



INVESTMENT OVERSIGHT COMMITTEE

Thursday, July 27, 2023

10:00 a.m.

County Executive Office

4080 Lemon Street, 4th Floor, Riverside, CA

Raincross Conference Room C

AGENDA

1. Call to Order.....Executive Office
2. Approval of Meeting Minutes from April 27, 2023.....Executive Office
3. Monthly Disclosure Reports of the Treasurer’s Pooled Investment Fund.....Steve Faeth
4. Investment Reports of Funds Outside of the County Treasury
 - a) CORAL.....Jarvyk Punzalan
 - b) Land Secured DistrictsJarvyk Punzalan
 - c) Successor Agency to the Redevelopment Agency.....Imelda Delos Santos
 - d) Pension Obligation Bonds.....Imelda Delos Santos
 - e) Infrastructure Financing Authority.....Imelda Delos Santos
5. Public Comment
6. Other Business
7. Meeting Adjourned to October 26, 2023

In compliance with the Americans with Disabilities Act, if you need special assistance to participate in this meeting, please contact Ivanka Aghbashian at iaghbashian@rivco.org or (951) 955-1102. Notification 48 hours prior to the meeting will enable us to make reasonable arrangements to ensure accessibility to the meeting [28 CFR 35 .102.35.104 ADA Title II].



County of Riverside
INVESTMENT OVERSIGHT COMMITTEE (IOC)
Minutes of Meeting

April 27, 2023
10:00 a.m.

Members Present:

Don Kent	Executive Office
Sergio Vidal	RCTC
John Byerly (alternate)	Treasurer-Tax Collector
Paula Ford (alternate)	Beaumont Unified School District

Members Not Present:

Mays Kakish	Beaumont Unified School District
Dr. Ruth Perez	Riverside County Office of Education
Matt Jennings	Treasurer-Tax Collector

Staff and Guests Present:

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

1. CALL TO ORDER

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

2. APPROVAL OF MINUTES

The January 26, 2023 meeting minutes were reviewed and approved.

**MOTION: Giovane Pizano moved to approve.
Don Kent seconded.
All were in favor. The motion was approved unanimously.**

3. MONTHLY DISCLOSURE REPORT ON INVESTMENT PORTIFOLIO

The TPIF market value balance ending March 31, 2023 was \$13.33 billion, down from \$13.69 billion on December 31, 2022. The portfolio yield on March 31, 2023 was 3.48%, up from 2.92% on December 31, 2022.

The Federal Reserve raised the Fed Funds lower bound rate to 4.50% on February 1st, followed by another increase to 4.75% on March 22nd. Intermediate yields climbed in tandem with short rates for the first two months of the quarter, but saw sharp decreases in March due to the regional banking crisis, led by the shocking failure of SVB Bank, the nation's 17th largest bank.

With our portfolio structure being mostly invested in the 'under 1 year' space, we are still benefiting from higher short rates, but we are now faced with the difficult choice of locking in longer investments at lower rates, but, it is the prudent move just in case the economy slows in the next few years. With many economists predicting a recession ahead, we could see the Fed pause and then even begin an easing cycle. Our longer positions would then protect us in this scenario.

4. INVESTMENT REPORTS OF FUNDS OUTSIDE THE COUNTY TREASURY

CORAL: Jarvyk Punzalan reported slight increase from last quarter. Money market yields are now at 4.72% for the First American treasury money market fund, and 4.73% for the Goldman Sachs government institutional fund, the highest yields available. The Allspring government money market fund is now yielding 4.36%.

All accounts are invested with yields above 4.70% with the exception of CORAL Series 2019A. The cash total of \$10,000 in the prior report of the 2009 Public Safety Communication & Woodcrest Library Projects added to the letter of credit fund for debt service interest was paid in the beginning of January. Increases were due to interest earnings.

LAND SECURED DISTRICTS: Jarvyk Punzalan reported a significant increase in all CFD's and the Assessment District due to deposits received in January. There was only a slight decrease in 2015 CFD 07-2 Clinton Keith due to project improvement expenditures.

SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY: Imelda Delos Santos reported an increase heavily since last quarter due to deposits made in March for debt service payments. All investments are placed in the highest yields permitted. There are 2020 bonds that Imelda is going to evaluate to move to higher yields. Don Kent stated series 2011 bonds must be invested in non-AMT tax-exempt investments as described in the bond indenture.

PENSION OBLIGATION BONDS: Imelda Delos Santos reported a decrease in the portfolio due to debt service being paid in February.

INFRASTRUCTURE FINANCING AUTHORITY: Imelda Delos Santos reported no significant changes. Accounts will be transferred from Fidelity to the First American Treasury money market fund. The 2017 Lease Revenue Bonds Series A will also be replaced by a higher yielding money market fund investment. The change will be reported in the next quarterly report.

5. PUBLIC COMMENT

None.

6. OTHER BUSINESS

None.

7. ADJOURNMENT

The next IOC meeting is scheduled for Thursday, July 27, 2023, 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

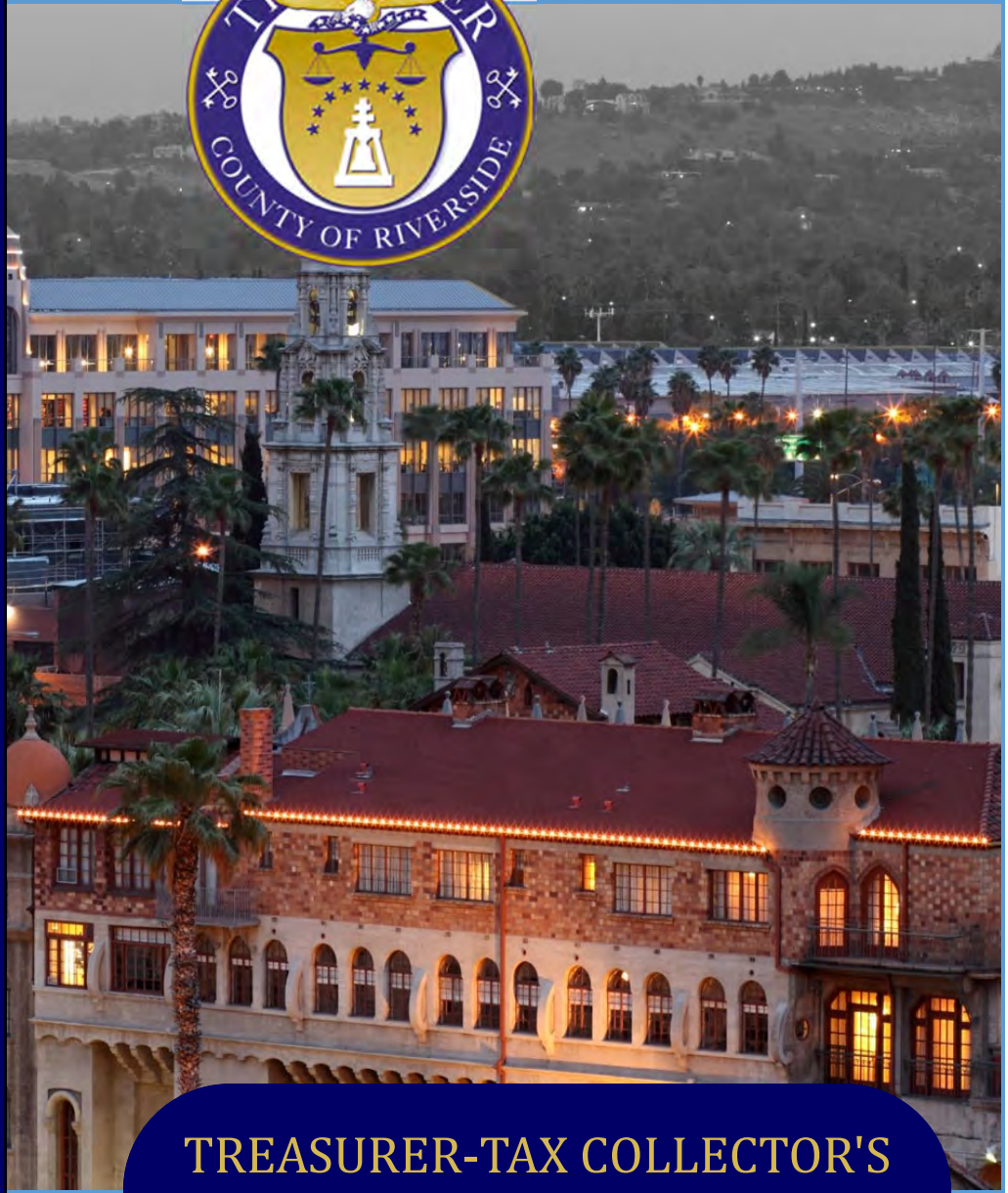
John Byerly
Chief Investment Officer

Steve Faeth
Senior Investment Officer

Isela Licea
Investment Officer

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

WWW.COUNTYTREASURER.ORG



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

April 2023 REPORT

Turning Point In The Economy Beginning

During April a growing number of market participants focused on looming recession fears pressuring the Federal Reserve (FED) to pause their rate-hike campaign to thwart inflation. Expectations intensified that the FED will begin cutting rates by year end.

Economic reports suggest growth is slowing. The Non-Farm Payroll release showed the slowest job growth since late 2020. Average Hourly Earnings are up just 4.3% on a year-over-year basis, edging close to its 5-year average. This is what the Fed is looking for in terms of curing the labor market imbalance as more workers return to the labor force. The ISM reports and Job Openings were softer. Initial jobless claims are now showing an uptrend.



The good news for the economy is that slowing growth is helping slow inflation. The month's CPI reported an increase of only 0.1% on a month over month basis. Grocery prices slipped for the first time since late 2020 and energy posted its second straight monthly decline. If CPI growth were to continue to slow, the FED would likely pause their rate increases. Future CPI reports will give the Fed direction over the coming months.



Outside of the volatile Food and Energy sectors, other prices are more stubborn. March housing data released in April by California Association of Realtors showed an uptick in housing activity in Riverside, as median prices rose 2.9% from the prior month, but 1.3% lower than a year ago. Days on Market dropped to 32 days from 46, but longer than the lightning fast 11 days on the market a year ago. Riverside County median home prices of \$612k compares favorably to the state's median price of \$791,490.

As the FED continues to fight inflation with higher short-term rates, investments like the Treasurer's Investment Pool benefit from better returns. For reference, the 3-month U.S. Treasury bill is 5.20%, up from 0.88% a year ago. Elsewhere in the markets, 2-year U.S. Treasuries began the month with a 4.02% yield and ended the month at 4.00%. 5-year Treasuries began the month at a yield of 3.57% and ended the month at 3.48%. Stocks rose during the month, with the Dow Jones Industrial Average beginning at 33,300 and ending at 34,100.

Matt Jennings

Treasurer-Tax Collector

Treasurer Tax-Collector Statement



PORTFOLIO SUMMARY

Month End Values \$
are Expressed in
000,000

	Apr-23	Oct-22	Apr-22
Principal Value	15,023.34	11,223.66	12,388.30
Market Value*	14,849.44	10,880.32	12,223.50
Book Value*	15,080.01	11,239.22	12,388.30
Unrealized Gain/Loss [†]	(230.57)	(358.90)	(164.80)
Paper Gain or Loss %	-1.529%	-3.193%	-1.330%
Yield	3.66	2.08	0.68
WAM (Yrs)	1.15	1.35	1.10

* Market values do not include accrued interest.

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

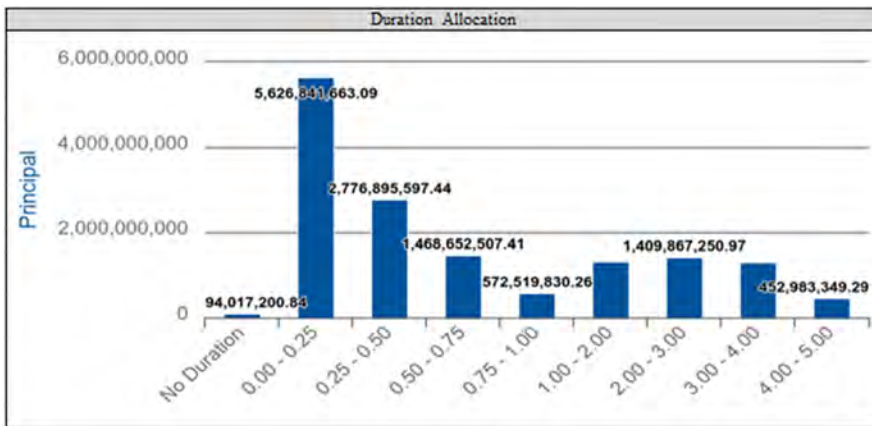
‡ Unrealized Gain/Loss is Market Value - Book Value

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

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

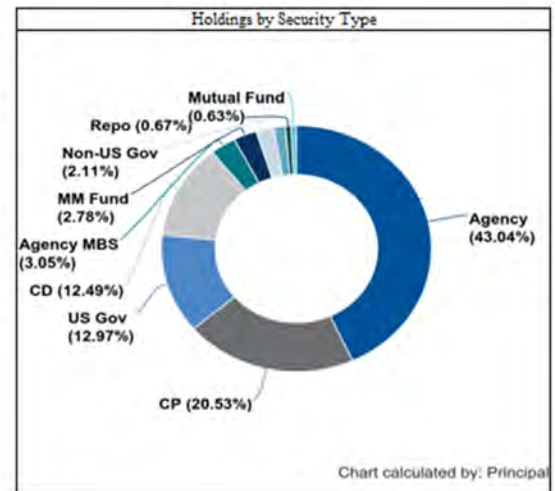
Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California Government Code 53646.

TPIF STATS



Rating	Moody's Rating	Market Value	Fitch Rating
AAA	Aaa	6,886,712,892.05	AAA
AA+	Aaa	297,297,985.61	AAA
AA	Aa2	85,022,675.70	AA
NA	NA	315,194,050.84	NA
A-1+	P-1	6,306,104,552.66	AAA
A-1	P-1	994,070,884.05	A+

Security Type Category	Days to Final Maturity	Par Value	Market Price	Yield	Principal
Agency CMO	893	24,611,780.16	97.4072	4.145	24,184,118.11
Corporate	260	25,000,000.00	99.3581	4.967	24,674,750.00
Mutual Fund	---	93,213,169.12	1.0086	3.560	94,017,200.84
Repo	1	100,000,000.00	100.0000	4.780	100,000,000.00
Muni	507	212,330,000.00	97.4725	2.155	213,223,315.00
Non-US Gov	361	318,895,000.00	97.9179	3.070	316,415,557.58
MM Fund	0	417,000,000.00	1.0000	4.779	417,000,000.00
Agency MBS	1235	465,221,477.54	97.9767	4.111	458,550,634.00
CD	103	1,877,000,000.00	100.0000	4.916	1,877,000,000.00
US Gov	523	1,960,000,000.00	97.1374	2.355	1,948,351,942.77
CP	57	3,132,385,000.00	99.2333	4.944	3,084,681,040.56
Agency	631	6,526,884,250.00	96.9119	3.034	6,465,245,992.62
Total	421	15,152,540,676.83	94.6610	3.663	15,023,344,551.48



PORTFO CASHFLOWS

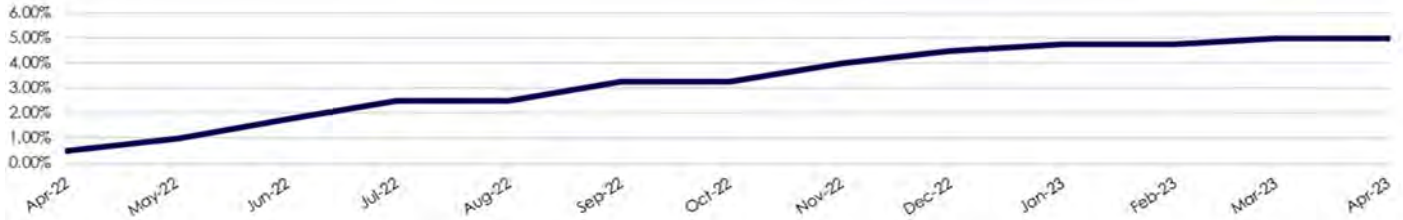
Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matured Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
05/2023					77.37		
05/2023	1,600.00	2,500.00	-900.00	822.63	0.00	2,277.74	
06/2023	2,300.00	2,400.00	-100.00	100.00	0.00	1,792.64	
07/2023	1,400.00	2,100.00	-700.00	700.00	0.00	668.40	
08/2023	1,800.00	1,600.00	200.00		200.00	887.28	
09/2023	2,100.00	1,750.00	350.00		550.00	1,024.04	
10/2023	1,750.00	2,100.00	-350.00		200.00	491.68	
11/2023	1,670.00	1,800.00	-130.00		70.00	522.43	
12/2023	3,900.00	1,800.00	2100.00		2,170.00	223.58	
01/2024	1,800.00	2,800.00	-1000.00		1,170.00	520.04	
02/2024	1,600.00	2,200.00	-600.00		570.00	240.23	
03/2024	2,600.00	1,900.00	700.00		1,270.00	261.68	
04/2024	3,131.00	2,100.00	1031.00		2,301.00	261.68	
TOTALS	25,651.00	25,050.00	601.00	1,622.63	8,578.37	9,171.44	13,529.91
				10.71%		60.53%	89.29%

FIXED INCOME MARKETS

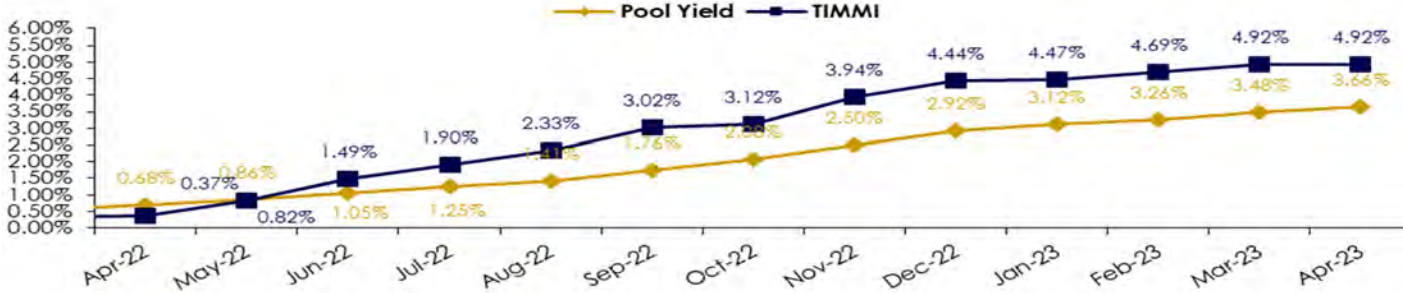
FED FUNDS UPPER LIMIT RATE

Fed Fund Rate: 4.75% to 5.00%

Next FOMC Scheduled Meeting: 05/03/2023



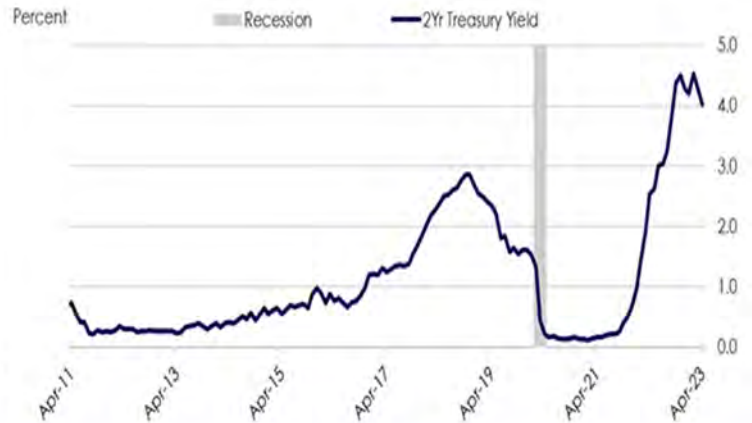
TIMMI



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

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

US Treasury Market



US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
04/28/2023 - 04/03/2023	0.20	0.18	0.20	0.07	0.02	-0.01	0.01	0.03
04/28/2023	5.10	5.06	4.80	4.04	3.75	3.51	3.44	3.67
04/03/2023	4.90	4.88	4.60	3.97	3.73	3.52	3.43	3.64

Compliance Status: Full Compliance

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

Investment Category	GOVERNMENT CODE			COUNTY INVESTMENT POLICY			Actual %
	Maximum Maturity	Authorized % Limit	S&P/ Moody's	Maximum Maturity	Authorized % Limit	S&P/ Moody's	
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	4 YEARS	15%	AA-/Aa3/AA-	1.41%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	12.95%
LOCAL AGENCY OBLIGATIONS (LAO)	5 YEARS	NO LIMIT	NA	3 YEARS	2.50%	INVESTMENT GRADE	0.00%
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA	46.25%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	20.61%
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLATERALIZED TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1	12.45%
INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT AND INT'L FINANCE CORPORATION	NA	NA	NA	4 YEARS	20%	AA/Aa/AA	2.11%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	.66%
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA	0.00%
MEDIUM TERM NOTES (MTNO)	5 YEARS	30%	A	3 YEARS	20%	A/A2/A	0.16%
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	0.62%
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS ⁽¹⁾	20%	AAA/Aaa ⁽²⁾	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	2.76%
LOCAL AGENCY INVESTMENT FUND (LAIF)	NA	NA	NA	DAILY LIQUIDITY	Max \$50 million	NA	0.00%
CASH/DEPOSIT ACCOUNT	NA	NA	NA	NA	NA	NA	0.00%

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3133ENEW6	FEDERAL FARM CREDIT BANKS FUNDING	0.457	99.7164	05/23/2023	50,000,000.00	49,858,200.00	49,997,535.19	(139,335.19)
3134GXEX8	FEDERAL HOME LOAN MORTGAGE CORP	0.260	99.6027	06/01/2023	10,000,000.00	9,960,270.00	9,999,914.71	(39,644.71)
3134GXEX8	FEDERAL HOME LOAN MORTGAGE CORP	0.256	99.6027	06/01/2023	10,000,000.00	9,960,270.00	9,999,948.77	(39,678.77)
3134GXEX8	FEDERAL HOME LOAN MORTGAGE CORP	0.270	99.6027	06/01/2023	10,000,000.00	9,960,270.00	9,999,829.43	(39,559.43)
3130AS5B1	FEDERAL HOME LOAN BANKS	2.201	99.7068	06/09/2023	10,000,000.00	9,970,680.00	10,000,000.00	(29,320.00)
3130AS4G1	FEDERAL HOME LOAN BANKS	2.289	99.7006	06/09/2023	10,000,000.00	9,970,060.00	10,000,000.00	(29,940.00)
3130AS4T3	FEDERAL HOME LOAN BANKS	2.325	99.6846	06/12/2023	10,000,000.00	9,968,460.00	10,000,000.00	(31,540.00)
3133EMK6G	FEDERAL FARM CREDIT BANKS FUNDING	0.200	99.3893	06/15/2023	15,000,000.00	14,908,395.00	15,000,000.00	(91,605.00)
3130AUNE0	FEDERAL HOME LOAN BANKS	4.780	99.9506	06/26/2023	10,000,000.00	14,992,590.00	15,000,000.00	(7,410.00)
3130AUNE0	FEDERAL HOME LOAN BANKS	4.780	99.9506	06/26/2023	10,000,000.00	9,995,060.00	10,000,000.00	(4,940.00)
3130ATEU7	FEDERAL HOME LOAN BANKS	4.017	99.8241	06/29/2023	25,000,000.00	24,956,025.00	25,000,000.00	(43,975.00)
3134GXHH0	FEDERAL HOME LOAN MORTGAGE CORP	0.220	99.2155	06/30/2023	10,000,000.00	9,921,550.00	10,000,000.00	(78,450.00)
3132X03B5	FEDERAL AGRICULTURAL MORTGAGE CC	2.960	99.6358	06/30/2023	10,000,000.00	9,963,580.00	9,998,260.95	(34,680.95)
3130AQAO6	FEDERAL HOME LOAN BANKS	0.500	99.2603	06/30/2023	50,000,000.00	49,630,150.00	50,000,000.00	(369,850.00)
3130AQ7C1	FEDERAL HOME LOAN BANKS	0.500	99.2603	06/30/2023	50,000,000.00	49,630,150.00	50,000,000.00	(369,850.00)
3130ATLN5	FEDERAL HOME LOAN BANKS	4.308	99.8055	07/27/2023	25,000,000.00	24,951,375.00	25,000,000.00	(48,625.00)
3133EL3E2	FEDERAL FARM CREDIT BANKS FUNDING	0.320	98.6969	08/10/2023	15,945,000.00	15,737,220.71	15,945,000.00	(207,779.30)
3130ATRJ8	FEDERAL HOME LOAN BANKS	4.680	99.8614	08/15/2023	25,000,000.00	24,965,350.00	24,998,472.88	(33,122.88)
3130ATYZ4	FEDERAL HOME LOAN BANKS	4.840	99.9121	08/15/2023	50,000,000.00	49,956,050.00	50,000,000.00	(43,950.00)
3136G4K51	FEDERAL NATIONAL MORTGAGE ASSOCI	0.310	98.6061	08/17/2023	15,000,000.00	14,790,915.00	15,000,000.00	(209,085.00)
3135G0U43	FEDERAL NATIONAL MORTGAGE ASSOCI	2.345	99.1922	09/12/2023	30,000,000.00	29,757,660.00	30,056,365.31	(298,705.31)
3130ATEZ6	FEDERAL HOME LOAN BANKS	4.200	99.6410	09/20/2023	15,000,000.00	14,946,150.00	15,000,000.00	(53,850.00)
3133EMLE0	FEDERAL FARM CREDIT BANKS FUNDING	0.190	98.1149	09/22/2023	10,000,000.00	9,811,490.00	10,000,000.00	(188,510.00)
3130ATBH9	FEDERAL HOME LOAN BANKS	3.700	99.4370	09/27/2023	20,000,000.00	19,887,400.00	20,000,000.00	(112,600.00)
3130ASLE7	FEDERAL HOME LOAN BANKS	3.203	99.2316	09/29/2023	25,000,000.00	24,807,900.00	25,000,000.00	(192,100.00)
3130ATES2	FEDERAL HOME LOAN BANKS	4.200	99.6177	09/29/2023	50,000,000.00	49,808,850.00	50,000,000.00	(191,150.00)
3133EJD48	FEDERAL FARM CREDIT BANKS FUNDING	3.092	99.1545	10/02/2023	10,000,000.00	9,915,450.00	9,998,252.09	(82,802.09)
3133EMDM1	FEDERAL FARM CREDIT BANKS FUNDING	0.270	97.7804	10/20/2023	10,000,000.00	9,778,040.00	10,000,000.00	(221,960.00)
3130AUH23	FEDERAL HOME LOAN BANKS	5.011	99.9718	10/27/2023	25,000,000.00	24,992,950.00	25,000,000.00	(7,050.00)
3130AUYY0	FEDERAL HOME LOAN BANKS	5.047	99.9774	11/01/2023	25,000,000.00	24,994,350.00	24,995,542.64	(1,192.64)
3137EAEZ8	FEDERAL HOME LOAN MORTGAGE CORP	0.280	97.5967	11/06/2023	10,000,000.00	9,759,670.00	9,998,446.18	(238,776.18)
313588NY7	FEDERAL NATIONAL MORTGAGE ASSOCI	5.111	97.3822	11/07/2023	15,000,000.00	14,607,330.00	14,609,312.50	(1,982.50)
3130AUB88	FEDERAL HOME LOAN BANKS	5.010	99.9764	11/08/2023	50,000,000.00	49,988,200.00	50,000,000.00	(11,800.00)
3135G0F55	FEDERAL NATIONAL MORTGAGE ASSOCI	0.310	97.4816	11/16/2023	5,000,000.00	4,874,080.00	5,000,000.00	(125,920.00)
3134GXBL7	FEDERAL HOME LOAN MORTGAGE CORP	0.325	97.4764	11/16/2023	15,000,000.00	14,621,460.00	14,997,953.12	(376,493.12)
3135GA3N9	FEDERAL NATIONAL MORTGAGE ASSOCI	0.300	97.4764	11/16/2023	10,000,000.00	9,747,640.00	10,000,000.00	(252,360.00)
3133EN2T6	FEDERAL FARM CREDIT BANKS FUNDING	4.800	99.7856	11/21/2023	15,000,000.00	14,967,840.00	14,995,954.43	(28,114.43)
3134GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	97.3961	11/24/2023	10,710,000.00	10,431,122.31	10,709,489.06	(278,366.75)
3134GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	97.3961	11/24/2023	10,000,000.00	9,739,610.00	9,999,526.86	(259,916.86)
3130APXH3	FEDERAL HOME LOAN BANKS	2.589	97.6289	11/27/2023	20,000,000.00	19,525,780.00	19,799,945.36	(274,165.36)
3133EMHL9	FEDERAL FARM CREDIT BANKS FUNDING	0.310	97.3223	11/30/2023	10,000,000.00	9,732,230.00	10,000,000.00	(267,770.00)
3133EMJQ6	FEDERAL FARM CREDIT BANKS FUNDING	0.253	97.2138	12/08/2023	9,931,000.00	9,654,302.48	9,931,007.27	(276,704.80)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING	0.235	97.0219	12/21/2023	20,000,000.00	19,404,380.00	19,996,782.15	(592,402.15)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING	0.235	97.0219	12/21/2023	10,000,000.00	9,702,190.00	9,998,395.48	(296,205.48)
3130AKKP0	FEDERAL HOME LOAN BANKS	0.235	96.9979	12/22/2023	15,000,000.00	14,549,685.00	14,995,673.62	(445,988.62)
3130AQF57	FEDERAL HOME LOAN BANKS	0.736	97.2661	12/22/2023	25,000,000.00	24,316,525.00	24,982,294.52	(665,769.52)
3130AUE67	FEDERAL HOME LOAN BANKS	4.838	99.8304	12/27/2023	25,000,000.00	24,957,600.00	24,985,950.41	(28,350.41)
3130AKL79	FEDERAL HOME LOAN BANKS	0.250	96.9663	12/28/2023	10,000,000.00	9,696,630.00	10,000,000.00	(303,370.00)
3133EMLT7	FEDERAL FARM CREDIT BANKS FUNDING	0.235	96.9408	12/28/2023	15,000,000.00	14,541,120.00	14,997,516.71	(456,396.71)
3133EMLT7	FEDERAL FARM CREDIT BANKS FUNDING	0.244	96.9408	12/28/2023	10,000,000.00	9,694,080.00	9,997,768.13	(303,688.13)
3130ASKB4	FEDERAL HOME LOAN BANKS	3.350	98.9232	12/29/2023	25,000,000.00	24,730,800.00	25,000,000.00	(269,200.00)
3133ENS5M8	FEDERAL FARM CREDIT BANKS FUNDING	4.875	99.9181	01/10/2024	25,000,000.00	24,979,525.00	25,000,000.00	(20,475.00)
3130AUM92	FEDERAL HOME LOAN BANKS	4.847	99.8424	01/19/2024	25,000,000.00	24,960,600.00	24,985,085.14	(22,485.14)
3134GWC6M	FEDERAL HOME LOAN MORTGAGE CORP	0.420	96.7836	01/24/2024	15,000,000.00	14,517,540.00	15,000,000.00	(482,460.00)
3130AUQC1	FEDERAL HOME LOAN BANKS	4.875	99.9336	01/30/2024	25,000,000.00	24,983,400.00	25,000,000.00	(16,600.00)
3130AUQC1	FEDERAL HOME LOAN BANKS	4.875	99.9336	01/30/2024	25,000,000.00	24,983,400.00	25,000,000.00	(16,600.00)
3130AURR7	FEDERAL HOME LOAN BANKS	5.101	99.8494	02/02/2024	25,755,000.00	25,716,212.97	25,688,522.83	27,690.14
3130AUZM9	FEDERAL HOME LOAN BANKS	5.100	100.1360	02/21/2024	50,000,000.00	50,068,000.00	50,000,000.00	68,000.00
3135GA5A5	FEDERAL NATIONAL MORTGAGE ASSOCI	0.350	96.2275	02/23/2024	20,000,000.00	19,245,500.00	20,000,000.00	(754,500.00)
3130AVLM2	FEDERAL HOME LOAN BANKS	5.058	99.8351	02/27/2024	50,000,000.00	49,917,550.00	50,000,000.00	(82,450.00)
3133ELNJ9	FEDERAL FARM CREDIT BANKS FUNDING	1.542	97.1335	02/28/2024	5,000,000.00	4,856,675.00	5,000,000.00	(143,325.00)
3136G4Z97	FEDERAL NATIONAL MORTGAGE ASSOCI	0.375	96.1899	02/28/2024	10,000,000.00	9,618,990.00	10,000,000.00	(381,010.00)
3130ARHG9	FEDERAL HOME LOAN BANKS	2.180	97.7789	02/28/2024	7,000,000.00	6,844,523.00	6,996,570.30	(152,047.30)
3133EPCB9	FEDERAL FARM CREDIT BANKS FUNDING	5.116	100.1881	02/28/2024	25,000,000.00	25,047,025.00	24,996,056.85	50,968.15
3130AVAJ1	FEDERAL HOME LOAN BANKS	5.337	100.2834	03/06/2024	50,000,000.00	49,964,426.23	50,000,000.00	177,273.77
3133ENRR3	FEDERAL FARM CREDIT BANKS FUNDING	1.764	97.2629	03/14/2024	20,000,000.00	19,452,580.00	19,976,334.88	(523,754.88)
3133EMTW2	FEDERAL FARM CREDIT BANKS FUNDING	0.307	96.1016	03/18/2024	25,000,000.00	24,025,400.00	24,998,423.89	(973,023.89)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.279	95.7683	03/28/2024	15,000,000.00	14,365,245.00	14,998,736.91	(633,491.91)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	95.7683	03/28/2024	10,000,000.00	9,576,830.00	10,000,000.00	(423,170.00)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	95.7683	03/28/2024	15,000,000.00	14,365,245.00	15,000,000.00	(634,755.00)
3136G43W1	FEDERAL NATIONAL MORTGAGE ASSOCI	0.320	95.8121	03/28/2024	10,000,000.00	9,581,210.00	10,000,000.00	(418,790.00)
3130ARF55	FEDERAL HOME LOAN BANKS	2.000	97.2965	03/28/2024	10,000,000.00	9,729,650.00	10,000,000.00	(270,350.00)
3130AVFY3	FEDERAL HOME LOAN BANKS	5.150	99.8784	03/28/2024	50,000,000.00	49,939,200.00	50,000,000.00	(60,800.00)
3130AVBR2	FEDERAL HOME LOAN BANKS	5.514	99.9513	04/01/2024	20,000,000.00	19,990,260.00	20,000,000.00	(9,740.00)
3133EMVD1	FEDERAL FARM CREDIT BANKS FUNDING	0.330	95.7280	04/05/2024	10,000,000.00	9,572,800.00	10,000,000.00	(427,200.00)
3130ALTJ3	FEDERAL HOME LOAN BANKS	0.375	95.7341	04/08/2024	10,000,000.00	9,573,410.00	10,000,000.00	(426,590.00)
3130AVKY7	FEDERAL HOME LOAN BANKS	5.000	99.8756	04/10/2024	15,000,000.00	14,981,340.00	15,000,000.00	(18,660.00)
3135GAGD7	FEDERAL NATIONAL MORTGAGE ASSOCI	5.100	99.8336	04/11/2024	15,000,000.00	14,975,040.00	15,000,000.00	(24,960.00)
3133ENU57	FEDERAL FARM CREDIT BANKS FUNDING	2.580	97.6577	04/18/2024	10,000,000.00	9,765,770.00	10,000,000.00	(234,230.00)
3133ENU57	FEDERAL FARM CREDIT BANKS FUNDING	2.721	97.6577	04/18/2024	10,520,000.00	10,273,590.04	10,506,112.73	(232,522.69)
3135GAG08	FEDERAL NATIONAL MORTGAGE ASSOCI	5.050	99.9680	04/19/2024	15,000,000.00	14,995,200.00	15,000,000.00	(4,800.00)
3130AVPN6	FEDERAL HOME LOAN BANKS	5.120	99.7757	04/26/2024	10,000,000.00	9,977,570.00	10,000,000.00	(22,430.00)
3134GWA10	FEDERAL HOME LOAN MORTGAGE CORP	0.500	95.6182	04/29/2024	15,000,000.00	14,342,730.00	15,000,000.00	(657,270.00)
3135GA2P5	FEDERAL NATIONAL MORTGAGE ASSOCI	0.356	95.3974	05/03/2024	3,500,000.00	3,338,909.00	3,499,797.13	(160,888.13)
3130AVKR2	FEDERAL HOME LOAN BANKS	5.174	99.7526	05/03/2024	15,000,000.00	14,962,890.00	15,000,000.00	(37,110.00)
3130AVMG4	FEDERAL HOME LOAN BANKS	5.284	99.8108	05/06/2024	50,000,000.00	49,905,400.00	50,000,000.00	(94,600.00)
3130AVM74	FEDERAL HOME LOAN BANKS	4.383	99.5844	05/15/2024	15,000,000.00	14,937,660.00	15,000,000.00	(62,340.00)
3130AVM90	FEDERAL HOME LOAN BANKS	4.388	99.5042	05/15/2024	15,000,000.00	14,925,630.00	14,987,206.98	(61,576.98)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCI	0.350	95.2571	05/17/2024	10,000,000.00	9,525,710.00	10,000,000.00	(474,290.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCI	0.350	95.2571	05/17/2024	10,000,000.00	9,525,710.00		

