/Loss 110,406.01 (48,260.87) (44,878.52) (99,194.55 (60,715.55) 55,745.63 |
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| 313385P67 313385P67 313384C3 313384M60 313385M60 313385M60 313385K86 313385E24 313385ZY5 313385ZX7 313313M70 Agency MBS FHLMC Cusip 3137FNW34 3137FMU67 3137 | FEDERAL HOME LOAN BANKS FEDERA | 1.5.11 1.433 2.035 1.379 1.359 1.358 1.552 0.782 0.782 0.782 0.401 1.528 Yield 3.655 3.5.18 3.422 3.287 3.154 3.438 Yield 4.176 3.059 3.543 3.738 2.939 3.525 Vield 0.300 0.280 0.410 0.310 0.430 0.430 0.430 0.430 0.430 0.360 0.270 0.300 0.340 0.360 0.270 0.300 0.340 0.380 0.380 0.380 0.380 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 99.1844 99.9954 99.9954 99.3675 98.8350 Market Price 96.6220 98.6750 99.5730 100.1700 98.9789 Market Price 98.0488 92.5811 97.7055 99.4885 99.4885 99.4885 99.4885 00.100.0000 | 11/16/2022 01/03/2023 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 07/28/2022 07/28/2022 07/28/2022 11/01/2023 Final Maturity 07/25/2026 05/25/2026 05/25/2023 03/25/2027 08/19/2024 Final Maturity 06/01/2025 12/01/2025 12/01/2025 11/18/2025 11/18/2025 11/18/2025 11/18/2022 11/03/2022 11/03/2022 11/03/2022 11/03/2022 09/02/2022 11/08/2022 09/02/2022 10/18/2022 09/02/2022 10/18/2022 09/02/2022 10/18/2022 09/02/2022 10/18/2022 09/02/2022 10/18/2022 09/02/2022 10/18/2022 09/02/2022 10/18/2022 09/02/2022 10/18/2022 09/06/2022 09/16/2022 09/16/2022 09/16/2022 09/16/2022 | 25,000,000.00 25,000,000.00 17,189,000.00 25,000,000.00 25,000,000.00 15,000,000.00 15,000,000.00 0.00 0.00 0.00 0.00 1,000,000.00 14,997,606.00 14,997,606.00 19,620,000.00 17,492,172.54 1,000,000.00 63,109,778.54 Par Value 15,000,000.00 6,215,105.87 10,000,000.00 6,215,105.87 10,000,000.00 53,009,662.84 Par Value 45,000,000.00 55,000,000.00 75,000,000.00 75,000,000.00 75,000,000.00 75,000,000.00 75,000,000.00 50,000 | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,876,850.00 0.00 0.00 0.00 19,873,500.00 14,875,260.00 476,556,262.85 Market Value 9,662,200.00 14,798,887.72 19,536,222.60 17,454,739.29 1,001,700.00 62,453,749.61 Market Value 14,707,326.30 6,106,844.45 9,770,549.20 7,473,667.74 14,289,995.53 52,348,383,22 Market Value 45,000,000.00 55,000,000.00 75,000,000.00 75,000,000.00 75,000,000.00 75,000,000.00 50,000,000.00 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 14,923,641.66 0.00 0.00 19,979,555.56 478,779,574.75 Book Value 9,517,076.88 14,653,555.84 19,525,846.55 17,406,423.93 1,001,689.32 62,158,592.52 Book Value 14,596,920.29 61,555,105.32 9,815,427.72 7,374,473.19 14,330,711.08 52,292,637.60 Book Value 45,000,000.00 55,000,000.00 75,000,000.00 75,000,000.00 75,000,000.00 75,000,000.00 50,000,000.00 | (70,941.67) (136,477.78) (143,324.27) (63,448.61) (64,712.50) (50,962.50) (48,381.60) 0.00 0.00 (106,055.56) (2,223,311.91) Net Unrealized Gain/Loss 145,123.12 145,331.88 10,376.05 (5,684.63) 10.68 295,157.10 Net Unrealized Gain/Loss 110,406.01 (48,260.87) (44,878.55) (56,715.55) 55,745.63 Net Unrealized Gain/Loss Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0 |
| 313385P67 313385P67 313385M60 313385M60 313385M60 313385M60 313385K88 313385R24 313385ZY7 313313M70 Agency MBS FHLMC Cusip 3137FNWA1 3137FMWA1 3137FMWA2 3137FMWA2 3137FMWA2 3137BWA98 3137BAQY1 Agency MBS FNMA Cusip 3137BLOSW9 3138LEGR6 3138LECR6 3138LECR6 3138LECR6 3138LECR6 3138LCH81 3138LCH81 3138LCH89 CD CD CD CUSIP 89114WP1 8914WP1 8914WWCS 60367CPR2 89114WP7 78012UZW0 23344NPF7 21684XUB0 86959RVT4 78012UZW0 23684XUB0 66959RVT4 78012UZW0 21684XUB0 66959RVT4 | FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP Description FHMS K-736 A2 FHMS K-735 A2 FHMS K-735 A2 FHMS K-064 A2 Description FN AN1760 FN AN2007 FN AN2007 FN AN2188 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION TOROND-Dominion Bank - 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 Rabobank Nederland - New York Branch Rabobank Nederland - New York Branch Royal Bank of Canada Row Roy Roya Branch Royal Bank of Canada Row Roya Branch Royal Bank of Canada Row Bork Bank of Royal Bank Bank of Montreal - Chicago Branch Royal Bank of Canada Row Bork Bank Bank Bank Bank Bank Bank Bank Ban | 1.5.11 1.433 2.035 1.379 1.359 1.358 1.552 0.782 0.782 0.782 0.401 1.528 Vield 3.655 3.518 3.422 3.287 3.154 3.438 Vield 4.176 3.059 3.543 3.738 2.939 3.525 Vield 0.300 0.280 0.410 0.310 0.430 0.450 0.300 0.270 0.300 0.270 0.300 0.270 0.300 0.240 0.340 | 99.2704 98.8427 97.5232 99.3999 99.3999 99.5074 99.1844 99.9954 99.9954 99.3675 98.8350 Market Price 98.6720 98.6750 99.5730 99.7860 100.1700 98.9789 Market Price 98.0488 98.2581 97.7055 99.4885 99.4885 99.4885 99.4885 100.0000 | 11/16/2022 01/03/2023 01/03/2023 10/31/2022 10/31/2022 10/31/2022 10/31/2022 07/28/2022 11/28/2022 07/28/2022 11/01/2023 Final Maturity 07/25/2026 05/25/2026 05/25/2026 05/25/2026 07/25/2023 03/25/2027 08/19/2024 Final Maturity 06/01/2023 07/01/2025 11/18/2025 11/18/2025 11/18/2025 11/18/2025 11/18/2022 09/02/2022 11/08/2022 09/01/2022 | 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 0.00 0.00 0.00 0.00 0.00 16,000,000.00 1482,189,000.00 14,997,606.00 17,492,172.54 1,000,000.00 62,15,105.87 10,000,000.00 75,000,000.00 53,090,662.84 Par Value 45,000,000.00 55,000,000.00 55,000,000.00 55,000,000.00 55,000,000.00 55,000,000.00 55,000,000.00 55,000,000.00 55,000,000.00 55,000,000.00 55,000,000.00 50,000, | 24,817,600.00 24,710,675.00 16,763,262.85 24,849,975.00 24,876,850.00 14,875,260.00 0.00 0.00 0.00 19,873,500.00 476,556,262.85 Market Value 9,662,200.00 14,798,887.72 19,536,222.60 17,454,739.29 1,001,700.00 62,453,749.61 Market Value 14,707,326.30 6,106,844.45 9,770,549.20 7,473,667.74 14,289,995.53 52,348,383.22 Market Value 45,000,000.00 55,000,000.00 55,000,000.00 55,000,000.00 55,000,000.00 55,000,000.00 50,000,000.00 51,000,000.00 | 24,888,541.67 24,847,152.78 16,906,587.12 24,913,423.61 24,914,687.50 24,927,812.50 10,000 0,000 19,979,555.56 478,779,574.75 Book Value 9,517,076.88 14,653,555.84 19,5225,846.55 17,460,423.93 1,001,689.32 62,158,592.52 Book Value 14,596,920.29 6,155,105.32 62,158,592.52 Book Value 14,596,920.29 6,155,105.32 7,374,473.19 14,350,711.08 52,292,637,60 Book Value 15,000,000.00 55,000,000.00 55,000,000.00 55,000,000.00 55,000,000.00 55,000,000.00 55,000,000.00 50,000,000.00 | (70,941,67) (136,477,78) (143,324,27) (63,448,61) (64,712,50) (50,962,50) (48,381,66) 0.00 0.00 (106,055,56) (2,223,311,91) Net Unrealized Gain/Loss 145,123,12 145,331,88 10,376,05 (5,684,63) 10,68 295,157,10 Net Unrealized Gain/Loss 110,406,01 (48,260,87) (44,878,52) 99,194,55 (60,715,55) \$57,45,63 Net Unrealized Gain/Loss |

| | *** | 1.317 | 100.0000 | 11/07/2022 | 2,275,000,000.00 | 2,275,000,532.15 | 2,275,000,532.15 | 0.00 |
|------------------------|---|----------------|----------|------------|------------------|------------------|------------------|------|
| U041/MB46 | Dank of Nova Scotta - Houston Branch | 3.400 | 100.0000 | 02/28/2023 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 06367CX69 06417MB46 | Bank of Montreal - Chicago Branch Bank of Nova Scotia - Houston Branch | 2.120 3.400 | 100.0000 | 08/15/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 23344NYY6 | DNB Bank ASA - New York Branch | 1.750 | 100.0000 | 08/01/2022 | 40,000,000.00 | 40,000,000.00 | 40,000,000.00 | 0.00 |
| 23344NYZ3 | DNB Bank ASA - New York Branch | 1.950 | 100.0000 | 08/08/2022 | 40,000,000.00 | 40,000,000.00 | 40,000,000.00 | 0.00 |
| 89115B6S4 | Toronto-Dominion Bank - New York Branch | 3.850 | 100.0000 | 05/15/2023 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 0.00 |
| 06417MA21 | Bank of Nova Scotia - Houston Branch | 3.400 | 100.0000 | 01/23/2023 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 89115B6E5 | Toronto-Dominion Bank - New York Branch | 3.210 | 100.0000 | 01/09/2023 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 06367CWS2 | Bank of Montreal - Chicago Branch | 3.330 | 100.0000 | 02/17/2023 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 23344NXW1 | DNB Bank ASA - New York Branch | 2.180 | 100.0000 | 10/05/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 23344NXN1 | DNB Bank ASA - New York Branch | 2.100 | 100.0000 | 10/05/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 86959RB58 | Svenska Handels AB Publ - New York Branch | 1.970 | 100.0000 | 09/20/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 78012U6X8 | Royal Bank of Canada New York Branch | 3.710 | 100.0000 | 06/22/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| 06367CVY0 | Bank of Montreal - Chicago Branch | 3.060 | 100.0000 | 01/23/2023 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 86959RZK9 | Svenska Handels AB Publ - New York Branch | 1.350 | 100.0000 | 08/22/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 89114WXR1 | Toronto-Dominion Bank - New York Branch | 1.308 | 100.0000 | 05/22/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| 06367CVA2 | Bank of Montreal - Chicago Branch | 1.530 | 100.0000 | 09/21/2022 | 45,000,000.00 | 45,000,000.00 | 45,000,000.00 | 0.00 |
| 21684XXJ0 | Rabobank Nederland - New York Branch | 2.450 | 100.0000 | 02/13/2023 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 23344NWD4 | DNB Bank ASA - New York Branch | 1.220 | 100.0000 | 08/11/2022 | 15,000,000.00 | 15,000,000.00 | 15,000,000.00 | 0.00 |
| 23344NWB8 | DNB Bank ASA - New York Branch | 1.200 | 100.0000 | 08/08/2022 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| 23344NWB8 | DNB Bank ASA - New York Branch | 1.200 | 100.0000 | 08/08/2022 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| 78012U5F8 | Royal Bank of Canada New York Branch | 2.220 | 100.0000 | 03/20/2023 | 35,000,000.00 | 35,000,000.00 | 35,000,000.00 | 0.00 |
| 89114WVA0 | Toronto-Dominion Bank - New York Branch | 2.200 | 100.0000 | 03/20/2023 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 0.00 |
| 21684XWU6 | Rabobank Nederland - New York Branch | 1.760 | 100.0000 | 11/16/2022 | 40,000,000.00 | 40,000,000.00 | 40,000,000.00 | 0.00 |
| 78012U5E1 | Royal Bank of Canada New York Branch | 2.000 | 100.0000 | 01/18/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| 78012U5A9 | Royal Bank of Canada New York Branch | 2.050 | 100.0000 | 02/13/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| 06417MXK6 | Bank of Nova Scotia - Houston Branch | 0.700 | 100.0000 | 01/03/2023 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 78012U4U6 | Royal Bank of Canada New York Branch | 1.830 | 100.0000 | 01/03/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| 06367CTN7 | Bank of Montreal - Chicago Branch | 1.640 | 100.0000 | 11/30/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 78012U4T9 | Royal Bank of Canada New York Branch | 1.870 | 100.0000 | 01/25/2023 | 35,000,000.00 | 35,000,000.00 | 35,000,000.00 | 0.00 |
| 21684XVQ6 | Rabobank Nederland - New York Branch | 1.720 | 100.0000 | 11/21/2022 | 30,000,000.00 | 30,000,000.00 | 30,000,000.00 | 0.00 |
| 78012U4P7 | Royal Bank of Canada New York Branch | 1.800 | 100.0000 | 01/23/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| 78012U3E3 | Royal Bank of Canada New York Branch | 0.800 | 100.0000 | 01/24/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| 06417MVY8 | Bank of Nova Scotia - Houston Branch | 0.750 | 100.0000 | 09/01/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 06417MVW2 | Bank of Nova Scotia - Houston Branch | 0.220 | 100.0000 | 09/22/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 06367CSD0 | Bank of Montreal - Chicago Branch | 0.700 | 100.0000 | 08/26/2022 | 30,000,000.00 | 30,000,000.00 | 30,000,000.00 | 0.00 |
| 89114WPS8 | Toronto-Dominion Bank - New York Branch | 0.810 | 100.0000 | 01/25/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| 65558UJZ6 | Nordea ABP - New York Branch | 0.330 | 100.0000 | 08/19/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 89114WNE1 | Toronto-Dominion Bank - New York Branch | 0.430 | 100.0000 | 11/21/2022 | 30,000,000.00 | 30,000,000.00 | 30,000,000.00 | 0.00 |
| 78012U2T1 | Royal Bank of Canada New York Branch | 0.500 | 100.0000 | 11/21/2022 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| 89114WPN9 | Toronto-Dominion Bank - New York Branch | 0.800 | 100.0000 | 01/20/2023 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 0.00 |
| 89114WMR3 | Toronto-Dominion Bank - New York Branch | 0.370 | 100.0000 | 09/06/2022 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 0.00 |
| 78012U2M6 | Royal Bank of Canada New York Branch | 0.360 | 100.0000 | 09/09/2022 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
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| Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
|-----------|--|-------|--------------|----------------|------------------|------------------|------------------|--------------------------|
| 6698M5H85 | Novartis Finance Corporation | 1.709 | 99.9669 | 08/08/2022 | 100,000,000.00 | 99,966,944.44 | 99,966,944.44 | 0.00 |
| 93114FH80 | Walmart Inc. | 1.719 | 99.9668 | 08/08/2022 | 90,000,000.00 | 89,970,075.00 | 89,970,075.00 | 0.00 |
| 6698M5GR4 | Novartis Finance Corporation | 1.608 | 100.0000 | 07/25/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6698M5GJ2 | Novartis Finance Corporation | 1.607 | 100.0000 | 07/18/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6698M5HF9 | Novartis Finance Corporation | 1.709 | 99.9339 | 08/15/2022 | 50,000,000.00 | 49,966,944.44 | 49,966,944.44 | 0.00 |
| 03785EKQ6 | Apple Inc. | 1.592 | 99.6313 | 10/24/2022 | 50,000,000.00 | 49,815,666.66 | 49,815,666.66 | 0.00 |
| 63763QHP5 | National Securities Clearing Corporation | 1.760 | 99.8747 | 08/23/2022 | 50,000,000.00 | 49,937,361.11 | 49,946,527.78 | (9,166.66) |
| 93114FH80 | Walmart Inc. | 1.719 | 99.9668 | 08/08/2022 | 40,000,000.00 | 39,986,700.00 | 39,986,700.00 | 0.00 |
| 63763QJ73 | National Securities Clearing Corporation | 1.508 | 99.8458 | 09/07/2022 | 45,000,000.00 | 44,930,625.00 | 44,930,625.00 | 0.00 |
| 46640QNL1 | J.P. Morgan Securities LLC | 2.200 | 98.9632 | 01/20/2023 | 30,000,000.00 | 29,688,966.67 | 29,688,966.67 | 0.00 |
| 63763QHA8 | National Securities Clearing Corporation | 1.255 | 99.9688 | 08/10/2022 | 50,000,000.00 | 49,984,375.00 | 49,984,375.00 | 0.00 |
| 02314QKB4 | Amazon.com, Inc. | 1.137 | 99.7771 | 10/11/2022 | 50,000,000.00 | 49,888,569.45 | 49,888,569.45 | 0.00 |
| 02314QKB4 | Amazon.com, Inc. | 1.026 | 99.7771 | 10/11/2022 | 50,000,000.00 | 49,888,569.45 | 49,899,416.67 | (10,847.22) |
| 46640QGT2 | J.P. Morgan Securities LLC | 1.205 | 100.0000 | 07/27/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| 46640QKH3 | J.P. Morgan Securities LLC | 1.006 | 99.7861 | 10/17/2022 | 50,000,000.00 | 49,893,055.56 | 49,893,055.56 | 0.00 |
| 46640QJG7 | J.P. Morgan Securities LLC | 0.915 | 99.8837 | 09/16/2022 | 50,000,000.00 | 49,941,861.11 | 49,941,861.11 | 0.00 |
| 02314QP78 | Amazon.com, Inc. | 2.792 | 98.5486 | 02/07/2023 | 25,000,000.00 | 24,637,152.78 | 24,637,152.77 | 0.01 |
| 02314QP78 | Amazon.com, Inc. | 2.791 | 98.5486 | 02/07/2023 | 25,000,000.00 | 24,637,152.78 | 24,637,152.78 | 0.00 |
| 46640QH20 | J.P. Morgan Securities LLC | 1.407 | 99.9961 | 08/02/2022 | 30,000,000.00 | 29,998,833.33 | 29,998,833.33 | 0.00 |
| 46640QHF1 | J.P. Morgan Securities LLC | 0.823 | 99.9681 | 08/15/2022 | 50,000,000.00 | 49,984,055.56 | 49,984,055.56 | 0.00 |
| 02314OK57 | Amazon.com. Inc. | 1.026 | 99.8158 | 10/05/2022 | 40,000,000.00 | 39,926,333.33 | 39,926,333.33 | 0.00 |
| 7426M3L23 | Private Export Funding Corporation | 1.551 | 99.6022 | 11/02/2022 | 25,000,000.00 | 24,900,541.67 | 24,900,541.67 | 0.00 |
| 63763QKX4 | National Securities Clearing Corporation | 0.905 | 99.7725 | 10/31/2022 | 40,000,000.00 | 39,909,000.00 | 39,909,000.00 | 0.00 |
| 7426M5NP5 | Private Export Funding Corporation | 1.454 | 99.3000 | 01/23/2023 | 25,000,000.00 | 24,825,000.00 | 24,825,000.00 | 0.00 |
| 63763QGT8 | National Securities Clearing Corporation | 1.658 | 100.0000 | 07/27/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| 19416FGU2 | Colgate-Palmolive Company | 1.536 | 100.0000 | 07/28/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| 63763QH83 | National Securities Clearing Corporation | 2.062 | 99.9601 | 08/08/2022 | 50,000,000.00 | 49,980,069.44 | 49,980,069.44 | 0.00 |
| 63763QJM0 | National Securities Clearing Corporation | 2.268 | 99.6813 | 09/21/2022 | 25,000,000.00 | 24,920,312.50 | 24,920,312.50 | 0.00 |
| 02314QHN2 | Amazon.com, Inc. | 0.984 | 99.9428 | 08/22/2022 | 30,000,000.00 | 29,982,850.00 | 29,982,850.00 | 0.00 |
| 63763QHW0 | National Securities Clearing Corporation | 2.114 | 99.8308 | 08/30/2022 | 25,000,000.00 | 24,957,708.34 | 24,957,708.34 | 0.00 |
| 7426M5HV9 | Private Export Funding Corporation | 1.155 | 99.9106 | 08/29/2022 | 25,000,000.00 | 24,977,638.89 | 24,977,638.89 | 0.00 |
| 63763QHP5 | National Securities Clearing Corporation | 2.063 | 99.8747 | 08/23/2022 | 25,000,000.00 | 24,968,680.56 | 24,968,680.56 | 0.00 |
| 02314QJN0 | Amazon.com, Inc. | 1.812 | 99.7400 | 09/22/2022 | 15,000,000.00 | 14,961,000.00 | 14,961,000.00 | 0.00 |
| 63763QJK4 | National Securities Clearing Corporation | 2.267 | 99.6938 | 09/19/2022 | 25,000,000.00 | 24,923,437.50 | 24,923,437.50 | 0.00 |
| 63763QJL2 | National Securities Clearing Corporation | 2.267 | 99.6875 | 09/20/2022 | 25,000,000.00 | 24,921,875.00 | 24,921,875.00 | 0.00 |
| 46640QGD7 | J.P. Morgan Securities LLC | 1.104 | 100.0000 | 07/13/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| 63763QJL2 | National Securities Clearing Corporation | 2.267 | 99.6875 | 09/20/2022 | 20,000,000.00 | 19,937,500.00 | 19,937,500.00 | 0.00 |
| 63763QGM3 | National Securities Clearing Corporation | 1.154 | 100.0000 | 07/21/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| 03785EGV0 | Apple Inc. | 0.933 | 100.0000 | 07/29/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| 63763QGD3 | National Securities Clearing Corporation | 1.406 | 100.0000 | 07/13/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| 19416FGU2 | Colgate-Palmolive Company | 1.576 | | 07/28/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| | | | 100.0000 | | 0.00 | | 0.00 | 0.00 |
| 0530A3GD4 | Automatic Data Processing, Inc. | 1.556 | 100.0000 | 07/13/2022 | | 0.00 | | |
| 0530A3GC6 | Automatic Data Processing, Inc. | 1.546 | 100.0000 | 07/12/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| 93114FGB4 | Walmart Inc. | 1.557 | 100.0000 | 07/11/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0530A3GR3 | Automatic Data Processing, Inc. | 1.526 | 100.0000 | 07/25/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0530A3GR3 | Automatic Data Processing, Inc. | 1.526 | 100.0000 | 07/25/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7426M5GE8 | Private Export Funding Corporation | 0.632 | 100.0000 | 07/14/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7426M3GB9 | Private Export Funding Corporation | 0.721 | 100.0000 | 07/11/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6698M5G52 | Novartis Finance Corporation | 1.577 | 100.0000 | 07/05/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0530A3GC6 | Automatic Data Processing, Inc. | 1.546 | 100.0000 | 07/12/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0530A3GK8 | Automatic Data Processing, Inc. | 1.556 | 100.0000 | 07/19/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6698M5H44 | Novartis Finance Corporation | 1.909 | 99.9842 | 08/04/2022 | 7,700,000.00 | 7,698,780.84 | 7,698,780.83 | 0.01 |
| 0530A3GC6 | Automatic Data Processing, Inc. | 1.546 | 100.0000 | 07/12/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6698M5H44 | Novartis Finance Corporation | 1.909 | 99.9842 | 08/04/2022 | 2,000,000.00 | 1,999,683.34 | 1,999,683.34 | 0.00 |
| | | 1.573 | 99.7757 | 09/18/2022 | 1,239,700,000.00 | 1,236,907,319.75 | 1,236,927,333.62 | (20,013.87) |

1,000,000.00 1,000,000.00

| 949921126 | | | | | | | | |
|--|--|---|---|--|---|--|--|--|
| 608919718 | ALLSPRING:GOVT MM SEL FEDERATED HRMS GV O PRMR | 1.970 2.100 | 1.0000 1.0000 | 07/31/2022 07/31/2022 | 1,000,000.00 1,000,000.00 | 1,000,000.00 1,000,000.00 | 1,000,000.00 1,000,000.00 | 0.00 |
| 1607A703 | FIDELITY IMM:GOVT INSTL | 1.910 | 1.0000 | 07/31/2022 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 0.0 |
| 1747C707 | MORG STAN I LQ:GV I | 2.050 | 1.0000 | 07/31/2022 | 24,990,002.00 | 24,990,002.00 | 24,995,000.00 | (4,998.0 |
| 3123X819 312CA538 | JPMORGAN:PRIME MM EMPWR JPMORGAN:US GVT MM EMPWR | 2.130 2.000 | 1.0001 1.0000 | 07/31/2022 07/31/2022 | 24,985,007.00 56,000,000.00 | 24,987,505.50 56,000,000.00 | 24,995,001.00 56,000,000.00 | (7,495.5) |
| 812CA538 | JPMORGAN:US GVT MM EMPWR | 2.000 | 1.0000 | 07/31/2022 | 30,000,000.00 | 30,000,000.00 | 30,000,000.00 | 0.0 |
| 8123X819 | JPMORGAN:PRIME MM EMPWR | 2.130 | 1.0001 | 07/31/2022 | 24,975,012.99 | 24,977,510.50 | 24,985,003.00 | (7,492.5 |
| 8123X819 5749T517 | JPMORGAN:PRIME MM EMPWR SS INST INV:US GV MM OPP | 2.130 2.110 | 1.0001 1.0000 | 07/31/2022 07/31/2022 | 25,004,994.99 84,000,000.00 | 25,007,495.49 84,000,000.00 | 25,014,996.99 84,000,000.00 | (7,501.5 0.0 |
| | | 2.074 | 1.0000 | 07/31/2022 | 274,955,016.99 | 274,962,513.49 | 274,990,000.99 | (27,487.50 |
| J uni | | | | | | | | |
| MUNI Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| 99017XT0 | SAN MATEO CALIF UN HIGH SCH DIST | 0.256 | 96.6300 | 09/01/2023 | 500,000.00 | 483,150.00 | 500,000.00 | (16,850.0 |
| 99017XS2 19792F92 | SAN MATEO CALIF UN HIGH SCH DIST HAWAII ST | 0.166 1.033 | 99.7420 94.6640 | 09/01/2022 08/01/2025 | 500,000.00 6,250,000.00 | 498,710.00 5,916,500.00 | 500,000.00 6,250,000.00 | (1,290.0) |
| 6781RKT3 | MARIN CALIF CMNTY COLLEGE DIST | 0.763 | 92.5400 | 08/01/2025 | 1,065,000.00 | 985,551.00 | 1,065,000.00 | (79,449.0 |
| 75383TG8 | OCEANSIDE CALIF UNI SCH DIST | 0.290 | 100.0000 | 08/01/2022 | 125,000.00 | 125,000.00 | 125,000.00 | 0.0 |
| 74437HB3 994082E8 | BEAUMONT CALIF UNI SCH DIST SAN RAMON VALLEY CALIF UNI SCH DIST | 1.109 0.967 | 93.0310 93.7350 | 08/01/2025 08/01/2025 | 500,000.00 4,505,000.00 | 465,155.00 4,222,761.75 | 500,000.00 4,505,000.00 | (34,845.0 (282,238.2 |
| 02498YZ2 | SANTA MONICA-MALIBU UNI SCH DIST CALIF | 0.669 | 91.4910 | 08/01/2025 | 1,000,000.00 | 914,910.00 | 1,000,000.00 | (85,090.0 |
| 74437HA5 | BEAUMONT CALIF UNI SCH DIST | 0.690 | 94.0650 | 08/01/2024 | 275,000.00 | 258,678.75 | 275,000.00 | (16,321.2 |
| 90335LK3 02498YW9 | COAST CMNTY COLLEGE DIST CALIF SANTA MONICA-MALIBU UNI SCH DIST CALIF | 0.523 0.142 | 100.0000 100.0000 | 08/01/2022 08/01/2022 | 225,000.00 1,000,000.00 | 225,000.00 1,000,000.00 | 225,000.00 1,000,000.00 | 0.0 0.0 |
| 5781RKQ9 | MARIN CALIF CMNTY COLLEGE DIST | 0.176 | 100.0000 | 08/01/2022 | 990,000.00 | 990,000.00 | 990,000.00 | 0.0 |
| 994082B4 | SAN RAMON VALLEY CALIF UNI SCH DIST | 0.202 | 100.0000 | 08/01/2022 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 0.0 |
| 19792C95 32724XK8 | HAWAII ST TEXAS ST | 0.247 0.794 | 99.4880 94.7870 | 10/01/2022 10/01/2024 | 2,305,000.00 5,810,000.00 | 2,293,198.40 5,507,124.70 | 2,305,000.00 5,810,000.00 | (11,801.6 |
| 19792F84 | HAWAII ST | 0.713 | 95.3850 | 08/01/2024 | 9,000,000.00 | 8,584,650.00 | 9,000,000.00 | (415,350.0 |
| 3974ETF3 | WASHINGTON ST | 0.470 | 94.4140 | 08/01/2024 | 14,995,000.00 | 14,157,379.30 | 14,995,000.00 | (837,620.7 |
| 19792A71 19792D37 | HAWAII ST HAWAII ST | 0.713 0.713 | 94.7090 94.7090 | 10/01/2024 10/01/2024 | 10,000,000.00 2,500,000.00 | 9,470,900.00 2,367,725.00 | 10,000,000.00 2,500,000.00 | (529,100.0 (132,275.0 |
| 19792D37 19792D29 | HAWAII ST | 0.422 | 96.7330 | 10/01/2023 | 3,260,000.00 | 3,153,495.80 | 3,260,000.00 | (106,504.2 |
| 74437GY4 | BEAUMONT CALIF UNI SCH DIST | 0.277 | 100.0000 | 08/01/2022 | 225,000.00 | 225,000.00 | 225,000.00 | 0.0 |
| 19792F68 19792A63 | HAWAII ST HAWAII ST | 0.247 0.422 | 100.0000 96.7330 | 08/01/2022 10/01/2023 | 10,000,000.00 10,000,000.00 | 10,000,000.00 9,673,300.00 | 10,000,000.00 10,000,000.00 | (326,700.0 |
| 19792A63 19792A55 | HAWAII ST | 0.422 | 96.7330 | 10/01/2023 | 10,000,000.00 | 9,673,300.00 | 10,000,000.00 | (51,200.0 |
| 32724XJ1 | TEXAS ST | 0.508 | 96.7630 | 10/01/2023 | 4,745,000.00 | 4,591,404.35 | 4,745,000.00 | (153,595.6 |
| 19792D45 19792F76 | HAWAII ST | 1.033 | 94.3470 | 10/01/2025 08/01/2023 | 3,660,000.00 | 3,453,100.20 | 3,660,000.00 | (206,899.8 |
| 19792F76 19792A89 | HAWAII ST HAWAII ST | 0.422 1.033 | 97.2390 99.5000 | 10/01/2025 | 15,000,000.00 12,775,000.00 | 14,585,850.00 12,711,125.00 | 15,000,000.00 13,453,891.69 | (742,766.6 |
|)2498YY5 | SANTA MONICA-MALIBU UNI SCH DIST CALIF | 0.396 | 93.6690 | 08/01/2024 | 1,000,000.00 | 936,690.00 | 1,000,000.00 | (63,310.0 |
| 7388GS8 | YOSEMITE CALIF CMNTY COLLEGE DIST | 0.790 | 100.0000 | 08/01/2022 | 300,000.00 | 300,000.00 | 300,000.00 | 0.0 |
| 7388GU3 7388GT6 | YOSEMITE CALIF CMNTY COLLEGE DIST YOSEMITE CALIF CMNTY COLLEGE DIST | 1.440 1.140 | 96.4950 97.8430 | 08/01/2024 08/01/2023 | 700,000.00 750,000.00 | 675,465.00 733,822.50 | 700,000.00 750,000.00 | (24,535.1 |
| 7710US5 | REDONDO BEACH CALIF UNI SCH DIST | 1.571 | 97.1440 | 08/01/2024 | 500,000.00 | 485,720.00 | 500,000.00 | (14,280.0 |
| 7710UQ9 | REDONDO BEACH CALIF UNI SCH DIST | 0.869 | 100.0000 | 08/01/2022 | 265,000.00 | 265,000.00 | 265,000.00 | 0.0 |
| 7710UR7 6239FY6 | REDONDO BEACH CALIF UNI SCH DIST SIERRA CALIF JT CMNTY COLLEGE DIST | 1.222 0.344 | 98.1470 94.1690 | 08/01/2023 08/01/2024 | 260,000.00 500,000.00 | 255,182.20 470,845.00 | 260,000.00 500,000.00 | (4,817.i (29,155.i |
| 97508JS8 | SAN DIEGUITO CALIF UN HIGH SCH DIST | 0.175 | 100.0000 | 08/01/2022 | 425,000.00 | 425,000.00 | 425,000.00 | 0.0 |
| 26239GF6 | SIERRA CALIF JT CMNTY COLLEGE DIST | 0.179 | 100.0000 | 08/01/2022 | 205,000.00 | 205,000.00 | 205,000.00 | 0.0 |
| 26239GH2 97508HU5 | SIERRA CALIF JT CMNTY COLLEGE DIST SAN DIEGUITO CALIF UN HIGH SCH DIST | 0.354 0.175 | 94.5540 100.0000 | 08/01/2024 08/01/2022 | 720,000.00 1,000,000.00 | 680,788.80 1,000,000.00 | 720,000.00 1,000,000.00 | (39,211.2 |
| 97508JT6 | SAN DIEGUITO CALIF UN HIGH SCH DIST | 0.275 | 97.0100 | 08/01/2023 | 425,000.00 | 412,292.50 | 425,000.00 | (12,707.5 |
| 26239FW0 | SIERRA CALIF JT CMNTY COLLEGE DIST | 0.179 | 100.0000 | 08/01/2022 | 260,000.00 | 260,000.00 | 260,000.00 | 0.0 |
| 97508HV3 26239FX8 | SAN DIEGUITO CALIF UN HIGH SCH DIST SIERRA CALIF JT CMNTY COLLEGE DIST | 0.275 0.229 | 97.0100 96.9230 | 08/01/2023 08/01/2023 | 1,000,000.00 260,000.00 | 970,100.00 251,999.80 | 1,000,000.00 260,000.00 | (29,900.0 (8,000.2 |
| 014952P6 | SANTA CLARA CALIF UNI SCH DIST | 0.210 | 97.4570 | 07/01/2023 | 2,870,000.00 | 2,797,015.90 | 2,870,000.00 | (72,984.1 |
| - | | 0.583 | 96.7297 | 03/13/2024 | 143,650,000.00 | 138,933,390.95 | 144,328,891.69 | (5,395,500.7 |
| Iutual Fund Open-End Fund | | | | | | | | |
| Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| LTRSF | | | | | 93,213,169.12 | 94,017,200.84 | 94.017.200.84 | (0.0) |
| | CALTRUST | | 1.0086 | | , ., | | 74,017,200.04 | (0.0 |
| LTRSF | CALTRUST | | 1.0086 1.0086 | | 93,213,169.12 | 94,017,200.84 | 94,017,200.84 | (0.0 |
| on-US Gov | CALTRUST | | | | | 94,017,200.84 | . ,, | |
| on-US Gov SUPRANATIONA Cusip | CALTRUST AL Description | Yield | 1.0086 Market Price | Final Maturity | 93,213,169.12 Par Value | Market Value | 94,017,200.84 Book Value | (0.0 Net Unrealized Gain/Loss |
| on-US Gov SUPRANATIONA Cusip 9053D92 | CALTRUST | | 1.0086 | | 93,213,169.12 | | 94,017,200.84 | (0.0 Net Unrealized Gain/Loss (45,941.4 |
| on-US Gov SUPRANATIONA Cusip 9053D92 950VRA6 906M3C3 | CALTRUST NL Description INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL FINANCE CORP INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM | Vield 0.160 1.099 2.540 | 1.0086 Market Price 99.8029 94.6710 98.7884 | Final Maturity 08/31/2022 01/21/2025 03/28/2024 | 93,213,169.12 Par Value 25,000,000.00 25,000,000.00 3,895,000.00 | Market Value 24,950,725.00 23,667,750.00 3,847,808.18 | 94,017,200.84 Book Value 24,996,666.67 24,964,326.64 3,876,827.02 | Net Unrealized Gain/Loss (45,941.c (1,296,576.c |
| on-US Gov SUPRANATION/ Cusip 9053D92 950VRA6 906M3C3 950VQG4 | CALTRUST Description INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL BINANCE CORP INTERNATIONAL BINANCE CORP INTERNATIONAL BINANCE CORP | Vield 0.160 1.099 2.540 0.484 | 1.0086 Market Price 99.8029 94.6710 98.7884 94.0050 | Final Maturity 08/31/2022 01/21/2025 03/28/2024 09/23/2024 | 93,213,169.12 Par Value 25,000,000.00 25,000,000.00 25,000,000.00 | Market Value 24,950,725.00 23,667,750.00 3,847,808.18 23,501,250.00 | 94,017,200.84 Book Value 24,996,666.67 24,964,326.64 3,876,827.02 24,976,572.99 | 0.0 Net Unrealized Gain/Loss (45,941.4 (1,296,576. (29,018.1 (1,475,322.2 |
| n-US Gov SUPRANATION/ Cusip 9053D92 950VRA6 906M3C3 950VQG4 950VQL3 | CALTRUST Description INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL FINANCE CORP INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION | Yield 0.160 1.099 2.540 0.484 0.719 | 1.0086 Market Price 99.8029 94.6710 98.7884 94.0050 94.6890 | Final Maturity 08/31/2022 01/21/2025 03/28/2024 09/23/2024 10/29/2024 | 93,213,169.12 Par Value 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 | Market Value 24,950,725.00 23,667,750.00 3,847,808.18 23,501,250.00 23,672,250.00 | 94,017,200.84 Book Value 24,996,666.67 24,964,326.64 3,876,827.02 24,976,572.99 24,978,433.85 | Net Unrealized Gain/Loss (45,941; (1,296,576. (29,018; (1,475,322. (1,306,183. |
| on-US Gov SUPRANATIONA Cusip 59053D92 5950VRA6 5950VQG4 5950VQG4 5950VQL3 5950VQZ2 | CALTRUST Description INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL BINANCE CORP INTERNATIONAL BINANCE CORP INTERNATIONAL BINANCE CORP | Vield 0.160 1.099 2.540 0.484 | 1.0086 Market Price 99.8029 94.6710 98.7884 94.0050 | Final Maturity 08/31/2022 01/21/2025 03/28/2024 09/23/2024 | 93,213,169.12 Par Value 25,000,000.00 25,000,000.00 25,000,000.00 | Market Value 24,950,725.00 23,667,750.00 3,847,808.18 23,501,250.00 | 94,017,200.84 Book Value 24,996,666.67 24,964,326.64 3,876,827.02 24,976,572.99 | Net Unrealized Gain/Loss (45;941.4 (1,296,576.4 (29,018.3 (1,475,322.5 (1,306,183.3 (660,920.3) |
| on-US Gov SUPRANATIONA Cusip 9053D92 950VRA6 906M3C3 950VQG4 950VQG4 950VQL3 | CALTRUST Description INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL BINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP | Vield 0.160 1.099 2.540 0.484 0.719 0.829 | 1.0086 Market Price 99.8029 94.6710 98.7884 94.0050 94.6890 97.3000 | Final Maturity 08/31/2022 01/21/2025 03/28/2024 09/23/2024 10/29/2024 01/19/2024 | 93,213,169.12 Par Value 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 | Market Value 24,950,725.00 23,667,750.00 3,847,808.18 23,501,250.00 23,672,250.00 24,325,000.00 | 94,017,200.84 Book Value 24,996,666.67 24,964,326.64 3,876,827.02 24,976,572.99 24,978,433.85 24,985,920.82 | Net Unrealized Gain/Loss (45,941.4 (1,296,576. (29,018.3 (1,475,322.4 (1,306,183.4 (660,920.3 (1,470,619.4 |
| on-US Gov SUPRANATION/ Cusip 59053D92 59050WA6 5950VQG4 5950VQL3 5950VQC2 5950VPQ3 | CALTRUST Description INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL BINANCE CORP INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL BINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP | Vield 0.160 1.099 2.540 0.484 0.719 0.829 0.273 | 1.0086 Market Price 99.8029 94.6710 98.7884 94.0050 94.6890 97.3000 94.0710 | Final Maturity 08/31/2022 01/21/2025 03/28/2024 09/23/2024 10/29/2024 01/19/2024 08/22/2024 | 93,213,169.12 Par Value 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 | Market Value 24,950,725.00 23,667,750.00 3,847,808.18 23,501,250.00 24,325,000.00 23,572,250.00 24,325,000.00 | 94,017,200.84 Book Value 24,996,666.67 24,964,326.64 3,876,887.02 24,976,572.99 24,978,433,85 24,985,920.82 24,988,369.62 | Net Unrealized Gain/Loss (45,941.4 (1,296,576. (29,018.3 (1,475,322.4 (1,306,183.4 (660,920.3 (1,470,619.4 |
| on-US Gov SUPRANATION/ Cusip 99053D92 9950VRA6 9950VQG4 9950VQL3 9950VQC2 9950VPQ3 | CALTRUST Description INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL BINANCE CORP INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL BINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP | Vield 0.160 1.099 2.540 0.484 0.719 0.829 0.273 | 1.0086 Market Price 99.8029 94.6710 98.7884 94.0050 94.6890 97.3000 94.0710 | Final Maturity 08/31/2022 01/21/2025 03/28/2024 09/23/2024 10/29/2024 01/19/2024 08/22/2024 | 93,213,169.12 Par Value 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 | Market Value 24,950,725.00 23,667,750.00 3,847,808.18 23,501,250.00 24,325,000.00 23,572,250.00 24,325,000.00 | 94,017,200.84 Book Value 24,996,666.67 24,964,326.64 3,876,827.02 24,978,433.85 24,988,369.62 153,767,117.61 Book Value | Net Unrealized Gain/Loss (45,941.c (1.296,576.4 |
| on-US Gov SUPRANATION/ Cusip 9053D92 9950VRA6 9960M3C3 9950VQG4 9950VQL3 9950VQD3 | CALTRUST Description INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP | Vield 0.160 1.099 2.540 0.484 0.719 0.829 0.273 | 1,0086 Market Price 99.8029 94.6710 98.7884 94.0050 94.6890 97.3000 94.0710 95.8335 | Final Maturity 08/31/2022 01/21/2025 03/28/2024 09/23/2024 10/29/2024 01/19/2024 08/22/2024 | 93,213,169.12 Par Value 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 153,895,000.00 | Market Value 24,950,725.00 23,667,750.00 3,847,808.18 23,501,250.00 24,325,000.00 23,517,750.00 147,482,533.18 | 94,017,200.84 Book Value 24,996,666.67 24,964,326.64 3,876,827.02 24,978,433,85 24,985,920.82 24,988,369.62 | Net Unrealized Gain/Loss (45,941.6 (1,296,576.6 (29,018.3 (1,475,322.6 (66,09.20) (1,470,619.6 (66,284,584.4 (6,284,584.4 |
| on-US Gov SUPRANATION/ Cusip 9053D92 9950VRA6 9950VQG4 9950VQC3 9950VQC3 9950VQC3 Popor REPO Cusip 208012022222 | CALTRUST Description INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL BINA FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP Description | Vield 0.160 1.099 2.540 0.484 0.719 0.829 0.273 | 1.0086 Market Price 99.8029 94.6710 98.7884 94.0050 94.6890 97.3000 94.0710 95.8335 Market Price | Final Maturity 08/31/2022 01/21/2025 03/28/2024 09/23/2024 10/29/2024 08/22/2024 04/29/2024 Final Maturity | 93,213,169.12 Par Value 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 153,895,000.00 Par Value | Market Value 24,950,725.00 23,667,750.00 3,847,808.18 23,501,250.00 23,672,250.00 24,325,000.00 23,517,750.00 147,482,533.18 Market Value | 94,017,200.84 Book Value 24,996,666.67 24,964,326.64 3,876,827.02 24,978,433.85 24,988,369.62 153,767,117.61 Book Value | Net Unrealized Gain/Loss (45,941.4 (1,296,576.4 (29,018.3 (1,475,322.5 (1,306,183.4 (660,920.3) (1,470,619.4 (6,284,584.4 Net Unrealized Gain/Loss (0,000.4) |
| on-US Gov SUPRANATION/ Cusip 9053D92 9950VRA6 9906M3C3 950VQG4 950VVQ3 950VVQ3 950VVQ2 950VPQ3 epo REPO Cusip 208012022222 2286 Gov T-BILL | CALTRUST Description INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL BINA FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL FINANCE CORP Description JEFF Repo JEFF Repo | Vield 0.160 1.099 2.540 0.484 0.719 0.829 0.273 0.643 Vield 2.220 | 1.0086 Market Price 99.8029 94.6710 98.7884 94.0050 94.6890 97.3000 94.0710 95.8335 Market Price 100.0000 | Final Maturity 08/31/2022 01/21/2025 03/28/2024 09/23/2024 10/29/2024 01/19/2024 08/22/2024 04/29/2024 Final Maturity 08/01/2022 | Par Value 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 153,895,000.00 Par Value 200,000,000.00 200,000,000.00 | Market Value 24,950,725,00 23,667,750,00 23,667,750,00 23,672,800,10 23,672,250,00 24,325,000,00 23,517,750,00 147,482,533,18 Market Value 200,000,000,000 | 94,017,200.84 Book Value 24,996,666.67 24,964,326.64 3,876,837.02 24,976,572.99 24,978,433.85 24,988,369.62 153,767,117.61 Book Value 200,000,000.00 200,000,000.00 | Net Unrealized Gain/Loss (45,941.4 (1.296,576.4 (29,018.3 (1.475,322.4 (1.306,183.3 (660,920.3 (1.470,619.4 (62,284,584.4 (62,28 |
| n-US Gov SUPRANATION/ Cusip 90531992 99531993 9500VRA6 906M3C3 9500VQG4 9500VQZ2 9500VQZ2 950VPQ3 po Cusip 708012022222 6Gov F-BILL Cusip | CALTRUST L. Description INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL FINANCE CORP Description JEFF Repo Description | Vield 0.160 1.099 2.540 0.484 0.719 0.829 0.273 0.643 Vield 2.220 2.220 | 1,0086 Market Price 99.8029 94.6710 98.7884 94.0050 94.6890 97.3000 94.0710 95.8335 Market Price 100.0000 Market Price | Final Maturity 08/31/2022 01/21/2025 03/28/2024 09/23/2024 01/19/2024 04/29/2024 Final Maturity 08/01/2022 Final Maturity | Par Value 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 153,895,000.00 Par Value 200,000,000.00 Par Value | Market Value 24,930,725.00 23,667,750.00 3,847,808.18 23,501,250.00 24,325,000.00 24,325,000.00 23,517,750.00 147,482,533.18 Market Value 200,000,000.00 Market Value | Book Value 24,996,666.67 24,996,632.06 3,876,827.02 24,976,572.99 24,978,433.85 24,985,920.82 24,988,369.62 153,767,117.61 Book Value 200,000,000.00 Book Value | Net Unrealized Gain/Loss (45,941, (1,296,576, (29,018, (1,475,322, (1,306,183, (660,920, (1,470,619, (6,284,584, (1,470,619, (|
| on-US Gov SUPRANATION/ Cusip 90531992 9953VPA6 996M3C3 9950VQG4 9950VQG4 9950VQC2 9950VQC2 9950VPQ3 PPO Cusip 7080112022222 G Gov T-BILL Cusip 27968334 | CALTRUST Description INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL BINA FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL FINANCE CORP Description JEFF Repo JEFF Repo | Vield 0.160 1.099 2.540 0.484 0.719 0.829 0.273 0.643 Vield 2.220 | 1.0086 Market Price 99.8029 94.6710 98.7884 94.0050 94.6890 97.3000 94.0710 95.8335 Market Price 100.0000 | Final Maturity 08/31/2022 01/21/2025 03/28/2024 09/23/2024 10/29/2024 01/19/2024 08/22/2024 04/29/2024 Final Maturity 08/01/2022 | Par Value 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 153,895,000.00 Par Value 200,000,000.00 200,000,000.00 | Market Value 24,950,725,00 23,667,750,00 23,667,750,00 23,672,800,10 23,672,250,00 24,325,000,00 23,517,750,00 147,482,533,18 Market Value 200,000,000,000 | 94,017,200.84 Book Value 24,996,666.67 24,964,326.64 3,876,837.02 24,976,572.99 24,978,433.85 24,988,369.62 153,767,117.61 Book Value 200,000,000.00 200,000,000.00 | Net Unrealized Gain/Loss (45,941). (1,296,576). (29,018). (1,475,322). (1,306,183). (660,920). (1,470,619). (6,284,584). Net Unrealized Gain/Loss 0.) |
| n-US Gov SUPRANATION/ Cusip 9053D92 9053D92 9053D92 9050VRA6 906M3C3 950VQG4 950VQC2 950VPQ3 po REPO Cusip 908012022222 6 Gov F-BILL Cusip 2796S34 2796S95 | CALTRUST Description INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL BIANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORPORTION INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORPORTION INTERNATIONAL FINANCE F | Vield 0.160 1.099 2.540 0.484 0.719 0.829 0.273 0.643 Vield 2.220 2.220 Vield 1.360 2.637 | 1,0086 Market Price 99,8029 94,6710 98,784 94,0050 94,6790 94,0710 95,8335 Market Price 100,0000 Market Price 98,6205 98,8072 98,8072 | Final Maturity 08/31/2022 01/21/2025 03/28/2024 09/23/2024 01/19/2024 08/22/2024 04/29/2024 Final Maturity 08/01/2022 Final Maturity 01/26/2023 01/05/2023 | Par Value 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 26,000,000.00 27,000,000.00 200,000,000.00 200,000,000.00 200,000,000.00 50,000,000.00 50,000,000.00 | Market Value 24,950,725.00 23,667,750.00 3,847,808.18 23,501,250.00 24,325,000.00 24,325,000.00 24,325,000.00 147,482,533.18 Market Value 200,000,000.00 Market Value 73,965,375.00 49,403,618.00 49,403,618.00 | Book Value 24,996,666.67 24,964,326.64 3,876,827.02 24,976,572.99 24,978,433,85 24,985,920.82 24,988,369.62 153,767,117.61 Book Value 200,000,000.00 Book Value 74,506,791.67 49,437,416.67 | Net Unrealized Gain/Loss (45,941 (1,296,576 (29,018) (1,475,322 (1,336,183) (660,920 (1,470,619) (6,284,584) Net Unrealized Gain/Loss 0 Net Unrealized Gain/Loss (541,416 (33,798 (36,524) |
| n-US Gov SUPRANATION. Cusip 90531992 9505VRA6 906M3C3 9950VQL3 950VQL3 950VQD2 950VPQ3 Po REPO Cusip 708012022222 6 Gov F-BILL Cusip 2796X35 2796X95 2796X95 | CALTRUST Description INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL BINA FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL BINA FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP Description JEFF Repo Description UNITED STATES TREASURY | Vield 0.160 1.099 2.540 0.484 0.719 0.829 0.273 0.643 Vield 2.220 2.220 Vield 1.360 2.650 2.637 1.293 | 1,0086 Market Price 99.8029 94.6710 98.7884 94.0050 94.6890 97.3000 94.0710 95.8335 Market Price 100.0000 100.0000 Market Price 98.6205 98.8072 98.8072 98.8072 | Final Maturity 08/31/2022 01/21/2025 03/28/2024 09/23/2024 01/19/2024 04/29/2024 68/22/2024 Final Maturity 08/01/2022 Final Maturity 01/26/2023 01/26/2023 01/26/2023 | Par Value 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 Par Value 200,000,000,000 Par Value 75,000,000,000 50,000,000,000 50,000,00 | Market Value 24,950,725.00 23,667,750.00 3,847,808.18 23,501,250.00 24,325,000.00 23,517,750.00 147,482,533.18 Market Value 200,000,000.00 Market Value 73,965,375.00 49,403,618.00 49,403,618.00 49,403,618.00 49,403,618.00 | 94,017,200.84 Book Value 24,996,666.67 24,964,326.64 3,876,827.02 24,976,572.99 24,978,433.85 24,985,920.82 24,988,369.62 153,767,117.61 Book Value 200,000,000.00 200,000,000.00 Book Value 74,506,791.67 49,437,416.67 49,437,416.67 49,440,142.36 49,687,263.89 | Net Unrealized Gain/Loss (45,941 (1,296,576 (29,018 (1,475,322 (1,306,183 (660,920 (1,470,619 (6,284,584 Net Unrealized Gain/Loss 0 Net Unrealized Gain/Loss (541,416 (33,798 (36,524 (377,013) |
| n-US Gov SUPRANATION/ Cusip 90531992 9950VRA6 906M3C3 950VQG4 9950VQC2 9950VQC2 9950VQC2 9950VQC2 9950VQC2 905012022222 2050VC3 1050012022222 2050VC3 1050012022222 2050VC3 2050012022222 2050VC3 205001202222 2050VC3 205001202222 2050VC3 205001202222 2050VC3 205001202222 2050VC3 205001202222 2050VC3 205001202222 2050VC3 2050001202222 2050VC3 205001202222 2050VC3 205001202222 2050VC3 2050001202222 2050VC3 2050001202222 2050001202222 2050001202222 2050001202222 2050001202222 2050001202222 2050001202222 20500012022222 205000012022222 2050000012022222 2050000000000 | CALTRUST Description INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL BIANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORPORTION INTERNATIONAL FINANCE F | Vield 0.160 1.099 2.540 0.484 0.719 0.829 0.273 0.643 Vield 2.220 2.220 Vield 1.360 2.637 | 1,0086 Market Price 99,8029 94,6710 98,784 94,0050 94,6790 94,0710 95,8335 Market Price 100,0000 Market Price 98,6205 98,8072 98,8072 | Final Maturity 08/31/2022 01/21/2025 03/28/2024 09/23/2024 01/19/2024 08/22/2024 04/29/2024 Final Maturity 08/01/2022 Final Maturity 01/26/2023 01/05/2023 | Par Value 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 26,000,000.00 27,000,000.00 200,000,000.00 200,000,000.00 200,000,000.00 50,000,000.00 50,000,000.00 | Market Value 24,950,725.00 23,667,750.00 3,847,808.18 23,501,250.00 24,325,000.00 24,325,000.00 24,325,000.00 147,482,533.18 Market Value 200,000,000.00 Market Value 73,965,375.00 49,403,618.00 49,403,618.00 | Book Value 24,996,666.67 24,964,326.64 3,876,827.02 24,976,572.99 24,978,433,85 24,985,920.82 24,988,369.62 153,767,117.61 Book Value 200,000,000.00 Book Value 74,506,791.67 49,437,416.67 | Net Unrealized Gain/Loss (45.941. (1.296.576. (29.018. (1.475.322. (1.306.183. (660.920. (1.470.619. (6,284.584. Net Unrealized Gain/Loss 0. Net Unrealized Gain/Loss (34.1416. (33.798. (36.524. (377.013. (91.286. |
| n-US Gov SUPRANATION/ Cusip 90531992 90531992 9550VRA6 906M3C3 950VQG4 950VQG2 950VPQ3 po Cusip 008012022222 6Gov C-BILL Cusip 2796X94 2796X95 2796X95 2796X95 2796X95 | CALTRUST L Description INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATION | Vield 0.160 1.099 2.540 0.484 0.719 0.829 0.273 0.643 Vield 2.220 2.220 Vield 1.360 2.650 2.637 1.293 1.091 0.743 | 1,0086 Market Price 99.8029 94.6710 98.7884 94.0050 94.6890 97.3000 94.0710 95.8335 Market Price 100.0000 100.0000 Market Price 98.6205 98.8072 98.8072 98.8072 98.6205 99.6419 99.8627 98.4336 | Final Maturity 08/31/2022 01/21/2025 03/28/2024 09/23/2024 01/19/2024 08/22/2024 04/29/2024 Final Maturity 08/01/2022 08/01/2022 Final Maturity 01/26/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 | Par Value 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 Par Value 200,000,000.00 Par Value 75,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 | Market Value 24,950,725.00 23,667,750.00 3,847,808.18 23,501,250.00 24,325,000.00 23,517,750.00 24,325,000.00 23,517,750.00 24,325,000.00 24,482,533.18 Market Value 200,000,000.00 200,000,000.00 Market Value 73,965,375.00 49,403,618.00 49,403,618.00 49,403,618.00 49,820,951.50 69,903,866.50 69,903,866.50 | Book Value 24,996,666.67 24,996,666.67 24,996,632.09 24,978,632.09 24,978,433.85 24,988,369.62 153,767,117.61 Book Value 200,000,000.00 200,000,000.00 Book Value 74,506,791.67 49,437,416.67 49,440,142.36 49,687,263.89 49,912,237.50 69,965,933.33 29,727,050.00 | Net Unrealized Gain/Loss (45,941 (1,296,576 (29,018) (1,477,5322 (1,376,183) (660,920 (1,470,619) (6,284,584) Net Unrealized Gain/Loss 0 Net Unrealized Gain/Loss (34,1416 (34,798) (36,524 (377,013) (91,286 (62,066) (193,983) |
| n-US Gov SUPRANATION/ Cusip 9053D92 9053D92 9053D92 950VRA6 906M3C3 950VQG4 950VQC2 950VPQ3 po REPO Cusip 008012022222 6 Gov F-BILL Cusip 2796S34 2796S34 2796T33 2796T33 | CALTRUST Description INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL BINA FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORPORATION Description JEFF Repo Description UNITED STATES TREASURY | Vield 0.160 1.099 2.540 0.484 0.719 0.829 0.273 0.643 Vield 2.220 2.220 Vield 1.360 2.650 2.650 1.293 1.293 1.627 | 1,0086 Market Price 99.8029 94.6710 98.7884 94.0050 94.6790 95.8335 Market Price 100.0000 100.0000 Market Price 98.6205 98.8072 98.6205 99.6419 99.8627 98.4336 98.4436 | Final Maturity 08/31/2022 01/21/2025 03/28/2024 09/23/2024 01/19/2024 01/19/2024 04/29/2024 Final Maturity 08/01/2022 Final Maturity 01/26/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 | Par Value 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 26,000,000.00 200,000,000.00 200,000,000.00 50,000,000.00 | Market Value 24,950,725.00 23,667,750.00 3,847,808.18 23,501,250.00 24,325,000.00 24,325,000.00 24,325,000.00 24,325,000.00 24,325,000.00 24,325,000.00 24,325,000.00 24,000,000.00 Market Value 200,000,000.00 Market Value 73,965,375.00 49,403,618.00 49,403,618.00 49,403,618.00 49,310,250.00 49,820,951.50 69,903,866.90 29,533,066.80 24,610,889.00 | Book Value 24,996,666.67 24,964,326.64 3,876,827.02 24,976,572.99 24,978,433,85 24,985,920.82 24,988,369.62 153,767,117.61 Book Value 200,000,000.00 Book Value 74,506,791.67 49,437,416.67 49,437,416.67 49,437,416.67 49,441,42.36 49,687,263.89 49,912,237.50 69,965,933.33 29,727,050.00 24,772,889,31 | Net Unrealized Gain/Loss (45,941. (1,296,576. (29,018. (1,475,322. (1,306,183. (660,920. (1,470,619. (6,284,584. (660,920. (1,470,619. (6,284,584. (541,416. (33,798. (35,524. (37,7013. (91,286. (62,066. (193,983. (16,2010. (1),983. (14,2010. (1),983. (14,2010. |
| on-US Gov SUPRANATION. Cusip 990531992 9950VRA6 9950VQL4 9950VQL4 9950VQL3 9950VQC2 9950VPQ3 | CALTRUST L Description INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATION | Vield 0.160 1.099 2.540 0.484 0.719 0.829 0.273 0.643 Vield 2.220 2.220 Vield 1.360 2.650 2.637 1.293 1.091 0.743 | 1,0086 Market Price 99.8029 94.6710 98.7884 94.0050 94.6890 97.3000 94.0710 95.8335 Market Price 100.0000 100.0000 Market Price 98.6205 98.8072 98.8072 98.8072 98.8072 99.8413 | Final Maturity 08/31/2022 01/21/2025 03/28/2024 09/23/2024 01/19/2024 08/22/2024 04/29/2024 Final Maturity 08/01/2022 08/01/2022 Final Maturity 01/26/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 | Par Value 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 Par Value 200,000,000.00 Par Value 75,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 70,000,000.00 | Market Value 24,950,725.00 23,667,750.00 3,847,808.18 23,501,250.00 24,325,000.00 23,517,750.00 24,325,000.00 23,517,750.00 24,325,000.00 24,482,533.18 Market Value 200,000,000.00 200,000,000.00 Market Value 73,965,375.00 49,403,618.00 49,403,618.00 49,403,618.00 49,820,951.50 69,903,866.50 69,903,866.50 | Book Value 24,996,666.67 24,996,666.67 24,996,632.09 24,978,632.09 24,978,433.85 24,988,369.62 153,767,117.61 Book Value 200,000,000.00 200,000,000.00 Book Value 74,506,791.67 49,437,416.67 49,440,142.36 49,687,263.89 49,912,237.50 69,965,933.33 29,727,050.00 | Net Unrealized Gain/Loss (45,941,1 (1,296,576,4 (29,018) (1,476,522,2 (1,306,183,2 (660,920,1 (1,470,619,4 (6,284,584,4 Net Unrealized Gain/Loss 0,4 Net Unrealized Gain/Loss (541,416,1 (33,798,1 (31,708,1 |
| on-US Gov SUPRANTION. Cusip 90053D92 9950VRA6 9906M3C3 9950VQL3 9950VQL3 9950VQD2 9950VPQ3 Cusip P08012022222 F08012022222 S Gov T-BILL Cusip 2796X95 2796X95 2796X95 2796T33 2796U31 2796U31 2796U36 2796U36 | CALTRUST Description INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL BINA FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL BINA FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP Description JEFF Repo Description UNITED STATES TREASURY | Yield 0.160 1.099 2.540 0.484 0.719 0.829 0.273 0.643 Yield 2.220 2.220 Yield 1.360 2.650 2.637 1.091 0.743 1.630 1.627 1.623 0.986 | 1,0086 Market Price 99,8029 94,6710 98,7884 94,0050 94,0710 95,8335 Market Price 100,0000 100,0000 Market Price 98,6205 98,8072 98,8072 98,8072 98,8072 98,8072 98,8072 98,8072 98,8072 98,8072 99,6419 99,6559 99,6599 | Final Maturity 08/31/2022 01/21/2025 03/28/2024 09/23/2024 01/19/2024 04/29/2024 04/29/2024 Final Maturity 08/01/2022 Final Maturity 01/26/203 | Par Value 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 153,895,000.00 25,000,000.00 Par Value 200,000,000.00 200,000,000.00 Par Value 75,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00 25,000,000.00 30,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 35,000,000.00 40,000,000.00 35,000,000.00 | Market Value 24,950,725.00 23,667,750.00 3,847,808.18 23,501,250.00 24,325,000.00 24,325,000.00 24,325,000.00 24,325,000.00 24,325,000.00 24,325,000.00 20,000,000.00 Market Value 200,000,000.00 200,000,000.00 Market Value 73,965,375.00 49,403,618.00 49,403,618.00 49,403,618.00 49,403,618.00 49,310,250.00 49,820,951.50 69,903,866.90 22,533,066.80 24,610,889.00 24,544,750.00 39,878,377.60 39,878,377.60 | Book Value 24,996,666.67 24,964,326.64 3,876,827.02 24,978,433.85 24,985,520.82 24,988,369.62 153,767,117.61 Book Value 200,000,000.00 200,000.00 2 | Net Unrealized Gain/Loss (45,941.1 (1,296,576.6 (29,018.1 (1,475,322.1 (1,306,183.1 (66,09.0).1 (1,470,619.1 (6,284,584.7 Net Unrealized Gain/Loss (541,416.1 (33,798.3 (36,524.3 (37,013.3 (91,286.6 (193,983.3 (162,010).1 (188,174.1 (65,693.3 (132,970).1 (132,970).1 |
| on-US Gov SUPRANATION. Cusip 99053D92 9950VRA6 9906M3C3 9950VQG4 9950VQG4 9950VQG2 9950VPQ3 PORT Cusip PORT C | CALTRUST Description INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNA | Vield 0.160 1.099 2.540 0.484 0.719 0.829 0.273 0.643 Vield 2.220 2.220 Vield 1.360 2.657 1.293 1.633 1.627 1.627 1.627 1.623 0.986 | 1,0086 Market Price 99,8029 94,6710 98,7884 94,0050 94,0710 95,8335 Market Price 100,0000 100,0000 Market Price 98,6205 98,627 98,6205 99,6419 99,8627 98,436 98,436 98,436 98,436 98,439 | Final Maturity 08/31/2022 01/21/2025 03/28/2024 09/23/2024 01/19/2024 08/22/2024 04/29/2024 Final Maturity 08/01/2022 08/01/2022 Final Maturity 01/26/2023 01/05/2023 | Par Value 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 26,000,000.00 200,000,000.00 200,000,000.00 200,000,000.00 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 25,000,000.00 | Market Value 24,950,775.00 23,667,750.00 3,847,808.18 23,501,250.00 24,325,000.00 24,325,000.00 24,325,000.00 24,325,000.00 24,325,000.00 24,325,000.00 20,000,000.00 Market Value 200,000,000.00 Market Value 73,965,375.00 49,403,618.00 49,403,618.00 49,403,618.00 49,310,250.00 49,820,951.50 69,903,866.90 24,554,750.00 39,878,377.60 | Book Value 24,996,666.67 24,964,326.64 3,876,827,02 24,976,572.99 24,978,433,85 24,988,369,62 153,767,117.61 Book Value 200,000,000,000 200,000,000,000 49,437,416.67 49,437,416.67 49,440,142.36 49,687,263.89 49,912,237.50 69,965,933.33 29,727,050,00 24,772,899.31 24,742,924,96 39,944,071.11 | Net Unrealized Gain/Loss (45,941.4 (1,296,576.4 (29,018.3 (1,475,322.5 (1,306,183.4 (660,920.3 (1,470,619.4 (62,284,584.4 (62,28 |

| 912796M89 | UNITED STATES TREASURY | 0.435 | 99.5893 | 10/06/2022 | 75,000,000.00 | 74,691,999.75 | 74,941,129.37 | (249,129.62 |
|------------------------|--|----------------|-------------------------|------------------------------|---------------------------------|--------------------------------|--------------------------------|---|
| 912796X53 912796X79 | UNITED STATES TREASURY UNITED STATES TREASURY | 2.850 2.188 | 97.5267 99.0197 | 06/15/2023 12/15/2022 | 10,000,000.00 10,000,000.00 | 9,752,666.70 9,901,966.70 | 9,756,862.53 9,919,344.45 | (4,195.83) (17,377.75) |
| 912796R27 | UNITED STATES TREASURY | 0.381 | 98.8750 | 12/29/2022 | 50,000,000.00 | 49,437,500.00 | 49,921,875.00 | (484,375.00) |
| 912796U31 | UNITED STATES TREASURY | 1.723 | 98.2190 | 03/23/2023 | 10,000,000.00 | 9,821,900.00 | 9,890,832.50 | (68,932.50 |
| 912796W70 912796M89 | UNITED STATES TREASURY UNITED STATES TREASURY | 1.532 0.118 | 99.1735 99.5893 | 11/25/2022 10/06/2022 | 10,000,000.00 110,000,000.00 | 9,917,350.00 109,548,266.30 | 9,951,666.67 109,976,606.67 | (34,316.67 (428,340.37 |
| 912796N96 | UNITED STATES TREASURY | 0.203 | 99.3642 | 11/03/2022 | 50,000,000.00 | 49,682,097.00 | 49,973,888.89 | (291,791.89 |
| 912796X20 | UNITED STATES TREASURY | 0.620 | 99.9957 | 07/19/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| 912796X20 | UNITED STATES TREASURY | 0.620 | 99.9957 | 07/19/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| 912796M89 912796T58 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.301 0.684 | 99.5893 99.8627 | 10/06/2022 08/25/2022 | 25,000,000.00 10,000,000.00 | 24,897,333.25 9,986,266.70 | 24,986,410.42 9,995,516.67 | (89,077.17 (9,249.97 |
| 912796M71 | UNITED STATES TREASURY | 0.269 | 99.7746 | 09/08/2022 | 25,000,000.00 | 24,943,659.75 | 24,993,006.94 | (49,347.19 |
| 912796P94 | UNITED STATES TREASURY | 0.244 | 99.1121 | 12/01/2022 | 25,000,000.00 | 24,778,027.75 | 24,979,666.64 | (201,638.89 |
| 912796S42 | UNITED STATES TREASURY | 0.358 | 99.9966 | 07/21/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| 912796M89 912796M89 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.203 0.119 | 99.5893 99.5893 | 10/06/2022 10/06/2022 | 25,000,000.00 25,000,000.00 | 24,897,333.25 24,897,333.25 | 24,990,833.33 24,994,614.58 | (93,500.08 (97,281.33 |
| 912/90M69 | UNITED STATES TREASURT | 0.119 | 99.3693 | 10/00/2022 | 23,000,000.00 | 24,097,333.23 | 24,554,014.36 | (97,261.33 |
| | UNITED STATES TREASURY | 0.973 | 99.2014 | 11/20/2022 | 1,060,000,000.00 | 1,051,513,278.60 | 1,055,949,537.89 | (4,436,259.29 |
| US Gov | | | | | | | | |
| US GOV | D 10 | ¥7* 1 3 | M. L. D. | 77 134 | D 77.1 | W. L. W. | B 1771 | N. H. P. 10 : T |
| 91282CDA6 | Description UNITED STATES TREASURY | Yield 2.157 | Market Price 96,8906 | Final Maturity 09/30/2023 | Par Value 50,000,000,00 | Market Value 48,445,312.50 | Book Value 48,914,396.91 | Net Unrealized Gain/Loss (469,084,41 |
| 91282CDA6 | UNITED STATES TREASURY | 2.185 | 96.8906 | 09/30/2023 | 25,000,000.00 | 24,222,656.25 | 24,449,391.61 | (226,735.36 |
| 912828ZS2 | UNITED STATES TREASURY | 2.845 | 90.0000 | 05/31/2027 | 20,000,000.00 | 18,000,000.00 | 17,902,623.56 | 97,376.44 |
| 91282CBH3 | UNITED STATES TREASURY | 2.447 | 91.9375 | 01/31/2026 | 15,000,000.00 | 13,790,625.00 | 13,967,828.30 | (177,203.30 |
| 91282CDM0 91282CBG5 | UNITED STATES TREASURY UNITED STATES TREASURY | 2.495 1.088 | 96.8125 98.6250 | 11/30/2023 01/31/2023 | 15,000,000.00 25,000,000.00 | 14,521,875.00 24,656,250.00 | 14,612,079.48 24,880,312.86 | (90,204.48 (224,062.86 |
| 91282CCZ2 | UNITED STATES TREASURY | 2.540 | 92.6250 | 09/30/2026 | 15,000,000.00 | 13,893,750.00 | 14,023,189.47 | (129,439.47 |
| 91282CAP6 | UNITED STATES TREASURY | 2.274 | 96.6563 | 10/15/2023 | 10,000,000.00 | 9,665,625.00 | 9,746,926.70 | (81,301.70 |
| 91282CBG5 | UNITED STATES TREASURY | 0.506 | 98.6250 | 01/31/2023 | 50,000,000.00 | 49,312,500.00 | 49,904,811.93 | (592,311.93 |
| 91282CBG5 91282CAM3 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.475 0.950 | 98.6250 92.2188 | 01/31/2023 09/30/2025 | 50,000,000.00 25,000,000.00 | 49,312,500.00 | 49,912,711.88 | (600,211.88 |
| 91282CAM3 91282CDG3 | UNITED STATES TREASURY UNITED STATES TREASURY | 2.884 | 92.2188 | 10/31/2026 | 10,000,000.00 | 23,054,687.50 9,350,000.00 | 24,457,467.39 9,304,369.34 | 45,630.66 |
| 912828VB3 | UNITED STATES TREASURY | 2.080 | 99.0313 | 05/15/2023 | 50,000,000.00 | 49,515,625.00 | 49,872,183.00 | (356,558.00 |
| 91282CAG6 | UNITED STATES TREASURY | 0.739 | 99.8125 | 08/31/2022 | 25,000,000.00 | 24,953,125.00 | 24,987,530.05 | (34,405.05 |
| 91282CAG6 | UNITED STATES TREASURY | 0.712 | 99.8125 | 08/31/2022 | 25,000,000.00 | 24,953,125.00 | 24,988,069.83 | (34,944.83 |
| 91282CAM3 912828XX3 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.815 2.558 | 92.2188 98.2969 | 09/30/2025 06/30/2024 | 25,000,000.00 25,000,000.00 | 23,054,687.50 24,574,218.75 | 24,561,109.69 24,741,324.01 | (1,506,422.19 |
| 912828XX3 | UNITED STATES TREASURY | 3.217 | 98.2969 | 06/30/2024 | 10,000,000.00 | 9,829,687.50 | 9,776,298.95 | 53,388.55 |
| 912828ZU7 | UNITED STATES TREASURY | 0.469 | 97.6719 | 06/15/2023 | 50,000,000.00 | 48,835,937.50 | 49,904,867.69 | (1,068,930.19 |
| 91282CCD1 | UNITED STATES TREASURY | 0.551 | 97.6719 | 05/31/2023 | 25,000,000.00 | 24,417,968.75 | 24,912,030.20 | (494,061.45 |
| 91282CAB7 | UNITED STATES TREASURY | 0.675 | 92.5938 | 07/31/2025 | 25,000,000.00 | 23,148,437.50 | 24,686,345.78 | (1,537,908.28 |
| 912828T91 91282CAX9 | UNITED STATES TREASURY UNITED STATES TREASURY | 2.617 0.318 | 98.3594 99.1563 | 10/31/2023 11/30/2022 | 10,000,000.00 50,000,000.00 | 9,835,937.50 49,578,125.00 | 9,879,503.68 49,968,135.53 | (43,566.18 |
| 91282CBN0 | UNITED STATES TREASURY | 0.301 | 98.3750 | 02/28/2023 | 50,000,000.00 | 49,187,500.00 | 49,949,226.77 | (761,726.77 |
| 912828ZP8 | UNITED STATES TREASURY | 0.293 | 97.7969 | 05/15/2023 | 50,000,000.00 | 48,898,437.50 | 49,933,939.02 | (1,035,501.52 |
| 91282CBD2 | UNITED STATES TREASURY | 0.448 | 98.8906 | 12/31/2022 | 25,000,000.00 | 24,722,656.25 | 24,966,508.53 | (243,852.28 |
| 91282CBC4 | UNITED STATES TREASURY | 0.700 2.395 | 92.0938 98.6406 | 12/31/2025 | 25,000,000.00 | 23,023,437.50 | 24,726,950.91 | (1,703,513.41 |
| 912828W71 91282CBD2 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.415 | 98.8906 | 03/31/2024 12/31/2022 | 30,000,000.00 25,000,000.00 | 29,592,187.50 24,722,656.25 | 29,869,391.24 24,969,900.17 | (277,203.74 (247,243.92 |
| 91282CBG5 | UNITED STATES TREASURY | 0.259 | 98.6250 | 01/31/2023 | 50,000,000.00 | 49,312,500.00 | 49,966,588.83 | (654,088.83 |
| 91282CCN9 | UNITED STATES TREASURY | 0.384 | 97.2188 | 07/31/2023 | 25,000,000.00 | 24,304,687.50 | 24,935,718.94 | (631,031.44 |
| 912828YV6 | UNITED STATES TREASURY | 1.747 | 96.9063 | 11/30/2024 | 25,000,000.00 | 24,226,562.50 | 24,860,635.92 | (634,073.42 |
| 912828XT2 91282CCD1 | UNITED STATES TREASURY UNITED STATES TREASURY | 2.567 0.330 | 98.3594 97.6719 | 05/31/2024 05/31/2023 | 10,000,000.00 25,000,000.00 | 9,835,937.50 24,417,968.75 | 9,899,463.15 24,957,656.78 | (63,525.65 (539,688.03 |
| 91282CBX8 | UNITED STATES TREASURY | 0.307 | 97.8750 | 04/30/2023 | 25,000,000.00 | 24,468,750.00 | 24,966,080.26 | (497,330.26 |
| 912828R69 | UNITED STATES TREASURY | 2.082 | 98.8906 | 05/31/2023 | 10,000,000.00 | 9,889,062.50 | 9,962,623.36 | (73,560.86 |
| 91282CBU4 | UNITED STATES TREASURY | 0.288 | 98.1406 | 03/31/2023 | 25,000,000.00 | 24,535,156.25 | 24,973,042.42 | (437,886.17 |
| 91282CCW9 912828ZF0 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.902 0.647 | 92.2813 93.9531 | 08/31/2026 03/31/2025 | 25,000,000.00 25,000,000.00 | 23,070,312.50 23,488,281.25 | 24,848,899.98 24,903,744.76 | (1,778,587.48 |
| 912828R69 | UNITED STATES TREASURY | 2.304 | 98.8906 | 05/31/2023 | 5,000,000.00 | 4,944,531.25 | 4,972,302.09 | (1,415,463.51 |
| 91282CDB4 | UNITED STATES TREASURY | 0.754 | 95.1875 | 10/15/2024 | 25,000,000.00 | 23,796,875.00 | 24,929,954.49 | (1,133,079.49 |
| 912828ZF0 | UNITED STATES TREASURY | 0.619 | 93.9531 | 03/31/2025 | 25,000,000.00 | 23,488,281.25 | 24,921,579.48 | (1,433,298.23 |
| 91282CBM2 | UNITED STATES TREASURY | 0.219 0.593 | 95.7813 | 02/15/2024 | 25,000,000.00 | 23,945,312.50 | 24,964,055.13 | (1,018,742.63 |
| 91282CBH3 91282CCZ2 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.982 | 91.9375 92.6250 | 01/31/2026 09/30/2026 | 10,000,000.00 20,000,000.00 | 9,193,750.00 18,525,000.00 | 9,924,906.19 19,913,232.70 | (731,156.19 (1,388,232.70 |
| 91282CBH3 | UNITED STATES TREASURY | 0.586 | 91.9375 | 01/31/2026 | 10,000,000.00 | 9,193,750.00 | 9,927,324.52 | (733,574.52 |
| 91282CCW9 | UNITED STATES TREASURY | 0.832 | 92.2813 | 08/31/2026 | 25,000,000.00 | 23,070,312.50 | 24,918,686.00 | (1,848,373.50 |
| 91282CBR1 | UNITED STATES TREASURY | 0.287 | 95.7188 | 03/15/2024 | 50,000,000.00 | 47,859,375.00 | 49,970,188.77 | (2,110,813.77 |
| 91282CBQ3 91282CBU4 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.591 0.159 | 92.1875 98.1406 | 02/28/2026 03/31/2023 | 20,000,000.00 50,000,000.00 | 18,437,500.00 49,070,312.50 | 19,935,909.45 49,988,886,37 | (1,498,409.45 (918,573.87 |
| 91282CBU4 91282CCX7 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.159 | 94.8281 | 03/31/2023 | 25,000,000.00 | 23,707,031.25 | 49,988,886.37 24,966,119.70 | (1,259,088.4 |
| 91282CCX7 | UNITED STATES TREASURY | 0.438 | 94.8281 | 09/15/2024 | 25,000,000.00 | 23,707,031.25 | 24,966,780.82 | (1,259,749.57 |
| 91282CER8 | UNITED STATES TREASURY | 2.563 | 99.2344 | 05/31/2024 | 20,000,000.00 | 19,846,875.00 | 19,977,805.01 | (130,930.0) |
| 91282CBU4 | UNITED STATES TREASURY | 0.147 0.906 | 98.1406 92.9688 | 03/31/2023 | 50,000,000.00 | 49,070,312.50 | 49,992,798.87 | (922,486.37 |
| 91282CCJ8 91282CEG2 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.906 2.358 | 92.9688 98.8594 | 06/30/2026 03/31/2024 | 35,000,000.00 10,000,000.00 | 32,539,062.50 9,885,937.50 | 34,958,272.33 9,982,551.77 | (2,419,209.83 (96,614.23 |
| 912828ZL7 | UNITED STATES TREASURY | 0.445 | 93.4688 | 04/30/2025 | 15,000,000.00 | 14,020,312.50 | 14,971,501.02 | (951,188.52 |
| 912828ZH6 | UNITED STATES TREASURY | 0.266 | 98.0781 | 04/15/2023 | 25,000,000.00 | 24,519,531.25 | 24,997,226.78 | (477,695.53 |
| 91282CEH0 | UNITED STATES TREASURY | 2.647 | 99.3594 | 04/15/2025 | 10,000,000.00 | 9,935,937.50 | 9,994,350.41 | (58,412.9) |
| 91282CCJ8 91282CEF4 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.882 2.503 | 92.9688 99.0469 | 06/30/2026 03/31/2027 | 20,000,000.00 25,000,000.00 | 18,593,750.00 24,761,718,75 | 19,994,652.44 | (1,400,902.44 |
| 91282CEF4 91282CEF4 | UNITED STATES TREASURY UNITED STATES TREASURY | 2.503 | 99.0469 | 03/31/2027 | 25,000,000.00 | 24,761,718.75 24,761,718.75 | 24,996,356.88 24,998,178.44 | (234,638.13 (236,459.69 |
| 91282CER8 | UNITED STATES TREASURY | 2.502 | 99.2344 | 05/31/2024 | 20,000,000.00 | 19,846,875.00 | 19,999,285.01 | (152,410.0) |
| 91282CBT7 | UNITED STATES TREASURY | 0.715 | 92.9063 | 03/31/2026 | 25,000,000.00 | 23,226,562.50 | 25,031,542.32 | (1,804,979.82 |
| 912828Z29 | UNITED STATES TREASURY | 0.581 | 99.3594 | 01/15/2023 | 100,000,000.00 | 99,359,375.00 | 100,418,587.24 | (1,059,212.24 |
| 912828S92 912828T91 | UNITED STATES TREASURY | 0.334 0.319 | 98.3125 | 07/31/2023 10/31/2023 | 50,000,000.00 20,000,000.00 | 49,156,250.00 | 50,455,478.31 | (1,299,228.3 |
| 912828191 9128284A5 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.319 | 98.3594 99.8125 | 02/28/2023 | 25,000,000.00 | 19,671,875.00 24,953,125.00 | 20,325,024.90 25,342,591.94 | (653,149.90 (389,466.94 |
| 912828P46 | UNITED STATES TREASURY | 0.799 | 96.0313 | 02/15/2026 | 10,000,000.00 | 9,603,125.00 | 10,286,291.26 | (683,166.2) |
| 912828P46 | UNITED STATES TREASURY | 0.670 | 96.0313 | 02/15/2026 | 10,000,000.00 | 9,603,125.00 | 10,332,244.75 | (729,119.7 |
| 912828ZC7 | UNITED STATES TREASURY | 0.540 | 95.6875 | 02/28/2025 | 10,000,000.00 | 9,568,750.00 | 10,149,203.77 | (580,453.77 |
| 9128285K2 9128284R8 | UNITED STATES TREASURY UNITED STATES TREASURY | 2.300 2.799 | 99.9219 100.0313 | 10/31/2023 05/31/2025 | 10,000,000.00 15,000,000.00 | 9,992,187.50 15,004,687.50 | 10,069,977.68 | (77,790.18 |
| 9128284K8 912828TY6 | UNITED STATES TREASURY UNITED STATES TREASURY | 1.482 | 99.7031 | 11/15/2022 | 50,000,000.00 | 15,004,687.50 49,851,562.50 | 15,030,615.24 50,020,475.62 | (25,927.74 (168,913.12 |
| 9128284S6 | UNITED STATES TREASURY | 2.060 | 99.8125 | 05/31/2023 | 25,000,000.00 | 24,953,125.00 | 25,140,661.08 | (187,536.08 |
| 9128284S6 | UNITED STATES TREASURY | 2.083 | 99.8125 | 05/31/2023 | 25,000,000.00 | 24,953,125.00 | 25,135,894.10 | (182,769.10 |
| 9128284S6 | UNITED STATES TREASURY | 2.070 | 99.8125 | 05/31/2023 | 15,000,000.00 | 14,971,875.00 | 15,083,207.53 | (111,332.53 |
| 9128284U1 | UNITED STATES TREASURY | 2.336 | 99.7031 | 06/30/2023 | 10,000,000.00 | 9,970,312.50 | 10,025,814.48 | (55,501.98 |
| | UNITED STATES TREASURY | 1.009 | 97.1013 | 03/05/2024 | 2,050,000,000.00 | 1,990,178,906.25 | 2,041,054,393.73 | (50,875,487.48 |
| Summary | Pour 1 d | 877. 3.7 | Moul-+ D * | Final Mater ** | Dor V-I- | Moult-t V-1 | Dool: Vi-l- | Not Househand C + W |
| Cusip | Description | Yield 1254 | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| | | 1.254 | 94.6283 | 10/23/2023 | 11,222,472,877.49 | 10,985,700,565.87 | 11,189,745,909.25 | (204,045,343.38) |



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

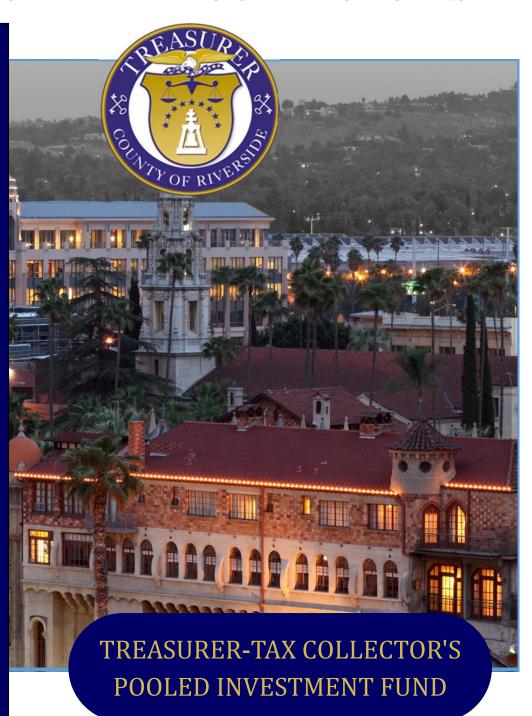
Steve Faeth
Senior Investment Officer

Isela Licea
Investment Officer

COUNTY ADMINISTRATIVE CENTER 4080 LEMON STREET, 4TH FLOOR,

RIVERSIDE, CA 92502-2205

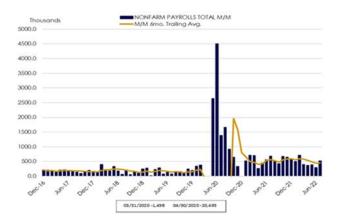
WWW.COUNTYTREASURER.ORG



August 2022 REPORT

YIELDS BACK ON THE RISE

August saw fixed-income yields rise due to increasing signs that Federal Reserve (FED) action, to date, is not significantly slowing inflation and economic growth. The strongest indicator that the economy is not yet currently slowing is the strength of the labor market. The most recent monthly jobs report showed employers adding a whopping 528,000 net new jobs. Average hourly earnings rose another 0.5% month over month, and the unemployment rate slid to match the pre-pandemic low of 3.5%. In addition to the jobs report, the ISM manufacturing and services indices both came in better than expected.



Even with the FED raising the Fed Funds Rate from 0.25% to 2.50% from March to August, inflation stubbornly remains the highest in over 40 years. Even though gasoline prices have begun to decline, food inflation continued at a torrid pace. Prices for food at home rose 1.3% month over month and 13.1% year over year, the highest rate since 1979. Another sign that economic activity is not yet broadly retrenching, is industrial production which rose 0.6%, driven in large part by a surge in auto production (up 6.6%) as the particularly severe supply woes for the industry have been easing.

Fed action does seem to be impacting housing. With mortgage rates up to 5.66% in August, the average home sold for less than its list price for the

first time in over 17 months as the housing market cooldown continued. August 2022 sales took 28 days up from only 18 days August 2021.



Chairman Jerome Powell's tone was hawkish at the Federal Reserve's annual 'Jackson Hole Economic Policy Symposium'. In his opening remarks, Powell reiterated the FOMC's focus on bringing inflation back down to its 2% target through restrictive monetary policy. Fixed income markets responded with heavy selling in bonds, causing yields to rise. Indeed, Fed Funds futures reflect investor expectation for further aggressive rate hikes through the end of this year and beyond, which support a higher Treasurer Pooled Investment Fund yield.

The 2-year Treasury yield rose 61 basis points to 3.50% during August. The 5-year Treasury yields rose 70 basis points, finishing at 3.35%. The Dow Jones Industrial Average stock index fell from 32,800 to 31,500.

Matt Jennings
Treasurer-Tax Collector



PORTFOLIO SUMMARY

Month End Values \$ are

| Expressed in 000,000 | Aug-22 | Feb-22 | Aug-21 |
|-----------------------|----------------|--------------|----------|
| Principal Value | \$10,777.07 \$ | 10,725.03 \$ | 8,998.63 |
| Market Value* | 10,532.57 | 10,647.35 | 9,005.66 |
| Book Value* | 10,788.57 | 10,725.03 | 8,998.63 |
| Unrealized Gain/Loss* | (255.99) | (77.68) | 7.02 |
| Paper Gain or Loss % | -2.373% | -0.724% | 0.078% |
| Yield | 1.412 | 0.39 | 0.29 |
| WAM (Yrs) | 1.32 | 1.17 | 1.21 |

^{*}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.

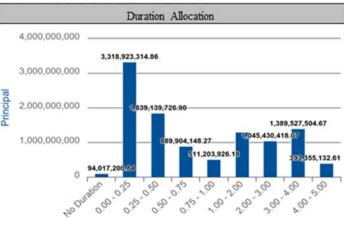
Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California. Government Code 53646.

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

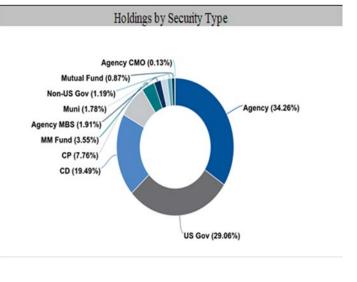
^{*} Uhrealized Gain/Loss is Market Value - Book Value

TPIF STATS

| | Composite Credit Ra | tings | |
|--------|---------------------|----------------|--------------|
| Rating | Market Value | Moody's Rating | Fitch Rating |
| AAA | 5,409,625,725.31 | Aaa | AAA |
| AA+ | 307,766,190.90 | Aaa | AAA |
| AA | 87,222,887.45 | Aa2 | AA |
| NA | 240,390,205.33 | NA | NA |
| A-1+ | 4,487,571,393.27 | P-1 | AAA |
| AAA | 10,532,576,402.27 | Aaa | AAA |

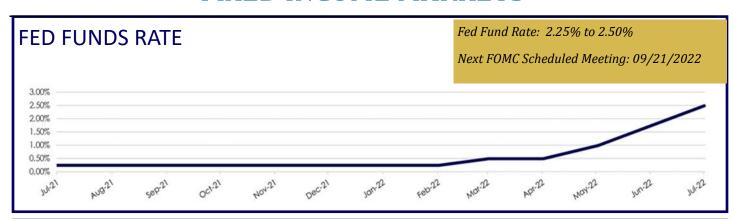


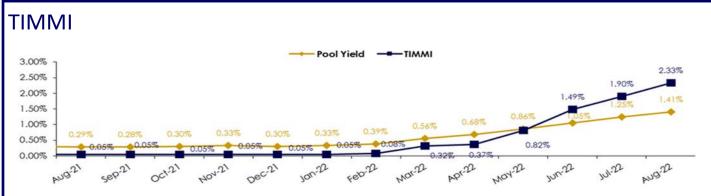
| Holdings by Security Type | | | | | |
|---------------------------|-------------------|-------------------|------|-----------------|-------|
| Security Type Category | Par Value | Principal | WAM | Market Price | Yield |
| Agency CMO | 15,000,000.00 | 13,915,303.98 | 1728 | 97.1940 | 5.382 |
| Mutual Fund | 93,213,169.12 | 94,017,200.84 | | 1.0086 | |
| Non-US Gov | 128,895,000.00 | 128,730,013.14 | 725 | 94.5248 | 0.737 |
| Muni | 190,835,000.00 | 191,685,815.00 | 719 | 96.8212 | 1.516 |
| Agency MBS | 207,592,257.68 | 205,602,559.82 | 935 | 97.8613 | 3.413 |
| MMFund | 382,955,017.11 | 382,990,001.11 | 0 | 1.0001 | 2.213 |
| CP | 842,000,000.00 | 836,047,031.93 | 59 | 99.6345 | 1.858 |
| CD | 2,100,000,000.00 | 2,100,006,880.35 | 96 | 100.0001 | 1.587 |
| US Gov | 3,145,000,000.00 | 3,131,555,148.66 | 430 | 97.5957 | 1.147 |
| Agency | 3,717,019,250.00 | 3,692,525,306.00 | 835 | 94.8286 | 1.244 |
| Total | 10,822,509,693.90 | 10,777,075,260.83 | 480 | 92.9576 | 1.412 |



| Month | Monthly Receipts | The second secon | Difference | Required Matured Investments | Balance | Actual Investments Maturing | Available to Invest > 1 Year |
|---------|---------------------|--|------------|------------------------------------|----------|-----------------------------------|---------------------------------|
| 08/2022 | | | * | | 81.56 | | |
| 09/2022 | 2,050 | 00 1,804.41 | 245.59 | | 327.15 | 1,187.28 | |
| 10/2022 | 1,500 | .00 1,700.00 | -200.00 | | 127.15 | 1,052.31 | |
| 11/2022 | 1,600 | 00 1,700.00 | -100.00 | | 27.15 | 830.00 | |
| 12/2022 | 3,500 | 00.000 | 1700.00 | | 1,727.15 | 113.25 | |
| 01/2023 | 1,600 | 00 2,400.00 | -800.00 | | 927.15 | 1,210.00 | |
| 02/2023 | 1,500 | .00 1,800.00 | -300.00 | | 627.15 | 508.45 | |
| 03/2023 | 2,350 | .00 1,800.00 | 550.00 | | 1,177.15 | 286.75 | |
| 04/2023 | 2,750 | 00 2,070.00 | 680.00 | | 1,857.15 | 73.44 | |
| 05/2023 | 1,600 | 00 2,500.00 | -900.00 | | 957.15 | 567.19 | |
| 06/2023 | 2,300 | .00 2,400.00 | -100.00 | | 857.15 | 290.00 | |
| 07/2023 | 1,400 | 00 2,100.00 | -700.00 | | 157.15 | 94.66 | |
| 08/2023 | 1,800 | .00 1,600.00 | 200.00 | | 357.15 | 72.73 | |
| TOTALS | 23,950 | .00 23,674.41 | 275.59 | - | 9,207.36 | 6,286.05 | 10,777.07 |
| 1000 | | | | 0.00% | | 58.33% | 100.00% |

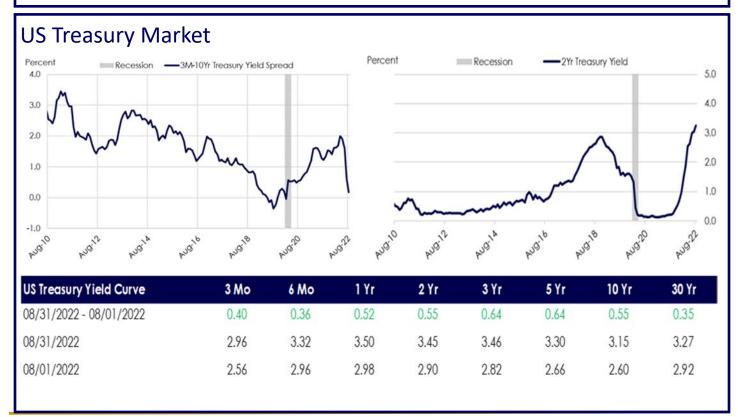
FIXED INCOME MARKETS





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

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



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) |
| CERTIFICATE & 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 | 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% | А | | | |
| NA | NA | NA | | | |
| 60 DAYS | 20% | AAA/Aaa | | | |
| NA | NA | NA | | | |
| NA | NA | NA | | | |

| COUNTY INVESTMENT POLICY | | | | | |
|--------------------------|---------------------------------------|--------------------------|--|--|--|
| Maximum Maturity | 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% | AA/Aa2/AA | | | |
| DAILY LI- QUIDITY | 1.00% | NA | | | |
| DAILY LI- QUIDITY | 20% | AAA by 2 Of 3 RATINGS | | | |
| DAILY LI- QUIDITY | Max \$50 million | NA | | | |
| NA | NA | NA | | | |

| S | Actual % |
|---|----------|
| - | 1.78% |
| | 29.06% |
| | 0.00% |
| | 36.30% |
| | 7.76% |
| | 19.49% |
| | 1.19% |
| | 0.00% |
| | 0.00% |
| | 0.00% |
| | 0.87% |
| 3 | 3.55% |
| | 0.00% |
| | 0.00% |

| Cusip 33EKQA7 | Description FEDERAL FARM CREDIT BANKS FUNDING CORP | Yield M 1.693 | 1arket Price 97.2064 | Final Maturity 09/10/2024 | 2,064,000.00 | Market Value 2,006,340.10 | 2,079,665.21 | Net Unrealized Gain/Lo (73,3 |
|---|---|------------------|-------------------------|------------------------------|------------------------------|------------------------------|--------------------------------|---------------------------------|
| 35GA2P5 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.356 | 94.8723 | 05/03/2024 | 3,500,000.00 | 3,320,530.50 | 3,499,663.72 | (179,1 |
| 36G4P31 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.450 | 94.1525 | 08/19/2024 | 3,701,000.00 | 3,484,584.03 | 3,701,000.00 | (216,4 |
| 34GW4C7 | FEDERAL HOME LOAN MORTGAGE CORP | 3.488 | 89.6995 | 10/27/2026 | 5,000,000.00 | 4,484,975.00 | 4,484,688.15 | 2 |
| 33ENH45 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.294 | 98.6702 | 08/24/2026 | 5,000,000.00 | 4,933,510.00 | 4,968,729.13 | (35,2 |
| 3ENKS8 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.202 | 94.5594 | 01/06/2025 | 5,000,000.00 | 4,727,970.00 | 4,991,152.61 | (263,1 |
| 0AL2G8 | FEDERAL HOME LOAN BANKS | 0.615 | 90.5026 | 02/18/2026 | 5,000,000.00 | 4,525,130.00 | 4,997,398.52 | (472,2 |
| 3ENH45 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.137 | 98.6702 | 08/24/2026 | 5,000,000.00 | 4,933,510.00 | 4,997,811.55 | (64,3 |
| B3ENPY0 | FEDERAL HOME LOAN BANKS FUNDING CORP | 1.764 | 95.7083 | 02/25/2025 | 5,000,000.00 | 4,785,415.00 4,673,470.00 | 4,998,343.07 | (212,5 |
| 80AQRH8 | FEDERAL HOME LOAN BANKS | 2.000 2.000 | 93.4694 | 02/25/2027 | 5,000,000.00 | | 5,000,000.00 | (326, |
| 30AQRH8 30AR4V0 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 2.000 | 93.4694 96.3726 | 02/25/2027 03/14/2025 | 5,000,000.00 5,000,000.00 | 4,673,470.00 4,818,630.00 | 5,000,000.00 5,000,000.00 | (326, |
| 30AR4V0 30AR6U0 | FEDERAL HOME LOAN BANKS | 2.500 | 94.8352 | 03/22/2027 | 5,000,000.00 | 4,741,760.00 | 5,000,000.00 | (181,) |
| 30AR7D7 | FEDERAL HOME LOAN BANKS | 2.050 | 96.1269 | 03/22/2027 | 5,000,000.00 | 4,806,345.00 | 5,000,000.00 | (193, |
| 35GA2Z3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.560 | 90.8935 | 11/17/2025 | 5,000,000.00 | 4,544,675.00 | 5,000,000.00 | (455, |
| 35GA2Z3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.560 | 90.8935 | 11/17/2025 | 5,000,000.00 | 4,544,675.00 | 5,000,000.00 | (455, |
| 36G42F9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.625 | 91.6440 | 08/27/2025 | 5,000,000.00 | 4,582,200.00 | 5,000,000.00 | (417,8 |
| 33EMLP5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.320 | 92.8996 | 12/23/2024 | 5,000,000.00 | 4,644,980.00 | 5,000,000.00 | (355, |
| 34GV5R5 | FEDERAL HOME LOAN MORTGAGE CORP | 0.570 | 94.6893 | 07/15/2024 | 5,000,000.00 | 4,734,465.00 | 5,000,000.00 | (265, |
| 34GXBM5 | FEDERAL HOME LOAN MORTGAGE CORP | 0.600 | 91.1306 | 11/12/2025 | 5,000,000.00 | 4,556,530.00 | 5,000,000.00 | (443, |
| 34GXBM5 | FEDERAL HOME LOAN MORTGAGE CORP | 0.600 | 91.1306 | 11/12/2025 | 5,000,000.00 | 4,556,530.00 | 5,000,000.00 | (443, |
| 34GWTG1 | FEDERAL HOME LOAN MORTGAGE CORP | 0.600 | 91.4201 | 09/30/2025 | 5,000,000.00 | 4,571,005.00 | 5,000,000.00 | (428, |
| 33EMZS4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.900 | 90.9493 | 05/18/2026 | 5,000,000.00 | 4,547,465.00 | 5,000,000.00 | (452, |
| 30ALFN9 | FEDERAL HOME LOAN BANKS | 0.550 | 91.5283 | 08/25/2025 | 5,000,000.00 | 4,576,415.00 | 5,000,000.00 | (423, |
| 34GVWM6 | FEDERAL HOME LOAN MORTGAGE CORP | 0.730 | 92.6535 | 05/28/2025 | 5,000,000.00 | 4,632,675.00 | 5,000,000.00 | (367, |
| 30AMMZ2 | FEDERAL HOME LOAN BANKS | 1.000 | 91.1619 | 06/10/2026 | 5,000,000.00 | 4,558,095.00 | 5,000,000.00 | (441, |
| 36G46N8 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.600 | 91.1419 | 10/29/2025 | 5,000,000.00 | 4,557,095.00 | 5,000,000.00 | (442,9 |
| 30ALF25 | FEDERAL HOME LOAN BANKS | 0.400 | 93.2916 | 11/26/2024 | 5,000,000.00 | 4,664,580.00 | 5,000,000.00 | (335,4 |
| 33ELNJ9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.542 | 97.1488 | 02/28/2024 | 5,000,000.00 | 4,857,440.00 | 5,000,000.00 | (142, |
| 34GV3A4 | FEDERAL HOME LOAN MORTGAGE CORP | 0.500 | 94.7148 | 07/01/2024 | 5,000,000.00 | 4,735,740.00 | 5,000,000.00 | (264,2 |
| 33EMSC7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.480 | 92.6653 | 03/03/2025 | 5,000,000.00 | 4,633,265.00 | 5,000,000.00 | (366, |
| 36G46S7 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.560 | 91.0316 | 10/28/2025 | 5,000,000.00 | 4,551,580.00 | 5,000,000.00 | (448,4 |
| 30AMJN3 | FEDERAL HOME LOAN BANKS | 1.030 | 91.3515 | 05/26/2026 | 5,000,000.00 | 4,567,575.00 | 5,000,000.00 | (432,4 |
| 35G06F5 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.310 | 96.2628 | 11/16/2023 | 5,000,000.00 | 4,813,140.00 | 5,000,000.00 | (186, |
| 36G4XZ1 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.740 | 92.3703 | 06/30/2025 | 5,000,000.00 | 4,618,515.00 | 5,000,000.00 | (381, |
| 36G4XK4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.650 | 92.1318 | 06/30/2025 | 5,000,000.00 | 4,606,590.00 | 5,000,000.00 | (393, |
| 34GWP91 | FEDERAL HOME LOAN MORTGAGE CORP | 0.500 | 91.9152 | 06/16/2025 | 5,000,000.00 | 4,595,760.00 | 5,000,000.00 | (404, |
| 33ELH80 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.680 | 92.4285 | 06/10/2025 | 5,025,000.00 | 4,644,532.13 | 5,025,000.00 | (380, |
| 30ASDK2 | FEDERAL HOME LOAN BANKS | 3.250 | 97.9532 | 06/29/2026 | 5,250,000.00 | 5,142,543.00 | 5,250,000.00 | (107, |
| 30AL6K5 | FEDERAL HOME LOAN BANKS | 0.580 | 90.3950 | 02/25/2026 | 6,000,000.00 | 5,423,700.00 | 6,000,000.00 | (576, |
| 33EKP75 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.671 | 96.2415 | 09/17/2024 | 6,128,000.00 | 5,897,679.12 | 6,119,401.63 | (221, |
| 30ARHG9 | FEDERAL HOME LOAN BANKS | 2.180 | 98.0836 | 02/28/2024 | 7,000,000.00 | 6,865,852.00 | 6,993,831.06 | (127, |
| 33EMKH4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.160 | 99.2253 | 12/15/2022 | 8,245,000.00 | 8,181,125.99 | 8,245,000.00 | (63, |
| 36G4Q97 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.650 | 91.7139 | 08/27/2025 | 8,650,000.00 | 7,933,252.35 | 8,650,000.00 | (716, |
| 30ALGJ7 | FEDERAL HOME LOAN BANKS | 1.016 | 91.5772 | 03/23/2026 | 8,921,250.00 | 8,169,830.96 | 8,916,214.35 | (746, |
| 3130AL2X12 | FEDERAL HOME LOAN BANKS | 3.001 | 89.2847 | 02/17/2027 | 10,000,000.00 | 8,928,470.00 | 9,112,492.78 | (184, |
| 33EL5S9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.905 | 94.1305 | 09/03/2024 | 10,000,000.00 | 9,413,050.00 | 9,533,761.16 | (120, |
| 33EL4J0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.882 | 94.2445 | 08/19/2024 | 10,000,000.00 | 9,424,450.00 | 9,544,872.47 | (120, |
| 30AKYH3 | FEDERAL HOME LOAN BANKS | 1.746 | 89.2416 | 02/10/2027 | 10,000,000.00 | 8,924,160.00 | 9,611,826.93 | (687, |
| 30ALGJ7 | FEDERAL HOME LOAN BANKS | 1.000 | 91.5772 | 03/23/2026 | 9,750,000.00 | 8,928,777.00 | 9,750,000.00 | (821, |
| 30ALGJ7 | FEDERAL HOME LOAN BANKS | 1.000 | 91.5772 | 03/23/2026 | 9,750,000.00 | 8,928,777.00 | 9,750,000.00 | (821, |
| 30ALGJ7 | FEDERAL HOME LOAN BANKS | 1.000 | 91.5772 | 03/23/2026 | 9,750,000.00 | 8,928,777.00 | 9,750,000.00 | (821, |
| 30ALHH0 | FEDERAL HOME LOAN BANKS | 3.040 | 91.5389 | 03/05/2026 | 10,500,000.00 | 9,611,584.50 | 9,782,386.34 | (170, |
| 30ANMH0 | FEDERAL HOME LOAN BANKS | 1.668 | 91.1292 | 08/20/2026 | 10,000,000.00 | 9,112,920.00 | 9,783,710.24 | (670, |
| 33ENKG4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.908 | 91.7369 | 01/11/2027 | 10,000,000.00 | 9,173,690.00 | 9,818,373.19 | (644, |
| 30AQHS5 | FEDERAL HOME LOAN BANKS | 1.984 | 92.4349 | 01/28/2027 | 10,000,000.00 | 9,243,490.00 | 9,881,185.74 | (637, |
| 33ENBK5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.340 | 90.9381 | 10/20/2026 | 10,000,000.00 | 9,093,810.00 | 9,920,172.51 | (826, |
| 33EMJQ6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.253 | 96.0091 | 12/08/2023 | 9,931,000.00 | 9,534,663.72 | 9,931,719.99 | (397, |
| 33ENBK5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.249 | 90.9381 | 10/20/2026 | 10,000,000.00 | 9,093,810.00 | 9,956,201.66 | (862, |
| 37EAEX3 | FEDERAL HOME LOAN MORTGAGE CORP | 0.497 | 90.8634 | 09/23/2025 | 10,000,000.00 | 9,086,340.00 | 9,963,105.91 | (876, |
| 33ENLZ1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.860 | 92.7375 | 01/26/2027 | 10,000,000.00 | 9,273,750.00 | 9,966,469.04 | (692, |
| 33ENYX2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.439 | 99.5757 | 06/17/2024 | 10,000,000.00 | 9,957,570.00 | 9,967,474.01 | (9, |
| 30AQF65 | FEDERAL HOME LOAN BANKS | 1.306 | 91.4338 | 12/21/2026 | 10,000,000.00 | 9,143,380.00 | 9,976,734.40 | (833, |
| 33ENVD9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.913 | 97.7323 | 04/26/2027 | 10,000,000.00 | 9,773,230.00 | 9,983,633.73 | (210, |
| 33ENB33 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.075 | 98.4654 | 07/19/2027 | 10,000,000.00 | 9,846,540.00 | 9,988,777.11 | (142, |
| 32X03B5 | FEDERAL AGRICULTURAL MORTGAGE CORP | 2.960 | 99.5886 | 06/30/2023 | 10,000,000.00 | 9,958,860.00 | 9,991,246.77 | (32, |
| 33ENB66 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.174 | 98.7522 | 07/20/2026 | 10,000,000.00 | 9,875,220.00 | 9,991,264.89 | (116, |
| 33EMSC7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.512 | 92.6653 | 03/03/2025 | 10,000,000.00 | 9,266,530.00 | 9,992,174.18 | (725, |
| 30ARMT5 | FEDERAL HOME LOAN BANKS | 2.838 | 98.1710 | 10/25/2024 | 10,000,000.00 | 9,817,100.00 | 9,992,253.29 | (175, |
| 33EJD48 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.092 | 99.6132 | 10/02/2023 | 10,000,000.00 | 9,961,320.00 | 9,995,505.38 | (34, |
| 33EMLT7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.244 | 95.7540 | 12/28/2023 | 10,000,000.00 | 9,575,400.00 | 9,995,527.00 | (420, |
| 33EMLP5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.339 | 92.8996 | 12/23/2023 | 10,000,000.00 | 9,289,960.00 | 9,995,649.05 | (705, |
| 35G0T94 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 2.490 | 99.8205 | 01/19/2023 | 10,000,000.00 | 9,982,050.00 | 9,995,697.13 | (13, |
| 37EAEZ8 | FEDERAL HOME LOAN MORTGAGE CORP | 0.280 | 96.3578 | 11/06/2023 | 10,000,000.00 | 9,635,780.00 | 9,996,456.64 | (360, |
| 33EMKW1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.235 | 95.8131 | 12/21/2023 | 10,000,000.00 | 9,581,310.00 | 9,996,736.11 | (415, |
| 35G06A6 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.587 | 91.1441 | 10/20/2025 | 10,000,000.00 | 9,114,410.00 | 9,997,784.50 | (883, |
| 33EL7E8 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.250 | 98.4190 | 03/15/2023 | 10,000,000.00 | 9,841,900.00 | 9,998,390.27 | (156, |
| 34GXEX8 | FEDERAL HOME LOAN MORTGAGE CORP | 0.270 | 97.6414 | 06/01/2023 | 10,000,000.00 | 9,764,140.00 | 9,998,497.85 | (234, |
| 35G06C2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.604 | 91.1419 | 10/29/2025 | 10,000,000.00 | 9,114,190.00 | 9,998,735.24 | (884, |
| 33EJKN8 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.719 | 99.7816 | 04/11/2023 | 10,000,000.00 | 9,978,160.00 | 9,998,818.88 | (20, |
| 34GXCA0 | FEDERAL HOME LOAN MORTGAGE CORP | 0.328 | 96.2085 | 11/24/2023 | 10,000,000.00 | 9,620,850.00 | 9,998,973.71 | (378, |
| 34GXEX8 | FEDERAL HOME LOAN MORTGAGE CORP | 0.260 | 97.6414 | 06/01/2023 | 10,000,000.00 | 9,764,140.00 | 9,999,248.93 | (235, |
| 30ANRB8 | FEDERAL HOME LOAN BANKS | 0.553 | 93.4518 | 12/17/2024 | 10,000,000.00 | 9,345,180.00 | 9,999,294.02 | (654, |
| 30AKDH6 | FEDERAL HOME LOAN BANKS | 0.176 | 99.6513 | 10/21/2022 | 10,000,000.00 | 9,965,130.00 | 9,999,305.81 | (34, |
| 34GXEX8 | FEDERAL HOME LOAN MORTGAGE CORP | 0.256 | 97.6414 | 06/01/2023 | 10,000,000.00 | 9,764,140.00 | 9,999,548.86 | (235, |
| 80ANPF1 | FEDERAL HOME LOAN BANKS | 1.000 | 90.7761 | 08/25/2026 | 10,000,000.00 | 9,077,610.00 | 10,000,000.00 | (922, |
| 0ANMH0 | FEDERAL HOME LOAN BANKS | 1.100 | 91.1292 | 08/20/2026 | 10,000,000.00 | 9,112,920.00 | 10,000,000.00 | (887, |
| 0ANE48 | FEDERAL HOME LOAN BANKS | 1.000 | 90.8053 | 08/17/2026 | 10,000,000.00 | 9,080,530.00 | 10,000,000.00 | (919, |
| 0AN3R9 | FEDERAL HOME LOAN BANKS | 1.130 | 91.4166 | 07/20/2026 | 10,000,000.00 | 9,141,660.00 | 10,000,000.00 | (858, |
| 80ANAJ9 | FEDERAL HOME LOAN BANKS | 1.000 | 90.9233 | 07/27/2026 | 10,000,000.00 | 9,092,330.00 | 10,000,000.00 | (907, |
| 3ENEM8 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.430 | 91.7905 | 11/23/2026 | 10,000,000.00 | 9,179,050.00 | 10,000,000.00 | (820, |
| 0ANYN4 | FEDERAL HOME LOAN BANKS | 1.000 | 90.5887 | 09/30/2026 | 10,000,000.00 | 9,058,870.00 | 10,000,000.00 | (941, |
| 0ANFD7 | FEDERAL HOME LOAN BANKS | 1.000 | 90.8652 | 08/05/2026 | 10,000,000.00 | 9,086,520.00 | 10,000,000.00 | (913, |
| 33ENGN4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.970 | 94.4141 | 12/09/2024 | 10,000,000.00 | 9,441,410.00 | 10,000,000.00 | (558, |
| 30ANX88 | FEDERAL HOME LOAN BANKS | 0.500 | 93.9843 | 09/27/2024 | 10,000,000.00 | 9,398,430.00 | 10,000,000.00 | (601, |
| 33EMQ62 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.990 | 90.9414 | 07/13/2026 | 10,000,000.00 | 9,094,140.00 | 10,000,000.00 | (905, |
| 33EMQ62 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.990 | 90.9414 | 07/13/2026 | 10,000,000.00 | 9,094,140.00 | 10,000,000.00 | (905, |
| 30AQRQ8 | FEDERAL HOME LOAN BANKS | 2.000 | 93.4694 | 02/25/2027 | 10,000,000.00 | 9,346,940.00 | 10,000,000.00 | (653, |
| 30AQKQ8 30ARFS5 | FEDERAL HOME LOAN BANKS | 2.000 | 97.6706 | 03/28/2024 | 10,000,000.00 | 9,767,060.00 | 10,000,000.00 | (232, |
| 30ARHX2 | FEDERAL HOME LOAN BANKS | 3,000 | 96.3111 | 03/25/2027 | 10,000,000.00 | 9,631,110.00 | 10,000,000.00 | (368, |
| 30ARHX2 | FEDERAL HOME LOAN BANKS | 3.000 | 96.3111 | 03/25/2027 | 10,000,000.00 | 9,631,110.00 | 10,000,000.00 | (368, |
| | FEDERAL HOME LOAN BANKS | 3.000 | 96.3111 | 03/25/2027 | 10,000,000.00 | 9,631,110.00 | 10,000,000.00 | (368, |
| | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.110 | 97.2968 | 04/13/2026 | 10,000,000.00 | 9,729,680.00 | 10,000,000.00 | (270, |
| 30ARHX2 | | | | | | | | |
| 30ARHX2 33ENUL2 | FEDERAL HOME LOAN BANKS | 1.070 | 91.3395 | 06/26/2026 | 10,000,000.00 | 9,133,950.00 9,509,420.00 | 10,000,000.00 10,000,000.00 | (866, |
| 30ARHX2 33ENUL2 30AMT69 | | 0.000 | | | | | | |
| 30ARHX2 33ENUL2 30AMT69 33EMVD1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.330 | 95.0942 | 04/05/2024 | 10,000,000.00 | | | |
| 30ARHX2 33ENUL2 30AMT69 33EMVD1 36G4B77 | FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.700 | 92.0146 | 08/04/2025 | 10,000,000.00 | 9,201,460.00 | 10,000,000.00 | (490,5 (798,5 |
| 30ARHX2 33ENUL2 30AMT69 33EMVD1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | | | | |

| 3135GAAZ4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.500 | 91.7785 | 06/24/2025 | 10,000,000.00 | 9,177,850.00 | 10,000,000.00 | (822,150.00) |
|-------------------------|---|----------------|--------------------|--------------------------|--------------------------------|--------------------------------|--------------------------------|----------------------------------|
| 3130ALTJ3 | FEDERAL HOME LOAN BANKS | 0.375 | 95.1396 | 04/08/2024 | 10,000,000.00 | 9,513,960.00 | 10,000,000.00 | (486,040.00) |
| 3134GWLW4 | FEDERAL HOME LOAN MORTGAGE CORP | 0.625 | 91.7886 | 08/19/2025 | 10,000,000.00 | 9,178,860.00 | 10,000,000.00 | (821,140.00) |
| 3134GW3Y0 | FEDERAL HOME LOAN MORTGAGE CORP | 0.550 | 91.0851 | 10/28/2025 | 10,000,000.00 | 9,108,510.00 | 10,000,000.00 | (891,490.00) |
| 3135G06A6 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.580 | 91.1441 | 10/20/2025 | 10,000,000.00 | 9,114,410.00 | 10,000,000.00 | (885,590.00) |
| 3133EMLE0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.190 | 96.6168 | 09/22/2023 | 10,000,000.00 | 9,661,680.00 | 10,000,000.00 | (338,320.00) |
| 3135GA2Z3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.560 | 90.8935 | 11/17/2025 | 10,000,000.00 | 9,089,350.00 | 10,000,000.00 | (910,650.00) |
| 3134GW3Z7 | FEDERAL HOME LOAN MORTGAGE CORP | 0.600 | 91.2323 | 10/28/2025 | 10,000,000.00 | 9,123,230.00 | 10,000,000.00 | (876,770.00) |
| 3134GVYX0 | FEDERAL HOME LOAN MORTGAGE CORP | 0.500 | 94.9439 | 06/03/2024 | 10,000,000.00 | 9,494,390.00 | 10,000,000.00 | (505,610.00) |
| 3130ALH56 | FEDERAL HOME LOAN BANKS | 0.750 | 90.8171 | 03/18/2026 | 10,000,000.00 | 9,081,710.00 | 10,000,000.00 | (918,290.00) |
| 3130ALH56 | FEDERAL HOME LOAN BANKS | 0.750 | 90.8171 | 03/18/2026 | 10,000,000.00 | 9,081,710.00 | 10,000,000.00 | (918,290.00) |
| 3134GXGQ1 3134GXDG6 | FEDERAL HOME LOAN MORTGAGE CORP | 0.200 0.190 | 99.2366 99.4315 | 12/15/2022 11/23/2022 | 10,000,000.00 10,000,000.00 | 9,923,660.00 9,943,150.00 | 10,000,000.00 10,000,000.00 | (76,340.00) |
| 3130ALKF0 | FEDERAL HOME LOAN BANKS | 0.625 | 92.8479 | 03/25/2025 | 10,000,000.00 | | | (56,850.00) |
| 3130ALKF0 3130ALKF0 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 0.625 | 92.8479 | 03/25/2025 | 10,000,000.00 | 9,284,790.00 9,284,790.00 | 10,000,000.00 | (715,210.00) |
| 3135G06E8 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.420 | 93.3355 | 11/18/2024 | 10,000,000.00 | 9,333,550.00 | 10,000,000.00 10,000,000.00 | (715,210.00) (666,450.00) |
| 3135G06C2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.600 | 91.1419 | 10/29/2025 | 10,000,000.00 | 9,114,190.00 | 10,000,000.00 | (885,810.00) |
| 3133EMUP5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.710 | 93.0023 | 04/01/2025 | 10,000,000.00 | 9,300,230.00 | 10,000,000.00 | (699,770.00) |
| 3133EMUP5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.710 | 93.0023 | 04/01/2025 | 10,000,000.00 | 9,300,230.00 | 10,000,000.00 | (699,770.00) |
| 3134GWN85 | FEDERAL HOME LOAN MORTGAGE CORP | 0.450 | 94.0181 | 09/10/2024 | 10,000,000.00 | 9,401,810.00 | 10,000,000.00 | (598,190.00) |
| 3130ALGR9 | FEDERAL HOME LOAN BANKS | 0.850 | 91.2432 | 02/26/2026 | 10,000,000.00 | 9,124,320.00 | 10,000,000.00 | (875,680.00) |
| 3136G43W1 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.320 | 95.1290 | 03/28/2024 | 10,000,000.00 | 9,512,900.00 | 10,000,000.00 | (487,100.00) |
| 3134GVRV2 | FEDERAL HOME LOAN MORTGAGE CORP | 0.750 | 92.7116 | 05/27/2025 | 10,000,000.00 | 9,271,160.00 | 10,000,000.00 | (728,840.00) |
| 3130ALHZ0 | FEDERAL HOME LOAN BANKS | 0.530 | 91.9792 | 06/18/2025 | 10,000,000.00 | 9,197,920.00 | 10,000,000.00 | (802,080.00) |
| 3134GWR32 | FEDERAL HOME LOAN MORTGAGE CORP | 0.410 | 94.5984 | 06/24/2024 | 10,000,000.00 | 9,459,840.00 | 10,000,000.00 | (540,160.00) |
| 3134GVWM6 | FEDERAL HOME LOAN MORTGAGE CORP | 0.730 | 92.6535 | 05/28/2025 | 10,000,000.00 | 9,265,350.00 | 10,000,000.00 | (734,650.00) |
| 3135GA3N9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.300 | 96.2511 | 11/16/2023 | 10,000,000.00 | 9,625,110.00 | 10,000,000.00 | (374,890.00) |
| 3136G4D75 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.600 | 91.7866 | 07/29/2025 | 10,000,000.00 | 9,178,660.00 | 10,000,000.00 | (821,340.00) |
| 3134GXCF9 | FEDERAL HOME LOAN MORTGAGE CORP | 0.400 | 94.8209 | 05/24/2024 | 10,000,000.00 | 9,482,090.00 | 10,000,000.00 | (517,910.00) |
| 3134GXCF9 | FEDERAL HOME LOAN MORTGAGE CORP | 0.400 | 94.8209 | 05/24/2024 | 10,000,000.00 | 9,482,090.00 | 10,000,000.00 | (517,910.00) |
| 3134GXEA8 | FEDERAL HOME LOAN MORTGAGE CORP | 0.200 | 99.4338 | 11/23/2022 | 10,000,000.00 | 9,943,380.00 | 10,000,000.00 | (56,620.00) |
| 3134GXEA8 | FEDERAL HOME LOAN MORTGAGE CORP | 0.200 | 99.4338 | 11/23/2022 | 10,000,000.00 | 9,943,380.00 | 10,000,000.00 | (56,620.00) |
| 3130ALKL7 | FEDERAL HOME LOAN BANKS | 0.850 | 91.1229 | 03/25/2026 | 10,000,000.00 | 9,112,290.00 | 10,000,000.00 | (887,710.00) |
| 3135GA3C3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.350 | 94.7611 | 05/17/2024 | 10,000,000.00 | 9,476,110.00 | 10,000,000.00 | (523,890.00) |
| 3135GA3C3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.350 | 94.7611 | 05/17/2024 | 10,000,000.00 | 9,476,110.00 | 10,000,000.00 | (523,890.00) |
| 3136G4Z97 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.375 | 95.4408 | 02/28/2024 | 10,000,000.00 | 9,544,080.00 | 10,000,000.00 | (455,920.00) |
| 3136G45C3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.540 | 90.9794 | 10/27/2025 | 10,000,000.00 | 9,097,940.00 | 10,000,000.00 | (902,060.00) |
| 3136G4F32 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.600 | 91.7866 | 07/29/2025 | 10,000,000.00 | 9,178,660.00 | 10,000,000.00 | (821,340.00) |
| 3134GWL79 | FEDERAL HOME LOAN MORTGAGE CORP | 0.400 | 93.9212 | 09/10/2024 | 10,000,000.00 | 9,392,120.00 | 10,000,000.00 | (607,880.00) |
| 3134GWL79 | FEDERAL HOME LOAN MORTGAGE CORP | 0.400 | 93.9212 | 09/10/2024 | 10,000,000.00 | 9,392,120.00 | 10,000,000.00 | (607,880.00) |
| 3130ALEM2 | FEDERAL HOME LOAN BANKS | 0.790 | 91.0607 | 02/25/2026 | 10,000,000.00 | 9,106,070.00 | 10,000,000.00 | (893,930.00) |
| 3130AKLB0 | FEDERAL HOME LOAN BANKS | 0.260 | 94.3044 | 06/28/2024 | 10,000,000.00 | 9,430,440.00 | 10,000,000.00 | (569,560.00) |
| 3134GWP26 | FEDERAL HOME LOAN MORTGAGE CORP | 0.500 | 92.5220 | 03/28/2025 | 10,000,000.00 | 9,252,200.00 | 10,000,000.00 | (747,800.00) |
| 3135GA2N0 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.550 | 90.9525 | 11/04/2025 | 10,000,000.00 | 9,095,250.00 | 10,000,000.00 | (904,750.00) |
| 3130ALN34 | FEDERAL HOME LOAN BANKS | 0.700 | 93.0361 | 03/24/2025 | 10,000,000.00 | 9,303,610.00 | 10,000,000.00 | (696,390.00) |
| 3134GWL38 | FEDERAL HOME LOAN MORTGAGE CORP | 0.540 | 91.3508 | 09/15/2025 | 10,000,000.00 | 9,135,080.00 | 10,000,000.00 | (864,920.00) |
| 3130ALHG2 | FEDERAL HOME LOAN BANKS | 0.750 | 90.8171 | 03/18/2026 | 10,000,000.00 | 9,081,710.00 | 10,000,000.00 | (918,290.00) |
| 3130ALU93 | FEDERAL HOME LOAN BANKS | 0.750 | 92.4734 | 06/30/2025 | 10,000,000.00 | 9,247,340.00 | 10,000,000.00 | (752,660.00) |
| 3134GW3X2 | FEDERAL HOME LOAN MORTGAGE CORP | 0.625 | 91.3124 | 10/27/2025 | 10,000,000.00 | 9,131,240.00 | 10,000,000.00 | (868,760.00) |
| 3130AMME9 | FEDERAL HOME LOAN BANKS | 1.000 | 91.2535 | 05/26/2026 | 10,000,000.00 | 9,125,350.00 | 10,000,000.00 | (874,650.00) |
| 3133EMDM1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.270 | 96.4111 | 10/20/2023 | 10,000,000.00 | 9,641,110.00 | 10,000,000.00 | (358,890.00) |
| 3130ALNK6 | FEDERAL HOME LOAN BANKS | 0.625 | 92.8479 | 03/25/2025 | 10,000,000.00 | 9,284,790.00 | 10,000,000.00 | (715,210.00) |
| 3130AKL79 | FEDERAL HOME LOAN BANKS | 0.250 | 95.8053 | 12/28/2023 | 10,000,000.00 | 9,580,530.00 | 10,000,000.00 | (419,470.00) |
| 3136G43H4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.400 | 93.8172 | 09/16/2024 | 10,000,000.00 | 9,381,720.00 | 10,000,000.00 | (618,280.00) |
| 3133EMKH4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.160 | 99.2253 | 12/15/2022 | 10,000,000.00 | 9,922,530.00 | 10,000,000.00 | (77,470.00) |
| 3130AKKF2 | FEDERAL HOME LOAN BANKS | 0.270 | 95.0824 | 03/28/2024 | 10,000,000.00 | 9,508,240.00 | 10,000,000.00 | (491,760.00) |
| 3134GWN44 | FEDERAL HOME LOAN MORTGAGE CORP | 0.450 | 94.0103 | 09/11/2024 | 10,000,000.00 | 9,401,030.00 | 10,000,000.00 | (598,970.00) |
| 3136G4X40 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.600 | 91.5812 | 08/26/2025 | 10,000,000.00 | 9,158,120.00 | 10,000,000.00 | (841,880.00) |
| 3133EMHL9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.310 2.580 | 96.1470 98.3598 | 11/30/2023 04/18/2024 | 10,000,000.00 | 9,614,700.00 | 10,000,000.00 | (385,300.00) |
| 3133ENUS7 | FEDERAL HOME LOAN BANKS FUNDING CORP | | | | 10,000,000.00 | 9,835,980.00 | 10,000,000.00 | (164,020.00) |
| 3130ARPV7 3130ARSF9 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 3.500 3.000 | 97.5273 96.8596 | 04/28/2027 04/29/2027 | 10,000,000.00 10,000,000.00 | 9,752,730.00 9,685,960.00 | 10,000,000.00 | (247,270.00) |
| | | 2.900 | 97.6464 | 05/29/2025 | 10,000,000.00 | | 10,000,000.00 | (314,040.00) |
| 3130ARSC6 3130ARUF6 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 3.125 | 97.4708 | 10/29/2026 | 10,000,000.00 | 9,764,640.00 9,747,080.00 | 10,000,000.00 10,000,000.00 | (235,360.00) (252,920.00) |
| 3130AS3F4 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 3.770 | 98.3073 | 05/26/2027 | 10,000,000.00 | 9,830,730.00 | 10,000,000.00 | (169,270.00) |
| 3130AS4G1 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 2.289 | 98.9271 | 06/09/2023 | 10,000,000.00 | 9,892,710.00 | 10,000,000.00 | (107,290.00) |
| 3130AS5B1 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 2.201 | 99.1230 | 06/09/2023 | 10,000,000.00 | 9,912,300.00 | 10,000,000.00 | (87,700.00) |
| 3130AS4T3 | FEDERAL HOME LOAN BANKS | 2.325 | 98.9391 | 06/12/2023 | 10,000,000.00 | 9,893,910.00 | 10,000,000.00 | (106,090.00) |
| 3134GXVS0 | FEDERAL HOME LOAN MORTGAGE CORP | 2.900 | 98.6804 | 06/21/2024 | 10,000,000.00 | 9,868,040.00 | 10,000,000.00 | (131,960.00) |
| 3130ASDV8 | FEDERAL HOME LOAN BANKS | 3.300 | 97.6303 | 06/28/2027 | 10,000,000.00 | 9,763,030.00 | 10,000,000.00 | (236,970.00) |
| 3134GXHH0 | FEDERAL HOME LOAN MORTGAGE CORP | 0.220 | 97.3721 | 06/30/2023 | 10,000,000.00 | 9,737,210.00 | 10,000,000.00 | (262,790.00) |
| 3134GXZW7 | FEDERAL HOME LOAN MORTGAGE CORP | 4.250 | 99,3345 | 06/30/2027 | 10,000,000.00 | 9,933,450.00 | 10,000,000.00 | (66,550.00) |
| 3134GXYR9 | FEDERAL HOME LOAN MORTGAGE CORP | 3.560 | 98.7890 | 06/27/2025 | 10,000,000.00 | 9,878,900.00 | 10,000,000.00 | (121,100.00) |
| 3133END80 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.873 | 98.2327 | 08/03/2026 | 10,000,000.00 | 9,823,270.00 | 10,046,655.17 | (223,385.17) |
| 3135G0X24 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 1.098 | 95.6704 | 01/07/2025 | 10,000,000.00 | 9,567,040.00 | 10,121,206.40 | (554,166.40) |
| 3130ASGU7 | FEDERAL HOME LOAN BANKS | 3,095 | 100.4979 | 06/11/2027 | 10,000,000.00 | 10,049,790.00 | 10,178,094.09 | (128,304.09) |
| 3133ENUS7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.721 | 98.3598 | 04/18/2024 | 10,520,000.00 | 10,347,450.96 | 10,496,592.27 | (149,141.31) |
| 3134GXCA0 | FEDERAL HOME LOAN MORTGAGE CORP | 0.328 | 96,2085 | 11/24/2023 | 10,710,000.00 | 10,303,930.35 | 10,708,891.74 | (404,961.39) |
| 3130AQKM4 | FEDERAL HOME LOAN BANKS | 1.750 | 92.5994 | 01/28/2027 | 11,250,000.00 | 10,417,432.50 | 11,250,000.00 | (832,567.50) |
| 313382AX1 | FEDERAL HOME LOAN BANKS | 2.691 | 99.5675 | 03/10/2023 | 11,750,000.00 | 11,699,181.25 | 11,716,308.56 | (17,127.31) |
| 3133EMLR1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.506 | 90.5481 | 12/23/2025 | 12,430,000.00 | 11,255,128.83 | 12,427,527.62 | (1,172,398.79) |
| 3134GW6C5 | FEDERAL HOME LOAN MORTGAGE CORP | 3.122 | 89.6946 | 10/28/2026 | 15,000,000.00 | 13,454,190.00 | 13,658,772.64 | (204,582.64) |
| 3130ANMH0 | FEDERAL HOME LOAN BANKS | 3.132 | 91.1292 | 08/20/2026 | 15,000,000.00 | 13,669,380.00 | 13,872,018.29 | (202,638.29) |
| 3135G06G3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.573 | 90.8793 | 11/07/2025 | 14,000,000.00 | 12,723,102.00 | 13,967,970.21 | (1,244,868.21) |
| 3130ALED2 | FEDERAL HOME LOAN BANKS | 2.050 | 89.9084 | 02/24/2027 | 15,000,000.00 | 13,486,260.00 | 14,345,471.03 | (859,211.03) |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS | 1.000 | 91.5772 | 03/23/2026 | 14,625,000.00 | 13,393,165.50 | 14,625,000.00 | (1,231,834.50) |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS | 1.000 | 91.5772 | 03/23/2026 | 14,625,000.00 | 13,393,165.50 | 14,625,000.00 | (1,231,834.50) |
| 3134GWZV1 | FEDERAL HOME LOAN MORTGAGE CORP | 1.238 | 91.4187 | 10/22/2025 | 15,000,000.00 | 13,712,805.00 | 14,730,221.95 | (1,017,416.95) |
| 3130ALDX9 | FEDERAL HOME LOAN BANKS | 0.500 | 92.0980 | 05/23/2025 | 14,750,000.00 | 13,584,455.00 | 14,750,000.00 | (1,165,545.00) |
| 3136G4XR9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.740 | 92.3212 | 07/07/2025 | 14,900,000.00 | 13,755,858.80 | 14,900,000.00 | (1,144,141.20) |
| 3130ALEY6 | FEDERAL HOME LOAN BANKS | 3.157 | 91.0475 | 03/04/2026 | 16,160,000.00 | 14,713,276.00 | 14,906,409.33 | (193,133.33) |
| 3130ALLP7 | FEDERAL HOME LOAN BANKS | 0.688 | 92.9663 | 03/17/2025 | 15,000,000.00 | 13,944,945.00 | 14,985,619.12 | (1,040,674.12) |
| 3130AKKP0 | FEDERAL HOME LOAN BANKS | 0.235 | 95.7793 | 12/22/2023 | 15,000,000.00 | 14,366,895.00 | 14,991,218.37 | (624,323.37) |
| 3133EMLT7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.235 | 95.7540 | 12/28/2023 | 15,000,000.00 | 14,363,100.00 | 14,995,023.12 | (631,923.12) |
| 3134GXBL7 | FEDERAL HOME LOAN MORTGAGE CORP | 0.325 | 96.2511 | 11/16/2023 | 15,000,000.00 | 14,437,665.00 | 14,995,463.95 | (557,798.95) |
| 3134GVB31 | FEDERAL HOME LOAN BANKS | 0.760 | 92.7049 | 05/28/2025 | 15,000,000.00 | 13,905,735.00 | 14,995,876.23 | (1,090,141.23) |
| 3130AKKF2 | FEDERAL HOME LOAN BANKS | 0.279 | 95.0824 | 03/28/2024 | 15,000,000.00 | 14,262,360.00 | 14,997,816.23 | (735,456.23) |
| 3133EMLF7 | FEDERAL HOME LOAN BANKS FUNDING CORP | 0.155 | 99.8485 | 09/22/2022 | 15,000,000.00 | 14,977,275.00 | 14,999,699.81 | (22,424.81) |
| 3130ANTS9 | FEDERAL HOME LOAN BANKS | 1.000 | 90.7712 | 08/26/2026 | 15,000,000.00 | 13,615,680.00 | 15,000,000.00 | (1,384,320.00) |
| 3130ANBX7 | FEDERAL HOME LOAN BANKS | 1.000 | 90.9491 | 07/22/2026 | 15,000,000.00 | 13,642,365.00 | 15,000,000.00 | (1,357,635.00) |
| 3130AN3B4 | FEDERAL HOME LOAN BANKS | 1.020 | 91.1180 | 07/06/2026 | 15,000,000.00 | 13,667,700.00 | 15,000,000.00 | (1,332,300.00) |
| 3130ANAJ9 | FEDERAL HOME LOAN BANKS | 1.000 | 90.9233 | 07/27/2026 | 15,000,000.00 | 13,638,495.00 | 15,000,000.00 | (1,361,505.00) |
| 3130AP5M3 | FEDERAL HOME LOAN BANKS | 1.040 | 90.7359 | 09/28/2026 | 15,000,000.00 | 13,610,385.00 | 15,000,000.00 | (1,389,615.00) |
| 3130APAD7 3130ANSC5 | FEDERAL HOME LOAN BANKS | 1.035 1.000 | 90.7642 | 09/28/2026 | 15,000,000.00 | 13,614,630.00 | 15,000,000.00 | (1,385,370.00) |
| 3130ANSC5 | FEDERAL HOME LOAN BANKS | | 90.7614 | 08/26/2026 | 15,000,000.00 | 13,614,210.00 | 15,000,000.00 | (1,385,790.00) |
| 3136G4B77 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.700 | 92.0146 | 08/04/2025 | 15,000,000.00 | 13,802,190.00 | 15,000,000.00 | (1,197,810.00) |
| 3136G4YU1 3130A1 FW9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL HOME LOAN BANKS | 0.730 0.790 | 92.2385 | 07/15/2025 03/18/2026 | 15,000,000.00 15,000,000.00 | 13,835,775.00 13,640,535.00 | 15,000,000.00 | (1,164,225.00) |
| 3130ALFW9 3130ALWL4 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 0.790 | 90.9369 92.9778 | 03/18/2026 04/08/2025 | 15,000,000.00 | 13,640,535.00 | 15,000,000.00 15,000,000.00 | (1,359,465.00) |
| 3134GWT22 | FEDERAL HOME LOAN MORTGAGE CORP | 0.720 | 92.9778 | 03/24/2025 | 15,000,000.00 | 13,873,785.00 | 15,000,000.00 | (1,053,330.00) (1,126,215.00) |
| 3133EMLP5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.320 | 92.4919 | 12/23/2024 | 15,000,000.00 | 13,934,940.00 | 15,000,000.00 | (1,065,060.00) |
| 3130AMS52 | FEDERAL HOME LOAN BANKS | 1.000 | 92.8996 | 06/08/2026 | 15,000,000.00 | 13,679,655.00 | 15,000,000.00 | (1,320,345.00) |
| 3134GWET9 | FEDERAL HOME LOAN MORTGAGE CORP | 0.510 | 93.0093 | 01/29/2025 | 15,000,000.00 | 13,951,395.00 | 15,000,000.00 | (1,048,605.00) |
| 3137G WE17 | LESERAL HOME LOAD MORTGAGE CORP | 0.510 | /3.0073 | 01/23/2023 | 15,000,000.00 | 13,731,373.00 | 15,000,000.00 | (1,040,003.00) |
| | | | | | | | | |