3130AVR46	FEDERAL HOME LOAN BANKS	5.304	99.8750	05/17/2024	25,000,000.00	24,968,750.00	25,000,000.00	(31,250.00)
3130AVLK6	FEDERAL HOME LOAN BANKS	5.054	99.8301	05/21/2024	50,000,000.00	49,915,050.00	50,000,000.00	(84,950.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	95.2382	05/24/2024	10,000,000.00	9,523,820.00	10,000,000.00	(476,180.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	95.2382	05/24/2024	10,000,000.00	9,523,820.00	10,000,000.00	(476,180.00)
3134GVYX0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	95.6209	06/03/2024	10,000,000.00	9,562,090.00	10,000,000.00	(437,910.00)
3133ENYX2	FEDERAL FARM CREDIT BANKS FUNDING	3.439	98.4634	06/17/2024	10,000,000.00	9,846,340.00	9,979,491.24	(133,151.24)
3134GXV50	FEDERAL HOME LOAN MORTGAGE CORP	2.900	97.6601	06/21/2024	10,000,000.00	9,766,010.00	10,000,000.00	(233,990.00)
3134GWR32	FEDERAL HOME LOAN MORTGAGE CORP	0.410	94.9432	06/24/2024	10,000,000.00	9,494,320.00	10,000,000.00	(505,680.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	94.7370	06/28/2024	15,000,000.00	14,210,550.00	15,000,000.00	(789,450.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	94.7370	06/28/2024	10,000,000.00	9,473,700.00	10,000,000.00	(526,300.00)
3130AQ6U2	FEDERAL HOME LOAN BANKS	1.000	95.5580	06/28/2024	25,000,000.00	23,889,500.00	25,000,000.00	(1,110,500.00)
3134GV3A4	FEDERAL HOME LOAN MORTGAGE CORP	0.500	95.3705	07/01/2024	5,000,000.00	4,768,525.00	5,000,000.00	(231,475.00)
3134GV5R5	FEDERAL HOME LOAN MORTGAGE CORP	0.570	94.8990	07/15/2024	5,000,000.00	4,744,950.00	5,000,000.00	(255,050.00)
3134GYFM9	FEDERAL HOME LOAN MORTGAGE CORP	5.050	99.5186	08/01/2024	15,000,000.00	14,927,790.00	15,000,000.00	(72,210.00)
3136G4J38	FEDERAL NATIONAL MORTGAGE ASSOCI	0.410	94.5064	08/12/2024	15,000,000.00	14,175,960.00	15,000,000.00	(824,040.00)
3133ELJ40	FEDERAL FARM CREDIT BANKS FUNDING	2.882	94.5223	08/19/2024	10,000,000.00	9,452,230.00	9,698,272.00	(246,042.00)
3136G4P31	FEDERAL NATIONAL MORTGAGE ASSOCI	0.450	94.4975	08/19/2024	3,701,000.00	3,497,352.48	3,701,000.00	(203,647.53)
3135GA4R9	FEDERAL NATIONAL MORTGAGE ASSOCI	0.420	94.4270	08/23/2024	15,000,000.00	14,164,050.00	15,000,000.00	(835,950.00)
3133EL5S9	FEDERAL FARM CREDIT BANKS FUNDING	2.905	94.4108	09/03/2024	10,000,000.00	9,441,080.00	9,687,689.94	(246,609.94)
3133EKQ47	FEDERAL FARM CREDIT BANKS FUNDING	1.693	96.8016	09/10/2024	2,064,000.00	1,997,985.02	2,074,542.26	(76,557.24)
3134GWN80	FEDERAL HOME LOAN MORTGAGE CORP	0.450	94.3148	09/10/2024	10,000,000.00	9,431,480.00	10,000,000.00	(568,520.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	94.2500	09/10/2024	10,000,000.00	9,425,000.00	10,000,000.00	(575,000.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	94.2500	09/10/2024	10,000,000.00	9,425,000.00	10,000,000.00	(575,000.00)
3134GWN44	FEDERAL HOME LOAN MORTGAGE CORP	0.450	94.3066	09/11/2024	10,000,000.00	9,430,660.00	10,000,000.00	(569,340.00)
3136G43H4	FEDERAL NATIONAL MORTGAGE ASSOCI	0.400	94.1997	09/16/2024	10,000,000.00	9,419,970.00	10,000,000.00	(580,030.00)
3133EKP75	FEDERAL FARM CREDIT BANKS FUNDING	1.671	96.1496	09/17/2024	6,128,000.00	5,892,047.49	6,122,187.18	(230,139.69)
3134GXVM3	FEDERAL HOME LOAN MORTGAGE CORP	3.001	97.5143	09/23/2024	15,000,000.00	14,627,145.00	15,000,000.00	(372,855.00)
3130ANX88	FEDERAL HOME LOAN BANKS	0.500	94.2419	09/27/2024	10,000,000.00	9,424,190.00	10,000,000.00	(575,810.00)
3130ALT7H	FEDERAL HOME LOAN BANKS	0.510	94.2310	09/30/2024	25,000,000.00	23,557,750.00	25,000,000.00	(1,442,250.00)
3130APBH7	FEDERAL HOME LOAN BANKS	0.590	94.3119	09/30/2024	20,000,000.00	18,862,380.00	19,994,328.47	(1,131,948.47)
3130ARMT5	FEDERAL HOME LOAN BANKS	2.838	97.1207	10/25/2024	10,000,000.00	9,712,070.00	9,994,641.45	(282,571.45)
3135G06E8	FEDERAL NATIONAL MORTGAGE ASSOCI	0.420	93.7263	11/18/2024	10,000,000.00	9,372,630.00	10,000,000.00	(627,370.00)
3130ALF25	FEDERAL HOME LOAN BANKS	0.400	93.6390	11/26/2024	5,000,000.00	4,681,950.00	5,000,000.00	(318,050.00)
3130AK3T1	FEDERAL HOME LOAN BANKS	0.500	93.6971	12/09/2024	10,000,000.00	9,369,710.00	10,000,000.00	(630,290.00)
3133ENGNA	FEDERAL FARM CREDIT BANKS FUNDING	0.970	94.4121	12/09/2024	10,000,000.00	9,441,210.00	10,000,000.00	(558,790.00)
3130ANR88	FEDERAL HOME LOAN BANKS	0.553	93.7191	12/17/2024	10,000,000.00	9,371,910.00	9,999,497.89	(627,587.89)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING	0.320	93.3786	12/23/2024	5,000,000.00	4,668,930.00	5,000,000.00	(331,070.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING	0.320	93.3786	12/23/2024	15,000,000.00	14,006,790.00	15,000,000.00	(993,210.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING	0.339	93.3786	12/23/2024	10,000,000.00	9,337,860.00	9,996,896.60	(659,036.60)
3133ENK38	FEDERAL FARM CREDIT BANKS FUNDING	1.202	94.9307	01/06/2025	5,000,000.00	4,746,535.00	4,993,648.03	(247,113.03)
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCI	1.098	95.7101	01/07/2025	10,000,000.00	9,571,010.00	10,087,059.78	(516,049.78)
3134GWET9	FEDERAL HOME LOAN MORTGAGE CORP	0.510	93.6587	01/29/2025	15,000,000.00	14,048,805.00	15,000,000.00	(951,195.00)
3133ENPY0	FEDERAL FARM CREDIT BANKS FUNDING	1.764	95.6668	02/25/2025	5,000,000.00	4,783,340.00	4,998,784.67	(215,444.67)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING	0.512	92.9315	03/03/2025	10,000,000.00	9,293,150.00	9,994,246.22	(701,096.22)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING	0.480	92.9315	03/03/2025	5,000,000.00	4,646,575.00	5,000,000.00	(353,425.00)
3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	95.7775	03/14/2025	5,000,000.00	4,788,875.00	5,000,000.00	(211,125.00)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.688	93.1570	03/17/2025	15,000,000.00	13,973,550.00	14,989,369.31	(1,015,819.31)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	93.1570	03/17/2025	25,000,000.00	23,289,250.00	24,976,146.40	(1,686,896.40)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	93.2034	03/24/2025	10,000,000.00	9,320,340.00	10,000,000.00	(679,660.00)
3134GWT22	FEDERAL HOME LOAN MORTGAGE CORP	0.475	92.8004	03/24/2025	15,000,000.00	13,920,060.00	15,000,000.00	(1,079,940.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	93.0629	03/25/2025	10,000,000.00	9,306,290.00	10,000,000.00	(693,710.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	93.0629	03/25/2025	10,000,000.00	9,306,290.00	10,000,000.00	(693,710.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	93.0629	03/25/2025	10,000,000.00	9,306,290.00	10,000,000.00	(693,710.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	95.5059	03/25/2025	5,000,000.00	4,775,295.00	5,000,000.00	(224,705.00)
3134GW2P6	FEDERAL HOME LOAN MORTGAGE CORP	0.500	92.8190	03/28/2025	10,000,000.00	9,281,900.00	10,000,000.00	(718,100.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING	0.710	93.1712	04/01/2025	10,000,000.00	9,317,120.00	10,000,000.00	(682,880.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING	0.710	93.1712	04/01/2025	10,000,000.00	9,317,120.00	10,000,000.00	(682,880.00)
3130ALWL4	FEDERAL HOME LOAN BANKS	0.720	93.1473	04/08/2025	15,000,000.00	13,972,095.00	15,000,000.00	(1,027,905.00)
3130ALDX9	FEDERAL HOME LOAN BANKS	0.500	92.4568	05/23/2025	14,750,000.00	13,637,378.00	14,750,000.00	(1,112,622.00)
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	92.9160	05/27/2025	10,000,000.00	9,291,600.00	10,000,000.00	(708,400.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	92.8707	05/28/2025	5,000,000.00	4,643,535.00	5,000,000.00	(356,465.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	92.8707	05/28/2025	10,000,000.00	9,287,070.00	10,000,000.00	(712,930.00)
3134GVB31	FEDERAL HOME LOAN MORTGAGE CORP	0.760	92.9097	05/28/2025	15,000,000.00	13,936,455.00	14,996,874.19	(1,060,419.19)
3130ARSC6	FEDERAL HOME LOAN BANKS	2.900	96.6755	05/29/2025	10,000,000.00	9,667,550.00	10,000,000.00	(332,450.00)
3134GVE95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	93.1024	06/09/2025	15,000,000.00	13,965,360.00	15,000,000.00	(1,034,640.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING	0.680	92.7623	06/10/2025	5,025,000.00	4,661,305.58	5,025,000.00	(363,694.43)
3134GW9P1	FEDERAL HOME LOAN MORTGAGE CORP	0.500	92.3643	06/16/2025	5,000,000.00	4,618,215.00	5,000,000.00	(381,785.00)
3130ALHZ0	FEDERAL HOME LOAN BANKS	0.530	92.4109	06/18/2025	10,000,000.00	9,241,090.00	10,000,000.00	(758,910.00)
3135GAAZ4	FEDERAL NATIONAL MORTGAGE ASSOCI	0.500	92.3088	06/24/2025	10,000,000.00	9,230,880.00	10,000,000.00	(769,120.00)
3134GXYR9	FEDERAL HOME LOAN MORTGAGE CORP	3.560	97.6363	06/27/2025	10,000,000.00	9,763,630.00	10,000,000.00	(236,370.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCI	0.650	92.5922	06/30/2025	5,000,000.00	4,629,610.00	5,000,000.00	(370,390.00)
3130ALU93	FEDERAL HOME LOAN BANKS	0.750	92.7963	06/30/2025	10,000,000.00	9,279,630.00	10,000,000.00	(720,370.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCI	0.740	92.7752	06/30/2025	5,000,000.00	4,638,760.00	5,000,000.00	(361,240.00)
3136G4XR9	FEDERAL NATIONAL MORTGAGE ASSOCI	0.740	92.7312	07/07/2025	14,900,000.00	13,816,948.80	14,900,000.00	(1,083,051.20)
3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCI	0.730	92.6605	07/15/2025	15,000,000.00	13,899,075.00	15,000,000.00	(1,100,925.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCI	0.700	92.5093	07/29/2025	15,000,000.00	13,876,395.00	15,000,000.00	(1,123,605.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCI	0.600	92.2988	07/29/2025	10,000,000.00	9,229,880.00	10,000,000.00	(770,120.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCI	0.600	92.2988	07/29/2025	10,000,000.00	9,229,880.00	10,000,000.00	(770,120.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCI	0.700	92.4878	08/04/2025	10,000,000.00	9,248,780.00	10,000,000.00	(751,220.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCI	0.700	92.4878	08/04/2025	15,000,000.00	13,873,170.00	15,000,000.00	(1,126,830.00)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCI	0.550	92.0652	08/19/2025	15,000,000.00	13,809,780.00	15,000,000.00	(1,190,220.00)
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORP	0.625	92.2346	08/19/2025	10,000,000.00	9,223,460.00	10,000,000.00	(776,540.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	92.0025	08/25/2025	5,000,000.00	4,600,125.00	5,000,000.00	(399,875.00)
3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCI	0.600	92.1041	08/26/2025	10,000,000.00	9,210,410.00	10,000,000.00	(789,590.00)
3136G4Z2F	FEDERAL NATIONAL MORTGAGE ASSOCI	0.625	92.1517	08/27/2025	5,000,000.00	4,607,585.00	5,000,000.00	(392,415.00)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCI	0.650	92.2061	08/27/2025	8,650,000.00	7,975,827.65	8,650,000.00	(674,172.35)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	91.8321	09/15/2025	10,000,000.00	9,183,210.00	10,000,000.00	(816,790.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	91.8321	09/15/2025	15,000,000.00	13,774,815.00	15,000,000.00	(1,225,185.00)
3137EAXE3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	91.8378	09/23/2025	10,000,000.00	9,183,780.00	9,971,091.93	(787,311.93)
3134GWTG1	FEDERAL HOME LOAN MORTGAGE CORP	0.600	91.8844	09/30/2025	5,000,000.00	4,594,220.00	5,000,000.00	(405,780.0

3134GW3Y0	FEDERAL HOME LOAN MORTGAGE CORP	0.550	91.5776	10/28/2025	10,000,000.00	9,157,760.00	10,000,000.00	(842,240.00)
3136G46S7	FEDERAL NATIONAL MORTGAGE ASSOCI	0.560	91.6009	10/28/2025	5,000,000.00	4,580,045.00	5,000,000.00	(419,955.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCI	0.600	91.6871	10/29/2025	10,000,000.00	9,168,710.00	10,000,000.00	(831,290.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCI	0.604	91.6871	10/29/2025	10,000,000.00	9,168,710.00	9,999,000.46	(830,290.46)
3136G46N8	FEDERAL NATIONAL MORTGAGE ASSOCI	0.600	91.6871	10/29/2025	5,000,000.00	4,584,355.00	5,000,000.00	(415,645.00)
3135GA2N0	FEDERAL NATIONAL MORTGAGE ASSOCI	0.550	91.4360	11/04/2025	10,000,000.00	9,143,600.00	10,000,000.00	(856,400.00)
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCI	0.573	91.8646	11/07/2025	14,000,000.00	12,861,044.00	13,974,635.05	(1,113,591.05)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	91.4955	11/12/2025	5,000,000.00	4,574,775.00	5,000,000.00	(425,225.00)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	91.4955	11/12/2025	5,000,000.00	4,574,775.00	5,000,000.00	(425,225.00)
3135GAZ23	FEDERAL NATIONAL MORTGAGE ASSOCI	0.560	91.3646	11/17/2025	5,000,000.00	4,568,230.00	5,000,000.00	(431,770.00)
3135GAZ23	FEDERAL NATIONAL MORTGAGE ASSOCI	0.560	91.3646	11/17/2025	5,000,000.00	4,568,230.00	5,000,000.00	(431,770.00)
3135GAZ23	FEDERAL NATIONAL MORTGAGE ASSOCI	0.560	91.3646	11/17/2025	10,000,000.00	9,136,460.00	10,000,000.00	(863,540.00)
3135GA4P3	FEDERAL NATIONAL MORTGAGE ASSOCI	0.650	91.5713	11/18/2025	20,000,000.00	18,314,260.00	20,000,000.00	(1,685,740.00)
3135GA3Z2	FEDERAL NATIONAL MORTGAGE ASSOCI	0.600	91.4021	11/25/2025	15,000,000.00	13,710,315.00	15,000,000.00	(1,289,685.00)
3133EMLR1	FEDERAL FARM CREDIT BANKS FUNDING	0.506	90.9548	12/23/2025	12,430,000.00	11,305,681.64	12,428,022.10	(1,122,340.46)
3134GXHL1	FEDERAL HOME LOAN MORTGAGE CORP	0.700	91.3994	12/30/2025	10,000,000.00	9,139,940.00	10,000,000.00	(860,060.00)
3130ALZG8	FEDERAL HOME LOAN BANKS	0.615	90.6676	02/18/2026	5,000,000.00	4,533,380.00	4,997,895.80	(464,515.80)
3130ALBX1	FEDERAL HOME LOAN BANKS	0.580	90.5793	02/23/2026	10,000,000.00	9,057,930.00	10,000,000.00	(942,070.00)
3130ALCV4	FEDERAL HOME LOAN BANKS	2.112	91.0128	02/24/2026	25,000,000.00	22,753,200.00	24,084,859.96	(1,331,659.96)
3130AL6K5	FEDERAL HOME LOAN BANKS	0.580	90.5406	02/25/2026	6,000,000.00	5,432,436.00	6,000,000.00	(567,564.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	91.0847	02/25/2026	10,000,000.00	9,108,470.00	10,000,000.00	(891,530.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	91.0847	02/25/2026	15,000,000.00	13,662,705.00	15,000,000.00	(1,337,295.00)
3130ALGR9	FEDERAL HOME LOAN BANKS	0.850	91.2316	02/26/2026	10,000,000.00	9,123,160.00	10,000,000.00	(876,840.00)
3130ALEY6	FEDERAL HOME LOAN BANKS	3.157	91.0670	03/04/2026	16,160,000.00	14,716,427.20	15,143,416.31	(426,989.11)
3130ALHH0	FEDERAL HOME LOAN BANKS	3.040	91.4676	03/05/2026	10,500,000.00	9,604,098.00	9,917,954.26	(313,856.26)
3130ALEH3	FEDERAL HOME LOAN BANKS	0.700	90.7229	03/16/2026	25,000,000.00	22,680,725.00	25,000,000.00	(2,319,275.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	90.8447	03/18/2026	10,000,000.00	9,084,470.00	10,000,000.00	(915,530.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	90.8447	03/18/2026	10,000,000.00	9,084,470.00	10,000,000.00	(915,530.00)
3130ALHG2	FEDERAL HOME LOAN BANKS	0.750	90.8447	03/18/2026	10,000,000.00	9,084,470.00	10,000,000.00	(915,530.00)
3130ALFW9	FEDERAL HOME LOAN BANKS	0.790	90.9469	03/18/2026	15,000,000.00	13,642,035.00	15,000,000.00	(1,357,965.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.4565	03/23/2026	14,625,000.00	13,375,513.13	14,625,000.00	(1,249,486.88)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.4565	03/23/2026	14,625,000.00	13,375,513.13	14,625,000.00	(1,249,486.88)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.4565	03/23/2026	9,750,000.00	8,917,008.75	9,750,000.00	(832,991.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.4565	03/23/2026	9,750,000.00	8,917,008.75	9,750,000.00	(832,991.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	91.4565	03/23/2026	8,921,250.00	8,159,063.01	8,917,152.48	(758,089.47)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.4565	03/23/2026	19,500,000.00	17,834,017.50	19,500,000.00	(1,665,982.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.4565	03/23/2026	9,750,000.00	8,917,008.75	9,750,000.00	(832,991.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.4565	03/23/2026	19,500,000.00	17,834,017.50	19,500,000.00	(1,665,982.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	91.4565	03/23/2026	19,500,000.00	17,834,017.50	18,435,957.11	(601,939.61)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	91.0861	03/25/2026	10,000,000.00	9,108,610.00	10,000,000.00	(891,390.00)
3133ENUL2	FEDERAL FARM CREDIT BANKS FUNDING	3.110	95.8636	04/13/2026	10,000,000.00	9,586,360.00	10,000,000.00	(413,640.00)
3133EMZS4	FEDERAL FARM CREDIT BANKS FUNDING	0.900	90.9106	05/18/2026	5,000,000.00	4,545,530.00	5,000,000.00	(454,470.00)
3130AMJN3	FEDERAL HOME LOAN BANKS	1.030	91.2124	05/26/2026	5,000,000.00	4,560,620.00	5,000,000.00	(439,380.00)
3130AMKB7	FEDERAL HOME LOAN BANKS	1.050	91.2653	05/26/2026	15,000,000.00	13,689,795.00	15,000,000.00	(1,310,205.00)
3130AMME9	FEDERAL HOME LOAN BANKS	1.000	91.1230	05/26/2026	10,000,000.00	9,113,200.00	10,000,000.00	(886,800.00)
3130AMSS2	FEDERAL HOME LOAN BANKS	1.000	91.0460	06/08/2026	15,000,000.00	13,656,900.00	15,000,000.00	(1,343,100.00)
3130AMM22	FEDERAL HOME LOAN BANKS	1.000	91.0123	06/10/2026	5,000,000.00	4,550,615.00	5,000,000.00	(449,385.00)
3130AMWT5	FEDERAL HOME LOAN BANKS	1.050	91.0755	06/26/2026	15,000,000.00	13,661,325.00	15,000,000.00	(1,338,675.00)
3130AMT69	FEDERAL HOME LOAN BANKS	1.070	91.1300	06/26/2026	10,000,000.00	9,113,000.00	10,000,000.00	(887,000.00)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	98.2491	06/29/2026	5,250,000.00	5,158,077.75	5,250,000.00	(91,922.25)
3130ANSB4	FEDERAL HOME LOAN BANKS	1.020	90.9293	07/06/2026	15,000,000.00	13,639,395.00	15,000,000.00	(1,360,605.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING	0.990	90.7757	07/13/2026	10,000,000.00	9,077,570.00	10,000,000.00	(922,430.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING	0.990	90.7757	07/13/2026	10,000,000.00	9,077,570.00	10,000,000.00	(922,430.00)
3130ANSK2	FEDERAL HOME LOAN BANKS	4.366	93.0424	07/20/2026	2,375,000.00	2,209,757.00	2,174,605.84	35,151.16
3130AN3R9	FEDERAL HOME LOAN BANKS	1.130	91.1520	07/20/2026	10,000,000.00	9,115,200.00	10,000,000.00	(884,800.00)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING	3.174	97.9949	07/20/2026	10,000,000.00	9,799,490.00	9,992,755.65	(193,265.65)
3130ANBX7	FEDERAL HOME LOAN BANKS	1.000	90.7584	07/22/2026	15,000,000.00	13,613,760.00	15,000,000.00	(1,386,240.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	90.6962	07/27/2026	10,000,000.00	9,069,620.00	10,000,000.00	(930,380.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	90.6962	07/27/2026	15,000,000.00	13,604,430.00	15,000,000.00	(1,395,570.00)
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING	3.629	97.1773	07/27/2026	20,000,000.00	19,435,460.00	20,014,380.17	(578,920.17)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING	4.590	102.0585	07/27/2026	5,000,000.00	5,102,925.00	4,987,016.38	115,908.62
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING	4.638	102.0585	07/27/2026	5,000,000.00	5,102,925.00	4,979,952.08	122,972.92
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING	4.477	102.0585	07/27/2026	5,000,000.00	5,102,925.00	5,003,685.45	99,239.55
3133END80	FEDERAL FARM CREDIT BANKS FUNDING	2.873	97.5487	08/03/2026	10,000,000.00	9,754,870.00	10,038,770.71	(283,900.71)
3130ANFD7	FEDERAL HOME LOAN BANKS	1.000	90.6325	08/05/2026	10,000,000.00	9,063,250.00	10,000,000.00	(936,750.00)
3134GX4V3	FEDERAL HOME LOAN MORTGAGE CORP	5.002	99.9214	08/10/2026	4,500,000.00	4,496,463.00	4,500,000.00	(3,537.00)
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	90.5599	08/17/2026	10,000,000.00	9,055,990.00	10,000,000.00	(944,010.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	90.8267	08/20/2026	10,000,000.00	9,082,670.00	10,000,000.00	(917,330.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	90.8267	08/20/2026	10,000,000.00	9,082,670.00	9,819,833.17	(737,163.17)
3130ANMH0	FEDERAL HOME LOAN BANKS	3.132	90.8267	08/20/2026	15,000,000.00	13,624,005.00	14,060,404.47	(436,399.47)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING	3.137	97.8934	08/24/2026	5,000,000.00	4,894,670.00	4,998,176.04	(103,506.04)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING	3.294	97.8934	08/24/2026	5,000,000.00	4,894,670.00	4,973,937.35	(97,267.35)
3130ANPF1	FEDERAL HOME LOAN BANKS	1.000	90.5119	08/25/2026	10,000,000.00	9,051,190.00	10,000,000.00	(948,810.00)
3130ANS5C	FEDERAL HOME LOAN BANKS	1.000	90.5058	08/26/2026	15,000,000.00	13,575,870.00	15,000,000.00	(1,424,130.00)
3130ANTS9	FEDERAL HOME LOAN BANKS	1.000	90.5058	08/26/2026	15,000,000.00	13,575,870.00	15,000,000.00	(1,424,130.00)
3130ATFH5	FEDERAL HOME LOAN BANKS	3.941	99.8821	09/11/2026	5,000,000.00	4,994,105.00	4,970,556.34	23,548.66
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	101.4458	09/11/2026	1,000,000.00	1,014,458.00	998,110.54	16,347.46
3130AP5M3	FEDERAL HOME LOAN BANKS	1.040	90.4151	09/28/2026	15,000,000.00	13,562,265.00	15,000,000.00	(1,437,735.00)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	90.4439	09/28/2026	15,000,000.00	13,566,585.00	15,000,000.00	(1,433,415.00)
3130ANYN4	FEDERAL HOME LOAN BANKS	1.000	90.2940	09/30/2026	10,000,000.00	9,029,400.00	10,000,000.00	(970,600.00)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING	4.318	101.1986	10/19/2026	5,000,000.00	5,059,930.00	4,989,246.54	70,683.46
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING	4.318	101.1986	10/19/2026	5,000,000.00	5,059,930.00	4,989,246.54	70,683.46
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING	1.249	90.5753	10/20/2026	10,000,000.00	9,057,530.00	9,963,220.99	(905,690.99)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING	1.340	90.5753	10/20/2026	10,000,000.00	9,057,530.00	9,932,966.05	(875,436.05)
3133EN7A2	FEDERAL FARM CREDIT BANKS FUNDING	3.827	99.2949	10/26/2026	4,300,000.00	4,269,680.70	4,272,188.83	(2,508.13)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	89.5160	10/27/2026	20,000,000.00	17,903,200.00	18,545,072.99	(641,872.99)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	89.5160	10/27/2026	20,000,000.00	17,903,200.00	18,510,463.08	(607,263.08)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.488	89.5160	10/27/2026	5,000,000.00	4,475,800.00	4,566,893.47	(91,093.47)
3134GW6C5	FEDERAL HOME LOAN MORTGAGE CORP	3.122	89.5078	10/28/2026	15,000,000.00	13,426,170.00	13,872,591.50	(446,421.50)
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	96.4559	10/29/2026	10,000,000.00	9,645,590.00	10,000,000.00	(354,410.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING	1.430	91.2310	11/23/2026	10,000,000.00	9,123,100.00	10,00	

3133ENK64	FEDERAL FARM CREDIT BANKS FUNDING	1.908	91.3887	01/11/2027	10,000,000.00	9,138,870.00	9,845,964.96	(707,094.96)
3133ENLZ1	FEDERAL FARM CREDIT BANKS FUNDING	1.860	92.1974	01/26/2027	10,000,000.00	9,219,740.00	9,971,515.37	(751,775.37)
3130AQHS5	FEDERAL HOME LOAN BANKS	1.984	91.9637	01/28/2027	10,000,000.00	9,196,370.00	9,899,044.78	(702,674.78)
3130AQHS5	FEDERAL HOME LOAN BANKS	2.086	91.9637	01/28/2027	20,000,000.00	18,392,740.00	19,726,247.92	(1,333,507.92)
3130AQKM4	FEDERAL HOME LOAN BANKS	1.750	92.1052	01/28/2027	11,250,000.00	10,361,835.00	11,250,000.00	(888,165.00)
3130AKYH3	FEDERAL HOME LOAN BANKS	1.746	89.1652	02/10/2027	10,000,000.00	8,916,520.00	9,669,706.09	(753,186.09)
3130AL2X1	FEDERAL HOME LOAN BANKS	3.001	89.1899	02/17/2027	10,000,000.00	8,918,990.00	9,244,257.65	(325,267.65)
3134GYGZ9	FEDERAL HOME LOAN MORTGAGE CORP	4.750	99.3862	02/23/2027	10,000,000.00	9,938,620.00	10,000,000.00	(61,380.00)
3130ALED2	FEDERAL HOME LOAN BANKS	2.050	89.7197	02/24/2027	15,000,000.00	13,457,955.00	14,442,230.96	(984,275.96)
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	89.7197	02/24/2027	20,000,000.00	17,943,940.00	18,597,486.54	(653,546.54)
3130AQRQ8	FEDERAL HOME LOAN BANKS	2.000	92.6954	02/25/2027	10,000,000.00	9,269,540.00	10,000,000.00	(730,460.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	92.6954	02/25/2027	5,000,000.00	4,634,770.00	5,000,000.00	(365,230.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	92.6954	02/25/2027	5,000,000.00	4,634,770.00	5,000,000.00	(365,230.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	94.1182	03/22/2027	5,000,000.00	4,705,910.00	5,000,000.00	(294,090.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.2748	03/25/2027	10,000,000.00	9,527,480.00	10,000,000.00	(472,520.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.2748	03/25/2027	10,000,000.00	9,527,480.00	10,000,000.00	(472,520.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.2748	03/25/2027	10,000,000.00	9,527,480.00	10,000,000.00	(472,520.00)
3133ENV9D	FEDERAL FARM CREDIT BANKS FUNDING	2.913	96.9444	04/26/2027	10,000,000.00	9,694,440.00	9,985,966.27	(291,526.27)
3133ENV67	FEDERAL FARM CREDIT BANKS FUNDING	3.606	99.6999	04/26/2027	8,000,000.00	7,975,992.00	8,005,857.80	(29,865.80)
3133ENV67	FEDERAL FARM CREDIT BANKS FUNDING	3.623	99.6999	04/26/2027	2,000,000.00	1,993,998.00	2,000,257.22	(6,259.22)
3133ENV67	FEDERAL FARM CREDIT BANKS FUNDING	3.744	99.6999	04/26/2027	4,820,000.00	4,805,535.18	4,799,231.30	6,303.88
3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	96.2234	04/28/2027	10,000,000.00	9,622,340.00	10,000,000.00	(377,660.00)
3130ARSF9	FEDERAL HOME LOAN BANKS	3.000	95.9360	04/29/2027	10,000,000.00	9,593,600.00	10,000,000.00	(406,400.00)
3130AS3F4	FEDERAL HOME LOAN BANKS	3.770	96.7796	05/26/2027	10,000,000.00	9,677,960.00	10,000,000.00	(322,040.00)
3130ASGU7	FEDERAL HOME LOAN BANKS	3.095	99.2916	06/11/2027	10,000,000.00	9,929,160.00	10,153,381.49	(224,221.49)
3130ASDV8	FEDERAL HOME LOAN BANKS	3.300	96.4321	06/28/2027	10,000,000.00	9,643,210.00	10,000,000.00	(356,790.00)
3130ASH44	FEDERAL HOME LOAN BANKS	4.700	98.3932	06/30/2027	15,000,000.00	14,758,980.00	15,000,000.00	(241,020.00)
3134GXZW7	FEDERAL HOME LOAN MORTGAGE CORP	4.250	97.9726	06/30/2027	10,000,000.00	9,797,260.00	10,000,000.00	(202,740.00)
3130AUAAP9	FEDERAL HOME LOAN BANKS	4.450	99.3963	06/30/2027	25,000,000.00	24,849,075.00	25,000,000.00	(150,925.00)
3133ENB33	FEDERAL FARM CREDIT BANKS FUNDING	3.075	97.5201	07/19/2027	10,000,000.00	9,752,010.00	9,990,301.20	(238,291.20)
3134GYDU3	FEDERAL HOME LOAN MORTGAGE CORP	4.720	99.6200	07/30/2027	25,000,000.00	24,905,000.00	25,000,000.00	(95,000.00)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.239	101.6538	09/10/2027	2,000,000.00	2,033,076.00	1,991,095.54	41,980.46
3130ATHW0	FEDERAL HOME LOAN BANKS	4.241	101.6538	09/10/2027	3,000,000.00	3,049,614.00	2,986,494.13	63,119.87
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING	3.467	98.6581	09/15/2027	10,000,000.00	9,865,810.00	9,963,331.76	(97,521.76)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING	3.830	98.6581	09/15/2027	10,000,000.00	9,865,810.00	9,820,441.73	45,368.27
3130ATET0	FEDERAL HOME LOAN BANKS	3.702	99.9588	09/27/2027	20,000,000.00	19,991,760.00	19,998,236.58	(6,476.58)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.1741	09/29/2027	5,000,000.00	4,958,705.00	5,000,000.00	(41,295.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.1741	09/29/2027	5,000,000.00	4,958,705.00	5,000,000.00	(41,295.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.1741	09/29/2027	7,225,000.00	7,165,328.73	7,225,000.00	(59,671.28)
3130ATH42	FEDERAL HOME LOAN BANKS	4.700	99.7887	09/29/2027	7,000,000.00	6,985,209.00	7,000,000.00	(14,791.00)
3133ENQ29	FEDERAL FARM CREDIT BANKS FUNDING	4.122	101.1691	09/29/2027	15,000,000.00	15,175,365.00	14,927,896.99	247,468.01
3130ATFA0	FEDERAL HOME LOAN BANKS	5.125	99.0092	09/30/2027	13,000,000.00	12,871,196.00	13,000,000.00	(128,804.00)
3130ATEF0	FEDERAL HOME LOAN BANKS	4.250	97.8988	09/30/2027	15,000,000.00	14,684,820.00	15,000,000.00	(315,180.00)
3133ENS50	FEDERAL FARM CREDIT BANKS FUNDING	4.231	101.6480	10/14/2027	23,775,000.00	24,166,812.00	23,674,948.13	491,863.87
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CC	4.320	102.2449	10/21/2027	5,000,000.00	5,112,245.00	5,000,000.00	112,245.00
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CC	4.320	102.2449	10/21/2027	5,000,000.00	5,112,245.00	5,000,000.00	112,245.00
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CC	4.320	102.2449	10/21/2027	5,000,000.00	5,112,245.00	5,000,000.00	112,245.00
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING	5.503	99.5508	10/25/2027	5,000,000.00	4,977,540.00	4,995,509.87	(17,969.87)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING	5.503	99.5508	10/25/2027	5,000,000.00	4,977,540.00	4,995,495.05	(17,955.05)
3130ATNG8	FEDERAL HOME LOAN BANKS	5.000	99.9040	10/27/2027	5,000,000.00	4,995,200.00	5,000,000.00	(4,800.00)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING	4.284	102.3141	10/27/2027	5,000,000.00	5,115,705.00	5,018,187.29	97,517.71
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING	4.195	102.3141	10/27/2027	3,715,000.00	3,800,968.82	3,741,840.82	59,127.99
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING	4.252	102.3141	10/27/2027	15,000,000.00	15,347,115.00	15,074,110.71	273,004.29
31422XQ70	FEDERAL AGRICULTURAL MORTGAGE CC	4.050	101.1207	11/22/2027	12,000,000.00	12,134,484.00	12,000,000.00	134,484.00
3130ATW45	FEDERAL HOME LOAN BANKS	4.851	100.3119	11/29/2027	4,895,000.00	4,910,267.51	4,909,514.24	753.26
3134GY4W9	FEDERAL HOME LOAN MORTGAGE CORP	5.040	99.9708	11/29/2027	5,000,000.00	4,998,540.00	5,000,000.00	(1,460.00)
3134GY4W9	FEDERAL HOME LOAN MORTGAGE CORP	5.040	99.9708	11/29/2027	10,000,000.00	9,997,080.00	10,000,000.00	(2,920.00)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING	4.080	101.1260	11/29/2027	25,000,000.00	25,281,500.00	24,917,872.51	363,627.49
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING	4.077	101.1260	11/29/2027	25,000,000.00	25,281,500.00	24,921,183.01	360,316.99
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING	4.061	101.1260	11/29/2027	25,000,000.00	25,281,500.00	24,937,239.59	344,260.41
3130ATYK7	FEDERAL HOME LOAN BANKS	5.100	99.9626	11/30/2027	5,000,000.00	4,998,130.00	5,000,000.00	(1,870.00)
3130ATU54	FEDERAL HOME LOAN BANKS	3.796	102.1799	12/10/2027	25,000,000.00	25,544,975.00	25,471,086.07	73,888.93
3130ATU54	FEDERAL HOME LOAN BANKS	4.036	102.1799	12/10/2027	15,000,000.00	15,326,985.00	15,131,860.55	195,124.45
3130ATU54	FEDERAL HOME LOAN BANKS	4.002	102.1799	12/10/2027	50,000,000.00	51,089,950.00	50,510,459.59	579,490.41
3133EN4S6	FEDERAL FARM CREDIT BANKS FUNDING	3.896	100.0181	12/22/2027	15,000,000.00	15,002,715.00	14,908,605.48	94,109.52
3130AUCK8	FEDERAL HOME LOAN BANKS	4.770	99.9152	12/27/2027	25,000,000.00	24,978,800.00	25,000,000.00	(21,200.00)
3134GYC26	FEDERAL HOME LOAN MORTGAGE CORP	4.800	99.9367	12/29/2027	10,000,000.00	9,993,670.00	10,000,000.00	(6,330.00)
3134GYC26	FEDERAL HOME LOAN MORTGAGE CORP	4.800	99.9367	12/29/2027	15,000,000.00	14,990,505.00	15,000,000.00	(9,495.00)
3134GYAJ1	FEDERAL HOME LOAN MORTGAGE CORP	4.800	99.5597	12/30/2027	25,000,000.00	24,889,925.00	25,000,000.00	(110,075.00)
3134GYC75	FEDERAL HOME LOAN MORTGAGE CORP	4.800	99.9164	12/30/2027	15,000,000.00	14,987,460.00	15,000,000.00	(12,540.00)
3134GYCF7	FEDERAL HOME LOAN MORTGAGE CORP	4.510	99.2349	12/30/2027	25,000,000.00	24,808,725.00	25,000,000.00	(191,275.00)
3133ENS96	FEDERAL FARM CREDIT BANKS FUNDING	4.000	101.1474	01/06/2028	25,000,000.00	25,286,850.00	25,000,000.00	286,850.00
3133ENS96	FEDERAL FARM CREDIT BANKS FUNDING	3.713	101.1474	01/06/2028	20,000,000.00	20,229,480.00	20,243,641.84	(14,161.84)
3133ENS96	FEDERAL FARM CREDIT BANKS FUNDING	3.757	101.1474	01/06/2028	18,000,000.00	18,206,532.00	18,184,685.40	21,846.60
3133ENS96	FEDERAL FARM CREDIT BANKS FUNDING	3.530	101.1474	01/06/2028	10,000,000.00	10,114,740.00	10,200,409.68	(85,669.68)
3134GYEF5	FEDERAL HOME LOAN MORTGAGE CORP	4.970	99.9026	01/26/2028	10,000,000.00	9,990,260.00	10,000,000.00	(9,740.00)
3134GYG71	FEDERAL HOME LOAN MORTGAGE CORP	5.050	98.9510	01/26/2028	10,000,000.00	9,895,100.00	10,000,000.00	(104,900.00)
3134GYG97	FEDERAL HOME LOAN MORTGAGE CORP	4.180	98.3337	02/07/2028	25,000,000.00	24,583,425.00	25,000,000.00	(416,575.00)
3134GYGR7	FEDERAL HOME LOAN MORTGAGE CORP	4.900	99.3906	02/09/2028	10,000,000.00	9,939,060.00	10,000,000.00	(60,940.00)
3134GYKJ0	FEDERAL HOME LOAN MORTGAGE CORP	5.276	100.0752	02/28/2028	10,000,000.00	10,007,520.00	10,000,000.00	7,520.00
3133EPEK7	FEDERAL FARM CREDIT BANKS FUNDING	4.620	99.7419	04/03/2028	10,000,000.00	9,974,190.00	10,000,000.00	(25,810.00)
3133EPGW9	FEDERAL FARM CREDIT BANKS FUNDING	3.784	100.6100	04/25/2028	10,000,000.00	10,061,000.00	10,041,064.70	19,935.30
3130AVS94	FEDERAL HOME LOAN BANKS	5.150	99.6452	04/26/2028	20,000,000.00	19,929,040.00	20,000,000.00	(70,960.00)
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Agency

AGCY DISC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313384FE4	FEDERAL HOME LOAN BANKS	4.115	99.9485	05/05/2023	50,000,000.00	49,974,250.00	49,977,638.89	(3,388.89)
313384FM6	FEDERAL HOME LOAN BANKS	3.938	99.8578	05/12/2023	27,700,000.00	27,660,610.60	27,667,414.03	(6,803.43)
313384FM6	FEDERAL HOME LOAN BANKS	3.938	99.8578	05/12/2023	25,000,000.00	24,964,450.00	24,970,590.28	(6,140.28)
313384FM6	FEDERAL HOME LOAN BANKS	4.773	99.8578	05/12/2023	22,300,000.00	22,268,289.40	22,268,042.86	246.54
313384FS3	FEDERAL HOME LOAN BANKS	4.783	99.7918	05/17/2023	4,000,000.00	3,991,672.00	3,991,646.22	25.78
313384FT1	FEDERAL HOME LOAN BANKS	2.						

313384FY0	FEDERAL HOME LOAN BANKS	2.035	99.7132	05/23/2023	17,189,000.00	17,139,701.95	17,167,938.70	(28,236.75)
313384FZ7	FEDERAL HOME LOAN BANKS	4.836	99.7001	05/24/2023	50,000,000.00	49,850,050.00	49,848,263.89	1,786.11
313384GF0	FEDERAL HOME LOAN BANKS	4.679	99.6194	05/30/2023	25,000,000.00	24,904,850.00	24,907,763.89	(2,913.89)
313384GG8	FEDERAL HOME LOAN BANKS	4.674	99.6063	05/31/2023	25,000,000.00	24,901,575.00	24,904,687.50	(3,112.50)
313384GG8	FEDERAL HOME LOAN BANKS	4.674	99.6063	05/31/2023	25,000,000.00	24,901,575.00	24,904,687.50	(3,112.50)
313384GG8	FEDERAL HOME LOAN BANKS	4.674	99.6063	05/31/2023	25,000,000.00	24,901,575.00	24,904,687.75	(3,112.75)
313384GG8	FEDERAL HOME LOAN BANKS	4.940	99.6063	05/31/2023	50,000,000.00	49,803,150.00	49,797,708.33	5,441.67
313384GM5	FEDERAL HOME LOAN BANKS	4.429	99.5367	06/05/2023	25,000,000.00	24,884,175.00	24,895,000.00	(10,825.00)
313384GQ6	FEDERAL HOME LOAN BANKS	4.906	99.4959	06/08/2023	50,000,000.00	49,747,950.00	49,745,611.11	2,338.89
313384GW3	FEDERAL HOME LOAN BANKS	4.244	99.4113	06/14/2023	30,000,000.00	29,823,390.00	29,848,200.00	(24,810.00)
313384GX1	FEDERAL HOME LOAN BANKS	4.725	99.3966	06/15/2023	25,000,000.00	24,849,150.00	24,855,468.75	(6,318.75)
313384HP9	FEDERAL HOME LOAN BANKS	4.718	99.2818	06/23/2023	25,000,000.00	24,820,450.00	24,830,326.39	(9,876.39)
313384HL6	FEDERAL HOME LOAN BANKS	4.715	99.2108	06/28/2023	50,000,000.00	49,605,400.00	49,629,847.22	(24,447.22)
313384HR3	FEDERAL HOME LOAN BANKS	4.772	99.1410	07/03/2023	15,000,000.00	14,871,150.00	14,877,543.75	(6,393.75)
313588HZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.791	99.0278	07/11/2023	10,000,000.00	9,902,780.00	9,907,502.78	(4,722.78)
313588JC0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.792	98.9868	07/14/2023	5,000,000.00	4,949,340.00	4,951,797.22	(2,457.22)
313588JC0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.792	98.9868	07/14/2023	10,000,000.00	9,898,680.00	9,903,594.45	(4,914.45)
313384IS9	FEDERAL HOME LOAN BANKS	4.903	98.7875	07/28/2023	34,000,000.00	33,587,750.00	33,601,066.66	(13,316.66)
313384JW0	FEDERAL HOME LOAN BANKS	4.797	98.7324	08/01/2023	25,000,000.00	24,683,100.00	24,701,000.00	(17,900.00)
313384JW0	FEDERAL HOME LOAN BANKS	5.003	98.7324	08/01/2023	10,000,000.00	9,873,240.00	9,875,033.33	(1,793.33)
313384JZ3	FEDERAL HOME LOAN BANKS	4.806	98.6884	08/04/2023	12,500,000.00	12,336,050.00	12,345,295.14	(9,245.14)
313384KD0	FEDERAL HOME LOAN BANKS	4.775	98.6332	08/08/2023	25,000,000.00	24,658,300.00	24,681,000.00	(22,700.00)
313384KL2	FEDERAL HOME LOAN BANKS	4.644	98.5365	08/15/2023	25,000,000.00	24,634,125.00	24,668,381.95	(34,256.95)
313384KL2	FEDERAL HOME LOAN BANKS	4.802	98.5365	08/15/2023	10,000,000.00	9,853,650.00	9,862,200.00	(8,550.00)
313384KL2	FEDERAL HOME LOAN BANKS	4.785	98.5365	08/15/2023	15,000,000.00	14,780,475.00	14,793,962.50	(13,487.50)
313384LB3	FEDERAL HOME LOAN BANKS	5.082	98.3260	08/30/2023	10,000,000.00	9,832,600.00	9,833,456.94	(856.94)
313384LC1	FEDERAL HOME LOAN BANKS	4.121	98.3122	08/31/2023	25,000,000.00	24,578,050.00	24,661,111.11	(83,061.11)
313384LD9	FEDERAL HOME LOAN BANKS	4.786	98.2983	09/01/2023	15,000,000.00	14,744,745.00	14,761,175.00	(16,430.00)
313384LD9	FEDERAL HOME LOAN BANKS	4.786	98.2983	09/01/2023	25,000,000.00	24,574,575.00	24,601,958.33	(27,383.33)
313384LD9	FEDERAL HOME LOAN BANKS	5.067	98.2983	09/01/2023	15,000,000.00	14,744,745.00	14,746,825.00	(2,080.00)
313384LD9	FEDERAL HOME LOAN BANKS	5.067	98.2983	09/01/2023	10,000,000.00	9,829,830.00	9,831,216.67	(1,386.67)
313384LK3	FEDERAL HOME LOAN BANKS	4.773	98.2116	09/07/2023	25,000,000.00	24,552,900.00	24,584,333.33	(31,433.33)
313384LQ0	FEDERAL HOME LOAN BANKS	4.829	98.1423	09/12/2023	12,500,000.00	12,267,787.50	12,281,319.44	(13,531.94)
313384LT4	FEDERAL HOME LOAN BANKS	4.776	98.1007	09/15/2023	25,000,000.00	24,525,175.00	24,558,555.56	(33,380.56)
313384LT4	FEDERAL HOME LOAN BANKS	4.801	98.1007	09/15/2023	10,000,000.00	9,810,070.00	9,822,280.75	(12,210.75)
313384LW7	FEDERAL HOME LOAN BANKS	4.777	98.0591	09/18/2023	70,000,000.00	68,641,370.00	68,736,888.89	(95,518.89)
313384LZ0	FEDERAL HOME LOAN BANKS	4.778	98.0135	09/21/2023	25,000,000.00	24,503,375.00	24,539,222.67	(35,847.67)
313312MA5	FEDERAL FARM CREDIT BANKS FUNDING	4.881	97.9996	09/22/2023	50,000,000.00	48,999,800.00	49,046,000.00	(46,200.00)
313384MH9	FEDERAL HOME LOAN BANKS	4.780	97.9024	09/29/2023	25,000,000.00	24,475,600.00	24,513,444.44	(37,844.44)
313384MH9	FEDERAL HOME LOAN BANKS	4.780	97.9024	09/29/2023	25,000,000.00	24,475,600.00	24,513,444.44	(37,844.44)
313384MM8	FEDERAL HOME LOAN BANKS	4.708	97.8468	10/03/2023	10,000,000.00	9,784,680.00	9,801,944.44	(17,264.44)
313384MN6	FEDERAL HOME LOAN BANKS	4.853	97.8329	10/04/2023	50,000,000.00	48,916,450.00	48,972,998.51	(56,548.51)
313384MQ9	FEDERAL HOME LOAN BANKS	4.854	97.8096	10/06/2023	50,000,000.00	48,904,800.00	48,959,833.33	(55,033.33)
313384MX4	FEDERAL HOME LOAN BANKS	4.960	97.7126	10/13/2023	10,000,000.00	9,771,260.00	9,779,083.34	(7,823.34)
313384MX4	FEDERAL HOME LOAN BANKS	4.960	97.7126	10/13/2023	10,000,000.00	9,771,260.00	9,779,083.34	(7,823.34)
313384NE5	FEDERAL HOME LOAN BANKS	4.539	97.6204	10/20/2023	50,000,000.00	48,810,200.00	48,951,277.78	(141,077.78)
313384NM7	FEDERAL HOME LOAN BANKS	4.821	97.5236	10/27/2023	15,000,000.00	14,628,540.00	14,650,950.00	(22,410.00)
313384NS4	FEDERAL HOME LOAN BANKS	5.147	97.4596	11/01/2023	15,000,000.00	14,618,940.00	14,617,050.00	1,890.00
313384PG8	FEDERAL HOME LOAN BANKS	4.799	97.2833	11/15/2023	25,000,000.00	24,320,825.00	24,360,625.00	(39,800.00)
313384PG8	FEDERAL HOME LOAN BANKS	4.828	97.2833	11/15/2023	10,000,000.00	9,728,330.00	9,742,600.00	(14,270.00)
313384PG8	FEDERAL HOME LOAN BANKS	4.992	97.2833	11/15/2023	5,000,000.00	4,864,165.00	4,866,900.00	(2,735.00)
313384PM5	FEDERAL HOME LOAN BANKS	4.796	97.2204	11/20/2023	25,000,000.00	24,305,100.00	24,345,184.03	(40,084.03)
313384RQ4	FEDERAL HOME LOAN BANKS	5.184	96.5944	01/10/2024	25,000,000.00	24,148,600.00	24,117,173.61	31,426.39
313384RS0	FEDERAL HOME LOAN BANKS	5.024	96.5748	01/12/2024	10,000,000.00	9,657,480.00	9,655,111.11	2,368.89
313384RS0	FEDERAL HOME LOAN BANKS	5.024	96.5748	01/12/2024	10,000,000.00	9,657,480.00	9,655,111.11	2,368.89
313384RS0	FEDERAL HOME LOAN BANKS	5.024	96.5748	01/12/2024	10,000,000.00	9,657,480.00	9,655,111.11	2,368.89
313384RS0	FEDERAL HOME LOAN BANKS	5.024	96.5748	01/12/2024	15,000,000.00	14,486,220.00	14,482,666.67	3,553.33
313384SL4	FEDERAL HOME LOAN BANKS	5.103	96.3574	01/30/2024	50,000,000.00	48,178,700.00	48,127,666.67	51,033.33
313312SW1	FEDERAL FARM CREDIT BANKS FUNDING	4.800	96.2406	02/09/2024	10,000,000.00	9,624,060.00	9,633,166.67	(9,106.67)
313396TB9	FEDERAL HOME LOAN MORTGAGE CORP	4.981	96.1826	02/14/2024	10,000,000.00	9,618,260.00	9,614,666.67	3,593.33
313396TC7	FEDERAL HOME LOAN MORTGAGE CORP	4.982	96.1694	02/15/2024	10,000,000.00	9,616,940.00	9,613,333.33	3,606.67

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Agency CMO
FHLMC CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137BWWD2	FHMS K-725 A2	4.878	98.2688	01/25/2024	12,001,480.86	11,793,713.75	11,845,814.61	(52,100.86)
3137BWWD2	FHMS K-725 A2	4.878	98.2688	01/25/2024	12,001,480.86	11,793,713.75	11,845,814.61	(52,100.86)

Agency CMO
FNMA CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AW7J0	FNA 2017-M8 A2	3.448	96.5872	05/25/2027	12,610,299.30	12,179,930.21	12,476,794.60	(296,864.39)
3136AW7J0	FNA 2017-M8 A2	3.448	96.5872	05/25/2027	12,610,299.30	12,179,930.21	12,476,794.60	(296,864.39)

Agency MBS
FHLMC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137B4WB8	FHMS K-033 A2	3.422	99.5199	07/25/2023	12,814,267.96	12,752,743.46	12,803,037.07	(50,293.61)
3137B5JM6	FHMS K-034 A2	3.499	99.4490	07/25/2023	18,093,042.50	17,993,345.49	18,086,517.63	(93,172.13)
3137B5KW2	FHMS K-035 A2	3.667	99.3453	08/25/2023	18,026,536.75	17,908,517.92	18,007,282.45	(98,764.53)
3137B7M29	FHMS K-036 A2	4.912	99.0714	10/25/2023	13,695,264.32	13,568,089.95	13,609,813.25	(41,723.29)
3137B7YY9	FHMS K-037 A2	4.889	98.7261	01/25/2024	9,221,656.65	9,104,184.36	9,136,709.46	(32,525.10)
3137FMU67	FHMS K-735 A2	3.518	95.9242	05/25/2026	14,843,037.15	14,238,070.88	14,570,434.73	(332,363.86)
3137FNWX4	FHMS K-736 A2	3.655	94.2400	07/25/2026	10,000,000.00	9,424,001.70	9,609,271.29	(185,269.59)
3137BTUM1	FHMS K-061 A2	4.501	97.1261	11/25/2026	9,000,000.00	8,741,345.94	8,669,290.00	72,055.60
3137BYLD0	FHMS K-L01 A2E	4.184	97.2261	02/25/2027	15,000,000.00	14,583,914.55	14,538,969.66	44,944.89
3137BXQY1	FHMS K-064 A2	3.154	96.5279	03/25/2027	1,000,000.00	965,279.46	1,001,413.65	(36,134.19)
3137F2LJ3	FHMS K-066 A2	3.111	95.9975	06/25/2027	11,095,000.00	10,650,919.19	11,086,197.32	(435,278.13)
3132XGRH1	FH WN2287	3.945	97.8670	11/01/2027	25,000,000.00	24,466,750.00	24,797,002.89	(330,252.89)