| 3130AMKB7 | FEDERAL HOME LOAN BANKS | 1.050 | 91.4167 | 05/26/2026 | 15,000,000.00 | 13,712,505.00 | 15,000,000.00 | (1,287,495.00) |
|---|--|---|---|--|--|---|---|--|
| 3134GVE95 | FEDERAL HOME LOAN MORTGAGE CORP | 0.650 | 92.3787 | 06/09/2025 | 15,000,000.00 | 13,856,805.00 | 15,000,000.00 | (1,143,195.00) |
| 3135GA3Z2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.600 | 90.9598 | 11/25/2025 | 15,000,000.00 | 13,643,970.00 | 15,000,000.00 | (1,356,030.00) |
| 3134GWCM6 | FEDERAL HOME LOAN MORTGAGE CORP | 0.420 | 95.9088 | 01/24/2024 | 15,000,000.00 | 14,386,320.00 | 15,000,000.00 | (613,680.00) |
| 3130ALEM2 3130AMWT5 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 0.790 1.050 | 91.0607 91.2730 | 02/25/2026 06/26/2026 | 15,000,000.00 15,000,000.00 | 13,659,105.00 13,690,950.00 | 15,000,000.00 15,000,000.00 | (1,340,895.00) (1,309,050.00) |
| 3130AKLB0 | FEDERAL HOME LOAN BANKS | 0.260 | 94.3044 | 06/28/2024 | 15,000,000.00 | 14,145,660.00 | 15,000,000.00 | (854,340.00) |
| 3134GWL38 | FEDERAL HOME LOAN MORTGAGE CORP | 0.540 | 91.3508 | 09/15/2025 | 15,000,000.00 | 13,702,620.00 | 15,000,000.00 | (1,297,380.00) |
| 3134GWAL0 | FEDERAL HOME LOAN MORTGAGE CORP | 0.500 | 95.1749 | 04/29/2024 | 15,000,000.00 | 14,276,235.00 | 15,000,000.00 | (723,765.00) |
| 3136G4H63 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.550 | 91.4934 | 08/19/2025 | 15,000,000.00 | 13,724,010.00 | 15,000,000.00 | (1,275,990.00) |
| 3136G4J38 3130AKKF2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL HOME LOAN BANKS | 0.410 0.270 | 94.1315 95.0824 | 08/12/2024 03/28/2024 | 15,000,000.00 15,000,000.00 | 14,119,725.00 14,262,360.00 | 15,000,000.00 15,000,000.00 | (880,275.00) (737,640.00) |
| 3135GA4R9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.420 | 94.0653 | 08/23/2024 | 15,000,000.00 | 14,109,795.00 | 15,000,000.00 | (890,205.00) |
| 3136G4C27 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.700 | 92.0588 | 07/29/2025 | 15,000,000.00 | 13,808,820.00 | 15,000,000.00 | (1,191,180.00) |
| 3133EMKG6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.200 | 97.4845 | 06/15/2023 | 15,000,000.00 | 14,622,675.00 | 15,000,000.00 | (377,325.00) |
| 3134GXVM3 | FEDERAL HOME LOAN MORTGAGE CORP | 3.001 | 98.5629 | 09/23/2024 | 15,000,000.00 | 14,784,435.00 | 15,000,000.00 | (215,565.00) |
| 3130ASH44 3136G4K51 | FEDERAL HOME LOAN BANKS FEDERAL NATIONAL MORTGAGE ASSOCIATION | 4.700 0.310 | 99.8178 97.0664 | 06/30/2027 08/17/2023 | 15,000,000.00 15,000,000.00 | 14,972,670.00 14,559,960.00 | 15,000,000.00 15,000,000.00 | (27,330.00) (440,040.00) |
| 3133EL3E2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.320 | 97.1329 | 08/10/2023 | 15,945,000.00 | 15,487,840.91 | 15,945,000.00 | (457,159.10) |
| 3134GW4C7 | FEDERAL HOME LOAN MORTGAGE CORP | 3.092 | 89.6995 | 10/27/2026 | 20,000,000.00 | 17,939,900.00 | 18,227,743.13 | (287,843.13) |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS | 3.694 | 91.5772 | 03/23/2026 | 20,000,000.00 | 18,315,440.00 | 18,227,752.37 | 87,687.63 |
| 3134GW4C7 | FEDERAL HOME LOAN MORTGAGE CORP | 3.046 | 89.6995 | 10/27/2026 | 20,000,000.00 | 17,939,900.00 | 18,268,922.14 | (329,022.14) |
| 3130ALED2 | FEDERAL HOME LOAN BANKS | 3.001 | 89.9084 | 02/24/2027 | 20,000,000.00 | 17,981,680.00 | 18,354,183.12 | (372,503.12) |
| 3130ALGJ7 3130ALGJ7 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 1.000 1.000 | 91.5772 91.5772 | 03/23/2026 03/23/2026 | 19,500,000.00 19,500,000.00 | 17,857,554.00 17,857,554.00 | 19,500,000.00 19,500,000.00 | (1,642,446.00) (1,642,446.00) |
| 3130APXH3 | FEDERAL HOME LOAN BANKS | 2.589 | 96.7605 | 11/27/2023 | 20,000,000.00 | 19,352,100.00 | 19,569,406.19 | (217,306.19) |
| 3130AQHS5 | FEDERAL HOME LOAN BANKS | 2.086 | 92.4349 | 01/28/2027 | 20,000,000.00 | 18,486,980.00 | 19,677,821.01 | (1,190,841.01) |
| 3133ENRR3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.764 | 97.2713 | 03/14/2024 | 20,000,000.00 | 19,454,260.00 | 19,958,325.58 | (504,065.58) |
| 3130APBH7 | FEDERAL HOME LOAN BANKS | 0.590 | 94.1003 | 09/30/2024 | 20,000,000.00 | 18,820,060.00 | 19,991,678.83 | (1,171,618.83) |
| 3133EMKW1 3130APWW1 | FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS | 0.235 1.503 | 95.8131 92.0599 | 12/21/2023 11/24/2026 | 20,000,000.00 20,000,000.00 | 19,162,620.00 18,411,980.00 | 19,993,454.29 19,997,451.90 | (830,834.29) (1,585,471.90) |
| 3135GA5A5 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.350 | 95.4451 | 02/23/2024 | 20,000,000.00 | 19,089,020.00 | 20,000,000.00 | (910,980.00) |
| 3135GA4P3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.650 | 91.1571 | 11/18/2025 | 20,000,000.00 | 18,231,420.00 | 20,000,000.00 | (1,768,580.00) |
| 3133ENC99 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.629 | 98.9535 | 07/27/2026 | 20,000,000.00 | 19,790,700.00 | 20,054,380.17 | (263,680.17) |
| 3130ALCV4 | FEDERAL HOME LOAN BANKS | 2.112 | 90.9402 | 02/24/2026 | 25,000,000.00 | 22,735,050.00 | 23,869,846.47 | (1,134,796.47) |
| 3130AQF57 3130ALLP7 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 0.736 0.701 | 96.4354 92.9663 | 12/22/2023 03/17/2025 | 25,000,000.00 25,000,000.00 | 24,108,850.00 23,241,575.00 | 24,964,061.64 24,967,731.57 | (855,211.64) (1,726,156.57) |
| 3133EMTW2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.307 | 92.9663 | 03/17/2025 | 25,000,000.00 | 23,241,575.00 23,818,250.00 | 24,997,239.36 | (1,726,156.57) (1,178,989.36) |
| 3133EMML3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.125 | 99.0200 | 01/12/2023 | 25,000,000.00 | 24,755,000.00 | 24,999,533.48 | (244,533.48) |
| 3130AQ6U2 | FEDERAL HOME LOAN BANKS | 1.000 | 95.5983 | 06/28/2024 | 25,000,000.00 | 23,899,575.00 | 25,000,000.00 | (1,100,425.00) |
| 3130AQAY9 | FEDERAL HOME LOAN BANKS | 1.500 | 91.8916 | 12/30/2026 | 25,000,000.00 | 22,972,900.00 | 25,000,000.00 | (2,027,100.00) |
| 3130ALTH7 | FEDERAL HOME LOAN BANKS | 0.510 | 93.9811 | 09/30/2024 | 25,000,000.00 | 23,495,275.00 | 25,000,000.00 | (1,504,725.00) |
| 3130ALEH3 3130ASKB4 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 0.700 3.350 | 90.6608 99.5490 | 03/16/2026 12/29/2023 | 25,000,000.00 25,000,000.00 | 22,665,200.00 24,887,250.00 | 25,000,000.00 25,000,000.00 | (2,334,800.00) (112,750.00) |
| 3130ASLE7 | FEDERAL HOME LOAN BANKS | 3.203 | 99.5977 | 09/29/2023 | 25,000,000.00 | 24,899,425.00 | 25,000,000.00 | (100,575.00) |
| 3135G0U43 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 2.345 | 99.4780 | 09/12/2023 | 30,000,000.00 | 29,843,400.00 | 30,158,159.36 | (314,759.36) |
| 3133ENEW6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.457 | 97.9741 | 05/23/2023 | 50,000,000.00 | 48,987,050.00 | 49,970,422.22 | (983,372.22) |
| 3130AQ7C1 | FEDERAL HOME LOAN BANKS | 0.500 | 97.6231 | 06/30/2023 | 50,000,000.00 | 48,811,550.00 | 50,000,000.00 | (1,188,450.00) |
| 3130AQAQ6 | FEDERAL HOME LOAN BANKS | 0.500 | 97.6231 | 06/30/2023 | 50,000,000.00 | 48,811,550.00 | 50,000,000.00 | (1,188,450.00) |
| | | 1.187 | 94.1794 | 04/04/2025 | 3,209,830,250.00 | 3,022,384,359.97 | 3,192,301,873.72 | (169,917,513.75) |
| | | | | | | | | |
| Agency | | | | | | | | |
| AGCY DISC | | | | | | | | |
| 313385R24 | Description FEDERAL HOME LOAN BANKS | Yield 1.552 | Market Price 99.2934 | Final Maturity 11/28/2022 | Par Value 15,000,000.00 | Market Value 14,894,010.00 | Book Value 14,943,533.33 | Net Unrealized Gain/Loss (49,523.33) |
| 313384FY0 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 2.035 | 97.6346 | 05/23/2023 | 17,189,000.00 | 16,782,411.39 | 16,936,264.41 | (153,853.01) |
| 313384BG3 | FEDERAL HOME LOAN BANKS | 2.484 | 98.6938 | 01/31/2023 | 20,000,000.00 | 19,738,760.00 | 19,793,111.11 | (54,351.11) |
| 313384BB4 | FEDERAL HOME LOAN BANKS | 2.484 | 98.7451 | 01/26/2023 | 20,000,000.00 | 19,749,020.00 | 19,799,916.67 | (50,896.67) |
| 313313M70 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.401 | 99.5583 | 11/01/2022 | 20,000,000.00 | 19,911,660.00 | 19,986,444.44 | (74,784.44) |
| 313384DJ5 | FEDERAL HOME LOAN BANKS | 3.102 | 98.2129 98.0119 | 03/22/2023 04/13/2023 | 25,000,000.00 | 24,553,225.00 | 24,572,152.78 | (18,927.78) |
| 313384EG0 313384AC3 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 1.722 1.433 | 98.9624 | 01/03/2023 | 25,000,000.00 25,000,000.00 | 24,502,975.00 24,740,600.00 | 24,735,555.55 24,877,722.22 | (232,580.55) (137,122.22) |
| 313385P67 | FEDERAL HOME LOAN BANKS | 1.511 | 99.4197 | 11/16/2022 | 25,000,000.00 | 24,854,925.00 | 24,920,833.33 | (65,908.33) |
| 313385M60 | FEDERAL HOME LOAN BANKS | 1.379 | 99.5723 | 10/31/2022 | 25,000,000.00 | 24,893,075.00 | 24,942,916.67 | (49,841.67) |
| 313385M60 | FEDERAL HOME LOAN BANKS | 1.359 | 99.5723 | 10/31/2022 | 25,000,000.00 | 24,893,075.00 | 24,943,750.00 | (50,675.00) |
| 313385K88 31315LM62 | FEDERAL HOME LOAN BANKS FEDERAL AGRICULTURAL MORTGAGE CORP | 1.358 1.228 | 99.6811 99.5672 | 10/17/2022 10/31/2022 | 25,000,000.00 40,000,000.00 | 24,920,275.00 39,826,880.00 | 24,956,875.00 | (36,600.00) (91,786.67) |
| 313384FT1 | FEDERAL HOME LOAN BANKS | 2.061 | 97.6867 | 05/18/2023 | 50,000,000.00 | 48,843,350.00 | 39,918,666.67 49,269,763.89 | (426,413.89) |
| 313384BA6 | FEDERAL HOME LOAN BANKS | 1.474 | 98.7536 | 01/25/2023 | 50,000,000.00 | 49,376,800.00 | 49,703,944.56 | (327,144.56) |
| 313384AS8 | FEDERAL HOME LOAN BANKS | 1.464 | 98.8297 | 01/17/2023 | 50,000,000.00 | 49,414,850.00 | 49,722,083.33 | (307,233.33) |
| 313385H74 | FEDERAL HOME LOAN BANKS | 1.076 | 99.8071 | 09/30/2022 | 50,000,000.00 | 49,903,550.00 | 49,956,902.78 | (53,352.78) |
| | *** | 1.605 | 98.9408 | 01/05/2023 | 507,189,000.00 | 501,799,441.39 | 503,980,436.74 | (2,180,995.34) |
| | | | | | ,, | ,, | ,, | (2,200,000,000,000,000,000,000,000,000,0 |
| | | | | | | | | |
| 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 | 5.382 | 97.1940 | 05/25/2027 | 15,000,000.00 | 14,579,100.00 | 13,929,137.78 | 649,962.21 |
| 3136AW7J0 | FNA 2017-M8 A2 | 5.382 | 97.1940 | 05/25/2027 | 15,000,000.00 | 14,579,100.00 | 13,929,137.78 | 649,962.21 |
| | | | | | | | | |
| Agency MBS | | | | | | | | |
| FHLMC | | | | | | | | |
| Cusip | Description ELIMS V 064 A 2 | Yield 2 154 | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| 3137BXQY1 3137FNWX4 | FHMS K-064 A2 FHMS K-736 A2 | 3.154 3.655 | 97.7220 94.5800 | 03/25/2027 07/25/2026 | 1,000,000.00 10,000,000.00 | 977,220.00 9,458,000.00 | 1,001,658.01 9,527,545.84 | (24,438.01) (69,545.84) |
| 3137F1NWA4 3137F2LJ3 | FHMS K-066 A2 | 3.111 | 97.2580 | 06/25/2027 | 11,095,000.00 | 10,790,775.10 | 11,084,769.54 | (293,994.44) |
| | | | | 05/25/2026 | 14,982,236.55 | 14,479,282.87 | 14,646,321.75 | (167,038.88) |
| 3137FMU67 | FHMS K-735 A2 | 3.518 | 96.6430 | | | | | |
| 3137B36J2 | FHMS K-735 A2 FHMS K-029 A2 | 3.518 3.287 | 99.6590 | 02/25/2023 | 17,447,211.31 | 17,387,716.32 | 17,420,879.40 | (33,163.08) |
| 3137B36J2 3137B4WB8 | FHMS K-735 A2 FHMS K-029 A2 FHMS K-033 A2 | 3.518 3.287 3.422 | 99.6590 99.2290 | 02/25/2023 07/25/2023 | 17,447,211.31 19,620,000.00 | 19,468,729.80 | 17,420,879.40 19,534,585.34 | (33,163.08) (65,855.54) |
| 3137B36J2 3137B4WB8 3137B3NX2 | FHMS K-735 A2 FHMS K-029 A2 FHMS K-033 A2 FHMS K-031 A2 | 3.518 3.287 3.422 3.494 | 99.6590 99.2290 99.5600 | 02/25/2023 07/25/2023 04/25/2023 | 17,447,211.31 19,620,000.00 25,000,000.00 | 19,468,729.80 24,890,000.00 | 17,420,879.40 19,534,585.34 24,921,039.25 | (33,163.08) (65,855.54) (31,039.25) |
| 3137B36J2 3137B4WB8 | FHMS K-735 A2 FHMS K-029 A2 FHMS K-033 A2 | 3.518 3.287 3.422 | 99.6590 99.2290 | 02/25/2023 07/25/2023 | 17,447,211.31 19,620,000.00 | 19,468,729.80 | 17,420,879.40 19,534,585.34 | (33,163.08) (65,855.54) |
| 3137B36J2 3137B4WB8 3137B3NX2 | FHMS K-735 A2 FHMS K-029 A2 FHMS K-033 A2 FHMS K-031 A2 | 3.518 3.287 3.422 3.494 | 99.6590 99.2290 99.5600 | 02/25/2023 07/25/2023 04/25/2023 | 17,447,211.31 19,620,000.00 25,000,000.00 | 19,468,729.80 24,890,000.00 | 17,420,879.40 19,534,585.34 24,921,039.25 | (33,163.08) (65,855.54) (31,039.25) |
| 3137B36J2 3137B4WB8 3137B3NX2 3137B5JM6 | FHMS K-735 A2 FHMS K-029 A2 FHMS K-033 A2 FHMS K-031 A2 FHMS K-034 A2 | 3.518 3.287 3.422 3.494 3.499 | 99.6590 99.2290 99.5600 99.5870 | 02/25/2023 07/25/2023 04/25/2023 07/25/2023 | 17,447,211.31 19,620,000.00 25,000,000.00 25,000,000.00 | 19,468,729.80 24,890,000.00 24,896,750.00 | 17,420,879.40 19,534,585.34 24,921,039.25 24,955,216.98 | (33,163.08) (65,855.54) (31,039.25) (58,466.98) |
| 3137B36J2 3137B4WB8 3137B3NX2 3137B5JM6 | FHMS K-735 A2 FHMS K-029 A2 FHMS K-033 A2 FHMS K-031 A2 FHMS K-034 A2 | 3.518 3.287 3.422 3.494 3.499 | 99.6590 99.2290 99.5600 99.5870 | 02/25/2023 07/25/2023 04/25/2023 07/25/2023 | 17,447,211.31 19,620,000.00 25,000,000.00 25,000,000.00 | 19,468,729.80 24,890,000.00 24,896,750.00 | 17,420,879.40 19,534,585.34 24,921,039.25 24,955,216.98 | (33,163.08) (65,855.54) (31,039.25) (58,466.98) |
| 3137B36J2 3137B4WB8 3137B3NX2 3137B5JM6 Agency MBS FNMA | FHMS K-735 A2 FHMS K-029 A2 FHMS K-033 A2 FHMS K-031 A2 FHMS K-034 A2 | 3.518 3.287 3.422 3.494 3.499 3.432 | 99.6590 99.2290 99.5600 99.5870 98.5722 | 02/25/2023 07/25/2023 04/25/2023 07/25/2023 07/25/2023 | 17,447,211.31 19,620,000.00 25,000,000.00 25,000,000.00 124,144,447.86 | 19,468,729.80 24,890,000.00 24,896,750.00 122,348,474.09 | 17,420,879.40 19,534,585.34 24,921,039.25 24,955,216.98 123,092,016.13 | (33.163.08) (65.855.54) (31.039.25) (58,466.98) (743,542.04) |
| 3137B36J2 3137B4WB8 3137B3NX2 3137B5JM6 Agency MBS FNMA Cusip | FHMS K-735 A2 FHMS K-039 A2 FHMS K-031 A2 FHMS K-034 A2 Description | 3.518 3.287 3.422 3.494 3.499 3.432 | 99.6590 99.2290 99.5600 99.5870 98.5722 | 02/25/2023 07/25/2023 04/25/2023 07/25/2023 05/28/2024 | 17,447,211.31 19,620,000.00 25,000,000.00 25,000,000.00 124,144,447.86 | 19,468,729.80 24,890,000.00 24,896,750.00 122,348,474.09 Market Value | 17,420,879.40 19,534,585.34 24,921,039,25 24,955,216.98 123,092,016.13 | (33.163.08) (65.855.54) (31.039.25) (58.466.98) (743,542.04) Net Unrealized Gain/Loss |
| 3137B36/2 3137B4WB8 3137B3NX2 3137B5JM6 Agency MBS FNMA Cusip 3138LEGR6 | FHMS K-735 A2 FHMS K-029 A2 FHMS K-031 A2 FHMS K-031 A2 FHMS K-034 A2 Description FN AN2007 | 3.518 3.287 3.422 3.494 3.499 3.432 Yield 3.059 | 99.6590 99.2290 99.5600 99.5870 98.5722 Market Price 98.0644 | 02/25/2023 07/25/2023 04/25/2023 07/25/2023 05/28/2024 Final Maturity 07/01/2023 | 17,447,211.31 19,620,000.00 25,000,000.00 25,000,000.00 124,144,447.86 Par Value 5,028,894.42 | 19,468,729.80 24,890,000.00 24,896,750.00 122,348,474.09 Market Value 4,931,557.15 | 17,420,879,40 19,534,585,34 24,921,039,25 24,955,216,98 123,092,016.13 Book Value 4,984,851.57 | (33,163.08) (65,855.54) (31,039.25) (58,466.98) (743,542.04) Net Unrealized Gain/Loss (53,294.42) |
| 3137B36J2 3137B4WB8 3137B3NX2 3137B5JM6 Agency MBS FNMA Cusip | FHMS K-735 A2 FHMS K-039 A2 FHMS K-031 A2 FHMS K-034 A2 Description | 3.518 3.287 3.422 3.494 3.499 3.432 | 99.6590 99.2290 99.5600 99.5870 98.5722 | 02/25/2023 07/25/2023 04/25/2023 07/25/2023 05/28/2024 | 17,447,211.31 19,620,000.00 25,000,000.00 25,000,000.00 124,144,447.86 | 19,468,729.80 24,890,000.00 24,896,750.00 122,348,474.09 Market Value | 17,420,879.40 19,534,585.34 24,921,039,25 24,955,216.98 123,092,016.13 | (33.163.08) (65.855.54) (31.039.25) (58.466.98) (743,542.04) Net Unrealized Gain/Loss |
| 3137B36/2 3137B4WB8 3137B3NN2 3137B5JM6 Agency MBS FNMA Cusip 3138LEGR6 3138LHZL1 3138LCH81 3138LENE7 | FHMS K-735 A2 FHMS K-029 A2 FHMS K-031 A2 FHMS K-031 A2 FHMS K-034 A2 Description FN AN2007 FN AN5246 FN AN0254 FN AN2188 | 3.518 3.287 3.422 3.494 3.499 3.432 Vield 3.059 3.365 3.738 3.543 | 99.6590 99.2290 99.5600 99.5870 98.5722 Market Price 98.0644 97.7731 97.2453 95.2724 | 02/25/2023 07/25/2023 04/25/2023 07/25/2023 05/28/2024 Final Maturity 07/01/2023 05/01/2027 12/01/2025 07/01/2026 | 17,447,211.31 19,620,000.00 25,000,000.00 25,000,000.00 124,144,447.86 Par Value 5,028,894.42 7,100,000.00 7,501,233.20 10,000,000.00 | 19,468,729,80 24,890,000,00 24,896,750,00 122,348,474,09 Market Value 4,931,557,15 6,941,889,39 7,294,596,58 9,527,239,20 | 17,420,879,40 19,534,585,34 24,921,039,25 24,955,216.98 123,692,016.13 Book Value 4,984,851.57 7,068,238.44 7,367,310.71 9,819,428.93 | (33.163.08) (65.855.54) (31.039.25) (58.466.98) (743,542.04) Net Unrealized Gain/Loss (53.294.42) (126.349.05) (72.714.13) (292.189.72) |
| 3137B36/2 3137B3WB8 3137B3NN2 3137B5JM6 Agency MBS FNMA Cusip 3138LEGR6 3138LEGR6 3138LCH81 3138LCH81 3138LCH81 | FHMS K-735 A2 FHMS K-039 A2 FHMS K-031 A2 FHMS K-031 A2 FHMS K-034 A2 Description FN AN2007 FN AN5246 FN AN2188 FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3.518 3.287 3.422 3.494 3.499 3.432 Yield 3.059 3.365 3.738 3.543 2.939 | 99.6590 99.2290 99.5600 99.5870 98.5722 Market Price 98.0644 97.7731 97.2453 95.2724 | 02/25/2023 07/25/2023 04/25/2023 07/25/2023 05/28/2024 Final Maturity 07/01/2023 05/01/2027 12/01/2025 07/01/2026 12/01/2025 | 17,447,211.31 19,620,000.00 25,000,000.00 25,000,000.00 124,144,447.86 Par Value 5,028,894.42 7,100,000.00 7,501,233.20 10,000,000.00 14,342,701.95 | 19,468,729.80 24,890,000.00 24,896,750.00 122,348,474.09 Market Value 4,931,557.15 6,941,889.39 7,294,596.58 9,527,239.21 | 17,420,879,40 19,534,585,34 24,921,039,25 24,955,216,98 123,092,016.13 Book Value 4,984,851.57 7,068,238,44 7,367,310,71 9,819,428,93 14,330,290,80 | (33.163.08) (65.855.54) (31.039.25) (58.466.98) (743,542.04) Net Unrealized Gain/Loss (53.294.42) (125.349.05) (72.714.13) (292,189.73) (382,687.55) |
| 3137B36/2 3137B4WB8 3137B3NX2 3137B5JM6 Agency MBS FNMA Cusip 3138LEGR6 3138LHZL1 3138LER13 3138LEN13 3138LEN13 3138LEN13 3138LEN13 3138LEN13 3138LEN13 | FHMS K-735 A2 FHMS K-029 A2 FHMS K-031 A2 FHMS K-031 A2 FHMS K-034 A2 Description FN AN2007 FN AN204 FN AN2546 FN AN0254 FN AN2188 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 | 3.518 3.287 3.422 3.494 3.499 3.432 Vield 3.059 3.365 3.738 3.543 2.939 4.176 | 99.6590 99.2290 99.5600 99.5870 98.5722 Market Price 98.0644 97.7731 97.2453 95.2724 97.2453 95.6190 | 02/25/2023 07/25/2023 04/25/2023 07/25/2023 05/28/2024 Final Maturity 07/01/2023 05/01/2027 12/01/2025 07/01/2026 12/01/2026 | 17,447,211.31 19,620,000.00 25,000,000.00 25,000,000.00 124,144,447.86 Par Value 5,028,894.42 7,100,000.00 7,501,233.20 10,000,000.00 14,342,701.95 15,000,000.00 | 19,468,729.80 24,890,000.00 24,896,750.00 122,348,474.09 Market Value 4,931,557.15 6,941,889.39 7,294,596.58 9,527,239.20 13,947,603.25 14,342,843.25 | 17,420,879,40 19,534,585,34 24,921,039,25 24,955,216.98 123,092,016.13 Book Value 4,984,851.57 7,068,238,44 7,367,310,71 9,819,428.93 14,330,290.80 14,605,845,63 | (33,163,08) (65,855,54) (31,039,25) (58,466,98) (743,542,04) Net Unrealized Gain/Loss (53,294,42) (126,349,05) (72,714,13) (292,189,73) (382,687,55) (263,002,38) |
| 3137B36/2 3137B4WB8 3137B3NN2 3137B5JM6 Agency MBS FNMA Cusip 3138LEGR6 3138LEGR6 3138LCH81 3138LCH81 3138LCH81 | FHMS K-735 A2 FHMS K-039 A2 FHMS K-031 A2 FHMS K-031 A2 FHMS K-034 A2 Description FN AN2007 FN AN5246 FN AN2188 FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3.518 3.287 3.422 3.494 3.499 3.432 Yield 3.059 3.365 3.738 3.543 2.939 | 99.6590 99.2290 99.5600 99.5870 98.5722 Market Price 98.0644 97.7731 97.2453 95.2724 | 02/25/2023 07/25/2023 04/25/2023 07/25/2023 05/28/2024 Final Maturity 07/01/2023 05/01/2027 12/01/2025 07/01/2026 12/01/2025 | 17,447,211.31 19,620,000.00 25,000,000.00 25,000,000.00 124,144,447.86 Par Value 5,028,894.42 7,100,000.00 7,501,233.20 10,000,000.00 14,342,701.95 | 19,468,729.80 24,890,000.00 24,896,750.00 122,348,474.09 Market Value 4,931,557.15 6,941,889.39 7,294,596.58 9,527,239.21 | 17,420,879,40 19,534,585,34 24,921,039,25 24,955,216,98 123,092,016.13 Book Value 4,984,851.57 7,068,238,44 7,367,310,71 9,819,428,93 14,330,290,80 | (33.163.08) (65.855.54) (31.039.25) (58.466.98) (743,542.04) Net Unrealized Gain/Loss (53.294.42) (125.349.05) (72.714.13) (292,189.73) (382,687.55) |
| 3137B36/2 3137B4WB8 3137B3NX2 3137B5JM6 Agency MBS FNMA Cusip 3138LEGR6 3138LHZL1 3138LCH81 3138LCH81 3138LCH81 3138LCH89 3138LCH93 3138LDSW9 | FHMS K-735 A2 FHMS K-029 A2 FHMS K-031 A2 FHMS K-031 A2 FHMS K-034 A2 Description FN AN2007 FN AN204 FN AN2546 FN AN0254 FN AN2188 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 | 3.518 3.287 3.422 3.494 3.499 3.432 Vield 3.059 3.365 3.738 3.543 2.939 4.176 | 99.6590 99.2290 99.5600 99.5870 98.5722 Market Price 98.0644 97.7731 97.2453 95.2724 97.2453 95.6190 | 02/25/2023 07/25/2023 04/25/2023 07/25/2023 05/28/2024 Final Maturity 07/01/2023 05/01/2027 12/01/2025 07/01/2026 12/01/2026 | 17,447,211.31 19,620,000.00 25,000,000.00 25,000,000.00 124,144,447.86 Par Value 5,028,894.42 7,100,000.00 7,501,233.20 10,000,000.00 14,342,701.95 15,000,000.00 | 19,468,729.80 24,890,000.00 24,896,750.00 122,348,474.09 Market Value 4,931,557.15 6,941,889.39 7,294,596.58 9,527,239.20 13,947,603.25 14,342,843.25 | 17,420,879,40 19,534,585,34 24,921,039,25 24,955,216.98 123,092,016.13 Book Value 4,984,851.57 7,068,238,44 7,367,310,71 9,819,428,93 14,330,290,80 14,605,845,63 | (33,163,08) (65,855,54) (31,039,25) (58,466,98) (743,542,04) Net Unrealized Gain/Loss (53,294,42) (126,349,05) (72,714,13) (292,189,73) (382,687,55) (263,002,38) |

| CD | | | | | | | | |
|--|--|---|--|--|--|--|--|--|
| Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| 06367CQX8 | Bank of Montreal - Chicago Branch | 0.380 | 100.0000 | 09/16/2022 | 15,000,000.00 | 15,000,000.00 | 15,000,000.00 | 0.00 |
| 89114WNL5 89114WMR3 | Toronto-Dominion Bank - New York Branch Toronto-Dominion Bank - New York Branch | 0.440 0.370 | 100.0000 100.0000 | 11/22/2022 09/06/2022 | 15,000,000.00 20,000,000.00 | 15,000,000.00 20,000,000.00 | 15,000,000.00 20,000,000.00 | 0.00 0.00 |
| 89114WPN9 | Toronto-Dominion Bank - New York Branch | 0.800 | 100.0000 | 01/20/2023 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 0.00 |
| 89114WVA0 | Toronto-Dominion Bank - New York Branch | 2.200 | 100.0000 | 03/20/2023 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 0.00 |
| 89115B6S4 | Toronto-Dominion Bank - New York Branch | 3.850 | 100.0000 | 05/15/2023 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 0.00 |
| 78012U2M6 | Royal Bank of Canada New York Branch | 0.360 | 100.0000 | 09/09/2022 11/21/2022 | 25,000,000.00 | 25,000,000.00 25,000,000.00 | 25,000,000.00 | 0.00 |
| 78012U2T1 89114WPS8 | Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch | 0.500 0.810 | 100.0000 100.0000 | 01/25/2023 | 25,000,000.00 25,000,000.00 | 25,000,000.00 | 25,000,000.00 25,000,000.00 | 0.00 0.00 |
| 78012U3E3 | Royal Bank of Canada New York Branch | 0.800 | 100.0000 | 01/24/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| 78012U4P7 | Royal Bank of Canada New York Branch | 1.800 | 100.0000 | 01/23/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| 78012U4U6 | Royal Bank of Canada New York Branch | 1.830 | 100.0000 | 01/03/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| 78012U5A9 | Royal Bank of Canada New York Branch | 2.050 | 100.0000 | 02/13/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| 78012U5E1 89114WXR1 | Royal Bank of Canada New York Branch | 2.000 | 100.0000 | 01/18/2023 05/22/2023 | 25,000,000.00 | 25,000,000.00 25,000,000.00 | 25,000,000.00 | 0.00 |
| 78012U6X8 | Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch | 1.308 3.710 | 100.0000 100.0000 | 06/22/2023 | 25,000,000.00 25,000,000.00 | 25,000,000.00 | 25,000,000.00 25,000,000.00 | 0.00 0.00 |
| 06367CPR2 | Bank of Montreal - Chicago Branch | 0.410 | 100.0000 | 09/02/2022 | 30,000,000.00 | 30,000,000.00 | 30,000,000.00 | 0.00 |
| 21684XUJ3 | Rabobank Nederland - New York Branch | 0.380 | 100.0000 | 09/06/2022 | 30,000,000.00 | 30,000,000.00 | 30,000,000.00 | 0.00 |
| 89114WNE1 | Toronto-Dominion Bank - New York Branch | 0.430 | 100.0000 | 11/21/2022 | 30,000,000.00 | 30,000,000.00 | 30,000,000.00 | 0.00 |
| 21684XVQ6 | Rabobank Nederland - New York Branch | 1.720 | 100.0000 | 11/21/2022 | 30,000,000.00 | 30,000,000.00 | 30,000,000.00 | 0.00 |
| 78012U4T9 78012U5F8 | Royal Bank of Canada New York Branch Royal Bank of Canada New York Branch | 1.870 2.220 | 100.0000 100.0000 | 01/25/2023 03/20/2023 | 35,000,000.00 35,000,000.00 | 35,000,000.00 35,000,000.00 | 35,000,000.00 35,000,000.00 | 0.00 0.00 |
| 21684XWU6 | Rabobank Nederland - New York Branch | 1.760 | 100.0000 | 11/16/2022 | 40,000,000.00 | 40,000,000.00 | 40,000,000.00 | 0.00 |
| 89114WJP1 | Toronto-Dominion Bank - New York Branch | 0.300 | 100.0000 | 10/27/2022 | 45,000,000.00 | 45,000,000.00 | 45,000,000.00 | 0.00 |
| 06367CVA2 | Bank of Montreal - Chicago Branch | 1.530 | 100.0000 | 09/21/2022 | 45,000,000.00 | 45,000,000.00 | 45,000,000.00 | 0.00 |
| 23344NPF7 | DNB Bank ASA - New York Branch | 0.360 | 100.0000 | 09/01/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 78012UZ40 | Royal Bank of Canada New York Branch | 0.340 | 100.0000 | 10/18/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 78012UZ57 23344NPG5 | Royal Bank of Canada New York Branch DNB Bank ASA - New York Branch | 0.380 0.400 | 100.0000 100.0000 | 11/17/2022 09/30/2022 | 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 |
| 06417MVW2 | Bank of Nova Scotia - Houston Branch | 0.220 | 100.0000 | 09/22/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 06417MVY8 | Bank of Nova Scotia - Houston Branch | 0.750 | 100.0000 | 09/01/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 06367CTN7 | Bank of Montreal - Chicago Branch | 1.640 | 100.0000 | 11/30/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 06417MXK6 | Bank of Nova Scotia - Houston Branch | 0.700 | 100.0000 | 01/03/2023 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 21684XXJ0 06367CVY0 | Rabobank Nederland - New York Branch Bank of Montreal - Chicago Branch | 2.450 3.060 | 100.0000 100.0000 | 02/13/2023 01/23/2023 | 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 |
| 86959RB58 | Svenska Handels AB Publ - New York Branch | 1.970 | 100.0000 | 09/20/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 23344NXN1 | DNB Bank ASA - New York Branch | 2.100 | 100.0000 | 10/05/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 23344NXW1 | DNB Bank ASA - New York Branch | 2.180 | 100.0000 | 10/05/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 06367CWS2 | Bank of Montreal - Chicago Branch | 3.330 | 100.0000 | 02/17/2023 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 89115B6E5 | Toronto-Dominion Bank - New York Branch | 3.210 | 100.0000 | 01/09/2023 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 06417MA21 06417MB46 | Bank of Nova Scotia - Houston Branch Bank of Nova Scotia - Houston Branch | 3.400 3.400 | 100.0000 100.0000 | 01/23/2023 02/28/2023 | 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 |
| 23344NZP4 | DNB Bank ASA - New York Branch | 2.470 | 100.0000 | 10/11/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 23344NA63 | DNB Bank ASA - New York Branch | 2.290 | 100.0000 | 09/19/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 86959RF88 | Svenska Handels AB Publ - New York Branch | 3.515 | 100.0049 | 02/27/2023 | 50,000,000.00 | 50,002,443.17 | 50,002,443.17 | 0.00 |
| 89114WKC8 | Toronto-Dominion Bank - New York Branch | 0.280 | 100.0000 | 09/29/2022 | 55,000,000.00 | 55,000,000.00 | 55,000,000.00 | 0.00 |
| 89114WKA2 | Toronto-Dominion Bank - New York Branch | 0.310 | 100.0000 | 11/03/2022 | 55,000,000.00 | 55,000,000.00 | 55,000,000.00 | 0.00 |
| 86959RVT4 89114WMP7 | Svenska Handels AB Publ - New York Branch Toronto-Dominion Bank - New York Branch | 0.300 0.430 | 100.0000 100.0000 | 09/02/2022 11/10/2022 | 60,000,000.00 75,000,000.00 | 60,000,016.63 75,000,000.00 | 60,000,016.63 75,000,000.00 | 0.00 |
| 78012U2K0 | Royal Bank of Canada New York Branch | 0.450 | 100.0000 | 11/08/2022 | 75,000,000.00 | 75,000,000.00 | 75,000,000.00 | 0.00 |
| 21684XZA7 | Rabobank Nederland - New York Branch | 3.880 | 100.0000 | 05/26/2023 | 100,000,000.00 | 100,000,000.00 | 100,000,000.00 | 0.00 |
| | | | | | | | | |
| | | 4.505 | 100 0001 | 4410-410-4 | | * *** *** *** | * *** *** *** | |
| | ••• | 1.587 | 100.0001 | 12/05/2022 | 2,100,000,000.00 | 2,100,002,459.80 | 2,100,002,459.80 | 0.00 |
| | | 1.587 | 100.0001 | 12/05/2022 | 2,100,000,000.00 | 2,100,002,459.80 | 2,100,002,459.80 | 0.00 |
| СР | | 1.587 | 100.0001 | 12/05/2022 | 2,100,000,000.00 | 2,100,002,459.80 | 2,100,002,459.80 | 0.00 |
| CP CP | | | | | | | | |
| CP CP Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| CP CP Cusip 02314QJN0 | Description Amazon.com, Inc. | Yield 1.812 | Market Price 99.8950 | Final Maturity 09/22/2022 | Par Value 15,000,000.00 | Market Value 14,984,250.00 | Book Value 14,984,250.00 | Net Unrealized Gain/Loss 0.00 |
| CP CP Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| CP CP Cusip 02314QJN0 63763QJL2 | Description Amazon.com, Inc. National Securities Clearing Corporation | Yield 1.812 2.267 | Market Price 99.8950 99.8813 | Final Maturity 09/22/2022 09/20/2022 | Par Value 15,000,000.00 20,000,000.00 | Market Value 14,984,250.00 19,976,250.00 | Book Value 14,984,250.00 19,976,250.00 | Net Unrealized Gain/Loss 0.00 0.00 |
| CP CP 02314QJN0 63763QJL2 7426M5Q31 02314QP78 02314QP78 | Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. | Yield 1.812 2.267 3.274 2.792 2.791 | Market Price 99.8950 99.8813 98.3632 98.7854 98.7854 | Final Maturity 09/22/2022 09/20/202 03/03/2023 02/07/2023 02/07/2023 | Par Value 15,000,000.00 20,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 | Market Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,696,354.17 | Book Value 14,984,250,00 19,976,250,00 24,590,791,67 24,696,354,16 24,696,354,17 | Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.01 |
| CP CP Cusip 02314QJN0 63763QJL2 7426M5Q31 02314QP78 7426M5NP5 | Description Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation | Yield 1.812 2.267 3.274 2.792 2.791 1.454 | 99.8950 99.8813 98.3632 98.7854 98.7854 99.4240 | Final Maturity 09/22/2022 09/20/2022 03/03/2023 02/07/2023 02/07/2023 01/23/2023 | Par Value 15,000,000.00 20,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 | Market Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,696,354.17 24,856,000.00 | Book Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.16 24,696,354.17 24,856,000.00 | Net Unrealized Gain/Loss 0.00 0.00 0.00 0.01 0.00 0.00 0.00 |
| CP CP Cusip 02314QJN0 63763QJL2 7426M5Q31 02314QP78 02314QP78 7426M5NP5 7426M5NP5 | Description Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation | Yied 1.812 2.267 3.274 2.792 2.791 1.454 2.524 | Market Price 99.8950 99.8813 98.3632 98.7854 99.4240 99.5833 | Final Maturity 09/22/2022 09/20/2022 03/03/2023 02/07/2023 02/07/2023 01/23/2023 10/31/2022 | Par Value 15,000,000.00 20,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 | Market Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,696,354.17 24,856,000.00 24,895,833.33 | Book Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.16 24,696,354.17 24,856,000.00 24,895,833.33 | Net Unrealized Gain/Loss |
| CP CP Cusip 02314QJN0 63763QJL2 7426M5Q31 02314QP78 7426M5NP5 7426M5NP5 7426M5NP5 7426M5NP5 | Description Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation | Yield 1.812 2.267 3.274 2.792 2.791 1.454 2.524 1.551 | Market Price 99.8950 99.8813 98.3632 98.7854 99.4240 99.5833 99.7348 | Final Maturity 09/22/2022 09/20/2022 03/03/2023 02/07/2023 01/23/2023 10/31/2022 11/02/2022 | Par Value 15,000,000.00 20,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 | Market Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,895,633.13 24,895,833.33 24,933,694.44 | Book Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.16 24,696,354.17 24,895,000.00 24,895,833.33 24,933,694.44 | Net Unrealized Gain/Loss 0.00 0.00 0.00 0.01 0.00 0.00 0.00 0 |
| CP CP Cusip 02314QJN0 63763QJL2 7426M5Q31 02314QP78 02314QP78 7426M5NP5 7426M5NP5 | Description Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation National Securities Clearing Corporation | Yied 1.812 2.267 3.274 2.792 2.791 1.454 2.524 | Market Price 99.8950 99.8813 98.3632 98.7854 99.4240 99.5833 | Final Maturity 09/22/2022 09/20/2022 03/03/2023 02/07/2023 02/07/2023 01/23/2023 10/31/2022 | Par Value 15,000,000.00 20,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 | Market Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,696,354.17 24,856,000.00 24,895,833.33 | Book Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.16 24,696,354.17 24,856,000.00 24,895,833.33 | Net Unrealized Gain/Loss |
| CP CP Cusip 02314QJN0 63763QJL2 7426M5Q31 02314QP78 02314QP78 7426M5KN5 7426M5KN5 7426M5KX1 63763QJM0 63763QJL2 63763QJK4 | Description Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation | Yield 1.812 2.267 3.274 2.792 2.791 1.454 2.524 1.551 | Market Price 99.8950 99.8813 98.3632 98.7854 99.4240 99.5833 99.7348 99.8750 | Final Maturity 09/22/2022 09/20/2022 03/03/2023 02/07/2023 01/23/2023 10/31/2022 11/02/2022 09/21/2022 | Par Value 15,000,000.00 20,000,000.00 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 | Market Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,696,354.17 24,895,600.00 24,895,833.33 24,933,694.44 24,968,750.00 | Book Value 14,984,250.00 19,976,250.00 24,599,791.67 24,696,354.16 24,696,354.17 24,895,833.33 24,933,694.44 24,968,750.00 24,970,312.50 24,971,875.00 | Net Unrealized Gain/Loss 0.00 0.00 0.00 0.01 0.00 0.00 0.00 0 |
| CP Cusip 02314QJN0 63763QJL2 7426MSQ31 02314QP78 7426M5NP3 7426M5KX1 7426M3L23 63763QJM0 63763QJL2 63763QJK4 46640QPH8 | Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation National Securities Clearing Corporation National Securities Clearing Corporation National Securities Clearing Corporation J.P. Morgan Securities LLC | Vield 1.812 2.267 3.274 2.792 2.791 1.454 4.2524 1.551 2.268 2.267 2.267 3.363 | Market Price 99.8950 99.8813 98.3632 98.7854 99.7854 99.5833 99.7348 99.8750 99.8813 99.8875 98.3569 | Final Maturity 09/22/2022 09/20/2022 03/03/2023 02/07/2023 01/23/2023 10/31/2022 11/02/2022 09/21/2022 09/21/2022 09/11/2022 02/17/2023 | Par Value 15,000,000.00 20,000,000.00 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 25,000,000.00 | Market Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,856,000.00 24,895,833.33 24,933,694.44 24,968,750.00 24,970,312.50 24,971,875.00 26,556,375.00 | Book Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.16 24,696,354.17 24,856,000.00 24,895,833.33 24,933,694.44 24,968,750.00 24,970,312.50 24,971,875.00 26,556,375.00 | Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 |
| CP CP Cusip 02314QJN0 63763QJL2 7426M5Q31 02314QP78 7426M5RX1 7426M5RX1 7426M5RX1 63763QJM0 63763QJM2 63763QJK4 4664QQPH8 4664QQVLL1 | Description Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation National Securities Clearing Corporation National Securities Clearing Corporation National Securities Clearing Corporation J.P. Morgan Securities LLC J.P. Morgan Securities LLC | Yield 1.812 2.267 3.274 2.792 2.791 1.454 4.2524 1.551 2.268 2.267 2.267 3.563 2.200 | Market Price 99.8950 99.8813 98.3632 98.7884 99.4240 99.5833 99.7348 99.8750 99.8813 99.8875 99.8815 | Final Maturity 09/22/2022 09/20/2022 03/03/2023 02/07/2023 01/23/2023 10/31/2022 11/02/2022 09/21/2022 09/20/2022 09/20/2022 09/20/2022 0/20/2022 | Par Value 15,000,000.00 20,000,000.00 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 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 | Market Value 14,984,250,00 19,976,250,00 19,976,250,00 24,590,791.67 24,696,354.17 24,895,6334.17 24,895,833,33 24,933,694.44 24,968,750,00 24,970,312.50 24,971,875,00 26,556,375,00 29,745,025,00 | Book Value 14,984,250.00 19,976,250.00 19,976,250.00 24,590,791.67 24,696,354.16 24,696,354.17 24,895,833.33 24,933,694.44 24,968,750.00 24,970,312.50 24,971,875.00 26,556,375.00 29,745,025.00 | Net Unrealized Gain/Loss 0.00 0.00 0.01 0.00 0.00 0.00 0.00 0 |
| CP CP Cusip 02314QJN0 63763QJL2 7426M5Q31 02314QP78 02314QP78 7426M5KX1 7426M5KX1 7426M5KX1 63763QJL2 63763QJL4 46640QPH8 46640QPL1 63763QKX4 | Description Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation National Securities Clearing Corporation National Securities Clearing Corporation National Securities Clearing Corporation J.P. Morgan Securities LLC J.P. Morgan Securities LLC National Securities Clearing Corporation | Yield 1.812 2.267 3.274 2.792 2.791 1.454 2.524 1.551 2.268 2.267 2.267 3.563 2.200 2.674 | Market Price 99.8950 99.8813 98.3632 98.7854 99.4240 99.5833 99.7348 99.8750 99.8813 99.8815 98.3569 99.1501 | Final Maturity 09/22/2022 09/20/2022 03/03/2023 02/07/2023 02/07/2023 01/23/2023 10/31/2022 09/21/2022 09/20/2022 09/19/2022 02/17/2023 01/20/203 10/31/2022 | Par Value 15,000,000.00 20,000,000.00 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 30,000,000.00 30,000,000.00 | Market Value 14,984,250.00 19,976,250.00 19,976,250.00 24,599,791.67 24,696,354.17 24,696,354.17 24,895,833.33 24,933,694.44 24,968,750.00 24,970,312.50 24,971,875.00 26,556,375.00 29,745,025.00 29,867,500.00 | Book Value 14,984,250.00 19,976,250.00 19,976,250.00 24,599,354.11 24,696,354.11 24,895,833.33 24,933,694.44 24,968,750.00 24,970,312.50 24,971,875.00 26,556,375.00 29,745,025.00 29,867,500.00 | Net Unrealized Gain/Loss 0.00 0.00 0.01 0.00 0.00 0.00 0.00 0 |
| CP CP Cusip 02314QJN0 63763QJL2 7426M5Q31 02314QP78 7426M5RX1 7426M5RX1 7426M5RX1 63763QJM0 63763QJM2 63763QJK4 4664QQPH8 4664QQVLL1 | Description Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation National Securities Clearing Corporation National Securities Clearing Corporation National Securities Clearing Corporation J.P. Morgan Securities LLC J.P. Morgan Securities LLC | Yield 1.812 2.267 3.274 2.792 2.791 1.454 4.2524 1.551 2.268 2.267 2.267 3.563 2.200 | Market Price 99.8950 99.8813 98.3632 98.7884 99.4240 99.5833 99.7348 99.8750 99.8813 99.8875 99.8815 | Final Maturity 09/22/2022 09/20/2022 03/03/2023 02/07/2023 01/23/2023 10/31/2022 11/02/2022 09/21/2022 09/20/2022 09/20/2022 09/20/2022 0/20/2022 | Par Value 15,000,000.00 20,000,000.00 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 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 | Market Value 14,984,250,00 19,976,250,00 19,976,250,00 24,590,791.67 24,696,354.17 24,895,6334.17 24,895,833,33 24,933,694.44 24,968,750,00 24,970,312.50 24,971,875,00 26,556,375,00 29,745,025,00 | Book Value 14,984,250.00 19,976,250.00 19,976,250.00 24,590,791.67 24,696,354.16 24,696,354.17 24,895,833.33 24,933,694.44 24,968,750.00 24,970,312.50 24,971,875.00 26,556,375.00 29,745,025.00 | Net Unrealized Gain/Loss 0.00 0.00 0.01 0.00 0.00 0.00 0.00 0 |
| CP | Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation National Securities Clearing Corporation National Securities Clearing Corporation National Securities Clearing Corporation J.P. Morgan Securities LLC J.P. Morgan Securities LLC National Securities Clearing Corporation | Yield 1.812 2.267 3.274 2.792 2.791 1.454 1.551 2.268 2.267 2.267 3.563 2.200 2.674 2.266 | Market Price 99.8950 99.8813 98.3632 98.7854 99.4240 99.5833 99.7348 99.875 99.8813 99.8875 99.8833 99.9883 99.99.99.99.99.99.99.99.99.99.99.99.99. | Final Maturity 09/22/2022 09/20/2022 09/20/2022 03/03/2023 02/07/2023 01/23/2023 10/31/2022 11/02/2022 09/21/2022 09/19/2022 09/17/2023 01/20/2033 10/31/2022 09/07/2022 09/07/2022 09/07/2022 09/07/2022 | Par Value 15,000,000,000 20,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 30,000,000,000 30,000,000,0 | Market Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,896,354.17 24,896,833.33 24,993,694.44 24,968,750.00 24,970,312.50 24,971,875.00 29,745,025.00 29,867,500.00 29,988,250.00 39,927,400.00 39,927,400.00 39,927,333.33 | Book Value 14,984,250.00 19,976,250.00 24,590,791,67 24,696,354.16 24,696,354.17 24,856,000.00 24,970,312.50 24,971,875.00 24,971,875.00 29,745,025,00 29,876,750.00 29,988,250.00 39,927,400.00 39,940,000.00 | Net Unrealized Gain/Loss 0.00 0.00 0.00 0.01 0.00 0.00 0.00 0 |
| CP CP Cusip 02314QIN0 63763QIL2 7426M5Q31 02314QP78 7426M5RX1 7426M5RX1 7426M5L23 63763QIM0 63763QIM0 63763QIM2 63763QIK4 46640QPH8 46640QPH8 46640QPL1 63763QIX3 63763QIX3 63763QIX3 63763QIX4 263763QIX4 | Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation National Securities Clearing Corporation National Securities Clearing Corporation National Securities Clearing Corporation J.P. Morgan Securities LLC National Securities Clearing Corporation | Yield 1.812 2.267 3.274 2.792 2.791 1.454 4.2524 1.551 2.268 2.267 3.563 2.200 2.674 4.2366 2.438 0.905 1.026 | Market Price 99.8950 99.8813 98.3632 98.7854 99.4240 99.5833 99.7348 99.8750 99.8813 99.8875 99.8855 99.1501 99.5883 99.91885 99.91885 | Final Maturity 09/22/2022 09/20/2022 03/03/2023 02/07/2023 02/07/2023 01/23/2023 10/31/2022 11/02/2022 09/21/2022 09/21/2023 01/20/2023 10/31/2023 10/31/2022 09/07/2023 10/31/2022 10/9/28/2022 10/31/2022 10/05/2022 | Par Value 15,000,000.00 20,000,000.00 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 30,000,000.00 30,000,000.00 30,000,000.00 40,000,000.00 40,000,000.00 40,000,000.00 | Market Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,696,354.17 24,856,000.00 24,895,833.33 24,933,694.44 24,968,750.00 26,976,750.00 29,978,750.00 29,978,250.00 39,927,400.00 39,823,333.33 39,961,466.67 | Book Value 14,984,250.00 19,976,250.00 19,976,250.00 24,590,791.67 24,696,354.16 24,696,354.17 24,856,000.00 24,895,833.33 24,933,694.44 24,968,750.00 24,970,312.50 24,971,875.00 26,536,375.00 29,948,750.00 29,948,750.00 39,927,400.00 39,940,000.00 39,941,466.67 | Net Unrealized Gain/Loss 0.00 0.00 0.01 0.00 0.00 0.00 0.00 0 |
| CP Cusip 02314QJN0 63763QJL2 7426MSQ31 02314QP78 7426MSP3 7426MSKX1 7426MSKX1 7426MSL23 63763QJM0 63763QJL2 63763QJK4 6640QPL1 63763QJKX4 63763QJV3 63763QJV3 63763QJV4 63763QJV3 63763QJV3 | Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation National Securities Clearing Corporation Amazon.com, Inc. National Securities Clearing Corporation Amazon.com, Inc. | Vield 1.812 2.267 3.274 2.792 2.791 1.454 4.2.524 1.551 2.268 2.267 2.267 3.563 2.200 2.674 2.366 2.438 0.905 1.026 1.1508 | Market Price 99.8950 99.8813 98.3632 98.7854 99.4240 99.5833 99.7348 99.8750 99.8813 99.8875 99.1501 99.5833 99.9608 99.8185 99.5583 | Final Maturity 09/22/2022 09/20/2022 03/03/2023 02/07/2023 01/23/2023 01/23/2023 10/31/2022 11/02/2022 09/21/2022 09/21/2022 09/19/2022 09/19/2022 09/07/2022 09/07/2022 09/07/2022 09/07/2022 09/07/2022 | Par Value 15,000,000.00 20,000,000.00 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 30,000,000.00 30,000,000.00 40,000,000.00 40,000,000.00 40,000,000.00 45,000,000.00 | Market Value 14,984,250.00 19,976,250.00 24,590,791,67 24,696,354.17 24,856,000.00 24,899,833.33 24,993,694.44 24,968,750.00 24,970,312,50 24,971,875.00 26,556,375.00 29,745,025.00 29,888,250.00 39,972,740.00 39,982,333.33 39,961,466,67 | Book Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,856,000.00 24,895,833.33 24,933,694.44 24,968,750.00 24,970,312.50 24,971,875.00 26,556,375.00 29,745,025.00 29,888,250.00 29,988,250.00 39,927,440.00 | Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 |
| CP Cusip 02314QJN0 63763QJL2 7426M5Q31 02314QP78 7426M5NP5 7426M5NP5 7426M5NL2 63763QJM2 63763QJM2 63763QJM2 63763QJM2 63763QJM2 63763QJX4 6640QPH8 46640QPH8 46640QNL1 63763QX73 63763QXX4 02314QK57 63763QJY3 63763QJY3 63763QJY3 | Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation National Securities Clearing Corporation National Securities Clearing Corporation National Securities Clearing Corporation J.P. Morgan Securities LLC J.P. Morgan Securities LLC National Securities Clearing Corporation Amazon.com, Inc. National Securities Clearing Corporation | Yield 1.812 2.267 3.274 2.792 2.791 1.454 2.524 1.551 2.268 2.267 2.267 3.563 2.200 2.674 4.2366 2.438 0.905 1.026 1.508 | Market Price 99.8950 99.813 98.3632 98.7854 99.4240 99.5833 99.8755 99.8813 99.8875 99.5853 99.9568 99.1501 99.5583 99.9608 99.1893 99.9608 99.1893 99.9608 | Final Maturity 09/22/2022 09/20/2022 03/03/2023 02/07/2023 02/07/2023 01/23/2023 10/31/2022 11/02/2022 09/21/2022 09/21/2022 09/19/2022 09/19/2022 01/17/2023 10/31/2022 09/07/2022 09/07/2022 09/07/2022 | Par Value 15,000,000.00 20,000,000.00 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 26,000,000.00 27,000,000.00 30,000,000.00 40,000,000.00 40,000,000.00 40,000,000.00 40,000,000.00 45,000,000.00 45,000,000.00 | Market Value 14,984,250.00 19,976,2250.00 24,590,791.67 24,696,354.17 24,696,354.17 24,856,000.00 24,895,833.33 24,933,694.44 24,968,750.00 24,971,875.00 29,9867,500.00 29,988,250.00 39,927,400.00 39,927,400.00 39,927,400.00 39,927,400.00 49,838,753.00 49,838,753.80 | Book Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.16 24,696,354.17 24,856,000.00 24,895,833.33 24,933,694.44 24,968,750.00 24,971,875.00 29,9867,500.00 29,988,250.00 39,927,400.00 39,942,000.00 39,941,000.00 39,941,000.00 49,888,750.00 49,888,750.00 | Net Unrealized Gain/Loss 0.00 0.00 0.00 0.01 0.00 0.00 0.00 0 |
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| CP | Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation National Securities Clearing Corporation National Securities LLC Amazon.com, Inc. J.P. Morgan Securities LLC Amazon.com, Inc. J.P. Morgan Securities LLC | Yield 1.812 2.267 3.274 2.792 2.791 1.454 4.2524 1.551 2.268 2.267 2.267 3.563 2.200 2.674 2.366 2.438 0.905 1.026 1.508 2.491 1.592 1.006 1.137 1.026 0.915 | Market Price 99.8950 99.8813 98.3632 98.7854 99.4240 99.5833 99.7348 99.8750 99.8813 99.8875 99.1501 99.5833 99.9608 99.6755 99.5784 99.9794 99.6775 99.7674 99.8722 99.87744 99.9621 | Final Maturity 09/22/2022 09/20/2022 03/03/2023 02/07/2023 01/23/2023 01/23/2023 10/31/2022 11/02/2022 09/21/2022 09/21/2022 09/19/2022 09/19/2022 09/07/2022 10/31/2022 | Par Value 15,000,000.00 20,000,000.00 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 26,000,000.00 27,000,000.00 30,000,000.00 30,000,000.00 40,000,000.00 40,000,000.00 40,000,000.00 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 | Market Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,856,000.00 24,899,833.33 24,993,694.44 24,968,750.00 24,970,312.50 24,971,875.00 26,556,375.00 29,745,025.00 29,886,250.00 39,972,740.00 39,982,333.33 39,961,466.67 44,982,375.00 49,838,763.89 49,883,694.44 49,936,111.11 49,937,222.22 49,981,041.67 | Book Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,856,000.00 24,993,3694.44 24,968,375.00 24,970,312.50 24,971,875.00 26,556,375.00 29,745,025.00 29,988,250.00 39,927,400.00 39,927,400.00 39,940,000.00 39,940,000.00 49,838,763.89 49,883,694.44 49,936,111.11 49,937,222.22 49,943,333.33 49,981,041.67 | Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 |
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| CP | Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation National Securities Clearing Corporation National Securities LLC Amazon.com, Inc. J.P. Morgan Securities LLC Amazon.com, Inc. J.P. Morgan Securities LLC | Yield 1.812 2.267 3.274 2.792 2.791 1.454 4.2524 1.551 2.268 2.267 2.267 3.563 2.200 2.674 2.366 2.438 0.905 1.026 1.508 2.491 1.592 1.006 1.137 1.026 0.915 | Market Price 99.8950 99.8813 98.3632 98.7854 99.4240 99.5833 99.7348 99.8750 99.8813 99.8875 99.1501 99.5833 99.9608 99.6755 99.5784 99.9794 99.6775 99.7674 99.8722 99.87744 99.9621 | Final Maturity 09/22/2022 09/20/2022 03/03/2023 02/07/2023 01/23/2023 01/23/2023 10/31/2022 11/02/2022 09/21/2022 09/21/2022 09/19/2022 09/19/2022 09/07/2022 10/31/2022 | Par Value 15,000,000.00 20,000,000.00 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 26,000,000.00 27,000,000.00 30,000,000.00 30,000,000.00 40,000,000.00 40,000,000.00 40,000,000.00 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 | Market Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,856,000.00 24,899,833.33 24,993,694.44 24,968,750.00 24,970,312.50 24,971,875.00 26,556,375.00 29,745,025.00 29,886,250.00 39,972,740.00 39,982,333.33 39,961,466.67 44,982,375.00 49,838,763.89 49,883,694.44 49,936,111.11 49,937,222.22 49,981,041.67 | Book Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,856,000.00 24,993,3694.44 24,968,375.00 24,970,312.50 24,971,875.00 26,556,375.00 29,745,025.00 29,988,250.00 39,927,400.00 39,927,400.00 39,940,000.00 39,940,000.00 49,838,763.89 49,883,694.44 49,936,111.11 49,937,222.22 49,943,333.33 49,981,041.67 | Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 |
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| CP | Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation National Securities Clearing Corporation Amazon.com, Inc. J.P. Morgan Securities LLC Amazon.com, Inc. J.P. Morgan Securities LLC | Vield 1.812 2.267 3.274 2.792 2.791 1.454 4.2524 1.551 2.268 2.267 2.267 3.563 2.200 2.674 2.366 2.438 0.905 1.026 6.137 1.592 1.006 0.1137 1.026 0.915 1.858 | Market Price 99.8950 99.8813 98.3632 98.7854 99.4240 99.5833 99.7348 99.8750 99.8813 99.8875 99.1501 99.5833 99.9608 99.6755 99.5783 99.9608 99.6775 99.7674 99.8722 99.8744 99.8744 99.8744 | Final Maturity 09/22/2022 09/20/2022 03/03/2023 02/07/2023 01/23/2023 10/31/2022 11/02/2022 09/21/2022 09/21/2022 09/21/2022 09/21/2022 09/21/2022 09/21/2022 09/21/2022 10/31/2022 | Par Value 15,000,000.00 20,000,000.00 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 26,000,000.00 27,000,000.00 30,000,000.00 40,000,000.00 40,000,000.00 40,000,000.00 40,000,000.00 50,000,000.00 | Market Value 14,984,250.00 19,976,250.00 24,590,791,67 24,696,354.17 24,896,000.00 24,899,833.33 24,993,694.44 24,968,750.00 24,970,312.50 24,971,875.00 29,745,025.00 29,888,250.00 39,827,376,000 39,827,476,000 39,8 | Book Value 14,984,250,00 19,976,250,00 24,590,791,67 24,696,354,16 24,696,354,17 24,856,000,00 24,895,833,33 24,933,694,44 24,968,750,00 24,970,312,50 24,971,875,00 29,745,025,00 29,888,250,00 39,940,000,00 39,940,000,00 39,940,000,00 49,838,763,89 49,883,763,89 49,883,694,44 49,936,111,11 49,937,222,22 49,943,333,33 49,981,041,67 839,035,398,60 Book Value 0,12 | Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 |
| CP | Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation National Securities Clearing Corporation National Securities Clearing Corporation National Securities Clearing Corporation National Securities LLC J.P. Morgan Securities LLC National Securities Clearing Corporation Amazon.com, Inc. J.P. Morgan Securities LLC Amazon.com, Inc. J.P. Morgan Securities LLC Description | Yield 1.812 2.267 3.274 2.792 2.791 1.454 4.2.524 1.551 2.268 2.267 2.267 3.563 2.200 2.674 4.2.366 2.438 8.0.905 1.026 1.137 1.026 0.137 1.026 0.138 1.858 | Market Price 99.8950 99.8813 98.3632 98.7854 99.4240 99.5833 99.7348 99.8753 99.8813 99.8875 99.1501 99.5583 99.908 99.1818 99.5583 99.908 99.8185 99.5722 99.8744 99.8744 99.8744 | Final Maturity 09/22/2022 09/20/2022 09/20/2022 03/03/2023 02/07/2023 01/23/2023 10/31/2022 11/02/2022 09/20/2022 09/19/2022 09/19/2022 09/07/2023 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 | Par Value 15,000,000.00 20,000,000.00 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 30,000,000.00 30,000,000.00 40,000,000.00 40,000,000.00 40,000,000.00 45,000,000.00 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 | Market Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,696,354.17 24,856,000.00 24,970,312.50 24,971,875.00 29,745,025.00 29,745,025.00 29,867,500.00 29,988,250.00 39,927,400.00 39,927,400.00 49,883,694.44 49,936,711.11 49,937,222.22 49,937,222.22 49,937,222.22 49,937,222.22 49,937,222.22 | Book Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.16 24,696,354.17 24,856,000.00 24,970,312.50 24,971,875.00 24,971,875.00 29,867,500.00 29,9867,500.00 39,940,000.00 39,940,000.00 39,941,046.67 44,988,750.00 49,838,763.89 49,981,041.67 | Net Unrealized Gain/Loss 0.00 0.00 0.00 0.01 0.00 0.00 0.00 0 |
| CP | Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation National Securities Clearing Corporation Amazon.com, Inc. National Securities Clearing Corporation Apple Inc. J.P. Morgan Securities LLC Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. J.P. Morgan Securities LLC *** Description FIRST AMER:GVT OBLG Z BLKRK LQ:FEDFUND INSTL GOLDMAN:FS GOVT INST ALLSPERING:GOVT MM SEL | Yield 1.812 2.267 3.274 2.792 2.791 1.454 4.2524 1.551 2.268 2.267 2.267 3.563 2.200 2.674 2.366 2.438 0.905 1.026 1.508 2.491 1.592 1.006 1.137 1.026 0.915 1.858 | Market Price 99.8950 99.8813 98.3632 98.7854 99.4240 99.5833 99.7348 99.8736 99.8813 99.8875 99.8813 99.8875 99.5833 99.9037 99.608 99.5753 99.9037 99.9037 99.9038 99.6775 99.7674 99.8722 99.8744 99.8722 99.8744 99.9621 | Final Maturity 09/22/022 09/20/022 09/20/022 03/03/2023 02/07/2023 01/23/2023 10/31/2022 11/02/2022 09/21/2022 09/21/2022 09/21/2022 09/21/2022 09/21/2022 09/21/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 09/31/2022 08/31/2022 08/31/2022 08/31/2022 | Par Value 15,000,000.00 20,000,000.00 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 30,000,000.00 30,000,000.00 40,000,000.00 40,000,000.00 40,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 842,000,000.00 842,000,000.00 842,000,000.00 Par Value 0.12 1,000,000.00 | Market Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,696,354.17 24,856,000.00 24,993,694.44 24,998,750.00 24,971,875.00 24,971,875.00 29,745,025.00 29,986,250.00 39,927,400.00 39,927,400.00 39,823,333.33 39,961,466.67 49,982,375.00 49,838,763.89 49,883,694.44 49,936,111.11 49,937,222.22 49,981,041.67 838,906,245.83 Market Value 0.12 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 | Book Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,856,000.00 24,993,869.33 33 24,993,894.44 24,968,750.00 24,970,312.50 24,971,875.00 29,745,025.00 29,988,250.00 39,927,400.00 39,940,000.00 39,940,000.00 39,940,000.00 39,940,000.00 39,951,466.67 44,988,750.00 49,838,763.89 49,883,694.44 49,937,222.22 49,943,333,33 49,981,041.67 839,035,398.60 Book Value 0.12 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 | Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 |
| CP | Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation National Securities Clearing Corporation Amazon.com, Inc. National Securities Clearing Corporation Apple Inc. J.P. Morgan Securities LLC Amazon.com, Inc. Amazon.com, Inc. J.P. Morgan Securities LLC *** **Description **FIRST AMER:GVT OBLG Z* BLRRK LQ:FEDFUND INSTL GOLDMAN:FS GOVT INST ALLSPRING-GOVT IM SEL FEDERATED HAMS GV O PRMR | Yield 1.812 2.267 3.274 2.792 2.791 1.454 4.2.524 1.551 2.268 2.267 3.563 2.200 2.674 4.2.366 2.438 8.0.905 1.026 1.137 1.026 0.137 1.026 0.138 1.858 Vield 2.010 2.030 2.160 2.130 2.160 | Market Price 99.8950 99.8813 98.3632 98.7854 99.4240 99.5833 99.7348 99.8755 99.8813 99.8875 99.1501 99.5583 99.908 99.1818 99.5755 99.7674 99.8722 99.8744 99.8744 99.8744 99.8744 99.8744 99.8744 99.8744 99.8744 99.8744 99.8744 99.8744 99.8744 99.8744 99.8740 10.0000 1.0000 1.00000 1.00000 1.00000 | Final Maturity 09/22/2022 09/20/2022 09/20/2022 09/20/2023 02/07/2023 01/23/2023 10/31/2022 09/21/2022 09/21/2022 09/19/2022 09/19/2022 09/19/2022 09/19/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 08/31/2022 08/31/2022 08/31/2022 08/31/2022 08/31/2022 | Par Value 15,000,000.00 20,000,000.00 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 27,000,000.00 30,000,000.00 40,000,000.00 40,000,000.00 40,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 842,000,000.00 842,000,000.00 842,000,000.00 842,000,000.00 841,000,000.00 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 | Market Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,696,354.17 24,856,000.00 24,895,333.33 24,933,694.44 24,968,750.00 22,867,500.00 29,988,250.00 29,988,250.00 39,927,400.00 29,988,250.00 39,927,400.00 49,883,694.44 49,937,222.22 49,937,000,000 1,000,000,000 1,000,000,000 1,000,000 | Book Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.16 24,696,354.17 24,856,000.00 24,875,833.33 24,933,694.44 24,968,750.00 24,977,312.50 24,977,875.00 29,745,025.00 29,745,025.00 39,927,400.00 39,940,000.00 39,941,046,67 44,988,750.00 49,883,694.44 49,936,111.11 49,937,222.22 49,943,333.33 49,981,041.67 839,035,398.60 Book Value 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 0.00 0.00 0.00 0.00 0.00 0.00 0.00 |
| CP | Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation National Securities Clearing Corporation Amazon.com, Inc. J.P. Morgan Securities Clearing Corporation National Securities | Vield 1.812 2.267 3.274 2.792 2.791 1.454 4.2524 1.551 2.268 2.267 2.267 3.563 2.200 2.674 2.366 2.438 0.905 1.026 1.036 1.137 1.050 0.915 1.858 Vield 2.010 2.030 2.160 2.130 2.160 2.130 2.160 2.130 | Market Price 99.8950 99.8813 98.3632 98.7854 99.4240 99.5833 99.7348 99.8813 99.8875 99.1501 99.5833 99.9608 99.6755 99.6704 99.6735 99.6744 99.8722 99.8744 99.8722 99.8744 99.8725 99.8744 99.8725 99.8744 99.8726 10.0000 10.0000 10.0000 10.0000 10.0000 10.0000 10.0000 10.0000 10.0000 10.0000 10.0000 10.0000 | Final Maturity 09/22/2022 09/20/2022 09/20/2022 03/03/2023 02/07/2023 01/23/2023 10/31/2022 11/02/2022 09/21/2022 09/21/2022 09/21/2022 09/28/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 08/31/2022 08/31/2022 08/31/2022 08/31/2022 08/31/2022 08/31/2022 08/31/2022 | Par Value 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 25,000,000.00 25,000,000.00 25,000,000.00 26,000,000.00 27,000,000.00 30,000,000.00 40,000,000.00 40,000,000.00 40,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 842,000,000.00 842,000,000.00 842,000,000.00 1,000,000.00 | Market Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,896,000.00 24,983,333 24,993,694.44 24,968,375.00 24,970,312.50 24,971,875.00 29,745,025.00 29,867,500.00 29,867,500.00 29,868,250.00 39,972,740.00 39,823,333.33 39,961,466.67 44,982,375.00 49,838,763.89 49,883,694.44 49,936,111.11 49,937,222.22 49,937,222.22 49,981,041.67 838,906,245.83 Market Value 0.12 1,000,000.00 | Book Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,856,000.00 24,993,3694.44 24,968,375.00 24,970,312.50 24,971,875.00 26,556,375.00 29,745,025.00 29,988,250.00 39,927,400.00 39,940,000.00 39,940,000.00 39,940,000.00 39,940,000.00 39,951,466.67 44,988,750.00 49,838,763.89 49, | Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 |
| CP | Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation National Securities Clearing Corporation Amazon.com, Inc. National Securities Clearing Corporation Apple Inc. J.P. Morgan Securities LLC Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. LP. Morgan Securities LLC Securities Clearing Corporation National Securiti | Yield 1.812 2.267 3.274 2.792 2.791 1.454 4.2524 1.551 2.268 2.267 2.267 3.563 2.200 2.674 2.366 2.438 0.905 1.026 1.508 2.491 1.592 1.006 1.137 1.025 0.915 1.888 Yield 2.010 2.030 2.160 2.130 2.160 2.130 2.160 2.1100 | Market Price 99.8950 99.8813 98.3632 98.7854 99.4240 99.5833 99.7348 99.8755 99.8813 99.8875 99.5833 99.91501 99.5583 99.9087 99.9608 99.18182 99.5722 99.8744 99.8722 99.8744 99.9645 Market Price 1.0000 1.0000 1.0000 1.00000 1.00000 1.00000 | Final Maturity 09/22/2022 09/20/2022 09/20/2022 09/20/2023 02/07/2023 01/23/2023 10/31/2022 09/21/2022 09/21/2022 09/19/2022 09/19/2022 09/19/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 08/31/2022 08/31/2022 08/31/2022 08/31/2022 08/31/2022 08/31/2022 08/31/2022 | Par Value 15,000,000.00 20,000,000.00 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 26,000,000.00 30,000,000.00 30,000,000.00 40,000,000.00 40,000,000.00 40,000,000.00 40,000,000.00 45,000,000.00 50,000,000.00 | Market Value 14,984,250.00 19,976,250.00 24,590,791,67 24,696,354.17 24,696,354.17 24,856,000.00 24,970,312.50 24,971,875.00 29,867,500.00 29,887,500.00 29,887,500.00 29,988,250.00 39,927,400.00 39,927,400.00 49,838,763.89 49,838,763.89 49,838,763.89 49,838,763.89 49,838,763.89 49,981,041,67 838,996,245.83 Market Value 0.12 1,000,000.00 | Book Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.16 24,696,354.17 24,856,000.00 24,970,312.50 24,971,875.00 29,867,500.00 29,988,250.00 39,941,000.00 39,941,000.00 39,941,041.67 49,988,763.09 49,838,763.89 49,838,763.89 49,838,763.89 49,838,763.89 49,981,041.67 839,035,398.60 Book Value 0.12 1,000,000.00 1,000 | Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 |
| CP | Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation National Securities Clearing Corporation Napole Inc. J.P. Morgan Securities LLC Amazon.com, Inc. J.P. Morgan Securities LLC *** *** **Description ** ** ** ** ** ** ** ** ** | Vield 1.812 2.267 3.274 2.792 2.791 1.454 4.2524 1.551 2.268 2.267 2.267 3.563 2.200 2.674 2.366 2.438 0.905 1.026 6.137 1.026 0.915 1.858 Vield 2.010 2.030 2.160 2.130 2.160 2.130 2.160 2.130 2.160 2.130 2.160 2.130 | Market Price 99.8950 99.8813 98.3632 98.7854 99.4240 99.5833 99.7348 99.8750 99.8813 99.8875 99.8813 99.8875 99.5833 99.9608 99.6755 99.7674 99.8722 99.8744 | Final Maturity 09/22/2022 09/20/2022 03/03/2023 02/07/2023 01/23/2023 01/23/2023 10/31/2022 11/02/2022 09/21/2022 09/21/2022 09/21/2022 09/21/2022 09/21/2022 09/21/2022 10/31/2022 08/31/2022 08/31/2022 08/31/2022 08/31/2022 08/31/2022 08/31/2022 08/31/2022 08/31/2022 08/31/2022 | Par Value 15,000,000.00 20,000,000.00 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 26,000,000.00 30,000,000.00 40,000,000.00 40,000,000.00 40,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 842,000,000.00 842,000,000.00 Par Value 0.12 1,000,000.00 1,00 | Market Value 14,984,250.00 19,976,250.00 24,590,791,67 24,696,354.17 24,896,354.17 24,896,354.17 24,896,353.33 24,993,3694.44 24,968,750.00 24,970,312.50 24,971,875.00 29,745,025.00 29,887,250.00 39,822,333.33 39,961,466,67 44,982,375.00 49,838,763.89 49,838,763.89 49,838,763.89 49,838,763.89 49,838,763.89 49,838,763.89 49,838,763.89 49,838,763.89 49,838,763.89 49,838,763.89 49,836,044 49,936,111.11 49,937,222.22 49,931,041.67 838,906,245.83 | Book Value 14,984,250,00 19,976,250,00 24,590,791,67 24,696,354,16 24,696,354,17 24,856,000,00 24,898,333,33 24,933,694,44 24,968,750,00 24,970,312,50 24,971,875,00 29,745,025,00 29,887,250,00 39,940,000,00 39,961,466,67 44,988,763,89 49,883,763,89 49,883,763,89 49,883,694,44 49,936,111,11 49,937,222,22 49,943,333,33 49,981,041,67 839,035,398,60 Book Value 0.12 1,000,000,00 1,000,000,00 1,000,000,00 1,000,000 | Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 |
| CP | Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation National Securities Clearing Corporation Amazon.com, Inc. National Securities Clearing Corporation Apple Inc. J.P. Morgan Securities LLC Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. LP. Morgan Securities LLC Securities Clearing Corporation National Securiti | Yield 1.812 2.267 3.274 2.792 2.791 1.454 4.2524 1.551 2.268 2.267 2.267 3.563 2.200 2.674 2.366 2.438 0.905 1.026 1.508 2.491 1.592 1.006 1.137 1.025 0.915 1.888 Yield 2.010 2.030 2.160 2.130 2.160 2.130 2.160 2.1100 | Market Price 99.8950 99.8813 98.3632 98.7854 99.4240 99.5833 99.7348 99.8755 99.8813 99.8875 99.5833 99.91501 99.5583 99.9087 99.9608 99.18182 99.5722 99.8744 99.8722 99.8744 99.9645 Market Price 1.0000 1.0000 1.0000 1.00000 1.00000 1.00000 | Final Maturity 09/22/2022 09/20/2022 09/20/2022 09/20/2023 02/07/2023 01/23/2023 10/31/2022 09/21/2022 09/21/2022 09/19/2022 09/19/2022 09/19/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 08/31/2022 08/31/2022 08/31/2022 08/31/2022 08/31/2022 08/31/2022 08/31/2022 | Par Value 15,000,000.00 20,000,000.00 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 26,000,000.00 30,000,000.00 30,000,000.00 40,000,000.00 40,000,000.00 40,000,000.00 40,000,000.00 45,000,000.00 50,000,000.00 | Market Value 14,984,250.00 19,976,250.00 24,590,791,67 24,696,354.17 24,696,354.17 24,856,000.00 24,970,312.50 24,971,875.00 29,867,500.00 29,887,500.00 29,887,500.00 29,988,250.00 39,927,400.00 39,927,400.00 49,838,763.89 49,838,763.89 49,838,763.89 49,838,763.89 49,838,763.89 49,981,041,67 838,996,245.83 Market Value 0.12 1,000,000.00 | Book Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.16 24,696,354.17 24,856,000.00 24,970,312.50 24,971,875.00 24,971,875.00 29,745,025.00 29,876,750.00 29,988,250.00 39,940,000.00 39,941,000.00 39,941,041.67 839,035,398.60 Book Value 0,12 1,000,000.00 1,000,000. | Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 |
| CP Cusip 02314QJN0 63763QJL2 7426M5Q31 02314QP78 7426M5R93 7426M5KX1 7426M3L23 63763QJM0 63763QJL2 63763QJL3 63763QJU2 63763QJV3 63763QJ | Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation National Securities Clearing Corporation Amazon.com, Inc. National Securities Clearing Corporation Apple Inc. J.P. Morgan Securities LLC Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. J.P. Morgan Securities LLC *** **Description FIRST AMER:GVT OBLG Z BLKRK LQ:FEDFUND INSTL GOLDMAN:FS GOVT INST ALLSPRING:GOVT MM SEL FEDERATED HRMS GV O PRMR FIDELITY IMM-GOVT INSTL JPMORGAN:US GVT MM EMPWR MORG STAN I LQ:GV I JPMORGAN:PRIME MM EMPWR MORG STAN I LQ:GV I JPMORGAN:PRIME MM EMPWR | Yield 1.812 2.267 3.274 2.792 2.791 1.454 1.551 2.268 2.267 2.267 3.563 2.200 2.674 2.366 2.438 0.905 1.026 1.508 2.491 1.592 1.006 1.137 1.026 0.915 1.858 Yield 2.010 2.030 2.160 2.130 2.160 2.130 2.160 2.130 2.160 2.100 2.2600 2.2600 | Market Price 99.8950 99.8813 98.3632 98.7854 99.4240 99.5833 99.7348 99.8753 99.8813 99.8875 99.1501 99.5833 99.9608 99.1501 99.5833 99.9608 99.1750 99.6744 99.6775 99.7674 99.8744 99.8722 99.8744 99.9621 Market Price 1.0000 1.0000 1.00000 | Final Maturity 09/22/022 09/20/2022 09/20/2022 03/03/2023 02/07/2023 01/23/2023 01/23/2023 01/23/2023 01/23/2023 01/20/2022 09/21/2022 09/21/2023 01/20/20/20/20/20/20/20/20/20/20/20/20/20/ | Par Value 15,000,000.00 20,000,000.00 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 30,000,000.00 30,000,000.00 40,000,000.00 40,000,000.00 40,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 842,000,000.00 842,000,000.00 842,000,000.00 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 24,975,012.99 24,985,007.00 25,000.00 | Market Value 14,984,250,00 19,976,250,00 24,590,791,67 24,696,354,17 24,856,000,00 24,993,3694,44 24,986,375,00 24,970,312,50 29,745,025,00 29,988,250,00 29,988,250,00 39,927,400,00 39,927,400,00 39,923,333,33 39,961,466,67 44,982,375,00 49,838,763,89 49,938,763,89 49,838,763,89 4 | Book Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,856,000.00 24,995,833.33 24,933,694.44 24,968,750.00 24,970,312.50 24,971,875.00 29,745,025.00 29,988,250.00 39,927,400.00 39,940,000.00 39,940,000.00 39,940,000.00 39,940,000.00 39,940,000.00 39,940,000.00 39,940,000.00 39,940,000.00 39,940,000.00 39,940,000.00 39,940,000.00 39,940,000.00 39,940,000.00 39,940,000.00 49,938,763.89 49,883,763.89 49,883,763.89 49,883,763.89 49,883,763.89 49,883,763.89 49,883,0444 49,936,111.11 49,937,222.22 49,943,333.33 49,981,041.67 | Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 |
| CP | Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation National Securities Clearing Corporation Amazon.com, Inc. J.P. Morgan Securities LLC Amazon.com, Inc. J.P. Morgan Securities LLC Amazon.com, Inc. J.P. Morgan Securities LLC *** *** *** *** *** *** *** | Yield 1.812 2.267 3.274 2.792 2.791 1.454 4.2524 1.551 2.268 2.267 2.267 3.563 2.200 2.674 4.2366 2.438 8.0.905 1.026 1.508 2.491 1.592 1.006 1.137 1.026 0.915 1.858 Yield 2.010 2.030 2.160 2.130 2.160 2.130 2.160 2.130 2.160 2.130 2.260 2.210 2.270 2.260 2.270 2.260 2.210 | Market Price 99.8950 99.8813 98.3632 98.7854 99.4240 99.5833 99.7348 99.8753 99.8813 99.8875 99.5833 99.91501 99.5583 99.9037 99.9608 99.1818 99.5722 99.8744 99.8722 99.8744 | Final Maturity 09/22/2022 09/20/2022 09/20/2023 02/07/2023 02/07/2023 01/23/2023 10/31/2022 09/21/2022 09/21/2022 09/21/2022 09/19/2022 09/19/2022 09/19/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 08/31/2022 | Par Value 15,000,000.00 20,000,000.00 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 26,000,000.00 30,000,000.00 30,000,000.00 40,00 | Market Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,696,354.17 24,856,000.00 24,970,312.50 24,971,875.00 29,867,500.00 29,867,500.00 29,988,250.00 39,927,400.00 39,927,400.00 39,982,333.33 39,961,466.67 44,982,375.00 49,883,694.44 49,936,11.11 49,937,222.22 49,981,041.67 838,906,245.83 Market Value 0.12 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 24,982,505.50 24,990.02.00 24,992,502.50 25,1012,496.49 35,500.00 39,000.00 | Book Value | Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 |
| CP | Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation National Securities Clearing Corporation Amazon.com, Inc. J.P. Morgan Securities LLC Amazon.com, Inc. J.P. Morgan Securities LLC Amazon.com, Inc. J.P. Morgan Securities LLC *** **Description FIRST AMER:GVT OBLG Z BLKRK LQ:FEDFUND INSTL GOLDMAN-FS GOVT INST ALLSPRING:GOVT MM SEL FEDELTY IMM:GOVT INSTL JPMORGAN-PS GOVT INSTL JPMORGAN-PS IMSE ME MEMPWR JPMORGAN-PRIME MM EMPWR JPMORGAN-PRIME MM EMPWR JPMORGAN-PRIME MM EMPWR JPMORGAN-PRIME MM EMPWR SS INST INV:US GV MM OPP SS INST INV:US GV MM OPP SS INST INV:US GV MM OPP | Vield 1.812 2.267 3.274 2.792 2.791 1.454 4.2524 1.551 2.268 2.267 2.267 3.563 2.200 2.674 2.366 2.438 0.905 1.026 1.137 1.050 1.091 1.592 1.006 1.137 1.026 0.915 1.858 Vield 2.010 2.030 2.160 2.130 2.160 2.130 2.160 2.130 2.160 2.210 2.220 2.220 2.260 2.210 2.210 | Market Price 99.8950 99.8813 98.3632 98.7854 99.4240 99.5833 99.8750 99.8813 99.8875 99.1501 99.5833 99.9608 99.1855 99.5794 99.6735 99.6735 99.6735 99.6745 99.8744 99.8722 99.8744 99.8742 99.8744 99.6715 00.0000 1.00000 | Final Maturity 09/22/2022 09/20/2022 03/03/2023 02/07/2023 01/23/2023 01/23/2023 01/23/2023 01/23/2023 01/23/2023 01/20/2022 09/21/2022 09/21/2022 09/21/2022 09/21/2022 09/21/2022 09/21/2023 01/20/2023 01/20/2023 01/20/2023 01/20/2023 01/20/2023 09/21/2022 | Par Value 15,000,000.00 20,000,000.00 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 30,000,000.00 30,000,000.00 40,000,000.00 40,000,000.00 40,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 842,000,000.00 842,000,000.00 842,000,000.00 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 24,975,012.99 24,995,007.00 24,985,007.00 25,000,000.00 35,000,000.00 35,000,000.00 35,000,000.00 36,0 | Market Value 14,984,250.00 19,976,250.00 24,590,791,67 24,696,354.17 24,896,000.00 24,983,333 24,933,694.44 24,968,750.00 26,556,375.00 29,745,025.00 29,745,025.00 29,888,250.00 39,972,740.00 39,823,333.33 39,961,466.67 44,982,375.00 49,838,763.89 49,938,111.11 49,937,222.22 49,937,222.22 49,938,1041.67 | Book Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,856,000.00 24,898,333.33 24,933,694.44 24,968,375.00 26,5756,375.00 29,745,025.00 29,786,750.00 29,887,250.00 39,940,000.00 39,997,400.00 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 24,995,000.00 24,995,000.00 24,995,000.00 24,995,000.00 24,995,000.00 24,995,000.00 25,014,996,99 35,000.000.00 | Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 |
| CP | Amazon.com, Inc. National Securities Clearing Corporation Private Export Funding Corporation Amazon.com, Inc. Amazon.com, Inc. Amazon.com, Inc. Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation Private Export Funding Corporation National Securities Clearing Corporation Amazon.com, Inc. J.P. Morgan Securities LLC Amazon.com, Inc. J.P. Morgan Securities LLC Amazon.com, Inc. J.P. Morgan Securities LLC *** *** *** *** *** *** *** | Yield 1.812 2.267 3.274 2.792 2.791 1.454 4.2524 1.551 2.268 2.267 2.267 3.563 2.200 2.674 4.2366 2.438 8.0.905 1.026 1.508 2.491 1.592 1.006 1.137 1.026 0.915 1.858 Yield 2.010 2.030 2.160 2.130 2.160 2.130 2.160 2.130 2.160 2.130 2.260 2.210 2.270 2.260 2.270 2.260 2.210 | Market Price 99.8950 99.8813 98.3632 98.7854 99.4240 99.5833 99.7348 99.8753 99.8813 99.8875 99.5833 99.91501 99.5583 99.9037 99.9608 99.1818 99.5722 99.8744 99.8722 99.8744 | Final Maturity 09/22/2022 09/20/2022 09/20/2023 02/07/2023 02/07/2023 01/23/2023 10/31/2022 09/21/2022 09/21/2022 09/21/2022 09/19/2022 09/19/2022 09/19/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 08/31/2022 | Par Value 15,000,000.00 20,000,000.00 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 26,000,000.00 30,000,000.00 30,000,000.00 40,00 | Market Value 14,984,250.00 19,976,250.00 24,590,791.67 24,696,354.17 24,696,354.17 24,856,000.00 24,970,312.50 24,971,875.00 29,867,500.00 29,867,500.00 29,988,250.00 39,927,400.00 39,927,400.00 39,982,333.33 39,961,466.67 44,982,375.00 49,883,694.44 49,936,11.11 49,937,222.22 49,981,041.67 838,906,245.83 Market Value 0.12 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 24,982,505.50 24,990.02.00 24,992,502.50 25,1012,496.49 35,500.00 39,000.00 | Book Value | Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 |

2.213

1.0001

08/31/2022

382,955,017.11 382,977,506.61

382,990,001.11

(12,494.50)

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|---|--|--|--|---|--|--|--|--|
| Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| 757710UR7 826239FX8 | REDONDO BEACH CALIF UNI SCH DIST SIERRA CALIF IT CMNTY COLLEGE DIST | 1.222 0.229 | 97.8890 96.7700 | 08/01/2023 08/01/2023 | 260,000.00 260,000.00 | 254,511.40 251,602.00 | 260,000.00 260,000.00 | (5,488.60 (8,398.00 |
| 074437HA5 | BEAUMONT CALIF UNI SCH DIST | 0.690 | 93.4070 | 08/01/2024 | 275,000.00 | 256,869.25 | 275,000.00 | (18,130.75 |
| 797508JT6 | SAN DIEGUITO CALIF UN HIGH SCH DIST | 0.275 | 96.8460 | 08/01/2023 | 425,000.00 | 411,595.50 | 425,000.00 | (13,404.50 |
| 799017XT0 799017XS2 | SAN MATEO CALIF UN HIGH SCH DIST SAN MATEO CALIF UN HIGH SCH DIST | 0.256 0.166 | 96.4200 100.0000 | 09/01/2023 09/01/2022 | 500,000.00 500,000.00 | 482,100.00 500,000.00 | 500,000.00 500,000.00 | (17,900.0 |
| 074437HB3 | BEAUMONT CALIF UNI SCH DIST | 1.109 | 91.6510 | 08/01/2025 | 500,000.00 | 458,255.00 | 500,000.00 | (41,745.0 |
| 757710US5 | REDONDO BEACH CALIF UNI SCH DIST | 1.571 | 96.3360 | 08/01/2024 | 500,000.00 | 481,680.00 | 500,000.00 | (18,320.0 |
| 826239FY6 | SIERRA CALIF JT CMNTY COLLEGE DIST | 0.344 | 93.5040 | 08/01/2024 | 500,000.00 | 467,520.00 | 500,000.00 | (32,480.0 |
| 987388GU3 826239GH2 | YOSEMITE CALIF CMNTY COLLEGE DIST SIERRA CALIF JT CMNTY COLLEGE DIST | 1.440 0.354 | 95.7190 93.8700 | 08/01/2024 08/01/2024 | 700,000.00 720,000.00 | 670,033.00 675,864.00 | 700,000.00 720,000.00 | (29,967.0 (44,136.0 |
| 987388GT6 | YOSEMITE CALIF CMNTY COLLEGE DIST | 1.140 | 97.6100 | 08/01/2023 | 750,000.00 | 732,075.00 | 750,000.00 | (17,925.0 |
| 802498YZ2 | SANTA MONICA-MALIBU UNI SCH DIST CALIF | 0.669 | 90.1720 | 08/01/2025 | 1,000,000.00 | 901,720.00 | 1,000,000.00 | (98,280.0 |
| 802498YY5 | SANTA MONICA-MALIBU UNI SCH DIST CALIF | 0.396 | 94.1600 | 08/01/2024 | 1,000,000.00 | 941,600.00 | 1,000,000.00 | (58,400.0 |
| 797508HV3 56781RKT3 | SAN DIEGUITO CALIF UN HIGH SCH DIST MARIN CALIF CMNTY COLLEGE DIST | 0.275 0.763 | 96.8460 91.1760 | 08/01/2023 08/01/2025 | 1,000,000.00 1,065,000.00 | 968,460.00 971,024.40 | 1,000,000.00 1,065,000.00 | (31,540.0 |
| 419792C95 | HAWAII ST | 0.703 | 99.8140 | 10/01/2022 | 2,305,000.00 | 2,300,712.70 | 2,305,000.00 | (4,287.3 |
| 419792D37 | HAWAII ST | 0.713 | 93.8990 | 10/01/2024 | 2,500,000.00 | 2,347,475.00 | 2,500,000.00 | (152,525.0 |
| 8014952P6 | SANTA CLARA CALIF UNI SCH DIST | 0.210 | 97.3220 | 07/01/2023 | 2,870,000.00 | 2,793,141.40 | 2,870,000.00 | (76,858.6 |
| 419792D29 419792D45 | HAWAII ST HAWAII ST | 0.422 1.033 | 96.4550 92.8210 | 10/01/2023 10/01/2025 | 3,260,000.00 3,660,000.00 | 3,144,433.00 3,397,248.60 | 3,260,000.00 3,660,000.00 | (115,567.0 |
| 7994082E8 | SAN RAMON VALLEY CALIF UNI SCH DIST | 0.967 | 92.3250 | 08/01/2025 | 4,505,000.00 | 4,159,241.25 | 4,505,000.00 | (262,751.4 |
| 882724XJ1 | TEXAS ST | 0.508 | 96.4660 | 10/01/2023 | 4,745,000.00 | 4,577,311.70 | 4,745,000.00 | (167,688.3 |
| 882724XK8 | TEXAS ST | 0.794 | 94.3480 | 10/01/2024 | 5,810,000.00 | 5,481,618.80 | 5,810,000.00 | (328,381.2 |
| 419792F92 | HAWAII ST | 1.033 | 92.4660 | 08/01/2025 | 6,250,000.00 | 5,779,125.00 | 6,250,000.00 | (470,875.0 |
| 419792F84 419792A71 | HAWAII ST HAWAII ST | 0.713 0.713 | 94.7500 93.8990 | 08/01/2024 10/01/2024 | 9,000,000.00 10,000,000.00 | 8,527,500.00 9,389,900.00 | 9,000,000.00 10,000,000.00 | (472,500.0 (610,100.0 |
| 419792A63 | HAWAII ST | 0.422 | 96.4550 | 10/01/2023 | 10,000,000.00 | 9,645,500.00 | 10,000,000.00 | (354,500.0 |
| 419792A55 | HAWAII ST | 0.247 | 99.8210 | 10/01/2022 | 10,000,000.00 | 9,982,100.00 | 10,000,000.00 | (17,900.0 |
| 93974EYB6 | WASHINGTON ST | 3.350 | 99.1210 | 08/01/2025 | 10,065,000.00 | 9,976,528.65 | 10,065,000.00 | (88,471.3 |
| 419792A89 | HAWAII ST | 1.033 | 97.7920 | 10/01/2025 | 12,775,000.00 | 12,492,928.00 | 13,435,701.86 | (942,773.8 |
| 93974EYA8 93974ETF3 | WASHINGTON ST WASHINGTON ST | 3.350 0.470 | 99.3860 93.7380 | 08/01/2024 08/01/2024 | 13,475,000.00 14,995,000.00 | 13,392,263.50 14,056,013.10 | 13,475,000.00 14,995,000.00 | (82,736.5 (938,986.9 |
| 419792F76 | HAWAII ST | 0.470 | 97.2500 | 08/01/2024 | 15,000,000.00 | 14,587,500.00 | 15,000,000.00 | (412,500.0 |
| 93974EXZ4 | WASHINGTON ST | 3.250 | 99.6260 | 08/01/2023 | 18,840,000.00 | 18,769,538.40 | 18,840,000.00 | (70,461.6 |
| 93974EYC4 | WASHINGTON ST | 3.370 | 98.6190 | 08/01/2026 | 20,825,000.00 | 20,537,406.75 | 20,825,000.00 | (287,593.2 |
| | | 1.516 | 96.8212 | 08/19/2024 | 190,835,000.00 | 184,762,395.40 | 191,495,701.86 | (6,733,306.4 |
| Mutual Fund | | | | | | | | |
| Open-End Fund | Description | ¥72-1 3 | Market Price | Final Maturity | Don W-1 | Market Value | Dool: W-1- | Not Unverticed C + # |
| CLTRSF | Description CALTRUST | Yield | Market Price 1.0086 | Final Maturity | Par Value 93,213,169.12 | 94,017,200.84 | 94,017,200.84 | Net Unrealized Gain/Loss (0.0 |
| | | | | | | | | |
| CLTRSF | CALTRUST | | 1.0086 | | 93,213,169.12 | 94,017,200.84 | 94,017,200.84 | (0.0) |
| Non-US Gov | | | | | | | | |
| SUPRANATION | | | | | | | | |
| Cusip 45906M3C3 | Description INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM | 2.540 | Market Price 98.0068 | Final Maturity 03/28/2024 | Par Value 3,895,000.00 | Market Value 3,817,364.86 | 3,877,758.19 | Net Unrealized Gain/Loss (60,393.3 |
| | | | | 03/28/2024 | | | | |
| 45950VRA6 | INTERNATIONAL FINANCE CORP | 1.099 | 95.1600 | 01/21/2025 | 25.000.000.00 | 23,790,000.00 | 24,965,549,95 | (1.175,549.9 |
| | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP | 1.099 0.484 | 95.1600 93.1183 | 01/21/2025 09/23/2024 | 25,000,000.00 25,000,000.00 | 23,790,000.00 23,279,575.00 | 24,965,549.95 24,977,499.32 | |
| 45950VQG4 45950VQL3 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION | 0.484 0.719 | 93.1183 93.7370 | 09/23/2024 10/29/2024 | 25,000,000.00 25,000,000.00 | 23,279,575.00 23,434,250.00 | 24,977,499.32 24,979,249.16 | (1,697,924.3 (1,544,999.1 |
| 45950VQZ2 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP | 0.484 0.719 0.829 | 93.1183 93.7370 96.6450 | 09/23/2024 10/29/2024 01/19/2024 | 25,000,000.00 25,000,000.00 25,000,000.00 | 23,279,575.00 23,434,250.00 24,161,250.00 | 24,977,499.32 24,979,249.16 24,986,735.10 | (1,697,924.3 (1,544,999.1 (825,485.1 |
| 45950VQG4 45950VQL3 45950VQZ2 45950VPQ3 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP | 0.484 0.719 0.829 0.273 | 93.1183 93.7370 96.6450 93.4230 | 09/23/2024 10/29/2024 01/19/2024 08/22/2024 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 | 23,279,575.00 23,434,250.00 24,161,250.00 23,355,750.00 | 24,977,499.32 24,979,249.16 24,986,735.10 24,988,839.34 | (1,175,549,9 (1,697,924,3; (1,544,999.1) (825,485.1) (1,633,089.3) |
| 45950VQG4 45950VQL3 45950VQZ2 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP | 0.484 0.719 0.829 | 93.1183 93.7370 96.6450 | 09/23/2024 10/29/2024 01/19/2024 | 25,000,000.00 25,000,000.00 25,000,000.00 | 23,279,575.00 23,434,250.00 24,161,250.00 | 24,977,499.32 24,979,249.16 24,986,735.10 | (1,697,924.3: (1,544,999.1) (825,485.1) |
| 45950VQG4 45950VQL3 45950VQZ2 45950VPQ3 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP | 0.484 0.719 0.829 0.273 | 93.1183 93.7370 96.6450 93.4230 | 09/23/2024 10/29/2024 01/19/2024 08/22/2024 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 | 23,279,575.00 23,434,250.00 24,161,250.00 23,355,750.00 | 24,977,499.32 24,979,249.16 24,986,735.10 24,988,839.34 | (1,697,924.3 (1,544,999.1 (825,485.1 (1,633,089.3 |
| 45950VQG4 45950VQL3 45950VQZ2 45950VPQ3 US Gov T-BILL Cusip | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP Description | 0.484 0.719 0.829 0.273 | 93.1183 93.7370 96.6450 93.4230 | 09/23/2024 10/29/2024 01/19/2024 08/22/2024 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 | 23,279,575.00 23,434,250.00 24,161,250.00 23,355,750.00 | 24,977,499.32 24,979,249.16 24,986,735.10 24,988,839.34 | (1,697,924.3 (1,544,999.1 (825,485.1 (1,633,089.3 |
| 45950VQG4 45950VQL3 45950VQZ2 45950VPQ3 US Gov T-BILL Cusip | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 | 93.1183 93.7370 96.6450 93.4230 94.5248 | 09/23/2024 10/29/2024 01/19/2024 08/22/2024 08/25/2024 Final Maturity 06/15/2023 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 | 23,279,575.00 23,434,250.00 24,161,250.00 23,355,750.00 121,838,189.86 | 24,977,499.32 24,979,249.16 24,988,735.10 24,988,839.34 128,775,631.06 | (1,697,924.: (1,544,999.1 (825,485.) (1,633,089.: (6,937,441.: Net Unrealized Gain/Loss |
| 45950VQG4 45950VQL3 45950VPQ3 US Gov T-BILL Cusip 912796X53 912796U31 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP Description UNITED STATES TREASURY UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 | 09/23/2024 10/29/2024 01/19/2024 08/22/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 Par Value 10,000,000.00 10,000,000.00 | 23,279,575,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189.86 Market Value 9,744,490,30 9,836,754,20 | 24,977,499,32 24,979,249,16 24,986,735,10 24,988,839,34 128,775,631,06 Book Value 9,780,564,61 9,905,294,86 | (1,697,924.3 (1,544,999.1 (825,485.1) (1,633,089.3 (6,937,441.2 Net Unrealized Gain/Loss (36,074.3 (68,540.3 |
| 45950VQG4 45950VQL3 45950VQZ2 45950VPQ3 US Gov T-BILL Cusip 912796X53 912796X53 912796X79 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP Description UNITED STATES TREASURY UNITED STATES TREASURY UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 | 09/33/2024 10/29/2024 01/19/2024 08/22/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 | 23,279,575,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189.86 Market Value 9,744,490,30 9,836,754,20 9,919,062,50 | 24,977,499,32 24,979,249,16 24,986,735,10 24,988,839,34 128,775,631.06 Book Value 9,780,564,61 9,905,294,86 9,937,729,17 | (1,697,924.3 (1,544,992.1 (825,485.1) (1,633,089.3 (6,937,441.2 Net Unrealized Gain/Loss (36,074.3 (68,540.6 (18,666.4 |
| 45950VQG4 45950VQL3 45950VQL3 45950VPQ3 US Gov T-BILL Cusip 912796U31 912796X73 912796X79 912796X70 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 | 09/23/2024 10/29/2024 01/19/2024 08/22/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 11/25/2022 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 | 23,279,575,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189,86 Market Value 9,744,490.30 9,836,754,20 9,919,062,50 9,933,652,80 | 24,977,499,32 24,979,249,16 24,986,735,10 24,988,839,34 128,775,631.06 Book Value 9,780,564,61 9,905,294.86 9,937,729,17 9,964,583,33 | (1,697,924.3 (1,544,99). (825,485.1 (1,633,089.3 (6,937,441.2 Net Unrealized Gain/Loss (56,074.3 (68,540.6 (18,666.6 (30,930.3 |
| 45950VQG4 45950VQU3 45950VQU2 45950VPQ3 US Gov T-BILL Cusip 912796XS3 912796XS9 912796X79 912796YA1 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 99.3365 | 09/23/2024 10/29/2024 01/19/2024 08/22/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 11/25/2022 02/16/2023 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 Par Value 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 25,000,000.00 | 23,279,575,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189.86 Market Value 9,744,490,30 9,836,754,20 9,919,062,50 9,933,652,80 24,624,333,25 | 24,977,499,32 24,979,249,16 24,988,839,34 128,775,631.06 Book Value 9,780,564,61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 | (1,697,924.3 (1,544,99.1 (825,485.1 (1,633,089.3 (6,937,441.2 Net Unrealized Gain/Loss (68,540. (18,666. (30,930.5 (24,500.) |
| 45950VQG4 45950VQJ3 45950VQJ2 45950VPQ3 US Gov T-BILL Cusip 912796X3 912796X1 912796X79 912796YA1 912796YA1 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 | 09/23/2024 10/29/2024 01/19/2024 08/22/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 11/25/2022 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 | 23,279,575,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189,86 Market Value 9,744,490.30 9,836,754,20 9,919,062,50 9,933,652,80 | 24,977,499,32 24,979,249,16 24,986,735,10 24,988,839,34 128,775,631.06 Book Value 9,780,564,61 9,905,294.86 9,937,729,17 9,964,583,33 | (1,697,924.3 (1,544,99) (825,485.1 (1,633,089.3 (6,937,441.2 Net Unrealized Gain/Loss (36,074.3 (68,540.6 (18,666.6 (30,930.3 (24,500.1 (24,500.1 |
| 45950VQG4 45950VQU3 45950VQU2 45950VPQ3 US Gov T-BILL Cusip 912796XS3 912796U31 912796X79 912796W70 912796W10 912796W10 912796YA1 912796YA1 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 3.099 1.623 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1306 99.3306 98.4973 98.4973 98.3675 98.4973 | 09/23/2024 10/29/2024 01/19/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 11/25/2022 02/16/2023 03/23/2023 03/23/2023 02/23/2023 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 Par Value 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 | 23,279,575,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189,86 Market Value 9,744,490,30 9,836,754,20 9,919,062,50 9,933,652,80 24,624,333,25 24,624,333,25 24,624,333,25 24,591,885,50 24,608,605,00 | 24,977,499,32 24,979,249,16 24,986,735,10 24,988,839,34 128,775,631,06 Book Value 9,780,564,61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981,91 24,807,074,65 | (1,697,924.3 (1,544.99) (825,485.1 (1,633,089.3 (6,937,441.2 Net Unrealized Gain/Loss (36,074.3 (68,540.6 (18,666.6 (30,930.9 (24,500.1 (185,096.4 (198,394.1 |
| 45950VQG4 45950VQG3 45950VQ22 45950VPQ3 | INTERNATIONAL FINANCE CORP Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 1.627 1.315 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 99.3365 98.4973 98.3675 98.4934 98.3675 98.4347 | 09/23/2024 10/29/2024 01/19/2024 08/22/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 02/16/2023 02/32/2023 02/32/2023 02/23/2023 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 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 | 23,279,575,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189.86 Market Value 9,744,490.30 9,836,754.20 9,919,062.50 24,624,333.25 24,591,885.50 24,608,680.50 24,608,680.50 | 24,977,499,32 24,979,249,16 24,988,839,34 128,775,631.06 Book Value 9,780,564,61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981,91 24,807,074,65 24,843,836,80 | (1,697,924.3 (1,544,99). (825,485.1 (1,633,089.3 (6,937,441.2 Net Unrealized Gain/Loss (36,074.3 (68,540.6 (18,666.6 (30,930.2 (24,500.1 (185,096.4 (198,394.1 (225,156.3 |
| 45950VQG4 45950VQL3 45950VQL3 45950VPQ3 US Gov T-BILL Cusip 912796XS3 912796U31 912796YA1 912796YA1 912796YA1 912796YA1 912796YA1 912796T33 912796T33 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 1.627 1.315 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 99.3365 98.4973 98.4973 98.4973 98.4347 98.3675 98.4347 | 09/23/2024 10/29/2024 01/19/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 02/16/2023 02/23/2023 02/23/2023 02/23/2023 02/23/2023 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 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 25,000,000.00 | 23,279,575,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189.86 Market Value 9,744,490,30 9,836,754,20 9,919,062,50 9,933,652,80 24,624,333,25 24,624,333,25 24,624,638,680,50 24,608,680,50 24,608,680,50 24,608,680,50 | 24,977,499,32 24,979,249,16 24,988,839,34 128,775,631.06 9,780,564,61 9,905,524,86 9,937,729,17 9,964,583,33 24,648,833,38 24,648,833,38 24,776,981.91 24,807,074,65 24,843,836,80 24,864,305,73 | (1,697,924.3) (1,544,999.1) (825,485.1) (1,633,089.3) (6,937,441.2) Net Unrealized Gain/Loss (36,074.2) (18,666.4) (24,500.1) (24,500.1) (185,096.4) (198,394.1) (25,156.3) |
| 45950VQG4 45950VQG3 45950VQZ2 45950VPQ3 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 3.099 1.623 1.627 1.315 1.359 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 99.3365 98.4973 98.3675 98.4347 98.3477 98.3479 99.2733 | 09/23/2024 10/29/2024 01/19/2024 08/25/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 02/16/2023 03/23/2023 02/23/2023 02/23/2023 01/26/2023 01/26/2023 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 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 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 | 23,279,575,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189.86 Market Value 9,744,490,30 9,836,754,20 9,193,062,50 9,933,652,80 24,624,333,25 24,591,885,50 24,608,680,50 24,608,680,50 24,608,680,50 24,689,156,25 24,813,16,00 | 24,977,499,32 24,979,249,16 24,986,735,10 24,988,839,34 128,775,631.06 Book Value 9,780,564,61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981,91 24,807,074,65 24,843,836,80 24,864,305,73 24,984,833,31 24,984,833,31 | (1,697,924.3 (1,544,99) (825,485.1 (1,633,089.3 (6,937,441.2 Net Unrealized Gain/Loss (36,074.3 (68,540.6 (18,666.6 (30,930.3 (24,500.1 (24,500.1 (185,096.4 (198,304.1 (235,156.3 (175,149.4) |
| 45950VQG4 45950VQL3 45950VQL3 45950VPQ3 US Gov T-BILL Cusip 912796X53 912796X31 912796X19 912796YA1 912796YA1 912796YA1 912796YA1 912796YA1 912796YA1 912796YA1 912796YA1 912796YA1 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 1.627 1.315 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 99.3365 98.4973 98.4973 98.4973 98.4347 98.3675 98.4347 | 09/23/2024 10/29/2024 01/19/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 02/16/2023 02/23/2023 02/23/2023 02/23/2023 02/23/2023 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 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 25,000,000.00 | 23,279,575,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189.86 Market Value 9,744,490,30 9,836,754,20 9,919,062,50 9,933,652,80 24,624,333,25 24,624,333,25 24,624,638,680,50 24,608,680,50 24,608,680,50 24,608,680,50 | 24,977,499,32 24,979,249,16 24,988,839,34 128,775,631.06 9,780,564,61 9,905,524,86 9,937,729,17 9,964,583,33 24,648,833,38 24,648,833,38 24,776,981.91 24,807,074,65 24,843,836,80 24,864,305,73 | (1,697,924.; (1,544,99.1) (825,485.) (1,633,089.5) (6,937,441.2) Net Unrealized Gain/Loss (36,074.; (36,540.; (18,666.; (30,930.; (24,500.) (185,096.; (198,394.; (235,156.; (175,149.; (46,594).; (46,594).; |
| 45950VQG4 45950VQG3 45950VQ22 45950VPQ3 | INTERNATIONAL FINANCE CORP Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 1.623 1.623 1.623 1.623 0.301 0.301 0.203 0.119 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 99.3365 98.4973 98.4347 98.4347 98.7566 99.2733 99.7832 99.7832 | 09/23/2024 10/29/2024 01/19/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2023 03/23/2023 12/15/2022 02/16/2023 02/23/2023 02/23/2023 02/23/2023 02/23/2023 12/01/2022 10/06/2022 10/06/2022 10/06/2022 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 | 23,279,575,00 23,434,250,00 24,161,250,00 24,161,250,00 23,355,750,00 121,838,189.86 Market Value 9,744,490.30 9,836,754.20 9,919,062.50 9,933,652.80 24,624,333.25 24,591,885.50 24,608,680.50 24,608,680.50 24,689,156.25 24,818,16.00 24,945,798.50 24,945,798.50 24,945,798.50 | 24,977,499,32 24,979,249,16 24,988,839,34 128,775,631.06 9,780,564,61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981,91 24,807,074,65 24,843,336,80 24,864,305,73 24,994,833,31 24,992,793,40 24,995,138,89 | (1,697,924.; (1,544,999.; (825,485.; (1,633,089.; (6,937,441.; Net Unrealized Gain/Loss (56,074.; (68,540.; (18,666.; (30,930.; (24,500.; (24,500.; (24,500.; (175,149.; (166,171.; (46,994.; (49,340.; (51,345.; (51,3 |
| 45950VQG4 45950VQG3 45950VQZ2 45950VPQ3 US Gov T-BILL 912796X53 912796U31 912796X79 912796W70 912796W70 912796YA1 912796Y31 912796T33 912796T33 912796T33 912796T83 912796M89 912796M89 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP "" Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 3.099 1.623 1.627 1.315 0.244 0.301 0.203 0.119 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1306 99.3305 98.4973 98.4347 98.7366 99.2733 99.7832 99.7832 99.7832 | 09/23/2024 10/29/2024 01/19/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 11/25/2022 02/16/2023 03/23/2023 02/23/2023 02/23/2023 12/20/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 | 23,279,575,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189,86 Market Value 9,744,490,30 9,836,754,20 9,919,062,50 9,933,652,80 24,624,333,25 24,591,885,50 24,608,680,50 24,608,680,50 24,608,680,50 24,688,156,25 24,818,316,00 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 | 24,977,499,32 24,979,249,16 24,988,839,34 128,775,631.06 Book Value 9,780,564,61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981,91 24,807,074,65 24,843,836,80 24,844,305,73 24,984,833,31 24,992,793,40 24,997,138,89 24,997,144,10 24,997,1144,10 | (1,697,924.; (1,544,99). (825,485.] (1,633,089.2) (6,937,441.2) Net Unrealized Gain/Loss (36,074.; (88,540.; (18,666.; (30,930.) (24,500.) (24,500.) (24,500.) (158,096.; (175,149.; (166,517.; (46,994.; (49,340.) (51,345.) |
| 45950VQG4 45950VQG3 45950VQZ2 45950VPQ3 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 3.099 3.099 1.627 1.315 1.359 0.244 0.301 0.203 0.119 0.263 0.119 0.263 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 99.3365 98.4973 98.3675 98.4347 98.3675 99.7832 99.7832 99.7832 99.7832 99.7832 | 09/23/2024 10/29/2024 01/19/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 02/16/2023 03/23/2023 02/23/2023 02/23/2023 02/23/2023 01/26/2023 12/01/2022 10/06/2022 10/06/2022 10/06/2022 09/08/2022 09/08/2022 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 | 23,279,575,00 23,434,250,00 24,161,250,00 24,161,250,00 23,355,750,00 121,838,189,86 Market Value 9,744,490,30 9,836,754,20 9,919,062,50 9,933,652,80 24,624,333,25 24,591,885,50 24,608,680,50 24,608,680,50 24,608,680,50 24,648,136,250 24,945,798,50 | 24,977,499,32 24,979,249,16 24,988,839,34 128,775,631.06 9,780,564,61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981,91 24,807,074,65 24,843,836,80 24,864,305,73 24,992,793,40 24,992,793,40 24,992,793,40 24,999,711,81 24,998,711,81 24,998,711,81 24,998,711,81 | (1,697,924.; (1,544,994) (825,485.] (1,633,089.; (6,937,441.; Net Unrealized Gain/Loss (68,540.; (18,666.; (30,930.; (24,500.) (185,096.; (175,149.; (166,517.; (46,994.; (49,340.) (51,345.; (8,677.) (8,677.) |
| 45950VQG4 45950VQL3 45950VQL3 45950VPQ3 US Gov T-BILL Cusip 912796X53 912796X31 912796X11 912796YA1 912796T33 912796S34 912796S34 912796S89 912796M89 912796M89 912796M89 912796M89 | INTERNATIONAL FINANCE CORP Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 2.188 1.532 3.099 3.099 3.099 1.623 1.627 1.315 0.244 0.301 0.203 0.119 0.269 1.630 0.999 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 99.3365 98.4973 98.4347 98.7566 99.2733 99.7832 99.7832 99.7832 99.7832 99.7832 99.99601 98.4347 | 09/23/2024 10/29/2024 01/19/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 02/16/2023 02/23/2023 02/23/2023 01/26/2023 02/23/2023 12/01/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 | 23,279,575,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189.86 Market Value 9,744,490,30 9,836,754,20 9,919,062,50 24,624,333,25 24,624,333,25 24,624,333,25 24,624,333,25 24,624,838,156,25 24,818,816,00 24,945,798,50 | 24,977,499,32 24,979,249,16 24,988,839,34 128,775,631.06 9,780,564.61 9,905,294.86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981.91 24,807,074.65 24,843,385,80 24,864,305,73 24,994,833,31 24,992,793,40 24,994,833,31 24,997,141,10 24,998,711,81 29,768,125.00 34,939,975.00 | (1,697,924.3 (1,544,994) (825,485.1 (1,633,089.3 (6,937,441.2 Net Unrealized Gain/Loss (36,074.3 (36,734.6 (18,666.6 (30,930.) (24,500.1 (185,096.4 (198,394.1 (235,156.3 (175,149.4 (166,517.3 (46,994.8) (49,340.3 (51,345.6 (8,677.6 (8,677.7) (237,708.4 (101,062.2 |
| 45950VQG4 45950VQG3 45950VQZ2 45950VPQ3 US Gov T-BILL Cusip 912796X3 912796X3 912796W70 912796YA1 912796W10 912796YA1 912796W10 912796YA1 912796W10 912796W10 912796W10 912796W10 912796W10 912796W10 912796W10 912796W10 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 1.623 1.623 1.623 0.204 0.203 0.119 0.269 1.630 0.999 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 99.3365 98.4973 98.3675 98.4347 98.3675 99.7832 99.7832 99.7832 99.7832 99.7832 | 09/23/2024 10/29/2024 01/19/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 02/16/2023 03/23/2023 02/23/2023 02/23/2023 02/23/2023 01/26/2023 12/01/2022 10/06/2022 10/06/2022 10/06/2022 09/08/2022 09/08/2022 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 | 23,279,575,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189,86 Market Value 9,744,490,30 9,836,754,20 9,919,062,50 9,933,652,80 24,624,333,25 24,591,885,50 24,608,680,50 24,608,680,50 24,608,680,50 24,698,156,25 24,818,316,00 24,945,798,50 24,945,798,70 24,945,798,70 24,945,798,70 24,945,798,70 24,945,798,70 24,945,798,70 24,945,798,70 24,945,798,70 24,945,798,70 24,945,798,70 24,945,798,70 24,945,798,70 24,945,798,70 24,945,798,70 24,945,798,70 24,945,798,70 24,945,798,70 24,945,798,70 24,9 | 24,977,499,32 24,979,249,16 24,986,839,34 128,775,631.06 Book Value 9,780,564.61 9,905,294.86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981.91 24,807,074.65 24,843,833.81 24,992,793,40 24,992,793,40 24,997,144,10 24,999,711,81 29,768,125.00 34,939,975.00 39,977,141,33 | (1,697,924.3 (1,544,99) (825,485.1 (1,633,089.3 (6,937,441.2 (6,937,441.2 (88,540.6 (18,666.4 (30,930.3 (24,500.1 (24,500.1 (188,096.4 (198,394.1 (255,156.3 (175,149.4 (166,517.2 (46,994.5 (49,340.3 (51,345.6 (8,677.7 (237,708.4 (101,062.2 (25,886.1) |
| 45950VQG4 45950VQG3 45950VQZ2 45950VPQ3 US Gov T-BILL Cusip 912796X53 912796X53 912796W19 912796W89 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP "" Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 2.188 1.532 3.099 3.099 3.099 1.623 1.627 1.315 0.244 0.301 0.203 0.119 0.269 1.630 0.999 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1366 99.3365 98.4973 98.3675 98.4347 98.3473 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.83497 99.83497 99.83497 99.83499,8349 | 09/23/2024 10/29/2024 01/19/2024 08/25/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 11/25/2022 02/16/2023 02/23/2023 02/23/2023 01/26/2023 11/05/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 | 23,279,575,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189,86 Market Value 9,744,490,30 9,836,754,20 9,919,062,50 9,933,652,80 24,624,333,25 24,591,885,50 24,608,680,50 24,608,680,50 24,608,680,50 24,608,798,50 24,945,798,50 | 24,977,499,32 24,979,249,16 24,986,839,34 128,775,631.06 Book Value 9,780,564.61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981.91 24,807,074.65 24,843,833.83 24,776,981.91 24,807,074.65 24,843,833.83 24,795,813.89 24,997,118,19 29,768,125,00 34,939,977,144.10 24,998,7118,11 29,768,125,00 34,939,977,141,33 34,548,500.00 49,550,687,50 | (1,697,924.3 (1,544,994) (825,485.1 (1,633,089.3 (6,937,441.2 Net Unrealized Gain/Loss (36,074.3 (68,540.6 (18,666.6 (30,930.3 (24,500.1 (24,500.1 (24,500.1 (185,096.4 (198,394.1 (253,156.3 (175,149.4 (49,340.3 (51,345.6 (8,677.6 (237,708.8 (101,062.5 (25,830.1 (71,750.0 |
| 45950VQG4 45950VQG3 45950VQZ2 45950VPQ3 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 1.623 1.623 1.623 0.219 0.204 0.203 0.119 0.269 0.269 0.269 0.265 0.26 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 99.3365 98.4947 98.3675 98.4347 98.4367 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.89535 98.9535 98.9535 98.9535 | 09/23/2024 10/29/2024 01/19/2024 08/25/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 12/15/2022 11/25/2022 11/25/2022 11/25/2023 02/36/2023 02/36/2023 12/01/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 10/05/2023 11/03/2023 01/25/2023 01/25/2023 01/25/2023 01/25/2023 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 2 | 23,279,575,00 23,434,250,00 24,161,250,00 24,161,250,00 23,355,750,00 121,838,189.86 Market Value 9,744,490,30 9,836,754,20 9,919,062,50 9,933,652.80 24,624,333.25 24,591,885.50 24,608,680,50 24,608,680,50 24,608,680,50 24,648,181,600 24,945,798.50 24, | 24,977,499,32 24,979,249,16 24,988,839,34 128,775,631.06 9,780,564.61 9,905,294.86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981.91 24,807,074.65 24,843,336.80 24,864,305,73 24,992,793.40 24,992,793.40 24,992,793.40 24,992,714.10 24,998,711.81 29,768,125.00 34,939,975.00 39,977,413,33 49,548,500.00 49,550,687,50 49,741,729,17 | (1,697,924.3 (1,544,994) (825,485.1 (1,633,089.3 (6,937,441.2 (6,937,441.2 (68,540.6 (18,666.6 (30,939.3) (24,500.1 (24,500.1 (185,096.4 (198,394.1 (253,156.3 (175,149.4 (166,517.2 (46,994.5 (49,340.3 (31,345.6 (8,677.6 (237,708.4 (101,062.5 (25,830.3) (71,750.6 (73,937.2 (36,416.6) |
| 45950VQG4 45950VQG3 45950VQZ2 45950VPQ3 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP "" Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 1.623 1.315 0.244 0.301 0.269 0.999 0.986 2.650 2.637 1.238 | 93.1183 93.248 94.5248 94.5248 94.5248 94.5248 98.3675 99.1306 99.3365 98.4973 98.4347 98.7566 99.2733 99.7832 99.7832 99.7832 99.7835 99.8935 99.8935 99.8935 99.8935 99.8935 99.8935 99.8935 | 09/23/2024 10/29/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 11/25/2022 02/16/2023 03/23/2023 02/23/2023 02/23/2023 12/01/2022 10/06/2022 10/06/2022 10/06/2022 09/08/2022 09/08/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 | 23,279,575,00 23,434,250,00 23,435,750,00 24,161,250,00 23,355,750,00 121,838,189,86 Market Value 9,744,490,30 9,336,754,20 9,919,062,50 9,933,652,80 24,624,333,25 24,624,333,25 24,608,680,50 24,608,680,50 24,608,680,50 24,648,336,52 24,818,316,00 24,945,798,50 24,945,798,798,70 24,945,798,70 24,945,798,70 24,945,798,70 24,945,798,70 24,945,798,70 24,945,788,788,788,788,788,788,788,788,788,78 | 24,977,499,32 24,979,249,16 24,986,735,10 24,988,839,34 128,775,631.06 Book Value 9,780,564,61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981,91 24,807,074,65 24,843,836,80 24,864,305,73 24,984,833,31 24,992,793,40 24,997,144,10 24,998,711,81 29,768,125,00 39,977,413,33 49,548,500,00 49,550,687,50 49,741,729,17 49,938,000,83 | (1,697,924.; (1,544,99). (825,485.] (1,633,089.2) (6,937,441.2) Net Unrealized Gain/Loss (36,074.; (88,540.t) (18,666.t) (24,500.) (24,500.) (185,096.t) (198,394.t) (253,156.t) (175,149.t) (46,994.t) (49,340.t) (51,345.t) (8,6777.t) (237,708.t) (101,062.t) (73,977.t) (36,3416.t) (434,860.t) (35,446.t) (443,460.t) |
| 45950VQG4 45950VQG3 45950VQZ2 45950VPQ3 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 1.623 1.623 1.623 0.204 0.203 0.119 0.263 0.999 0.986 2.650 2.630 1.293 0.381 | 93.1183 93.7370 96.6450 93.4230 94.5248 94.5248 97.4449 98.3675 99.1906 99.3365 98.4973 98.3675 98.4347 98.3477 98.3437 99.7832 99.7832 99.7832 99.7832 99.5398 99.835 99.835 99.835 99.835 99.836 99.836 99.836 99.836 99.836 | 09/23/2024 10/29/2024 01/19/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 11/25/2022 02/16/2023 03/23/2023 02/23/2023 01/26/2023 12/01/2022 10/06/2022 10/06/2022 10/06/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 2 | 23,279,575,00 23,434,250,00 24,161,250,00 24,161,250,00 23,355,750,00 121,838,189.86 Market Value 9,744,490,30 9,836,754,20 9,191,062,50 9,933,652,80 24,624,333,25 24,591,885,50 24,689,156,25 24,688,680,50 24,688,680,50 24,688,680,50 24,689,156,25 24,818,16,00 24,945,798,50 24,945,798,798,50 24,945,798,798,798,798,798,798,798,798,798,798 | 24,977,499,32 24,979,249,16 24,986,735,10 24,988,839,34 128,775,631.06 9,780,564,61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981,91 24,807,074,65 24,843,836,80 24,864,305,73 24,984,833,31 24,992,793,40 24,992,793,40 24,997,144,10 24,998,711,81 29,768,125,00 34,939,975,00 34,939,975,00 34,939,975,00 34,958,800,00 49,558,687,50 49,548,500,00 49,558,687,50 49,548,500,00 49,558,687,50 49,741,729,17 49,938,000,83 49,958,350,00 | (1,697,924.; (1,544,99). (825,485.] (1,633,089.2) (6,937,441.2) Net Unrealized Gain/Loss (36,074.; (88,540.; (18,666.) (24,500.) (24,500.) (24,500.) (24,500.) (188,096.; (175,149.; (166,517.; (46,994.) (51,345.; (8,677.) (237,708.; (101,062.2) (25,830.) (71,750.) (31,397.2) (363,416.) (434,680.) (40,989.) |
| 45950VQG4 45950VQG3 45950VQG3 45950VQ22 45950VPQ3 | INTERNATIONAL FINANCE CORP Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 3.099 3.099 3.099 1.623 1.627 1.315 1.359 0.244 0.301 0.203 0.119 0.269 1.698 2.650 2.637 1.293 0.381 1.090 1. | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 99.3365 98.4973 98.4973 98.4347 98.7566 99.2733 99.7832 99.7832 99.7832 99.7836 99.8375 99.8395 99.8395 99.8395 99.8395 99.8395 99.8395 99.8395 99.8395 99.8395 99.8395 99.8395 99.8395 99.8395 98.9335 98.9335 98.7566 99.0067 | 09/23/2024 10/29/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 02/16/2023 02/36/2023 02/36/2023 12/01/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 09/08/2022 02/23/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 2 | 23,279,575,00 23,434,250,00 24,161,250,00 24,161,250,00 23,355,750,00 121,838,189.86 Market Value 9,744,490,30 9,836,754,20 9,919,062,50 24,633,365,28 24,624,333,25 24,638,635,00 24,698,680,50 24,698,680,50 24,698,156,25 24,818,16,00 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,947,6750,00 49,476,750,00 49,476,750,00 49,476,750,00 49,476,750,00 49,476,750,00 49,476,750,00 49,476,750,00 49,476,750,00 49,476,750,00 49,778,312,50 49,503,340,50 49,917,361,00 49,778,750,00 | 24,977,499,32 24,979,249,16 24,988,839,34 128,775,631.06 9,780,564.61 9,905,294.86 9,937,729,17 9,964,583,33 24,648,833,38 24,648,833,38 24,776,981.91 24,807,074.65 24,844,305,73 24,984,833,31 24,992,793,40 24,995,138.89 24,997,144.10 24,998,711.81 29,768,125,00 34,939,975,00 39,977,413,33 49,548,650,00 49,550,687,50 49,741,729,17 49,938,020,83 49,958,350,00 49,958,350,00 | (1,697,924.; (1,544,998.) (825,485.) (1,633,089.5) (6,937,441.3) Net Unrealized Gain/Loss (36,074.; (36,540.) (18,666.) (198,394.) (24,500.) (24,500.) (24,500.) (198,394.) (253,156.) (175,149.) (166,517.) (26,994.) (49,340.) (51,345.) (8,677.) (237,708.) (101,062.5) (237,708.) (101,062.5) (36,341.6) (434,680.5) (40,989.) (40,989.) |
| 45950VQG4 45950VQG3 45950VQZ2 45950VPQ3 | INTERNATIONAL FINANCE CORP Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 1.623 1.623 1.623 0.204 0.203 0.119 0.263 0.999 0.986 2.650 2.630 1.293 0.381 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 99.3365 98.4973 98.3675 98.4347 98.7566 99.2733 99.7832 99.7832 99.7832 99.7832 99.7839 99.8790 98.9535 98.9535 98.9535 98.7566 99.0067 99.8347 99.5398 99.8790 99.8347 | 09/23/2024 10/29/2024 01/19/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 02/16/2023 02/35/2023 02/35/2023 02/23/2023 01/26/2023 12/006/2022 10/06/2022 10/06/2022 09/08/2022 09/08/2022 01/05/2023 01/26/2023 01/26/2023 11/29/2022 09/29/2022 01/25/2023 01/26/2023 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 2 | 23,279,575,00 23,434,250,00 24,161,250,00 24,161,250,00 24,161,250,00 23,355,750,00 121,838,189,86 Market Value 9,744,490,30 9,836,754,20 9,919,062,50 9,933,652,80 24,624,333,25 24,694,333,25 24,694,333,25 24,698,680,50 24,698,680,50 24,698,156,25 24,688,680,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,947,6750,00 49,378,312,50 49,376,750,00 49,378,312,50 49,976,750,00 49,378,312,50 49,976,750,00 74,767,790,00 74,767,790,00 74,767,790,00 74,767,790,00 74,767,790,00 74,767,790,00 74,767,790,00 74,767,790,00 74,767,790,00 74,767,790,00 74,767,790,00 74,767,760,00 | 24,977,499,32 24,979,249,16 24,986,735,10 24,988,839,34 128,775,631.06 Book Value 9,780,564,61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981,91 24,807,074,65 24,843,836,80 24,864,305,73 24,984,833,31 24,992,793,40 24,995,138,89 24,997,144,10 24,998,711,81 29,768,125,00 34,939,975,00 39,977,41,33 349,548,500,00 49,550,687,50 49,784,799,179 49,938,020,83 49,958,350,00 49,982,500,00 74,542,089,80 74,542,089,80 | (1,697,924.; (1,544,99). (825,485.] (1,633,089.; (6,937,441.; Net Unrealized Gain/Loss (66,937,441.; (68,540.) (18,666.) (18,666.) (19,394.) (24,500.) (185,096.) (175,149.) (166,517.; (46,994.) (19,340.) (13,436.) (10,062.) (23,708.) (10,062.) (23,708.) (10,062.) (23,708.) (10,062.) (17,750.) (36,341.6.) (434,680.) (40,989.) (40,989.) (41,980.) (41,980.) (41,980.) (41,980.) (41,980.) (41,980.) (41,980.) (41,980.) (41,980.) (41,980.) (41,980.) (41,980.) (51,973.) |
| 45950VQG4 45950VQG3 45950VQZ2 45950VPQ3 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP "" Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 1.623 1.623 0.19 0.269 0.269 0.999 0.986 2.650 2.637 1.293 0.294 0.293 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1366 99.3365 98.4973 98.4347 98.4347 99.7332 99.7832 99.7832 99.7832 99.7832 99.8935 98.9535 98.9535 98.9536 99.0067 99.8347 99.5398 99.3691 | 09/23/2024 10/29/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2023 03/23/2023 12/15/2022 02/16/2023 02/23/2023 02/23/2023 01/26/2022 10/06/2022 10/06/2022 10/06/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 2 | 23,279,575,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189,86 Market Value 9,744,490,30 9,836,754,20 9,919,062,50 9,933,652,80 24,624,333,25 24,591,885,50 24,608,680,50 24,608,680,50 24,608,680,50 24,643,33,25 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,947,675,000 49,378,312,50 49,476,750,00 49,378,312,50 49,578,330,50 49,917,361,00 49,768,750,00 49,768,770,750,00 | 24,977,499,32 24,979,249,16 24,986,839,34 128,775,631.06 Book Value 9,780,564.61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981.91 24,897,794,17 24,894,833,31 24,992,793,40 24,894,833,31 24,992,793,40 24,995,138,89 24,997,144,10 24,998,711,81 29,768,125,00 34,939,975,00 34,949,975,00 | (1,697,924.3) (1,544,994) (825,485.1) (1,633,089.3) (6,937,441.2) Net Unrealized Gain/Loss (36,074.3) (88,540.6) (18,666.6) (30,930.9) (24,500.1) (24,500.1) (24,500.1) (24,500.1) (24,500.1) (24,500.1) (24,500.1) (24,500.1) (24,500.1) (27,709.4) (166,517.3) (46,934.5) (49,340.3) (51,345.6) (8,677.7) (237,708.4) (101,062.5) (25,830.1) (71,750.0) (40,989.0) (212,625.6) (413,680.3) (40,989.0) (212,625.6) (15,297.8) (525,218.7) |
| 45950VQC4 45950VQC3 45950VQZ2 45950VPQ3 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP "" Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 1.623 1.623 0.244 0.301 0.203 0.119 0.269 9.99 0.986 2.637 1.293 0.294 1.293 0.293 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 99.3336 98.4973 98.4347 98.7566 99.2733 99.7832 99.7832 99.7832 99.8939 98.9535 98.9535 98.9536 99.0067 99.8349 99.8399 | 09/23/2024 10/29/2024 01/19/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 11/25/2022 02/16/2023 03/23/2023 02/23/2023 02/23/2023 12/01/2022 10/06/2022 10/06/2022 10/05/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 12/29/2022 09/29/2022 11/22/2022 11/26/2023 10/06/2022 11/26/2023 10/06/2022 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 2 | 23,279,575,00 23,434,250,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189,86 Market Value 9,744,490,30 9,836,754,20 9,919,062,50 9,933,652,80 24,624,333,25 24,591,885,50 24,608,680,50 24,608,680,50 24,688,680,50 24,688,680,50 24,945,798,50 24,946,798,50 24,946,798,50 24,946,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,968,788,788,50 24,968,788,788,50 24,968,788,788,788,788,788,788,788,788,788,7 | 24,977,499,32 24,979,249,16 24,986,735,10 24,988,839,34 128,775,631.06 Book Value 9,780,564,61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981,91 24,807,074,65 24,843,836,80 24,864,305,73 24,984,833,31 24,992,793,40 24,995,138,89 24,997,144,10 24,998,711,81 29,768,125,00 39,977,413,33 49,548,500,00 49,582,500,00 49,582,500,00 74,542,089,80 74,592,687,50 74,968,780,73 109,987,594,44 | (1,697,924.; (1,544,99). (825,485.] (1,633,089.2) (6,937,441.2) Net Unrealized Gain/Loss (36,074.; (88,540.t) (18,666.t) (24,500.) (24,500.) (185,096.t) (198,394.t) (253,156.t) (175,149.t) (166,517.t) (46,994.t) (46,945.t) (110,162.t) (237,708.t) (17,750.t) (36,3416.t) (443,680.t) (40,989.t) (212,625.t) (15,297.s) (52,218.t) (151,385.t) (226,081.t) |
| 45950VQC4 45950VQC3 45950VQC2 45950VPQ3 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP "" Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 1.623 1.623 0.19 0.269 0.269 0.999 0.986 2.650 2.637 1.293 0.294 0.293 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1366 99.3365 98.4973 98.4347 98.4347 99.7332 99.7832 99.7832 99.7832 99.7832 99.8935 98.9535 98.9535 98.9536 99.0067 99.8347 99.5398 99.3691 | 09/23/2024 10/29/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2023 03/23/2023 12/15/2022 02/16/2023 02/23/2023 02/23/2023 01/26/2022 10/06/2022 10/06/2022 10/06/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 01/05/2023 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 2 | 23,279,575,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189,86 Market Value 9,744,490,30 9,836,754,20 9,919,062,50 9,933,652,80 24,624,333,25 24,591,885,50 24,608,680,50 24,608,680,50 24,608,680,50 24,643,33,25 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,947,675,000 49,378,312,50 49,476,750,00 49,378,312,50 49,578,330,50 49,917,361,00 49,768,750,00 49,768,770,750,00 | 24,977,499,32 24,979,249,16 24,986,839,34 128,775,631.06 Book Value 9,780,564.61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981.91 24,897,794,17 24,894,833,31 24,992,793,40 24,894,833,31 24,992,793,40 24,995,138,89 24,997,144,10 24,998,711,81 29,768,125,00 34,939,975,00 34,949,975,00 | (1,697,924.; (1,544,99). (825,485.; (1,633,089.) (6,937,441.; Net Unrealized Gain/Loss (36,074.; (86,540.; (18,666.; (30,930.; (24,500.) (24,500.) (185,096.; (175,149.) (165,17; (46,994.; (46,517.; (237,708.; (110,062.; (25,830.) (71,750.) (36,416.; (43,680.) (40,989.) (212,625.; (15,297.; (555,218.; (15,287.; (226,081.) |
| 45950VQG4 45950VQG3 45950VQ3 45950VQ22 45950VPQ3 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP "" Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 1.623 1.623 0.244 0.301 0.203 0.119 0.269 9.99 0.986 2.637 1.293 0.294 1.293 0.293 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 99.3336 98.4973 98.4347 98.7566 99.2733 99.7832 99.7832 99.7832 99.8939 98.9535 98.9535 98.9536 99.0067 99.8349 99.8399 | 09/23/2024 10/29/2024 01/19/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 11/25/2022 02/16/2023 03/23/2023 02/23/2023 02/23/2023 12/01/2022 10/06/2022 10/06/2022 10/05/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 12/29/2022 09/29/2022 11/22/2022 11/26/2023 10/06/2022 11/26/2023 10/06/2022 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 2 | 23,279,575,00 23,434,250,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189,86 Market Value 9,744,490,30 9,836,754,20 9,919,062,50 9,933,652,80 24,624,333,25 24,591,885,50 24,608,680,50 24,608,680,50 24,688,680,50 24,688,680,50 24,945,798,50 24,946,798,50 24,946,798,50 24,946,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,968,788,788,50 24,968,788,788,50 24,968,788,788,788,788,788,788,788,788,788,7 | 24,977,499,32 24,979,249,16 24,986,735,10 24,988,839,34 128,775,631.06 Book Value 9,780,564,61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981,91 24,807,074,65 24,843,836,80 24,864,305,73 24,984,833,31 24,992,793,40 24,995,138,89 24,997,144,10 24,998,711,81 29,768,125,00 39,977,413,33 49,548,500,00 49,582,500,00 49,582,500,00 74,542,089,80 74,592,687,50 74,968,780,73 109,987,594,44 | (1,697,924.; (1,544,99). (825,485.] (1,633,089.2) (6,937,441.2) Net Unrealized Gain/Loss (36,074.; (88,540.t) (18,666.t) (24,500.) (24,500.) (185,096.t) (198,394.t) (253,156.t) (175,149.t) (166,517.t) (46,994.t) (46,945.t) (110,162.t) (237,708.t) (17,750.t) (36,3416.t) (443,680.t) (40,989.t) (212,625.t) (15,297.s) (52,218.t) (151,385.t) (226,081.t) |
| 45950VQG4 45950VQG3 45950VQZ2 45950VPQ3 | INTERNATIONAL FINANCE CORP "" Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 1.623 1.623 0.244 0.301 0.203 0.119 0.269 9.99 0.986 2.637 1.293 0.294 1.293 0.293 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 99.3336 98.4973 98.4347 98.7566 99.2733 99.7832 99.7832 99.7832 99.8939 98.9535 98.9535 98.9536 99.0067 99.8349 99.8399 | 09/23/2024 10/29/2024 01/19/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 11/25/2022 02/16/2023 03/23/2023 02/23/2023 02/23/2023 12/01/2022 10/06/2022 10/06/2022 10/05/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 12/29/2022 09/29/2022 11/22/2022 11/26/2023 10/06/2022 11/26/2023 10/06/2022 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 | 23,279,575,00 23,434,250,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189,86 Market Value 9,744,490,30 9,836,754,20 9,919,062,50 9,933,652,80 24,624,333,25 24,591,885,50 24,608,680,50 24,608,680,50 24,688,680,50 24,688,680,50 24,945,798,50 24,946,798,50 24,946,798,50 24,946,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,956,798,50 24,968,788,788,50 24,968,788,788,50 24,968,788,788,788,788,788,788,788,788,788,7 | 24,977,499,32 24,979,249,16 24,986,735,10 24,988,839,34 128,775,631.06 Book Value 9,780,564,61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981,91 24,807,074,65 24,843,836,80 24,864,305,73 24,984,833,31 24,992,793,40 24,997,144,10 24,998,711,81 29,768,125,00 34,939,975,00 34,939,975,00 34,958,500,00 49,550,687,50 49,741,729,17 49,938,020,83 49,958,350,00 49,550,687,50 49,741,729,17 49,938,020,83 49,958,350,00 49,550,687,50 49,741,729,17 49,938,020,83 19,958,350,00 49,550,687,50 49,741,729,17 49,938,020,83 19,958,350,00 49,550,687,50 49,741,729,17 49,938,750,44 1,050,643,112,65 | (1,697,924.; (1,544,99). (825,485.; (1,633,089.) (6,937,441.; Net Unrealized Gain/Loss (36,074.; (86,540.; (18,666.; (30,930.; (24,500.) (24,500.) (185,096.; (175,149.) (165,17; (46,994.; (46,517.; (237,708.; (110,062.; (25,830.) (71,750.) (36,416.; (43,680.) (40,989.) (212,625.; (15,297.; (555,218.; (15,287.; (226,081.) |
| 45950VQC4 45950VQC3 45950VQC3 45950VQZ2 45950VPQ3 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP "" Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 1.623 1.623 1.315 1.315 1.315 0.269 0.269 0.299 0.986 2.650 0.999 0.986 2.650 0.443 0.118 1.232 Vield 3.219 1.232 1.233 1.232 1.232 1.232 1.232 1.232 1.232 1.232 1.232 1.233 1.234 1.234 1.232 1.234 1. | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 99.3336 98.4973 98.4347 98.7566 99.2733 99.7832 99.7832 99.7832 99.7832 99.8935 98.7566 99.0067 99.8349 99.8790 98.9535 98.7566 99.0067 99.8349 99.8793 | 09/23/2024 10/29/2024 01/19/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 11/25/2022 02/16/2023 03/23/2023 02/23/2023 02/23/2023 12/01/2022 10/06/2022 10/06/2022 10/06/2022 09/08/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 01/26/2023 12/29/2022 09/2022 11/23/2023 10/06/2022 11/25/2023 10/06/2022 11/25/2023 10/26/2023 10/26/2023 11/25/2023 10/26/2023 10/26/2023 10/26/2023 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 | 23,279,575,00 23,434,250,00 23,435,750,00 24,161,250,00 23,355,750,00 121,838,189,86 Market Value 9,744,490,30 9,336,754,20 9,919,062,50 9,933,652,80 24,624,333,25 24,624,333,25 24,624,333,25 24,638,680,50 24,688,680,50 24,688,680,50 24,688,798,50 24,945,798,50 24,946,788,788,788,788,788,788,788,788,788,78 | 24,977,499,32 24,979,249,16 24,986,735,10 24,988,839,34 128,775,631.06 Book Value 9,780,564,61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981,91 24,807,074,65 24,843,836,80 24,864,305,73 24,984,833,31 24,992,784,833,31 24,992,784,833,31 24,992,784,833,31 24,992,784,833,31 24,992,784,833,31 24,992,784,833,31 24,992,784,833,31 24,997,141,794,741,729,17 49,938,00,00 49,525,00,00 74,542,089,80 74,592,687,50 74,998,780,73 109,987,594,44 1,050,643,112,65 | (1,697,924.; (1,544,99). (825,485.] (1,633,089.2) (6,937,441.2) Net Unrealized Gain/Loss (36,074.; (68,540.4) (18,666.4) (24,500.) (185,096.4) (245,156.2) (166,517.; (46,994.4) (49,340.; (51,345.4) (49,340.; (31,345.4) (40,340.; (40,989.4) (41,600.) (42,600.) (40,989.4) (212,625.4) (15,297.8) (212,625.4) (131,385.2) (226,081.1) (3,779,866.4) Net Unrealized Gain/Loss (3,729.4) |
| 45950VQG4 45950VQG3 45950VQZ2 45950VPQ3 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP """ Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 1.623 1.623 1.627 1.315 1.359 0.244 0.301 0.203 0.119 0.263 0.998 0.986 2.650 2.637 1.293 0.381 1.091 0.203 2.736 1.360 0.435 0.118 1.232 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1365 98.4973 98.3675 99.8347 98.4347 98.7566 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 | 09/23/2024 10/29/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 Pinal Maturity 06/15/2023 03/23/2023 12/15/2022 02/16/2023 02/35/2023 02/35/2023 02/35/2023 02/35/2023 01/26/2023 11/03/2022 10/06/2022 10/06/2022 09/08/2023 01/26/2023 01/26/2023 01/26/2023 11/03/2022 09/02/2022 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 128,895,000.00 110,000,000.00 110,000,000.00 110,000,000.00 110,000,000.00 25,000,000.00 | 23,279,575,00 23,434,250,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189,86 Market Value 9,744,490,30 9,334,6754,20 9,919,062,50 9,933,652,80 24,624,333,25 24,591,885,50 24,608,680,50 24,689,156,25 24,618,316,00 24,945,798,50 24,947,6750,00 49,776,750,00 40,776,750,00 40,776,750,00 40,776,750,00 40,776,750,00 40,776,750,00 40,776,750,00 40,776,750,00 40,776,750,00 40,776,750,00 40,776,750,00 40,776,750,00 40,776,750,00 40,776,750,00 40,776,750,00 40 | 24,977,499,32 24,979,249,16 24,986,735,10 24,988,839,34 128,775,631.06 Book Value 9,780,564,61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981,91 24,807,074,65 24,843,833,82 24,776,981,91 24,807,133,33 24,992,1793,40 24,997,144,10 24,998,711,81 29,768,125,00 34,939,975,03 34,974,143,33 49,548,500,00 49,550,687,50 49,741,729,17 49,938,020,83 49,958,550,00 49,952,500,00 49,952,500,00 74,542,698,80 74,592,687,50 149,688,750 149,688,750 149,741,729,17 149,938,020,83 149,982,750,00 149,982,750,00 149,982,750,00 149,982,750,00 149,982,750,00 149,982,750,00 149,982,750,00 149,982,750,00 149,982,750,00 149,982,750,00 149,982,750,00 149,982,750,00 149,982,750,00 149,982,750,00 149,982,750,00 150,0643,112,65 | (1,697,924.; (1,544,99) (825,485.; (1,633,089.; (6,937,441.; Net Unrealized Gain/Loss (36,074.; (88,540.; (18,666.; (135,156.; (175,149.; (166,517.; (46,994.; (49,340.; (51,345.; (237,708.; (101,621.; (237,708.; (101,621.; (25,830.; (71,750.; (36,416.; (40,989.; (212,625.; (215,282.; (226,081.; (3,779,866.) Net Unrealized Gain/Loss (3,729.; (38,417.) |
| 45950VQG4 45950VQG3 45950VQG3 45950VQ22 45950VPQ3 US Gov T-BILL Cusip 912796X53 912796X79 912796X79 912796X79 912796YA1 912796YA1 912796YA1 912796W89 | INTERNATIONAL FINANCE CORP "" Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 1.627 1.315 1.359 0.244 0.301 0.203 0.119 0.269 1.630 0.199 0.986 2.650 2.637 1.293 0.381 1.091 1.293 0.381 1.091 1.293 1.390 1.293 0.381 1.291 1.292 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 99.3365 98.4973 98.3675 98.4347 98.7566 99.2733 99.7832 99.7832 99.7832 99.7832 99.7837 99.5398 99.8790 98.9535 98.7566 99.0067 99.8347 99.5398 99.3691 98.7566 99.3691 98.7566 99.3691 98.7566 99.3691 98.7566 99.3691 98.7566 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 | 09/23/2024 10/29/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 12/15/2022 11/25/2022 11/25/2023 02/23/2023 02/23/2023 02/23/2023 01/26/2023 12/01/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2023 11/29/2022 11/22/2022 11/22/2022 11/25/2023 11/26/2023 11/26/2023 11/26/2023 11/26/2023 11/26/2023 11/26/2023 11/26/2023 11/26/2023 11/26/2023 10/06/2022 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 2 | 23,279,575,00 23,434,250,00 23,434,250,00 24,161,250,00 24,161,250,00 23,355,750,00 121,838,189.86 Market Value 9,744,490,30 9,836,754,20 9,919,062,50 9,933,652,80 24,624,333,25 24,591,885,50 24,608,680,50 24,608,680,50 24,608,680,50 24,608,680,50 24,608,680,50 24,608,680,50 24,608,680,50 24,945,798,50 24,956,718,735,50 24,967,736,100 49,769,875,00 74,567,686,75 74,837,395,50 109,761,513,40 1,046,863,246,25 Market Value 4,963,281,25 4,936,718,75,00 | 24,977,499,32 24,979,249,16 24,988,839,34 128,775,631.06 Book Value 9,780,564,61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981,91 24,807,074,65 24,843,836,80 24,864,305,73 24,984,833,31 24,992,793,40 24,995,711,81 24,998,711,81 29,768,125,00 34,939,977,41,33 349,548,500,00 49,530,687,50 49,741,729,17 49,938,020,83 49,958,350,00 49,982,500,00 74,542,089,80 74,592,687,50 74,968,780,73 109,987,594,44 1,050,643,112,65 | (1,697,924.; (1,544,999) (825,485.; (1,633,089.; (6,937,441.; Net Unrealized Gain/Loss (66,074.; (68,540.; (18,666.; (198,394.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (188,094.; (25,166.; (175,149.; (36,994.; (49,984.; (49,380.; (71,750.; (73,937.; (363,416.; (434,680.; (44,680.; (40,989.; (212,625.; (15),297.; (525,218.; (13),385.; (226,081.) Net Unrealized Gain/Loss (3,729,666.) |
| 45950VQG4 45950VQG3 45950VQG3 45950VQZ2 45950VPQ3 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP """ Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 1.623 1.623 1.623 1.623 0.119 0.263 0.119 0.2637 1.293 0.381 1.091 0.203 0.381 1.091 0.203 0.435 0.118 1.232 Vield 3.269 2.304 2.884 2.274 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 99.3365 98.4973 98.3675 99.4374 99.7832 99.7832 99.7832 99.7832 99.89369 99.89369 99.89369 99.89369 99.89369 99.89369 99.89369 99.89369 99.8938 | 09/23/2024 10/29/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 02/16/2023 02/23/2023 02/23/2023 01/26/2023 11/03/2022 10/06/2022 10/06/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 11/25/2022 01/26/2023 11/25/2022 11/25/2022 11/25/2022 11/25/2022 11/25/2022 11/25/2022 11/25/2022 11/25/2022 11/25/2022 11/25/2022 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 | 23,279,575,00 23,434,250,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189,86 Market Value 9,744,490,30 9,836,754,20 9,933,652,80 24,642,4333,25 24,591,885,50 24,668,680,50 24,688,680,50 24,688,680,50 24,688,680,50 24,688,680,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,945,798,50 24,947,6750,00 49,378,312,50 49,768,375,50 49,917,361,00 49,769,875,00 74,526,792,00 74,067,468,75 74,837,395,50 109,761,513,40 1,046,863,246,25 | 24,977,499,32 24,979,249,16 24,986,735,10 24,988,839,34 128,775,631,66 Book Value 9,780,564,61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981,91 24,807,074,65 24,843,833,83 24,776,981,91 24,807,741,733,33 24,984,833,31 24,992,793,40 24,984,833,31 24,992,793,40 24,987,118,11 29,768,125,00 34,939,975,00 34,975,00 34,975,00 34,975,00 | (1,697,924.; (1,544,99). (825,485.] (1,633,089.2) (6,937,441.2) Net Unrealized Gain/Loss (36,074.; (88,540.) (18,666.) (24,500.) (24,500.) (24,500.) (24,500.) (24,500.) (24,500.) (24,500.) (24,500.) (24,500.) (24,500.) (31,345.) (66,517.; (46,994.) (66,517.; (46,994.) (66,517.; (36,3416.) (49,340.) (110,062.2) (25,830.) (71,730.) (36,3416.) (40,989.) (212,655.) (31,345.2) (226,081.) (37,79,866.8) Net Unrealized Gain/Loss (3,729.8) (38,417.) (36,389.1) (37,79,866.8) |
| 45950VQG4 45950VQG3 45950VQG3 45950VQ22 45950VPQ3 | INTERNATIONAL FINANCE CORP "" Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 1.627 1.315 1.359 0.244 0.301 0.203 0.119 0.269 1.630 0.199 0.986 2.650 2.637 1.293 0.381 1.091 1.293 0.381 1.091 1.293 1.390 1.293 0.381 1.291 1.292 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 99.3365 98.4973 98.3675 98.4347 98.7566 99.2733 99.7832 99.7832 99.7832 99.7832 99.7837 99.5398 99.8790 98.9535 98.7566 99.0067 99.8347 99.5398 99.3691 98.7566 99.3691 98.7566 99.3691 98.7566 99.3691 98.7566 99.3691 98.7566 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 | 09/23/2024 10/29/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 12/15/2022 11/25/2022 11/25/2023 02/23/2023 02/23/2023 02/23/2023 01/26/2023 12/01/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2023 11/29/2022 11/22/2022 11/22/2022 11/25/2023 11/26/2023 11/26/2023 11/26/2023 11/26/2023 11/26/2023 11/26/2023 11/26/2023 11/26/2023 11/26/2023 10/06/2022 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 2 | 23,279,575,00 23,434,250,00 23,434,250,00 24,161,250,00 24,161,250,00 23,355,750,00 121,838,189.86 Market Value 9,744,490,30 9,836,754,20 9,919,062,50 9,933,652,80 24,624,333,25 24,591,885,50 24,608,680,50 24,608,680,50 24,608,680,50 24,608,680,50 24,608,680,50 24,608,680,50 24,608,680,50 24,945,798,50 24,956,718,735,50 24,967,736,100 49,769,875,00 74,567,686,75 74,837,395,50 109,761,513,40 1,046,863,246,25 Market Value 4,963,281,25 4,936,718,75,00 | 24,977,499,32 24,979,249,16 24,988,839,34 128,775,631.06 Book Value 9,780,564,61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981,91 24,807,074,65 24,843,836,80 24,864,305,73 24,984,833,31 24,992,793,40 24,995,711,81 24,998,711,81 29,768,125,00 34,939,977,41,33 349,548,500,00 49,530,687,50 49,741,729,17 49,938,020,83 49,958,350,00 49,982,500,00 74,542,089,80 74,592,687,50 74,968,780,73 109,987,594,44 1,050,643,112,65 | (1,697,924.; (1,544,99). (825,485.; (1,633,089.; (6,937,441.; Net Unrealized Gain/Loss (36,074.; (88,540.; (18,665.) (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (24,500.; (35,996.; (175,149.; (166,517.; (46,994.; (49,340.; (11,062.; (25,830.; (71,750.; (363,416.; (434,680.; (40,989.; (212,625.; (131,385.; (226,081.; (33,779,866.) Net Unrealized Gain/Loss Net Unrealized Gain/Loss (3,779,866.) |
| 45950VQG4 45950VQG3 45950VQG3 45950VQ22 45950VPQ3 US Gov T-BILL Cusip 912796X3 912796X3 912796X9 912796YA1 912796X95 912796X89 912796X95 912796X89 912796X89 912796X89 912796X89 912796X89 912796X89 912796X89 912796X89 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP "" Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 1.623 1.623 1.627 1.315 1.359 0.244 0.301 0.203 0.119 0.263 0.199 0.2637 1.293 0.381 1.091 0.203 2.736 1.360 0.435 0.118 1.232 Vield 3.269 2.304 2.884 2.274 3.217 2.5677 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1306 99.3365 98.4973 98.3675 99.1307 98.4347 98.4347 98.4347 98.7566 99.7832 99.7832 99.7832 99.7832 99.89335 98.9535 98.7566 99.0067 99.8347 99.5398 99.7832 99.2538 | 09/23/2024 10/29/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 06/15/2023 03/23/2023 12/15/2022 11/25/2022 02/16/2023 02/23/2023 01/26/2023 11/20/2022 10/06/2022 10/06/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 11/03/2022 11/03/2022 11/05/2023 11/05/2023 12/29/2022 11/05/2023 11/05/2023 12/29/2022 11/05/2023 10/06/2022 11/05/2023 10/06/2023 10/06/2022 11/05/2023 10/06/2022 11/05/2023 10/06/2022 11/05/2023 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 128,895,000.00 110,000,000.00 110,000,000.00 110,000,000.00 110,000,000.00 25,000,000 | 23,279,575,00 23,434,250,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189,86 Market Value 9,744,490,30 9,919,062,50 9,913,652,80 24,624,333,25 24,591,885,50 24,608,680,50 24,608,680,50 24,608,680,50 24,608,798,50 24,945,798,75 24,937,35,50 24,945,798,75 24,875,70 24,875 | 24,977,499,32 24,979,249,16 24,986,735,10 24,988,839,34 128,775,631.66 Book Value 9,780,564,61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981,91 24,807,074,65 24,843,833,82 24,776,981,91 24,807,714,13 24,992,793,40 24,992,793,40 24,997,144,10 24,998,711,81 29,768,125,00 34,939,975,00 34,939,975,00 34,939,975,00 34,938,203,00 34,938,203,00 34,958,500,00 49,585,500,00 49,585,500,00 49,582,500,00 49,58 | (1,697,924.; (1,544,99). (825,485.] (1,633,089.2) (6,937,441.2) Net Unrealized Gain/Loss (66,540.) (18,666.) (18,666.) (18,666.) (198,304.) (24,500.) (24,500.) (24,500.) (24,500.) (24,500.) (24,500.) (24,500.) (24,500.) (31,365.) (31,365.) (31,365.) (31,365.) (31,365.) (31,365.) (31,365.) (31,365.) (31,365.) (31,385.) (32,798.) (31,385.) (32,798.) (33,779,866.3) Net Unrealized Gain/Loss Net Unrealized Gain/Loss (3,729.) (38,417.) (196,389.) (31,385.) (33,798.) (34,460.) |
| 45950VQG4 45950VQG3 45950VQG3 45950VQZ2 45950VPQ3 US Gov T-BILL 912796X53 912796X19 912796X79 912796X79 912796X79 912796X10 912796X10 912796X11 912796X11 912796X13 912796X19 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP "" Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 3.099 1.623 1.627 1.315 1.359 0.244 0.301 0.203 0.119 0.269 0.986 2.650 0.999 0.986 2.650 0.435 0.118 1.232 Vield 3.269 2.304 2.824 2.274 3.217 2.617 2.617 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 99.3336 98.4973 98.4347 98.7566 99.2733 99.7832 99.7832 99.7832 99.7832 99.8935 98.7566 99.0067 99.8349 99.8794 99.5398 99.8793 99.8793 99.8793 99.8793 99.8793 99.8793 99.8794 | 09/23/2024 10/29/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 12/15/2022 11/25/2022 11/25/2023 02/23/2023 02/23/2023 02/23/2023 01/26/2023 11/20/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 10/05/2023 11/03/2023 11/20/2022 11/25/2023 11/25/2023 11/25/2023 11/25/2023 11/25/2023 11/25/2023 11/25/2023 11/25/2023 11/25/2023 11/25/2023 11/25/2023 11/25/2023 11/25/2023 10/26/2023 10/26/2023 10/26/2023 10/26/2023 10/26/2023 10/26/2023 10/26/2023 10/26/2023 10/26/2023 10/26/2023 10/26/2023 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 128,895,000.00 10,000,000.00 11,000,000.00 11,000,000.00 11,000,000.00 25,000,000.00 | 23,279,575,00 23,434,250,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189,86 Market Value 9,744,490,30 9,336,754,20 9,919,062,50 9,933,652,80 24,624,333,25 24,624,333,25 24,624,333,25 24,624,333,25 24,638,680,50 24,688,680,50 24,688,798,50 24,468,798,50 24,945,798,50 24,946,748,75 24,946,748,75 24,946,748,75 24,936,718,75 24,936,736,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936 | 24,977,499,32 24,979,249,16 24,986,735,10 24,988,839,34 128,775,631.06 Book Value 9,780,564,61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981,91 24,897,729,17 9,964,583,33 24,648,833,38 24,776,981,91 24,897,729,17 24,984,833,31 24,992,734,02 24,984,833,31 24,992,734,02 24,984,833,31 24,992,7144,10 24,998,711,81 29,768,125,00 39,977,413,33 49,548,500,00 49,582,500,00 74,542,089,80 74,592,687,50 74,968,780,73 109,987,594,44 1,050,643,112,65 Book Value 4,967,010,27 4,975,135,87 9,786,219,88 | (1,697,924.; (1,544,99). (825,485.] (1,633,089.2) (6,937,441.2) Net Unrealized Gain/Loss (36,074.; (68,540.4) (18,666.4) (18,666.4) (18,666.4) (24,500.1) (185,096.4) (198,394.1) (25,156.2) (175,149.4) (166,517.2) (46,994.4) (49,340.2) (27,708.4) (40,989.6) (10,062.2) (25,830.0) (71,730.0) (40,989.6) (212,625.2) (15,297.8) (25,218.1) (33,779,866.4) Net Unrealized Gain/Loss (3,729.6) (38,417.1) (196,389.6) (196,389.6) (196,389.6) (196,389.6) (196,389.6) (196,389.6) (196,389.6) (196,389.6) (196,389.6) (196,389.6) (196,389.6) (196,389.6) (196,389.6) (196,389.6) (196,389.6) (196,389.6) (196,389.6) (196,389.6) (197,303.5) (196,389.6) (197,303.5) (196,389.6) (197,303.5) (197 |
| 45950VQG4 45950VQG4 45950VQG3 45950VQZ2 45950VPQ3 US Gov T-BILL Cusip 912796X53 912796X3 912796W70 912796YA1 912796X89 912796X89 912796X89 912796X89 912796X89 912796X84 912796X84 912796X89 912796X89 912796W89 US Gov US GOV Cusip 91282CFH9 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP "" Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 1.623 1.623 1.627 1.315 1.359 0.244 0.301 0.203 0.119 0.263 0.435 0.181 1.232 Vield 3.269 2.304 2.884 2.274 3.217 2.617 2.617 0.593 0.586 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1365 98.4347 98.3675 99.8347 98.3675 99.7832 99.7832 99.7832 99.7832 99.861 98.4347 99.2338 99.861 98.7566 99.0067 99.8347 99.5398 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 99.7832 | 09/23/2024 10/29/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 03/23/2023 12/15/2022 02/16/2023 02/36/2023 02/36/2023 02/36/2023 02/36/2023 01/26/2023 11/03/2022 10/06/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 09/08/2022 11/08/2023 11/08/2023 11/08/2023 11/08/2023 11/08/2023 11/08/2023 11/08/2023 11/08/2023 11/08/2023 11/08/2023 11/08/2023 11/08/2023 11/08/2023 11/08/2023 11/08/2023 11/08/2023 11/08/2023 11/08/2023 10/08/2024 11/08/2023 10/31/2024 01/31/2024 01/31/2024 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 128,895,000.00 110,000,000.00 110,000,000.00 110,000,000.00 110,000,000.00 25,000,000 | 23,279,575,00 23,434,250,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189,86 Market Value 9,744,490,30 9,836,754,20 9,919,062,50 9,933,652,80 24,624,333,25 24,591,885,50 24,608,680,50 24,689,156,25 24,818,316,00 24,945,798,50 24,946,750,00 49,769,875,00 49,769,875,00 74,567,750,00 74,567,750,00 74,567,750,00 74,567,750,00 74,567,750,00 74,567,750,00 74,567,750,00 74,567,750,00 74,567,750,00 74,567,750,00 74,567,750,00 9,731,750,00 9,731,750,00 9,731,750,00 9,731,500,00 9,735,00 | 24,977,499,32 24,979,249,16 24,986,839,34 128,775,631.06 Book Value 9,780,564.61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981.91 24,807,074.65 24,843,833,83 24,776,981.91 24,807,134,33 24,992,138,89 24,997,144.10 24,998,711,81 29,768,125,00 34,939,750 39,977,413,33 49,548,500.00 34,939,750 39,977,413,33 49,548,500.00 49,550,687.50 49,741,729,17 49,938,000,33 49,958,350.00 49,952,687.50 17,952,687.50 17,952,687.50 17,952,687.50 17,952,687.50 27,976,759,759,759,759,759,759,759,759,759,759 | (1,697,924.; (1,544,99). (825,485.] (1,633,089.2) (6,937,441.2) Net Unrealized Gain/Loss (36,074.; (88,540.t) (18,666.t) (24,500.t) (24,500.t) (24,500.t) (24,500.t) (188,096.t) (175,149.t) (166,517.; (46,994.t) (166,517.t) (237,708.t) (101,062.t) (237,708.t) (101,062.t) (237,708.t) (101,062.t) (237,708.t) (101,062.t) (247,000.t) (33,416.t) (434,800.t) (40,989.t) (212,625.t) (37,79,866.t) (3,779,866.t) (3,779,866.t) (101,038.t) (101,038.t) (102,039.t) (103,038.t) (104,038.t) (105,038.t) (105,0 |
| 45950VQG4 45950VQG4 45950VQZ2 45950VPQ3 | INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE CORP "" Description UNITED STATES TREASURY | 0.484 0.719 0.829 0.273 0.737 Vield 2.850 1.723 2.188 1.532 3.099 1.623 3.099 1.623 1.627 1.315 1.359 0.244 0.301 0.203 0.119 0.269 0.986 2.650 0.999 0.986 2.650 0.435 0.118 1.232 Vield 3.269 2.304 2.824 2.274 3.217 2.617 2.617 | 93.1183 93.7370 96.6450 93.4230 94.5248 Market Price 97.4449 98.3675 99.1906 99.3336 98.4973 98.4347 98.7566 99.2733 99.7832 99.7832 99.7832 99.7832 99.8935 98.7566 99.0067 99.8349 99.8794 99.5398 99.8793 99.8793 99.8793 99.8793 99.8793 99.8793 99.8794 | 09/23/2024 10/29/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 08/25/2024 Final Maturity 06/15/2023 12/15/2022 11/25/2022 11/25/2023 02/23/2023 02/23/2023 02/23/2023 01/26/2023 11/20/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 10/06/2022 10/05/2023 11/03/2023 11/20/2022 11/25/2023 11/25/2023 11/25/2023 11/25/2023 11/25/2023 11/25/2023 11/25/2023 11/25/2023 11/25/2023 11/25/2023 11/25/2023 11/25/2023 11/25/2023 10/26/2023 10/26/2023 10/26/2023 10/26/2023 10/26/2023 10/26/2023 10/26/2023 10/26/2023 10/26/2023 10/26/2023 10/26/2023 | 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 128,895,000.00 128,895,000.00 10,000,000.00 11,000,000.00 11,000,000.00 11,000,000.00 25,000,000.00 | 23,279,575,00 23,434,250,00 23,434,250,00 24,161,250,00 23,355,750,00 121,838,189,86 Market Value 9,744,490,30 9,336,754,20 9,919,062,50 9,933,652,80 24,624,333,25 24,624,333,25 24,624,333,25 24,624,333,25 24,638,680,50 24,688,680,50 24,688,798,50 24,468,798,50 24,945,798,50 24,946,748,75 24,946,748,75 24,946,748,75 24,936,718,75 24,936,736,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936,75 24,936 | 24,977,499,32 24,979,249,16 24,986,735,10 24,988,839,34 128,775,631.06 Book Value 9,780,564,61 9,905,294,86 9,937,729,17 9,964,583,33 24,648,833,38 24,776,981,91 24,897,729,17 9,964,583,33 24,648,833,38 24,776,981,91 24,897,729,17 24,984,833,31 24,992,734,02 24,984,833,31 24,992,734,02 24,984,833,31 24,992,7144,10 24,998,711,81 29,768,125,00 39,977,413,33 49,548,500,00 49,582,500,00 74,542,089,80 74,592,687,50 74,968,780,73 109,987,594,44 1,050,643,112,65 Book Value 4,967,010,27 4,975,135,87 9,786,219,88 | (1,697,924.3 (1,544,994.) (825,485.1 (1,633,089.3 (6,937,441.2 (6,937,441.2 (8,540.6 (18,666.6 (30,930.5 (24,500.1 (24,500.1 (24,500.1 (24,500.1 (24,500.1 (24,500.1 (24,500.1 (235,156.3 (175,149.4) (166,517.3 (46,94.9 (49,340.3) (51,345.6 (8,677.0 (237,708.4 (101,062.5 (25,830.1 (71,750.0 (43,480.3) (40,980.0 (212,625.0 (15,297.8 (252,218.7 (131,185.5 (252,218.7 (131,185.5 (252,218.7 (131,185.5 (252,218.7 (131,185.5 (266,81.0 |