3132XGQ74	FH WN2277	4.062	98.0250	11/01/2027	10,000,000.00	9,802,500.00	9,891,791.92	(89,291.92)
3132XFLR7	FH WN1235	4.690	99.0520	01/01/2028	20,000,000.00	19,810,400.00	19,761,636.10	48,763.90
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Agency MBS
FNMA

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3138L36P5	FN AM3577	5.568	99.4290	06/01/2023	12,987,356.38	12,913,198.57	12,956,050.30	(42,851.72)
3136AHAG5	FNA 2013-M14 A2	5.541	98.9655	10/25/2023	4,320,848.62	4,276,149.96	4,292,095.53	(15,945.57)
3136AKQM8	FNA 2014-M8 A2	5.910	97.7351	06/25/2024	7,133,265.60	6,971,704.05	7,001,437.08	(29,733.02)
3138LCH81	FN AN0254	3.738	96.6640	12/01/2025	7,408,296.15	7,161,155.39	7,302,998.12	(141,842.72)
3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCI	2.939	96.6640	12/01/2025	14,165,002.05	13,692,457.58	14,155,243.65	(462,786.06)
3138LD5W9	FN AN1760	4.176	94.8010	06/01/2026	15,000,000.00	14,220,150.00	14,675,520.83	(455,370.83)
3138LENE7	FN AN2188	3.543	94.5570	07/01/2026	10,000,000.00	9,455,700.00	9,850,664.24	(394,964.24)
3138LHUZ5	FN AN5099	3.076	95.2450	04/01/2027	24,198,941.50	23,048,281.83	24,179,867.23	(1,131,585.39)
3138LHZL1	FN AN5246	3.365	96.1260	05/01/2027	7,100,000.00	6,824,946.00	7,072,751.82	(247,805.82)
3138LJ5T3	FN AN6257	4.582	96.0080	08/01/2027	15,388,988.51	14,774,660.09	14,685,905.53	88,754.56
3136BML55	FNA 2022-M11 A2	4.554	95.3339	10/25/2027	29,482,973.40	28,107,270.74	28,205,008.69	(97,737.96)
3140LHVX5	FN BS6929	4.280	100.2600	11/01/2027	31,100,000.00	31,180,860.00	31,005,577.80	175,282.20
3140LH4A5	FN BS7116	4.363	100.5550	11/01/2027	20,210,000.00	20,322,165.50	20,210,000.00	112,165.50
3140LHSB7	FN BS6813	4.363	100.9870	02/01/2028	19,478,000.00	19,670,247.86	19,460,417.57	209,830.29
3140LJS23	FN BS7736	4.416	99.5350	02/01/2028	20,000,000.00	19,907,000.00	19,740,512.09	166,487.91
3140LJS23	FN BS7736	4.071	99.5350	02/01/2028	15,000,000.00	14,930,250.00	15,000,000.00	(69,750.00)
3140LKCJ8	FN BS8358	4.074	99.5238	04/01/2028	24,459,000.00	24,342,526.24	24,459,000.00	(116,473.76)
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CD

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
65558UYG1	Nordea ABP - New York Branch	5.020	100.0000	05/02/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
65558UYM8	Nordea ABP - New York Branch	4.352	100.0000	05/10/2023	87,000,000.00	87,000,000.00	87,000,000.00	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
65558UG22	Nordea ABP - New York Branch	4.770	100.0000	05/16/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
23344NK39	DNB Bank ASA - New York Branch	4.680	100.0000	05/17/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
23344NL38	DNB Bank ASA - New York Branch	4.680	100.0000	05/18/2023	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
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
06367CY77	Bank of Montreal - Chicago Branch	5.180	100.0000	05/30/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367D3D5	Bank of Montreal - Chicago Branch	4.700	100.0000	05/30/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
65558UG55	Nordea ABP - New York Branch	4.880	100.0000	06/05/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XZU3	Rabobank Nederland - New York Branch	4.980	100.0000	06/06/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367CXZ5	Bank of Montreal - Chicago Branch	4.520	100.0000	06/07/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417MP74	Bank of Nova Scotia - Houston Branch	4.250	100.0000	06/09/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
65558UC59	Nordea ABP - New York Branch	4.900	100.0000	06/20/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
23344NL53	DNB Bank ASA - New York Branch	4.760	100.0000	06/20/2023	45,000,000.00	45,000,000.00	45,000,000.00	0.00
23344NL46	DNB Bank ASA - New York Branch	4.770	100.0000	06/20/2023	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
65558UD66	Nordea ABP - New York Branch	4.900	100.0000	06/26/2023	35,000,000.00	35,000,000.00	35,000,000.00	0.00
89115B6P0	Toronto-Dominion Bank - New York Branch	5.260	100.0000	06/27/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BF70	Toronto-Dominion Bank - New York Branch	5.400	100.0000	08/15/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JKE6	Royal Bank of Canada New York Branch	5.390	100.0000	08/21/2023	75,000,000.00	75,000,000.00	75,000,000.00	0.00
89115BWW6	Toronto-Dominion Bank - New York Branch	4.760	100.0000	08/31/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367D2F1	Bank of Montreal - Chicago Branch	5.430	100.0000	09/01/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BCB4	Toronto-Dominion Bank - New York Branch	5.570	100.0000	09/05/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417MR23	Bank of Nova Scotia - Houston Branch	4.771	100.0000	09/29/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367D4D4	Bank of Montreal - Chicago Branch	5.350	100.0000	09/29/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89115BKK5	Toronto-Dominion Bank - New York Branch	5.410	100.0000	10/10/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JMA2	Royal Bank of Canada New York Branch	5.590	100.0000	10/11/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JQ26	Royal Bank of Canada New York Branch	5.280	100.0000	10/23/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
06367D4H5	Bank of Montreal - Chicago Branch	5.356	100.0000	10/30/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BJK7	Toronto-Dominion Bank - New York Branch	5.470	100.0000	11/01/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JNS2	Royal Bank of Canada New York Branch	5.470	100.0000	11/22/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BMP2	Toronto-Dominion Bank - New York Branch	5.390	100.0000	11/24/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JQJ9	Royal Bank of Canada New York Branch	5.410	100.0000	11/30/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JP68	Royal Bank of Canada New York Branch	4.945	100.0000	12/15/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JQA8	Royal Bank of Canada New York Branch	5.420	100.0000	01/03/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BNB2	Toronto-Dominion Bank - New York Branch	5.390	100.0000	01/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BRT9	Toronto-Dominion Bank - New York Branch	5.220	100.0000	01/24/2024	40,000,000.00	40,000,000.00	40,000,000.00	0.00
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CP

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
7426M5S13	Private Export Funding Corporation	4.620	100.0000	05/01/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
63763QS16	National Securities Clearing Corporation	4.732	100.0000	05/01/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
23102VS27	Cummins Inc.	4.974	99.9864	05/02/2023	18,750,000.00	18,747,447.92	18,747,447.92	0.00
03948HS28	Archer-Daniels-Midland Company	4.885	99.9866	05/02/2023	50,000,000.00	49,993,305.56	49,993,305.56	0.00
7426M5S39	Private Export Funding Corporation	4.420	99.9760	05/03/2023	25,000,000.00	24,994,000.00	24,994,000.00	0.00
23102VS43	Cummins Inc.	4.975	99.9592	05/04/2023	10,000,000.00	9,995,916.67	9,995,916.67	0.00
24422MS44	John Deere Capital Corporation	4.872	99.9600	05/04/2023	16,500,000.00	16,493,400.00	16,493,400.00	0.00
63763QS81	National Securities Clearing Corporation	4.908	99.9059	05/08/2023	50,000,000.00	49,952,944.44	49,952,944.44	0.00
24422MS85	John Deere Capital Corporation	4.924	99.9057	05/08/2023	19,500,000.00	19,481,610.42	19,481,610.42	0.00
14912ES81	Caterpillar Financial Services Corporation	4.865	99.9067	05/08/2023	25,000,000.00	24,976,666.67	24,976,666.67	0.00
47816GS91	Johnson & Johnson	4.654	99.8989	05/09/2023	25,000,000.00	24,974,722.22	24,974,722.22	0.00
63763QS99	National Securities Clearing Corporation	4.917	99.8922	05/09/2023	40,000,000.00	39,956,888.89	39,956,888.89	0.00
14912ES99	Caterpillar Financial Services Corporation	4.887	99.8929	05/09/2023	75,000,000.00	74,919,666.66	74,919,666.66	(0.00)
46640QSA0	J.P. Morgan Securities LLC	4.377	99.8933	05/10/2023	50,000,000.00	49,946,625.00	49,946,625.00	0.00
14912ESB4	Caterpillar Financial Services Corporation	4.865	99.8667	05/11/2023	20,000,000.00	19,973,333.33	19,973,333.33	0.00
47816GSF7	Johnson & Johnson	4.764	99.8188	05/15/2023	25,000,000.00	24,954,694.44	24,954,694.44	0.00
23102VSF8	Cummins Inc.	5.006	99.8083	05/15/2023	20,000,000.00	19,961,655.56	19,961,655.56	0.00

03948HSG7	Archer-Daniels-Midland Company	4.918	99.7979	05/16/2023	75,000,000.00	74,848,437.50	74,848,437.50	0.00
02314QSH3	Amazon.com, Inc.	4.786	99.7924	05/17/2023	50,000,000.00	49,896,222.22	49,896,222.22	0.00
24422MSJ1	John Deere Capital Corporation	4.959	99.7696	05/18/2023	26,250,000.00	26,189,508.33	26,189,508.33	0.00
7426M3SK6	Private Export Funding Corporation	4.424	99.7840	05/19/2023	25,000,000.00	24,946,000.00	24,946,000.00	0.00
23102VSN1	Cummins Inc.	5.057	99.7124	05/22/2023	24,000,000.00	23,930,980.00	23,930,280.00	700.00
23102VSN1	Cummins Inc.	5.052	99.7124	05/22/2023	51,933,000.00	51,783,649.35	51,782,286.10	1,363.24
23102VSN1	Cummins Inc.	5.005	99.7124	05/22/2023	68,000,000.00	67,804,443.33	67,804,443.33	0.00
63763QSP3	National Securities Clearing Corporation	4.859	99.7085	05/23/2023	50,000,000.00	49,854,250.00	49,854,250.00	0.00
46640QSW2	J.P. Morgan Securities LLC	3.956	99.6891	05/30/2023	50,000,000.00	49,844,527.78	49,844,527.78	0.00
02314QSW0	Amazon.com, Inc.	4.823	99.6214	05/30/2023	50,000,000.00	49,810,694.44	49,810,694.44	0.00
71344USW0	PepsiCo, Inc.	4.955	99.6077	05/30/2023	75,000,000.00	74,705,770.83	74,705,770.83	(0.00)
71344USW0	PepsiCo, Inc.	4.955	99.6077	05/30/2023	30,000,000.00	29,882,308.33	29,882,308.33	0.00
7426M5SX3	Private Export Funding Corporation	4.583	99.6275	05/31/2023	25,000,000.00	24,906,875.00	24,906,875.00	0.00
47816GT58	Johnson & Johnson	4.875	99.5372	06/05/2023	25,000,000.00	24,884,305.56	24,884,305.56	0.00
63763QT56	National Securities Clearing Corporation	4.815	99.5411	06/05/2023	25,000,000.00	24,885,277.78	24,885,277.78	0.00
71344UT58	PepsiCo, Inc.	4.978	99.5246	06/05/2023	50,000,000.00	49,762,291.67	49,762,291.67	0.00
63763QT64	National Securities Clearing Corporation	4.921	99.5170	06/06/2023	50,000,000.00	49,758,500.00	49,758,500.00	0.00
23102VT67	Cummins Inc.	5.062	99.5020	06/06/2023	68,000,000.00	67,661,360.00	67,661,360.00	0.00
89233HTC8	Toyota Motor Credit Corporation	5.095	99.4167	06/12/2023	50,000,000.00	49,708,333.33	49,708,333.33	0.00
23102VTD2	Cummins Inc.	5.032	99.4088	06/13/2023	25,000,000.00	24,852,187.50	24,852,187.50	0.00
89233HTE4	Toyota Motor Credit Corporation	5.068	99.3913	06/14/2023	50,000,000.00	49,695,666.67	49,695,666.67	0.00
02314QTE9	Amazon.com, Inc.	4.859	99.4158	06/14/2023	25,000,000.00	24,853,944.44	24,853,944.44	0.00
6698M5TL3	Novartis Finance Corporation	4.991	99.3194	06/20/2023	62,250,000.00	61,826,354.16	61,826,354.16	0.00
24422MTL5	John Deere Capital Corporation	5.015	99.3153	06/20/2023	50,000,000.00	49,657,638.89	49,657,638.89	0.00
24422MTL5	John Deere Capital Corporation	5.015	99.3153	06/20/2023	50,000,000.00	49,657,638.89	49,657,638.89	0.00
63763QTN7	National Securities Clearing Corporation	5.073	99.2807	06/22/2023	65,000,000.00	64,532,433.33	64,532,433.33	0.00
63763QTT4	National Securities Clearing Corporation	5.096	99.2083	06/27/2023	20,000,000.00	19,841,666.67	19,841,666.67	0.00
63763QTT4	National Securities Clearing Corporation	5.093	99.2083	06/27/2023	25,000,000.00	24,802,083.34	24,802,083.34	0.00
89233HTU8	Toyota Motor Credit Corporation	5.104	99.1928	06/28/2023	50,000,000.00	49,596,416.66	49,596,416.66	0.00
24422MTU5	John Deere Capital Corporation	5.093	99.1944	06/28/2023	25,000,000.00	24,798,611.11	24,798,611.11	0.00
24422MTU5	John Deere Capital Corporation	5.093	99.1944	06/28/2023	25,000,000.00	24,798,611.11	24,798,611.11	0.00
24422MTU5	John Deere Capital Corporation	5.093	99.1944	06/28/2023	50,000,000.00	49,597,222.22	49,597,222.22	(0.01)
24422MTU5	John Deere Capital Corporation	5.093	99.1944	06/28/2023	50,000,000.00	49,597,222.22	49,597,222.22	(0.01)
89233HTW4	Toyota Motor Credit Corporation	5.105	99.1650	06/30/2023	50,000,000.00	49,582,500.00	49,582,500.00	0.00
63763QU39	National Securities Clearing Corporation	4.804	99.1250	07/03/2023	50,000,000.00	49,562,500.00	49,588,750.00	(26,250.00)
63763QU39	National Securities Clearing Corporation	5.096	99.1250	07/03/2023	25,000,000.00	24,781,250.00	24,781,250.00	0.00
89233HU36	Toyota Motor Credit Corporation	5.137	99.1180	07/03/2023	35,000,000.00	34,691,300.00	34,691,300.00	0.00
63763QU62	National Securities Clearing Corporation	4.846	99.1310	07/06/2023	25,000,000.00	24,782,750.00	24,782,750.00	0.00
63763QU70	National Securities Clearing Corporation	5.097	99.0694	07/07/2023	25,000,000.00	24,767,361.11	24,767,361.11	0.00
63763QUB1	National Securities Clearing Corporation	5.119	99.0099	07/11/2023	25,000,000.00	24,752,486.11	24,752,486.11	0.00
63763QUC9	National Securities Clearing Corporation	5.001	98.9960	07/12/2023	20,000,000.00	19,799,200.00	19,804,000.00	(4,800.00)
63763QUC9	National Securities Clearing Corporation	5.119	98.9960	07/12/2023	23,000,000.00	22,769,080.00	22,769,080.00	0.00
02314QUC1	Amazon.com, Inc.	4.953	99.0280	07/12/2023	50,000,000.00	49,514,000.00	49,514,000.00	0.00
21687BUE9	Rabobank Nederland - New York Branch	4.991	98.9989	07/14/2023	39,202,000.00	38,809,566.20	38,809,566.20	0.00
02314QUC1	National Securities Clearing Corporation	4.939	99.0072	07/14/2023	25,000,000.00	24,751,791.67	24,751,791.67	0.00
47816GUH0	Johnson & Johnson	5.013	98.9498	07/17/2023	50,000,000.00	49,474,902.78	49,474,902.78	0.00
47816GUQ0	Johnson & Johnson	5.086	98.8403	07/24/2023	50,000,000.00	49,420,166.66	49,420,166.66	0.00
63763QUS4	National Securities Clearing Corporation	5.135	98.7984	07/26/2023	25,000,000.00	24,699,597.22	24,699,597.22	0.00
7426M3V14	Private Export Funding Corporation	4.956	98.7606	08/01/2023	25,000,000.00	24,690,138.89	24,690,138.89	0.00
02314QV30	Amazon.com, Inc.	4.971	98.7284	08/03/2023	50,000,000.00	49,364,194.44	49,364,194.44	0.00
47816GV97	Johnson & Johnson	4.942	98.6556	08/09/2023	50,000,000.00	49,327,777.78	49,327,777.78	0.00
7426M3VF3	Private Export Funding Corporation	4.850	98.6073	08/15/2023	21,000,000.00	20,707,528.34	20,707,528.34	0.00
7426M3VF3	Private Export Funding Corporation	4.850	98.6073	08/15/2023	4,000,000.00	3,944,291.11	3,944,291.11	(0.00)
7426M5VP6	Private Export Funding Corporation	5.009	98.4483	08/23/2023	50,000,000.00	49,224,166.67	49,224,166.67	0.00
47816GVX4	Johnson & Johnson	5.182	98.2886	08/31/2023	50,000,000.00	49,144,305.55	49,144,305.55	0.00
7426M3VX4	Private Export Funding Corporation	5.012	98.3394	08/31/2023	50,000,000.00	49,169,722.22	49,169,722.22	0.00
47816GW62	Johnson & Johnson	4.867	98.3076	09/06/2023	20,000,000.00	19,661,511.11	19,661,511.11	0.00
74271UWJ5	The Procter & Gamble Company	5.075	98.0750	09/18/2023	10,000,000.00	9,807,500.00	9,807,500.00	0.00
7426M5WN0	Private Export Funding Corporation	4.830	98.1120	09/22/2023	50,000,000.00	49,056,000.00	49,056,000.00	0.00
46640QWT4	J.P. Morgan Securities LLC	5.139	97.9388	09/27/2023	100,000,000.00	97,938,833.33	97,938,833.33	0.00
7426M3WV7	Private Export Funding Corporation	5.079	97.9238	09/29/2023	100,000,000.00	97,923,750.00	97,923,750.00	0.00
02314QXP9	Amazon.com, Inc.	4.995	97.6424	10/23/2023	25,000,000.00	24,410,590.28	24,410,590.28	0.00
02314QYA1	Amazon.com, Inc.	5.033	97.3838	11/10/2023	25,000,000.00	24,345,944.45	24,345,944.45	0.00
---	---	4.943	99.2371	06/26/2023	3,132,385,000.00	3,108,369,016.36	3,108,398,003.14	(28,986.77)

Corporate
CORP

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
742651DT6	PRIVATE EXPORT FUNDING CORP	4.967	99.3581	01/15/2024	25,000,000.00	24,839,525.00	24,756,532.51	82,992.49
742651DT6	PRIVATE EXPORT FUNDING CORP	4.967	99.3581	01/15/2024	25,000,000.00	24,839,525.00	24,756,532.51	82,992.49

MM Fund
MMFUND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
09248U700	BLKRR LQ:FEDFUND INSTL	4.750	1.0000	04/30/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
38141W273	GOLDMAN:FS GOVT INST	4.770	1.0000	04/30/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
949921126	ALLSPRING:GOVT MM SEL	4.690	1.0000	04/30/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
608919718	FEDERATED HRMS GV O PRMR	4.710	1.0000	04/30/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	4.780	1.0000	04/30/2023	111,000,000.00	111,000,000.00	111,000,000.00	0.00
61747C707	MORG STAN I LQ:GV I	4.780	1.0000	04/30/2023	60,000,000.00	60,000,000.00	60,000,000.00	0.00
61747C707	MORG STAN I LQ:GV I	4.780	1.0000	04/30/2023	95,000,000.00	95,000,000.00	95,000,000.00	0.00
61747C707	MORG STAN I LQ:GV I	4.780	1.0000	04/30/2023	145,000,000.00	145,000,000.00	145,000,000.00	0.00
4812CA538	JPMORGAN:US GVT MM EMPWR	4.740	1.0000	04/30/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
85749T517	SS INST INV:US GV MM OPP	4.710	1.0000	04/30/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
---	---	4.779	1.0000	04/30/2023	417,000,000.00	417,000,000.00	417,000,000.00	0.00

Muni
MUNI

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
79773KKM5	SAN FRANCISCO CALIF CITY & CNTY	5.035	100.1630	06/15/2023	25,000,000.00	25,040,750.00	25,029,423.08	11,326.92

8014952P6	SANTA CLARA CALIF UNI SCH DIST	0.210	99.2830	07/01/2023	2,870,000.00	2,849,422.10	2,870,000.00	(20,577.90)
797508IT6	SAN DIEGUITO CALIF UN HIGH SCH DIST	0.275	98.7450	08/01/2023	425,000.00	419,666.25	425,000.00	(5,333.75)
826239FX8	SIERRA CALIF JT CMNTY COLLEGE DIST	0.229	98.6990	08/01/2023	260,000.00	256,617.40	260,000.00	(3,382.60)
797508HV3	SAN DIEGUITO CALIF UN HIGH SCH DIST	0.275	98.7450	08/01/2023	1,000,000.00	987,450.00	1,000,000.00	(12,550.00)
419792F76	HAWAII ST	0.422	98.8080	08/01/2023	15,000,000.00	14,821,200.00	15,000,000.00	(178,800.00)
987388GT6	YOSEMITE CALIF CMNTY COLLEGE DIST	1.140	98.9240	08/01/2023	750,000.00	741,930.00	750,000.00	(8,070.00)
757710UR7	REDONDO BEACH CALIF UNI SCH DIST	1.222	98.9090	08/01/2023	260,000.00	257,163.40	260,000.00	(2,836.60)
93974EXZ4	WASHINGTON ST	3.250	99.5530	08/01/2023	18,840,000.00	18,755,785.20	18,840,000.00	(84,214.80)
799017XT0	SAN MATEO CALIF UN HIGH SCH DIST	0.256	98.2690	09/01/2023	500,000.00	491,345.00	500,000.00	(8,655.00)
419792D29	HAWAII ST	0.422	98.0760	10/01/2023	3,260,000.00	3,197,277.60	3,260,000.00	(62,722.40)
419792A63	HAWAII ST	0.422	98.2250	10/01/2023	10,000,000.00	9,822,500.00	10,000,000.00	(177,500.00)
882724XJ1	TEXAS ST	0.508	98.1400	10/01/2023	4,745,000.00	4,656,743.00	4,745,000.00	(88,257.00)
826239FY6	SIERRA CALIF JT CMNTY COLLEGE DIST	0.344	94.3190	08/01/2024	500,000.00	471,595.00	500,000.00	(28,405.00)
826239GH2	SIERRA CALIF JT CMNTY COLLEGE DIST	0.354	94.5190	08/01/2024	720,000.00	680,536.80	720,000.00	(39,463.20)
802498YY5	SANTA MONICA-MALIBU UNI SCH DIST C/	0.396	94.7790	08/01/2024	1,000,000.00	947,790.00	1,000,000.00	(52,210.00)
93974ETF3	WASHINGTON ST	0.470	94.7180	08/01/2024	14,995,000.00	14,202,964.10	14,995,000.00	(792,035.90)
419792F84	HAWAII ST	0.713	95.0840	08/01/2024	9,000,000.00	8,557,560.00	9,000,000.00	(442,440.00)
074437HA5	BEAUMONT CALIF UNI SCH DIST	0.690	94.2390	08/01/2024	275,000.00	259,157.25	275,000.00	(15,842.75)
987388GU3	YOSEMITE CALIF CMNTY COLLEGE DIST	1.440	95.7490	08/01/2024	700,000.00	670,243.00	700,000.00	(29,757.00)
757710US5	REDONDO BEACH CALIF UNI SCH DIST	1.571	95.6560	08/01/2024	500,000.00	478,280.00	500,000.00	(21,720.00)
93974EYA8	WASHINGTON ST	3.350	98.1580	08/01/2024	13,475,000.00	13,226,790.50	13,475,000.00	(248,209.50)
419792A71	HAWAII ST	0.713	94.5880	10/01/2024	10,000,000.00	9,458,800.00	10,000,000.00	(541,200.00)
419792D37	HAWAII ST	0.713	94.5880	10/01/2024	2,500,000.00	2,364,700.00	2,500,000.00	(135,300.00)
882724XK8	TEXAS ST	0.794	94.4570	10/01/2024	5,810,000.00	5,487,951.70	5,810,000.00	(322,048.30)
419792F92	HAWAII ST	1.033	93.0350	08/01/2025	6,250,000.00	5,814,687.50	6,250,000.00	(435,312.50)
802498YZ2	SANTA MONICA-MALIBU UNI SCH DIST C/	0.669	92.1280	08/01/2025	1,000,000.00	921,280.00	1,000,000.00	(78,720.00)
56781RKT3	MARIN CALIF CMNTY COLLEGE DIST	0.763	92.6060	08/01/2025	1,065,000.00	986,253.90	1,065,000.00	(78,746.10)
074437HB3	BEAUMONT CALIF UNI SCH DIST	1.109	92.1830	08/01/2025	500,000.00	460,915.00	500,000.00	(39,085.00)
7994082E8	SAN RAMON VALLEY CALIF UNI SCH DIST	0.967	92.6220	08/01/2025	4,505,000.00	4,172,621.10	4,505,000.00	(332,378.90)
93974EYB6	WASHINGTON ST	3.350	97.9460	08/01/2025	10,065,000.00	9,858,264.90	10,065,000.00	(206,735.10)
419792A89	HAWAII ST	1.033	96.5420	10/01/2025	12,775,000.00	12,333,240.50	13,293,703.77	(960,463.27)
419792D45	HAWAII ST	1.033	92.6450	10/01/2025	3,660,000.00	3,390,807.00	3,660,000.00	(269,193.00)
93974EYC4	WASHINGTON ST	3.370	97.6840	08/01/2026	20,825,000.00	20,342,693.00	20,825,000.00	(482,307.00)
13063D3N6	CALIFORNIA ST	4.847	102.9930	03/01/2027	9,300,000.00	9,578,349.00	9,300,000.00	278,349.00
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Mutual Fund

Open-End Fund

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
CLTRSF	CALTRUST	3.560	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	(0.00)
CLTRSF	CALTRUST	3.560	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	(0.00)

Non-US Gov

SOVEREIGN GOV

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3130AUPW8	FEDERAL HOME LOAN BANKS	4.870	99.9900	01/26/2024	25,000,000.00	24,997,500.00	24,978,547.95	18,952.05
3130AUPW8	FEDERAL HOME LOAN BANKS	4.850	99.9900	01/26/2024	35,000,000.00	34,996,500.00	34,975,015.75	21,484.25
3130AUPW8	FEDERAL HOME LOAN BANKS	4.858	99.9900	01/26/2024	60,000,000.00	59,994,000.00	59,953,563.70	40,436.30

Non-US Gov

SUPRANATIONAL

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
459052FQ4	INTERNATIONAL BANK FOR RECONSTRUC	4.640	99.8058	05/15/2023	55,000,000.00	54,893,190.00	54,902,680.56	(9,490.56)
459052GG5	INTERNATIONAL BANK FOR RECONSTRUC	4.705	99.5847	05/31/2023	50,000,000.00	49,792,350.00	49,808,333.33	(15,983.33)
45950VQZ2	INTERNATIONAL FINANCE CORP	0.829	97.1720	01/19/2024	25,000,000.00	24,293,000.00	24,993,091.75	(700,091.75)
45906M3C3	INTERNATIONAL BANK FOR RECONSTRUC	2.540	97.6172	03/28/2024	3,895,000.00	3,802,189.94	3,885,027.39	(82,837.45)
45950VPQ3	INTERNATIONAL FINANCE CORP	0.273	94.4070	08/22/2024	25,000,000.00	23,601,750.00	24,992,585.36	(1,390,835.36)
45950VQG4	INTERNATIONAL FINANCE CORP	0.484	94.2213	09/23/2024	25,000,000.00	23,555,325.00	24,984,730.61	(1,429,405.61)
45950VQL3	INTERNATIONAL FINANCE CORPORATION	0.719	94.2940	10/29/2024	25,000,000.00	23,573,500.00	24,985,613.80	(1,412,113.80)
45950VRA6	INTERNATIONAL FINANCE CORP	1.099	94.0720	01/21/2025	25,000,000.00	23,518,000.00	24,975,099.68	(1,457,099.68)
45950VRX6	INTERNATIONAL FINANCE CORP	4.077	100.9280	02/01/2027	25,000,000.00	25,232,000.00	24,934,102.28	297,897.72
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Repo

REPO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
RP050120234	RIVCO_JEFFERIES REPO/BANK NY	4.780	100.0000	05/01/2023	100,000,000.00	100,000,000.00	100,000,000.00	0.00
RP050120234	RIVCO_JEFFERIES REPO/BANK NY	4.780	100.0000	05/01/2023	100,000,000.00	100,000,000.00	100,000,000.00	0.00

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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912796ZS1	UNITED STATES TREASURY	4.932	99.0916	07/06/2023	25,000,000.00	24,772,895.75	24,779,541.67	(6,645.92)
912796XQ7	UNITED STATES TREASURY	5.013	98.9902	07/13/2023	25,000,000.00	24,747,541.75	24,752,484.38	(4,942.63)
912796XQ7	UNITED STATES TREASURY	5.010	98.9902	07/13/2023	25,000,000.00	24,747,541.75	24,752,611.11	(5,069.36)
912796XQ7	UNITED STATES TREASURY	4.989	98.9902	07/13/2023	25,000,000.00	24,747,541.75	24,753,625.00	(6,083.25)
912797FZ5	UNITED STATES TREASURY	4.967	98.8277	07/25/2023	25,000,000.00	24,706,927.00	24,715,604.16	(8,677.16)
912797GF8	UNITED STATES TREASURY	4.917	98.6181	08/08/2023	25,000,000.00	24,654,531.25	24,672,750.00	(18,218.84)
912797GF8	UNITED STATES TREASURY	4.906	98.6181	08/08/2023	25,000,000.00	24,654,531.25	24,673,437.50	(18,906.25)
912797GF8	UNITED STATES TREASURY	4.908	98.6181	08/08/2023	50,000,000.00	49,309,062.50	49,346,600.00	(37,537.50)
912797GF8	UNITED STATES TREASURY	5.113	98.6181	08/08/2023	5,000,000.00	4,930,906.25	4,931,929.25	(1,023.00)
912796CS6	UNITED STATES TREASURY	4.918	97.9958	09/28/2023	15,000,000.00	14,699,374.95	14,704,718.75	(5,343.80)
912796CS6	UNITED STATES TREASURY	4.919	97.9958	09/28/2023	15,000,000.00	14,699,374.95	14,704,687.50	(5,312.55)
912796CS6	UNITED STATES TREASURY	4.884	97.9958	09/28/2023	25,000,000.00	24,498,958.25	24,511,072.92	(12,114.67)
912796CS6	UNITED STATES TREASURY	4.917	97.9958	09/28/2023	25,000,000.00	24,498,958.25	24,507,552.09	(8,593.84)

912796CS6	UNITED STATES TREASURY	4.917	97.9958	09/28/2023	25,000,000.00	24,498,958.25	24,507,552.09	(8,593.84)
912797FA0	UNITED STATES TREASURY	4.929	97.7860	10/12/2023	50,000,000.00	48,893,000.00	48,922,041.67	(29,041.67)
---	UNITED STATES TREASURY	4.939	98.4593	08/22/2023	385,000,000.00	379,060,103.90	379,236,208.17	(176,104.27)

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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912828VB3	UNITED STATES TREASURY	2.080	99.8594	05/15/2023	50,000,000.00	49,929,687.50	49,993,765.02	(64,077.52)
912828ZP8	UNITED STATES TREASURY	0.293	99.8125	05/15/2023	50,000,000.00	49,906,250.00	49,996,777.51	(90,527.51)
912828R69	UNITED STATES TREASURY	2.082	99.7188	05/31/2023	10,000,000.00	9,971,875.00	9,996,299.34	(24,424.34)
912828R69	UNITED STATES TREASURY	2.304	99.7188	05/31/2023	5,000,000.00	4,985,937.50	4,997,257.63	(11,320.13)
9128284S6	UNITED STATES TREASURY	2.060	99.8281	05/31/2023	25,000,000.00	24,957,031.25	25,013,926.84	(56,895.59)
9128284S6	UNITED STATES TREASURY	2.083	99.8281	05/31/2023	25,000,000.00	24,957,031.25	25,013,454.86	(56,423.61)
9128284S6	UNITED STATES TREASURY	2.070	99.8281	05/31/2023	15,000,000.00	14,974,218.75	15,008,238.37	(34,019.62)
91282CCD1	UNITED STATES TREASURY	0.330	99.5938	05/31/2023	25,000,000.00	24,898,437.50	24,995,807.60	(97,370.10)
91282CCD1	UNITED STATES TREASURY	0.551	99.5938	05/31/2023	25,000,000.00	24,898,437.50	24,991,290.12	(92,852.62)
912828ZU7	UNITED STATES TREASURY	0.469	99.4063	06/15/2023	50,000,000.00	49,703,125.00	49,986,537.88	(283,412.88)
9128284U1	UNITED STATES TREASURY	2.336	99.6250	06/30/2023	10,000,000.00	9,962,500.00	10,004,651.26	(42,151.26)
912828S92	UNITED STATES TREASURY	0.334	99.0156	07/31/2023	50,000,000.00	49,507,812.50	50,113,869.58	(606,057.08)
91282CCN9	UNITED STATES TREASURY	0.384	98.7344	07/31/2023	25,000,000.00	24,683,593.75	24,983,929.74	(300,335.99)
91282CDA6	UNITED STATES TREASURY	2.157	98.0781	09/30/2023	50,000,000.00	49,039,062.50	49,611,737.25	(572,674.75)
91282CDA6	UNITED STATES TREASURY	2.185	98.0781	09/30/2023	25,000,000.00	24,519,531.25	24,803,076.53	(283,545.28)
91282CAP6	UNITED STATES TREASURY	2.274	97.8438	10/15/2023	10,000,000.00	9,784,375.00	9,903,947.18	(119,572.18)
912828T91	UNITED STATES TREASURY	0.319	98.3906	10/31/2023	20,000,000.00	19,678,125.00	20,130,437.62	(452,312.62)
912828T91	UNITED STATES TREASURY	2.617	98.3906	10/31/2023	10,000,000.00	9,839,062.50	9,951,642.92	(112,580.42)
9128285K2	UNITED STATES TREASURY	2.300	99.0000	10/31/2023	10,000,000.00	9,900,000.00	10,028,083.15	(128,083.15)
91282CDM0	UNITED STATES TREASURY	2.495	97.4688	11/30/2023	15,000,000.00	14,620,312.50	14,829,985.45	(209,672.95)
9128285Z9	UNITED STATES TREASURY	5.025	98.2031	01/31/2024	25,000,000.00	24,550,781.25	24,541,155.14	9,626.11
91282CBM2	UNITED STATES TREASURY	0.219	96.2813	02/15/2024	25,000,000.00	24,070,312.50	24,981,465.55	(911,153.05)
91282CBR1	UNITED STATES TREASURY	0.287	96.0781	03/15/2024	50,000,000.00	48,039,062.50	49,983,919.90	(1,944,857.40)
912828W71	UNITED STATES TREASURY	2.395	97.5313	03/31/2024	30,000,000.00	29,259,375.00	29,928,036.29	(668,661.29)
91282CEG2	UNITED STATES TREASURY	2.358	97.6719	03/31/2024	10,000,000.00	9,767,187.50	9,990,386.26	(223,198.76)
9128286R6	UNITED STATES TREASURY	4.390	97.4531	04/30/2024	25,000,000.00	24,363,281.25	24,483,611.28	(120,330.03)
91282CC33	UNITED STATES TREASURY	4.274	95.3906	05/15/2024	15,000,000.00	14,308,593.75	14,393,605.33	(85,011.58)
912828XT2	UNITED STATES TREASURY	2.567	97.0469	05/31/2024	10,000,000.00	9,704,687.50	9,940,489.40	(235,801.90)
91282CER8	UNITED STATES TREASURY	2.502	97.5781	05/31/2024	20,000,000.00	19,999,576.78	19,999,576.78	(483,951.78)
91282CER8	UNITED STATES TREASURY	2.563	97.5781	05/31/2024	20,000,000.00	19,515,625.00	19,986,862.16	(471,237.16)
912828XX3	UNITED STATES TREASURY	2.558	96.9844	06/30/2024	25,000,000.00	24,246,093.75	24,842,351.97	(596,258.22)
912828XX3	UNITED STATES TREASURY	3.217	96.9844	06/30/2024	10,000,000.00	9,698,437.50	9,863,667.17	(165,229.67)
91282CCX7	UNITED STATES TREASURY	0.439	94.5938	09/15/2024	25,000,000.00	23,648,437.50	24,978,038.93	(1,329,601.43)
91282CCX7	UNITED STATES TREASURY	0.438	94.5938	09/15/2024	25,000,000.00	23,648,437.50	24,978,467.47	(1,330,029.97)
91282CFN6	UNITED STATES TREASURY	4.215	99.7188	09/30/2024	25,000,000.00	24,929,687.50	25,011,764.17	(82,076.67)
91282CDB4	UNITED STATES TREASURY	0.754	94.6719	10/15/2024	25,000,000.00	23,667,968.75	24,953,679.58	(1,285,710.83)
912828YV6	UNITED STATES TREASURY	1.747	95.7188	11/30/2024	25,000,000.00	23,929,687.50	24,905,215.36	(975,527.86)
912828ZC7	UNITED STATES TREASURY	0.540	94.7031	02/28/2025	10,000,000.00	9,470,312.50	10,106,042.44	(635,729.94)
912828ZF0	UNITED STATES TREASURY	0.647	93.4688	03/31/2025	25,000,000.00	23,367,187.50	24,930,701.00	(1,563,513.50)
912828ZF0	UNITED STATES TREASURY	0.619	93.4688	03/31/2025	25,000,000.00	23,367,187.50	24,943,541.12	(1,576,353.62)
91282CEH0	UNITED STATES TREASURY	2.647	97.2344	04/15/2025	10,000,000.00	9,723,437.50	9,995,911.48	(272,473.98)
912828ZL7	UNITED STATES TREASURY	0.445	92.9844	04/30/2025	15,000,000.00	13,947,656.25	14,979,243.13	(1,031,586.88)
9128284R8	UNITED STATES TREASURY	2.799	97.6875	05/31/2025	15,000,000.00	14,653,125.00	15,022,532.10	(369,407.10)
91282CAB7	UNITED STATES TREASURY	0.675	92.0938	07/31/2025	25,000,000.00	23,023,437.50	24,764,386.48	(1,740,948.98)
91282CAM3	UNITED STATES TREASURY	0.815	91.8125	09/30/2025	25,000,000.00	22,953,125.00	24,664,757.66	(1,711,632.66)
91282CAM3	UNITED STATES TREASURY	0.950	91.8125	09/30/2025	25,000,000.00	22,953,125.00	24,585,591.44	(1,632,466.44)
91282CB4	UNITED STATES TREASURY	0.700	91.5000	12/31/2025	25,000,000.00	22,875,000.00	24,786,680.40	(1,911,680.40)
91282CBH3	UNITED STATES TREASURY	2.447	91.1563	01/31/2026	15,000,000.00	13,673,437.50	14,188,143.29	(514,705.79)
91282CBH3	UNITED STATES TREASURY	0.586	91.1563	01/31/2026	10,000,000.00	9,115,625.00	9,942,802.81	(827,177.81)
91282CBH3	UNITED STATES TREASURY	0.593	91.1563	01/31/2026	10,000,000.00	9,115,625.00	9,940,899.53	(825,274.53)
912828P46	UNITED STATES TREASURY	0.799	94.2969	02/15/2026	10,000,000.00	9,429,687.50	10,226,025.07	(796,337.57)
912828P46	UNITED STATES TREASURY	0.670	94.2969	02/15/2026	10,000,000.00	9,429,687.50	10,262,305.05	(832,617.55)
91282CBQ3	UNITED STATES TREASURY	0.591	91.2813	02/28/2026	20,000,000.00	18,256,250.00	19,949,266.59	(1,693,016.59)
91282CBT7	UNITED STATES TREASURY	0.715	91.9219	03/31/2026	25,000,000.00	22,980,468.75	25,025,106.56	(2,044,637.81)
91282CCJ8	UNITED STATES TREASURY	0.882	91.6563	06/30/2026	20,000,000.00	18,331,250.00	19,995,671.68	(1,664,421.68)
91282CCJ8	UNITED STATES TREASURY	0.906	91.6563	06/30/2026	35,000,000.00	32,079,687.50	34,966,225.59	(2,886,538.09)
91282CCW9	UNITED STATES TREASURY	0.832	90.8438	08/31/2026	25,000,000.00	22,710,937.50	24,933,574.48	(2,222,636.98)
91282CCW9	UNITED STATES TREASURY	0.902	90.8438	08/31/2026	25,000,000.00	22,710,937.50	24,876,566.18	(2,165,628.68)
91282CCZ2	UNITED STATES TREASURY	0.982	91.1250	09/30/2026	20,000,000.00	18,225,000.00	19,928,806.32	(1,703,806.32)
91282CCZ2	UNITED STATES TREASURY	2.540	91.1250	09/30/2026	15,000,000.00	13,668,750.00	14,198,514.44	(529,764.44)
91282CDG3	UNITED STATES TREASURY	2.884	91.7031	10/31/2026	10,000,000.00	9,170,312.50	9,426,732.21	(256,419.71)
912810EY0	UNITED STATES TREASURY	4.205	109.0938	11/15/2026	25,000,000.00	27,273,437.50	26,848,204.59	425,232.91
91282CDK4	UNITED STATES TREASURY	4.099	92.0000	11/30/2026	25,000,000.00	22,668,740.56	23,000,000.00	331,259.44
912810EZ7	UNITED STATES TREASURY	3.048	110.2500	02/15/2027	15,000,000.00	16,537,500.00	16,886,720.69	(349,228.69)
91282CEF4	UNITED STATES TREASURY	2.502	95.9688	03/31/2027	25,000,000.00	23,992,187.50	24,998,470.45	(1,006,282.95)
91282CEF4	UNITED STATES TREASURY	2.503	95.9688	03/31/2027	25,000,000.00	23,992,187.50	24,996,940.89	(1,004,753.39)
912828ZS2	UNITED STATES TREASURY	2.845	88.3438	05/31/2027	20,000,000.00	17,668,750.00	18,227,217.53	(558,467.53)
91282CEW7	UNITED STATES TREASURY	3.109	98.6719	06/30/2027	15,000,000.00	14,800,781.25	15,080,927.79	(280,146.54)
91282CEW7	UNITED STATES TREASURY	3.213	98.6719	06/30/2027	15,000,000.00	14,800,781.25	15,021,147.38	(220,366.13)
912810FA1	UNITED STATES TREASURY	3.247	110.7813	08/15/2027	15,000,000.00	16,617,187.50	16,845,448.96	(228,261.46)
912810FA1	UNITED STATES TREASURY	3.483	110.7813	08/15/2027	15,000,000.00	16,617,187.50	16,696,165.91	(78,978.41)
91282CFH9	UNITED STATES TREASURY	3.269	98.2500	08/31/2027	5,000,000.00	4,912,500.00	4,971,384.80	(58,884.80)
912810FB9	UNITED STATES TREASURY	4.003	110.6094	11/15/2027	15,000,000.00	16,591,406.25	16,298,942.31	292,463.94
91282CFZ9	UNITED STATES TREASURY	3.840	101.4531	11/30/2027	15,000,000.00	15,217,968.75	15,021,216.59	196,752.16
---	UNITED STATES TREASURY	1.725	96.9172	01/14/2025	1,575,000,000.00	1,524,832,812.50	1,573,318,572.07	(48,485,759.57)

Summary

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
---	---	3.660	94.6575	06/24/2024	15,152,540,676.83	14,849,446,025.91	15,080,011,139.03	(230,565,113.12)



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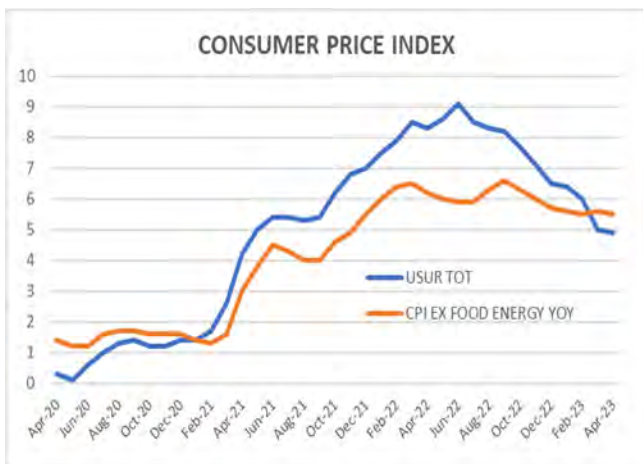
**TREASURER-TAX COLLECTOR'S
POOLED INVESTMENT FUND**

May 2023 REPORT

Is a Fed Rate Hike Pause Next?

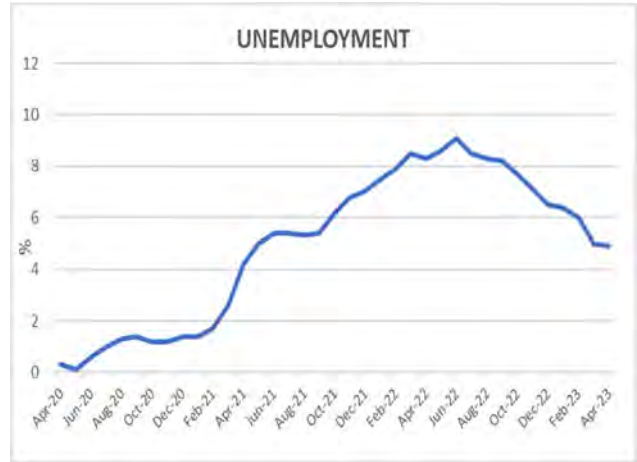
The FOMC raised the federal funds rate by 25 basis points on May 3rd, bringing the lower bound of the rate to 5.00%, up from 0.00% in March of last year. After the meeting, Fed Chairman Jerome Powell hinted towards a possible pause in rate hikes, depending on future economic data, with inflation being their primary focus. Weighing improving inflation growth rates against the strength in the economy, Fed Funds futures investors were left divided at the end of the month over expectations of another hike. As the Fed reaches its terminal rate, investors like the Treasurer-Tax Collector's Pooled Investment Fund will benefit from the current higher interest rate environment for as long as the Fed holds rates steady.

The rate of inflation seems to be normalizing, although prices remain high. One measure of inflation, the Consumer Price Index, rose 0.4% month-over-month, or 4.9% on a year-over-year (YoY) basis. While some market participants view this progress as a sign of an imminent Fed pause, others recognize this is still well above the Fed's target of 2.00% and is dog-piling on previous year's inflation growth. Indeed, April 2022 CPI rose 8.3% YoY. And April 2021 CPI, when inflation first gained steam, registered 4.2% YoY.



Strength in the labor market continues to support the Fed's ability to aggressively fight inflation. May's nonfarm payroll numbers surprised to the upside, with 253,000

jobs created. The unemployment rate fell to 3.4%, matching a 53-year low. Wage growth was strong, with average hourly earnings rising 0.5% month over month.



Housing remained resilient. Housing data continued showing stabilization in May, with some regions of the country even showing strengthening. Nationally, builder sentiment reached a 10-month high, according to the NAHB Index. Total housing starts rose 2.2% to a 1.1 million-unit pace. Permits also notched a solid gain. Riverside County is one of the bright spots in the nation. Although single family prices here are down 5.00% from a year ago, they have risen 4.00% from the recent low in January.

In Treasury market trading, the 2-year Treasury note began the month at a yield of 4.12% and ended the month at 4.40%. The 5-year Treasury note began the month at a yield of 3.63% and ended the month at 3.75%. In stocks, the Dow Jones Industrial Average began the month at 34,050 and ended the month at 33,900.

Matt Jennings

Treasurer-Tax Collector

Treasurer Tax-Collector Statement



PORTFOLIO SUMMARY

Month End Values \$
are Expressed in

000,000	May-23	Nov-22	May-22
Principal Value	13,892.33	11,799.50	11,683.06
Market Value*	13,681.46	11,506.68	11,498.06
Book Value*	13,946.20	11,820.02	11,683.06
Unrealized Gain/Loss [†]	(264.74)	(313.34)	(189.44)
Paper Gain or Loss %	-1.898%	-2.651%	-1.662%
Yield	3.72	2.49	0.86
WAM (Yrs)	1.25	1.34	1.23

* Market values do not include accrued interest.

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

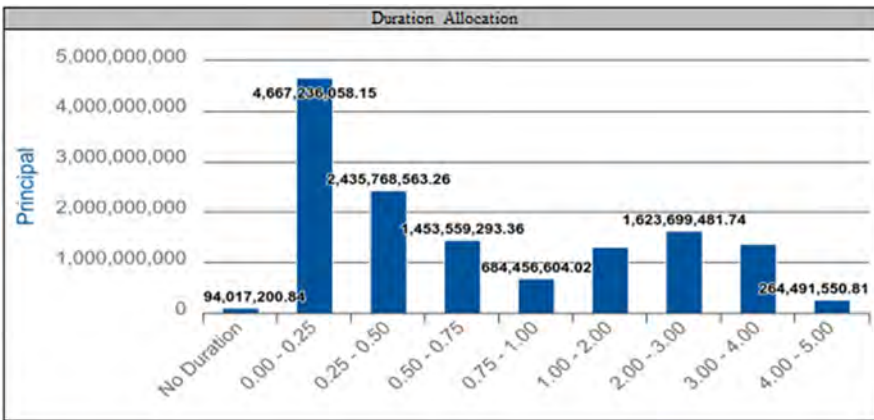
* Unrealized Gain/Loss is Market Value - Book Value

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

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

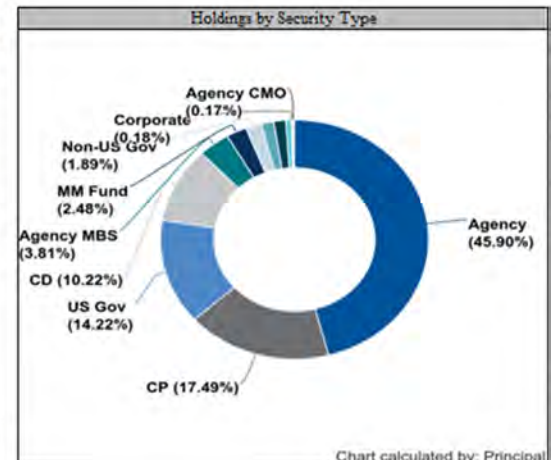
Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California Government Code 53646.

TPIF STATS



Rating	Moody's Rating	Market Value	Fitch Rating
AAA	Aaa	6,841,923,241.79	AAA
AA+	Aaa	297,158,068.93	AAA
AA	Aa2	83,401,536.85	AA
NA	NA	414,610,200.84	NA
A-1+	P-1	5,538,974,991.83	AAA
A-1	P-1	613,868,295.14	A+

Security Type	Categories to Final Maturity	Par Value	Market Price	Yield	Principal
Agency CMO	859	24,469,370.00	97.0148	4.148	24,043,664.09
Corporate	229	25,000,000.00	99.2250	4.967	24,674,750.00
Mutual Fund	---	93,213,169.12	1.0086	3.560	94,017,200.84
Repo	1	200,000,000.00	100.0000	5.030	200,000,000.00
Muni	476	212,330,000.00	97.3069	2.155	213,223,315.00
Non-US Gov	423	263,895,000.00	97.1539	2.820	262,745,432.58
MM Fund	0	344,000,000.00	1.0000	5.016	344,000,000.00
Agency MBS	1251	536,791,818.70	96.4037	4.153	528,748,336.81
CD	108	1,420,000,000.00	100.0000	5.132	1,420,000,000.00
US Gov	498	1,990,000,000.00	96.8950	2.896	1,975,655,907.38
CP	48	2,466,560,000.00	99.3528	5.057	2,429,340,937.00
Agency	651	6,432,195,250.00	96.6328	3.095	6,375,880,610.71
Total	457	14,008,454,607.82	94.5702	3.723	13,892,330,154.41



PORTFO CASHFLOWS

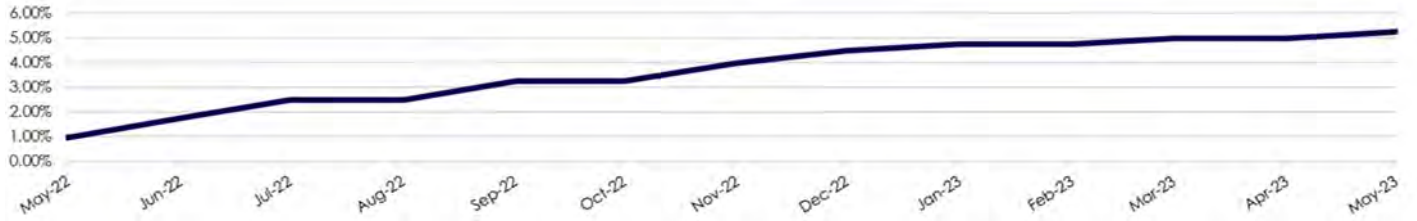
Month	Monthly Receipts	Monthly Disbursements	Difference	Required Maturated Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
05/2023					235.67		
06/2023	2,300.00	2,400.00	-100.00		135.67	3,026.65	
07/2023	1,400.00	2,100.00	-700.00	564.33	0.00	1,008.64	
08/2023	1,800.00	1,600.00	200.00		200.00	1,049.55	
09/2023	2,100.00	1,750.00	350.00		550.00	1,104.66	
10/2023	1,750.00	2,100.00	-350.00		200.00	696.94	
11/2023	1,670.00	1,800.00	-130.00		70.00	582.92	
12/2023	3,900.00	1,800.00	2100.00		2,170.00	224.20	
01/2024	1,800.00	2,800.00	-1000.00		1,170.00	620.98	
02/2024	1,600.00	2,200.00	-600.00		570.00	251.18	
03/2024	2,600.00	1,900.00	700.00		1,270.00	262.74	
04/2024	3,131.00	2,100.00	1031.00		2,301.00	199.95	
05/2024	2,300.00	3,075.25	-775.25		1,525.75	494.31	
TOTALS	26,351.00	25,625.25	725.75	564.33	10,398.09	9,522.71	13,444.12
				4.03%		67.98%	95.97%

FIXED INCOME MARKETS

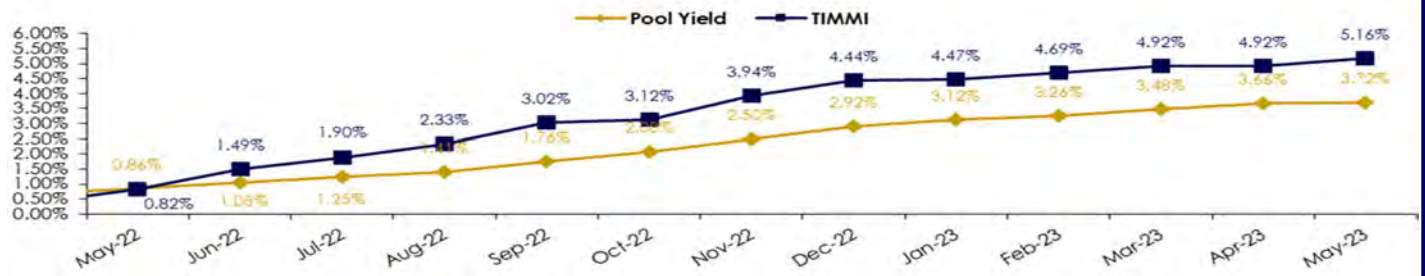
FED FUNDS UPPER LIMIT RATE

Fed Fund Rate: 5.00% to 5.25%

Next FOMC Scheduled Meeting: 06/14/2023



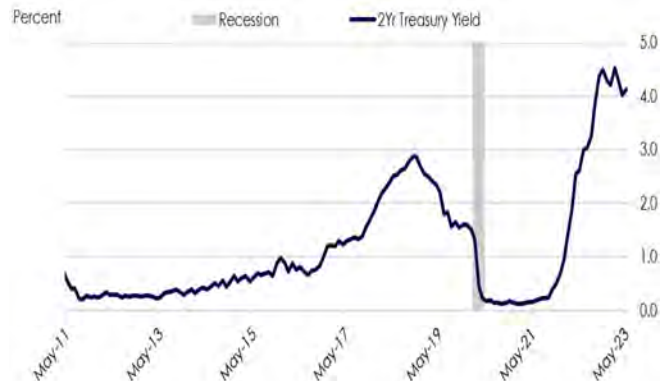
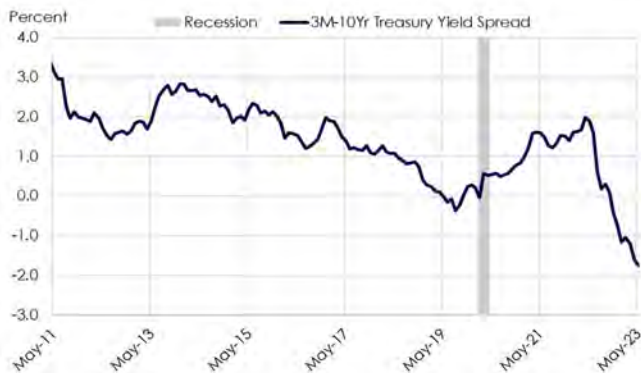
TIMMI



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

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

US Treasury Market



US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
05/31/2023 - 05/01/2023	0.25	0.32	0.32	0.26	0.19	0.10	0.05	0.01
05/31/2023	5.52	5.46	5.18	4.40	4.04	3.74	3.64	3.85
05/01/2023	5.27	5.14	4.86	4.14	3.85	3.64	3.59	3.84

Compliance Status: Full Compliance

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

Investment Category	GOVERNMENT CODE			COUNTY INVESTMENT POLICY			Actual %
	Maximum Maturity	Authorized % Limit	S&P/ Moody's	Maximum Maturity	Authorized % Limit	S&P/ Moody's	
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	4 YEARS	15%	AA-/Aa3/AA-	1.35%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	14.22%
LOCAL AGENCY OBLIGATIONS (LAO)	5 YEARS	NO LIMIT	NA	3 YEARS	2.50%	INVESTMENT GRADE	0.00%
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA	49.71%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	17.49%
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLATERALIZED TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1	10.22%
INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT AND INT'L FINANCE CORPORATION	NA	NA	NA	4 YEARS	20%	AA/Aa/AA	1.89%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	1.44%
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA	0.00%
MEDIUM TERM NOTES (MTNO)	5 YEARS	30%	A	3 YEARS	20%	A/A2/A	0.16%
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	0.67%
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS ⁽¹⁾	20%	AAA/Aaa ⁽²⁾	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	2.48%
LOCAL AGENCY INVESTMENT FUND (LAIF)	NA	NA	NA	DAILY LIQUIDITY	Max \$50 million	NA	0.00%
CASH/DEPOSIT ACCOUNT	NA	NA	NA	NA	NA	NA	0.00%