| 9128284U1 | UNITED STATES TREASURY | 2.336 | 99.4219 | 06/30/2023 | 10,000,000.00 | 9,942,187.50 | 10,023,411.33 | (81,223.83) |
|------------------------|--|----------------|--------------------|--------------------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|
| 9128285K2 | UNITED STATES TREASURY | 2.300 | 99.3438 | 10/31/2023 | 10,000,000.00 | 9,934,375.00 | 10,025,411.55 | (130,845.42) |
| 912828ZC7 | UNITED STATES TREASURY | 0.540 | 94.4375 | 02/28/2025 | 10,000,000.00 | 9,443,750.00 | 10,144,401.59 | (700,651.59) |
| 912828P46 | UNITED STATES TREASURY | 0.799 | 94.0313 | 02/15/2026 | 10,000,000.00 | 9,403,125.00 | 10,279,598.10 | (876,473.10) |
| 912828P46 | UNITED STATES TREASURY | 0.670 | 94.0313 | 02/15/2026 | 10,000,000.00 | 9,403,125.00 | 10,324,477.26 | (921,352.26) |
| 91282CBH3 | UNITED STATES TREASURY | 2.447 | 90.0938 | 01/31/2026 | 15,000,000.00 | 13,514,062.50 | 13,992,845.75 | (478,783.25) |
| 91282CCZ2 | UNITED STATES TREASURY | 2.540 | 90.4531 | 09/30/2026 | 15,000,000.00 | 13,567,968.75 | 14,043,098.17 | (475,129.42) |
| 91282CDM0 | UNITED STATES TREASURY | 2.495 | 96.4219 | 11/30/2023 | 15,000,000.00 | 14,463,281.25 | 14,636,823.38 | (173,542.13) |
| 912828ZL7 | UNITED STATES TREASURY | 0.445 | 92.1719 | 04/30/2025 | 15,000,000.00 | 13,825,781.25 | 14,972,362.09 | (1,146,580.84) |
| 91282CEW7 9128284R8 | UNITED STATES TREASURY | 3.213 | 99.6719 | 06/30/2027 | 15,000,000.00 | 14,950,781.25 | 15,024,512.05 | (73,730.80) |
| 912828486 912828486 | UNITED STATES TREASURY UNITED STATES TREASURY | 2.799 2.070 | 98.4375 99.5625 | 05/31/2025 05/31/2023 | 15,000,000.00 15,000,000.00 | 14,765,625.00 14,934,375.00 | 15,029,697.37 15,074,694.55 | (264,072.37) (140,319.55) |
| 91282CEW7 | UNITED STATES TREASURY | 3.109 | 99.6719 | 06/30/2027 | 15,000,000.00 | 14,950,781.25 | 15,093,803.87 | (143,022.62) |
| 912810FA1 | UNITED STATES TREASURY | 3.247 | 113.4844 | 08/15/2027 | 15,000,000.00 | 17,022,656.25 | 17,130,451.29 | (107,795.04) |
| 912810EZ7 | UNITED STATES TREASURY | 3.048 | 113.0625 | 02/15/2027 | 15,000,000.00 | 16,959,375.00 | 17,216,157.50 | (256,782.50) |
| 912828ZS2 | UNITED STATES TREASURY | 2.845 | 87.6563 | 05/31/2027 | 20,000,000.00 | 17,531,250.00 | 17,939,482.22 | (408,232.22) |
| 91282CCZ2 | UNITED STATES TREASURY | 0.982 | 90.4531 | 09/30/2026 | 20,000,000.00 | 18,090,625.00 | 19,915,001.13 | (1,824,376.13) |
| 91282CBQ3 | UNITED STATES TREASURY | 0.591 | 90.2969 | 02/28/2026 | 20,000,000.00 | 18,059,375.00 | 19,937,392.81 | (1,878,017.81) |
| 91282CER8 | UNITED STATES TREASURY | 2.563 | 98.3750 | 05/31/2024 | 20,000,000.00 | 19,675,000.00 | 19,978,833.48 | (303,833.48) |
| 91282CCJ8 | UNITED STATES TREASURY | 0.882 | 90.9063 | 06/30/2026 | 20,000,000.00 | 18,181,250.00 | 19,994,765.58 | (1,813,515.58) |
| 91282CER8 | UNITED STATES TREASURY | 2.502 | 98.3750 | 05/31/2024 | 20,000,000.00 | 19,675,000.00 | 19,999,318.14 | (324,318.14) |
| 912828T91 | UNITED STATES TREASURY | 0.319 | 97.9375 | 10/31/2023 | 20,000,000.00 | 19,587,500.00 | 20,302,928.91 | (715,428.91) |
| 91282CAM3 91282CDA6 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.950 2.185 | 90.6875 96.6094 | 09/30/2025 09/30/2023 | 25,000,000.00 25,000,000.00 | 22,671,875.00 24,152,343.75 | 24,472,016.27 24,489,553.63 | (1,800,141.27) (337,209.88) |
| 91282CDA6 91282CAM3 | UNITED STATES TREASURY | 0.815 | 90.6875 | 09/30/2025 | 25,000,000.00 | 22,671,875.00 | 24,572,879.24 | (1,901,004.24) |
| 91282CAB7 | UNITED STATES TREASURY | 0.675 | 91.1250 | 07/31/2025 | 25,000,000.00 | 22,781,250.00 | 24,695,020.94 | (1,913,770.94) |
| 91282CBC4 | UNITED STATES TREASURY | 0.700 | 90.3438 | 12/31/2025 | 25,000,000.00 | 22,585,937.50 | 24,733,733.38 | (2.147.795.88) |
| 912828XX3 | UNITED STATES TREASURY | 2,558 | 97.4375 | 06/30/2024 | 25,000,000.00 | 24,359,375.00 | 24,752,796.05 | (393,421,05) |
| 91282CCW9 | UNITED STATES TREASURY | 0.902 | 90.1250 | 08/31/2026 | 25,000,000.00 | 22,531,250.00 | 24,852,041.57 | (2,320,791.57) |
| 912828YV6 | UNITED STATES TREASURY | 1.747 | 95.7969 | 11/30/2024 | 25,000,000.00 | 23,949,218.75 | 24,865,598.99 | (916,380.24) |
| 91282CBG5 | UNITED STATES TREASURY | 1.088 | 98.7344 | 01/31/2023 | 25,000,000.00 | 24,683,593.75 | 24,900,587.73 | (216,993.98) |
| 912828ZF0 | UNITED STATES TREASURY | 0.647 | 92.7344 | 03/31/2025 | 25,000,000.00 | 23,183,593.75 | 24,906,743.35 | (1,723,149.60) |
| 91282CAR2 | UNITED STATES TREASURY | 2.413 | 99.5625 | 10/31/2022 | 25,000,000.00 | 24,890,625.00 | 24,907,280.22 | (16,655.22) |
| 91282CCW9 | UNITED STATES TREASURY | 0.832 | 90.1250 | 08/31/2026 | 25,000,000.00 | 22,531,250.00 | 24,920,376.63 | (2,389,126.63) |
| 91282CCD1 | UNITED STATES TREASURY | 0.551 | 97.6094 | 05/31/2023 | 25,000,000.00 | 24,402,343.75 | 24,921,030.41 | (518,686.66) |
| 912828ZF0 | UNITED STATES TREASURY | 0.619 | 92.7344 | 03/31/2025 | 25,000,000.00 | 23,183,593.75 | 24,924,022.47 | (1,740,428.72) |
| 91282CDB4 | UNITED STATES TREASURY | 0.754 0.384 | 94.2500 | 10/15/2024 | 25,000,000.00 | 23,562,500.00 | 24,932,648.55 | (1,370,148.55) |
| 91282CCN9 91282CCD1 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.330 | 96.9844 97.6094 | 07/31/2023 05/31/2023 | 25,000,000.00 25,000,000.00 | 24,246,093.75 24,402,343.75 | 24,941,193.43 24,961,988.93 | (695,099.68) (559,645.18) |
| 91282CBM2 | UNITED STATES TREASURY | 0.219 | 95.2969 | 02/15/2024 | 25,000,000.00 | 23,824,218.75 | 24,965,998.87 | (1,141,780.12) |
| 91282CCX7 | UNITED STATES TREASURY | 0.439 | 93.9688 | 09/15/2024 | 25,000,000.00 | 23,492,187.50 | 24,967,473.16 | (1,475,285.66) |
| 91282CCX7 | UNITED STATES TREASURY | 0.438 | 93.9688 | 09/15/2024 | 25,000,000.00 | 23,492,187.50 | 24,968,107.88 | (1,475,920.38) |
| 91282CBX8 | UNITED STATES TREASURY | 0.307 | 97.8906 | 04/30/2023 | 25,000,000.00 | 24,472,656.25 | 24,969,946.11 | (497,289.86) |
| 91282CBD2 | UNITED STATES TREASURY | 0.448 | 99.0000 | 12/31/2022 | 25,000,000.00 | 24,750,000.00 | 24,973,339.03 | (223,339.03) |
| 91282CBD2 | UNITED STATES TREASURY | 0.415 | 99.0000 | 12/31/2022 | 25,000,000.00 | 24,750,000.00 | 24,976,038.95 | (226,038.95) |
| 91282CBU4 | UNITED STATES TREASURY | 0.288 | 98.2031 | 03/31/2023 | 25,000,000.00 | 24,550,781.25 | 24,976,495.66 | (425,714.41) |
| 91282CEF4 | UNITED STATES TREASURY | 2.503 | 96.4375 | 03/31/2027 | 25,000,000.00 | 24,109,375.00 | 24,996,423.19 | (887,048.19) |
| 912828ZH6 | UNITED STATES TREASURY | 0.266 | 98.1250 | 04/15/2023 | 25,000,000.00 | 24,531,250.00 | 24,997,561.29 | (466,311.29) |
| 91282CEF4 | UNITED STATES TREASURY | 2.502 | 96.4375 | 03/31/2027 | 25,000,000.00 | 24,109,375.00 | 24,998,211.60 | (888,836.60) |
| 91282CBT7 | UNITED STATES TREASURY | 0.715 | 90.9688 | 03/31/2026 | 25,000,000.00 | 22,742,187.50 | 25,030,811.52 | (2,288,624.02) |
| 9128284S6 9128284S6 | UNITED STATES TREASURY UNITED STATES TREASURY | 2.083 2.060 | 99.5625 99.5625 | 05/31/2023 05/31/2023 | 25,000,000.00 25,000,000.00 | 24,890,625.00 24,890,625.00 | 25,121,990.74 25,126,270.01 | (231,365.74) (235,645.01) |
| 912828486 9128284A5 | UNITED STATES TREASURY UNITED STATES TREASURY | 2.060 0.254 | 99.5625 99.6875 | 05/31/2023 | 25,000,000.00 | 24,890,625.00 | 25,126,270.01 25,292,258.52 | (370,383.52) |
| 912828W71 | UNITED STATES TREASURY | 2.395 | 97.9688 | 03/31/2024 | 30,000,000.00 | 29,390,625.00 | 29,876,050.57 | (485,425.57) |
| 91282CCJ8 | UNITED STATES TREASURY | 0.906 | 90.9063 | 06/30/2026 | 35,000,000.00 | 31,817,187.50 | 34,959,155.17 | (3,141,967.67) |
| 91282CDA6 | UNITED STATES TREASURY | 2.157 | 96.6094 | 09/30/2023 | 50,000,000.00 | 48,304,687.50 | 48,993,582.08 | (688,894.58) |
| 912828VB3 | UNITED STATES TREASURY | 2.080 | 98.8750 | 05/15/2023 | 50,000,000.00 | 49,437,500.00 | 49,885,989.01 | (448,489.01) |
| 912828ZU7 | UNITED STATES TREASURY | 0.469 | 97.5625 | 06/15/2023 | 50,000,000.00 | 48,781,250.00 | 49,914,141.59 | (1,132,891.59) |
| 91282CBG5 | UNITED STATES TREASURY | 0.506 | 98.7344 | 01/31/2023 | 50,000,000.00 | 49,367,187.50 | 49,920,936.68 | (553,749.18) |
| 91282CBG5 | UNITED STATES TREASURY | 0.475 | 98.7344 | 01/31/2023 | 50,000,000.00 | 49,367,187.50 | 49,927,498.40 | (560,310.90) |
| 912828ZP8 | UNITED STATES TREASURY | 0.293 | 97.7656 | 05/15/2023 | 50,000,000.00 | 48,882,812.50 | 49,941,074.52 | (1,058,262.02) |
| 91282CBN0 | UNITED STATES TREASURY | 0.301 | 98.4531 | 02/28/2023 | 50,000,000.00 | 49,226,562.50 | 49,956,686.35 | (730,123.85) |
| 91282CBR1 | UNITED STATES TREASURY | 0.287 | 95.2031 | 03/15/2024 | 50,000,000.00 | 47,601,562.50 | 49,971,721.21 | (2,370,158.71) |
| 91282CBG5 91282CAX9 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.259 0.318 | 98.7344 99.3281 | 01/31/2023 11/30/2022 | 50,000,000.00 50,000,000.00 | 49,367,187.50 49,664,062.50 | 49,972,248.64 49,976,299.16 | (605,061.14) (312,236.66) |
| 91282CAX9 91282CBU4 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.318 | 99.3281 98.2031 | 03/31/2023 | 50,000,000.00 | 49,664,062.50 49,101,562.50 | 49,976,299.16 49,990,294.80 | (312,236.66) (888,732.30) |
| 91282CBU4 91282CBU4 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.159 | 98.2031 98.2031 | 03/31/2023 | 50,000,000.00 | 49,101,562.50 | 49,990,294.80 | (888,732.30) |
| 912828TY6 | UNITED STATES TREASURY | 1.482 | 99.7344 | 11/15/2022 | 50,000,000.00 | 49,867,187.50 | 50,014,487.47 | (147,299.97) |
| 912828S92 | UNITED STATES TREASURY | 0.334 | 98.0000 | 07/31/2023 | 50,000,000.00 | 49,000,000.00 | 50,416,687.57 | (1,416,687.57) |
| 912828Z29 | UNITED STATES TREASURY | 0.581 | 99.4063 | 01/15/2023 | 100,000,000.00 | 99,406,250.00 | 100,340,885.42 | (934,635.42) |
| | | | | | | | | <u> </u> |
| | UNITED STATES TREASURY | 1.104 | 96.7721 | 04/21/2024 | 2,090,000,000.00 | 2,021,324,218.75 | 2,085,684,512.09 | (64,360,293.34) |

 Description
 Yield
 Market Price
 Final Maturity
 Par Value
 Market Value
 Book Value
 Net Unrealized Gain/Loss

 1.412
 92.9576
 12/24/2023
 10,822,509,693.90
 10,532,576,402.27
 10,788,575,874.35
 (255,999,472.09)



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

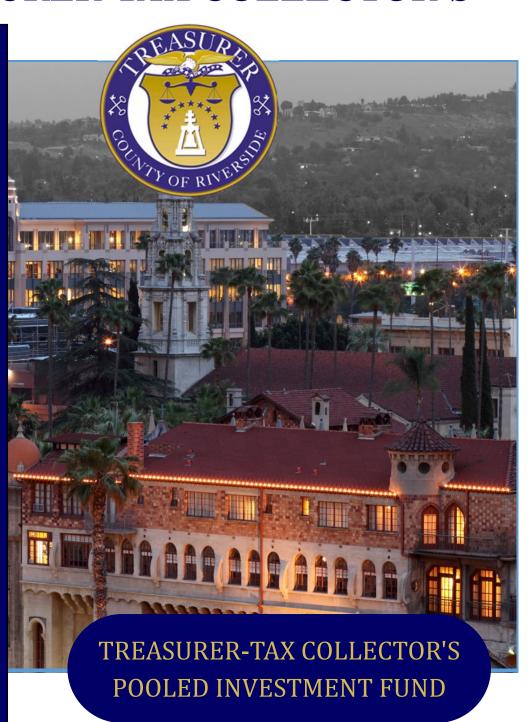
John Byerly
Chief Investment Officer

Steve Faeth
Senior Investment Officer

Isela Licea
Investment Officer

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

WWW.COUNTYTREASURER.ORG



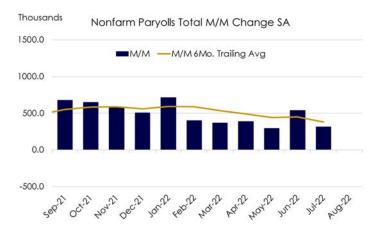
September 2022 REPORT

INFLATION FIGHT CONTINUES

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



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



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

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

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

Matt Jennings
Treasurer-Tax Collector



PORTFOLIO SUMMARY

Month End Values \$ are

| Expressed in 000,000 | | Sep-22 | Mar-22 | | Sep-21 |
|-----------------------|------|----------|-----------------|-----|----------|
| Principal Value | \$ 1 | 1,388.37 | \$ 11,359.75 | \$ | 9,562.12 |
| Market Value* | 1 | 1,069.50 | 11,224.94 | | 9,560.64 |
| Book Value* | 1 | 1,402.43 | 11,359.75 | | 9,562.12 |
| Unrealized Gain/Loss* | | (332.93) | (134.81) | | (1.48) |
| Paper Gain or Loss % | | -2.920% | -1.187% | ii. | -0.015% |
| Yield | | 1.76 | 0.56 | | 0.28 |
| WAM (Yrs) | | 1.27 | 1.17 | | 1.19 |

^{*} 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.

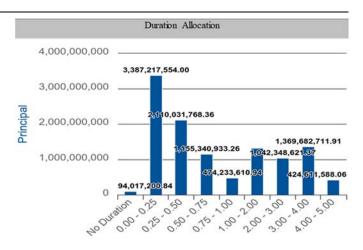
Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California. Government Code 53646.

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

^{*} Unrealized Gain/Loss is Market Value - Book Value

TPIF STATS

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



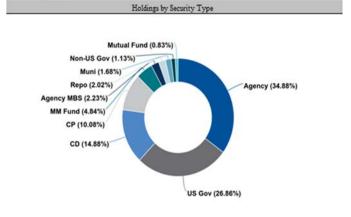
| | | Holdings by Security Type | | | | | |
|---------------------------|---------------------------|---------------------------|--------------|-------|------------------|--|--|
| Security Type Category | Days to Final Maturity | Par Value | Market Price | Yield | Principal | | |
| Agency CMO | 445 |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

91.2002

1.758 11,388,373,006.85

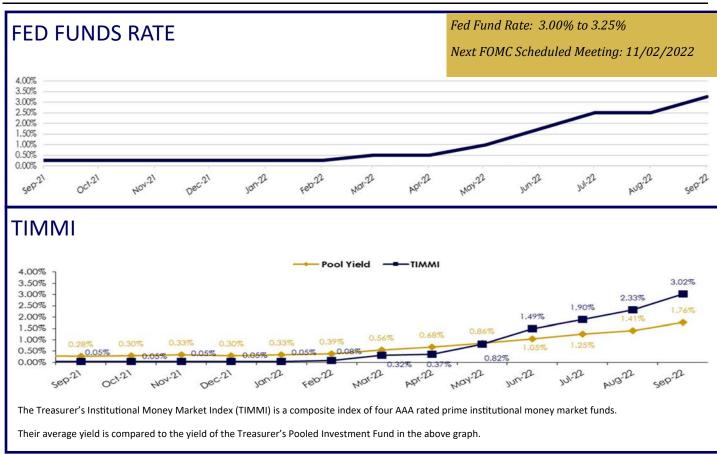
464 11,437,321,971.56

Total



| Month | Monthly Receipts | Monthly Disbursements | Difference | Required Matured Investments | Balance | Actual Investments Maturing | Available to Invest > 1 Year |
|---------|---------------------|--------------------------|------------|------------------------------------|----------|-----------------------------------|---------------------------------|
| 10/2022 | | | | | 76.10 | | |
| 10/2022 | 1,500.00 | 1,700.00 | -200.00 | 123.90 | 0.00 | 1,891.72 | |
| 11/2022 | 1,600.00 | 1,700.00 | -100.00 | 100.00 | 0.00 | 930.00 | |
| 12/2022 | 3,500.00 | 1,800.00 | 1700.00 | | 1,700.00 | 113.25 | |
| 01/2023 | 1,600.00 | 2,400.00 | -800.00 | | 900.00 | 1,370.80 | |
| 02/2023 | 1,500.00 | 1,800.00 | -300.00 | | 600.00 | 510.56 | |
| 03/2023 | 2,350.00 | 1,800.00 | 550.00 | | 1,150.00 | 411.75 | |
| 04/2023 | 2,750.00 | 2,070.00 | 680.00 | | 1,830.00 | 73.43 | |
| 05/2023 | 1,600.00 | 2,500.00 | -900.00 | | 930.00 | 767.19 | |
| 06/2023 | 2,300.00 | 2,400.00 | -100.00 | | 830.00 | 365.00 | |
| 07/2023 | 1,400.00 | 2,100.00 | -700.00 | | 130.00 | 94.64 | |
| 08/2023 | 1,800.00 | 1,600.00 | 200.00 | | 330.00 | 147.69 | |
| 09/2023 | 2,100.00 | 1,750.00 | 350.00 | | 680.00 | 150.50 | |
| TOTALS | 24,000.00 | 23,620.00 | 380.00 | 223.90 | 9,156.10 | 6,826.52 | 11,164.47 |
| | | | | 1.97% | | 59.94% | 98.039 |

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) CERTIFICATE & TIME DE- POSITS (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% | AA/Aa2/AA | | | | | | | | | |
| 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 %

1.68%

26.86%

0.00% 37.11% 10.08%

14.88%

1.13%

2.02%

0.00%

0.00%

0.82%

4.84%

0.00%

0.00%

| gency | |
|-------|------|
| AGCV | ROND |

| AGCY BOND | | | | | | | | |
|---------------------------|--|----------------|--------------------------|------------------------------|--------------------------------|------------------------------|--------------------------------|--------------------------------------|
| Cusip 3130ATHV2 | Description FEDERAL HOME LOAN BANKS | Yield 4.312 | Market Price 100.0688 | Final Maturity 09/11/2026 | Par Value 1,000,000.00 | Market Value 1,000,688.00 | 997,784.61 | Net Unrealized Gain/Loss 2,903.39 |
| 3133EKQA7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.693 | 95.8108 | 09/10/2024 | 2,064,000.00 | 1,977,534.91 | 2,079,030.13 | (101,495.22) |
| 3135GA2P5 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.356 | 94.0132 | 05/03/2024 | 3,500,000.00 | 3,290,462.00 | 3,499,680.26 | (209,218.26) |
| 3136G4P31 3134GW4C7 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL HOME LOAN MORTGAGE CORP | 0.450 3.488 | 93.0291 87.2750 | 08/19/2024 10/27/2026 | 3,701,000.00 5,000,000.00 | 3,443,006.99 4,363,750.00 | 3,701,000.00 4,494,878.89 | (257,993.01) (131,128.89) |
| 3130ATFH5 | FEDERAL HOME LOAN MONTGAGE CORP | 3.466 | 98.2704 | 09/11/2026 | 5,000,000.00 | 4,913,520.00 | 4,965,477.37 | (51,957.37) |
| 3133ENH45 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.294 | 96.0314 | 08/24/2026 | 5,000,000.00 | 4,801,570.00 | 4,969,374.78 | (167,804.78) |
| 3133ENKS8 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.202 | 93.1343 | 01/06/2025 | 5,000,000.00 | 4,656,715.00 | 4,991,461.96 | (334,746.96) |
| 3130AL2G8 3133ENH45 | FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.615 3.137 | 88.4534 96.0314 | 02/18/2026 08/24/2026 | 5,000,000.00 5,000,000.00 | 4,422,670.00 4,801,570.00 | 4,997,460.16 4,997,856.73 | (574,790.16) (196,286.73) |
| 3133ENPY0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.764 | 94.1482 | 02/25/2025 | 5,000,000.00 | 4,707,410.00 | 4,998,397.81 | (290,987.81) |
| 3133ELNJ9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.542 | 96.3315 | 02/28/2024 | 5,000,000.00 | 4,816,575.00 | 5,000,000.00 | (183,425.00) |
| 3134GVWM6 3136G4XK4 | FEDERAL HOME LOAN MORTGAGE CORP FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.730 0.650 | 90.9572 90.4686 | 05/28/2025 | 5,000,000.00 5,000,000.00 | 4,547,860.00 4,523,430.00 | 5,000,000.00 5,000,000.00 | (452,140.00) (476,570.00) |
| 3134GV5R5 | FEDERAL HOME LOAN MORTGAGE CORP | 0.570 | 93.5759 | 07/15/2024 | 5,000,000.00 | 4,678,795.00 | 5,000,000.00 | (321,205.00) |
| 3136G42F9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.625 | 89.9182 | 08/27/2025 | 5,000,000.00 | 4,495,910.00 | 5,000,000.00 | (504,090.00) |
| 3136G46N8 3135G06F5 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.600 0.310 | 89.3133 95.7768 | 10/29/2025 11/16/2023 | 5,000,000.00 5,000,000.00 | 4,465,665.00 4,788,840.00 | 5,000,000.00 5,000,000.00 | (534,335.00) (211,160.00) |
| 3134GXBM5 | FEDERAL HOME LOAN MORTGAGE CORP | 0.510 | 89.2777 | 11/12/2025 | 5,000,000.00 | 4,463,885.00 | 5,000,000.00 | (536,115.00) |
| 3134GXBM5 | FEDERAL HOME LOAN MORTGAGE CORP | 0.600 | 89.2777 | 11/12/2025 | 5,000,000.00 | 4,463,885.00 | 5,000,000.00 | (536,115.00) |
| 3135GA2Z3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.560 | 89.1220 | 11/17/2025 | 5,000,000.00 | 4,456,100.00 | 5,000,000.00 | (543,900.00) |
| 3135GA2Z3 3133EMLP5 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.560 0.320 | 89.1220 91.5178 | 11/17/2025 12/23/2024 | 5,000,000.00 5,000,000.00 | 4,456,100.00 4,575,890.00 | 5,000,000.00 5,000,000.00 | (543,900.00) (424,110.00) |
| 3130ALF25 | FEDERAL HOME LOAN BANKS | 0.400 | 91.9452 | 11/26/2024 | 5,000,000.00 | 4,597,260.00 | 5,000,000.00 | (402,740.00) |
| 3130ALFN9 | FEDERAL HOME LOAN BANKS | 0.550 | 89.7337 | 08/25/2025 | 5,000,000.00 | 4,486,685.00 | 5,000,000.00 | (513,315.00) |
| 3133EMSC7 3133EMZS4 | FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.480 | 91.1891 88.7459 | 03/03/2025 05/18/2026 | 5,000,000.00 | 4,559,455.00 | 5,000,000.00 | (440,545.00) |
| 3130AMJN3 | FEDERAL HOME LOAN BANKS | 1.030 | 89.1106 | 05/26/2026 | 5,000,000.00 5,000,000.00 | 4,437,295.00 4,455,530.00 | 5,000,000.00 5,000,000.00 | (562,705.00) (544,470.00) |
| 3136G46S7 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.560 | 89.2081 | 10/28/2025 | 5,000,000.00 | 4,460,405.00 | 5,000,000.00 | (539,595.00) |
| 3134GWTG1 | FEDERAL HOME LOAN MORTGAGE CORP | 0.600 | 89.5525 | 09/30/2025 | 5,000,000.00 | 4,477,625.00 | 5,000,000.00 | (522,375.00) |
| 3134GWP91 3136G4XZ1 | FEDERAL HOME LOAN MORTGAGE CORP FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.500 0.740 | 90.2128 90.6988 | 06/16/2025 06/30/2025 | 5,000,000.00 5,000,000.00 | 4,510,640.00 4,534,940.00 | 5,000,000.00 5,000,000.00 | (489,360.00) (465,060.00) |
| 3130AMMZ2 | FEDERAL HOME LOAN BANKS | 1.000 | 88.9127 | 06/10/2026 | 5,000,000.00 | 4,445,635.00 | 5,000,000.00 | (554,365.00) |
| 3134GV3A4 | FEDERAL HOME LOAN MORTGAGE CORP | 0.500 | 93.5680 | 07/01/2024 | 5,000,000.00 | 4,678,400.00 | 5,000,000.00 | (321,600.00) |
| 3130AQRH8 | FEDERAL HOME LOAN BANKS | 2.000 | 90.9922 | 02/25/2027 | 5,000,000.00 | 4,549,610.00 | 5,000,000.00 | (450,390.00) |
| 3130AQRH8 3130AR4V0 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 2.000 2.150 | 90.9922 94.8088 | 02/25/2027 03/14/2025 | 5,000,000.00 5,000,000.00 | 4,549,610.00 4,740,440.00 | 5,000,000.00 5,000,000.00 | (450,390.00) (259,560.00) |
| 3130AR4V0 | FEDERAL HOME LOAN BANKS | 2.500 | 92.5984 | 03/22/2027 | 5,000,000.00 | 4,629,920.00 | 5,000,000.00 | (370,080.00) |
| 3130AR7D7 | FEDERAL HOME LOAN BANKS | 2.050 | 94.5347 | 03/25/2025 | 5,000,000.00 | 4,726,735.00 | 5,000,000.00 | (273,265.00) |
| 3130ATBV8 | FEDERAL HOME LOAN BANKS | 4.150 | 97.6787 | 09/29/2027 | 5,000,000.00 | 4,883,935.00 | 5,000,000.00 | (116,065.00) |
| 3130ATBV8 3133ELH80 | FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.150 0.680 | 97.6787 90.7182 | 09/29/2027 06/10/2025 | 5,000,000.00 5,025,000.00 | 4,883,935.00 4,558,589.55 | 5,000,000.00 5,025,000.00 | (116,065.00) (466,410.45) |
| 3130ASDK2 | FEDERAL HOME LOAN BANKS | 3.250 | 95.9834 | 06/29/2026 | 5,250,000.00 | 5,039,128.50 | 5,250,000.00 | (210,871.50) |
| 3130AL6K5 | FEDERAL HOME LOAN BANKS | 0.580 | 88.3361 | 02/25/2026 | 6,000,000.00 | 5,300,166.00 | 6,000,000.00 | (699,834.00) |
| 3133EKP75 | FEDERAL HOME LOAN BANKS FUNDING CORP | 1.671 | 94.8805 | 09/17/2024 | 6,128,000.00 | 5,814,277.04 | 6,119,746.95 | (305,469.91) |
| 3130ARHG9 3130ATH42 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 2.180 4.700 | 97.0038 99.4067 | 02/28/2024 09/29/2027 | 7,000,000.00 7,000,000.00 | 6,790,266.00 6,958,469.00 | 6,994,170.64 7,000,000.00 | (203,904.64) (41,531.00) |
| 3130ATBV8 | FEDERAL HOME LOAN BANKS | 4.150 | 97.6787 | 09/29/2027 | 7,225,000.00 | 7,057,286.08 | 7,225,000.00 | (167,713.93) |
| 3133EMKH4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.160 | 99.3316 | 12/15/2022 | 8,245,000.00 | 8,189,890.42 | 8,245,000.00 | (55,109.58) |
| 3136G4Q97 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.650 | 89.9856 | 08/27/2025 | 8,650,000.00 | 7,783,754.40 | 8,650,000.00 | (866,245.60) |
| 3130ALGJ7 US3130AL2X12 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 1.016 3.001 | 89.4481 86.6999 | 03/23/2026 02/17/2027 | 8,921,250.00 10,000,000.00 | 7,979,888.62 8,669,990.00 | 8,916,330.65 9,128,827.27 | (936,442.03) (458,837.27) |
| 3133EL5S9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.905 | 92.9508 | 09/03/2024 | 10,000,000.00 | 9,295,080.00 | 9,552,843.24 | (257,763.24) |
| 3133EL4J0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.882 | 93.0648 | 08/19/2024 | 10,000,000.00 | 9,306,480.00 | 9,563,888.94 | (257,408.94) |
| 3130AKYH3 3130ALGJ7 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 1.746 1.000 | 86.6672 89.4481 | 02/10/2027 03/23/2026 | 10,000,000.00 9,750,000.00 | 8,666,720.00 8,721,189.75 | 9,619,002.03 9,750,000.00 | (952,282.03) (1,028,810.25) |
| 3130ALGJ7 3130ALGJ7 | FEDERAL HOME LOAN BANKS | 1.000 | 89.4481 | 03/23/2026 | 9,750,000.00 | 8,721,189.75 | 9,750,000.00 | (1,028,810.25) |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS | 1.000 | 89.4481 | 03/23/2026 | 9,750,000.00 | 8,721,189.75 | 9,750,000.00 | (1,028,810.25) |
| 3130ANMH0 | FEDERAL HOME LOAN BANKS | 1.668 | 88.7678 | 08/20/2026 | 10,000,000.00 | 8,876,780.00 | 9,788,188.29 | (911,408.29) |
| 3133ENL99 3130ALHH0 | FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS | 3.830 3.040 | 96.5314 89.4520 | 09/15/2027 03/05/2026 | 10,000,000.00 10,500,000.00 | 9,653,140.00 9,392,460.00 | 9,796,620.48 9,799,192.28 | (143,480.48) (406,732.28) |
| 3133ENKG4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.908 | 89.2895 | 01/11/2027 | 10,000,000.00 | 8,928,950.00 | 9,821,793.66 | (892,843.66) |
| 3130AQHS5 | FEDERAL HOME LOAN BANKS | 1.984 | 90.0368 | 01/28/2027 | 10,000,000.00 | 9,003,680.00 | 9,883,399.67 | (879,719.67) |
| 3133ENBK5 3133EMJQ6 | FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.340 0.253 | 88.5144 95.4853 | 10/20/2026 12/08/2023 | 10,000,000.00 9,931,000.00 | 8,851,440.00 9,482,645.14 | 9,921,758.49 9,931,501.81 | (1,070,318.49) (448,856.67) |
| 3133ENBK5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.249 | 93.4833 88.5144 | 10/20/2026 | 10,000,000.00 | 8,851,440.00 | 9,957,071.82 | (1,105,631.82) |
| 3133ENL99 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.467 | 96.5314 | 09/15/2027 | 10,000,000.00 | 9,653,140.00 | 9,958,467.14 | (305,327.14) |
| 3137EAEX3 | FEDERAL HOME LOAN MORTGAGE CORP | 0.497 | 89.0824 | 09/23/2025 | 10,000,000.00 | 8,908,240.00 | 9,964,095.91 | (1,055,855.91) |
| 3133ENLZ1 3133ENYX2 | FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.860 3.439 | 90.3587 98.2247 | 01/26/2027 | 10,000,000.00 10,000,000.00 | 9,035,870.00 9,822,470.00 | 9,967,094.62 9,968,963.75 | (931,224.62) (146,493.75) |
| 3130AQF65 | FEDERAL HOME LOAN BANKS | 1.306 | 88.8094 | 12/21/2026 | 10,000,000.00 | 8,880,940.00 | 9,977,178.40 | (1,096,238.40) |
| 3133ENVD9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.913 | 94.5423 | 04/26/2027 | 10,000,000.00 | 9,454,230.00 | 9,983,922.89 | (529,692.89) |
| 3133ENB33 3133ENB66 | FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.075 3.174 | 95.1444 96.1718 | 07/19/2027 07/20/2026 | 10,000,000.00 10,000,000.00 | 9,514,440.00 9,617,180.00 | 9,988,966.05 9,991,449.69 | (474,526.05) (374,269.69) |
| 3132X03B5 | FEDERAL AGRICULTURAL MORTGAGE CORP | 2.960 | 99.0201 | 06/30/2023 | 10,000,000.00 | 9,902,010.00 | 9,992,116.30 | (90,106.30) |
| 3133EMSC7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.512 | 91.1891 | 03/03/2025 | 10,000,000.00 | 9,118,910.00 | 9,992,431.04 | (873,521.04) |
| 3130ARMT5 | FEDERAL HOME LOAN BANKS | 2.838 | 96.7729 | 10/25/2024 | 10,000,000.00 | 9,677,290.00 | 9,992,549.34 | (315,259.34) |
| 3133EMLP5 3133EMLT7 | FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.339 0.244 | 91.5178 95.1955 | 12/23/2024 12/28/2023 | 10,000,000.00 | 9,151,780.00 9,519,550.00 | 9,995,803.70 9,995,804.83 | (844,023.70) (476,254.83) |
| 3133EJD48 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.092 | 98.8397 | 10/02/2023 | 10,000,000.00 | 9,883,970.00 | 9,995,845.88 | (111,875.88) |
| 3135G0T94 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 2.490 | 99.5995 | 01/19/2023 | 10,000,000.00 | 9,959,950.00 | 9,996,619.17 | (36,669.17) |
| 3137EAEZ8 3133EMKW1 | FEDERAL HOME LOAN MORTGAGE CORP FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.280 0.235 | 95.7351 95.2689 | 11/06/2023 12/21/2023 | 10,000,000.00 10,000,000.00 | 9,573,510.00 9,526,890.00 | 9,996,703.27 9,996,941.82 | (423,193.27) (470,051.82) |
| 3135G06A6 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.233 | 89.3308 | 10/20/2025 | 10,000,000.00 | 8,933,080.00 | 9,997,842.55 | (1,064,762.55) |
| 3133EL7E8 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.250 | 98.4302 | 03/15/2023 | 10,000,000.00 | 9,843,020.00 | 9,998,637.92 | (155,617.92) |
| 3134GXEX8 | FEDERAL HOME LOAN MORTGAGE CORP | 0.270 | 97.4884 | 06/01/2023 | 10,000,000.00 | 9,748,840.00 | 9,998,662.93 | (249,822.93) |
| 3135G06C2 3133EJKN8 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.604 2.719 | 89.3133 99.3637 | 10/29/2025 04/11/2023 | 10,000,000.00 10,000,000.00 | 8,931,330.00 9,936,370.00 | 9,998,768.11 9,998,978.49 | (1,067,438.11) (62,608.49) |
| 3134GXCA0 | FEDERAL HOME LOAN MORTGAGE CORP | 0.328 | 95.7062 | 11/24/2023 | 10,000,000.00 | 9,570,620.00 | 9,999,042.29 | (428,422.29) |
| 3130ANRB8 | FEDERAL HOME LOAN BANKS | 0.553 | 92.0610 | 12/17/2024 | 10,000,000.00 | 9,206,100.00 | 9,999,319.29 | (793,219.29) |
| 3134GXEX8 | FEDERAL HOME LOAN MORTGAGE CORP | 0.260 | 97.4884 | 06/01/2023 | 10,000,000.00 | 9,748,840.00 | 9,999,331.46 | (250,491.46) |
| 3134GXEX8 3130AKDH6 | FEDERAL HOME LOAN MORTGAGE CORP FEDERAL HOME LOAN BANKS | 0.256 0.176 | 97.4884 99.8283 | 06/01/2023 10/21/2022 | 10,000,000.00 10,000,000.00 | 9,748,840.00 9,982,830.00 | 9,999,598.44 9,999,722.33 | (250,758.44) (16,892.33) |
| 3134GVWM6 | FEDERAL HOME LOAN MORTGAGE CORP | 0.730 | 90.9572 | 05/28/2025 | 10,000,000.00 | 9,095,720.00 | 10,000,000.00 | (904,280.00) |
| 3134GVYX0 | FEDERAL HOME LOAN MORTGAGE CORP | 0.500 | 93.8914 | 06/03/2024 | 10,000,000.00 | 9,389,140.00 | 10,000,000.00 | (610,860.00) |
| 3136G4D75 3136G4B77 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.600 0.700 | 90.0829 90.2920 | 07/29/2025 08/04/2025 | 10,000,000.00 10,000,000.00 | 9,008,290.00 9,029,200.00 | 10,000,000.00 10,000,000.00 | (991,710.00) (970,800.00) |
| 3136G4F32 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.700 | 90.2920 | 08/04/2025 | 10,000,000.00 | 9,008,290.00 | 10,000,000.00 | (970,800.00) |
| 3134GWLW4 | FEDERAL HOME LOAN MORTGAGE CORP | 0.625 | 89.9723 | 08/19/2025 | 10,000,000.00 | 8,997,230.00 | 10,000,000.00 | (1,002,770.00) |
| 3136G4X40 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.600 | 89.8595 | 08/26/2025 | 10,000,000.00 | 8,985,950.00 | 10,000,000.00 | (1,014,050.00) |
| 3136G4Z97 3130AK3T1 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL HOME LOAN BANKS | 0.375 | 94.7501 92.0361 | 02/28/2024 12/09/2024 | 10,000,000.00 10,000,000.00 | 9,475,010.00 9,203,610.00 | 10,000,000.00 10,000,000.00 | (524,990.00) (796,390.00) |
| 3134GWL38 | FEDERAL HOME LOAN MORTGAGE CORP | 0.540 | 89.5187 | 09/15/2025 | 10,000,000.00 | 8,951,870.00 | 10,000,000.00 | (1,048,130.00) |
| 3134GWN85 | FEDERAL HOME LOAN MORTGAGE CORP | 0.450 | 92.8187 | 09/10/2024 | 10,000,000.00 | 9,281,870.00 | 10,000,000.00 | (718,130.00) |
| 3134GW3Z7 3134GW3Y0 | FEDERAL HOME LOAN MORTGAGE CORP FEDERAL HOME LOAN MORTGAGE CORP | 0.600 0.550 | 89.3216 89.1794 | 10/28/2025 10/28/2025 | 10,000,000.00 10,000,000.00 | 8,932,160.00 8,917,940.00 | 10,000,000.00 10,000,000.00 | (1,067,840.00) (1,082,060.00) |
| 3135G06A6 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.580 | 89.3308 | 10/20/2025 | 10,000,000.00 | 8,933,080.00 | 10,000,000.00 | (1,066,920.00) |
| | | | | | | | | |

| 3136G45C3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.540 | 89.1595 | 10/27/2025 | 10,000,000.00 | 8,915,950.00 | 10,000,000.00 | (1,084,050.00) |
|------------------------|--|----------------|---------|--------------------------|---------------|---------------|---------------|----------------|
| 3135G06C2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.600 | 89.3133 | 10/29/2025 | 10,000,000.00 | 8,931,330.00 | 10,000,000.00 | (1,068,670.00) |
| 3134GW3X2 | FEDERAL HOME LOAN MORTGAGE CORP | 0.625 | 89.4007 | 10/27/2025 | 10,000,000.00 | 8,940,070.00 | 10,000,000.00 | (1,059,930.00) |
| 3135GA2N0 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.550 | 89.2002 | 11/04/2025 | 10,000,000.00 | 8,920,020.00 | 10,000,000.00 | (1,079,980.00) |
| 3135GA3C3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.350 | 93.8550 | 05/17/2024 | 10,000,000.00 | 9,385,500.00 | 10,000,000.00 | (614,500.00) |
| 3135GA3C3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.350 | 93.8550 | 05/17/2024 | 10,000,000.00 | 9,385,500.00 | 10,000,000.00 | (614,500.00) |
| 3135G06E8 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.420 | 92.0679 | 11/18/2024 | 10,000,000.00 | 9,206,790.00 | 10,000,000.00 | (793,210.00) |
| 3135GA2Z3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.560 | 89.1220 | 11/17/2025 | 10,000,000.00 | 8,912,200.00 | 10,000,000.00 | (1,087,800.00) |
| 3133EMHL9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.310 | 95.6340 | 11/30/2023 | 10,000,000.00 | 9,563,400.00 | 10,000,000.00 | (436,600.00) |
| 3134GXEA8 | FEDERAL HOME LOAN MORTGAGE CORP | 0.200 | 99.5250 | 11/23/2022 | 10,000,000.00 | 9,952,500.00 | 10,000,000.00 | (47,500.00) |
| 3134GXEA8 | FEDERAL HOME LOAN MORTGAGE CORP | 0.200 | 99.5250 | 11/23/2022 | 10,000,000.00 | 9,952,500.00 | 10,000,000.00 | (47,500.00) |
| 3134GXCF9 | FEDERAL HOME LOAN MORTGAGE CORP | 0.400 | 93.8545 | 05/24/2024 | 10,000,000.00 | 9,385,450.00 | 10,000,000.00 | (614,550.00) |
| 3134GXCF9 | FEDERAL HOME LOAN MORTGAGE CORP | 0.400 | 93.8545 | 05/24/2024 | 10,000,000.00 | 9,385,450.00 | 10,000,000.00 | (614,550.00) |
| 3134GXGQ1 | FEDERAL HOME LOAN MORTGAGE CORP | 0.200 | 99.3394 | 12/15/2022 | 10,000,000.00 | 9,933,940.00 | 10,000,000.00 | (66,060.00) |
| 3134GXHL1 | FEDERAL HOME LOAN MORTGAGE CORP | 0.700 | 89.1888 | 12/30/2025 | 10,000,000.00 | 8,918,880.00 | 10,000,000.00 | (1,081,120.00) |
| 3133EMKH4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.160 | 99.3316 | 12/15/2022 | 10,000,000.00 | 9,933,160.00 | 10,000,000.00 | (66,840.00) |
| 3133EMLE0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.190 | 96.2391 | 09/22/2023 | 10,000,000.00 | 9,623,910.00 | 10,000,000.00 | (376,090.00) |
| 3130AKKF2 | FEDERAL HOME LOAN BANKS | 0.270 | 94.2924 | 03/28/2024 | 10,000,000.00 | 9,429,240.00 | 10,000,000.00 | (570,760.00) |
| 3130AKL79 | FEDERAL HOME LOAN BANKS | 0.250 | 95.2431 | 12/28/2023 | 10,000,000.00 | 9,524,310.00 | 10,000,000.00 | (475,690.00) |
| 3134GXHH0 | FEDERAL HOME LOAN MORTGAGE CORP | 0.220 | 97.1472 | 06/30/2023 | 10,000,000.00 | 9,714,720.00 | 10,000,000.00 | (285,280.00) |
| | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.320 | | 03/28/2024 | | 9,436,370.00 | 10,000,000.00 | |
| 3136G43W1 | FEDERAL HOME LOAN BANKS | | 94.3637 | | 10,000,000.00 | | | (563,630.00) |
| 3130ALEM2 | | 0.790 | 88.9862 | 02/25/2026 | 10,000,000.00 | 8,898,620.00 | 10,000,000.00 | (1,101,380.00) |
| 3130ALGR9 | FEDERAL HOME LOAN BANKS | 0.850 | 89.1639 | 02/26/2026 | 10,000,000.00 | 8,916,390.00 | 10,000,000.00 | (1,083,610.00) |
| 3130ALH56 | FEDERAL HOME LOAN BANKS | 0.750 | 88.7090 | 03/18/2026 | 10,000,000.00 | 8,870,900.00 | 10,000,000.00 | (1,129,100.00) |
| 3130ALH56 | FEDERAL HOME LOAN BANKS | 0.750 | 88.7090 | 03/18/2026 | 10,000,000.00 | 8,870,900.00 | 10,000,000.00 | (1,129,100.00) |
| 3130ALHZ0 | FEDERAL HOME LOAN BANKS | 0.530 | 90.2707 | 06/18/2025 | 10,000,000.00 | 9,027,070.00 | 10,000,000.00 | (972,930.00) |
| 3133EMUP5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.710 | 91.4248 | 04/01/2025 | 10,000,000.00 | 9,142,480.00 | 10,000,000.00 | (857,520.00) |
| 3133EMUP5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.710 | 91.4248 | 04/01/2025 | 10,000,000.00 | 9,142,480.00 | 10,000,000.00 | (857,520.00) |
| 3130ALTJ3 | FEDERAL HOME LOAN BANKS | 0.375 | 94.3185 | 04/08/2024 | 10,000,000.00 | 9,431,850.00 | 10,000,000.00 | (568,150.00) |
| 3130ALNK6 | FEDERAL HOME LOAN BANKS | 0.625 | 91.2922 | 03/25/2025 | 10,000,000.00 | 9,129,220.00 | 10,000,000.00 | (870,780.00) |
| 3130ALU93 | FEDERAL HOME LOAN BANKS | 0.750 | 90.7257 | 06/30/2025 | 10,000,000.00 | 9,072,570.00 | 10,000,000.00 | (927,430.00) |
| 3133EMVD1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.330 | 94.2876 | 04/05/2024 | 10,000,000.00 | 9,428,760.00 | 10,000,000.00 | (571,240.00) |
| 3133EMDM1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.270 | 95.9838 | 10/20/2023 | 10,000,000.00 | 9,598,380.00 | 10,000,000.00 | (401,620.00) |
| 3133EMQ62 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.990 | 88.6517 | 07/13/2026 | 10,000,000.00 | 8,865,170.00 | 10,000,000.00 | (1,134,830.00) |
| 3133EMQ62 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.990 | 88.6517 | 07/13/2026 | 10,000,000.00 | 8,865,170.00 | 10,000,000.00 | (1,134,830.00) |
| 3130ANAJ9 | FEDERAL HOME LOAN BANKS | 1.000 | 88.5939 | 07/27/2026 | 10,000,000.00 | 8,859,390.00 | 10,000,000.00 | (1,140,610.00) |
| 3130ANE48 | FEDERAL HOME LOAN BANKS | 1.000 | 88.4501 | 08/17/2026 | 10,000,000.00 | 8,845,010.00 | 10,000,000.00 | (1,154,990.00) |
| 3130ANE48 3130ANFD7 | FEDERAL HOME LOAN BANKS | 1.000 | 88.5287 | 08/05/2026 | 10,000,000.00 | 8,852,870.00 | 10,000,000.00 | (1,147,130.00) |
| | | | | | | | 10,000,000.00 | |
| 3130AMME9 | FEDERAL HOME LOAN BANKS | 1.000 | 89.0140 | 05/26/2026 03/18/2026 | 10,000,000.00 | 8,901,400.00 | .,, | (1,098,600.00) |
| 3130ALHG2 | FEDERAL HOME LOAN BANKS | 0.750 | 88.7090 | | 10,000,000.00 | 8,870,900.00 | 10,000,000.00 | (1,129,100.00) |
| 3130ALN34 | FEDERAL HOME LOAN BANKS | 0.700 | 91.4758 | 03/24/2025 | 10,000,000.00 | 9,147,580.00 | 10,000,000.00 | (852,420.00) |
| 3130AKLB0 | FEDERAL HOME LOAN BANKS | 0.260 | 93.2485 | 06/28/2024 | 10,000,000.00 | 9,324,850.00 | 10,000,000.00 | (675,150.00) |
| 3134GWN44 | FEDERAL HOME LOAN MORTGAGE CORP | 0.450 | 92.8077 | 09/11/2024 | 10,000,000.00 | 9,280,770.00 | 10,000,000.00 | (719,230.00) |
| 3134GWR32 | FEDERAL HOME LOAN MORTGAGE CORP | 0.410 | 93.5419 | 06/24/2024 | 10,000,000.00 | 9,354,190.00 | 10,000,000.00 | (645,810.00) |
| 3134GVRV2 | FEDERAL HOME LOAN MORTGAGE CORP | 0.750 | 91.0152 | 05/27/2025 | 10,000,000.00 | 9,101,520.00 | 10,000,000.00 | (898,480.00) |
| 3134GXDG6 | FEDERAL HOME LOAN MORTGAGE CORP | 0.190 | 99.5236 | 11/23/2022 | 10,000,000.00 | 9,952,360.00 | 10,000,000.00 | (47,640.00) |
| 3130AN3R9 | FEDERAL HOME LOAN BANKS | 1.130 | 89.1056 | 07/20/2026 | 10,000,000.00 | 8,910,560.00 | 10,000,000.00 | (1,089,440.00) |
| 3130ALKL7 | FEDERAL HOME LOAN BANKS | 0.850 | 88.9982 | 03/25/2026 | 10,000,000.00 | 8,899,820.00 | 10,000,000.00 | (1,100,180.00) |
| 3136G43H4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.400 | 92.6597 | 09/16/2024 | 10,000,000.00 | 9,265,970.00 | 10,000,000.00 | (734,030.00) |
| 3135GAAZ4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.500 | 90.1392 | 06/24/2025 | 10,000,000.00 | 9,013,920.00 | 10,000,000.00 | (986,080.00) |
| 3130ALBX1 | FEDERAL HOME LOAN BANKS | 0.580 | 88.3511 | 02/23/2026 | 10,000,000.00 | 8,835,110.00 | 10,000,000.00 | (1,164,890.00) |
| 3130AMT69 | FEDERAL HOME LOAN BANKS | 1.070 | 89.0646 | 06/26/2026 | 10,000,000.00 | 8,906,460.00 | 10,000,000.00 | (1,093,540.00) |
| 3135GA3N9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.300 | 95.7660 | 11/16/2023 | 10,000,000.00 | 9,576,600.00 | 10,000,000.00 | (423,400.00) |
| 3130ALKF0 | FEDERAL HOME LOAN BANKS | 0.625 | 91.2922 | 03/25/2025 | 10,000,000.00 | 9,129,220.00 | 10,000,000.00 | (870,780.00) |
| 3130ALKF0 | FEDERAL HOME LOAN BANKS | 0.625 | 91.2922 | 03/25/2025 | 10,000,000.00 | 9,129,220.00 | 10,000,000.00 | (870,780.00) |
| 3134GWP26 | FEDERAL HOME LOAN MORTGAGE CORP | 0.500 | 90.9724 | 03/28/2025 | 10,000,000.00 | 9,097,240.00 | 10,000,000.00 | (902,760.00) |
| 3134GWL79 | FEDERAL HOME LOAN MORTGAGE CORP | 0.400 | | 09/10/2024 | | 9,272,670.00 | | |
| | | 0.400 | 92.7267 | | 10,000,000.00 | | 10,000,000.00 | (727,330.00) |
| 3134GWL79 | FEDERAL HOME LOAN MORTGAGE CORP | | 92.7267 | 09/10/2024 | 10,000,000.00 | 9,272,670.00 | 10,000,000.00 | (727,330.00) |
| 3130ANPF1 | FEDERAL HOME LOAN BANKS | 1.000 | 88.4015 | 08/25/2026 | 10,000,000.00 | 8,840,150.00 | 10,000,000.00 | (1,159,850.00) |
| 3130ANX88 | FEDERAL HOME LOAN BANKS | 0.500 | 92.7254 | 09/27/2024 | 10,000,000.00 | 9,272,540.00 | 10,000,000.00 | (727,460.00) |
| 3130ANYN4 | FEDERAL HOME LOAN BANKS | 1.000 | 88.1708 | 09/30/2026 | 10,000,000.00 | 8,817,080.00 | 10,000,000.00 | (1,182,920.00) |
| 3130ANMH0 | FEDERAL HOME LOAN BANKS | 1.100 | 88.7678 | 08/20/2026 | 10,000,000.00 | 8,876,780.00 | 10,000,000.00 | (1,123,220.00) |
| 3133ENEM8 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.430 | 89.2712 | 11/23/2026 | 10,000,000.00 | 8,927,120.00 | 10,000,000.00 | (1,072,880.00) |
| 3133ENGN4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.970 | 93.0044 | 12/09/2024 | 10,000,000.00 | 9,300,440.00 | 10,000,000.00 | (699,560.00) |
| 3130AQRQ8 | FEDERAL HOME LOAN BANKS | 2.000 | 90.9922 | 02/25/2027 | 10,000,000.00 | 9,099,220.00 | 10,000,000.00 | (900,780.00) |
| 3130ARFS5 | FEDERAL HOME LOAN BANKS | 2.000 | 96.7501 | 03/28/2024 | 10,000,000.00 | 9,675,010.00 | 10,000,000.00 | (324,990.00) |
| 3130ARHX2 | FEDERAL HOME LOAN BANKS | 3.000 | 94.1750 | 03/25/2027 | 10,000,000.00 | 9,417,500.00 | 10,000,000.00 | (582,500.00) |
| 3130ARHX2 | FEDERAL HOME LOAN BANKS | 3.000 | 94.1750 | 03/25/2027 | 10,000,000.00 | 9,417,500.00 | 10,000,000.00 | (582,500.00) |
| 3130ARHX2 | FEDERAL HOME LOAN BANKS | 3.000 | 94.1750 | 03/25/2027 | 10,000,000.00 | 9,417,500.00 | 10,000,000.00 | (582,500.00) |
| 3130ARPV7 | FEDERAL HOME LOAN BANKS | 3.500 | 95.5080 | 04/28/2027 | 10,000,000.00 | 9,550,800.00 | 10,000,000.00 | (449,200.00) |
| 3133ENUL2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.110 | 95.1282 | 04/13/2026 | 10,000,000.00 | 9,512,820.00 | 10,000,000.00 | (487,180.00) |
| 3133ENUS7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.580 | 97.3862 | 04/18/2024 | 10.000.000.00 | 9.738.620.00 | 10,000,000,00 | (261.380.00) |
| 3130ARSF9 | FEDERAL HOME LOAN BANKS | 3.000 | 94.1388 | 04/29/2027 | 10,000,000.00 | 9,413,880.00 | 10,000,000,00 | (586,120.00) |
| 3130ARSC6 | FEDERAL HOME LOAN BANKS | 2.900 | 95.9564 | 05/29/2025 | 10,000,000.00 | 9,595,640.00 | 10,000,000.00 | (404,360.00) |
| 3130ARUF6 | FEDERAL HOME LOAN BANKS | 3.125 | 94.9798 | 10/29/2026 | 10,000,000.00 | 9,497,980.00 | 10,000,000.00 | (502,020.00) |
| 3130AS3F4 | FEDERAL HOME LOAN BANKS | 3.770 | 96.3204 | 05/26/2027 | 10,000,000.00 | 9,632,040.00 | 10,000,000.00 | (367,960.00) |
| 3130AS5B1 | FEDERAL HOME LOAN BANKS | 2.201 | 98.7546 | 06/09/2023 | 10,000,000.00 | 9,875,460.00 | 10,000,000.00 | (124,540.00) |
| 3130AS4G1 | FEDERAL HOME LOAN BANKS | 2.289 | 98.7024 | 06/09/2023 | 10,000,000.00 | 9,870,240.00 | 10,000,000.00 | (129,760.00) |
| 3130AS4T3 | FEDERAL HOME LOAN BANKS | 2.325 | 98.7083 | 06/12/2023 | 10,000,000.00 | 9,870,830.00 | 10,000,000.00 | (129,170.00) |
| 3134GXVS0 | FEDERAL HOME LOAN MORTGAGE CORP | 2.900 | 97.5114 | 06/21/2024 | 10,000,000.00 | 9,751,140.00 | 10,000,000.00 | (248,860.00) |
| 3134GXVS0 3130ASDV8 | FEDERAL HOME LOAN MORTGAGE CORP FEDERAL HOME LOAN BANKS | 2.900 3.300 | 95.0285 | 06/21/2024 | 10,000,000.00 | 9,751,140.00 | 10,000,000.00 | (497,150.00) |
| | | | | | | | | |
| 3134GXZW7 | FEDERAL HOME LOAN MORTGAGE CORP | 4.250 | 97.8740 | 06/30/2027 | 10,000,000.00 | 9,787,400.00 | 10,000,000.00 | (212,600.00) |
| 3134GXYR9 | FEDERAL HOME LOAN MORTGAGE CORP | 3.560 | 97.1027 | 06/27/2025 | 10,000,000.00 | 9,710,270.00 | 10,000,000.00 | (289,730.00) |
| 3133END80 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.873 | 95.6475 | 08/03/2026 | 10,000,000.00 | 9,564,750.00 | 10,045,677.76 | (480,927.76) |
| 3135G0X24 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 1.098 | 94.1913 | 01/07/2025 | 10,000,000.00 | 9,419,130.00 | 10,116,973.35 | (697,843.35) |
| 3130ASGU7 | FEDERAL HOME LOAN BANKS | 3.095 | 97.0812 | 06/11/2027 | 10,000,000.00 | 9,708,120.00 | 10,175,030.55 | (466,910.55) |
| 3133ENUS7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.721 | 97.3862 | 04/18/2024 | 10,520,000.00 | 10,245,028.24 | 10,497,772.49 | (252,744.25) |
| 3134GXCA0 | FEDERAL HOME LOAN MORTGAGE CORP | 0.328 | 95.7062 | 11/24/2023 | 10,710,000.00 | 10,250,134.02 | 10,708,965.79 | (458,831.77) |
| 3130AQKM4 | FEDERAL HOME LOAN BANKS | 1.750 | 90.2179 | 01/28/2027 | 11,250,000.00 | 10,149,513.75 | 11,250,000.00 | (1,100,486.25) |
| 313382AX1 | FEDERAL HOME LOAN BANKS | 2.691 | 99.2656 | 03/10/2023 | 11,750,000.00 | 11,663,708.00 | 11,721,628.26 | (57,920.26) |
| 3133EMLR1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.506 | 88.6764 | 12/23/2025 | 12,430,000.00 | 11,022,476.52 | 12,427,588.92 | (1,405,112.40) |
| 3130ATFA0 | FEDERAL HOME LOAN BANKS | 5.125 | 99.5787 | 09/30/2027 | 13,000,000.00 | 12,945,231.00 | 13,000,000.00 | (54,769.00) |
| 3134GW6C5 | FEDERAL HOME LOAN MORTGAGE CORP | 3.122 | 87.2685 | 10/28/2026 | 15,000,000.00 | 13,090,275.00 | 13,685,279.11 | (595,004.11) |
| 3130ANMH0 | FEDERAL HOME LOAN BANKS | 3.132 | 88.7678 | 08/20/2026 | 15,000,000.00 | 13,315,170.00 | 13,895,371.95 | (580,201.95) |
| 3135G06G3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.573 | 89.0686 | 11/07/2025 | 14,000,000.00 | 12,469,604.00 | 13,968,796.43 | (1,499,192.43) |
| 3130ALED2 | FEDERAL HOME LOAN BANKS | 2.050 | 87.3214 | 02/24/2027 | 15,000,000.00 | 13,098,210.00 | 14,357,466.06 | (1,259,256.06) |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS | 1.000 | 89.4481 | 03/23/2026 | 14,625,000.00 | 13,081,784.63 | 14,625,000.00 | (1,543,215.38) |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS | 1.000 | 89.4481 | 03/23/2026 | 14,625,000.00 | 13,081,784.63 | 14,625,000.00 | (1,543,215.38) |
| | FEDERAL HOME LOAN MORTGAGE CORP | | | | | | | |
| 3134GWZV1 | | 1.238 | 89.5121 | 10/22/2025 | 15,000,000.00 | 13,426,815.00 | 14,737,278.05 | (1,310,463.05) |
| 3130ALDX9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.500 | 90.4330 | 05/23/2025 | 14,750,000.00 | 13,338,867.50 | 14,750,000.00 | (1,411,132.50) |
| 3136G4XR9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.740 | 90.6385 | 07/07/2025 | 14,900,000.00 | 13,505,136.50 | 14,900,000.00 | (1,394,863.50) |
| 3133ENQ29 | FEDERAL HOME LOAN BANKS FUNDING CORP | 4.122 | 99.2980 | 09/29/2027 | 15,000,000.00 | 14,894,700.00 | 14,918,414.46 | (23,714.46) |
| 3130ALEY6 | FEDERAL HOME LOAN BANKS | 3.157 | 88.9683 | 03/04/2026 | 16,160,000.00 | 14,377,277.28 | 14,935,790.36 | (558,513.08) |
| 3130ALLP7 | FEDERAL HOME LOAN BANKS | 0.688 | 91.4243 | 03/17/2025 | 15,000,000.00 | 13,713,645.00 | 14,986,084.02 | (1,272,439.02) |
| 3130AKKP0 | FEDERAL HOME LOAN BANKS | 0.235 | 95.2349 | 12/22/2023 | 15,000,000.00 | 14,285,235.00 | 14,991,770.68 | (706,535.68) |
| 3133EMLT7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.235 | 95.1955 | 12/28/2023 | 15,000,000.00 | 14,279,325.00 | 14,995,332.25 | (716,007.25) |
| 3134GXBL7 | FEDERAL HOME LOAN MORTGAGE CORP | 0.325 | 95.7660 | 11/16/2023 | 15,000,000.00 | 14,364,900.00 | 14,995,772.53 | (630,872.53) |
| 3134GVB31 | FEDERAL HOME LOAN MORTGAGE CORP | 0.760 | 91.0068 | 05/28/2025 | 15,000,000.00 | 13,651,020.00 | 14,995,999.95 | (1,344,979.95) |
| 3130AKKF2 | FEDERAL HOME LOAN BANKS | 0.279 | 94.2924 | 03/28/2024 | 15,000,000.00 | 14,143,860.00 | 14,997,930.36 | (854,070.36) |
| 3134GVE95 | FEDERAL HOME LOAN MORTGAGE CORP | 0.650 | 90.7253 | 06/09/2025 | 15,000,000.00 | 13,608,795.00 | 15,000,000.00 | (1,391,205.00) |
| | | | | | | | | |

| 3136G4YU1 3134GWET9 | | | | | | | | |
|---|--|--|--|--|---|---|--|--|
| | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.730 | 90.5440 | 07/15/2025 | 15,000,000.00 | 13,581,600.00 | 15,000,000.00 | (1,418,400.00) |
| | FEDERAL HOME LOAN MORTGAGE CORP | 0.510 | 91.6059 | 01/29/2025 | 15,000,000.00 | 13,740,885.00 | 15,000,000.00 | (1,259,115.00) |
| 3136G4C27 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.700 | 90.3456 | 07/29/2025 | 15,000,000.00 | 13,551,840.00 | 15,000,000.00 | (1,448,160.00) |
| 3136G4B77 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.700 0.550 | 90.2920 | 08/04/2025 | 15,000,000.00 | 13,543,800.00 13,464,315.00 | 15,000,000.00 | (1,456,200.00) |
| 3136G4H63 3136G4J38 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.410 | 89.7621 93.0364 | 08/19/2025 08/12/2024 | 15,000,000.00 15,000,000.00 | 13,955,460.00 | 15,000,000.00 15,000,000.00 | (1,535,685.00) (1,044,540.00) |
| 3136G4K51 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.310 | 96.7137 | 08/17/2023 | 15,000,000.00 | 14,507,055.00 | 15,000,000.00 | (492,945.00) |
| 3134GWL38 | FEDERAL HOME LOAN MORTGAGE CORP | 0.540 | 89.5187 | 09/15/2025 | 15,000,000.00 | 13,427,805.00 | 15,000,000.00 | (1,572,195.00) |
| 3133EMKG6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.200 | 97.2999 | 06/15/2023 | 15,000,000.00 | 14,594,985.00 | 15,000,000.00 | (405,015.00) |
| 3130AKKF2 | FEDERAL HOME LOAN BANKS | 0.270 | 94.2924 | 03/28/2024 | 15,000,000.00 | 14,143,860.00 | 15,000,000.00 | (856,140.00) |
| 3133EMLP5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.320 | 91.5178 | 12/23/2024 | 15,000,000.00 | 13,727,670.00 | 15,000,000.00 | (1,272,330.00) |
| 3130ALEM2 | FEDERAL HOME LOAN BANKS | 0.790 | 88.9862 | 02/25/2026 | 15,000,000.00 | 13,347,930.00 | 15,000,000.00 | (1,652,070.00) |
| 3130AMKB7 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 1.050 1.050 | 89.1750 88.9989 | 05/26/2026 06/26/2026 | 15,000,000.00 15,000,000.00 | 13,376,250.00 13,349,835.00 | 15,000,000.00 15,000,000.00 | (1,623,750.00) |
| 3130AMWT5 3130ANAJ9 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 1.000 | 88.5939 | 07/27/2026 | 15,000,000.00 | 13,289,085.00 | 15,000,000.00 | (1,650,165.00) (1,710,915.00) |
| 3134GWCM6 | FEDERAL HOME LOAN MORTGAGE CORP | 0.420 | 95.0673 | 01/24/2024 | 15,000,000.00 | 14,260,095.00 | 15,000,000.00 | (739,905.00) |
| 3130ALFW9 | FEDERAL HOME LOAN BANKS | 0.790 | 88.8317 | 03/18/2026 | 15,000,000.00 | 13,324,755.00 | 15,000,000.00 | (1,675,245.00) |
| 3130AMS52 | FEDERAL HOME LOAN BANKS | 1.000 | 88.9510 | 06/08/2026 | 15,000,000.00 | 13,342,650.00 | 15,000,000.00 | (1,657,350.00) |
| 3130AKLB0 | FEDERAL HOME LOAN BANKS | 0.260 | 93.2485 | 06/28/2024 | 15,000,000.00 | 13,987,275.00 | 15,000,000.00 | (1,012,725.00) |
| 3134GWAL0 | FEDERAL HOME LOAN MORTGAGE CORP | 0.500 | 94.2841 | 04/29/2024 | 15,000,000.00 | 14,142,615.00 | 15,000,000.00 | (857,385.00) |
| 3130ANBX7 | FEDERAL HOME LOAN BANKS | 1.000 | 88.6270 | 07/22/2026 | 15,000,000.00 | 13,294,050.00 | 15,000,000.00 | (1,705,950.00) |
| 3130AN3B4 3135GA3Z2 | FEDERAL HOME LOAN BANKS FEDERAL NATIONAL MORTGAGE ASSOCIATION | 1.020 0.600 | 88.8308 89.1998 | 07/06/2026 11/25/2025 | 15,000,000.00 15,000,000.00 | 13,324,620.00 13,379,970.00 | 15,000,000.00 15,000,000.00 | (1,675,380.00) (1,620,030.00) |
| 3135GA4R9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.420 | 92.9308 | 08/23/2024 | 15,000,000.00 | 13,939,620.00 | 15,000,000.00 | (1,060,380.00) |
| 3134GWT22 | FEDERAL HOME LOAN MORTGAGE CORP | 0.475 | 90.9527 | 03/24/2025 | 15,000,000.00 | 13,642,905.00 | 15,000,000.00 | (1,357,095.00) |
| 3130ALWL4 | FEDERAL HOME LOAN BANKS | 0.720 | 91.3872 | 04/08/2025 | 15,000,000.00 | 13,708,080.00 | 15,000,000.00 | (1,291,920.00) |
| 3130ANSC5 | FEDERAL HOME LOAN BANKS | 1.000 | 88.3921 | 08/26/2026 | 15,000,000.00 | 13,258,815.00 | 15,000,000.00 | (1,741,185.00) |
| 3130ANTS9 | FEDERAL HOME LOAN BANKS | 1.000 | 88.3951 | 08/26/2026 | 15,000,000.00 | 13,259,265.00 | 15,000,000.00 | (1,740,735.00) |
| 3130AP5M3 | FEDERAL HOME LOAN BANKS | 1.040 | 88.3120 | 09/28/2026 | 15,000,000.00 | 13,246,800.00 | 15,000,000.00 | (1,753,200.00) |
| 3130APAD7 3130ASH44 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 1.035 4.700 | 88.3458 98.7597 | 09/28/2026 06/30/2027 | 15,000,000.00 15,000,000.00 | 13,251,870.00 14,813,955.00 | 15,000,000.00 15,000,000.00 | (1,748,130.00) (186,045.00) |
| 3134GXVM3 | FEDERAL HOME LOAN MORTGAGE CORP | 3.001 | 98.7397 | 09/23/2024 | 15,000,000.00 | 14,582,160.00 | 15,000,000.00 | (417,840.00) |
| 3130ATEZ6 | FEDERAL HOME LOAN BANKS | 4.200 | 99.8518 | 09/20/2023 | 15,000,000.00 | 14,977,770.00 | 15,000,000.00 | (22,230.00) |
| 3130ATEF0 | FEDERAL HOME LOAN BANKS | 4.250 | 97.7045 | 09/30/2027 | 15,000,000.00 | 14,655,675.00 | 15,000,000.00 | (344,325.00) |
| 3133EL3E2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.320 | 96.7870 | 08/10/2023 | 15,945,000.00 | 15,432,687.15 | 15,945,000.00 | (512,312.85) |
| 3130ALGJ7 | FEDERAL HOME LOAN MODES AGE CORR | 3.010 | 89.4481 | 03/23/2026 | 19,500,000.00 | 17,442,379.50 | 18,222,544.54 | (780,165.04) |
| 3134GW4C7 3134GW4C7 | FEDERAL HOME LOAN MORTGAGE CORP FEDERAL HOME LOAN MORTGAGE CORP | 3.092 3.046 | 87.2750 87.2750 | 10/27/2026 10/27/2026 | 20,000,000.00 | 17,455,000.00 17,455,000.00 | 18,262,791.06 18,303,155.72 | (807,791.06) (848,155.72) |
| 3130ALED2 | FEDERAL HOME LOAN BANKS | 3.046 | 87.3214 | 02/24/2027 | 20,000,000.00 | 17,464,280.00 | 18,384,344.70 | (920,064.70) |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS | 1.000 | 89.4481 | 03/23/2026 | 19,500,000.00 | 17,442,379.50 | 19,500,000.00 | (2,057,620.50) |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS | 1.000 | 89.4481 | 03/23/2026 | 19,500,000.00 | 17,442,379.50 | 19,500,000.00 | (2,057,620.50) |
| 3130APXH3 | FEDERAL HOME LOAN BANKS | 2.589 | 96.2086 | 11/27/2023 | 20,000,000.00 | 19,241,720.00 | 19,597,985.43 | (356,265.43) |
| 3130AQHS5 | FEDERAL HOME LOAN BANKS | 2.086 | 90.0368 | 01/28/2027 | 20,000,000.00 | 18,007,360.00 | 19,683,824.35 | (1,676,464.35) |
| 3133ENRR3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.764 | 96.2188 | 03/14/2024 | 20,000,000.00 | 19,243,760.00 | 19,960,558.14 | (716,798.14) |
| 3130APBH7 3133EMKW1 | FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.590 0.235 | 92.8253 95.2689 | 09/30/2024 12/21/2023 | 20,000,000.00 20,000,000.00 | 18,565,060.00 19,053,780.00 | 19,992,007.30 19,993,866.83 | (1,426,947.30) (940,086.83) |
| 3130APWW1 | FEDERAL HOME LOAN BANKS | 1.503 | 89.5217 | 11/24/2026 | 20,000,000.00 | 17,904,340.00 | 19,997,501.37 | (2,093,161.37) |
| 3130ATET0 | FEDERAL HOME LOAN BANKS | 3.702 | 97.9607 | 09/27/2027 | 20,000,000.00 | 19,592,140.00 | 19,998,004.38 | (405,864.38) |
| 3135GA4P3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.650 | 89.3740 | 11/18/2025 | 20,000,000.00 | 17,874,800.00 | 20,000,000.00 | (2,125,200.00) |
| 3135GA5A5 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.350 | 94.7572 | 02/23/2024 | 20,000,000.00 | 18,951,440.00 | 20,000,000.00 | (1,048,560.00) |
| 3130ATBH9 | FEDERAL HOME LOAN BANKS | 3.700 | 99.4945 | 09/27/2023 | 20,000,000.00 | 19,898,900.00 | 20,000,000.00 | (101,100.00) |
| 3133ENC99 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.629 | 96.6266 | 07/27/2026 | 20,000,000.00 | 19,325,320.00 | 20,049,421.49 | (724,101.49) |
| 3130ALCV4 3130AQF57 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 2.112 0.736 | 88.8701 95.6344 | 02/24/2026 12/22/2023 | 25,000,000.00 25,000,000.00 | 22,217,525.00 23,908,600.00 | 23,896,501.04 24,966,321.92 | (1,678,976.04) (1,057,721.92) |
| 3130ALLP7 | FEDERAL HOME LOAN BANKS | 0.701 | 91.4243 | 03/17/2025 | 25,000,000.00 | 22,856,075.00 | 24,968,774.73 | (2,112,699.73) |
| 3133EMTW2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.307 | 94.3385 | 03/18/2024 | 25,000,000.00 | 23,584,625.00 | 24,997,386.20 | (1,412,761.20) |
| 3133EMML3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.125 | 99.0165 | 01/12/2023 | 25,000,000.00 | 24,754,125.00 | 24,999,638.71 | (245,513.71) |
| 3130ALTH7 | FEDERAL HOME LOAN BANKS | 0.510 | 92.7119 | 09/30/2024 | 25,000,000.00 | 23,177,975.00 | 25,000,000.00 | (1,822,025.00) |
| 3130ALEH3 | FEDERAL HOME LOAN BANKS | 0.700 | 88.5638 | 03/16/2026 | 25,000,000.00 | 22,140,950.00 | 25,000,000.00 | (2,859,050.00) |
| 3130AQ6U2 | FEDERAL HOME LOAN BANKS | 1.000 | 94.4737 | 06/28/2024 | 25,000,000.00 | 23,618,425.00 | 25,000,000.00 | (1,381,575.00) |
| 3130AQAY9 3130ASKB4 | FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 1.500 3.350 | 89.3194 98.9114 | 12/30/2026 12/29/2023 | 25,000,000.00 25,000,000.00 | 22,329,850.00 24,727,850.00 | 25,000,000.00 25,000,000.00 | (2,670,150.00) (272,150.00) |
| 3130ASLE7 | FEDERAL HOME LOAN BANKS | 3.203 | 99.0608 | 09/29/2023 | 25,000,000.00 | 24,765,200.00 | 25,000,000.00 | (234,800.00) |
| | FEDERAL HOME LOAN BANKS | 4.017 | 99.9030 | 06/29/2023 | 25,000,000.00 | 24,975,750.00 | 25,000,000.00 | |
| 3130ATEU7 | | | 98.7508 | | | | | (24,250.00) |
| 3130ATEU7 3135G0U43 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 2.345 | 20.7300 | 09/12/2023 | 30,000,000.00 | 29,625,240.00 | 30,145,540.27 | (520,300.27) |
| 3135G0U43 3133ENEW6 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.345 0.457 | 97.6982 | 05/23/2023 | 30,000,000.00 50,000,000.00 | 29,625,240.00 48,849,100.00 | 30,145,540.27 49,973,783.33 | (520,300.27) (1,124,683.33) |
| 3135G0U43 3133ENEW6 3130AQAQ6 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 | 97.6982 97.3706 | 05/23/2023 06/30/2023 | 50,000,000.00 50,000,000.00 | 48,849,100.00 48,685,300.00 | 30,145,540.27 49,973,783.33 50,000,000.00 | (520,300.27) (1,124,683.33) (1,314,700.00) |
| 3135G0U43 3133ENEW6 3130AQAQ6 3130AQ7C1 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 | 97.6982 97.3706 97.3706 | 05/23/2023 06/30/2023 06/30/2023 | 50,000,000.00 50,000,000.00 50,000,000.00 | 48,849,100.00 48,685,300.00 48,685,300.00 | 30,145,540.27 49,973,783.33 50,000,000.00 50,000,000.00 | (520,300.27) (1,124,683.33) (1,314,700.00) (1,314,700.00) |
| 3135G0U43 3133ENEW6 3130AQAQ6 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 | 97.6982 97.3706 | 05/23/2023 06/30/2023 | 50,000,000.00 50,000,000.00 | 48,849,100.00 48,685,300.00 | 30,145,540.27 49,973,783.33 50,000,000.00 | (520,300.27) (1,124,683.33) (1,314,700.00) |
| 3135G0U43 3133ENEW6 3130AQAQ6 3130AQ7C1 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 | 97.6982 97.3706 97.3706 | 05/23/2023 06/30/2023 06/30/2023 | 50,000,000.00 50,000,000.00 50,000,000.00 | 48,849,100.00 48,685,300.00 48,685,300.00 | 30,145,540.27 49,973,783.33 50,000,000.00 50,000,000.00 | (520,300.27) (1,124,683.33) (1,314,700.00) (1,314,700.00) |
| 3135G0U43 3133ENEW6 3130AQAQ6 3130AQ7C1 3130ATES2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 4.200 | 97.6982 97.3706 97.3706 99.8557 | 05/23/2023 06/30/2023 06/30/2023 09/29/2023 | 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 | 30,145,540.27 49,973,783.33 50,000,000.00 50,000,000.00 50,000,000.00 | (520,300.27) (1,124,683.33) (1,314,700.00) (1,314,700.00) (72,150.00) |
| 3135G0U43 3133ENEW6 3130AQAQ6 3130AQ7C1 3130ATES2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 4.200 | 97.6982 97.3706 97.3706 99.8557 | 05/23/2023 06/30/2023 06/30/2023 09/29/2023 | 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 | 30,145,540.27 49,973,783.33 50,000,000.00 50,000,000.00 50,000,000.00 | (520,300.27) (1,124,683.33) (1,314,700.00) (1,314,700.00) (72,150.00) |
| 3135G0U43 3133ENEW6 3130AQAQ6 3130AQ7C1 3130ATES2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 4.200 | 97.6982 97.3706 97.3706 99.8557 | 05/23/2023 06/30/2023 06/30/2023 09/29/2023 | 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 | 30,145,540.27 49,973,783.33 50,000,000.00 50,000,000.00 50,000,000.00 | (520,300.27) (1,124,683.33) (1,314,700.00) (1,314,700.00) (72,150.00) |
| 3135G0U43 3133ENEW6 3130AQAQ6 3130AQ7C1 3130ATES2 Agency AGCY DISC Cusip | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS Description | 2.345 0.457 0.500 0.500 4.200 1.379 | 97.6982 97.3706 97.3706 99.8557 93.0856 | 05/23/2023 06/30/2023 06/30/2023 09/29/2023 04/19/2025 | 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 3,417,555,250.00 Par Value | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value | 30,145,540,27 49,973,783,33 50,000,000,00 50,000,000,00 50,000,000, | (\$20,300,27) (1,124,683,33) (1,314,700,00) (1,314,700,00) (72,150,00) (220,032,352,75) Net Unrealized Gain/Loss |
| 3135C0U43 3133ENEW6 3130AQA66 3130AQ7C1 3130ATES2 Agency AGCY DISC Cusip 313385R24 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS Description FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 4.200 1.379 | 97.6982 97.3706 97.3706 99.8557 93.0856 Market Price 99.5093 | 05/23/2023 06/30/2023 06/30/2023 09/29/2023 04/19/2025 Final Maturity 11/28/2022 | 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 3,417,555,250.00 Par Value 15,000,000.00 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 | 30,145,540,27 49,973,783,33 50,000,000.00 50,000,000.00 50,000,000.00 3,400,520,471.37 Book Value 14,962,783,33 | (\$20,300.27) (1,124,683.33) (1,314,700.00) (1,314,700.00) (72,150.00) (220,032,352.75) Net Unrealized Gain/Loss (36,388.33) |
| 3133C0U43 3133ENEW6 3130AQAG6 3130AQ7C1 3130ATES2 Agency AGCY DISC Cusip 313385R24 313385R24 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS Description FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 4.200 1.379 Vield 1.552 2.035 | 97.6982 97.3706 97.3706 99.8557 93.0856 Market Price 99.5093 97.4359 | 05/23/2023 06/30/2023 06/30/2023 09/29/2023 04/19/2025 Final Maturity 11/28/2022 05/23/2023 | 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 3,417,555,250.00 Par Value 15,000,000.00 17,189,000.00 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 16,748,256.85 | 30,145,540,27 49,973,783,33 50,000,000,00 50,000,000,00 50,000,000, | (\$20,300,27) (1,124,683.33) (1,314,700.00) (1,314,700.00) (72,150.00) (220,032,352.75) Net Unrealized Gain/Loss (36,388.33) (216,727.51) |
| 3135C0U43 3133ENEW6 3130AQAG6 3130AQ7C1 3130ATES2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS Description FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 4.200 1.379 Vield 1.552 2.035 2.484 | 97.6982 97.3706 99.8557 93.0856 Market Price 99.5093 97.4359 98.8129 | 05/23/2023 06/30/2023 06/30/2023 09/29/2023 04/19/2025 Final Maturity 11/28/2022 05/23/2023 01/31/2023 | 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 3,417,555,250.00 Par Value 15,000,000.00 17,189,000.00 20,000,000.00 | 48,849,100.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 16,748,256.85 19,762,580.00 | 30,145,540.27 49,973,783.33 50,000,000.00 50,000,000.00 3,400,520,471.37 Book Value 14,962,783.33 16,964,984.36 19,833,944.44 | (\$20,300,27) (1,124,683,33) (1,314,700,00) (1,314,700,00) (72,150,00) (220,032,352,75) Net Unrealized Gain/Loss (36,388,33) (216,727,51) (71,364,44) |
| 3133C0U43 3133ENEW6 3130AQAG6 3130AQ7C1 3130ATES2 Agency AGCY DISC Cusip 313385R24 313385R24 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS Description FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 4.200 1.379 Vield 1.552 2.035 | 97.6982 97.3706 97.3706 99.8557 93.0856 Market Price 99.5093 97.4359 | 05/23/2023 06/30/2023 06/30/2023 09/29/2023 04/19/2025 Final Maturity 11/28/2022 05/23/2023 | 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 3,417,555,250.00 Par Value 15,000,000.00 17,189,000.00 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 16,748,256.85 | 30,145,540,27 49,973,783,33 50,000,000,00 50,000,000,00 50,000,000, | (\$20,300,27) (1,124,683.33) (1,314,700.00) (1,314,700.00) (72,150.00) (220,032,352.75) Net Unrealized Gain/Loss (36,388.33) (216,727.51) |
| 313560U43 3133ENEW6 3130AQA66 3130AQ7C1 3130ATES2 Agency AGCY DISC Cusip 313385R24 313384F30 313384B3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS Description FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 4.200 1.379 Yield 1.552 2.035 2.484 2.484 | 97.6982 97.3706 97.3706 99.8557 93.0856 Market Price 99.5093 97.4359 98.8129 98.8722 | 05/23/2023 06/30/2023 06/30/2023 09/29/2023 04/19/2025 Final Maturity 11/28/2022 05/23/2023 01/31/2023 01/31/2023 | \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$3,417,555,250.00 Par Value 15,000,000.00 20,000,000.00 20,000,000.00 20,000,000.00 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 16,748,256.85 19,762,580.00 19,774,440.00 | 30,145,540,27 49,973,783,33 50,000,000,00 50,000,000,00 50,000,000, | (\$20,300,27) (1,124,683,33) (1,314,700,00) (1,314,700,00) (72,150,00) (220,032,352,75) Net Unrealized Gain/Loss (36,388,33) (216,727,51) (71,364,44) (66,310,00) |
| 313560U43 3133ENEW6 3130AQAG6 3130AQ7C1 3130ATES2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS Description FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 4.200 1.379 Yield 1.552 2.035 2.484 0.401 4.121 3.969 | 97,6982 97,3706 99,8557 93,0856 Market Price 99,5093 97,4359 98,8129 98,8722 99,7598 96,2084 97,5306 | 05/32/023 06/30/203 06/30/203 09/29/2023 04/19/2025 Final Maturity 11/28/2022 05/23/2023 01/31/2023 01/31/2023 08/31/2023 05/31/2023 05/31/2023 | \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$3,417,555,250.00 Par Value 15,000,000.00 20,000,000.00 20,000,000.00 20,000,000.00 25,000,000.00 25,000,000.00 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 16,748,256.85 19,762,580.00 19,971,440.00 19,951,960.00 24,052,100.00 24,382,650.00 | 30,145,540,27 49,973,783,33 50,000,000,00 50,000,000,00 50,000,000, | (\$20,300,27) (1,124,683,33) (1,314,700,00) (72,150,00) (220,032,352,75) Net Unrealized Gain/Loss (36,388,33) (216,727,51) (71,364,44) (66,310,00) (41,151,11) |
| 3135C0U43 3133ENEW6 3130AQAG6 3130AQ7C1 3130ATES2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS Description FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 4.200 1.379 Vield 1.552 2.035 2.484 2.484 0.401 4.121 3.969 3.938 | 97,6982 97,3706 99,8557 93,0856 Market Price 99,5093 97,4359 98,8722 99,7598 96,2084 97,5306 97,5500 | 05/32/023 06/30/2023 06/30/2023 09/29/2023 09/29/2023 04/19/2025 Final Maturity 11/28/2022 05/32/2023 01/31/2023 01/31/2023 01/26/2023 05/15/2023 05/15/2023 | \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$3,417,555,250.00 Par Value 15,000,000.00 17,189,000.00 20,000,000.00 20,000,000.00 20,000,000.00 25,000,000.00 25,000,000.00 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 16,748,256,85 19,762,580.00 19,751,960.00 24,032,100.00 24,382,650.00 24,382,650.00 | 30,145,540.27 49,973,783.33 50,000,000.00 50,000,000.00 3,400,520,471.37 Book Value 14,962,783.33 16,964,984.36 19,833,944.44 19,840,750.00 19,993,111.11 24,072,222.23 24,391,055.55 24,403,784.72 | (\$20,300.27) (1,124,683.33) (1,314,700.00) (72,150.00) (220,032,352.75) Net Unrealized Gain/Loss (36,388.33) (216,727.51) (71,364.44) (66,310.00) (41,151.11) (20,122.23) (8,405.56) (11,284.72) |
| 3135C0U43 3133ENEW6 3130AQAG6 3130AQ7C1 3130ATES2 AGCY DISC Cusip 31338SE24 313384FY0 313384BG3 313384BG3 313384BG1 313318M70 313384EOT 313384FOT 313384FOT 313384FOT 313384FOT 313384FOT 313384FOT 313384FOT 313384FOT | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS Description FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 4.200 1.379 Vield 1.552 2.035 2.484 2.484 0.401 4.121 3.969 3.938 3.102 | 97,6982 97,3706 97,3706 99,8557 93,0856 Market Price 99,5093 97,4359 98,8129 98,8722 99,7598 96,2084 97,5306 97,5700 98,1837 | 05/23/2023 06/30/2023 09/29/2023 09/29/2023 04/19/2025 04/19/2025 11/28/2022 05/23/2023 01/31/2023 05/15/2023 05/15/2023 05/15/2023 | \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$3,417,555,250.00 Par Value 15,000,000.00 20,000,000.00 20,000,000.00 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 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 16,748,256.85 19,762,580.00 19,774,440.00 19,951,960.00 24,382,650.00 24,392,500.00 24,392,500.00 24,352,500.00 | 30,145,540,27 49,973,783,33 50,000,000,00 50,000,000,00 50,000,000, | (\$20,300.27) (1,124,683.33) (1,314,700.00) (1,314,700.00) (72,150.00) (220,032,352.75) Net Unrealized Gain/Loss (36,388.33) (216,727.51) (71,364.44) (66,310.00) (41,151.11) (20,122.23) (8,405.56) (11,284.72) (89,769.44) |
| 3133ENEW6 3130AQAG6 3130AQAG6 3130AQTC1 3130ATES2 Agency AGCY DISC Cusip 313384BC3 313384BC3 313384BC4 313334HC1 313384LC1 313384PC7 313384PM6 313384PM6 313384PM6 313384PM6 313384PM6 313384PM6 313384PM6 313384PM6 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS Description FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 4.200 1.379 Vield 1.552 2.035 2.484 2.484 0.401 4.121 3.969 3.938 3.102 1.722 | 97,6982 97,3706 97,3706 99,8557 93,0856 Market Price 99,5093 97,4359 98,8129 98,8722 99,7598 96,2084 97,5306 97,5703 | 05/32/023 06/30/2023 06/30/2023 09/29/2023 04/19/2025 Final Maturity 11/28/2022 05/32/2023 01/31/2023 01/31/2023 05/12/2033 05/12/2033 04/13/2023 | \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$3,417,555,250.00 Par Value 15,000,000.00 17,189,000.00 20,000,000.00 20,000,000.00 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 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 16,748,256 85 19,762,580.00 19,774,440.00 19,951,960.00 24,032,100.00 24,382,560.00 24,382,560.00 24,372,500.00 24,372,500.00 24,372,500.00 24,372,500.00 24,372,500.00 24,372,500.00 | 30,145,540,27 49,973,783,33 50,000,000,00 50,000,000,00 50,000,000, | (\$20,300,27) (1,124,683,33) (1,314,700,00) (1,314,700,00) (72,150,00) (220,032,352,75) Net Unrealized Gain/Loss (36,388,33) (216,727,51) (71,364,44) (66,310,00) (41,151,11) (20,122,23) (8,405,56) (11,284,72) (89,769,44) (291,972,22) |
| 3135C0U43 3138EW6 3130AQAG6 3130AQ7C1 3130ATES2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS Description FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 4.200 1.379 Yield 1.552 2.035 2.484 2.484 0.401 4.121 3.969 3.938 3.102 1.722 1.433 | 97,6982 97,3706 99,8557 93,0856 Market Price 99,5093 97,4359 98,8722 99,7598 96,2084 97,5306 97,5700 98,1837 99,9160 99,1315 | 05/32/023 06/30/2023 06/30/2023 09/29/2023 09/29/2023 04/19/2025 Final Maturity 11/28/2022 05/23/2023 01/31/2023 01/31/2023 05/15/2023 05/15/2023 05/15/2023 05/15/2023 05/15/2023 05/15/2023 05/15/2023 05/15/2023 05/15/2023 05/15/2023 05/15/2023 05/15/2023 05/15/2023 05/15/2023 05/15/2023 | \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$3,417,555,250.00 Par Value 15,000,000.00 17,189,000.00 20,000,000.00 20,000,000.00 20,000,000.00 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 | 48,849,100.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 16,748,256.85 19,762,580.00 19,751,960.00 24,382,650.00 24,382,650.00 24,382,550.00 24,349,250.00 24,349,250.00 24,349,250.00 24,349,250.00 24,349,550.00 24,79,000.00 24,782,875.00 | 30,145,540,27 49,973,783,33 50,000,000,00 50,000,000,00 50,000,000, | (\$20,300.27) (1,124,683.33) (1,314,700.00) (1,314,700.00) (72,150.00) (220,032,352.75) Net Unrealized Gain/Loss (36,388.33) (216,727.51) (71,364.44) (66,310.00) (41,151.11) (20,122.23) (8,405.56) (11,284.72) (89,769.44) |
| 3133ENEW6 3130AQAG6 3130AQAG6 3130AQTC1 3130ATES2 Agency AGCY DISC Cusip 313384BC3 313384BC3 313384BC4 313334HC1 313384LC1 313384PC7 313384PM6 313384PM6 313384PM6 313384PM6 313384PM6 313384PM6 313384PM6 313384PM6 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS Description FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 4.200 1.379 Vield 1.552 2.035 2.484 2.484 0.401 4.121 3.969 3.938 3.102 1.722 | 97,6982 97,3706 97,3706 99,8557 93,0856 Market Price 99,5093 97,4359 98,8129 98,8722 99,7598 96,2084 97,5306 97,5703 | 05/32/023 06/30/2023 06/30/2023 09/29/2023 04/19/2025 Final Maturity 11/28/2022 05/32/2023 01/31/2023 01/31/2023 05/12/2033 05/12/2033 04/13/2023 | \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$3,417,555,250.00 Par Value 15,000,000.00 17,189,000.00 20,000,000.00 20,000,000.00 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 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 16,748,256 85 19,762,580.00 19,774,440.00 19,951,960.00 24,032,100.00 24,382,560.00 24,382,560.00 24,372,500.00 24,372,500.00 24,372,500.00 24,372,500.00 24,372,500.00 24,372,500.00 | 30,145,540,27 49,973,783,33 50,000,000,00 50,000,000,00 50,000,000, | (\$20,300.27) (1,124,683.33) (1,314,700.00) (1,314,700.00) (72,150.00) (220,032,352.75) Net Unrealized Gain/Loss (36,388.33) (216,727.51) (71,364.4) (66,310.00) (41,151.11) (20,122.23) (8,405.56) (11,284.72) (89,769.44) (291,972.22) (124,430.52) |
| 3133ENEW6 3130AQAG6 3130AQAG6 3130AQTC1 3130ATES2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 4.200 1.379 Vield 1.552 2.035 2.484 2.484 0.401 4.121 3.969 3.938 3.102 1.722 1.433 1.511 1.379 1.359 | 97.6982 97.3706 99.8557 93.0856 93.0856 99.5093 97.4359 98.8129 99.7598 96.2084 97.5306 97.5700 98.1837 97.9160 99.1315 99.6256 99.7720 | 05/23/2023 06/30/2023 09/29/2023 09/29/2023 04/19/2025 04/19/2025 11/28/2022 05/23/2023 01/26/2023 11/01/2022 08/31/2023 05/15/2023 05/15/2023 05/15/2023 05/15/2023 11/16/2022 11/16/2022 11/16/2022 10/31/2022 | \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$3,417,555,250.00 Par Value 15,000,000.00 20,000,000.00 20,000,000.00 25,000,000.00 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 16,748,256.85 19,762,580.00 24,952,100.00 24,382,650.00 24,392,500.00 24,392,500.00 24,782,850.00 24,790,000.00 24,782,875.00 24,943,000.00 24,943,000.00 24,943,000.00 | 30,145,540,27 49,973,783,33 50,000,000,00 50,000,000,00 50,000,000, | (\$20,300.27) (1,124,683.33) (1,314,700.00) (1,314,700.00) (72,150.00) (220,032,352.75) Net Unrealized Gain/Loss (36,388.33) (216,727.51) (71,364.4) (66,310.00) (41,151.11) (20,122.23) (8,405.56) (11,284.72) (89,769.44) (291,972.25) (124,430.66) (45,683.33) (28,875.00) |
| 3133ENEW6 3130AQAG6 3130AQAG6 3130AQTC1 3130ATES2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 4.200 1.379 Yield 1.552 2.035 2.484 0.401 4.121 3.969 3.938 3.102 1.722 1.433 1.511 1.379 1.359 1.358 | 97,6982 97,3706 99,8557 93,0856 99,8557 93,0856 99,5093 97,4359 98,8129 99,8722 99,7590 96,2084 97,5306 97,5700 98,1837 97,9160 99,1315 99,6256 99,7720 99,7720 99,8872 | 05/32/023 06/30/2023 09/29/2023 09/29/2023 04/19/2025 Final Maturity 11/28/2022 05/23/2023 01/31/2023 01/31/2023 05/12/2023 05/ | \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$3,417,555,250.00 Par Value 15,000,000.00 20,000,000.00 20,000,000.00 25,000,000.00 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 16,748,256,85 19,762,580.00 19,774,440.00 19,951,960.00 24,382,560.00 24,382,560.00 24,382,560.00 24,382,875.00 24,782,875.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,971,800.00 | 30,145,540,27 49,973,783,33 50,000,000,00 50,000,000,00 50,000,000, | (\$20,300,27) (1,124,683,33) (1,314,700,00) (1,314,700,00) (72,150,00) (220,032,352,75) Net Unrealized Gain/Loss (36,388,33) (216,727,51) (71,364,44) (66,310,00) (41,151,11) (20,122,23) (8,405,56) (11,284,72) (89,764,44) (291,972,22) (124,430,56) (45,683,33) (28,458,33) (28,875,00) (13,200,00) |
| 3135C0U43 3130AQAG 3130AQAG 3130AQ7C1 3130ATES2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS FEDERAL AGRICULTURAL MORTGAGE CORP | 2.345 0.457 0.500 0.500 4.200 1.379 Yield 1.552 2.035 2.484 2.484 0.401 4.121 3.969 3.938 3.102 1.722 1.433 1.511 1.379 1.359 1.358 | 97,6982 97,3706 99,8557 93,0856 Market Price 99,5093 97,4359 98,8722 99,7598 96,2084 97,5306 97,5300 98,1837 97,9160 99,1315 99,6256 99,7720 99,8872 99,8772 99,7720 | 05/32/023 06/30/2023 06/30/2023 09/29/2023 09/29/2023 04/19/2025 Final Maturity 11/28/2022 05/32/2023 01/31/2023 01/31/2023 05/15/2023 05/ | \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$1,189,000.00 \$2,000,000.00 \$2 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 16,748,256,85 19,762,580.00 19,751,960.00 24,052,100.00 24,382,650.00 24,349,250.00 24,454,925.00 24,454,925.00 24,454,925.00 24,454,906,400.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,971,800.00 39,907,240.00 | 30,145,540,27 49,973,783,33 50,000,000,00 50,000,000,00 3,000,000,00 3,400,520,471,37 Book Value 14,962,783,33 16,964,984,36 19,833,944,44 19,840,750,00 19,993,111,11 24,072,222,23 24,391,055,56 24,403,784,72 24,635,694,44 24,770,972,22 24,997,305,56 24,952,083,33 24,971,478,83 24,971,478,33 24,971,478,33 | (\$20,300.27) (1,124,683.33) (1,314,700.00) (72,150.00) (220,032,352.75) Net Unrealized Gain/Loss (36,388.33) (216,727.51) (71,364.44) (66,310.00) (41,151.11) (20,122.23) (8,405.56) (11,284.72) (89,769.44) (291,972.22) (124,430.56) (45,683.33) (28,485.33) (28,875.00) (13,200.00) (52,093.33) |
| 3133ENEW6 3130AQAG6 3130AQAG6 3130AQAG6 3130AQTC1 3130ATES2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 0.500 4.200 1.379 Yield 1.552 2.035 2.484 0.401 4.121 3.969 3.938 3.102 1.722 1.433 1.511 1.379 1.359 1.358 1.228 3.938 | 97,6982 97,3706 99,8557 93,0856 99,8557 93,0856 99,5093 97,4359 98,8129 99,7590 98,1837 97,5306 97,5700 99,1315 99,6256 99,7720 99,8872 99,7681 99,789 | 05/32/023 06/30/2023 09/29/2023 09/29/2023 04/19/2025 Final Maturity 11/28/2022 05/28/2023 01/31/2023 01/31/2023 04/13/2023 04/13/2023 04/13/2023 04/13/2023 01/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 | \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$1,189,000.00 \$2,000,000.00 \$2 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 16,748,256.85 19,762,580.00 24,052,100.00 24,382,500.00 24,382,500.00 24,382,500.00 24,782,875.00 24,791,000.00 24,782,875.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,971,800.00 39,907,240.00 48,785,000.00 | 30,145,540,27 49,973,783,33 50,000,000,000 50,000,000,000 50,000,00 | (\$20,300.27) (1,124,683.33) (1,314,700.00) (1,314,700.00) (72,150.00) (220,032,352.75) Net Unrealized Gain/Loss (36,388.33) (216,727.51) (71,364.44) (66,310.00) (41,151.11) (20,122.23) (8,405.56) (11,284.72) (89,769.44) (291,972.20) (124,430.56) (45,683.33) (28,475.06) (13,200.00) (13,200.00) (52,093.33) (28,569.45) |
| 3133ENEW6 3130AQAG6 3130AQ7C1 3130ATES2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 1.379 Vield 1.552 2.035 2.484 2.484 0.401 4.121 3.969 3.938 3.102 1.722 1.433 1.511 1.379 1.359 1.358 1.228 3.938 | 97,6982 97,3706 99,8557 93,0856 Market Price 99,5093 97,4359 98,8129 98,8722 99,7598 96,2084 97,5306 97,5700 98,1837 97,9160 99,1315 99,6256 99,7720 99,7720 99,7720 99,7720 99,7720 99,7720 99,7581 97,5700 97,5700 97,5700 | 05/32/023 06/30/203 06/30/203 09/29/2023 09/29/2023 09/29/2023 04/19/2025 05/32/2023 01/31/2023 01/31/2023 05/15/2023 05/12/2023 05/12/2023 04/13/2023 01/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 05/12/2023 05/12/2023 05/12/2023 05/12/2023 05/12/2023 05/12/2023 05/12/2023 05/12/2023 05/12/2023 05/12/2023 05/12/2023 05/12/2023 05/12/2023 | \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$1,1189,000.00 \$1,1189,000.00 \$2,000,000.00 \$3,000,000.00 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 16,748,256,85 19,762,580.00 19,751,960.00 24,052,100.00 24,382,650.00 24,392,500.00 24,4545,925.00 24,4782,875.00 24,943,000.00 24,943,000.00 24,941,800.00 39,907,240.00 39,907,240.00 48,748,800.00 48,748,800.00 | 30,145,540.27 49,973,783.33 50,000,000.00 50,000,000.00 50,000,000.00 3,400,520,471.37 Book Value 14,962,783.33 16,964,984.36 19,833,944.44 19,840,750.00 19,993,111.11 24,072,222.23 24,391,055.56 24,403,784.72 24,635,694.44 24,777,972.22 24,907,305.56 24,952,083.33 24,971,478.33 24,971,478.33 24,971,875.00 24,985,000.00 39,959,333.33 48,807,569.45 49,354,347.22 | (\$20,300.27) (1,124,683.33) (1,314,700.00) (72,150.00) (220,032,352.75) Net Unrealized Gain/Loss (36,388.33) (216,727.51) (71,364.44) (66,310.00) (41,151.11) (20,122.23) (8,405.56) (11,284.72) (89,769.44) (291,972.22) (124,430.56) (45,683.33) (28,488.33) (28,488.33) (28,488.33) (28,475.00) (13,200.00) (52,093.33) (22,569.45) (62,569.45) |
| 3133ENEW6 3130AQAG6 3130AQAG6 3130AQAG6 3130AQTC1 3130ATES2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 0.500 4.200 1.379 Yield 1.552 2.035 2.484 0.401 4.121 3.969 3.938 3.102 1.722 1.433 1.511 1.379 1.359 1.358 1.228 3.938 | 97,6982 97,3706 99,8557 93,0856 99,8557 93,0856 99,5093 97,4359 98,8129 99,7590 98,1837 97,5306 97,5700 99,1315 99,6256 99,7720 99,8872 99,7681 99,789 | 05/32/023 06/30/2023 09/29/2023 09/29/2023 04/19/2025 Final Maturity 11/28/2022 05/28/2023 01/31/2023 01/31/2023 04/13/2023 04/13/2023 04/13/2023 04/13/2023 01/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 10/31/2022 | \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$1,189,000.00 \$2,000,000.00 \$2 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 16,748,256.85 19,762,580.00 24,782,210.00 24,382,650.00 24,392,500.00 24,392,500.00 24,392,500.00 24,791,800.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,971,800.00 39,907,240.00 48,785,000.00 48,785,000.00 49,442,600.00 049,442,600.00 | 30,145,540,27 49,973,783,33 50,000,000,000 50,000,000,000 50,000,00 | (\$20,300.27) (1,124,683.33) (1,314,700.00) (1,314,700.00) (72,150.00) (220,032,352.75) Net Unrealized Gain/Loss (36,388.33) (216,727.51) (71,364.44) (66,310.00) (41,151.11) (20,122.23) (8,405.56) (11,284.72) (89,769.44) (291,972.20) (124,430.56) (45,683.33) (28,475.06) (13,200.00) (13,200.00) (52,093.33) (28,569.45) |
| 3135C0U43 3130AQAG 3130AQAG 3130AQ7C1 3130ATES2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 0.500 4.200 1.379 Yield 1.552 2.035 2.484 2.484 0.401 4.121 3.969 3.938 3.102 1.722 1.433 1.511 1.379 1.359 1.358 1.228 3.938 2.061 1.474 | 97,6982 97,3706 99,8557 93,0856 99,8557 93,0856 99,5093 97,4359 98,8129 99,7590 98,1837 97,5700 98,1837 97,5700 99,1315 99,6256 99,7720 99,7872 99,78872 99,7720 99,78872 99,7720 99,8872 99,7720 99,8872 99,7720 99,8872 99,7720 99,8872 99,7720 99,8872 99,7720 99,8872 99,7720 99,8872 99,7720 99,8872 99,759 | 05/32/023 0630/2023 0630/2023 09/29/2023 04/19/2025 04/19/2025 11/28/2022 05/23/2023 01/31/2023 01/31/2023 05/15/2023 | \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$1,17,555,250.00 Par Value 15,000,000.00 20,000,000.00 20,000,000.00 25,000,000.00 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 16,748,256.85 19,762,580.00 19,774,440.00 19,951,960.00 24,382,650.00 24,382,650.00 24,382,650.00 24,382,650.00 24,479,000.00 24,382,875.00 24,479,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,971,800.00 24,971,800.00 48,748,800.00 48,748,800.00 49,442,600.00 49,487,700.00 | 30,145,540,27 49,973,783,33 50,000,000,00 50,000,000,00 50,000,000, | (\$20,300.27) (1,124,683.33) (1,314,700.00) (1,314,700.00) (72,150.00) (220,032,352.75) Net Unrealized Gain/Loss (36,388.33) (216,727.51) (71,364.44) (66,310.00) (41,151.11) (20,122.23) (8,405.56) (11,2847.22) (89,769.44) (291,972.22) (124,430.56) (45,683.33) (28,875.00) (13,200.00) (15,209.333) (22,569.45) (60,544.56) (60,547.78) (60,547.78) |
| 3133ENEW6 3130AQAG6 3130AQAG6 3130AQ7C1 3130ATES2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 0.500 4.200 1.379 Vield 1.552 2.035 2.484 2.484 0.401 4.121 3.969 3.938 3.102 1.722 1.433 1.511 1.379 1.359 1.358 1.228 3.938 2.061 1.474 | 97.6982 97.3706 99.8557 93.0856 93.0856 93.0856 99.5093 97.4359 98.8129 99.7590 98.1837 97.5700 97.1315 99.6256 99.7720 99.8872 99.7720 99.8872 99.7720 99.8872 99.7720 | 05/32/023 06/30/203 06/30/2023 09/29/2023 04/19/2025 04/19/2025 11/28/2022 05/23/2023 01/26/2023 11/01/2022 08/31/2023 05/12/2023 05/12/2023 05/12/2023 05/12/2023 05/12/2023 05/12/2023 05/12/2023 05/13/2022 10/31/2022 | \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$1,417,555,250.00 Par Value 15,000,000.00 20,000,000.00 20,000,000.00 25,000,000.00 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 16,748,256.85 19,762,580.00 24,782,210.00 24,382,650.00 24,392,500.00 24,392,500.00 24,392,500.00 24,791,800.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,971,800.00 39,907,240.00 48,785,000.00 48,785,000.00 49,442,600.00 049,442,600.00 | 30,145,540,27 49,973,783,33 50,000,000,00 50,000,000,00 50,000,000, | (\$20,300.27) (1,124,683.33) (1,314,700.00) (1,314,700.00) (72,150.00) (220,032,352.75) Net Unrealized Gain/Loss (36,388.33) (216,727.51) (71,364.44) (66,310.00) (41,151.11) (20,122.23) (8,405.56) (11,284.72) (89,769.44) (291,972.22) (124,430.56) (45,683.33) (28,875.00) (13,200.00) (52,093.33) (28,575.00) (15,200.33) (22,569.45) (605,547.22) (302,177.87) |
| 313360U43 3133ENEW6 3130AQAG6 3130AQ7C1 3130ATES2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 0.500 4.200 1.379 Yield 1.552 2.035 2.484 2.484 0.401 4.121 3.969 3.938 3.102 1.722 1.433 1.511 1.379 1.359 1.358 1.228 3.938 2.061 1.474 | 97,6982 97,3706 99,8557 93,0856 99,8557 93,0856 99,5093 97,4359 98,8129 99,7590 98,1837 97,5700 98,1837 97,5700 99,1315 99,6256 99,7720 99,7872 99,78872 99,7720 99,78872 99,7720 99,8872 99,7720 99,8872 99,7720 99,8872 99,7720 99,8872 99,7720 99,8872 99,7720 99,8872 99,7720 99,8872 99,7720 99,8872 99,759 | 05/32/023 0630/2023 0630/2023 09/29/2023 04/19/2025 04/19/2025 11/28/2022 05/23/2023 01/31/2023 01/31/2023 05/15/2023 | \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$1,17,555,250.00 Par Value 15,000,000.00 20,000,000.00 20,000,000.00 25,000,000.00 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 16,748,256.85 19,762,580.00 19,774,440.00 19,951,960.00 24,382,650.00 24,382,650.00 24,382,650.00 24,382,650.00 24,479,000.00 24,382,875.00 24,479,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,971,800.00 24,971,800.00 48,748,800.00 48,748,800.00 49,442,600.00 49,487,700.00 | 30,145,540,27 49,973,783,33 50,000,000,00 50,000,000,00 50,000,000, | (\$20,300.27) (1,124,683.33) (1,314,700.00) (1,314,700.00) (72,150.00) (220,032,352.75) Net Unrealized Gain/Loss (36,388.33) (216,727.51) (71,364.44) (66,310.00) (41,151.11) (20,122.23) (8,405.56) (11,2847.22) (89,769.44) (291,972.22) (124,430.56) (45,683.33) (28,875.00) (13,200.00) (15,209.333) (22,569.45) (60,544.56) (60,547.78) (60,547.78) |
| 313360U43 3133ENEW6 3130AQAG6 3130AQ7C1 3130ATES2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 0.500 4.200 1.379 Yield 1.552 2.035 2.484 2.484 0.401 4.121 3.969 3.938 3.102 1.722 1.433 1.511 1.379 1.359 1.358 1.228 3.938 2.061 1.474 1.464 | 97,6982 97,3706 99,8557 93,0856 93,0856 99,5093 97,4359 98,8129 98,8722 99,7598 96,2084 97,5306 97,5700 98,1837 97,9160 99,1315 99,6256 99,7720 99,8872 99,7720 99,8872 99,7720 99,8872 99,7720 99,8872 99,7720 99,8872 99,7720 99,8875 98,8754 | 05/3/2023 0630/2023 0630/2023 09/29/2023 04/19/2025 04/19/2025 11/28/2022 05/23/2023 01/31/2023 01/31/2023 05/15/2023 | \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$1,17,555,250.00 Par Value 15,000,000.00 20,000,000.00 20,000,000.00 25,000,000.00 2 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 16,748,256.85 19,762,580.00 19,774,440.00 19,951,960.00 24,382,650.00 24,382,650.00 24,392,500.00 24,392,500.00 24,479,000.00 24,948,271,800.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,971,800.00 48,748,800.00 49,442,600.00 49,487,700.00 | 30,145,540,27 49,973,783,33 50,000,000,00 50,000,000,00 50,000,000, | (\$20,300.27) (1,124,683.33) (1,314,700.00) (1,314,700.00) (72,150.00) (220,032,352.75) Net Unrealized Gain/Loss (36,388.33) (216,727.51) (11,344.4) (66,310.00) (41,151.11) (20,122.23) (8,405.56) (11,284.72) (89,769.44) (291,972.22) (124,430.56) (45,683.33) (28,875.00) (13,200.00) (52,093.33) (22,569.45) (60,547.787) (294,800.00) (2,391,330.65) |
| 3133ENEW6 3130AQAG6 3130AQ7C1 3130ATES2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 0.500 4.200 1.379 Yield 1.552 2.035 2.484 2.484 0.401 4.121 3.969 3.938 3.102 1.722 1.433 1.511 1.379 1.359 1.358 1.228 3.938 2.061 1.474 1.464 | 97,6982 97,3706 99,8557 93,0856 99,8557 93,0856 99,5093 97,4359 98,8129 99,7590 98,1837 97,5700 98,1837 97,5700 99,1315 99,6256 99,7720 99,7872 99,78872 99,7720 99,78872 99,7720 99,8872 99,7720 99,8872 99,7720 99,8872 99,7720 99,8872 99,7720 99,8872 99,7720 99,8872 99,7720 99,8872 99,7720 99,8872 99,759 | 05/32/023 0630/2023 0630/2023 09/29/2023 04/19/2025 04/19/2025 11/28/2022 05/23/2023 01/31/2023 01/31/2023 05/15/2023 | \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$1,17,555,250.00 Par Value 15,000,000.00 20,000,000.00 20,000,000.00 25,000,000.00 | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 16,748,256.85 19,762,580.00 19,774,440.00 19,951,960.00 24,382,650.00 24,382,650.00 24,382,650.00 24,382,650.00 24,479,000.00 24,382,875.00 24,479,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,971,800.00 24,971,800.00 48,748,800.00 48,748,800.00 49,442,600.00 49,487,700.00 | 30,145,540,27 49,973,783,33 50,000,000,00 50,000,000,00 50,000,000, | (\$20,300.27) (1,124,683.33) (1,314,700.00) (1,314,700.00) (72,150.00) (220,032,352.75) Net Unrealized Gain/Loss (36,388.33) (216,727.51) (71,364.44) (66,310.00) (41,151.11) (20,122.23) (8,405.56) (11,2847.22) (89,769.44) (291,972.22) (124,430.56) (45,683.33) (28,875.00) (13,200.00) (15,209.333) (22,569.45) (60,544.56) (60,547.78) (60,547.78) |
| 3133ENEW6 3130AQAG6 3130AQAG6 3130AQAG6 3130AQTC1 3130ATES2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS | 2.345 0.457 0.500 0.500 0.500 4.200 1.379 Yield 1.552 2.035 2.484 2.484 0.401 4.121 3.969 3.938 3.102 1.722 1.433 1.511 1.379 1.359 1.358 1.228 3.938 2.061 1.474 1.464 2.152 | 97,6982 97,3706 99,8557 93,0856 93,0856 99,5093 97,4359 98,8129 99,593 96,2084 97,5300 97,5700 98,1837 97,9160 99,1315 99,6256 99,7720 99,8872 99,7681 99,789 98,872 99,789 98,759 99,789 99,789 99,789 99,789 99,789 99,789 99,789 99,789 99,789 99,789 99,789 99,789 99,789 99,789 99,789 99,789 99,789 98,872 99,789 99,789 99,789 98,872 98,872 98,872 98,872 98,872 98,872 98,872 98,872 98,872 98,873 98,872 98,872 98,875 98,8 | 05/32/023 06/30/2023 06/30/2023 09/29/2023 04/19/2025 Final Maturity 11/28/2022 05/23/2023 01/31/2023 01/31/2023 04/13/2023 | \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$0,000,000.00 \$3,417,555,250.00 15,000,000.00 17,189,000.00 20,000,000.00 20,000,000.00 25,000,000. | 48,849,100.00 48,685,300.00 48,685,300.00 49,927,850.00 3,180,488,118.61 Market Value 14,926,395.00 16,748,256.85 19,762,580.00 24,052,100.00 24,052,100.00 24,382,500.00 24,392,500.00 24,479,000.00 24,743,925.00 24,791,800.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 24,943,000.00 25,943,900.00 39,907,240.00 48,748,800.00 49,442,600.00 49,442,600.00 49,487,700.00 | 30,145,540,27 49,973,783,33 50,000,000,000 50,000,000,000 50,000,00 | (\$20,300.27) (1,124,683.33) (1,314,700.00) (1,314,700.00) (72,150.00) (220,032,352.75) Net Unrealized Gain/Loss (36,388.33) (216,727.51) (71,364.44) (66,310.00) (41,151.11) (20,122.23) (8,405.56) (11,284.72) (89,769.44) (291,972.22) (124,430.56) (45,683.33) (28,875.06) (13,200.00) (13,200.00) (13,200.00) (12,209.33) (22,569.45) (605,547.22) (332,177.87) (294,800.00) (2,391,330.65) Net Unrealized Gain/Loss |