Agency
AGCY BOND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3134GKEX8	FEDERAL HOME LOAN MORTGAGE CORP	0.260	99.9854	06/01/2023	10,000,000.00	9,998,540.00	10,000,000.00	(1,460.00)
3134GKEX8	FEDERAL HOME LOAN MORTGAGE CORP	0.256	99.9854	06/01/2023	10,000,000.00	9,998,540.00	10,000,000.00	(1,460.00)
3134GKEX8	FEDERAL HOME LOAN MORTGAGE CORP	0.270	99.9854	06/01/2023	10,000,000.00	9,998,540.00	10,000,000.00	(1,460.00)
3130AS5B1	FEDERAL HOME LOAN BANKS	2.201	99.9321	06/09/2023	10,000,000.00	9,993,210.00	10,000,000.00	(6,790.00)
3130AS4G1	FEDERAL HOME LOAN BANKS	2.289	99.9399	06/09/2023	10,000,000.00	9,993,990.00	10,000,000.00	(6,010.00)
3130AS4T3	FEDERAL HOME LOAN BANKS	2.325	99.9198	06/12/2023	10,000,000.00	9,991,980.00	10,000,000.00	(8,020.00)
3133EMKQ6	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.200	99.7982	06/15/2023	15,000,000.00	14,969,730.00	15,000,000.00	(30,270.00)
3130AUNE0	FEDERAL HOME LOAN BANKS	4.780	99.9612	06/26/2023	15,000,000.00	14,994,180.00	15,000,000.00	(5,820.00)
3130AUNE0	FEDERAL HOME LOAN BANKS	4.780	99.9612	06/26/2023	10,000,000.00	9,996,120.00	10,000,000.00	(3,880.00)
3130ATEU7	FEDERAL HOME LOAN BANKS	4.017	99.8968	06/29/2023	25,000,000.00	24,974,200.00	25,000,000.00	(25,800.00)
3134GXHH0	FEDERAL HOME LOAN MORTGAGE CORP	0.220	99.5959	06/30/2023	10,000,000.00	9,959,590.00	10,000,000.00	(40,410.00)
3132X03B5	FEDERAL AGRICULTURAL MORTGAGE CORP	2.960	99.8022	06/30/2023	10,000,000.00	9,980,220.00	9,999,159.46	(18,939.46)
3130AQ2Q6	FEDERAL HOME LOAN BANKS	0.500	99.6178	06/30/2023	50,000,000.00	49,808,900.00	50,000,000.00	(191,100.00)
3130AQ7C1	FEDERAL HOME LOAN BANKS	0.500	99.6178	06/30/2023	50,000,000.00	49,808,900.00	50,000,000.00	(191,100.00)
3130ATLN5	FEDERAL HOME LOAN BANKS	4.308	99.8363	07/27/2023	25,000,000.00	24,959,075.00	25,000,000.00	(40,925.00)
3133EL3E2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	99.0356	08/10/2023	15,945,000.00	15,791,226.42	15,945,000.00	(153,773.58)
3130ATRJ8	FEDERAL HOME LOAN BANKS	4.680	99.8525	08/15/2023	25,000,000.00	24,963,125.00	24,998,919.49	(35,794.49)
3130ATY24	FEDERAL HOME LOAN BANKS	4.840	99.8885	08/15/2023	50,000,000.00	49,944,250.00	50,000,000.00	(55,750.00)
3136G4K51	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.310	98.9566	08/17/2023	15,000,000.00	14,843,490.00	15,000,000.00	(156,510.00)
3135G0U43	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.345	99.3019	09/12/2023	30,000,000.00	29,790,570.00	30,043,325.57	(252,755.57)
3130ATEZ6	FEDERAL HOME LOAN BANKS	4.200	99.6159	09/20/2023	15,000,000.00	14,942,385.00	15,000,000.00	(57,615.00)
3133EMLE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.190	98.4057	09/22/2023	10,000,000.00	9,840,570.00	10,000,000.00	(159,430.00)
3130ATBH9	FEDERAL HOME LOAN BANKS	3.700	99.4349	09/27/2023	20,000,000.00	19,886,980.00	20,000,000.00	(113,020.00)
3130ASLE7	FEDERAL HOME LOAN BANKS	3.203	99.2658	09/29/2023	25,000,000.00	24,816,450.00	25,000,000.00	(183,550.00)
3130ATE52	FEDERAL HOME LOAN BANKS	4.200	99.5848	09/29/2023	50,000,000.00	49,792,400.00	50,000,000.00	(207,600.00)
3133EJD48	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.092	99.2197	10/02/2023	10,000,000.00	9,921,970.00	9,998,603.94	(76,633.94)
3133EMDM1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.270	98.0250	10/20/2023	10,000,000.00	9,802,500.00	10,000,000.00	(197,500.00)
3130A0UH3	FEDERAL HOME LOAN BANKS	5.011	99.8364	10/27/2023	25,000,000.00	24,959,100.00	25,000,000.00	(40,900.00)
3130A0YV0	FEDERAL HOME LOAN BANKS	5.047	99.8292	11/01/2023	25,000,000.00	24,957,300.00	24,996,293.60	(38,993.60)
3137EAZ87	FEDERAL HOME LOAN MORTGAGE CORP	0.280	99.8340	11/06/2023	10,000,000.00	9,783,400.00	9,998,701.04	(215,301.04)
313588N97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.111	99.6735	11/07/2023	15,000,000.00	14,651,025.00	14,673,056.25	(22,031.25)
3130A0UB8	FEDERAL HOME LOAN BANKS	5.010	99.8316	11/08/2023	50,000,000.00	49,915,800.00	50,000,000.00	(84,200.00)
3135G0F65	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.310	99.6620	11/16/2023	5,000,000.00	4,883,100.00	5,000,000.00	(116,900.00)
3134GXBL7	FEDERAL HOME LOAN MORTGAGE CORP	0.325	99.7157	11/16/2023	15,000,000.00	14,657,355.00	14,998,271.98	(340,916.98)
3135GA3N9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.300	99.6576	11/16/2023	10,000,000.00	9,765,760.00	10,000,000.00	(234,240.00)
3133EN2T6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.800	99.6322	11/21/2023	15,000,000.00	14,944,830.00	14,996,569.20	(51,739.20)
3134GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	99.5553	11/24/2023	10,710,000.00	10,448,172.63	10,709,565.58	(261,392.95)
3134GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	99.5553	11/24/2023	10,000,000.00	9,755,530.00	9,999,597.71	(244,067.71)
3130APXH3	FEDERAL HOME LOAN BANKS	2.589	99.7420	11/27/2023	20,000,000.00	19,548,400.00	19,829,477.23	(281,077.23)
3133EMHL9	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.310	99.4676	11/30/2023	10,000,000.00	9,746,760.00	10,000,000.00	(253,240.00)
3133EMJQ6	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.253	99.3499	12/08/2023	9,931,000.00	9,667,818.57	9,931,007.27	(263,188.70)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	99.1448	12/21/2023	20,000,000.00	19,428,960.00	19,997,208.45	(568,248.45)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	99.1448	12/21/2023	10,000,000.00	9,714,480.00	9,998,608.05	(284,128.05)
3130AKKP0	FEDERAL HOME LOAN BANKS	0.235	99.1209	12/22/2023	15,000,000.00	14,568,135.00	14,996,244.34	(428,109.34)
3130AQF57	FEDERAL HOME LOAN BANKS	0.736	99.3887	12/22/2023	25,000,000.00	24,347,175.00	24,984,630.14	(637,455.14)
3130AUE67	FEDERAL HOME LOAN BANKS	4.838	99.6148	12/27/2023	25,000,000.00	24,903,700.00	24,987,765.15	(84,065.15)
3130AKL79	FEDERAL HOME LOAN BANKS	0.250	99.0759	12/28/2023	10,000,000.00	9,707,590.00	10,000,000.00	(292,410.00)
3133EMLT7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	99.0536	12/28/2023	15,000,000.00	14,558,040.00	14,997,836.14	(439,796.14)
3133EMLT7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.244	99.0536	12/28/2023	10,000,000.00	9,705,360.00	9,998,055.22	(292,695.22)
3130ASKB4	FEDERAL HOME LOAN BANKS	3.350	98.8000	12/29/2023	25,000,000.00	24,700,000.00	25,000,000.00	(300,000.00)
3133EN5M8	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.875	99.6692	01/10/2024	25,000,000.00	24,917,300.00	25,000,000.00	(82,700.00)
3130A0UM92	FEDERAL HOME LOAN BANKS	4.847	99.5847	01/19/2024	25,000,000.00	24,896,175.00	24,985,078.90	(88,903.90)
3134GWCW6	FEDERAL HOME LOAN MORTGAGE CORP	0.420	96.8636	01/24/2024	15,000,000.00	14,529,540.00	15,000,000.00	(470,460.00)
3130A0QC1	FEDERAL HOME LOAN BANKS	4.875	99.6448	01/30/2024	25,000,000.00	24,911,200.00	25,000,000.00	(88,800.00)
3130A0QC1	FEDERAL HOME LOAN BANKS	4.875	99.6448	01/30/2024	25,000,000.00	24,911,200.00	25,000,000.00	(88,800.00)
3130A0UR7	FEDERAL HOME LOAN BANKS	5.101	99.5674	02/02/2024	25,755,000.00	25,643,583.87	25,695,962.52	(52,378.65)
3130A0ZM9	FEDERAL HOME LOAN BANKS	5.100	99.7919	02/21/2024	50,000,000.00	49,895,950.00	50,000,000.00	(104,050.00)
3135GA5A5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	96.2877	02/23/2024	20,000,000.00	19,257,540.00	20,000,000.00	(742,460.00)
3130A0VLJ2	FEDERAL HOME LOAN BANKS	5.058	99.6665	02/27/2024	50,000,000.00	49,833,250.00	50,000,000.00	(166,750.00)
3133ELM99	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.542	99.1384	02/28/2024	5,000,000.00	4,856,920.00	5,000,000.00	(143,080.00)
3136G4Z97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.375	96.2545	02/28/2024	10,000,000.00	9,625,450.00	10,000,000.00	(374,550.00)
3130ARHG9	FEDERAL HOME LOAN BANKS	2.180	99.6683	02/28/2024	7,000,000.00	6,836,781.00	6,996,921.19	(160,140.19)
3133EPCB9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.116	99.8329	02/28/2024	25,000,000.00	24,958,225.00	24,996,460.27	(38,235.27)
3130A0VJ1	FEDERAL HOME LOAN BANKS	5.337	99.9134	03/06/2024	50,000,000.00	49,956,700.00	49,967,983.61	(11,283.61)
3133ENRR3	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	99.1775	03/14/2024	20,000,000.00	19,435,500.00	19,978,641.86	(543,141.86)
3133EMTW2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.307	96.1197	03/18/2024	25,000,000.00	24,029,925.00	24,998,575.63	(968,650.63)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.279	95.8139	03/28/2024	15,000,000.00	14,372,085.00	14,998,854.85	(626,769.85)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	95.8139	03/28/2024	10,000,000.00	9,581,390.00	10,000,000.00	(418,610.00)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	95.8139	03/28/2024	15,000,000.00	14,372,085.00	15,000,000.00	(627,915.00)
3136G43W1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.320	95.8535	03/28/2024	10,000,000.00	9,585,350.00	10,000,000.00	(414,650.00)
3130ARF55	FEDERAL HOME LOAN BANKS	2.000	99.2730	03/28/2024	10,000,000.00	9,727,300.00	10,000,000.00	(272,700.00)
3130A0VF3	FEDERAL HOME LOAN BANKS	5.150	99.7063	03/28/2024	50,000,000.00	49,853,150.00	50,000,000.00	(146,850.00)
3130A0VBR2	FEDERAL HOME LOAN BANKS	5.514	99.8674	04/01/2024	20,000,000.00	19,973,480.00	20,000,000.00	(26,520.00)
3133EMV12	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.330	95.7672	04/05/2024	10,000,000.00	9,576,720.00	10,000,000.00	(423,280.00)
3130ALTJ3	FEDERAL HOME LOAN BANKS	0.375	95.7690	04/08/2024	10,000,000.00	9,576,900.00	10,000,000.00	(423,100.00)
3130A0VKY7	FEDERAL HOME LOAN BANKS	5.000	99.7055	04/10/2024	15,000,000.00	14,955,825.00	15,000,000.00	(44,175.00)
3135GAGD7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.100	99.6629	04/11/2024	15,000,000.00	14,949,435.00	15,000,000.00	(50,565.00)
3133ENU57	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.580	99.6055	04/18/2024	10,000,000.00	9,760,550.00	10,000,000.00	(239,450.00)
3133ENU57	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.721	99.6055	04/18/2024	10,520,000.00	10,268,090.00	10,507,332.29	(239,233.69)
3135GAGQ8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.050	99.6073	04/19/2024	15,000,000.00	14,941,095.00	15,000,000.00	(58,905.00)
3130A0VPN6	FEDERAL HOME LOAN BANKS	5.120	99.6882	04/26/2024	10,000,000.00	9,968,820.00	10,000,000.00	(31,180.00)
3134GWAL0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	95.6364	04/29/2024	15,000,000.00	14,345,460.00	15,000,000.00	(654,540.00)
3130A0WBC3	FEDERAL HOME LOAN BANKS	5.210	99.9154	05/01/2024	50,000,000.00	49,957,700.00	50,000,000.00	(42,300.00)
3135GA2P5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.356	95.4587	05/03/2024	3,500,000.00	3,341,054.50	3,499,814.22	(158,759.72)
3130A0VKR2	FEDERAL HOME LOAN BANKS	5.174	99.6837	05/03/2024	15,000,000.00	14,952,555.00	15,000,000.00	(47,445.00)
3130A0VMG4	FEDERAL HOME LOAN BANKS	5.284	99.7049	05/06/2024	50,000,000.00	49,852,450.00	50,000,000.00	(147,550.00)
3130A0W388	FEDERAL HOME LOAN BANKS	4.751	99.4983	05/08/2024	15,000,000.00	14,924,745.00	15,000,000.00	(75,255.00)
3130A0WM74	FEDERAL HOME LOAN BANKS	4.383	99.1463	05/15/2024	15,000,000.00	14,871,945.00	15,000,000.00	(128,055.00)
3130A0VM90	FEDERAL HOME LOAN BANKS	4.388	99.0727	05/15/2024	15,000,000.00	14,860,905.00	14,988,250.62	(127,345.62)
3130A0VZU9</								

3134GYFM9	FEDERAL HOME LOAN MORTGAGE CORP	5.050	99.4119	08/01/2024	15,000,000.00	14,911,785.00	15,000,000.00	(88,215.00)
3136G4J38	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.410	94.3630	08/12/2024	15,000,000.00	14,154,450.00	15,000,000.00	(845,550.00)
3133ELAJ0	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.882	94.3597	08/19/2024	10,000,000.00	9,435,970.00	10,000,000.00	(281,952.35)
3136G4P31	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.450	94.3365	08/19/2024	3,701,000.00	3,491,393.87	3,701,000.00	(209,606.14)
3135G4R89	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	94.2604	08/23/2024	15,000,000.00	14,139,060.00	15,000,000.00	(860,940.00)
3133EL5S9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.905	94.2104	09/03/2024	10,000,000.00	9,421,040.00	10,000,000.00	(286,368.09)
3133EKQ47	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.693	96.4704	09/10/2024	2,064,000.00	1,991,149.06	2,073,886.02	(82,736.96)
3134GWN85	FEDERAL HOME LOAN MORTGAGE CORP	0.450	94.1103	09/10/2024	10,000,000.00	9,411,030.00	10,000,000.00	(588,970.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	94.0497	09/10/2024	10,000,000.00	9,404,970.00	10,000,000.00	(595,030.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	94.0497	09/10/2024	10,000,000.00	9,404,970.00	10,000,000.00	(595,030.00)
3134GWN44	FEDERAL HOME LOAN MORTGAGE CORP	0.450	94.1012	09/11/2024	10,000,000.00	9,410,120.00	10,000,000.00	(589,880.00)
3136G43H4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.400	93.9938	09/16/2024	10,000,000.00	9,399,380.00	10,000,000.00	(600,620.00)
3133EK75	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.671	95.8485	09/17/2024	6,128,000.00	5,873,596.08	6,122,544.01	(248,947.93)
3134GXVM3	FEDERAL HOME LOAN MORTGAGE CORP	3.001	97.2823	09/23/2024	15,000,000.00	14,592,345.00	15,000,000.00	(407,655.00)
3130ANX88	FEDERAL HOME LOAN BANKS	0.500	94.0176	09/27/2024	10,000,000.00	9,401,760.00	10,000,000.00	(598,240.00)
3130ALHT7	FEDERAL HOME LOAN BANKS	0.510	94.0397	09/30/2024	25,000,000.00	23,509,925.00	25,000,000.00	(1,490,075.00)
3130APBH7	FEDERAL HOME LOAN BANKS	0.590	94.1156	09/30/2024	20,000,000.00	18,823,120.00	19,994,667.88	(1,171,547.88)
3130ARMT5	FEDERAL HOME LOAN BANKS	2.838	96.8690	10/25/2024	10,000,000.00	9,686,900.00	9,994,947.37	(308,047.37)
3135G0E68	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	93.3709	11/18/2024	10,000,000.00	9,337,090.00	10,000,000.00	(662,910.00)
3130ALF25	FEDERAL HOME LOAN BANKS	0.400	93.2684	11/26/2024	5,000,000.00	4,663,420.00	5,000,000.00	(336,580.00)
3130AK3T1	FEDERAL HOME LOAN BANKS	0.500	93.3559	12/09/2024	10,000,000.00	9,335,590.00	10,000,000.00	(664,410.00)
3133ENGN4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.970	94.0339	12/09/2024	10,000,000.00	9,403,390.00	10,000,000.00	(596,610.00)
3130ANR88	FEDERAL HOME LOAN BANKS	0.553	93.3644	12/17/2024	10,000,000.00	9,336,440.00	9,999,524.01	(663,084.01)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	92.9200	12/23/2024	5,000,000.00	4,646,000.00	5,000,000.00	(354,000.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	92.9200	12/23/2024	15,000,000.00	13,938,000.00	15,000,000.00	(1,062,000.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.339	92.9200	12/23/2024	10,000,000.00	9,292,000.00	9,997,056.41	(705,056.41)
3133ENK58	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.202	94.5467	01/06/2025	5,000,000.00	4,727,335.00	4,993,967.69	(266,632.69)
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.098	95.2843	01/07/2025	10,000,000.00	9,528,430.00	10,082,685.62	(554,255.62)
3134GWE79	FEDERAL HOME LOAN MORTGAGE CORP	0.510	93.3052	01/29/2025	15,000,000.00	13,995,780.00	15,000,000.00	(1,004,220.00)
3133ENPY0	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	95.1756	02/25/2025	5,000,000.00	4,758,780.00	4,998,841.24	(240,061.24)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.512	92.7116	03/03/2025	10,000,000.00	9,271,160.00	9,994,511.65	(723,351.65)
3130AR4V0	FEDERAL HOME LOAN BANKS	0.480	92.7116	03/03/2025	5,000,000.00	4,635,580.00	5,000,000.00	(364,420.00)
3130AR4G3	FEDERAL HOME LOAN BANKS	2.150	95.3423	03/14/2025	5,000,000.00	4,767,115.00	5,000,000.00	(232,885.00)
3130ALLP7	FEDERAL HOME LOAN BANKS	4.264	95.9804	03/14/2025	3,500,000.00	3,359,314.00	3,380,152.23	(20,838.23)
3130ALLP3	FEDERAL HOME LOAN BANKS	0.688	92.8466	03/17/2025	15,926,000.00	13,926,990.00	14,989,849.70	(1,062,859.70)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	92.8466	03/17/2025	25,000,000.00	23,211,650.00	24,977,224.33	(1,765,574.33)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	92.8826	03/24/2025	10,000,000.00	9,288,260.00	10,000,000.00	(711,740.00)
3134GWT22	FEDERAL HOME LOAN MORTGAGE CORP	0.475	92.4983	03/24/2025	15,000,000.00	13,874,745.00	15,000,000.00	(1,125,255.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	92.7475	03/25/2025	10,000,000.00	9,274,750.00	10,000,000.00	(725,250.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	92.7475	03/25/2025	10,000,000.00	9,274,750.00	10,000,000.00	(725,250.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	92.7475	03/25/2025	10,000,000.00	9,274,750.00	10,000,000.00	(725,250.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	95.1516	03/25/2025	5,000,000.00	4,757,580.00	5,000,000.00	(242,420.00)
3134GWP26	FEDERAL HOME LOAN MORTGAGE CORP	0.500	92.5113	03/28/2025	10,000,000.00	9,251,130.00	10,000,000.00	(748,870.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	92.8427	04/01/2025	10,000,000.00	9,284,270.00	10,000,000.00	(715,730.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	92.8427	04/01/2025	10,000,000.00	9,284,270.00	10,000,000.00	(715,730.00)
3130ALWL4	FEDERAL HOME LOAN BANKS	0.720	92.8119	04/08/2025	15,000,000.00	13,921,785.00	15,000,000.00	(1,078,215.00)
3130ALDX9	FEDERAL HOME LOAN BANKS	0.500	92.1307	05/23/2025	14,750,000.00	13,589,278.25	14,750,000.00	(1,160,721.75)
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	92.5687	05/27/2025	10,000,000.00	9,256,870.00	10,000,000.00	(743,130.00)
3134GVM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	92.5246	05/28/2025	5,000,000.00	4,626,230.00	5,000,000.00	(373,770.00)
3134GVM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	92.5246	05/28/2025	10,000,000.00	9,252,460.00	10,000,000.00	(747,540.00)
3134GVB31	FEDERAL HOME LOAN MORTGAGE CORP	0.760	92.5620	05/28/2025	15,000,000.00	13,884,300.00	14,997,002.02	(1,112,702.02)
3130ARSC6	FEDERAL HOME LOAN BANKS	2.900	96.3028	05/29/2025	10,000,000.00	9,630,280.00	10,000,000.00	(369,720.00)
3134GVE95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	92.6577	06/09/2025	15,000,000.00	13,898,655.00	15,000,000.00	(1,101,345.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.680	92.3017	06/10/2025	5,025,000.00	4,638,160.43	5,025,000.00	(386,839.58)
3134GVP91	FEDERAL HOME LOAN MORTGAGE CORP	0.500	91.9143	06/16/2025	5,000,000.00	4,595,715.00	5,000,000.00	(404,285.00)
3130ALHZ0	FEDERAL HOME LOAN BANKS	0.530	91.9571	06/18/2025	10,000,000.00	9,195,710.00	10,000,000.00	(804,290.00)
3135GA24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	91.8543	06/24/2025	10,000,000.00	9,185,430.00	10,000,000.00	(814,570.00)
3134GXYR9	FEDERAL HOME LOAN MORTGAGE CORP	3.560	97.1632	06/27/2025	10,000,000.00	9,716,320.00	10,000,000.00	(283,680.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	92.1576	06/30/2025	5,000,000.00	4,607,880.00	5,000,000.00	(392,120.00)
3130ALU93	FEDERAL HOME LOAN BANKS	0.750	92.3527	06/30/2025	10,000,000.00	9,235,270.00	10,000,000.00	(764,730.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	92.3330	06/30/2025	5,000,000.00	4,616,650.00	5,000,000.00	(383,350.00)
3136G4XR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	92.2851	07/07/2025	14,900,000.00	13,750,479.90	14,900,000.00	(1,149,520.10)
3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.730	92.2106	07/15/2025	15,000,000.00	13,831,590.00	15,000,000.00	(1,168,410.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	92.0543	07/29/2025	15,000,000.00	13,808,145.00	15,000,000.00	(1,191,855.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.8521	07/29/2025	10,000,000.00	9,185,210.00	10,000,000.00	(814,790.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.8521	07/29/2025	10,000,000.00	9,185,210.00	10,000,000.00	(814,790.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	91.9721	08/04/2025	10,000,000.00	9,197,210.00	10,000,000.00	(802,790.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	91.9721	08/04/2025	15,000,000.00	13,795,815.00	15,000,000.00	(1,204,185.00)
3133EPK42	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.019	99.1511	08/18/2025	10,000,000.00	9,915,110.00	9,996,559.54	(81,449.54)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	91.5574	08/19/2025	15,000,000.00	13,733,610.00	15,000,000.00	(1,266,390.00)
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORP	0.625	91.7211	08/19/2025	10,000,000.00	9,172,110.00	10,000,000.00	(827,890.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	91.5138	08/25/2025	5,000,000.00	4,575,690.00	5,000,000.00	(424,310.00)
3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.6109	08/26/2025	10,000,000.00	9,161,090.00	10,000,000.00	(838,910.00)
3136G4Z29	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	91.6561	08/27/2025	5,000,000.00	4,482,805.00	5,000,000.00	(417,195.00)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	91.7084	08/27/2025	8,650,000.00	7,932,776.60	8,650,000.00	(717,223.40)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	91.3360	09/15/2025	10,000,000.00	9,133,600.00	10,000,000.00	(866,400.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	91.3360	09/15/2025	15,000,000.00	13,700,400.00	15,000,000.00	(1,299,600.00)
3137EAXE3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	91.2899	09/23/2025	10,000,000.00	9,128,990.00	9,972,114.93	(843,124.93)
3134GWTG1	FEDERAL HOME LOAN MORTGAGE CORP	0.600	91.3345	09/30/2025	5,000,000.00	4,566,725.00	5,000,000.00	(433,275.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.580	91.1449	10/20/2025	10,000,000.00	9,114,490.00	10,000,000.00	(885,510.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.587	91.1449	10/20/2025	10,000,000.00	9,114,490.00	9,998,312.74	(883,822.74)
3134GZWV1	FEDERAL HOME LOAN MORTGAGE CORP	1.238	91.2863	10/22/2025	15,000,000.00	13,692,945.00	14,794,432.42	(1,101,487.42)
3136G45C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.540	91.0043	10/27/2025	10,000,000.00	9,100,430.00	10,000,000.00	(899

3130ALH56	FEDERAL HOME LOAN BANKS	0.750	90.2956	03/18/2026	10,000,000.00	9,029,560.00	10,000,000.00	(970,440.00)
3130ALHG2	FEDERAL HOME LOAN BANKS	0.750	90.2956	03/18/2026	10,000,000.00	9,029,560.00	10,000,000.00	(970,440.00)
3130ALFW9	FEDERAL HOME LOAN BANKS	0.790	90.3981	03/18/2026	15,000,000.00	13,559,715.00	15,000,000.00	(1,440,285.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.8785	03/23/2026	14,625,000.00	13,290,980.63	14,625,000.00	(1,334,019.38)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.8785	03/23/2026	14,625,000.00	13,290,980.63	14,625,000.00	(1,334,019.38)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.8785	03/23/2026	9,750,000.00	8,860,653.75	9,750,000.00	(889,346.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.8785	03/23/2026	9,750,000.00	8,860,653.75	9,750,000.00	(889,346.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	90.8785	03/23/2026	8,921,250.00	8,107,498.18	8,917,272.65	(809,774.47)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.8785	03/23/2026	19,500,000.00	17,721,307.50	19,500,000.00	(1,778,692.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.8785	03/23/2026	9,750,000.00	8,860,653.75	9,750,000.00	(889,346.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.8785	03/23/2026	19,500,000.00	17,721,307.50	19,500,000.00	(1,778,692.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	90.8785	03/23/2026	19,500,000.00	17,721,307.50	18,467,163.67	(745,856.17)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	90.5029	03/25/2026	10,000,000.00	9,050,290.00	10,000,000.00	(949,710.00)
3133ENUL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.110	95.6200	04/13/2026	10,000,000.00	9,562,000.00	10,000,000.00	(438,000.00)
3133EMZ54	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	90.2962	05/18/2026	5,000,000.00	4,514,810.00	5,000,000.00	(485,190.00)
3130AVZ96	FEDERAL HOME LOAN BANKS	5.500	99.5347	05/18/2026	10,000,000.00	9,953,470.00	10,000,000.00	(46,530.00)
3130AMJN3	FEDERAL HOME LOAN BANKS	1.030	90.5982	05/26/2026	5,000,000.00	4,529,910.00	5,000,000.00	(470,090.00)
3130AMKB7	FEDERAL HOME LOAN BANKS	1.050	90.6520	05/26/2026	15,000,000.00	13,597,800.00	15,000,000.00	(1,402,200.00)
3130AMME9	FEDERAL HOME LOAN BANKS	1.000	90.5170	05/26/2026	10,000,000.00	9,051,700.00	10,000,000.00	(948,300.00)
3130AMSS2	FEDERAL HOME LOAN BANKS	1.000	90.3762	06/08/2026	15,000,000.00	13,556,430.00	15,000,000.00	(1,443,570.00)
3130AMMZ2	FEDERAL HOME LOAN BANKS	1.000	90.3380	06/10/2026	5,000,000.00	4,516,900.00	5,000,000.00	(483,100.00)
3130AMWT5	FEDERAL HOME LOAN BANKS	1.050	90.4008	06/26/2026	15,000,000.00	13,560,120.00	15,000,000.00	(1,439,880.00)
3130AMT69	FEDERAL HOME LOAN BANKS	1.070	90.4565	06/26/2026	10,000,000.00	9,045,650.00	10,000,000.00	(954,350.00)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	97.3981	06/29/2026	5,250,000.00	5,113,400.25	5,250,000.00	(136,599.75)
3130AN3B4	FEDERAL HOME LOAN BANKS	1.020	90.2525	07/06/2026	15,000,000.00	13,537,875.00	15,000,000.00	(1,462,125.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	90.0960	07/13/2026	10,000,000.00	9,009,600.00	10,000,000.00	(990,400.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	90.0960	07/13/2026	10,000,000.00	9,009,600.00	10,000,000.00	(990,400.00)
3130AN5K2	FEDERAL HOME LOAN BANKS	4.366	92.3259	07/20/2026	2,375,000.00	2,192,740.13	2,179,888.34	(12,851.78)
3130AN3R9	FEDERAL HOME LOAN BANKS	1.130	90.4749	07/20/2026	10,000,000.00	9,047,490.00	10,000,000.00	(952,510.00)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.174	97.1311	07/20/2026	10,000,000.00	9,713,110.00	9,992,946.61	(279,836.61)
3130ANBX7	FEDERAL HOME LOAN BANKS	1.000	90.0679	07/22/2026	15,000,000.00	13,510,185.00	15,000,000.00	(1,489,815.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	90.0626	07/27/2026	10,000,000.00	9,006,260.00	10,000,000.00	(993,740.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	90.0626	07/27/2026	15,000,000.00	13,509,390.00	15,000,000.00	(1,490,610.00)
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.629	96.6929	07/27/2026	20,000,000.00	19,338,580.00	20,009,256.20	(670,676.20)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.590	101.0684	07/27/2026	5,000,000.00	5,053,420.00	4,987,356.61	66,063.39
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.638	101.0684	07/27/2026	5,000,000.00	5,053,420.00	4,980,477.43	72,942.57
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.477	101.0684	07/27/2026	5,000,000.00	5,053,420.00	5,003,588.87	49,831.13
3133END80	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.873	96.6871	08/03/2026	10,000,000.00	9,668,710.00	10,037,760.71	(369,050.71)
3130ANFD7	FEDERAL HOME LOAN BANKS	1.000	90.0007	08/05/2026	10,000,000.00	9,000,070.00	10,000,000.00	(999,930.00)
3134G4V33	FEDERAL HOME LOAN MORTGAGE CORP	5.002	99.8935	08/10/2026	4,500,000.00	4,495,207.50	4,500,000.00	(4,792.50)
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	89.9246	08/17/2026	10,000,000.00	8,992,460.00	10,000,000.00	(1,007,540.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	90.1928	08/20/2026	10,000,000.00	9,019,280.00	10,000,000.00	(980,720.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	90.1928	08/20/2026	10,000,000.00	9,019,280.00	9,824,460.49	(805,180.49)
3130ANMH0	FEDERAL HOME LOAN BANKS	3.132	90.1928	08/20/2026	15,000,000.00	13,528,920.00	14,084,536.59	(555,616.59)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137	97.0042	08/24/2026	5,000,000.00	4,850,210.00	4,998,222.73	(148,012.73)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.294	97.0042	08/24/2026	5,000,000.00	4,850,210.00	4,974,604.52	(124,394.52)
3130ANPF1	FEDERAL HOME LOAN BANKS	1.000	89.8492	08/25/2026	10,000,000.00	8,984,920.00	10,000,000.00	(1,015,080.00)
3130ANSC5	FEDERAL HOME LOAN BANKS	1.000	89.8410	08/26/2026	15,000,000.00	13,476,150.00	15,000,000.00	(1,523,850.00)
3130ANT59	FEDERAL HOME LOAN BANKS	1.000	89.8428	08/26/2026	15,000,000.00	13,476,420.00	15,000,000.00	(1,523,580.00)
3130ATHF5	FEDERAL HOME LOAN BANKS	3.941	99.0847	09/11/2026	5,000,000.00	4,954,235.00	4,971,299.02	(17,064.02)
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	100.6045	09/11/2026	1,000,000.00	1,006,045.00	998,158.20	7,886.80
3130APSM3	FEDERAL HOME LOAN BANKS	1.040	89.9701	09/28/2026	15,000,000.00	13,495,515.00	15,000,000.00	(1,504,485.00)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	89.9994	09/28/2026	15,000,000.00	13,499,910.00	15,000,000.00	(1,500,090.00)
3130ANYN4	FEDERAL HOME LOAN BANKS	1.000	89.8401	09/30/2026	10,000,000.00	8,984,010.00	10,000,000.00	(1,015,990.00)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	100.3316	10/19/2026	5,000,000.00	5,016,580.00	4,989,509.65	27,070.35
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	100.3316	10/19/2026	5,000,000.00	5,016,580.00	4,989,509.65	27,070.35
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	90.1287	10/20/2026	10,000,000.00	9,964,120.17	9,964,120.17	(951,250.17)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	90.1287	10/20/2026	10,000,000.00	9,012,870.00	9,934,604.90	(921,734.90)
3133EN7A2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.827	98.4781	10/26/2026	4,300,000.00	4,234,558.30	4,272,865.56	(38,307.26)
3134G4C73	FEDERAL HOME LOAN MORTGAGE CORP	3.046	89.0636	10/27/2026	20,000,000.00	17,812,720.00	18,580,447.69	(767,727.69)
3134G4W47	FEDERAL HOME LOAN MORTGAGE CORP	3.092	89.0636	10/27/2026	20,000,000.00	17,812,720.00	18,546,679.27	(733,959.27)
3134G4W47	FEDERAL HOME LOAN MORTGAGE CORP	3.488	89.0636	10/27/2026	5,000,000.00	4,453,180.00	4,577,423.90	(124,243.90)
3134G6C53	FEDERAL HOME LOAN MORTGAGE CORP	3.122	89.0571	10/28/2026	15,000,000.00	13,358,565.00	13,899,981.52	(541,416.52)
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	96.0699	10/29/2026	10,000,000.00	9,606,990.00	10,000,000.00	(393,010.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.430	90.7779	11/23/2026	10,000,000.00	9,077,790.00	10,000,000.00	(922,210.00)
3130APWW1	FEDERAL HOME LOAN BANKS	1.503	90.9971	11/24/2026	20,000,000.00	18,199,420.00	19,997,902.14	(1,798,482.14)
3130ATV84	FEDERAL HOME LOAN BANKS	3.986	101.5972	12/11/2026	5,000,000.00	5,079,860.00	5,082,721.68	(2,861.68)
3133EN4G2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.923	99.7715	12/15/2026	25,000,000.00	24,942,875.00	25,013,496.41	(70,621.41)
3130AQF65	FEDERAL HOME LOAN BANKS	1.306	90.9705	12/21/2026	10,000,000.00	9,097,050.00	9,980,774.80	(883,724.80)
3130AQY94	FEDERAL HOME LOAN BANKS	1.500	90.8245	12/30/2026	25,000,000.00	22,706,125.00	25,000,000.00	(2,293,875.00)
3133ENK29	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.908	90.6657	01/11/2027	10,000,000.00	9,065,670.00	9,849,499.44	(783,829.44)
3133ENL21	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	91.4561	01/26/2027	10,000,000.00	9,145,610.00	9,972,161.80	(826,551.80)
3130AQH55	FEDERAL HOME LOAN BANKS	1.984	91.2343	01/28/2027	10,000,000.00	9,123,430.00	9,901,332.50	(777,902.50)
3130AQH55	FEDERAL HOME LOAN BANKS	2.086	91.2343	01/28/2027	20,000,000.00	18,246,860.00	19,732,451.36	(1,485,591.36)
3130AQK44	FEDERAL HOME LOAN BANKS	1.750	91.3775	01/28/2027	11,250,000.00	10,279,968.75	11,250,000.00	(970,031.25)
3130AKYH3	FEDERAL HOME LOAN BANKS	1.746	88.4610	02/10/2027	10,000,000.00	8,846,100.00	9,677,120.37	(831,020.37)
3130AL2X1	FEDERAL HOME LOAN BANKS	3.001	88.4825	02/17/2027	10,000,000.00	8,848,250.00	9,261,136.63	(412,886.63)
3134GYZ29	FEDERAL HOME LOAN MORTGAGE CORP	4.750	99.0382	02/23/2027	10,000,000.00	9,903,820.00	10,000,000.00	(96,180.00)
3130ALEDD	FEDERAL HOME LOAN BANKS	2.050	89.0003	02/24/2027	15,000,000.00	13,350,045.00	14,454,625.83	(1,104,580.83)
3130AQRQ8	FEDERAL HOME LOAN BANKS	3.001	89.0003	02/24/2027	20,000,000.00	17,800,060.00	18,628,653.50	(828,593.50)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	91.9825	02/25/2027	10,000,000.00	9,198,250.00	10,000,000.00	(801,750.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	91.9825	02/25/2027	5,000,000.00	4,599,125.00	5,000,000.00	(400,875.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	93.3774	03/22/2027	5,000,000.00	4,668,870.00	5,000,000.00	(331,130.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	94.5623	03/25/2027	10,000,000.00	9,456,230.00	10,000,000.00	(543,770.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	94.5623	03/25/2027	10,000,000.00	9,456,230.00	10,000,000.00	(543,770.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	94.5623	03/25/2027	10,000,000.00	9,456,230.00	10,000,000.00	(543,770.00)
3133ENV97	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.913	96.0766	04/26/2027	10,000,000.00	9,607,660.00	9,986,265.06	(378,605.06)
3133ENV67	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.606	98.7631	04/26/2027	8,000,000.00	7,901,048.00	8,005,733.08	(104,685.08)
3133ENV67	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.623	98.7631	04/26/2027	2,000,000.00	1,975,262.00	2,000,251.74	(24,989.74)
3133ENV67	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.744	98.7631	04/26/2027	4,820,000.00	4,760,381.42	4,799,673.49	(39,292.07)
3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	95.6820	04/28/2027	10,000			