| Cusip 3136AW7J0 | Description FNA 2017-M8 A2 | Yield 3.406 | Market Price 94.8609 | Final Maturity 05/25/2027 | Par Value 13,833,651.90 | Market Value 13,122,721.99 | Book Value 13,683,985.32 | Net Unrealized Gain/Loss (561,263.33) |
|------------------------|--|----------------|-------------------------|------------------------------|--------------------------------|--------------------------------|--------------------------------|--|
| | | | | | | | | |
| 3136AW7J0 | FNA 2017-M8 A2 | 3.406 | 94.8609 | 05/25/2027 | 13,833,651.90 | 13,122,721.99 | 13,683,985.32 | (561,263.33) |
| A MDC | | | | | | | | |
| Agency MBS FHLMC | | | | | | | | |
| Cusip 3137BXQY1 | Description FHMS K-064 A2 | Yield 3.154 | Market Price 94.8228 | Final Maturity 03/25/2027 | Par Value 1,000,000.00 | Market Value 948,227.71 | 1,001,627.72 | Net Unrealized Gain/Loss (53,400.01) |
| 3137FNWX4 | FHMS K-736 A2 | 3.655 | 92.0309 | 07/25/2026 | 10,000,000.00 | 9,203,088.70 | 9,537,677.10 | (334,588.40) |
| 3137F2LJ3 | FHMS K-066 A2 | 3.111 | 94.2024 | 06/25/2027 | 11,095,000.00 | 10,451,750.84 | 11,084,946.54 | (633,195.69) |
| 3137FMU67 3137B36J2 | FHMS K-735 A2 FHMS K-029 A2 | 3.518 3.287 | 94.4941 99.6553 | 05/25/2026 02/25/2023 | 14,966,810.70 17,066,491.16 | 14,142,746.48 17,007,670.47 | 14,638,765.73 17,045,784.30 | (496,019.25) (38,113.83) |
| 3137B4WB8 | FHMS K-033 A2 | 3.422 | 98.9896 | 07/25/2023 | 19,620,000.00 | 19,421,751.28 | 19,543,042.24 | (121,290.96) |
| 3137B3NX2 | FHMS K-031 A2 | 3.494 | 99.3473 | 04/25/2023 02/25/2023 | 24,099,067.75 | 23,941,773.62 24,648,596.00 | 24,033,723.55 24,659,347.09 | (91,949.94) (10,751.09) |
| 3137B36J2 3137B5KW2 | FHMS K-029 A2 FHMS K-035 A2 | 3.660 3.667 | 99.6553 99.2257 | 08/25/2023 | 24,733,842.67 24,793,268.50 | 24,648,396.00 | 24,705,763.07 | (104,461.41) |
| 3137B5JM6 | FHMS K-034 A2 | 3.499 | 99.2423 | 07/25/2023 | 25,000,000.00 | 24,810,565.50 | 24,959,650.94 | (149,085.44) |
| | | 3.499 | 98.1665 | 02/15/2024 | 172,374,480.78 | 169,177,472.27 | 171,210,328.28 | (2,032,856.01) |
| Agency MBS | | | | | | | | |
| FNMA Cusin | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| 3138LEGR6 | FN AN2007 | 3.059 | 97.8247 | 07/01/2023 | 5,019,463.48 | 4,910,272.93 | 4,979,855.72 | (69,582.79) |
| 3138LHZL1 | FN AN5246 | 3.365 | 94.7793 | 05/01/2027 | 7,100,000.00 | 6,729,326.89 | 7,068,797.95 | (339,471.06) |
| 3138LCH81 3138LENE7 | FN AN0254 FN AN2188 | 3.738 3.543 | 95.2492 92.9597 | 12/01/2025 07/01/2026 | 7,490,333.28 10,000,000.00 | 7,134,484.77 9,295,965.80 | 7,359,985.20 9,823,301.08 | (225,500.43) (527,335.28) |
| 3138LCHR9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 2.939 | 95.2492 | 12/01/2025 | 14,321,860.80 | 13,641,462.13 | 14,309,780.90 | (668,318.77) |
| 3138LD5W9 | FN AN1760 | 4.176 | 93.3778 | 06/01/2026 | 15,000,000.00 | 14,006,674.65 | 14,614,483.05 | (607,808.40) |
| 3138LHUZ5 | FN AN5099 | 3.076 | 94.3070 | 04/01/2027 | 24,442,806.00 | 23,051,286.10 | 24,420,685.21 | (1,369,399.11) |
| | | 3.385 | 94.4821 | 06/11/2026 | 83,374,463.55 | 78,769,473.28 | 82,576,889.11 | (3,807,415.84) |
| CD | | | | | | | | |
| Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| 89114WNL5 89114WPN9 | Toronto-Dominion Bank - New York Branch | 0.440 0.800 | 100.0000 | 11/22/2022 | 15,000,000.00 20,000,000.00 | 15,000,000.00 | 15,000,000.00 20,000,000.00 | 0.00 |
| 89114WVA0 | Toronto-Dominion Bank - New York Branch Toronto-Dominion Bank - New York Branch | 2.200 | 100.0000 100.0000 | 01/20/2023 03/20/2023 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 0.00 |
| 89115B6S4 | Toronto-Dominion Bank - New York Branch | 3.850 | 100.0000 | 05/15/2023 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 0.00 |
| 78012U2T1 | Royal Bank of Canada New York Branch | 0.500 | 100.0000 | 11/21/2022 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| 78012U3E3 89114WPS8 | Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch | 0.800 0.810 | 100.0000 100.0000 | 01/24/2023 01/25/2023 | 25,000,000.00 25,000,000.00 | 25,000,000.00 25,000,000.00 | 25,000,000.00 25,000,000.00 | 0.00 |
| 78012U4P7 | Royal Bank of Canada New York Branch | 1.800 | 100.0000 | 01/23/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| 78012U4U6 | Royal Bank of Canada New York Branch | 1.830 | 100.0000 | 01/03/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| 78012U5A9 78012U5E1 | Royal Bank of Canada New York Branch Royal Bank of Canada New York Branch | 2.050 2.000 | 100.0000 100.0000 | 02/13/2023 01/18/2023 | 25,000,000.00 25,000,000.00 | 25,000,000.00 25,000,000.00 | 25,000,000.00 25,000,000.00 | 0.00 |
| 89114WXR1 | Toronto-Dominion Bank - New York Branch | 1.308 | 100.0000 | 05/22/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| 78012U6X8 | Royal Bank of Canada New York Branch | 3.710 | 100.0000 | 06/22/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| 89114WNE1 21684XVQ6 | Toronto-Dominion Bank - New York Branch Rabobank Nederland - New York Branch | 0.430 1.720 | 100.0000 100.0000 | 11/21/2022 11/21/2022 | 30,000,000.00 30,000,000.00 | 30,000,000.00 | 30,000,000.00 | 0.00 |
| 78012U4T9 | Royal Bank of Canada New York Branch | 1.870 | 100.0000 | 01/25/2023 | 35,000,000.00 | 35,000,000.00 | 35,000,000.00 | 0.00 |
| 78012U5F8 21684XWU6 | Royal Bank of Canada New York Branch Rabobank Nederland - New York Branch | 2.220 1.760 | 100.0000 100.0000 | 03/20/2023 11/16/2022 | 35,000,000.00 40,000,000.00 | 35,000,000.00 40,000,000.00 | 35,000,000.00 40,000,000.00 | 0.00 |
| 89114WJP1 | Toronto-Dominion Bank - New York Branch | 0.300 | 100.0000 | 10/27/2022 | 45,000,000.00 | 45,000,000.00 | 45,000,000.00 | 0.00 |
| 78012UZ40 | Royal Bank of Canada New York Branch | 0.340 | 100.0000 | 10/18/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 78012UZ57 | Royal Bank of Canada New York Branch | 0.380 1.640 | 100.0000 | 11/17/2022 11/30/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 06367CTN7 06417MXK6 | Bank of Montreal - Chicago Branch Bank of Nova Scotia - Houston Branch | 0.700 | 100.0000 100.0000 | 01/03/2023 | 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 |
| 21684XXJ0 | Rabobank Nederland - New York Branch | 2.450 | 100.0000 | 02/13/2023 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 06367CVY0 | Bank of Montreal - Chicago Branch | 3.060 | 100.0000 | 01/23/2023 10/05/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 23344NXN1 23344NXW1 | DNB Bank ASA - New York Branch DNB Bank ASA - New York Branch | 2.100 2.180 | 100.0000 | 10/05/2022 | 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 |
| 06367CWS2 | Bank of Montreal - Chicago Branch | 3.330 | 100.0000 | 02/17/2023 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 89115B6E5 | Toronto-Dominion Bank - New York Branch Bank of Nova Scotia - Houston Branch | 3.210 3.400 | 100.0000 100.0000 | 01/09/2023 01/23/2023 | 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 |
| 06417MA21 06417MB46 | Bank of Nova Scotia - Houston Branch | 3.400 | 100.0000 | 02/28/2023 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 23344NZP4 | DNB Bank ASA - New York Branch | 2.470 | 100.0000 | 10/11/2022 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 65558UXB3 89115BWW6 | Nordea ABP - New York Branch Toronto-Dominion Bank - New York Branch | 4.150 | 100.0000 100.0000 | 03/28/2023 08/31/2023 | 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 |
| 86959RF88 | Svenska Handels AB Publ - New York Branch | 4.760 3.515 | 100.0000 | 02/27/2023 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 89114WKA2 | Toronto-Dominion Bank - New York Branch | 0.310 | 100.0000 | 11/03/2022 | 55,000,000.00 | 55,000,000.00 | 55,000,000.00 | 0.00 |
| 89114WMP7 78012U2K0 | Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch | 0.430 0.450 | 100.0000 100.0000 | 11/10/2022 11/08/2022 | 75,000,000.00 75,000,000.00 | 75,000,000.00 75,000,000.00 | 75,000,000.00 75,000,000.00 | 0.00 0.00 |
| 86959RH52 | Svenska Handels AB Publ - New York Branch | 4.200 | 100.0000 | 03/17/2023 | 75,000,000.00 | 75,000,000.00 | 75,000,000.00 | 0.00 |
| 21684XZA7 | Rabobank Nederland - New York Branch | 3.880 | 100.0000 | 05/26/2023 | 100,000,000.00 | 100,000,000.00 | 100,000,000.00 | 0.00 |
| | | 2.151 | 100.0001 | 01/18/2023 | 1,695,000,000.00 | 1,695,002,033.70 | 1,695,002,033.70 | 0.00 |
| СР | | | | | | | | |
| CP Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| 03785EKD5 7426M5031 | Apple Inc. Private Export Funding Corporation | 2.721 | 99.9083 | 10/13/2022 03/03/2023 | 17,966,000.00 | 17,949,531.17 | 17,949,830.60 | (299.43) |
| 7426M5Q31 02314QP78 | Private Export Funding Corporation Amazon.com, Inc. | 3.274 2.792 | 98.6315 99.0146 | 03/03/2023 02/07/2023 | 25,000,000.00 25,000,000.00 | 24,657,875.00 24,753,645.84 | 24,657,875.00 24,753,645.83 | 0.00 0.00 |
| 02314QP78 | Amazon.com, Inc. | 2.791 | 99.0146 | 02/07/2023 | 25,000,000.00 | 24,753,645.84 | 24,753,645.84 | 0.00 |
| 63763QLP0 | National Securities Clearing Corporation | 3.184 | 99.5363 | 11/23/2022 | 25,000,000.00 | 24,884,062.50 | 24,884,062.50 | 0.00 |
| 7426M5NP5 63763QLE5 | Private Export Funding Corporation National Securities Clearing Corporation | 1.454 3.263 | 99.5440 99.6052 | 01/23/2023 11/14/2022 | 25,000,000.00 25,000,000.00 | 24,886,000.00 24,901,305.56 | 24,886,000.00 24,901,305.56 | 0.00 |
| 7426M5KX1 | Private Export Funding Corporation | 2.524 | 99.7917 | 10/31/2022 | 25,000,000.00 | 24,947,916.67 | 24,947,916.67 | 0.00 |
| 7426M3L23 | Private Export Funding Corporation | 1.551 | 99.8631 | 11/02/2022 | 25,000,000.00 | 24,965,777.78 | 24,965,777.78 | 0.00 |
| 03785EKD5 03785EKD5 | Apple Inc. Apple Inc. | 2.721 2.721 | 99.9083 99.9083 | 10/13/2022 10/13/2022 | 25,000,000.00 25,000,000.00 | 24,977,083.33 24,977,083.33 | 24,977,500.00 24,977,500.00 | (416.67) (416.67) |
| 46640QPH8 | J.P. Morgan Securities LLC | 3.563 | 98.6486 | 02/17/2023 | 27,000,000.00 | 26,635,125.00 | 26,635,125.00 | 0.00 |
| 46640QNL1 | J.P. Morgan Securities LLC | 2.200 | 99.3309 | 01/20/2023 | 30,000,000.00 | 29,799,275.00 | 29,799,275.00 | 0.00 |
| 63763QKX4 77119MKB2 | National Securities Clearing Corporation Roche Holdings, Inc. | 2.674 2.700 | 99.7792 99.9256 | 10/31/2022 10/11/2022 | 30,000,000.00 30,000,000.00 | 29,933,750.00 29,977,666.67 | 29,933,750.00 29,977,666.67 | 0.00 0.00 |
| 63763QKX4 | National Securities Clearing Corporation | 0.905 | 99.9256 | 10/31/2022 | 40,000,000.00 | 39,911,666.66 | 39,970,000.00 | (58,333.34) |
| 02314QK57 | Amazon.com, Inc. | 1.026 | 99.9887 | 10/05/2022 | 40,000,000.00 | 39,995,466.67 | 39,995,466.67 | 0.00 |
| 46640QSA0 | J.P. Morgan Securities LLC | 4.377 | 97.3787 | 05/10/2023 | 50,000,000.00 | 48,689,347.23 | 48,689,347.23 | 0.00 |
| 46640QSW2 63763QN94 | J.P. Morgan Securities LLC National Securities Clearing Corporation | 3.956 3.590 | 97.4159 99.0167 | 05/30/2023 01/09/2023 | 50,000,000.00 50,000,000.00 | 48,707,972.22 49,508,333.34 | 48,707,972.22 49,508,333.34 | 0.00 |
| 63763QL96 | National Securities Clearing Corporation National Securities Clearing Corporation | 3.131 | 99.6642 | 11/09/2022 | 50,000,000.00 | 49,832,083.34 | 49,832,083.34 | 0.00 |
| 63763QKJ5 | National Securities Clearing Corporation | 2.491 | 99.8834 | 10/18/2022 | 50,000,000.00 | 49,941,680.55 | 49,941,680.55 | 0.00 |
| 03785EKQ6 | Apple Inc. | 1.592 | 99.8991 | 10/24/2022 | 50,000,000.00 | 49,949,527.78 | 49,949,527.78 | 0.00 |

| 15510017112 | IDM 0 % 110 | 1.005 | 00.0556 | 10/17/2022 | 50 000 000 00 | 10.077.777.70 | 40.077.777.70 | 0.00 |
|------------------------------|--|----------------|------------------------|------------------------------|----------------------------------|----------------------------------|----------------------------------|------------------------------------|
| 46640QKH3 02314QKB4 | J.P. Morgan Securities LLC Amazon.com, Inc. | 1.006 1.137 | 99.9556 99.9686 | 10/17/2022 10/11/2022 | 50,000,000.00 50,000,000.00 | 49,977,777.78 49,984,305.56 | 49,977,777.78 49,984,305.56 | 0.00 |
| 02314QKB4 02314QKB4 | Amazon.com, Inc. | 1.026 | 99.9686 | 10/11/2022 | 50,000,000.00 | 49,984,305.56 | 49,985,833.33 | (1,527.78) |
| 03785EKD5 | Apple Inc. | 2.721 | 99.9083 | 10/13/2022 | 60,000,000.00 | 59,945,000.00 | 59,946,000.00 | (1,000.00) |
| 93114FKB9 | Walmart Inc. | 2.782 | 99.9233 | 10/11/2022 | 82,100,000.00 | 82,037,056.67 | 82,037,056.67 | 0.00 |
| 03785EKD5 | Apple Inc. | 2.772 | 99.9083 | 10/13/2022 | 100,000,000.00 | 99,908,333.33 | 99,908,333.33 | 0.00 |
| | | 2,493 | 99.5135 | 11/25/2022 | 1,157,066,000.00 | 1,151,372,600.35 | 1,151,434,594.22 | (61,993.87) |
| MMFd | | | | | | | | |
| MM Fund MMFUND | | | | | | | | |
| Cusip | Description Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| 09248U700 949921126 | BLKRK LQ:FEDFUND INSTL ALLSPRING:GOVT MM SEL | 2.770 2.780 | 1.0000 1.0000 | 09/30/2022 09/30/2022 | 1,000,000.00 1,000,000.00 | 1,000,000.00 | 1,000,000.00 1,000,000.00 | 0.00 0.00 |
| 608919718 | FEDERATED HRMS GV O PRMR | 2.870 | 1.0000 | 09/30/2022 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 0.00 |
| 31607A703 | FIDELITY IMM:GOVT INSTL | 2.810 | 1.0000 | 09/30/2022 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 0.00 |
| 4812CA538 | JPMORGAN:US GVT MM EMPWR | 2.730 | 1.0000 | 09/30/2022 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 0.00 |
| 48123X819 61747C707 | JPMORGAN:PRIME MM EMPWR MORG STAN I LO:GV I | 2.980 2.810 | 1.0003 1.0000 | 09/30/2022 09/30/2022 | 24,975,012.99 24,990,002.00 | 24,982,505.50 24,990,002.00 | 24,985,003.00 24,995,000.00 | (2,497.50) (4,998.00) |
| 48123X819 | JPMORGAN:PRIME MM EMPWR | 2.810 | 1.0003 | 09/30/2022 | 24,990,002.00 | 24,990,002.00 | 24,995,000.00 | (2,498.50) |
| 48123X819 | JPMORGAN:PRIME MM EMPWR | 2.980 | 1.0003 | 09/30/2022 | 25,004,994.99 | 25,012,496.49 | 25,014,996.99 | (2,500.50) |
| 85749T517 | SS INST INV:US GV MM OPP | 2.910 | 1.0000 | 09/30/2022 | 76,000,000.00 | 76,000,000.00 | 76,000,000.00 | 0.00 |
| 85749T517 38141W273 | SS INST INV:US GV MM OPP GOLDMAN:FS GOVT INST | 2.910 2.910 | 1.0000 1.0000 | 09/30/2022 09/30/2022 | 130,000,000.00 240,000,000.00 | 130,000,000.00 240,000,000.00 | 130,000,000.00 240,000,000.00 | 0.00 |
| | | 2.914 | 1.0000 | 09/30/2022 | 550,955,016.99 | 550,977,506.49 | 550,990,000.99 | (12,494.50) |
| | | | | | | | | |
| Muni MUNI | | | | | | | | |
| Cusip | Description SIERRA CALIF JT CMNTY COLLEGE DIST | Yield 0.229 | Market Price | Final Maturity 08/01/2023 | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| 826239FX8 757710UR7 | REDONDO BEACH CALIF UNI SCH DIST | 0.229 1.222 | 96.6670 97.6900 | 08/01/2023 08/01/2023 | 260,000.00 260,000.00 | 251,334.20 253,994.00 | 260,000.00 260,000.00 | (8,665.80) (6,006.00) |
| 074437HA5 | BEAUMONT CALIF UNI SCH DIST | 0.690 | 92.5680 | 08/01/2024 | 275,000.00 | 254,562.00 | 275,000.00 | (20,438.00) |
| 797508JT6 | SAN DIEGUITO CALIF UN HIGH SCH DIST | 0.275 | 96.7420 | 08/01/2023 | 425,000.00 | 411,153.50 | 425,000.00 | (13,846.50) |
| 826239FY6 | SIERRA CALIF JT CMNTY COLLEGE DIST | 0.344 | 92.6240 | 08/01/2024 | 500,000.00 | 463,120.00 | 500,000.00 | (36,880.00) |
| 799017XT0 074437HB3 | SAN MATEO CALIF UN HIGH SCH DIST BEAUMONT CALIF UNI SCH DIST | 0.256 1.109 | 96.2900 89.9430 | 09/01/2023 08/01/2025 | 500,000.00 500,000.00 | 481,450.00 449,715.00 | 500,000.00 500,000.00 | (18,550.00) (50,285.00) |
| 757710US5 | REDONDO BEACH CALIF UNI SCH DIST | 1.109 | 95.3360 | 08/01/2025 | 500,000.00 | 449,715.00 476,680.00 | 500,000.00 | (23,320.00) |
| 987388GU3 | YOSEMITE CALIF CMNTY COLLEGE DIST | 1.440 | 94.7540 | 08/01/2024 | 700,000.00 | 663,278.00 | 700,000.00 | (36,722.00) |
| 826239GH2 | SIERRA CALIF JT CMNTY COLLEGE DIST | 0.354 | 92.9720 | 08/01/2024 | 720,000.00 | 669,398.40 | 720,000.00 | (50,601.60) |
| 987388GT6 | YOSEMITE CALIF CMNTY COLLEGE DIST | 1.140 | 97.4400 | 08/01/2023 | 750,000.00 | 730,800.00 | 750,000.00 | (19,200.00) |
| 797508HV3 | SAN DIEGUITO CALIF UN HIGH SCH DIST | 0.275 | 96.7420 | 08/01/2023 | 1,000,000.00 | 967,420.00 | 1,000,000.00 | (32,580.00) |
| 802498YY5 802498YZ2 | SANTA MONICA-MALIBU UNI SCH DIST CALIF SANTA MONICA-MALIBU UNI SCH DIST CALIF | 0.396 0.669 | 93.2450 89.5780 | 08/01/2024 08/01/2025 | 1,000,000.00 1,000,000.00 | 932,450.00 895,780.00 | 1,000,000.00 1,000,000.00 | (67,550.00) (104,220.00) |
| 56781RKT3 | MARIN CALIF CMNTY COLLEGE DIST | 0.763 | 89.4740 | 08/01/2025 | 1,065,000.00 | 952,898.10 | 1,065,000.00 | (112,101.90) |
| 419792C95 | HAWAII ST | 0.247 | 100.0000 | 10/01/2022 | 2,305,000.00 | 2,305,000.00 | 2,305,000.00 | 0.00 |
| 419792D37 | HAWAII ST | 0.713 | 92.5340 | 10/01/2024 | 2,500,000.00 | 2,313,350.00 | 2,500,000.00 | (186,650.00) |
| 8014952P6 | SANTA CLARA CALIF UNI SCH DIST | 0.210 | 97.2250 | 07/01/2023 | 2,870,000.00 | 2,790,357.50 | 2,870,000.00 | (79,642.50) |
| 419792D29 | HAWAII ST | 0.422 | 96.0410 | 10/01/2023 | 3,260,000.00 | 3,130,936.60 | 3,260,000.00 | (129,063.40) |
| 419792D45 7994082E8 | HAWAII ST | 1.033 | 89.9310 90.5700 | 10/01/2025 | 3,660,000.00 | 3,291,474.60 | 3,660,000.00 | (368,525.40) |
| 882724XJ1 | SAN RAMON VALLEY CALIF UNI SCH DIST TEXAS ST | 0.967 0.508 | 96.4050 | 08/01/2025 10/01/2023 | 4,505,000.00 4,745,000.00 | 4,080,178.50 4,574,417.25 | 4,505,000.00 4,745,000.00 | (424,821.50) (170,582.75) |
| 882724XK8 | TEXAS ST | 0.794 | 93.3540 | 10/01/2024 | 5,810,000.00 | 5,423,867.40 | 5,810,000.00 | (386,132.60) |
| 419792F92 | HAWAII ST | 1.033 | 90.6270 | 08/01/2025 | 6,250,000.00 | 5,664,187.50 | 6,250,000.00 | (585,812.50) |
| 419792F84 | HAWAII ST | 0.713 | 93.2570 | 08/01/2024 | 9,000,000.00 | 8,393,130.00 | 9,000,000.00 | (606,870.00) |
| 419792A55 | HAWAII ST | 0.247 | 100.0000 | 10/01/2022 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 0.00 |
| 419792A71 419792A63 | HAWAII ST HAWAII ST | 0.713 0.422 | 92.5340 96.0410 | 10/01/2024 10/01/2023 | 10,000,000.00 10,000,000.00 | 9,253,400.00 9,604,100.00 | 10,000,000.00 | (746,600.00) (395,900.00) |
| 93974EYB6 | WASHINGTON ST | 3.350 | 97.0800 | 08/01/2025 | 10,065,000.00 | 9,771,102.00 | 10,065,000.00 | (293,898.00) |
| 419792A89 | HAWAII ST | 1.033 | 94.6720 | 10/01/2025 | 12,775,000.00 | 12,094,348.00 | 13,418,098.79 | (1,323,750.79) |
| 93974EYA8 | WASHINGTON ST | 3.350 | 98.1930 | 08/01/2024 | 13,475,000.00 | 13,231,506.75 | 13,475,000.00 | (243,493.25) |
| 93974ETF3 | WASHINGTON ST | 0.470 | 92.8450 | 08/01/2024 | 14,995,000.00 | 13,922,107.75 | 14,995,000.00 | (1,072,892.25) |
| 419792F76 | HAWAII ST | 0.422 | 96.8800 | 08/01/2023 | 15,000,000.00 | 14,532,000.00 | 15,000,000.00 | (468,000.00) |
| 93974EXZ4 93974EYC4 | WASHINGTON ST WASHINGTON ST | 3.250 3.370 | 99.2390 95.9840 | 08/01/2023 08/01/2026 | 18,840,000.00 20,825,000.00 | 18,696,627.60 19,988,668.00 | 18,840,000.00 20,825,000.00 | (143,372.40) (836,332.00) |
| | | 1.520 | 95.5731 | 08/20/2024 | 190,335,000.00 | 181,914,792.65 | 190,978,098.79 | (9,063,306.14) |
| | | | | | | | | |
| Mutual Fund Open-End Fund | | | | | | | | |
| CLTRSF | Description CALTRUST | Yield | Market Price 1.0086 | Final Maturity | 93,213,169.12 | 94,017,200.84 | 94,017,200.84 | Net Unrealized Gain/Loss (0.00) |
| CLTRSF | CALTRUST | | 1.0086 | | 93,213,169.12 | 94,017,200.84 | 94,017,200.84 | (0.00) |
| | | | | | | | | |
| Non-US Gov SUPRANATIONAL | | | | | | | | |
| Cusip | Description INTERNATIONAL PANY FOR RECONSTRUCTION AND DEVELORM | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| 45906M3C3 45950VRA6 | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL FINANCE CORP | 2.540 1.099 | 97.1558 93.8340 | 03/28/2024 01/21/2025 | 3,895,000.00 25,000,000.00 | 3,784,218.41 23,458,500.00 | 3,878,659.33 24,966,733.80 | (94,440.92) (1,508,233.80) |
| 45950VKA6 45950VQG4 | INTERNATIONAL FINANCE CORP | 0.484 | 93.8340 | 09/23/2024 | 25,000,000.00 | 23,458,500.00 | 24,966,733.80 | (1,508,233.80) (1,963,370.76) |
| 45950VQL3 | INTERNATIONAL FINANCE CORPORATION | 0.719 | 92.5400 | 10/29/2024 | 25,000,000.00 | 23,135,000.00 | 24,980,038.16 | (1,845,038.16) |
| 45950VQZ2 | INTERNATIONAL FINANCE CORP | 0.829 | 95.8790 | 01/19/2024 | 25,000,000.00 | 23,969,750.00 | 24,987,523.12 | (1,017,773.12) |
| 45950VPQ3 | INTERNATIONAL FINANCE CORP | 0.273 | 92.3920 | 08/22/2024 | 25,000,000.00 | 23,098,000.00 | 24,989,303.72 | (1,891,303.72) |
| | | 0.737 | 93.4560 | 08/25/2024 | 128,895,000.00 | 120,460,493.41 | 128,780,653.90 | (8,320,160.49) |
| Repo | | | | | | | | |
| REPO Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| RP10032022295 | RIVCO_JEFFERIES REPO | 2.950 | 100.0000 | 10/03/2022 | 230,000,000.00 | 230,000,000.00 | 230,000,000.00 | 0.00 |
| RP10032022295 | RIVCO_JEFFERIES REPO | 2.950 | 100.0000 | 10/03/2022 | 230,000,000.00 | 230,000,000.00 | 230,000,000.00 | 0.00 |
| US Gov | | | | | | | | |
| T-BILL Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| 912796X53 | UNITED STATES TREASURY | 2.850 | 97.4110 | 06/15/2023 | 10,000,000.00 | 9,741,104.20 | 9,803,502.11 | (62,397.91) |
| 912796U31 | UNITED STATES TREASURY | 1.723 | 98.2496 | 03/23/2023 | 10,000,000.00 | 9,824,962.50 | 9,919,290.69 | (94,328.19) |
| 912796X79 | UNITED STATES TREASURY UNITED STATES TREASURY | 2.188 | 99.4211 | 12/15/2022 | 10,000,000.00 | 9,942,106.90 | 9,955,520.84 | (13,413.94) |
| 912796W70 912796YA1 | UNITED STATES TREASURY UNITED STATES TREASURY | 1.532 3.099 | 99.5812 98.6589 | 11/25/2022 02/16/2023 | 10,000,000.00 25,000,000.00 | 9,958,115.30 24,664,722.25 | 9,977,083.33 24,711,541.71 | (18,968.03) (46,819.46) |
| 912796YA1 | UNITED STATES TREASURY | 3.099 | 98.6589 | 02/16/2023 | 25,000,000.00 | 24,664,722.25 | 24,711,541.71 | (46,819.46) |
| | | | | | | | | |
| 912796U31 | UNITED STATES TREASURY | 1.623 | 98.2496 | 03/23/2023 | 25,000,000.00 | 24,562,406.25 | 24,809,940.25 | (247,534.00) |

| 912796T33 | UNITED STATES TREASURY | 1.627 | 98.5938 | 02/23/2023 | 25,000,000.00 | 24,648,458.25 | 24,840,147.57 | (191,689.32) |
|------------------------|--|----------------|----------------------|--------------------------|--------------------------------------|--------------------------------|--------------------------------|--------------------------------------|
| 912796T33 | UNITED STATES TREASURY | 1.315 | 98.5938 | 02/23/2023 | 25,000,000.00 | 24,648,458.25 | 24,870,607.64 | (222,149.39) |
| 912796S34 | UNITED STATES TREASURY | 1.359 | 98.9139 | 01/26/2023 | 25,000,000.00 | 24,728,472.25 | 24,891,998.44 | (163,526.19) |
| 912796P94 912796M89 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.244 0.301 | 99.5206 99.9785 | 12/01/2022 10/06/2022 | 25,000,000.00 25,000,000.00 | 24,880,156.25 24,994,625.00 | 24,989,833.32 24,998,970.49 | (109,677.07) |
| 912796M89 | UNITED STATES TREASURY | 0.203 | 99.9785 | 10/06/2022 | 25,000,000.00 | 24,994,625.00 | 24,999,305.56 | (4,345.49) (4,680.56) |
| 912796M89 | UNITED STATES TREASURY | 0.119 | 99.9785 | 10/06/2022 | 25,000,000.00 | 24,994,625.00 | 24,999,592.01 | (4,967.01) |
| 912796T33 | UNITED STATES TREASURY | 1.630 | 98.5938 | 02/23/2023 | 30,000,000.00 | 29,578,149.90 | 29,807,875.00 | (229,725.10) |
| 912796N96 | UNITED STATES TREASURY | 0.999 | 99.7645 | 11/03/2022 | 35,000,000.00 | 34,917,570.10 | 34,968,558.33 | (50,988.23) |
| 912796X95 | UNITED STATES TREASURY | 2.650 | 99.1579 | 01/05/2023 | 50,000,000.00 | 49,578,958.50 | 49,656,000.00 | (77,041.50) |
| 912796X95 | UNITED STATES TREASURY | 2.637 | 99.1579 | 01/05/2023 | 50,000,000.00 | 49,578,958.50 | 49,657,666.66 | (78,708.16) |
| 912796S34 912796R27 | UNITED STATES TREASURY UNITED STATES TREASURY | 1.293 0.381 | 98.9139 99.2230 | 01/26/2023 12/29/2022 | 50,000,000.00 50,000,000.00 | 49,456,944.50 49,611,521.00 | 49,794,437.50 49,953,645.83 | (337,493.00) |
| 912796N96 | UNITED STATES TREASURY | 0.203 | 99.7645 | 11/03/2022 | 50,000,000.00 | 49,882,243.00 | 49,990,833.33 | (342,124.83) (108,590.33) |
| 912796S34 | UNITED STATES TREASURY | 1.360 | 98.9139 | 01/26/2023 | 75,000,000.00 | 74,185,416.75 | 74,675,812.50 | (490,395.75) |
| 912796YR4 | UNITED STATES TREASURY | 2.736 | 99.5889 | 11/22/2022 | 75,000,000.00 | 74,691,666.75 | 74,709,617.92 | (17,951.17) |
| 912796M89 | UNITED STATES TREASURY | 0.435 | 99.9785 | 10/06/2022 | 75,000,000.00 | 74,983,875.00 | 74,995,540.10 | (11,665.10) |
| 912796M89 | UNITED STATES TREASURY | 0.118 | 99.9785 | 10/06/2022 | 110,000,000.00 | 109,976,350.00 | 109,998,227.78 | (21,877.78) |
| | UNITED STATES TREASURY | 1.276 | 99.3304 | 12/14/2022 | 940,000,000.00 | 933,689,213.65 | 936,687,090.63 | (2,997,876.98) |
| | | | | | | | | |
| US Gov | | | | | | | | |
| US GOV | | | | | | | | |
| Cusip | | ription Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| 91282CFH9 912828R69 | UNITED STATES TREASURY UNITED STATES TREASURY | 3.269 2.304 | 95.9688 98.3906 | 08/31/2027 05/31/2023 | 5,000,000.00 5,000,000.00 | 4,798,437.50 4,919.531.25 | 4,967,552.56 4,977,878.24 | (169,115.06) (58,346.99) |
| 91282CDG3 | UNITED STATES TREASURY | 2.884 | 88.7188 | 10/31/2026 | 10,000,000.00 | 8,871,875.00 | 9,331,710.49 | (459,835.49) |
| 91282CAP6 | UNITED STATES TREASURY | 2.274 | 95.8281 | 10/15/2023 | 10,000,000.00 | 9,582,812.50 | 9,782,011.87 | (199,199.37) |
| 912828XX3 | UNITED STATES TREASURY | 3.217 | 96.1719 | 06/30/2024 | 10,000,000.00 | 9,617,187.50 | 9,795,820.78 | (178,633.28) |
| 912828T91 | UNITED STATES TREASURY | 2.617 | 97.1719 | 10/31/2023 | 10,000,000.00 | 9,717,187.50 | 9,895,622.70 | (178,435.20) |
| 912828XT2 | UNITED STATES TREASURY | 2.567 | 96.3281 | 05/31/2024 | 10,000,000.00 | 9,632,812.50 | 9,908,630.19 | (275,817.69) |
| 91282CBH3 | UNITED STATES TREASURY | 0.593 | 88.0938 | 01/31/2026 | 10,000,000.00 | 8,809,375.00 | 9,928,444.96 | (1,119,069.96) |
| 91282CBH3 912828R69 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.586 2.082 | 88.0938 98.3906 | 01/31/2026 05/31/2023 | 10,000,000.00 | 8,809,375.00 9,839,062.50 | 9,930,749.33 9,970,148.03 | (1,121,374.33) (131,085.53) |
| 91282CEG2 | UNITED STATES TREASURY | 2.358 | 97.0000 | 03/31/2024 | 10,000,000.00 | 9,700,000.00 | 9,984,302.33 | (284,302.33) |
| 91282CEH0 | UNITED STATES TREASURY | 2.647 | 96.0625 | 04/15/2025 | 10,000,000.00 | 9,606,250.00 | 9,994,699.22 | (388,449.22) |
| 9128284U1 | UNITED STATES TREASURY | 2.336 | 98.9219 | 06/30/2023 | 10,000,000.00 | 9,892,187.50 | 10,021,085.70 | (128,898.20) |
| 9128285K2 | UNITED STATES TREASURY | 2.300 | 98.5156 | 10/31/2023 | 10,000,000.00 | 9,851,562.50 | 10,060,616.63 | (209,054.13) |
| 912828ZC7 | UNITED STATES TREASURY | 0.540 | 92.8750 | 02/28/2025 | 10,000,000.00 | 9,287,500.00 | 10,139,646.32 | (852,146.32) |
| 912828P46 | UNITED STATES TREASURY | 0.799 | 91.8750 | 02/15/2026 | 10,000,000.00 | 9,187,500.00 | 10,272,956.82 | (1,085,456.82) |
| 912828P46 91282CBH3 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.670 | 91.8750 | 02/15/2026 | 10,000,000.00 | 9,187,500.00 | 10,316,769.96 | (1,129,269.96) |
| 91282CBH3 91282CCZ2 | UNITED STATES TREASURY UNITED STATES TREASURY | 2.447 2.540 | 88.0938 88.0313 | 01/31/2026 09/30/2026 | 15,000,000.00 15,000,000.00 | 13,214,062.50 13,204,687.50 | 14,017,056.19 14,062,364.65 | (802,993.69) (857,677.15) |
| 91282CDM0 | UNITED STATES TREASURY | 2.495 | 95.7188 | 11/30/2023 | 15,000,000.00 | 14,357,812.50 | 14,660,769.09 | (302,956.59) |
| 912828ZL7 | UNITED STATES TREASURY | 0.445 | 90.5625 | 04/30/2025 | 15,000,000.00 | 13,584,375.00 | 14,973,215.11 | (1,388,840.11) |
| 91282CEW7 | UNITED STATES TREASURY | 3.213 | 96.4219 | 06/30/2027 | 15,000,000.00 | 14,463,281.25 | 15,024,094.95 | (560,813.70) |
| 9128284R8 | UNITED STATES TREASURY | 2.799 | 96.4844 | 05/31/2025 | 15,000,000.00 | 14,472,656.25 | 15,028,809.12 | (556,152.87) |
| 9128284S6 | UNITED STATES TREASURY | 2.070 | 99.1250 | 05/31/2023 | 15,000,000.00 | 14,868,750.00 | 15,066,456.18 | (197,706.18) |
| 91282CEW7 | UNITED STATES TREASURY | 3.109 | 96.4219 | 06/30/2027 | 15,000,000.00 | 14,463,281.25 | 15,092,207.66 | (628,926.41) |
| 912810FA1 912810FA1 | UNITED STATES TREASURY UNITED STATES TREASURY | 3.483 3.247 | 109.6406 109.6406 | 08/15/2027 08/15/2027 | 15,000,000.00 15,000,000.00 | 16,446,093.75 16,446,093.75 | 16,925,640.82 17,095,120.43 | (479,547.07) (649,026.68) |
| 912810EZ7 | UNITED STATES TREASURY | 3.048 | 109.6563 | 02/15/2027 | 15,000,000.00 | 16,448,437.50 | 17,175,319.22 | (726,881.72) |
| 912828ZS2 | UNITED STATES TREASURY | 2.845 | 84.8750 | 05/31/2027 | 20,000,000.00 | 16,975,000.00 | 17,975,151.89 | (1,000,151.89) |
| 91282CCZ2 | UNITED STATES TREASURY | 0.982 | 88.0313 | 09/30/2026 | 20,000,000.00 | 17,606,250.00 | 19,916,712.52 | (2,310,462.52) |
| 91282CBQ3 | UNITED STATES TREASURY | 0.591 | 88.2500 | 02/28/2026 | 20,000,000.00 | 17,650,000.00 | 19,938,864.77 | (2,288,864.77) |
| 91282CER8 | UNITED STATES TREASURY | 2.563 | 97.1250 | 05/31/2024 | 20,000,000.00 | 19,425,000.00 | 19,979,828.77 | (554,828.77) |
| 91282CCJ8 | UNITED STATES TREASURY | 0.882 | 88.5625 | 06/30/2026 | 20,000,000.00 | 17,712,500.00 | 19,994,877.91 | (2,282,377.91) |
| 91282CER8 912828T91 | UNITED STATES TREASURY UNITED STATES TREASURY | 2.502 0.319 | 97.1250 97.1719 | 05/31/2024 10/31/2023 | 20,000,000.00 | 19,425,000.00 | 19,999,350.21 | (574,350.21) |
| 91282CAM3 | UNITED STATES TREASURY | 0.519 | 88.8750 | 09/30/2025 | 25,000,000.00 | 19,434,375.00 22,218,750.00 | 20,281,545.69 24,486,095.84 | (847,170.69) (2,267,345.84) |
| 91282CDA6 | UNITED STATES TREASURY | 2.185 | 96.0781 | 09/30/2023 | 25,000,000.00 | 24,019,531.25 | 24,528,420.11 | (508,888.86) |
| 91282CAM3 | UNITED STATES TREASURY | 0.815 | 88.8750 | 09/30/2025 | 25,000,000.00 | 22,218,750.00 | 24,584,269.12 | (2,365,519.12) |
| 91282CAB7 | UNITED STATES TREASURY | 0.675 | 89.3750 | 07/31/2025 | 25,000,000.00 | 22,343,750.00 | 24,703,619.97 | (2,359,869.97) |
| 91282CBC4 | UNITED STATES TREASURY | 0.700 | 88.4375 | 12/31/2025 | 25,000,000.00 | 22,109,375.00 | 24,740,297.06 | (2,630,922.06) |
| 912828XX3 | UNITED STATES TREASURY | 2.558 | 96.1719 | 06/30/2024 | 25,000,000.00 | 24,042,968.75 | 24,763,898.03 | (720,929.28) |
| 91282CCW9 912828YV6 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.902 1.747 | 87.7344 94.3438 | 08/31/2026 11/30/2024 | 25,000,000.00 25,000,000.00 | 21,933,593.75 23,585,937.50 | 24,855,081.81 24,870.510.11 | (2,921,488.06) (1,284,572.61) |
| 912828TV0 912828ZF0 | UNITED STATES TREASURY | 0.647 | 91.2188 | 03/31/2025 | 25,000,000.00 | 22,804,687.50 | 24,909,713.31 | (2,105,025.81) |
| 91282CBG5 | UNITED STATES TREASURY | 1.088 | 98.8125 | 01/31/2023 | 25,000,000.00 | 24,703,125.00 | 24,920,208.57 | (217,083.57) |
| 91282CCW9 | UNITED STATES TREASURY | 0.832 | 87.7344 | 08/31/2026 | 25,000,000.00 | 21,933,593.75 | 24,922,012.73 | (2,988,418.98) |
| 912828ZF0 | UNITED STATES TREASURY | 0.619 | 91.2188 | 03/31/2025 | 25,000,000.00 | 22,804,687.50 | 24,926,442.14 | (2,121,754.64) |
| 91282CCD1 | UNITED STATES TREASURY | 0.551 | 97.4219 | 05/31/2023 | 25,000,000.00 | 24,355,468.75 | 24,929,740.29 | (574,271.54) |
| 91282CDB4 | UNITED STATES TREASURY | 0.754 | 92.9688 | 10/15/2024 | 25,000,000.00 | 23,242,187.50 24,171,875.00 | 24,935,255.70 24,946,491.32 | (1,693,068.20) |
| 91282CCN9 91282CAR2 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.384 2.413 | 96.6875 99.7500 | 07/31/2023 10/31/2022 | 25,000,000.00 25,000,000.00 | 24,937,500.00 | 24,946,491.32 | (774,616.32) (16,140.11) |
| 91282CCD1 | UNITED STATES TREASURY | 0.330 | 97.4219 | 05/31/2023 | 25,000,000.00 | 24,355,468.75 | 24,966,181.32 | (610,712.57) |
| 91282CBM2 | UNITED STATES TREASURY | 0.219 | 94.4531 | 02/15/2024 | 25,000,000.00 | 23,613,281.25 | 24,967,916.23 | (1,354,634.98) |
| 91282CCX7 | UNITED STATES TREASURY | 0.439 | 92.7656 | 09/15/2024 | 25,000,000.00 | 23,191,406.25 | 24,968,782.97 | (1,777,376.72) |
| 91282CCX7 | UNITED STATES TREASURY | 0.438 | 92.7656 | 09/15/2024 | 25,000,000.00 | 23,191,406.25 | 24,969,392.12 | (1,777,985.87) |
| 91282CBX8 | UNITED STATES TREASURY | 0.307 | 97.7500 | 04/30/2023 | 25,000,000.00 | 24,437,500.00 | 24,973,687.26 | (536,187.26) |
| 91282CBU4 91282CBD2 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.288 0.448 | 98.1563 99.1875 | 03/31/2023 12/31/2022 | 25,000,000.00 25,000,000.00 | 24,539,062.50 24,796,875.00 | 24,979,837.51 24,979,949.19 | (440,775.01) (183,074.19) |
| 91282CBD2 91282CBD2 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.448 | 99.1875 | 12/31/2022 | 25,000,000.00 | 24,796,875.00 | 24,979,949.19 | (185,074.19) |
| 91282CEF4 | UNITED STATES TREASURY | 2.503 | 93.4531 | 03/31/2027 | 25,000,000.00 | 23,363,281.25 | 24,996,487.37 | (1,633,206.12) |
| 912828ZH6 | UNITED STATES TREASURY | 0.266 | 98.0469 | 04/15/2023 | 25,000,000.00 | 24,511,718.75 | 24,997,885.02 | (486,166.27) |
| 91282CEF4 | UNITED STATES TREASURY | 2.502 | 93.4531 | 03/31/2027 | 25,000,000.00 | 23,363,281.25 | 24,998,243.69 | (1,634,962.44) |
| 91282CFN6 | UNITED STATES TREASURY | 4.215 | 100.0781 | 09/30/2024 | 25,000,000.00 | 25,019,531.25 | 25,016,578.85 | 2,952.40 |
| 91282CBT7 | UNITED STATES TREASURY | 0.715 | 88.8125 | 03/31/2026 | 25,000,000.00 | 22,203,125.00 | 25,030,104.29 | (2,826,979.29) |
| 9128284S6 9128284S6 | UNITED STATES TREASURY UNITED STATES TREASURY | 2.083 2.060 | 99.1250 99.1250 | 05/31/2023 05/31/2023 | 25,000,000.00 25,000,000.00 | 24,781,250.00 24,781,250.00 | 25,108,535.88 25,112,343.17 | (327,285.88) (331,093.17) |
| 9128284A5 | UNITED STATES TREASURY | 0.254 | 99.1230 | 02/28/2023 | 25,000,000.00 | 24,878,906.25 | 25,243,548.77 | (364,642.52) |
| 912828W71 | UNITED STATES TREASURY | 2.395 | 96.8281 | 03/31/2024 | 30,000,000.00 | 29,048,437.50 | 29,882,495.08 | (834,057.58) |
| 91282CCJ8 | UNITED STATES TREASURY | 0.906 | 88.5625 | 06/30/2026 | 35,000,000.00 | 30,996,875.00 | 34,960,031.67 | (3,963,156.67) |
| 91282CDA6 | UNITED STATES TREASURY | 2.157 | 96.0781 | 09/30/2023 | 50,000,000.00 | 48,039,062.50 | 49,070,212.89 | (1,031,150.39) |
| 912828VB3 | UNITED STATES TREASURY | 2.080 | 98.5938 | 05/15/2023 | 50,000,000.00 | 49,296,875.00 | 49,899,349.68 | (602,474.68) |
| 912828ZU7 | UNITED STATES TREASURY | 0.469 | 97.3125 | 06/15/2023 | 50,000,000.00 | 48,656,250.00 | 49,923,116.34 | (1,266,866.34) |
| 91282CBG5 91282CBG5 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.506 | 98.8125 | 01/31/2023 | 50,000,000.00 | 49,406,250.00 | 49,936,541.29 | (530,291.29) |
| 91282CBG5 912828ZP8 | UNITED STATES TREASURY UNITED STATES TREASURY | 0.475 0.293 | 98.8125 97.6094 | 01/31/2023 05/15/2023 | 50,000,000.00 50,000,000.00 | 49,406,250.00 48,804,687.50 | 49,941,807.92 49,947,979.85 | (535,557.92) (1,143,292.35) |
| 91282CBN0 | UNITED STATES TREASURY | 0.293 | 98.5000 | 02/28/2023 | 50,000,000.00 | 49,250,000.00 | 49,963,905.29 | (713,905.29) |
| 91282CBR1 | UNITED STATES TREASURY | 0.287 | 94.2969 | 03/15/2024 | 50,000,000.00 | 47,148,437.50 | 49,973,233.44 | (2,824,795.94) |
| 91282CBG5 | UNITED STATES TREASURY | 0.259 | 98.8125 | 01/31/2023 | 50,000,000.00 | 49,406,250.00 | 49,977,725.88 | (571,475.88) |
| 91282CAX9 | UNITED STATES TREASURY | 0.318 | 99.4688 | 11/30/2022 | 50,000,000.00 | 49,734,375.00 | 49,984,199.44 | (249,824.44) |
| 91282CBU4 | UNITED STATES TREASURY | 0.159 | 98.1563 | 03/31/2023 | 50,000,000.00 | 49,078,125.00 | 49,991,674.69 | (913,549.69) |
| 91282CBU4 | UNITED STATES TREASURY | 0.147 | 98.1563 | 03/31/2023 | 50,000,000.00 | 49,078,125.00 | 49,994,605.57 | (916,480.57) |
| 912828TY6 912828S92 | UNITED STATES TREASURY UNITED STATES TREASURY | 1.482 0.334 | 99.7969 97.5781 | 11/15/2022 07/31/2023 | 50,000,000.00 50,000,000.00 | 49,898,437.50 48,789,062.50 | 50,008,692.48 50,379,148.15 | (110,254.98) (1,590,085.65) |
| 912828392 912828Z29 | UNITED STATES TREASURY | 0.581 | 99.4063 | 01/15/2023 | 100,000,000.00 | 99,406,250.00 | 100,265,690.10 | (859,440.10) |
| | | 0.361 | | | .,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | , , | ,,,,,,,,,,, | (,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, |
| | | | | | | | | |

| | UNITED STATES TREASURY | 1.160 | 96.0388 | 05/03/2024 | 2,130,000,000.00 | 2,044,201,562.50 | 2,127,853,590.60 | (83,652,028.10) |
|------------------|------------------------|-------|--------------|-----------------|-------------------|-------------------|-------------------|---------------------------|
| | | | | | | | | |
| Summary Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| Cusip | Description | Ticiu | MarketTrice | r mai staturity | Tai value | Market value | DOOK VAIUC | rect Circuitzed Gain/Loss |
| | *** | 1.758 | 91.2002 | 01/07/2024 | 11,437,321,971.56 | 11,069,505,584.53 | 11,402,435,638.04 | (332,930,053.51) |
| | | | | | | | | |



COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR CAPITAL MARKETS

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



October 21, 2022

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

Dear Mr. Kent:

Enclosed is the Investment Holdings Report for the Asset Leasing Corporation for the County of Riverside for the period ending September 30, 2022 (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, 2022 Quarterly Investment Report County of Riverside, California Asset Leasing Corporation



Asset Leasing Corporation Summary by Asset:

| | | | | Percentage of |
|--------------------------------------|---------------|-------------------|-----------------|---------------|
| Security | Quantity | Total Cost | Market Value | Portfolio |
| FIRST AMERICAN GOVT OBLIGATION Total | 25,144,719.10 | \$25,144,719.10 | \$25,144,719.10 | 89% |
| GOLDMAN SACHS GOV INST FUND Total | 3,045,076.34 | 3,045,076.34 | 3,045,076.34 | 11% |
| ALLSPRING Govt Money Market #743 | 8.82 | 8.82 | 8.82 | 0% |
| Grand Total | 28,189,804.26 | \$28,189,804.26 | \$28,189,804.26 | 100% |

Asset Leasing Corporation Summary by Series:

| Issue | Market Value |
|---|-----------------|
| 1993 A&B Hospital Project Total | \$25,137,826.64 |
| 1997 Series A Hospital Bonds Total | 6,892.46 |
| 2009 Public Safety Communication and Woodcrest Library Projects Total | 3,045,076.34 |
| 2019 A Lease Revenue Refunding Bonds - Tech Refunding Project | 8.82 |
| Grand Total | \$28,189,804.26 |



Asset Leasing Corporation Market Value by Account:

| 1993 A&B Hospital Project | Market Value |
|--|-----------------|
| 94605802 - Earnings | \$85,349.23 |
| 94605804 - Interest | 19,487,079.93 |
| 94605805 - Reserve | 4,117,007.27 |
| 94605807 - Construction | 1,448,357.60 |
| 94605814 - Reimbursement | 32.61 |
| Total: | \$25,137,826.64 |
| 1997 Series A Hospital Bonds | |
| 95435464 - Debt Service Fund | \$6,892.46 |
| Total: | \$6,892.46 |
| 2009 Public Safety Communication and Woodcrest Library Projects | |
| 23817502 - Base Rental Account | \$981,416.36 |
| 23817503 - Adj Rate Sec Deposit Acc | 465,611.52 |
| 23817504 - Interest Account | 35,812.30 |
| 23817506 - Admin Expense Account | 1,517,212.51 |
| 23817508 - Investment Earnings Acco | 43,691.08 |
| 23817513 - Principal Account | 1,332.57 |
| Total: | \$3,045,076.34 |
| 2019 A Lease Revenue Refunding Bonds - Tech | |
| Refunding Project | |
| 83918300 – Bond Fund | \$8.82 |
| Total: | \$8.82 |
| Grand Total: | \$28,189,804.26 |



Asset Leasing Corporation

ISSUES

- 1. 1993 A&B HOSPITAL PROJECT
- 2. 1997 SERIES A HOSPITAL BONDS
- 3. 2009 PUBLIC SAFETY COMMUNICTATION & 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 INCOME PORTFOLIO | | | | | | | |
|---------------------------|--------------------------------|-------|-------------|-------|---------|---------------|------------------|------------------|
| | | Se | ptember 30, | 2022 | | | | |
| | | | | | | | | |
| Portfolio | Security | Yield | Maturity | S & P | Moody's | Shares | Total Cost | Market Value |
| | | | | | | | | |
| 1993 A&B Hospital Project | | | | | | | | |
| 94605802 - Earnings | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 85,349.23 | \$ 85,349.23 | \$ 85,349.23 |
| 94605804 - Interest | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 19,487,079.93 | 19,487,079.93 | 19,487,079.93 |
| 94605805 - Reserve | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 4,117,007.27 | 4,117,007.27 | 4,117,007.27 |
| 94605807 - Construction | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 1,448,357.60 | 1,448,357.60 | 1,448,357.60 |
| 94605814 - Reimbursement | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 32.61 | 32.61 | 32.61 |
| | | | | | | | | |
| | | | | | | 25,137,826.64 | \$ 25,137,826.64 | \$ 25,137,826.64 |



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

| | FIXE | INCOM | E PORTFOI | -10 | | | | |
|------------------------------|--------------------------------|-----------|-----------|-------|---------|----------|-------------|--------------|
| | | September | 30, 2022 | | | | | |
| Portfolio | Security | Yield | Maturity | S & P | Moody's | Shares | Total Cost | Market Value |
| 1997 Series A Hospital Bonds | | | | | | | | |
| 95435464 - Debt Service Fund | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 6,892.46 | \$ 6,892.46 | \$ 6,892.46 |
| | | | | | | 6,892.46 | \$ 6,892.46 | \$ 6,892.46 |



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: (\$1,695,237.24)

Call Date: Fitch: Arbitrage Last Calc: 12/10/2021

Trustee: Wells Fargo Base CUSIP: 768901

| | F | IXED INC | OME POR | TFOLIO | | | | |
|--------------------------------------|------------------------------|----------|--------------|--------|---------|--------------|-----------------|-----------------|
| | | Septe | mber 30, 202 | 22 | | | | |
| Portfolio | Security | Yield | Maturity | S & P | Moody's | Shares | Total Cost | Market Value |
| 2009 Public Safety Communication and | d Woodcrest Library Projects | | | | | | | |
| 23817502 - Base Rental Account | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 981,416.36 | \$ 981,416.36 | \$ 981,416.36 |
| 23817503 - Adj Rate Sec Deposit Acc | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 465,611.52 | 465,611.52 | 465,611.52 |
| 23817504 - Interest Account | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 35,812.30 | 35,812.30 | 35,812.30 |
| 23817506 - Admin Expense Account | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 1,517,212.51 | 1,517,212.51 | 1,517,212.51 |
| 23817508 - Investment Earnings Acco | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 43,691.08 | 43,691.08 | 43,691.08 |
| 23817513 - Principal Account | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 1,332.57 | 1,332.57 | 1,332.57 |
| | | | | | | 3,045,076.34 | \$ 3,045,076.34 | \$ 3,045,076.34 |



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 IN | NCOME PO | RTFOLIO | | | | | |
|--------------------------------|--------------------------------|--------------|----------|-------|---------|--------|------------|--------------|
| | Sep | tember 30, 2 | 022 | | | | | |
| Portfolio | Security | Yield | Maturity | S & P | Moody's | Shares | Total Cost | Market Value |
| 2019 A Lease Revenue Refunding | Bonds - Tech Refunding Project | | | | | | | |
| 83918300 - Bond Fund | ALLSPRING Govt Money Market | 2.41% | | | Aaa | 8.82 | \$ 8.82 | \$ 8.82 |
| | | | | | | | | |
| | | | | | | 8.82 | \$ 8.82 | \$ 8.82 |





October 21, 2022

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

Dear Mr. Kent:

Enclosed is the Investment Holdings Report for the Land Secured Districts of the County of Riverside for the period ending September 30, 2022 (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, 2022 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 |
| Cash | | \$5,498.03 | \$5,498.03 | 0.0% |
| FEDERATED GOVT FUND | 158,754.89 | 158,754.89 | 158,754.89 | .4% |
| FIDELITY INVST MM GOVT CLASS | 100,193.55 | 100,193.55 | 100,193.55 | .3% |
| FIRST AMERICAN GOVT OBLIGATION | 35,588,156.47 | 35,588,156.47 | 35,588,156.47 | 91% |
| GOLDMAN SACHS GOVT INST FUND | 1,508,197.86 | 1,508,197.86 | 1,508,197.86 | 4% |
| MORGAN STANLEY INSTL L GOVT PTF | | | | 4.3% |
| INSTL | 1,665,239.71 | 1,665,239.71 | 1,665,239.71 | |
| Grand Total: | 39,020,542.48 | \$39,026,040.51 | \$39,026,040.51 | 100% |

Land Secured Districts Summary by Series:

| Issue | Market Value |
|--------------------------------------|-----------------|
| CFD 03-1 Newport Road 2014 | \$1,508,197.86 |
| CFD 04-2 Lakehills Crest | 1,670,737.74 |
| CFD 05-8 Scott Road 2013 | 6,314,958.43 |
| CFD 05-8 Scott Road 2018 | 50.13 |
| CFD 07-2 Series 2015 Clinton Keith | 6,467,750.10 |
| CFD 07-2 Series 2017 Clinton Keith | 22,610,413.34 |
| CFD 07-2 Series 2020 Clinton Keith | 359.53 |
| District 168 - Rivercrest | 194,624.94 |
| CFD 89-1 Special Tax Refunding, 2018 | 100,193.55 |
| CFD 89-4 Special Tax Refunding, 2018 | 158,754.89 |
| Grand Total: | \$39,026,040.51 |



Land Secured Districts Market Value by Account:

| \$210,328.51 |
|----------------|
| 63.77 |
| 1,278,318.76 |
| 11,184.64 |
| 8,302.18 |
| \$1,508,197.86 |
| |
| \$0.04 |
| 1,610.36 |
| 1,412,214.00 |
| 5,863.49 |
| 242,458.32 |
| 8,591.53 |
| \$1,670,737.74 |
| |
| \$1,182,284.28 |
| 8,156.01 |
| 1,761,097.87 |
| 96,354.60 |
| 3,267,065.67 |
| \$6,314,958.43 |
| |
| \$50.13 |
| \$50.13 |
| - |
| |
| |
| \$356,299.50 |
| 13,008.08 |
| 4,556,556.09 |
| |



| 216817003 - Admin Expense | 10,430.55 |
|--------------------------------------|-----------------|
| 216817004 - Proceeds | 12,060.24 |
| 216817005 - Improvement/Non- | |
| proceed | 1,519,395.64 |
| Total: | \$6,467,750.10 |
| | |
| CFD 07-2 Series 2017 Clinton Keith | |
| 216850000 - Bond Fund | \$102.09 |
| 216850003 – Proceeds | 22,610,311.25 |
| Total: | \$22,610,413.34 |
| CFD 07-2 Series 2020 Clinton Keith | |
| 228620000 - Bond Fund | \$359.53 |
| Total: | \$359.53 |
| District 168 - Rivercrest | |
| 164844000 - Redemption Account | \$13,720.68 |
| 164844001 - Admin Expense Account | 6,131.85 |
| 164844006 - Reserve Account | 171,806.26 |
| 164844007 - Earnings Account | 2,966.15 |
| Total: | \$194,624.94 |
| CFD 89-1 Special Tax Refunding, 2018 | |
| 213890 - Special Tax | \$28,818.34 |
| 213893 - Reserve | 62,409.08 |
| 213902 - Admin Exp | 6,364.79 |
| 213903 - Earnings | 2,601.34 |
| Total: | \$100,193.55 |
| | |
| CFD 89-4 Special Tax Refunding, 2018 | |
| 229583000 – Special Tax | \$36,352.35 |
| 229583001 – Admin Expense Fund | 7,870.63 |
| 229583002 – Bond Fund | 79.63 |
| 229583003 - Reserve | 114,452.28 |
| Total: | \$158,754.89 |
| Grand Total: | \$39,026,040.51 |
| | |



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: (\$623,553.23)

Call Date: 9/1/2024 Fitch: NR Arbitrage Last Calc: 9/1/2022 Trustee: Wells Fargo

Base CUSIP: 76911F

| | | FIXED I | NCOME PO | ORTFOL | 10 | | | | | |
|----------------------------|------------------------------|---------|----------|--------|---------|--------------|-----------------|-----------------|--|--|
| September 30, 2022 | | | | | | | | | | |
| 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 | 2.91% | | AAA | Aaa | 210,328.51 | \$ 210,328.51 | \$ 210,328.51 | | |
| 83525702 - Bond | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 63.77 | 63.77 | 63.77 | | |
| 83525706 - Reserve | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 1,278,318.76 | 1,278,318.76 | 1,278,318.76 | | |
| 83525707 - Earnings | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 11,184.64 | 11,184.64 | 11,184.64 | | |
| 83525709 - Admin Expense | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 8,302.18 | 8,302.18 | 8,302.18 | | |
| | | | | | | | | | | |
| | | | | | | 1,508,197.86 | \$ 1,508,197.86 | \$ 1,508,197.86 | | |



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: (\$704,868.92)

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

Trustee: BNY Base CUSIP: 76911F

| | | FIXE | O INCOME | PORTF | OLIO | | | |
|--------------------------|--------------------------------|-------|-------------|----------|---------|--------------|-----------------|-----------------|
| | | | September 3 | 30, 2022 | | | | |
| 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 | 2.81% | | | Aaa | 0.04 | \$ 0.04 | \$ 0.04 |
| 547272 - Earnings | MORGAN STANLEY INSTL L GOVT PT | 2.81% | | | Aaa | 1,610.36 | 1,610.36 | 1,610.36 |
| 547273 - Reserve | Cash | | | | | | 5,498.03 | 5,498.03 |
| 547273 - Reserve | MORGAN STANLEY INSTL L GOVT PT | 2.81% | | | Aaa | 1,406,715.97 | 1,406,715.97 | 1,406,715.97 |
| 547274 - Admin Expense | MORGAN STANLEY INSTL L GOVT PT | 2.81% | | | Aaa | 5,863.49 | 5,863.49 | 5,863.49 |
| 547275 - Special Tax | MORGAN STANLEY INSTL L GOVT PT | 2.81% | | | Aaa | 242,458.32 | 242,458.32 | 242,458.32 |
| 547276 - Bond | MORGAN STANLEY INSTL L GOVT PT | 2.81% | | | Aaa | 8,591.53 | 8,591.53 | 8,591.53 |
| | | | | | | 1,665,239.71 | \$ 1,670,737.74 | \$ 1,670,737.74 |



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: (\$1,426,588.44)

Call Date: 9/1/2022 Fitch: NR Arbitrage Last Calc: 9/2/2022

Trustee: US Bank Base CUSIP: 76911F

| | | FIXED IN | COME POF | RTFOLIC |) | | | | | | |
|-------------------------------|--------------------------------------|----------|----------|---------|---------|--------------|-----------------|-----------------|--|--|--|
| September 30, 2022 | | | | | | | | | | | |
| Portfolio | Security | Yield | Maturity | S & P | Moody's | Shares | Total Cost | Market Value | | | |
| CFD 05-8 Scott Road 2013 | | | | | | | | | | | |
| 202358000 - Special Tax | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 1,182,284.28 | \$ 1,182,284.28 | \$ 1,182,284.28 | | | |
| 202358001 - Bond | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 8,156.01 | 8,156.01 | 8,156.01 | | | |
| 202358002 - Reserve | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 1,761,097.87 | 1,761,097.87 | 1,761,097.87 | | | |
| 202358003 - Admin Expense | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 96,354.60 | 96,354.60 | 96,354.60 | | | |
| 202358006 - Improvement/Non-F | Proce FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 3,267,065.67 | 3,267,065.67 | 3,267,065.67 | | | |
| | | | | | | | | | | | |
| | | | | | | 6,314,958.43 | \$ 6,314,958.43 | \$ 6,314,958.43 | | | |



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:
 (\$56,358.38)

Call Date: 09/01/2025 Fitch: NR Arbitrage Last Calc: 12/12/2021

Trustee: US Bank Base CUSIP: 76911F

| | FIXED INC | COME PC | RTFOLIO | | | | | |
|--------------------------|--------------------------------|-------------|----------|-------|---------|--------|------------|--------------|
| | Septe | ember 30, 2 | 2022 | | | | | |
| Portfolio | Security | Yield | Maturity | S & P | Moody's | Shares | Total Cost | Market Value |
| CFD 05-8 Scott Road 2018 | | | | | | | | |
| 244793000 - Bond Fund | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 50.13 | \$ 50.13 | \$ 50.13 |
| | | | | | | 50.13 | \$ 50.13 | \$ 50.13 |



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: (\$3,423,005.72)

Call Date: 9/1/2025 Fitch: NR Arbitrage Last Calc: 9/1/2022

Trustee: US Bank Base CUSIP: 76911F

| | FIXE | INCOM | E PORTFO | LIO | | | | | | | | | |
|-------------------------------------|--------------------------------|-------|----------|-------|---------|--------------|----------------|----------------|--|--|--|--|--|
| | September 30, 2022 | | | | | | | | | | | | |
| 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 GOVT OBLIGATION | 2.77% | | AAA | Aaa | 356,299.50 | \$ 356,299.50 | \$ 356,299.50 | | | | | |
| 216817001 - Bond | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 13,008.08 | 13,008.08 | 13,008.08 | | | | | |
| 216817002 - Reserve | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 4,556,556.09 | 4,556,556.09 | 4,556,556.09 | | | | | |
| 216817003 - Admin Expense | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 10,430.55 | 10,430.55 | 10,430.55 | | | | | |
| 216817004 - Proceeds | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 12,060.24 | 12,060.24 | 12,060.24 | | | | | |
| 216817005 - Improvement/Non-proceed | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 1,519,395.64 | 1,519,395.64 | 1,519,395.64 | | | | | |
| | | | | | | 6,467,750.10 | \$6,467,750.10 | \$6,467,750.10 | | | | | |