3130ATFA0	FEDERAL HOME LOAN BANKS	5,125	98.4052	09/30/2027	13,000,000.00	12,792,676.00	13,000,000.00	(207,324.00)
3130ATFE0	FEDERAL HOME LOAN BANKS	4,250	97.0418	09/30/2027	15,000,000.00	14,556,270.00	15,000,000.00	(443,730.00)
3133EN50	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,231	100.9744	10/14/2027	23,775,000.00	24,006,663.60	23,676,854.46	329,809.14
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4,320	101.5567	10/21/2027	5,000,000.00	5,077,835.00	5,000,000.00	77,835.00
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4,320	101.5567	10/21/2027	5,000,000.00	5,077,835.00	5,000,000.00	77,835.00
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4,320	101.5567	10/21/2027	5,000,000.00	5,077,835.00	5,000,000.00	77,835.00
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5,503	99.0536	10/25/2027	5,000,000.00	4,952,680.00	4,995,594.85	(42,914.85)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5,503	99.0536	10/25/2027	5,000,000.00	4,952,680.00	4,995,580.31	(42,900.31)
3130ATNG8	FEDERAL HOME LOAN BANKS	5,000	99.8008	10/27/2027	5,000,000.00	4,990,040.00	5,000,000.00	(9,960.00)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,284	101.6151	10/27/2027	5,000,000.00	5,080,755.00	5,017,843.51	62,911.49
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,195	101.6151	10/27/2027	3,715,000.00	3,775,000.97	3,741,333.47	33,667.50
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,252	101.6151	10/27/2027	15,000,000.00	15,242,265.00	15,072,709.84	169,555.16
31422XQ70	FEDERAL AGRICULTURAL MORTGAGE CORP	4,050	100.4893	11/22/2027	12,000,000.00	12,058,716.00	12,000,000.00	58,716.00
3130ATW45	FEDERAL HOME LOAN BANKS	4,851	99.7302	11/29/2027	4,895,000.00	4,881,793.29	4,908,735.80	(26,942.51)
3134GY4W9	FEDERAL HOME LOAN MORTGAGE CORP	5,040	99.7519	11/29/2027	5,000,000.00	4,987,595.00	5,000,000.00	(12,405.00)
3134GY4W9	FEDERAL HOME LOAN MORTGAGE CORP	5,040	99.7519	11/29/2027	10,000,000.00	9,975,190.00	10,000,000.00	(24,810.00)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,080	100.4926	11/29/2027	25,000,000.00	25,123,150.00	24,919,394.30	203,755.70
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,077	100.4926	11/29/2027	25,000,000.00	25,123,150.00	24,922,643.46	200,506.54
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,061	100.4926	11/29/2027	25,000,000.00	25,123,150.00	24,938,402.52	184,747.48
3130ATYK7	FEDERAL HOME LOAN BANKS	5,100	99.6923	11/30/2027	5,000,000.00	4,984,615.00	5,000,000.00	(15,385.00)
3130ATU54	FEDERAL HOME LOAN BANKS	3,796	101.4814	12/10/2027	25,000,000.00	25,370,350.00	25,462,414.06	(92,064.06)
3130ATU54	FEDERAL HOME LOAN BANKS	4,036	101.4814	12/10/2027	15,000,000.00	15,222,210.00	15,129,433.19	92,776.81
3130ATU54	FEDERAL HOME LOAN BANKS	4,002	101.4814	12/10/2027	50,000,000.00	50,740,700.00	50,501,062.77	239,637.23
3133EN456	FEDERAL FARM CREDIT BANKS FUNDING CORP	3,896	99.3562	12/22/2027	15,000,000.00	14,903,430.00	14,910,276.01	(6,846.01)
3130AUCK8	FEDERAL HOME LOAN BANKS	4,770	99.9517	12/27/2027	25,000,000.00	24,987,925.00	25,000,000.00	(12,075.00)
3134GYC26	FEDERAL HOME LOAN MORTGAGE CORP	4,800	99.9511	12/29/2027	10,000,000.00	9,995,110.00	10,000,000.00	(4,890.00)
3134GYC26	FEDERAL HOME LOAN MORTGAGE CORP	4,800	99.9511	12/29/2027	15,000,000.00	14,992,665.00	15,000,000.00	(7,335.00)
3134GYAJ1	FEDERAL HOME LOAN MORTGAGE CORP	4,800	98.6300	12/30/2027	25,000,000.00	24,657,500.00	25,000,000.00	(342,500.00)
3134GYC75	FEDERAL HOME LOAN MORTGAGE CORP	4,800	99.9486	12/30/2027	15,000,000.00	14,992,290.00	15,000,000.00	(7,710.00)
3134GYC75	FEDERAL HOME LOAN MORTGAGE CORP	4,510	98.2124	12/30/2027	25,000,000.00	24,553,100.00	25,000,000.00	(446,900.00)
3133ENS6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,000	100.4164	01/06/2028	25,000,000.00	25,104,100.00	25,000,000.00	104,100.00
3133ENS6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3,713	100.4164	01/06/2028	20,000,000.00	20,083,280.00	20,239,227.53	(155,947.53)
3133ENS6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3,757	100.4164	01/06/2028	18,000,000.00	18,074,952.00	18,181,339.26	(106,387.26)
3133ENS6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3,530	100.4164	01/06/2028	10,000,000.00	10,041,640.00	10,196,778.64	(155,138.64)
3134GYEF5	FEDERAL HOME LOAN MORTGAGE CORP	4,970	99.3911	01/26/2028	10,000,000.00	9,939,110.00	10,000,000.00	(60,890.00)
3134GYG71	FEDERAL HOME LOAN MORTGAGE CORP	5,050	98.2273	01/26/2028	10,000,000.00	9,822,730.00	10,000,000.00	(177,270.00)
3134GYG97	FEDERAL HOME LOAN MORTGAGE CORP	4,180	97.4367	02/07/2028	25,000,000.00	24,359,175.00	25,000,000.00	(640,825.00)
3134GYGR7	FEDERAL HOME LOAN MORTGAGE CORP	4,900	99.1562	02/09/2028	10,000,000.00	9,915,620.00	10,000,000.00	(84,380.00)
3134GYKJ0	FEDERAL HOME LOAN MORTGAGE CORP	5,276	99.8845	02/28/2028	10,000,000.00	9,988,450.00	10,000,000.00	(11,550.00)
3133EPFK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,620	98.7908	04/03/2028	10,000,000.00	9,879,080.00	10,000,000.00	(120,920.00)
3133EPGW9	FEDERAL FARM CREDIT BANKS FUNDING CORP	3,784	99.8447	04/25/2028	10,000,000.00	9,984,470.00	10,040,365.63	(55,895.63)
3130AVS94	FEDERAL HOME LOAN BANKS	5,150	99.0367	04/26/2028	20,000,000.00	19,807,340.00	20,000,000.00	(192,660.00)
3134GYR38	FEDERAL HOME LOAN MORTGAGE CORP	5,700	99.6791	05/15/2028	10,000,000.00	9,967,910.00	10,000,000.00	(32,090.00)
3133EPJ55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,290	98.5586	05/16/2028	25,000,000.00	24,639,650.00	25,000,000.00	(360,350.00)
3133EPJ55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,290	98.5586	05/16/2028	25,000,000.00	24,639,650.00	25,000,000.00	(360,350.00)
3130AW2R0	FEDERAL HOME LOAN BANKS	4,950	99.0868	05/23/2028	10,000,000.00	9,908,680.00	10,000,000.00	(91,320.00)
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313384GM5	FEDERAL HOME LOAN BANKS	4.429	99.9463	06/05/2023	25,000,000.00	24,986,575.00	24,988,000.00	(1,425.00)
313384GQ6	FEDERAL HOME LOAN BANKS	4.906	99.9055	06/08/2023	50,000,000.00	49,952,750.00	49,953,138.89	(388.89)
313384GW3	FEDERAL HOME LOAN BANKS	4.244	99.8224	06/14/2023	30,000,000.00	29,946,720.00	29,955,150.00	(8,430.00)
313384GX1	FEDERAL HOME LOAN BANKS	4.725	99.8087	06/15/2023	25,000,000.00	24,952,175.00	24,955,034.72	(2,859.72)
313384HF9	FEDERAL HOME LOAN BANKS	4.718	99.6950	06/23/2023	25,000,000.00	24,923,750.00	24,929,569.44	(5,819.44)
313384HL6	FEDERAL HOME LOAN BANKS	4.715	99.6218	06/28/2023	50,000,000.00	49,810,900.00	49,827,687.50	(16,787.50)
313384HR3	FEDERAL HOME LOAN BANKS	4.772	99.5491	07/03/2023	15,000,000.00	14,932,365.00	14,937,800.00	(5,435.00)
313588HZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.791	99.4329	07/11/2023	10,000,000.00	9,943,290.00	9,947,888.89	(4,598.89)
313588JC0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.792	99.3892	07/14/2023	5,000,000.00	4,969,460.00	4,971,990.28	(2,530.28)
313588JC0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.792	99.3892	07/14/2023	10,000,000.00	9,938,920.00	9,943,980.56	(5,060.56)
313384IS9	FEDERAL HOME LOAN BANKS	4.903	99.1838	07/28/2023	34,000,000.00	33,722,492.00	33,741,600.00	(19,108.00)
313384JW0	FEDERAL HOME LOAN BANKS	4.797	99.1231	08/01/2023	25,000,000.00	24,780,775.00	24,801,750.00	(20,975.00)
313384JW0	FEDERAL HOME LOAN BANKS	5.003	99.1231	08/01/2023	10,000,000.00	9,912,310.00	9,917,141.67	(4,831.67)
313384JZ3	FEDERAL HOME LOAN BANKS	4.806	99.0800	08/04/2023	12,500,000.00	12,385,000.00	12,395,777.78	(10,777.78)
313384KD0	FEDERAL HOME LOAN BANKS	4.775	99.0205	08/08/2023	25,000,000.00	24,755,125.00	24,780,888.89	(25,763.89)
313384KL2	FEDERAL HOME LOAN BANKS	4.644	98.9154	08/15/2023	25,000,000.00	24,728,850.00	24,765,364.58	(36,514.58)
313384KL2	FEDERAL HOME LOAN BANKS	4.802	98.9154	08/15/2023	10,000,000.00	9,891,540.00	9,902,500.00	(10,960.00)
313384KL2	FEDERAL HOME LOAN BANKS	4.785	98.9154	08/15/2023	15,000,000.00	14,837,310.00	14,854,218.75	(16,908.75)
313384LB3	FEDERAL HOME LOAN BANKS	5.082	98.6882	08/30/2023	10,000,000.00	9,868,820.00	9,876,125.00	(7,305.00)
313384LC1	FEDERAL HOME LOAN BANKS	4.121	98.6737	08/31/2023	25,000,000.00	24,668,425.00	24,747,222.22	(78,797.22)
313384LD9	FEDERAL HOME LOAN BANKS	4.786	98.6591	09/01/2023	15,000,000.00	14,798,865.00	14,821,366.67	(22,501.67)
313384LD9	FEDERAL HOME LOAN BANKS	4.786	98.6591	09/01/2023	25,000,000.00	24,664,775.00	24,702,277.78	(37,502.78)
313384LD9	FEDERAL HOME LOAN BANKS	5.067	98.6591	09/01/2023	15,000,000.00	14,798,865.00	14,810,633.34	(11,768.34)
313384LD9	FEDERAL HOME LOAN BANKS	5.067	98.6591	09/01/2023	10,000,000.00	9,865,910.00	9,873,755.56	(7,845.56)
313384LK3	FEDERAL HOME LOAN BANKS	4.773	98.5688	09/07/2023	25,000,000.00	24,642,200.00	24,684,222.22	(42,022.22)
313384LQ0	FEDERAL HOME LOAN BANKS	4.829	98.4958	09/12/2023	12,500,000.00	12,311,975.00	12,331,909.72	(19,934.72)
313384LT4	FEDERAL HOME LOAN BANKS	4.776	98.4520	09/15/2023	25,000,000.00	24,613,000.00	24,658,444.44	(45,444.44)
313384LT4	FEDERAL HOME LOAN BANKS	4.801	98.4520	09/15/2023	10,000,000.00	9,845,200.00	9,862,494.59	(17,294.59)
313384LZ7	FEDERAL HOME LOAN BANKS	4.777	98.4082	09/18/2023	70,000,000.00	68,885,740.00	69,016,577.78	(130,837.78)
313384LW0	FEDERAL HOME LOAN BANKS	4.778	98.3644	09/21/2023	25,000,000.00	24,591,100.00	24,639,111.46	(48,011.46)
313312MA5	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.881	98.3498	09/22/2023	50,000,000.00	49,174,900.00	49,251,375.00	(76,475.00)
313384MH9	FEDERAL HOME LOAN BANKS	4.780	98.2441	09/29/2023	25,000,000.00	24,561,025.00	24,613,333.33	(52,308.33)
313384MH9	FEDERAL HOME LOAN BANKS	4.780	98.2441	09/29/2023	25,000,000.00	24,561,025.00	24,613,333.33	(52,308.33)
313384MM8	FEDERAL HOME LOAN BANKS	4.708	98.1856	10/03/2023	10,000,000.00	9,818,560.00	9,841,555.56	(22,995.56)
313384MN6	FEDERAL HOME LOAN BANKS	4.853	98.1710	10/04/2023	50,000,000.00	49,085,500.00	49,177,082.14	(91,582.14)
313384MQ9	FEDERAL HOME LOAN BANKS	4.854	98.1417	10/06/2023	50,000,000.00	49,070,850.00	49,163,916.67	(93,066.67)
313384MX4	FEDERAL HOME LOAN BANKS	4.960	98.0393	10/13/2023	10,000,000.00	9,803,930.00	9,820,588.89	(16,658.89)
313384MX4	FEDERAL HOME LOAN BANKS	4.960	98.0393	10/13/2023	10,000,000.00	9,803,930.00	9,820,588.89	(16,658.89)
313384NE5	FEDERAL HOME LOAN BANKS	4.539	97.9328	10/20/2023	50,000,000.00	48,966,400.00	49,140,291.67	(173,891.67)
313384NM7	FEDERAL HOME LOAN BANKS	4.821	97.8302	10/27/2023	15,000,000.00	14,674,530.00	14,711,400.00	(36,870.00)
313384NS4	FEDERAL HOME LOAN BANKS	5.147	97.7569	11/01/2023	15,000,000.00	14,663,535.00	14,681,568.75	(18,033.75)
313384NZ8	FEDERAL HOME LOAN BANKS	5.055	97.6588	11/08/2023	10,000,000.00	9,765,880.00	9,780,888.89	(15,008.89)
313384PG								

Agency CMO
FHLMC CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137BWW2	FHMS K-725 A2	4.878	98.3114	01/25/2024	11,983,879.10	11,781,519.20	11,848,108.81	(66,589.61)
3137BWW2	FHMS K-725 A2	4.878	98.3114	01/25/2024	11,983,879.10	11,781,519.20	11,848,108.81	(66,589.61)

Agency CMO
FNMA CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AW70	FNA 2017-M8 A2	3.448	95.7703	05/25/2027	12,485,490.90	11,957,386.72	12,356,112.26	(398,725.53)
3136AW70	FNA 2017-M8 A2	3.448	95.7703	05/25/2027	12,485,490.90	11,957,386.72	12,356,112.26	(398,725.53)

Agency MBS
FHLMC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137B4WB8	FHMS K-033 A2	3.422	99.4654	07/25/2023	9,520,010.91	9,469,115.21	9,515,907.45	(46,792.24)
3137B5JM6	FHMS K-034 A2	3.499	99.4991	07/25/2023	17,344,284.50	17,257,407.50	17,341,208.34	(83,800.84)
3137B5KW2	FHMS K-035 A2	3.667	99.4041	08/25/2023	17,928,610.00	17,821,770.54	17,915,912.91	(94,142.37)
3137B7MZ9	FHMS K-036 A2	4.912	99.1689	10/25/2023	13,168,044.81	13,058,610.85	13,102,530.41	(43,919.56)
3137B7YY9	FHMS K-037 A2	4.889	98.7521	01/25/2024	9,198,012.77	9,083,233.25	9,124,004.24	(40,770.99)
3137FMU67	FHMS K-735 A2	3.518	95.6629	05/25/2026	14,823,885.00	14,180,963.62	14,559,334.85	(378,371.23)
3137FNWX4	FHMS K-736 A2	3.655	94.0078	07/25/2026	10,000,000.00	9,400,782.60	9,619,740.26	(218,957.66)
3137BTUM1	FHMS K-061 A2	4.501	96.6878	11/25/2026	9,000,000.00	8,701,900.29	8,677,299.72	24,600.57
3137BYLD0	FHMS K-L01 A2E	4.184	96.3916	02/25/2027	15,000,000.00	14,458,743.60	14,549,386.53	(90,642.93)
3137BXQY1	FHMS K-064 A2	3.154	96.0498	03/25/2027	1,000,000.00	960,497.84	1,001,382.35	(40,884.51)
3137F2LJ3	FHMS K-066 A2	3.111	95.5504	06/25/2027	11,095,000.00	10,601,319.54	11,086,380.22	(485,060.67)
3132XGRH1	FH WN2287	3.945	96.6220	11/01/2027	25,000,000.00	24,155,500.00	24,800,828.37	(645,328.37)
3132XGRH1	FH WN2287	4.073	96.6220	11/01/2027	25,000,000.00	24,155,500.00	24,725,590.12	(570,090.12)
3132XGQ74	FH WN2277	4.062	96.7360	11/01/2027	10,000,000.00	9,673,600.00	9,893,831.10	(220,231.10)
3132XFLR7	FH WN1235	4.690	97.6120	01/01/2028	20,000,000.00	19,522,400.00	19,765,967.45	(243,567.45)
3132XFLR7	FH WN1235	4.333	97.6120	01/01/2028	10,000,000.00	9,761,200.00	9,953,541.05	(192,341.05)
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Agency MBS
FNMA

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3138L36P5	FN AM3577	5.568	99.6210	06/01/2023	12,952,742.35	12,903,651.46	12,952,742.35	(49,090.89)
3136AAG55	FNA 2013-M14 A2	5.541	99.0749	10/25/2023	3,675,078.79	3,641,079.61	3,655,578.08	(14,498.47)
3136AKQX8	FNA 2014-M8 A2	5.910	97.5149	06/25/2024	7,116,957.80	6,940,093.43	6,995,701.04	(55,607.61)
3140AVCV9	FN BM6010	4.860	96.7009	09/01/2025	17,124,799.79	16,559,832.61	16,655,704.40	(95,871.79)
3138LCHR1	FN AN0254	3.738	94.2990	12/01/2025	7,396,144.40	6,974,490.21	7,294,467.64	(319,977.43)
3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.939	94.2990	12/01/2025	14,141,767.35	13,335,545.19	14,132,344.54	(796,799.35)
3138LDSW9	FN AN1760	4.176	91.7960	06/01/2026	15,000,000.00	13,769,400.00	14,684,446.17	(915,046.17)
3138LENE7	FN AN2188	3.543	91.5660	07/01/2026	10,000,000.00	9,156,600.00	9,854,665.46	(698,065.46)
3138LHUZ5	FN AN5099	3.076	93.1410	04/01/2027	24,162,722.75	22,505,401.60	24,144,089.62	(1,638,688.02)
3138LHLZ1	FN AN2546	3.365	92.5290	05/01/2027	7,100,000.00	6,569,559.00	7,073,329.99	(503,770.99)
3138LST3	FN AN6257	4.582	92.9860	08/01/2027	15,368,394.81	14,290,455.60	14,680,268.41	(389,812.82)
3136AY6X6	FNA 2017-M15 A2	4.609	94.6484	09/25/2027	14,981,733.68	14,179,974.66	14,382,585.40	(202,610.74)
3136BML55	FNA 2022-M11 A2	4.554	94.4965	10/25/2027	29,446,629.00	27,826,032.60	28,194,755.20	(368,722.61)
3140LHVX5	FN BS6929	4.280	96.9150	11/01/2027	31,100,000.00	30,140,565.00	31,007,357.19	(866,792.19)
3140LHA45	FN BS7116	4.363	96.6310	11/01/2027	20,210,000.00	19,529,125.10	20,210,000.00	(680,874.90)
3140LHSB7	FN BS6813	4.363	97.5140	02/01/2028	19,478,000.00	18,993,776.92	19,460,731.36	(466,954.44)
3140LJS23	FN BS7736	4.416	98.3890	02/01/2028	20,000,000.00	19,677,800.00	19,745,143.14	(67,343.14)
3140LJS23	FN BS7736	4.071	98.3890	02/01/2028	15,000,000.00	14,758,350.00	15,000,000.00	(241,650.00)
3140LJS23	FN BS7736	4.078	98.3890	02/01/2028	10,000,000.00	9,838,900.00	10,000,000.00	(161,100.00)
3140LJCS8	FN BS8358	4.074	96.6260	04/01/2028	24,459,000.00	23,633,753.34	24,459,000.00	(825,246.66)
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
6558UG55	Nordea ABP - New York Branch	4.880	100.0000	06/05/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XZU3	Rabobank Nederland - New York Branch	4.980	100.0000	06/06/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367CXZ5	Bank of Montreal - Chicago Branch	4.520	100.0000	06/07/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417MP74	Bank of Nova Scotia - Houston Branch	4.250	100.0000	06/09/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
6558UC59	Nordea ABP - New York Branch	4.900	100.0000	06/20/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
23344NL53	DNB Bank ASA - New York Branch	4.760	100.0000	06/20/2023	45,000,000.00	45,000,000.00	45,000,000.00	0.00
23344NL46	DNB Bank ASA - New York Branch	4.770	100.0000	06/20/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78012UGX8	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
6558UD66	Nordea ABP - New York Branch	4.900	100.0000	06/26/2023	35,000,000.00	35,000,000.00	35,000,000.00	0.00
89115BP00	Toronto-Dominion Bank - New York Branch	5.260	100.0000	06/27/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BF70	Toronto-Dominion Bank - New York Branch	5.400	100.0000	08/15/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JKE6	Royal Bank of Canada New York Branch	5.390	100.0000	08/21/2023	75,000,000.00	75,000,000.00	75,000,000.00	0.00
89115BWW6	Toronto-Dominion Bank - New York Branch	4.760	100.0000	08/31/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367D2F1	Bank of Montreal - Chicago Branch	5.430	100.0000	09/01/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BCB4	Toronto-Dominion Bank - New York Branch	5.570	100.0000	09/05/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417MR23	Bank of Nova Scotia - Houston Branch	4.771	100.0000	09/29/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367D4D4	Bank of Montreal - Chicago Branch	5.350	100.0000	09/29/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89115BKK5	Toronto-Dominion Bank - New York Branch	5.410	100.0000	10/10/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JMA2	Royal Bank of Canada New York Branch	5.590	100.0000	10/11/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JQ26	Royal Bank of Canada New York Branch	5.280	100.0000	10/23/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
06367D4H5	Bank of Montreal - Chicago Branch	5.356	100.0000	10/30/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BJK7	Toronto-Dominion Bank - New York Branch	5.470	100.0000	11/01/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JNS2	Royal Bank of Canada New York Branch	5.470	100.0000	11/22/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BMP2	Toronto-Dominion Bank - New York Branch	5.390	100.0000	11/24/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JQ19	Royal Bank of Canada New York Branch	5.410	100.0000	11/30/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JP68	Royal Bank of Canada New York Branch	4.945	100.0000	12/15/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JQA8	Royal Bank of Canada New York Branch	5.420	100.0000	01/03/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BNB2	Toronto-Dominion Bank - New York Branch	5.390	100.0000	01/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BRT9	Toronto-Dominion Bank - New York Branch	5.220	100.0000	01/24/2024	40,000,000.00	40,000,000.00	40,000,000.00	0.00
78015JVE4	Royal Bank of Canada New York Branch	5.260	100.0000	01/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
47816GT58	Johnson & Johnson	4.875	99.9471	06/05/2023	25,000,000.00	24,986,777.78	24,986,777.78	0.00
63763QT56	National Securities Clearing Corporation	4.815	99.9476	06/05/2023	25,000,000.00	24,986,888.89	24,986,888.89	0.00
71344UTS8	PepsiCo, Inc.	4.978	99.9457	06/05/2023	50,000,000.00	49,972,833.33	49,972,833.33	0.00
14912ET56	Caterpillar Financial Services Corporation	5.100	99.9441	06/05/2023	57,440,000.00	57,407,897.42	57,407,897.42	0.00
63763QT64	National Securities Clearing Corporation	4.921	99.9329	06/06/2023	50,000,000.00	49,966,458.33	49,966,458.33	