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: (\$492,377.90)

Call Date: 9/1/2027 Fitch: NR Arbitrage Last Calc: 9/1/2022

Trustee: US Bank Base CUSIP: 76911F

| | FIXED INCOME PORTFOLIO | | | | | | | | | | |
|------------------------------------|--------------------------------|-------|----------|-------|---------|---------------|------------------|------------------|--|--|--|
| | September 30, 2022 | | | | | | | | | | |
| Portfolio | Security | Yield | Maturity | S & P | Moody's | Shares | Total Cost | Market Value | | | |
| CFD 07-2 Series 2017 Clinton Keith | | | | | | | | | | | |
| 216850000 - Bond Fund | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 102.09 | \$ 102.09 | \$ 102.09 | | | |
| 216850003 - Proceeds | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 22,610,311.25 | 22,610,311.25 | 22,610,311.25 | | | |
| | | | | | | | | | | | |
| | | | | | | 22,610,413.34 | \$ 22,610,413.34 | \$ 22,610,413.34 | | | |



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:
 (\$661,833.39)

 Call Date:
 9/1/2030
 Fitch:
 NR
 Arbitrage Last Calc:
 11/17/2021

Trustee: US Bank Base CUSIP: 76911F

| | FIXED IN | COME PC | ORTFOLIO | | | | | | | | |
|------------------------------------|--------------------------------|---------|----------|-------|---------|--------|------------|--------------|--|--|--|
| | September 30, 2022 | | | | | | | | | | |
| Portfolio | Security | Yield | Maturity | S & P | Moody's | Shares | Total Cost | Market Value | | | |
| CFD 07-2 Series 2020 Clinton Keith | | | | | | | | | | | |
| 228620000 - Bond Fund | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 359.53 | \$ 359.53 | \$ 359.53 | | | |
| | | | | | | 359.53 | \$ 359.53 | \$ 359.53 | | | |



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:
 (\$92,233.48)

 Call Date:
 9/2/2022
 Fitch:
 NR
 Arbitrage Last Calc:
 9/3/2022

Trustee: US Bank Base CUSIP: 76911P

| | FIX | ED INCO | ME PORT | OLIO | | | | |
|-----------------------------------|--------------------------------|---------|--------------|-------|---------|------------|---------------|---------------|
| | | Septem | ber 30, 2022 | | | | | |
| Portfolio | Security | Yield | Maturity | S & P | Moody's | Shares | Total Cost | Market Value |
| District 168 - Rivercrest | | | | | | | | |
| 164844000 - Redemption Account | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 13,720.68 | \$ 13,720.68 | \$ 13,720.68 |
| 164844001 - Admin Expense Account | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 6,131.85 | 6,131.85 | 6,131.85 |
| 164844006 - Reserve Account | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 171,806.26 | 171,806.26 | 171,806.26 |
| 164844007 - Earnings Account | FIRST AMERICAN GOVT OBLIGATION | 2.77% | | AAA | Aaa | 2,966.15 | 2,966.15 | 2,966.15 |
| | | | | | | 194,624.94 | \$ 194,624.94 | \$ 194,624.94 |



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: (\$14,672.25)

Call Date: 9/1/2023 Fitch: NR Arbitrage Last Calc: 9/1/2022

Trustee: BNY Base CUSIP: 76911F

| | FI | | ME PORTF | | | | | |
|--------------------------------|--------------------------------|-------|----------|-------|---------|------------|---------------|---------------|
| 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 | 2.77% | | | Aaa | 28,818.34 | \$ 28,818.34 | \$ 28,818.34 |
| 213893 - Reserve | FIDELITY INVST MM GOVT CLASS I | 2.77% | | | Aaa | 62,409.08 | 62,409.08 | 62,409.08 |
| 213902 - Admin Exp | FIDELITY INVST MM GOVT CLASS I | 2.77% | | | Aaa | 6,364.79 | 6,364.79 | 6,364.79 |
| 213903 - Earnings | FIDELITY INVST MM GOVT CLASS I | 2.77% | | | Aaa | 2,601.34 | 2,601.34 | 2,601.34 |
| | | | | | | 100,193.55 | \$ 100,193.55 | \$ 100,193.55 |



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:
 (\$20,957.38)

 Call Date:
 9/1/2026
 Fitch:
 NR
 Arbitrage Last Calc:
 9/1/2022

Trustee: US Bank Base CUSIP: 76911F

| | FIXED | INCOME | PORTFOL | 10 | | | | |
|--------------------------------------|--------------------------------|----------|----------|-------|---------|------------|---------------|--------------|
| | S | eptember | 30, 2022 | | | | | |
| 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 | FEDERATED GOVT OBLIGATION FUND | 2.81% | | | Aaa | 36,352.35 | \$ 36,352.35 | \$ 36,352.35 |
| 229583001 - Admin Expense Fund | FEDERATED GOVT OBLIGATION FUND | 2.81% | | | Aaa | 7,870.63 | 7,870.63 | 7,870.63 |
| 229583002 - Bond Fund | FEDERATED GOVT OBLIGATION FUND | 2.81% | | | Aaa | 79.63 | 79.63 | 79.63 |
| 229583003 - Reserve | FEDERATED GOVT OBLIGATION FUND | 2.81% | | | Aaa | 114,452.28 | 114,452.28 | 114,452.28 |
| | | | | | | | | |
| | | | | | | 158,754.89 | \$ 158,754.89 | \$158,754.89 |





October 18, 2022

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

Dear Mr. Kent:

Enclosed is the Investment Holdings Report for the Successor Agency to the Redevelopment Agency for the County of Riverside for the period ending September 30, 2022 (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, 2022
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:

| - | - | | | Percentage of |
|---------------------------------|---------------|-----------------|-----------------|---------------|
| Security | Quantity | Total Cost | Market Value | Portfolio |
| DREFYUS TREAS PRIME CA INV SHS | 6,072,834.60 | \$6,072,229.49 | \$6,071,624.38 | 9.2% |
| DREYFUS GOVT CASH MGMT SH BEN | 5,822,025.42 | 5,822,025.42 | 5,822,025.42 | 8.8% |
| FIDELITY INVST MM GOVT CLASS | 32,532,699.83 | 32,532,699.83 | 32,532,699.83 | 49.1% |
| GOLDMAN SACHS TR GOVT INST FUND | 12,344,025.04 | 12,344,025.04 | 12,344,025.04 | 18.6% |
| FEDERATED US TRSY ONLY CR SVC | 9,502,480.85 | 9,502,480.85 | 9,502,480.85 | 14.3% |
| Grand Total: | 66,274,065.74 | \$66,273,460.63 | \$66,272,855.52 | 100% |

Successor Agency to the Redevelopment Agency by Series:

| Issue | Market Value |
|--|-----------------|
| 2004 Tax Allocation Housing Bonds Series A-T | \$5,498,922.55 |
| 2011 Tax Allocation Bonds B, D, E | 9,583,470.84 |
| 2011 Tax Allocation Bonds Series A-T | 1,065,509.07 |
| 2014 Tax Allocation Bonds A, D, E | 6,114,436.53 |
| 2015 Tax Allocation Bonds A, D, E | 5,556,181.26 |
| 2015 Tax Allocation Bonds B & C | 4,821,521.38 |
| 2016 Tax Allocation Bonds A, D, E | 4,948,885.46 |
| 2016 Tax Allocation Bonds B & C | 3,273,204.94 |
| 2017 TA Housing Refunding Bonds Series A | 1,120,475.73 |
| 2017 Tax Allocation Bonds D & E | 10,488,646.13 |
| 2017 Tax Allocation Bonds Series C | 734,903.18 |
| 2017 Tax Allocation Ref Bonds Series B | 3,834,914.35 |
| 2017 Tax Allocation Housing Bonds Series A-T | 4,220,553.04 |
| 2017 Tax Allocation Housing Refunding Series | 1,601,472.38 |
| В | |
| Combined Housing 14 15 17 | 3,388,044.32 |
| 2020 Series A Second Lien TARB Series D & E | 21,714.36 |
| Grand Total: | \$66,272,855.52 |



Successor Agency to the Redevelopment Agency by Account:

| 2004 Tax Allocation Housing Bonds Series | |
|---|--|
| A-T | |
| 363831 - Debt Service | \$5,497,782.82 |
| 363832 - PRN | 1,103.43 |
| 363833 - Interest | 36.30 |
| Tota | l: \$5,498,922.55 |
| 2011 Tax Allocation Bonds B, D, E | |
| 872152 - B Reserve | \$2,321,646.53 |
| 872153 - B Redevelopment | 399.29 |
| 872154 - B Interest | 784.78 |
| 872232 - E Reserve | 1,196,317.34 |
| 872234 - E Interest | 14,812.17 |
| 278486 - Sub B Debt Service | 6,049,510.73 |
| Tota | l: \$9,583,470.84 |
| 2011 Tax Allocation Bonds Series A-T | |
| 871933 - A-T Reserve | \$1,065,509.07 |
| Tota | l: \$1,065,509.07 |
| TOta | 1. \$1,005,505.07 |
| Tota | 1. \$1,005,505.07 |
| 2014 Tax Allocation Bonds A, D, E | 31,003,303.07 |
| | \$1,017,832.92 |
| 2014 Tax Allocation Bonds A, D, E | |
| 2014 Tax Allocation Bonds A, D, E 668371 - A Debt Service | \$1,017,832.92 |
| 2014 Tax Allocation Bonds A, D, E 668371 - A Debt Service 668372 - A Interest | \$1,017,832.92 |
| 2014 Tax Allocation Bonds A, D, E 668371 - A Debt Service 668372 - A Interest 668373 - A Principal | \$1,017,832.92 0.70 0.40 |
| 2014 Tax Allocation Bonds A, D, E 668371 - A Debt Service 668372 - A Interest 668373 - A Principal 668374 - A Reserve | \$1,017,832.92 0.70 0.40 1,462,736.64 |
| 2014 Tax Allocation Bonds A, D, E 668371 - A Debt Service 668372 - A Interest 668373 - A Principal 668374 - A Reserve 668452 - E Debt Service | \$1,017,832.92 0.70 0.40 1,462,736.64 781,394.72 |
| 2014 Tax Allocation Bonds A, D, E 668371 - A Debt Service 668372 - A Interest 668373 - A Principal 668374 - A Reserve 668452 - E Debt Service 668453 - E Interest | \$1,017,832.92 0.70 0.40 1,462,736.64 781,394.72 0.61 |
| 2014 Tax Allocation Bonds A, D, E 668371 - A Debt Service 668372 - A Interest 668373 - A Principal 668374 - A Reserve 668452 - E Debt Service 668453 - E Interest 668454 - E Principal | \$1,017,832.92 0.70 0.40 1,462,736.64 781,394.72 0.61 0.28 |
| 2014 Tax Allocation Bonds A, D, E 668371 - A Debt Service 668372 - A Interest 668373 - A Principal 668374 - A Reserve 668452 - E Debt Service 668453 - E Interest 668454 - E Principal | \$1,017,832.92 0.70 0.40 1,462,736.64 781,394.72 0.61 0.28 1,471,902.78 |
| 2014 Tax Allocation Bonds A, D, E 668371 - A Debt Service 668372 - A Interest 668373 - A Principal 668374 - A Reserve 668452 - E Debt Service 668453 - E Interest 668454 - E Principal 668455 - E Reserve 668462 - D Debt Service | \$1,017,832.92 0.70 0.40 1,462,736.64 781,394.72 0.61 0.28 1,471,902.78 1,380,565.93 |
| 2014 Tax Allocation Bonds A, D, E 668371 - A Debt Service 668372 - A Interest 668373 - A Principal 668374 - A Reserve 668452 - E Debt Service 668453 - E Interest 668454 - E Principal 668455 - E Reserve 668462 - D Debt Service | \$1,017,832.92 0.70 0.40 1,462,736.64 781,394.72 0.61 0.28 1,471,902.78 1,380,565.93 1.03 0.52 |
| 2014 Tax Allocation Bonds A, D, E 668371 - A Debt Service 668372 - A Interest 668373 - A Principal 668374 - A Reserve 668452 - E Debt Service 668453 - E Interest 668454 - E Principal 668455 - E Reserve 668462 - D Debt Service 668463 - D Interest | \$1,017,832.92 0.70 0.40 1,462,736.64 781,394.72 0.61 0.28 1,471,902.78 1,380,565.93 1.03 0.52 |
| 2014 Tax Allocation Bonds A, D, E 668371 - A Debt Service 668372 - A Interest 668373 - A Principal 668374 - A Reserve 668452 - E Debt Service 668453 - E Interest 668454 - E Principal 668455 - E Reserve 668462 - D Debt Service 668463 - D Interest 668464 - D Principal | \$1,017,832.92 0.70 0.40 1,462,736.64 781,394.72 0.61 0.28 1,471,902.78 1,380,565.93 1.03 0.52 |



| 713683 - A Debt Service | | 1,210,075.00 |
|-----------------------------------|--------|----------------|
| 713684 - A Interest | | 13.14 |
| 713685 - A Principal | | 0.84 |
| 713692 - D Debt Service | | 456,919.41 |
| 713693 - D Interest | | 240,221.47 |
| 713695 - D Principal | | 0.48 |
| 713702 - E Reserve | | 1,041,294.26 |
| 713744 - E Debt Service | | 1,096,250.00 |
| 713747 - E Interest | | 10.85 |
| 713748 - E Principal | | 0.80 |
| | Total: | \$5,556,181.26 |
| 2015 Tax Allocation Bonds B & C | | |
| 822326 - B Debt Service | | \$2,994,106.72 |
| 822327 - B Interest | | 152.51 |
| 822911 - C Debt Service | | 779,353.71 |
| 822912 - C Interest | | 189.70 |
| 822914 - C Reserve | | 1,047,718.74 |
| | Total: | \$4,821,521.38 |
| | | |
| 2016 Tax Allocation Bonds A, D, E | | |
| 741102 - A Revenue | | \$0.05 |
| 741197 - A Debt Service | | 887,050.00 |
| 741198 - A Interest | | 9.97 |
| 741199 - A Principal | | 1.12 |
| 741210 - D Debt Service | | 2,878,350.00 |
| 741211 - D Interest | | 31.02 |
| 741212 - D Principal | | 3.64 |
| 741220 - E Debt Service | | 1,183,425.00 |
| 741223 - E Interest | | 13.26 |
| 741224 - E Principal | | 1.40 |
| - | Total: | \$4,948,885.46 |
| | | |
| 2016 Tax Allocation Bonds B & C | | |
| 741108 - C Debt Service | | \$486,150.98 |
| 741109 - C Interest | | 5.49 |
| , 12200 0 111101001 | | |



| 741118 - C Principal | |
|--|-------------------------|
| , 12220 CTTHIOIPUI | 0.56 |
| 741188 - B Debt Service | 2,787,013.59 |
| 741189 - B Interest | 30.89 |
| 741190 - B Principal | 3.43 |
| Total: | \$3,273,204.94 |
| 2017 TA Housing Refunding Bonds Series A | |
| 982727 - A Reserve | \$1,120,475.73 |
| Total: | \$1,120,475.73 |
| 2017 Tax Allocation Bonds D & E | |
| 982683 - E Debt Service | \$2,152,523.81 |
| 982684 - E Interest | 1,817.05 |
| 982686 - E Reserve | 4,488,181.81 |
| 982687 - E Redemption | 3.20 |
| 982700 - A Interest | 1,240.19 |
| 982706 - D Debt Service | 1,684,664.92 |
| 982707 - D Interest | 884.03 |
| 982709 - D Reserve | 2,159,331.12 |
| Total: | \$10,488,646.13 |
| 2017 Tax Allocation Bonds Series C | |
| 982691 - C Debt Service | \$201,932.67 |
| 982692 - C Interest | 215.33 |
| 982693 - C Principal | 0.24 |
| 982694 - C Reserve | 532,754.94 |
| Total: | \$734,903.18 |
| | |
| | |
| 2017 Tax Allocation Ref Bonds Series B | |
| 2017 Tax Allocation Ref Bonds Series B 982718 - B Debt Service | \$3,834,869.40 |
| | \$3,834,869.40 40.12 |
| 982718 - B Debt Service | |
| 982718 - B Debt Service 982719 - B Interest | 40.12 |
| 982718 - B Debt Service 982719 - B Interest 982720 - B Principal | 40.12 4.83 |
| 982718 - B Debt Service 982719 - B Interest 982720 - B Principal | 40.12 4.83 |



| Total: | \$ 4,220,553.04 |
|---------------------------------------|-----------------|
| | ψ ., <u></u> |
| 2017 Tax Allocation Housing Refunding | |
| Series B | |
| 208967 – Reserve | \$1,601,472.38 |
| Total: | \$1,601,472.38 |
| Combined Housing 14 15 17 | |
| 668323 – Debt Service | \$3,387,925.01 |
| 668324 - Interest | 4.27 |
| 668325 - Principal | 115.04 |
| Total: | \$3,388,044.32 |
| 2020 Series A Second Lien TARB Series | |
| D&E | |
| 280121 - E Debt Service | \$69.17 |
| 280122 - E Interest | 1.94 |
| 165542 - PFA Revenue | 21,546.34 |
| 275927 - D Debt Service | 96.75 |
| 275931 - D Interest | 0.16 |
| Total: | \$21,714.36 |
| | |
| Grand Total: | \$66,272,855.52 |



Redevelopment Agency for the County of Riverside ISSUES

- 1. 2004 TAX ALLOCATION HOUSING BONDS SERIES A-T
- 2. 2011 TAX ALLOCATION BONDS B, D, E
- 3. 2011 TAX ALLOCATION HOUSING BONDS SERIES A-T
- 4. 2014 TAX ALLOCATION REF BONDS SERIES A, D, E
- 5. 2015 TAX ALLOCATION HOUSING REF BONDS SERIES A, D, E
- 6. 2015 TAX ALLOCATION HOUSING REF BONDS SERIES B & C
- 7. 2016 SERIES A TAX ALLOCATION REV BONDS SERIES A, D, E
- 8. 2016 TAX ALLOCATION REF BONDS SERIES B & C
- 9. 2017 TAX ALLOCATION HOUSING REFUNDING BONDS SERIES A
- 10. 2017 TAX ALLOCATION HOUSING REFUNDING BONDS SERIES D & E
- 11. 2017 TAX ALLOCATION HOUSING REFUNDING BONDS SERIES B
- 12. 2017 TAX ALLOCATION HOUSING REFUNDING BONDS SERIES C



Redevelopment Agency for the County of Riverside

<u>ISSUES</u>

- 13. 2017 TAXABLE HOUSING BONDS SERIES A-T
- 14. 2017 TAX ALLOCATION REF BONDS SERIES B
- 15. COMBINED HOUSING 14 15 17
- 16. 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: Moody's: Arbitrage Position: Taxable

Call Date: Moody's: Arbitrage Position: Taxable Arbitrage Last Calc: Taxable

Trustee: BNY Base CUSIP: 769123

| | | | NCOME PO | | .10 | | | |
|-----------------------------|------------------------------|-------|----------|-------|---------|--------------|-----------------|-----------------|
| Portfolio | Security | Yield | Maturity | S & P | Moody's | Shares | Total Cost | Market Value |
| 2004 Tax Allocation Housing | g Bonds Series A-T | | | | | | | |
| 363831 - Debt Service | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 5,497,782.82 | \$ 5,497,782.82 | \$ 5,497,782.82 |
| 363832 - PRN | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 1,103.43 | 1,103.43 | 1,103.43 |
| 363833 - Interest | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 36.30 | 36.30 | 36.30 |
| | | | | | | | | |
| | | | | | | 5,498,922.55 | \$ 5,498,922.55 | \$ 5,498,922.55 |



2011 Tax Allocation Bonds B

\$23,133,000.50

Dated Date: 3/17/2011 S&P: A+ Arbitrage Yield: 8.185%

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: 7.228449%

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: 8.391%

 Due:
 12/1/2040
 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

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|-----------------------------|--------------------------------|-------|-------------------------|-------|---------|--------------|-----------------|-----------------|
| | | | | | | | | |
| 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 | 2.77% | | | Aaa | 2,321,646.53 | \$ 2,321,646.53 | \$ 2,321,646.53 |
| 872153 - B Redevelopment | DREYFUS TAX EXEMP CASH MGMT IN | 2.28% | | | Aaa | 399.37 | 399.33 | 399.29 |
| 872154 - B Interest | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 784.78 | 784.78 | 784.78 |
| 872232 - E Reserve | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 1,196,317.34 | 1,196,317.34 | 1,196,317.34 |
| 872234 - E Interest | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 14,812.17 | 14,812.17 | 14,812.17 |
| 278486 - Sub B Debt Service | DREYFUS TAX EXEMP CASH MGMT IN | 2.28% | | | Aaa | 6,050,720.87 | 6,050,115.80 | 6,049,510.73 |
| | | | | | | 9,584,681.06 | \$ 9,584,075.95 | \$ 9,583,470.84 |



2011 Tax Allocation Housing Bonds Series A-T \$14,095,000

Dated Date: 3/8/2011 S&P: WR Arbitrage Yield: Taxable

Due: 10/1/2021 Moody's: WR Arbitrage Position: Taxable Call Date: Not Callable Fitch: Arbitrage Last Calc: Taxable

Trustee: BNY

Base CUSIP: 769123

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|-------------------------------------|------------------------------|----------|----------|--------|---------|--------------|-----------------|-----------------|--|
| September 30, 2022 | | | | | | | | | |
| | | | | | | | | | |
| Portfolio | Security | Yield | Maturity | S & P | Moody's | Shares | Total Cost | Market Value | |
| | | | | | | | | | |
| 2011 Tax Allocation Bonds Series A- | Г | | | | | | | | |
| 871933 - A-T Reserve | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 1,065,509.07 | \$ 1,065,509.07 | \$ 1,065,509.07 | |
| | | | | | | | | | |
| | | | | | | 1,065,509.07 | \$ 1,065,509.07 | \$ 1,065,509.07 | |



2014 Tax Allocation Bonds A \$19,620,000

Dated Date: 10/1/2014 S&P: AA Arbitrage Yield: 3.548%

Due: 10/1/2037 Moody's: Arbitrage Position: (\$239,579.52)
Call Date: 10/1/2024 Fitch: Arbitrage Last Calc: 9/30/2019

Trustee: BNY

Base CUSIP: 76913A

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

Dated Date: 10/1/2014 S&P: AA Arbitrage Yield: 3.62%

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

Trustee: BNY Base CUSIP: 76913A

2014 Tax Allocation Bonds E \$16,545,000

Dated Date: 10/1/2014 S&P: AA Arbitrage Yield: 3.663%

 Due:
 10/1/2037
 Moody's:
 Arbitrage Position:
 (\$250,916.20)

 Call Date:
 10/1/2024
 Fitch:
 Arbitrage Last Calc:
 9/30/2019

Trustee: BNY Base CUSIP: 76913A

FIXED INCOME PORTFOLIO September 30, 2022

| | | o op to | 70. 00, 2022 | | | | | |
|-----------------------------------|-------------------------------|---------|--------------|-------|---------|--------------|-----------------|-----------------|
| Portfolio | Security | Yield | Maturity | S & P | Moody's | Shares | Total Cost | Market Value |
| 2014 Tax Allocation Bonds A, D, E | | | | | | | | |
| 668371 - A Debt Service | FEDERATED US TRSY ONLY CR SVC | 2.30% | | | | 1,017,832.92 | \$ 1,017,832.92 | \$ 1,017,832.92 |
| 668372 - A Interest | FEDERATED US TRSY ONLY CR SVC | 2.30% | | | | 0.70 | 0.70 | 0.70 |
| 668373 - A Principal | FEDERATED US TRSY ONLY CR SVC | 2.30% | | | | 0.40 | 0.40 | 0.40 |
| 668374 - A Reserve | FEDERATED US TRSY ONLY CR SVC | 2.30% | | | | 1,462,736.64 | 1,462,736.64 | 1,462,736.64 |
| 668452 - E Debt Service | FEDERATED US TRSY ONLY CR SVC | 2.30% | | | | 781,394.72 | 781,394.72 | 781,394.72 |
| 668453 - E Interest | FEDERATED US TRSY ONLY CR SVC | 2.30% | | | | 0.61 | 0.61 | 0.61 |
| 668454 - E Principal | FEDERATED US TRSY ONLY CR SVC | 2.30% | | | | 0.28 | 0.28 | 0.28 |
| 668455 - E Reserve | FEDERATED US TRSY ONLY CR SVC | 2.30% | | | | 1,471,902.78 | 1,471,902.78 | 1,471,902.78 |
| 668462 - D Debt Service | FEDERATED US TRSY ONLY CR SVC | 2.30% | | | | 1,380,565.93 | 1,380,565.93 | 1,380,565.93 |
| 668463 - D Interest | FEDERATED US TRSY ONLY CR SVC | 2.30% | | | | 1.03 | 1.03 | 1.03 |
| 668464 - D Principal | FEDERATED US TRSY ONLY CR SVC | 2.30% | | | | 0.52 | 0.52 | 0.52 |
| | | | | | | 6 114 426 52 | ¢ 6 114 426 E2 | ¢ 6 114 426 E2 |



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

Dated Date: 10/1/2015 S&P: AA Arbitrage Yield: 3.6153%

 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

| | Г | XED INCO | VIE PORTE | OLIO | | | | |
|-----------------------------------|------------------------------|----------|-------------|-------|---------|--------------|-----------------|-----------------|
| | | Septemb | er 30, 2022 | | | | | |
| 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 | 2.77% | | | Aaa | 0.18 | \$ 0.18 | \$ 0.18 |
| 713679 - A Reserve | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 1,511,394.83 | 1,511,394.83 | 1,511,394.83 |
| 713683 - A Debt Service | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 1,210,075.00 | 1,210,075.00 | 1,210,075.00 |
| 713684 - A Interest | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 13.14 | 13.14 | 13.14 |
| 713685 - A Principal | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 0.84 | 0.84 | 0.84 |
| 713692 - D Debt Service | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 456,919.41 | 456,919.41 | 456,919.41 |
| 713693 - D Interest | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 240,221.47 | 240,221.47 | 240,221.47 |
| 713695 - D Principal | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 0.48 | 0.48 | 0.48 |
| 713702 - E Reserve | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 1,041,294.26 | 1,041,294.26 | 1,041,294.26 |
| 713744 - E Debt Service | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 1,096,250.00 | 1,096,250.00 | 1,096,250.00 |
| 713747 - E Interest | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 10.85 | 10.85 | 10.85 |
| 713748 - E Principal | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 0.80 | 0.80 | 0.80 |
| | | | | | | 5,556,181.26 | \$ 5,556,181.26 | \$ 5,556,181.26 |



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

Dated Date: 7/8/2015 S&P: AA Arbitrage Yield: 3.80%

 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: 3.6995%

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

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

Trustee: BNY Base CUSIP: 76913A

| | | FIXED INC | OME POR | TFOLIO | | | | |
|---------------------------------|------------------------------|-----------|--------------|--------|---------|--------------|-----------------|-----------------|
| | | Septe | mber 30, 202 | 22 | | | | |
| 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 | 2.77% | | | Aaa | 2,994,106.72 | \$ 2,994,106.72 | \$ 2,994,106.72 |
| 822327 - B Interest | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 152.51 | 152.51 | 152.51 |
| 822911 - C Debt Service | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 779,353.71 | 779,353.71 | 779,353.71 |
| 822912 - C Interest | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 189.70 | 189.70 | 189.70 |
| 822914 - C Reserve | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 1,047,718.74 | 1,047,718.74 | 1,047,718.74 |
| | | | | | | | | |
| | | | | | | 4,821,521.38 | \$ 4,821,521.38 | \$ 4,821,521.38 |



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:
 (\$928,501.90)

 Call Date:
 10/1/2025
 Fitch:
 Arbitrage Last Calc:
 10/1/2020

Trustee: BNY

Base CUSIP: 76912T

| | <u> </u> | IXED INCO | ME PORTE | OLIO | | | | |
|-----------------------------------|------------------------------|-----------|--------------|-------|---------|--------------|-----------------|-----------------|
| | | Septem | ber 30, 2022 | | | | | |
| 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 | 2.77% | | | Aaa | 0.05 | \$ 0.05 | \$ 0.05 |
| 741197 - A Debt Service | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 887,050.00 | 887,050.00 | 887,050.00 |
| 741198 - A Interest | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 9.97 | 9.97 | 9.97 |
| 741199 - A Principal | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 1.12 | 1.12 | 1.12 |
| 741210 - D Debt Service | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 2,878,350.00 | 2,878,350.00 | 2,878,350.00 |
| 741211 - D Interest | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 31.02 | 31.02 | 31.02 |
| 741212 - D Principal | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 3.64 | 3.64 | 3.64 |
| 741220 - E Debt Service | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 1,183,425.00 | 1,183,425.00 | 1,183,425.00 |
| 741223 - E Interest | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 13.26 | 13.26 | 13.26 |
| 741224 - E Principal | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 1.40 | 1.40 | 1.40 |
| | | | | | | 4,948,885.46 | \$ 4,948,885.46 | \$ 4,948,885.46 |



2016 Tax Allocation Bonds B \$50,670,000

Dated Date: 5/4/2016 S&P: AA Arbitrage Yield: 2.61%

 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:
 (\$97,427.96)

 Call Date:
 10/1/2025
 Fitch:
 Arbitrage Last Calc:
 10/1/2020

Trustee: BNY Base CUSIP: 76913A

| | F | IXED INCO | ME PORT | OLIO | | | | |
|---------------------------------|------------------------------|-----------|--------------|-------|---------|--------------|----------------|-----------------|
| | | Septem | ber 30, 2022 | | | | | |
| 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 | 2.77% | | | Aaa | 486,150.98 | \$ 486,150.98 | \$ 486,150.98 |
| 741109 - C Interest | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 5.49 | 5.49 | 5.49 |
| 741118 - C Principal | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 0.56 | 0.56 | 0.56 |
| 741188 - B Debt Service | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 2,787,013.59 | 2,787,013.59 | 2,787,013.59 |
| 741189 - B Interest | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 30.89 | 30.89 | 30.89 |
| 741190 - B Principal | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 3.43 | 3.43 | 3.43 |
| | | | | | | 3,273,204.94 | \$3,273,204.94 | \$ 3,273,204.94 |



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

| | FIXED INCOME PORTFOLIO | | | | | | | | | | |
|--------------------------------|------------------------------|-------|----------|-------|---------|--------------|-----------------|-----------------|--|--|--|
| September 30, 2022 | | | | | | | | | | | |
| Portfolio | Security | Yield | Maturity | S & P | Moody's | Shares | Total Cost | Market Value | | | |
| 2017 TA Housing Refunding Bond | s Series A | | | | | | | | | | |
| 982727 - A Reserve | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 1,120,475.73 | \$1,120,475.73 | \$ 1,120,475.73 | | | |
| | | | | | | | | | | | |
| | | | | | | 1,120,475.73 | \$ 1,120,475.73 | \$ 1,120,475.73 | | | |



2017 Tax Allocation Rev Bonds Series D & E \$80,640,000

Dated Date: 5/10/2017 S&P: AA Arbitrage Yield: 3.38679735%

Due: 10/1/2040 Moody's: Arbitrage Position: (\$712,780.76)
Call Date: 10/1/2027 Fitch: Arbitrage Last Calc: 10/1/2021

Trustee: BNY

Base CUSIP: 76912T

| | FI | IXED INC | OME PORT | FOLIO | | | | |
|---------------------------------|------------------------------|----------|--------------|-------|---------|---------------|------------------|------------------|
| | | Septer | mber 30, 202 | 2 | | | | |
| 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 | 2.91% | | AAA | Aaa | 2,152,523.81 | \$ 2,152,523.81 | \$ 2,152,523.81 |
| 982684 - E Interest | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 1,817.05 | 1,817.05 | 1,817.05 |
| 982686 - E Reserve | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 4,488,181.81 | 4,488,181.81 | 4,488,181.81 |
| 982687 - E Redemption | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 3.20 | 3.20 | 3.20 |
| 982700 - A Interest | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 1,240.19 | 1,240.19 | 1,240.19 |
| 982706 - D Debt Service | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 1,684,664.92 | 1,684,664.92 | 1,684,664.92 |
| 982707 - D Interest | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 884.03 | 884.03 | 884.03 |
| 982709 - D Reserve | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 2,159,331.12 | 2,159,331.12 | 2,159,331.12 |
| | | | | | | 10,488,646.13 | \$ 10,488,646.13 | \$ 10,488,646.13 |



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: (\$307,431.95)
Call Date: Fitch: Arbitrage Last Calc: 07/16/2018

Trustee: BNY

| | FI | | ME PORTFor 30, 2022 | OLIO | | | | |
|--|------------------------------|--------|---------------------|-------|---------|--------------|-----------------|-----------------|
| | | Septem | Jei 30, 2022 | | | | | |
| 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 | 2.77% | | | Aaa | 3,834,869.40 | \$ 3,834,869.40 | \$ 3,834,869.40 |
| 982719 - B Interest | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 40.12 | 40.12 | 40.12 |
| 982720 - B Principal | FIDELITY INVST MM GOVT CLASS | 2.77% | | | Aaa | 4.83 | 4.83 | 4.83 |
| | | | | | | | | |
| | | | | | | 3,834,914.35 | \$ 3,834,914.35 | \$ 3,834,914.35 |



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

| | FIXED | INCOME | PORTFOL | 10 | | | | |
|------------------------------------|------------------------------|-----------|----------|-------|---------|------------|---------------|--------------|
| | | September | 30, 2022 | | | | | |
| Portfolio | Security | Yield | Maturity | S & P | Moody's | Shares | Total Cost | Market Value |
| 2017 Tax Allocation Bonds Series C | | | | | | | | |
| 982691 - C Debt Service | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 201,932.67 | \$ 201,932.67 | \$201,932.67 |
| 982692 - C Interest | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 215.33 | 215.33 | 215.33 |
| 982693 - C Principal | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 0.24 | 0.24 | 0.24 |
| 982694 - C Reserve | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 532,754.94 | 532,754.94 | 532,754.94 |
| | | | | | | 734,903.18 | \$ 734,903.18 | \$734,903.18 |



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

Dated Date: 12/28/2017 S&P: AA Arbitrage Yield: Taxable

Due: 10/01/2037 Moody's: Arbitrage Position: Taxable Call Date: Fitch: Arbitrage Last Calc: Taxable

Trustee: BNY

| | FIXED INCOME PORTFOLIO | | | | | | | | | | |
|---------------------------------|-------------------------------|-------|----------|-------|---------|--------------|----------------|----------------|--|--|--|
| September 30, 2022 | | | | | | | | | | | |
| 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 | 2.74% | | | | 4,220,553.04 | \$4,220,553.04 | \$4,220,553.04 | | | |
| | | | | | | | | | | | |
| | | | | | | 4,220,553.04 | \$4,220,553.04 | \$4,220,553.04 | | | |



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

Dated Date: 12/28/2017 S&P: AA Arbitrage Yield: 3.4876%

Due: 10/01/2041 Moody's: Arbitrage Position: (\$209,745.24)
Call Date: Fitch: Arbitrage Last Calc: 10/1/2022

Trustee: BNY

| | FIX | ED INCO | ME PORTF | OLIO | | | | | | |
|--|-------------------------------|---------|----------|-------|---------|--------------|-----------------|-----------------|--|--|
| September 30, 2022 | | | | | | | | | | |
| 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 | 2.74% | | | | 1,601,472.38 | \$ 1,601,472.38 | \$ 1,601,472.38 | | |
| | | | | | | | | | | |
| 1,601,472.38 \$1,601,472.38 \$1,601,472.38 | | | | | | | | | | |



Combined Housing 14 15 17

Dated Date: S&P: Arbitrage Yield:

Due: Moody's: Arbitrage Position: \$0.00

Call Date: Fitch: Arbitrage Last Calc: 9/30/2019

Trustee: BNY Base CUSIP: 76913A

| | FIX | XED INCO | ME PORTF | OLIO | | | | | | |
|---------------------------|-------------------------------|----------|----------|-------|---------|--------------|----------------|-----------------|--|--|
| | September 30, 2022 | | | | | | | | | |
| Portfolio | Security | Yield | Maturity | S & P | Moody's | Shares | Total Cost | Market Value | | |
| Combined Housing 14 15 17 | | | | | | | | | | |
| 668323 - Debt Service | FEDERATED US TRSY ONLY CR SVC | 2.30% | | | | 3,387,925.01 | \$3,387,925.01 | \$ 3,387,925.01 | | |
| 668324 - Interest | FEDERATED US TRSY ONLY CR SVC | 2.30% | | | | 4.27 | 4.27 | 4.27 | | |
| 668325 - Principal | FEDERATED US TRSY ONLY CR SVC | 2.30% | | | | 115.04 | 115.04 | 115.04 | | |
| | | | | | | 3,388,044.32 | \$3,388,044.32 | \$ 3,388,044.32 | | |



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 | | | | |
|--|--------------------------------|-----------|----------|-------|---------|-----------|--------------|--------------|
| | | September | 30, 2022 | | | | | |
| 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 PRIME CA INV SHS | 2.28% | | | | 69.17 | \$ 69.17 | \$ 69.17 |
| 280122 - E Interest | DREYFUS TREAS PRIME CA INV SHS | 2.28% | | | | 1.94 | 1.94 | 1.94 |
| 165542 - PFA Revenue | DREYFUS TREAS PRIME CA INV SHS | 2.28% | | | | 21,546.34 | 21,546.34 | 21,546.34 |
| 275927 - D Debt Service | DREYFUS TREAS PRIME CA INV SHS | 2.28% | | | | 96.75 | 96.75 | 96.75 |
| 275931 - D Interest | DREYFUS TREAS PRIME CA INV SHS | 2.28% | | | | 0.16 | 0.16 | 0.16 |
| | | | | | | | | |
| | | | | | | 21,714.36 | \$ 21,714.36 | \$ 21,714.36 |





October 20, 2022

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

Dear Mr. Kent:

Enclosed is the Investment Holdings Report for the Pension Obligation Bonds of the County of Riverside for the period ending September 30, 2022 (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, 2022 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 |
| FSA Capital Management | 38,964,892.72 | \$38,964,892.72 | \$38,964,892.72 | 43% |
| GOLDMAN SACHS GOVT INST FUND | 52,117,831.43 | 52,117,831.43 | 52,117,831.43 | 57% |
| Grand Total | 91,082,724.15 | \$91,082,724.15 | \$91,082,724.15 | 100% |

Pension Obligation Bonds Summary by Series:

| Issue | Market Value |
|---|-----------------|
| Taxable Pension Obligation Bonds Series 2005A | |
| and 2020A | \$91,082,724.15 |
| Grand Total: | \$91,082,724.15 |

Pension Obligation Bonds Market Value by Account:

| Taxable Pension Obligation Bonds Series | |
|---|-----------------|
| 2005A and 2020A | |
| 17295800 - Bond Account | \$86,568,881.32 |
| 17295804 - Pension Liability Account | 4,513,842.77 |
| 17295807 - Redemption Account | 0.06 |
| Total: | \$91,082,724.15 |
| | |
| Grand Total: | \$91,082,724.15 |



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: A1 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: A1 Arbitrage Position: Taxable Call Date: Fitch: Arbitrage Last Calc: Taxable

Trustee: Wells Fargo

| | FI | XED INCO | OME PORT | FOLIO | | | | |
|--|------------------------------|----------|--------------|-------|---------|---------------|------------------|------------------|
| | | Septem | nber 30, 202 | 2 | | | | |
| 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 | FSA Capital Management | 4.83% | 2/12/35 | | | 37,666,092.77 | \$ 37,666,092.77 | \$ 37,666,092.77 |
| 17295800 - Bond Account | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 48,902,788.55 | 48,902,788.55 | 48,902,788.55 |
| 17295804 - Pension Liabilty Account | FSA Capital Management | 4.83% | 2/12/35 | | | 1,298,799.95 | 1,298,799.95 | 1,298,799.95 |
| 17295804 - Pension Liabilty Account | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 3,215,042.82 | 3,215,042.82 | 3,215,042.82 |
| 17295807 - Redemption Account | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 0.06 | 0.06 | 0.06 |
| | | | | | | 91,082,724.15 | \$ 91,082,724.15 | \$ 91,082,724.15 |





October 20, 2022

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

Dear Mr. Kent:

Enclosed is the Investment Holdings Report for the Infrastructure Financing Authority of the County of Riverside for the period ending September 30, 2022 (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, 2022 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 GOVT OBLIGATION | 335,036.83 | \$335,036.83 | \$335,036.83 | 50.7% |
| FIRST AMERICAN GOVT OBLIGATION | | | | |
| CI A | 169,150.46 | 169,150.46 | 169,150.46 | 25.6% |
| FIDELITY GOVT CL III | 156,123.63 | 156,123.63 | 156,123.63 | 23.7% |
| GOLDMAN SACHS GOVT INST FUND | 180.70 | 180.70 | 180.70 | 0% |
| Grand Total: | 660,491.62 | \$660,491.62 | \$660,491.62 | 100% |

Infrastructure Financing Authority Summary by Series:

| | Market |
|--|--------------|
| Issue | Value |
| Lease Revenue Refunding Bonds Series 2015 A | \$180.70 |
| 2016 Series A & A-T IFA Lease Revenue Refunding | |
| Bonds | 334,927.12 |
| 2017 Lease Revenue Bonds, Series A | 156,123.63 |
| 2017 Lease Revenue Bonds, Series B & C | 109.71 |
| 2021 Lease Revenue Refunding Bonds, Series A & B | 169,150.46 |
| Grand Total: | \$660,491.62 |

Infrastructure Financing Authority Market Value by Account:

| Lease Revenue Refunding Bonds Series 2015 A | |
|---|--------------|
| 84401900 - Revenue Account | \$178.17 |
| 84401901 - Interest Account | 2.50 |
| 84401902 - Principal Account | 0.03 |
| Total: | \$180.70 |
| 2016 Series A & A-T IFA Lease Revenue Refunding | |
| Bonds | |
| 222483000 – Bond Fund | \$1.83 |
| 222483001 - Interest | 0.64 |
| 222483003 - Construction | 334,924.65 |
| Total: | \$334,927.12 |
| | |



| 2017 Lease Revenue Bonds, Series A | |
|--|--------------|
| 256547000 - Revenue | \$1.54 |
| 256547001 - Interest | 0.77 |
| 256547004 - Capital Repair Fund | 156,121.32 |
| Total: | \$156,123.63 |
| 2017 Lease Revenue Bonds, Series B & C | |
| 240490000 - B Bond Fund | \$2.35 |
| 240490001 – Interest | 0.46 |
| 240490002 - Principal | 0.72 |
| 240490004 - Project Fund | 106.18 |
| Total: | \$109.71 |
| 2021 Lease Revenue Refunding Bonds, Series A & B | |
| 264786000 – Payment Fund | \$16.21 |
| 264786001 – Interest Account | 10.24 |
| 264786004 – Property Conveyance Cost Fund | 100,230.33 |
| 264786005 – Cost of Issuance Fund | 68,893.68 |
| Total: | \$169,150.46 |
| Grand Total: | \$660,491.62 |



Infrastructure Financing Authority

<u>ISSUES</u>

- 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:
 (\$924,304.98)

 Call Date:
 11/1/2025
 Fitch:
 Arbitrage Last Calc:
 11/4/2021

Trustee: Wells Fargo

| | FIXE | ED INCON | ЛЕ PORTFO | DLIO | | | | |
|------------------------------|------------------------------|----------|-----------|-------|---------|--------|------------|--------------|
| | | 30-9 | Sep-22 | | | | | |
| 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 | 2.91% | | AAA | Aaa | 178.17 | \$ 178.17 | \$ 178.17 |
| 84401901 - Interest Account | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 2.50 | 2.50 | 2.50 |
| 84401902 - Principal Account | GOLDMAN SACHS GOVT INST FUND | 2.91% | | AAA | Aaa | 0.03 | 0.03 | 0.03 |
| | | | | | | 180.70 | \$ 180.70 | \$ 180.70 |



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: \$0.00

Call Date: Fitch: Arbitrage Last Calc: 10/4/2021

Trustee: US Bank Base CUSIP: 76913D

| | FI | | OME PORT 0-Sep-22 | FOLIO | | | | |
|------------------------------------|--------------------------------|-------|----------------------|-------|---------|------------|------------------|------------------|
| Portfolio | Security | Yield | Maturity | S & P | Moody's | Shares | Total Cost | Market Value |
| 2016 Series A & A-T IFA Lease Revo | enue Refunding Bonds | | | | | | | |
| 222483000 - Bond | FIRST AMERICAN GOVT OBLIGATION | 2.31% | | | Aaa | 1.83 | \$ 1.83 | \$ 1.83 |
| 222483001 - Interest | FIRST AMERICAN GOVT OBLIGATION | 2.31% | | | Aaa | 0.64 | 0.64 | 0.64 |
| 222483003 - Construction | FIRST AMERICAN GOVT OBLIGATION | 2.31% | | | Aaa | 334,924.65 | 334,924.65 | 334,924.65 |
| | | | | | | | | |
| | | | | | | 334,927.12 | \$ 334,927.12 | \$ 334,927.12 |



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: (\$1,331,279.92)

Call Date: Fitch: Arbitrage Last Calc: 6/30/2021

Trustee: US Bank Base CUSIP: 76913D

| | | | COME POF 30-Sep-22 | RTFOLIC |) | | | |
|----------------------------------|----------------------|-------|-----------------------|---------|---------|------------|------------------|------------------|
| | | | 30 3cp 22 | | | | | |
| Portfolio | Security | Yield | Maturity | S & P | Moody's | Shares | Total Cost | Market Value |
| 2017 Lease Revenue Bonds, Series | A | | | | | | | |
| 256547000 - Revenue | FIDELITY GOVT CL III | 2.48% | | | Aaa | 1.54 | \$ 1.54 | \$ 1.54 |
| 256547001 - Interest | FIDELITY GOVT CL III | 2.48% | | | Aaa | 0.77 | 0.77 | 0.77 |
| 256547004 - Capital Repair Fund | FIDELITY GOVT CL III | 2.48% | | | Aaa | 156,121.32 | 156,121.32 | 156,121.32 |
| | | | | | | | | |
| | | | | | | 156,123.63 | \$ 156,123.63 | \$ 156,123.63 |



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: \$0.00

C - 5/1/2047

Call Date: Fitch: Arbitrage Last Calc: 5/1/2022

Trustee: US Bank Base CUSIP: 76913D

| | | FIXED | INCOME | PORTFO | DLIO | | | | |
|--|--------------------------------|-------|----------|--------|---------|-------|--------|------------|--------------|
| | | | 30-Sep- | 22 | | | | | |
| Portfolio | Security | Yield | Maturity | S & P | Moody's | Fitch | Shares | Total Cost | Market Value |
| 2017 Lease Revenue Bonds, Series B & C | | | | | | | | | |
| 240490000 - B Bond Fund | FIRST AMERICAN GOVT OBLIGATION | 2.31% | | | Aaa | | 2.35 | \$ 2.35 | \$ 2.35 |
| 240490001 - Interest | FIRST AMERICAN GOVT OBLIGATION | 2.31% | | | Aaa | | 0.46 | 0.46 | 0.46 |
| 240490002 - Principal | FIRST AMERICAN GOVT OBLIGATION | 2.31% | | | Aaa | | 0.72 | 0.72 | 0.72 |
| 240490004 - Project Fund | FIRST AMERICAN GOVT OBLIGATION | 2.31% | | | Aaa | | 106.18 | 106.18 | 106.18 |
| | | | | | | | 109.71 | \$ 109.71 | \$ 109.71 |



2021 Lease Revenue Refunding Bonds, Series A & B \$499,800,000

Dated Date: 10/19/2021 S&P: AA- Arbitrage Yield:

Due: 11/1/2045 Moody's: Arbitrage Position: Call Date: Fitch: Arbitrage Last Calc:

Trustee: US Bank

Base CUSIP: 76913D

| | FIXED INCOME PORTFOLIO | | | | | | | | | | |
|------------------------------------|----------------------------------|-------|----------|-------|---------|------------|---------------|---------------|--|--|--|
| | 30-Sep-22 | | | | | | | | | | |
| | | | | | | | | | | | |
| Portfolio | Security | Yield | Maturity | S & P | Moody's | Shares | Total Cost | Market Value | | | |
| | | | | | | | | | | | |
| 2021 Lease Revenue Refunding Bond | ds, Series A & B | | | | | | | | | | |
| 264786000 - Payment Fund | FIRST AMERN FDS INC GV OBLG CI A | 2.16% | | | Aaa | 16.21 | \$ 16.21 | \$ 16.21 | | | |
| 264786001 - Interest Account | FIRST AMERN FDS INC GV OBLG CI A | 2.16% | | | Aaa | 10.24 | 10.24 | 10.24 | | | |
| 264786004 - Property Conveyance Co | FIRST AMERN FDS INC GV OBLG CI A | 2.16% | | | Aaa | 100,230.33 | 100,230.33 | 100,230.33 | | | |
| 264786005 - Cost of Issuance Fund | FIRST AMERN FDS INC GV OBLG CI A | 2.16% | | | Aaa | 68,893.68 | 68,893.68 | 68,893.68 | | | |
| | | | | | | | | | | | |
| | | | | | | 169,150.46 | \$ 169,150.46 | \$ 169,150.46 | | | |



COUNTY OF RIVERSIDE

TREASURER-TAX COLLECTOR



INVESTMENT POLICY STATEMENT

1. Table of Contents

| 1. | INTRODUCTION | 2 |
|-------|---|-----|
| 2. | SCOPE | 2 |
| 3. | FIDUCIARY RESPONSIBILITY | 2 |
| 4. | PORTFOLIO OBJECTIVES | 2 |
| 5. | AUTHORITY | 2 |
| 6. | AUTHORIZED INVESTMENTS | 2 |
| 7. | STAFF AUTHORIZED TO MAKE INVESTMENTS | 2 |
| 8. | AUTHORIZED BROKER/DEALERS | 3 |
| 9. | DAILY ACCOUNTABILITY AND CONTROL | 3 |
| 10. | SECURITY CUSTODY & DELIVERIES | 3 |
| 11. | COMPETITIVE PRICING | 3 |
| 12. | MATURITY LIMITATIONS | 3 |
| 13. | LIQUIDITY | 3 |
| 14. | SECURITIES LENDING | 3 |
| 15. | REVERSE REPURCHASE AGREEMENTS | 4 |
| 16. | MITIGATING MARKET & CREDIT RISKS | 4 |
| 17. | TRADING & EARLY SALE OF SECURITIES | 4 |
| 18. | PURCHASE OF WHEN ISSUED SECURITIES | 4 |
| 19. | PORTFOLIO REPORTS/AUDITING | 5 |
| 20. | SPECIFIC INVESTMENTS | 5 |
| 21. | PERFORMANCE EVALUATION | 5 |
| 22. | INVESTMENT OVERSIGHT COMMITTEE | 5 |
| 23. | QUARTERLY APPORTIONMENT OF INVESTMENT EARNINGS | 5 |
| 24. | QUARTERLY ADMINISTRATIVE COSTS | |
| 25. | TREASURY OPERATIONS | |
| 26. | POLICY CRITERIA FOR AGENCIES SEEKING VOLUNTARY ENTRY | 6 |
| 27. | POLICY CRITERIA FOR VOLUNTARY PARTICIPANT WITHDRAWALS | |
| 28. | POLICY ON RECEIPT OF HONORARIA, GIFTS AND GRATUITIES | |
| 29. | ETHICS & CONFLICTS OF INTEREST | |
| 30. | INVESTMENTS MADE FROM DEBT ISSUANCE PROCEEDS | |
| 31. | POLICY ADOPTION & AMENDMENTS | |
| 32. | AUTHORIZED INVESTMENTS SCHEDULE I | 8 |
| 33. | SCHEDULE II POLICY CRITERIA CORPORATE AND MUNICIPAL | |
| | RITIES 1 | |
| | SCHEDULE III AUTHORIZED BROKER/DEALERS 1 | |
| 35. | SCHEDULE IV POLICY CRITERIA FOR SELECTION OF BROKER/DEALERS | 5 |
| | 13 | |
| | DULE V POLICY CRITERIA FOR COLLATERALIZED TIME DEPOSITS 1 | . 4 |
| | SCHEDULE VI POLICY CRITERIA FOR ENTERING INTO A MONEY | _ |
| MARKE | TTFUND | . 5 |

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. It was last renewed by the BOS on October 20, 2022 by County Ordinance No.767.26. 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 § 53601 and 53635 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 548 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 <u>Schedule I</u>, (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

32. AUTHORIZED INVESTMENTS SCHEDULE I

| | CA GOV | | | | |
|---|----------------------------------|-------------------------|---|-----------------------------|---|
| AUTHORIZED INVESTMENTS | \$ \$ | DIVERSIFI CATION (1) | PURCHASE RESTRICTIONS | MAXIMU M MATURIT Y | MINIMUM QUALITY (S&P/MOOD Y'S/FITCH) |
| U.S. Treasury Obligations | 53601 (b) | 100% | N/A | 5 years | N/A |
| U.S. Government Agency Obligations | 53601(f) | 100% | N/A | 5 years | N/A |
| State Obligations and CA Local Agency Obligation | 53601(c) 53601(d) 53601(e) | 15% maximum | See Schedule II | 4 years | AA-, Aa3, AA- |
| Supranational obligations issued or fully guaranteed as to principal and interest by the International Bank for Reconstruction and Development, and the International Finance Corporation | 53601(q) | 20% maximum | Max 10% per issuer | 4 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) | 25% maximum | See Schedule II | 1 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, CP, BA's | 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 | Short Term A- 1, P-1, F1 or better If A-2, P-2, F2 then overnight only |
| 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 | 53601k) | 20% maximum | See Schedule II | Maximum 3 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. Maximum of 5% per issuer with no more than 2% greater than 1 year final maturity and no more than 1% greater than 2 year final maturity. Muni. Maximum of 5% per issuer with no more than 2% greater than 13 month final maturity. |
| 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 1% greater than 1 year final maturity. No more than 13 month final maturity. |
| | | | Muni. Maximum of 5% per issuer with no more than 1% greater than 13 month final maturity. For the State of California debt only maximum of 2% greater than 13 month final maturity. |
| 3 | A-1+/P-1/F1+ (SP-1+/MIG1/F1) | AA-/Aa3/AA- | Corp. Maximum of 3% per issuer with no more than 1.5% greater than 90 days. No more than 270 days final maturity. Muni. Maximum of 5% per issuer. No more than 13 month final maturity |
| 4 | A-1/P-1/F1 (SP-1/MIG1/F1) | A/A2/A or better. | Corp. 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 Moody's | A-1+, A-1 P-1 |
|----------------|------------------|
| Fitch | F1+, F1 |
| | |

| S&P | AAA, AA+, AA, AA-, A+, A |
|---------|----------------------------|
| Moody's | Aaa, Aa1, Aa2, Aa3, A1, A2 |
| Fitch | AAA, AA+, AA, AA-, 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
Insperex LLC
Piper Sandler & Co.
Ramirez & Co, Inc.
Raymond James & Associates, Inc.
Siebert Williams Shank & Co.
Stifel Nicolas & CoStoneX Financial Inc
Truist BankUnion Bank

- 2. Direct purchases from major commercial paper issuers, money market mutual funds, banker's acceptance issuers, negotiable CD issuers, or savings and loan 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.

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 less than the FDIC insurance limit will be sufficient without requiring any collateral to be pledged with the Federal Reserve to secure the public fund deposit.
- 4. 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.
- 5. 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.
- 6. The County TTC will not place a public fund deposit for more than 10% of the present paidin capital and surplus of the bank.
- 7. 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).
- 8. 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.
- 9. 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.
- 10. Time deposits will only be made with banks and savings and loans having branch office locations within Riverside County.

36. 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.

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COUNTY OF RIVERSIFE COUNTY OF RIVERSIDE

TREASURER-TAX COLLECTOR



INVESTMENT POLICY STATEMENT

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1. Table of Contents

| 1. | INTRODUCTION | 223 |
|-------|---|------|
| 2. | SCOPE | 223 |
| 3. | FIDUCIARY RESPONSIBILITY | 223 |
| 4. | PORTFOLIO OBJECTIVES | 223 |
| 5. | AUTHORITY | |
| 6. | AUTHORIZED INVESTMENTS | |
| 7. | STAFF AUTHORIZED TO MAKE INVESTMENTS | |
| 8. | AUTHORIZED BROKER/DEALERS | 334 |
| 9. | DAILY ACCOUNTABILITY AND CONTROL | 33- |
| 10. | SECURITY CUSTODY & DELIVERIES | 33 |
| 11. | COMPETITIVE PRICING | |
| 12. | MATURITY LIMITATIONS | |
| 13. | LIQUIDITY | |
| 14. | SECURITIES LENDING | |
| 15. | REVERSE REPURCHASE AGREEMENTS | |
| 16. | MITIGATING MARKET & CREDIT RISKS | |
| 17. | TRADING & EARLY SALE OF SECURITIES | |
| 18. | PURCHASE OF WHEN ISSUED SECURITIES | |
| 19. | PORTFOLIO REPORTS/AUDITING | |
| 20. | SPECIFIC INVESTMENTS | |
| 21. | PERFORMANCE EVALUATION | |
| 22. | INVESTMENT OVERSIGHT COMMITTEE | |
| 23. | QUARTERLY APPORTIONMENT OF INVESTMENT EARNINGS | |
| 24. | QUARTERLY ADMINISTRATIVE COSTS | 55 |
| 25. | TREASURY OPERATIONS | |
| 26. | POLICY CRITERIA FOR AGENCIES SEEKING VOLUNTARY ENTRY | 66 |
| 27. | POLICY CRITERIA FOR VOLUNTARY PARTICIPANT WITHDRAWALS | |
| 28. | POLICY ON RECEIPT OF HONORARIA, GIFTS AND GRATUITIES | 66 |
| 29. | ETHICS & CONFLICTS OF INTEREST | 77 |
| 30. | INVESTMENTS MADE FROM DEBT ISSUANCE PROCEEDS | |
| 31. | POLICY ADOPTION & AMENDMENTS | 77 |
| 32. | AUTHORIZED INVESTMENTS SCHEDULE I | 88 |
| 33. | SCHEDULE II POLICY CRITERIA CORPORATE AND MUNICIPAL | |
| SECUE | RITIES | 8 |
| 34. | SCHEDULE III AUTHORIZED BROKER/DEALERS | . 10 |
| 35. | SCHEDULE IV POLICY CRITERIA FOR SELECTION OF BROKER/DEALE | ERS |
| | 11 | |
| | SCHEDULE V POLICY CRITERIA FOR COLLATERALIZED TIME DEPOSI | TS |
| | 12 | |
| 36. | SCHEDULE VI POLICY CRITERIA FOR ENTERING INTO A MONEY | |
| MARKE | ETFUND | 13 |

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 53646(a) and 27133 of the California Government Code (Code SectionGOV §). 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 &Code Section 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 &Code Section 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 §-Code Sections-53601 and 53635 et. seq. The TTC's authority to make investments is to be renewed annually, pursuant to state law. It was last renewed by the BOS on October 220, 2019202022 by County Ordinance No.767.23426. GOV §Code Section-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 Code SectionsGOV § 53601 and 53635 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.

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7. STAFF AUTHORIZED TO MAKE INVESTMENTS

Only the TTC, Matthew Jennings, Chief Investment Manager Assistant Treasurer, Giovane Pizano, Chief Investment Officer, John Byerly, Deputy Investment Officer Manager, Steve Faeth, and Assistant Investment Officer Manager, Isela Licea, 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. Transactions must be documented, and reviewed by the Fiscal unit on behalf of the TTC. All investment transactions will be entered daily into the TTC's internal financial accounting system with copies to be filed on a timely basis. 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 partythird-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.

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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 <u>GOV &Code Section 5360153601</u>. The settlement date will be used as the date of purchase for measuring maturity limitations.

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13. LIQUIDITY

The portfolio shall maintain a weighted average daysweighted average day to maturity (WAM) of less than 541-5458? 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.

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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 & Code Section 53601 and by the TTC's Statement of Investment Policy.

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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 & Code Section-53601 and by the TTC's Statement of Investment Policy.

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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.

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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 eredit-worthiness 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 termshort- 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.

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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 Code Sections 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, 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 otheranother 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, and current market conditions.

22. INVESTMENT OVERSIGHT COMMITTEE

In accordance with GOV &Code Section 27130 et seq. of the Code, 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 DISTRIBUTION—APPORTIONMENT OF INVESTMENT EARNINGS Portfolio income, including gains and losses (if any), will be distributed quarterly in compliance with GOV §Sections 53684 and 53844 of the Code 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 Code SectionsGOV § 53684 and 53844. The TTC employs the modifiedes-Cash/ Accrual apportionment method.

$\underline{24.}$ QUARTERLY $\underline{\text{APPORTIONMENT OF }}$ ADMINISTRATIVE COSTS

Prior to the quarterly apportionment of pooled fund investment income, the County TTC is permitted, pursuant to GOV & Code Section 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 Code Sections 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

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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 §Code Section 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 Section 53684 of the Code 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 person 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 Scode Section 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 maintain a 40% liquidity position at all timesalways 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 pro-rata 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 &Code Section 27133. IOC members shall be subject to the limits included in the BOS Policy B-21.

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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 ManagerOfficer, Deputy Investment ManagerOfficer 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 of timea 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, 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 <u>10/27/2020</u>03/02/2021

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32. AUTHORIZED INVESTMENTS SCHEDULE I

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| Bonds, notes, | 53601(c | 15% | See Schedule VIII | Maximu | Long term " | Formatted: Font: Times New Roman, Not Bold, Font color: Black |
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| Government Code | | | | | | |
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| Lim) | 53635(a | maximum | | | 4// | Formatted | |
| Commercial Paper | <u>)(1)</u> | 40% | See Schedule VIII | Maximu | Short term " | | |
| (CP) | <u>/(/</u> | maximum | See Selledale VIII | m-270 | 1,P-1,F-1 | | |
| (C1) | | Indaminani | | days | better | | |
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| | 53601(e | | | | * | Formatted | |
| |) | 2.5% | BOS approval | Maximu | Non-rated, i | Formatted | |
| Local Agency | _ | maximum | required. Issued by | m-3 years | the opinion | | |
| Obligations (LAO) | | | pool depositors only | | Treasurer. | Formatted | |
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| | | | | | grade or bet | | |
| | 53601(p | | | | 4 | Formatted | |
| Joint Powers |) | 1% | Board of Supervisors | Daily | NR / Portfol | Formatted | <u></u> |
| Authority Pool | _ | maximum | approval required | liquidity | managed | Formatted | · · |
| CalTRUST Short | | | 11 | | pursuant to | Formatted | |
| Term Fund (CLTR) | | | | | California | Formatted | |
| | | | | | Government | Formatted | |
| | | | | | Code § 5360 | ——— | <u> </u> |
| | | | | | 53635 | Formatted | |
| | <u>53601(i</u> | | | | | Formatted | |
| Negotiable CD's |) | 25% | See Schedule VI-II | Maximu | Short term " | Formatted | |
| (NCD'S) issued by | | maximum | | m-1 year | 1,P-1,F-1" o | Formatted | |
| national or state | | | | | better | Formatted | |
| chartered banks or a | | | | | | Formatted | |
| licensed branch of a | | | | | 1//\ | Formatted | |
| foreign | | | | | \\\ <u>`</u> | Formatted | |
| bank Certificates of | | | | | \\\ | Formatted | |
| <u>Deposit</u> | | | | | | Formatted | |
| | 53630 | | | | | Formatted | (|
| Collateralized Time | et seq | 2% | See Schedule IV | Maximu | N/A | Formatted | |
| Deposits (TCD) | <u>53601(n</u> | maximum | | m-1 year | | Formatted | |
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| | <u>53601(j</u> | 100/ | | 7.5 | 1 | | |
| Repurchase |) | 40% max, | Repurchase | Maximu | Short Term | | <u> </u> |
| Agreements (REPO) | | 25% in | agreements to be on | m 4 5 | P-1, F-12 or | · | |
| with 102% collateral | | term repo | file | days | better | Formatted | |
| restricted to U. S. | | over 7 | | | If "A-2, P-2 | Formatted | |
| Treasuries, | | days. No | | | then overnig | Formatted | |
| agencies, agency | | more than | | | only | Formatted | |
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| mortgages, CP, BA's | | 20% w/one dealer in term repo | | | | |
|---|------------------|--|--------------------|--|-------------|---|
| | 53601(j | | For temporary cash | Max 60 | N/A | Formatted: Font: Times New Roman, Not Bold, Font color: |
| Reverse Repurchase Agreements on U. S. Treasury & federal agency securities in portfolio |) | 10% maximum | flow needs only. | days with prior approval of BOS | | Black |
| A | <u>53601k)</u> | | | | | Formatted: Font: Times New Roman, Not Bold, Font color: Black |
| Medium Term | | 20% | See Schedule VIII | Maximu | "AA, Aa2, | Formatted: Line spacing: single |
| Notes (MTN) or | | maximum | See Schedule VIII | m 3 | minimum if | Formatted: Line spacing: single |
| Corporate Notes | | maximum | | years | under 1 ven | Formatted: Line spacing: single |
| r | | | | <u> </u> | See Schedu | Formatted: Line spacing: single |
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| Interest bearing | | 20% | N/A | Daily | Fully | Black |
| Checking Account | | maximum | | Liquidity | 111 11 | Formatted: Font: Times New Roman, Font color: Black |
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| Money Market | 53601(i) and | | See Schedule V | | Long Term | Formatted: Font: Times New Roman, Not Bold, Font color: Black |
| Mutual Funds (MMF) that invest | 53601.6 (b) | 20% maximum | | Daily liquidity | "AAA" (2 o | Formatted: Font: Times New Roman, Not Bold, Font color: Black |
| in eligible securities | (0) | maximum | | iiquidity | recognized | Formatted: Line spacing: single |
| meeting | | A | | | services) | Formatted: Font: Times New Roman, Not Bold, Font color: Black |
| requirements of California | | | | | \ \\ | Formatted: Line spacing: single |
| Government | | | | | \ \\\ | Formatted: Line spacing: single |
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2. SCHEDULE I

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(1) Whichever is greater.

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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 | Restrictions |
|----------|---------------------------------------|--------------|---|
| Category | Short-Term Ratings | Ratings | <u>restretions</u> |
| 1 | A-1+/P-1/F1+ | AAA/Aaa/AAA | Corp. Maximum of 5% per issuer with no more than 2% |
| - | (SP-1+/MIG1/F-1+) | | greater than 1 year final maturity and no more than 1% |
| | · · · · · · · · · · · · · · · · · · · | | greater than 2 year final maturity. |
| | | | |
| | | | Muni. Maximum of 5% per issuer with no more than 2% |
| | | | greater than 13 month final maturity. |
| 2 | A-1+/P-1/F-1+ | AA+/Aa1/AA+, | Corp. Maximum of 4% per issuer with no more than 1% |
| | (SP-1+/MIG1/F-1) | AA/Aa2/AA | greater than 1 year final maturity. No more than 13 |
| | | | month final maturity. |
| | | | |
| | | | Muni. Maximum of 5% per issuer with no more than 1% |
| | | | greater than 13 month final maturity. For the State of |
| | | | California debt only maximum of 2% greater than 13 |
| | | | <u>month</u> |
| | | | final maturity. |
| 3 | <u>A-1+/P-1/F-1+</u> | AA-/Aa3/AA- | Corp. Maximum of 3% per issuer with no more than |
| | (SP-1+/MIG1/F-1) | | 1.5% greater than 90 days. No more than 270 days final |
| | | | maturity. |
| | | | |
| | | | Muni. Maximum of 5% per issuer. No more than 13 |
| | | | month final maturity |
| 4 | <u>A-1/P-1/F-1</u> | A/A2/A or | Corp. No Asset Backed programs. Maximum of 3% per |
| | (SP-1/MIG1/F-1) | better. | issuer with no more than 2% greater than 30 days. No more |
| | | | than 90 days maximum maturity. |
| | | | than 90 days maximum maturity. |

Rating Agency Comparison Table

Short-Term Scale

Long-Term Scale

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

 S&P
 AAA, AA+, AA, AA-, A+, A

 Moody's
 Aaa, Aa1, Aa2, Aa3, A1, A2

 Fitch
 AAA, AA+, AA, AA-, A+, A

AUTHORIZED BROKER/DEALERS

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
Insperex LLC
Piper Sandler & Co.
Ramirez & Co, Inc.
Raymond James & Associates, Inc.
Siebert Williams Shank & Co.
Stifel Nicolas & CoStoneX Financial Inc
Truist Bank
Union Bank

- 2. Direct purchases from major commercial paper issuers, money market mutual funds, banker's acceptance issuers, negotiable CD issuers, or savings and loan 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.

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- 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.
- 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.
- 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.

POLICY CRITERIA FOR COLLATERALIZED TIME DEPOSITS

SCHEDULE V—IV POLICY CRITERIA FOR COLLATERALIZED TIME DEPOSITS

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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."
- 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 less than the FDIC insurance limit will be sufficient without requiring any collateral to be pledged with the Federal Reserve to secure the public fund deposit.
- 4. 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 on a monthly basismonthly. A collateral waiver for the portion insured by the FDIC will be granted.
- 5. 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.
- The County TTC will not place a public fund deposit for more than 10% of the present paidin capital and surplus of the bank.
- 7. 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).
- 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.
- 9. 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 conflict-of-interest situation exists between any County official and an officer or employee of the bank.
- 10. Time deposits will only be made with banks and savings and loans having branch office

locations within Riverside County.

meet the following criteria:

POLICY CRITERIA FOR ENTERING INTO A MONEY MARKET FUND

36. SCHEDULE VI POLICY CRITERIA FOR ENTERING INTO A MONEY MARKET FUND

Shares of beneficial interest issued by diversified management companies, also known as money market mutual funds, invest in the securities and obligations authorized by Code SectionsGOV §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

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 and shall provide at least at month-end, a complete listing of securities within the fund's portfolio.

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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, shareholderowned 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.

 $\underline{\text{SHORT-TERM}}$ - 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

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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.

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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, 2022. 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

Van Lout + Fankhanel, 11P

October 3, 2022

AGREED-UPON PROCEDURES

County Treasury:

Concerning the structure and risk of the Treasurer's portfolio, we selected the quarter ended June 30, 2022:

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, 2022, 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.

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

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

The following agencies were not included within the scope of this engagement due to the financings issued either matured, refunded or redeemed:

County Executive Office for:

Housing Authority for the County of Riverside

Riverside County Flood Control and Water Conservation District

County of Riverside District Court Financing Authority

County of Riverside Southwest Communities Financing Authority

Riverside County Public Financing Authority

- 1. For each of the aforementioned entities, the following procedures were performed on the quarterly portfolio disclosure report for the quarter ended June 30, 2022:
 - 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, 2022, 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

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.

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

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. 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

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