89233HTC8	Toyota Motor Credit Corporation	5.095	99.8472	06/12/2023	50,000,000.00	49,923,611.11	49,923,611.11	0.00
23102VTD2	Cummins Inc.	5.032	99.8350	06/13/2023	25,000,000.00	24,958,750.00	24,958,750.00	0.00
89233HTE4	Toyota Motor Credit Corporation	5.068	99.8202	06/14/2023	50,000,000.00	49,910,083.33	49,910,083.33	0.00
02314QTE9	Amazon.com, Inc.	4.859	99.8274	06/14/2023	25,000,000.00	24,956,847.22	24,956,847.22	0.00
03785ETG9	Apple Inc.	5.104	99.7904	06/16/2023	50,000,000.00	49,895,208.33	49,895,208.33	0.00
6698MSTL3	Novartis Finance Corporation	4.991	99.7414	06/20/2023	62,250,000.00	62,089,014.58	62,089,014.58	0.00
24422MTL5	John Deere Capital Corporation	5.015	99.7398	06/20/2023	50,000,000.00	49,869,902.78	49,869,902.78	0.00
24422MTL5	John Deere Capital Corporation	5.015	99.7398	06/20/2023	50,000,000.00	49,869,902.78	49,869,902.78	0.00
63763QTN7	National Securities Clearing Corporation	5.073	99.7095	06/22/2023	65,000,000.00	64,811,175.00	64,811,175.00	0.00
23102VTS9	Cummins Inc.	5.139	99.6486	06/26/2023	13,000,000.00	12,954,319.44	12,954,319.44	0.00
63763QTT4	National Securities Clearing Corporation	5.096	99.6389	06/27/2023	20,000,000.00	19,927,777.78	19,927,777.78	0.00
63763QTT4	National Securities Clearing Corporation	5.093	99.6389	06/27/2023	25,000,000.00	24,909,722.22	24,909,722.22	0.00
89233HTU8	Toyota Motor Credit Corporation	5.104	99.6242	06/28/2023	50,000,000.00	49,812,125.00	49,812,125.00	0.00
24422MTU5	John Deere Capital Corporation	5.093	99.6250	06/28/2023	25,000,000.00	24,906,250.00	24,906,250.00	0.00
24422MTU5	John Deere Capital Corporation	5.093	99.6250	06/28/2023	25,000,000.00	24,906,250.00	24,906,250.00	0.00
24422MTU5	John Deere Capital Corporation	5.093	99.6250	06/28/2023	50,000,000.00	49,812,500.00	49,812,500.00	0.00
24422MTU5	John Deere Capital Corporation	5.093	99.6250	06/28/2023	50,000,000.00	49,812,500.00	49,812,500.00	(0.00)
0530A3TU2	Automatic Data Processing, Inc.	5.229	99.6137	06/28/2023	50,000,000.00	49,806,875.00	49,806,875.00	0.00
0530A3TV0	Automatic Data Processing, Inc.	5.261	99.5971	06/29/2023	21,450,000.00	21,363,580.33	21,363,580.33	0.00
89233HTW4	Toyota Motor Credit Corporation	5.105	99.5964	06/30/2023	50,000,000.00	49,798,208.33	49,798,208.33	0.00
63763QU39	National Securities Clearing Corporation	4.804	99.5556	07/03/2023	50,000,000.00	49,777,777.78	49,791,111.11	(13,333.33)
63763QU39	National Securities Clearing Corporation	5.096	99.5556	07/03/2023	25,000,000.00	24,888,888.89	24,888,888.89	0.00
89233HU36	Toyota Motor Credit Corporation	5.137	99.5520	07/03/2023	35,000,000.00	34,843,200.00	34,843,200.00	0.00
63763QU62	National Securities Clearing Corporation	4.846	99.5392	07/06/2023	25,000,000.00	24,884,791.67	24,884,791.67	0.00
7426M3U64	Private Export Funding Corporation	5.166	99.5061	07/06/2023	25,000,000.00	24,876,527.78	24,876,527.78	0.00
63763QU70	National Securities Clearing Corporation	5.097	99.5000	07/07/2023	25,000,000.00	24,875,000.00	24,875,000.00	0.00
23102VUA6	Cummins Inc.	5.244	99.4367	07/10/2023	16,443,000.00	16,351,083.63	16,351,083.63	(712.53)
23102VUA6	Cummins Inc.	5.232	99.4367	07/10/2023	30,000,000.00	29,830,999.99	29,832,625.00	(1,625.01)
23102VUA6	Cummins Inc.	5.284	99.4367	07/10/2023	23,785,000.00	23,651,011.16	23,651,011.16	0.00
63763QUB1	National Securities Clearing Corporation	5.119	99.4422	07/11/2023	25,000,000.00	24,860,555.56	24,860,555.56	0.00
63763QUC9	National Securities Clearing Corporation	5.001	99.4283	07/12/2023	20,000,000.00	19,885,655.55	19,888,388.89	(2,733.34)
63763QUC9	National Securities Clearing Corporation	5.119	99.4283	07/12/2023	23,000,000.00	22,868,503.89	22,868,503.89	0.00
02314QUC1	Amazon.com, Inc.	4.953	99.4465	07/12/2023	50,000,000.00	49,723,250.00	49,723,250.00	0.00
21687BUE9	Rabobank Nederland - New York Branch	4.991	99.4183	07/14/2023	39,202,000.00	38,973,964.14	38,973,964.14	0.00
63763QUE5	National Securities Clearing Corporation	4.939	99.4231	07/14/2023	25,000,000.00	24,855,770.83	24,855,770.83	0.00
47816GUH0	Johnson & Johnson	5.013	99.3726	07/17/2023	50,000,000.00	49,686,305.56	49,686,305.56	0.00
63763QUM7	National Securities Clearing Corporation	5.179	99.2931	07/21/2023	50,000,000.00	49,646,527.78	49,646,527.78	0.00
47816GUQ0	Johnson & Johnson	5.086	99.2683	07/24/2023	50,000,000.00	49,634,152.78	49,634,152.78	0.00
63763QUS4	National Securities Clearing Corporation	5.135	99.2315	07/26/2023	25,000,000.00	24,807,881.94	24,807,881.94	0.00
7426M3V14	Private Export Funding Corporation	4.956	99.1782	08/01/2023	25,000,000.00	24,794,548.61	24,794,548.61	0.00
02314QV30	Amazon.com, Inc.	4.971	99.1477	08/03/2023	50,000,000.00	49,573,875.00	49,573,875.00	0.00
63763QV46	National Securities Clearing Corporation	5.273	99.0791	08/04/2023	35,000,000.00	34,677,688.89	34,677,688.89	0.00
47816GV97	Johnson & Johnson	4.942	99.0723	08/09/2023	50,000,000.00	49,536,166.67	49,536,166.67	0.00
24422MVA6	John Deere Capital Corporation	5.287	98.9908	08/10/2023	16,950,000.00	16,778,946.25	16,778,946.25	0.00
7426M3VF3	Private Export Funding Corporation	4.850	99.0146	08/15/2023	21,000,000.00	20,793,062.50	20,793,062.50	0.00
7426M3VF3	Private Export Funding Corporation	4.850	99.0146	08/15/2023	4,000,000.00	3,960,583.33	3,960,583.34	(0.00)
24422MVG3	John Deere Capital Corporation	5.300	98.9022	08/16/2023	15,040,000.00	14,874,894.23	14,874,894.23	0.00
7426M5VP6	Private Export Funding Corporation	5.009	98.8703	08/23/2023	50,000,000.00	49,435,138.89	49,435,138.89	0.00
47816GVX4	Johnson & Johnson	5.182	98.7235	08/31/2023	50,000,000.00	49,361,736.11	49,361,736.11	0.00
7426M3VX4	Private Export Funding Corporation	5.012	98.7614	08/31/2023	50,000,000.00	49,380,694.45	49,380,694.45	0.00
47816GW62	Johnson & Johnson	4.867	98.7174	09/06/2023	20,000,000.00	19,743,488.89	19,743,488.89	0.00
74271UW35	The Procter & Gamble Company	5.075	98.5013	09/18/2023	10,000,000.00	9,850,125.00	9,850,125.00	0.00
7426M5WN0	Private Export Funding Corporation	4.830	98.5184	09/22/2023	50,000,000.00	49,259,222.22	49,259,222.22	0.00
46640QWT4	J.P. Morgan Securities LLC	5.139	98.3677	09/27/2023	100,000,000.00	98,367,666.67	98,367,666.67	0.00
7426M3WV7	Private Export Funding Corporation	5.079	98.3500	09/29/2023	100,000,000.00	98,350,000.00	98,350,000.00	0.00
02314QXP9	Amazon.com, Inc.	4.995	98.0600	10/23/2023	25,000,000.00	24,515,000.00	24,515,000.00	0.00
74271UY61	The Procter & Gamble Company	5.179	97.7836	11/06/2023	25,000,000.00	24,445,902.78	24,445,902.78	0.00
02314QYA1	Amazon.com, Inc.	5.033	97.8040	11/10/2023	25,000,000.00	24,451,000.00	24,451,000.00	0.00
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Corporate CORP

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
742651DT6	PRIVATE EXPORT FUNDING CORP	4.967	99.2250	01/15/2024	25,000,000.00	24,806,250.00	24,785,673.41	20,576.59
742651DT6	PRIVATE EXPORT FUNDING CORP	4.967	99.2250	01/15/2024	25,000,000.00	24,806,250.00	24,785,673.41	20,576.59

MM Fund MMFUND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
09248U700	BLKRK LQ:FEDFUND INSTL	5.020	1.0000	05/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
38141W273	GOLDMAN-FS GOVT INST	5.000	1.0000	05/31/2023	11,000,000.00	11,000,000.00	11,000,000.00	0.00
38141W273	GOLDMAN-FS GOVT INST	5.000	1.0000	05/31/2023	45,000,000.00	45,000,000.00	45,000,000.00	0.00
949921126	ALLSPRING:GOVT MM SEL	5.020	1.0000	05/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
608919718	FEDERATED HRMS GV O PRMR	4.960	1.0000	05/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.020	1.0000	05/31/2023	100,000,000.00	100,000,000.00	100,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.020	1.0000	05/31/2023	34,000,000.00	34,000,000.00	34,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.020	1.0000	05/31/2023	148,000,000.00	148,000,000.00	148,000,000.00	0.00
61747C707	JPMORGAN STAN I LQ:GV I	5.000	1.0000	05/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
4812CA538	JPMORGAN:US GVT MM EMPWR	5.010	1.0000	05/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
85749T517	SS INST INV:US GV MM OPP	5.000	1.0000	05/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
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Muni MUNI

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
79773KKM5	SAN FRANCISCO CALIF CITY & CNTY	5.035	100.0550	06/15/2023	25,000,000.00	25,013,750.00	25,009,153.85	4,596.15
8014952P6	SANTA CLARA CALIF UNI SCH DIST	0.210	99.6650	07/01/2023	2,870,000.00	2,860,385.50	2,870,000.00	(9,614.50)
797508JT6	SAN DIEGUITO CALIF UN HIGH SCH DIST	0.275	99.2260	08/01/2023	425,000.00	421,710.50	425,000.00	(3,289.50)
826239FX8	SIERRA CALIF JT CMNTY COLLEGE DIST	0.229	99.1940	08/01/2023	260,000.00	257,904.40	260,000.00	(2,095.60)
797508HV3	SAN DIEGUITO CALIF UN HIGH SCH DIST	0.275	99.2260	08/01/2023	1,000,000.00	992,260.00	1,000,000.00	(7,740.00)
419792F76	HAWAII ST	0.422	99.2960	08/01/2023	15,000,000.00	14,894,400.00	15,000,000.00	(105,600.00)
987388GT6	YOSEMITE CALIF CMNTY COLLEGE DIST	1.140	99.3440	08/01/2023	750,000.00	745,080.00	750,000.00	(4,920.00)
757710UR7	REDONDO BEACH CALIF UNI SCH DIST	1.222	99.3340	08/01/2023	260,000.00	258,268.40	260,000.00	(1,731.60)
93974EXZ4	WASHINGTON ST	3.250	99.7620	08/01/2023	18,840,000.00	18,795,160.80	18,840,000.00	(44,839.20)
799017XT0	SAN MATEO CALIF UN HIGH SCH DIST	0.256	98.7730	09/01/2023	500,000.00	493,865.00	500,000.00	(6,135.00)
419792D29	HAWAII ST	0.422	98.3980	10/01/2023	3,260,000.00	3,207,774.80	3,260,000.00	(52,225.20)
419792A63	HAWAII ST	0.422	98.3980	10/01/2023	10,000,000.00	9,839,800.00	10,000,000.00	(160,200.00)
882724XJ1	TEXAS ST	0.508	98.4910	10/01/2023	4,745,000.00	4,673,397.95	4,745,000.00	(71,602.05)
826239FY6	SIERRA CALIF JT CMNTY COLLEGE DIST	0.344	94.3680	08/01/2024	500,000.00	471,840.00	500,000.00	(28,160.00)
826239GH2	SIERRA CALIF JT CMNTY COLLEGE DIST	0.354	94.5570	08/01/2024	720,000.00	680,810.40	720,000.00	(39,189.60)
802498YY5	SANTA MONICA-MALIBU UNI SCH DIST CALIF	0.396	94.7990	08/01/2024	1,000,000.00	947,990.00	1,000,000.00	(52,010.00)
93974ETF3	WASHINGTON ST	0.470	94.7410	08/01/2024	14,995,000.00	14,206,412.95	14,995,000.00	(788,587.05)
419792F84	HAWAII ST	0.713	94.9070	08/01/2024	9,000,000.00	8,541,630.00	9,000,000.00	(458,370.00)

419792A71	HAWAII ST	0.713	94.2900	10/01/2024	10,000,000.00	9,429,000.00	10,000,000.00	(571,000.00)
419792D37	HAWAII ST	0.713	94.2900	10/01/2024	2,500,000.00	2,357,250.00	2,500,000.00	(142,750.00)
882724XK8	TEXAS ST	0.794	94.7800	10/01/2024	5,810,000.00	5,506,712.00	5,810,000.00	(303,282.00)
419792F92	HAWAII ST	1.033	92.7330	08/01/2025	6,250,000.00	5,795,812.50	6,250,000.00	(454,187.50)
802498Y22	SANTA MONICA-MALIBU UNI SCH DIST CALIF	0.669	91.9240	08/01/2025	1,000,000.00	919,240.00	1,000,000.00	(80,760.00)
56781RKT3	MARIN CALIF CMNTY COLLEGE DIST	0.763	92.3670	08/01/2025	1,065,000.00	983,708.55	1,065,000.00	(81,291.45)
074437HB3	BEAUMONT CALIF UNI SCH DIST	1.109	91.9650	08/01/2025	500,000.00	459,825.00	500,000.00	(40,175.00)
7994082E8	SAN RAMON VALLEY CALIF UNI SCH DIST	0.967	92.3990	08/01/2025	4,505,000.00	4,162,574.95	4,505,000.00	(342,425.05)
93974EYB6	WASHINGTON ST	3.350	97.4990	08/01/2025	10,065,000.00	9,813,274.35	10,065,000.00	(251,725.65)
419792A89	HAWAII ST	1.033	96.0370	10/01/2025	12,775,000.00	12,268,726.75	13,275,513.93	(1,006,787.18)
419792D45	HAWAII ST	1.033	92.2840	10/01/2025	3,660,000.00	3,377,594.40	3,660,000.00	(282,405.60)
93974EYC4	WASHINGTON ST	3.370	97.1170	08/01/2026	20,825,000.00	20,224,615.25	20,825,000.00	(600,384.75)
13063D3N6	CALIFORNIA ST	4.847	101.1300	03/01/2027	9,300,000.00	9,405,090.00	9,300,000.00	105,090.00
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Mutual Fund
Open-End Fund

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
CLTRSF	CALTRUST	3.560	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	(0.00)
CLTRSF	CALTRUST	3.560	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	(0.00)

Non-US Gov
SOVEREIGN GOV

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
459516LT5	INTERNATIONAL FINANCE CORP	5.117	98.4245	09/15/2023	50,000,000.00	49,212,250.00	49,259,472.22	(47,222.22)
3130AUPW8	FEDERAL HOME LOAN BANKS	4.870	99.8500	01/26/2024	25,000,000.00	24,962,500.00	24,981,010.96	(18,510.96)
3130AUPW8	FEDERAL HOME LOAN BANKS	4.850	99.8500	01/26/2024	35,000,000.00	34,947,500.00	34,977,884.32	(30,384.32)
---	---	4.975	99.2071	11/27/2023	110,000,000.00	109,122,250.00	109,218,367.49	(96,117.49)

Non-US Gov
SUPRANATIONAL

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
45950VQZ2	INTERNATIONAL FINANCE CORP	0.829	97.3670	01/19/2024	25,000,000.00	24,341,750.00	24,993,906.03	(652,156.03)
45906M3C3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.540	97.5829	03/28/2024	3,895,000.00	3,800,853.96	3,885,958.56	(85,104.61)
45950VPQ3	INTERNATIONAL FINANCE CORP	0.273	94.2410	08/22/2024	25,000,000.00	23,560,250.00	24,993,065.22	(1,432,815.22)
45950VQ64	INTERNATIONAL FINANCE CORP	0.484	94.0669	09/23/2024	25,000,000.00	23,516,725.00	24,985,656.93	(1,468,931.93)
45950VQL3	INTERNATIONAL FINANCE CORPORATION	0.719	94.0230	10/29/2024	25,000,000.00	23,505,750.00	24,986,429.11	(1,480,679.11)
45950VRA6	INTERNATIONAL FINANCE CORP	1.099	94.1330	01/21/2025	25,000,000.00	23,533,250.00	24,976,322.99	(1,443,072.99)
45950VRX6	INTERNATIONAL FINANCE CORP	4.077	100.0140	02/01/2027	25,000,000.00	25,003,500.00	24,935,591.22	67,908.78
---	---	1.278	95.6886	01/16/2025	153,895,000.00	147,262,078.96	153,756,930.07	(6,494,851.11)

Repo
REPO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
RP06012023503	Reference Number: L23053100059A0	5.030	100.0000	06/01/2023	200,000,000.00	200,000,000.00	200,000,000.00	0.00
RP06012023503	Reference Number: L23053100059A0	5.030	100.0000	06/01/2023	200,000,000.00	200,000,000.00	200,000,000.00	0.00

US Gov
T-BILL

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912797FM4	UNITED STATES TREASURY	5.854	99.9259	06/06/2023	10,000,000.00	9,992,590.30	9,991,998.61	591.69
912797FM4	UNITED STATES TREASURY	5.854	99.9259	06/06/2023	10,000,000.00	9,992,590.30	9,991,998.61	591.69
912797FM4	UNITED STATES TREASURY	7.688	99.9259	06/06/2023	10,000,000.00	9,992,590.30	9,989,483.36	3,106.94
912797FM4	UNITED STATES TREASURY	6.413	99.9259	06/06/2023	10,000,000.00	9,992,590.30	9,991,226.39	1,363.91
912797FM4	UNITED STATES TREASURY	6.481	99.9259	06/06/2023	10,000,000.00	9,992,590.30	9,991,138.89	1,451.41
912797FN2	UNITED STATES TREASURY	5.723	99.8235	06/13/2023	10,000,000.00	9,982,350.00	9,981,266.67	1,083.33
912797FN2	UNITED STATES TREASURY	5.718	99.8235	06/13/2023	10,000,000.00	9,982,350.00	9,981,283.34	1,066.66
912797FN2	UNITED STATES TREASURY	5.769	99.8235	06/13/2023	10,000,000.00	9,982,350.00	9,981,116.67	1,233.33
912797FN2	UNITED STATES TREASURY	5.723	99.8235	06/13/2023	10,000,000.00	9,982,350.00	9,981,266.67	1,083.33
912797FN2	UNITED STATES TREASURY	5.498	99.8235	06/13/2023	25,000,000.00	24,955,875.00	24,955,010.00	865.00
912797FN2	UNITED STATES TREASURY	5.507	99.8235	06/13/2023	10,000,000.00	9,982,350.00	9,981,963.33	386.67
912797FP7	UNITED STATES TREASURY	5.549	99.7261	06/20/2023	15,000,000.00	14,958,912.45	14,956,854.16	2,058.29
912796ZS1	UNITED STATES TREASURY	4.932	99.5226	07/06/2023	25,000,000.00	24,880,659.75	24,883,090.28	(2,430.53)
912796XQ7	UNITED STATES TREASURY	5.013	99.4033	07/13/2023	25,000,000.00	24,850,812.50	24,857,593.75	(6,781.25)
912796XQ7	UNITED STATES TREASURY	5.010	99.4033	07/13/2023	25,000,000.00	24,850,812.50	24,857,666.67	(6,854.17)
912796XQ7	UNITED STATES TREASURY	4.989	99.4033	07/13/2023	25,000,000.00	24,850,812.50	24,858,250.00	(7,437.50)
912797FZ5	UNITED STATES TREASURY	4.967	99.2230	07/25/2023	25,000,000.00	24,805,750.00	24,819,325.00	(13,575.00)
912796Y29	UNITED STATES TREASURY	5.255	99.1888	07/27/2023	20,000,000.00	19,837,755.60	19,840,073.33	(2,317.73)
912796Y37	UNITED STATES TREASURY	5.218	99.0953	08/03/2023	10,000,000.00	9,909,525.00	9,911,100.00	(1,575.00)
912797GF8	UNITED STATES TREASURY	4.917	99.0518	08/08/2023	25,000,000.00	24,762,944.50	24,775,222.29	(12,277.79)
912797GF8	UNITED STATES TREASURY	4.906	99.0518	08/08/2023	25,000,000.00	24,762,944.50	24,775,694.45	(12,749.95)
912797GF8	UNITED STATES TREASURY	4.908	99.0518	08/08/2023	50,000,000.00	49,525,889.00	49,551,200.00	(25,311.00)
912797GF8	UNITED STATES TREASURY	5.113	99.0518	08/08/2023	5,000,000.00	4,952,588.90	4,953,244.33	(655.43)
912797GF8	UNITED STATES TREASURY	5.168	99.0518	08/08/2023	10,000,000.00	9,905,177.80	9,905,259.00	(81.20)
912796CS6	UNITED STATES TREASURY	4.918	98.3109	09/28/2023	15,000,000.00	14,746,629.15	14,765,743.54	(19,114.39)
912796CS6	UNITED STATES TREASURY	4.919	98.3109	09/28/2023	15,000,000.00	14,746,629.15	14,765,718.75	(19,089.60)
912796CS6	UNITED STATES TREASURY	4.884	98.3109	09/28/2023	25,000,000.00	24,577,715.25	24,612,117.85	(34,402.60)
912796CS6	UNITED STATES TREASURY	4.917	98.3109	09/28/2023	25,000,000.00	24,577,715.25	24,609,324.66	(31,609.41)
912796CS6	UNITED STATES TREASURY	4.917	98.3109	09/28/2023	25,000,000.00	24,577,715.25	24,609,324.66	(31,609.41)
912797FA0	UNITED STATES TREASURY	4.929	98.0586	10/12/2023	50,000,000.00	49,029,284.50	49,125,802.09	(96,517.59)
912797FA0	UNITED STATES TREASURY	5.222	98.0586	10/12/2023	15,000,000.00	14,708,785.35	14,721,317.90	(12,532.55)
912797FC6	UNITED STATES TREASURY	5.170	97.8440	10/26/2023	15,000,000.00	14,676,600.00	14,695,587.50	(18,987.50)
---	UNITED STATES TREASURY	5.202	99.0503	08/06/2023	595,000,000.00	589,326,235.40	589,667,262.72	(341,027.32)

US Gov
US GOV

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
91282KZU7	UNITED STATES TREASURY	0.469	99.7813	06/15/2023	50,000,000.00	49,890,625.00	49,995,811.78	(105,186.78)
912824U1	UNITED STATES TREASURY	2.336	99.7813	06/30/2023	10,000,000.00	9,978,125.00	10,002,248.11	(24,123.11)
912828S92	UNITED STATES TREASURY	0.334	99.3281	07/31/2023	50,000,000.00	49,664,062.50	50,075,078.84	(411,016.34)
91282CNC9	UNITED STATES TREASURY	0.384	99.1250	07/31/2023	25,000,000.00	24,781,250.00	24,989,404.22	(208,154.22)
91282CDA6	UNITED STATES TREASURY	2.157	98.3125	09/30/2023	50,000,000.00	49,156,250.00	49,690,922.42	(534,672.42)
91282CDA6	UNITED STATES TREASURY	2.185	98.3125	09/30/2023	25,000,000.00	24,578,125.00	24,843,238.55	(265,113.55)
91282CAP6	UNITED STATES TREASURY	2.274	98.0781	10/15/2023	10,000,000.00	9,807,812.50	9,921,777.35	(113,964.85)
912828T91	UNITED STATES TREASURY	0.319	98.4688	10/31/2023	20,000,000.00	19,693,750.00	20,108,341.63	(414,591.63)
912828T91	UNITED STATES TREASURY	2.617	98.4688	10/31/2023	10,000,000.00	9,846,875.00	9,959,834.56	(112,959.56)
912828SK2	UNITED STATES TREASURY	2.300	99.0000	10/31/2023	10,000,000.00	9,900,000.00	10,023,325.89	(123,325.89)
91282CDM0	UNITED STATES TREASURY	2.495	97.6250	11/30/2023	15,000,000.00	14,643,750.00	14,854,729.35	(210,979.35)
912828SZ9	UNITED STATES TREASURY	5.025	98.1719	01/31/2024	25,000,000.00	24,542,968.75	24,592,879.47	(49,910.72)
91282CBM2	UNITED STATES TREASURY	0.219	96.4063	02/15/2024	25,000,000.00	24,101,562.50	24,983,446.82	(881,884.32)
91282CBR1	UNITED STATES TREASURY	0.287	96.1719	03/15/2024	50,000,000.00	48,085,937.50	49,985,482.54	(1,899,545.04)

91282W71	UNITED STATES TREASURY	2.395	97.4531	03/31/2024	30,000,000.00	29,934,937.50	29,934,695.62	(698,758.12)
91282CEG2	UNITED STATES TREASURY	2.358	97.5469	03/31/2024	10,000,000.00	9,754,687.50	9,991,275.89	(236,588.39)
912826R6	UNITED STATES TREASURY	4.390	97.2656	04/30/2024	25,000,000.00	24,316,406.25	24,527,468.95	(211,062.70)
91282WJ5	UNITED STATES TREASURY	5.256	97.4219	05/15/2024	50,000,000.00	48,710,937.50	48,733,818.55	(22,881.05)
91282CC3	UNITED STATES TREASURY	4.274	95.3594	05/15/2024	15,000,000.00	14,303,906.25	14,443,074.37	(139,168.12)
91282XT2	UNITED STATES TREASURY	2.567	96.8750	05/31/2024	10,000,000.00	9,687,500.00	9,945,148.06	(257,648.06)
91282CER8	UNITED STATES TREASURY	2.502	97.3438	05/31/2024	20,000,000.00	19,468,750.00	19,999,609.91	(530,859.91)
91282CER8	UNITED STATES TREASURY	2.563	97.3438	05/31/2024	20,000,000.00	19,468,750.00	19,987,890.63	(519,140.63)
912828XX3	UNITED STATES TREASURY	2.558	96.6719	06/30/2024	25,000,000.00	24,167,968.75	24,853,824.01	(685,855.26)
912828XX3	UNITED STATES TREASURY	3.217	96.6719	06/30/2024	10,000,000.00	9,667,187.50	9,873,588.10	(206,400.60)
91282CCX7	UNITED STATES TREASURY	0.439	94.3438	09/15/2024	25,000,000.00	23,585,937.50	24,979,392.39	(1,393,454.89)
91282CCX7	UNITED STATES TREASURY	0.438	94.3438	09/15/2024	25,000,000.00	23,585,937.50	24,979,794.52	(1,393,857.02)
91282CFN6	UNITED STATES TREASURY	4.215	99.1563	09/30/2024	25,000,000.00	24,789,062.50	25,011,060.14	(221,997.64)
91282CDB4	UNITED STATES TREASURY	0.754	94.3906	10/15/2024	25,000,000.00	23,597,656.25	24,956,373.64	(1,358,717.39)
912828YV6	UNITED STATES TREASURY	1.747	95.3125	11/30/2024	25,000,000.00	23,828,125.00	24,910,290.19	(1,082,165.19)
91282ZC7	UNITED STATES TREASURY	0.540	94.2188	02/28/2025	10,000,000.00	9,421,875.00	10,101,128.66	(679,253.66)
91282ZC7	UNITED STATES TREASURY	0.647	93.0156	03/31/2025	25,000,000.00	23,253,906.25	24,933,769.96	(1,679,863.71)
91282ZC7	UNITED STATES TREASURY	0.619	93.0156	03/31/2025	25,000,000.00	23,253,906.25	24,946,041.44	(1,692,135.19)
91282CEH0	UNITED STATES TREASURY	2.647	96.6250	04/15/2025	10,000,000.00	9,662,500.00	9,996,088.75	(333,588.75)
91282ZL7	UNITED STATES TREASURY	0.445	92.5625	04/30/2025	15,000,000.00	13,884,375.00	14,980,124.59	(1,095,749.59)
912824R8	UNITED STATES TREASURY	2.799	97.0469	05/31/2025	15,000,000.00	14,557,031.25	15,021,614.24	(464,582.99)
91282CAB7	UNITED STATES TREASURY	0.675	91.6563	07/31/2025	25,000,000.00	22,914,062.50	24,773,272.15	(1,859,209.65)
91282CAM3	UNITED STATES TREASURY	0.815	91.3125	09/30/2025	25,000,000.00	22,828,125.00	24,676,527.21	(1,848,402.21)
91282CAM3	UNITED STATES TREASURY	0.950	91.3125	09/30/2025	25,000,000.00	22,828,125.00	24,600,140.32	(1,772,015.32)
91282CB4	UNITED STATES TREASURY	0.700	90.9375	12/31/2025	25,000,000.00	22,734,375.00	24,793,462.87	(2,059,087.87)
91282CBH3	UNITED STATES TREASURY	2.447	90.6406	01/31/2026	15,000,000.00	13,596,093.75	14,213,160.74	(617,066.99)
91282CBH3	UNITED STATES TREASURY	0.586	90.6406	01/31/2026	10,000,000.00	9,064,062.50	9,944,565.35	(880,502.85)
91282CBH3	UNITED STATES TREASURY	0.593	90.6406	01/31/2026	10,000,000.00	9,064,062.50	9,942,720.72	(878,658.22)
912828P46	UNITED STATES TREASURY	0.799	93.6406	02/15/2026	10,000,000.00	9,364,062.50	10,219,162.41	(855,099.91)
912828P46	UNITED STATES TREASURY	0.670	93.6406	02/15/2026	10,000,000.00	9,364,062.50	10,254,340.84	(890,278.34)
91282CBQ3	UNITED STATES TREASURY	0.591	90.7188	02/28/2026	20,000,000.00	18,143,750.00	19,950,787.61	(1,807,037.61)
91282CBT7	UNITED STATES TREASURY	0.715	91.2813	03/31/2026	25,000,000.00	22,820,312.50	25,024,375.75	(2,204,063.25)
91282CJ8	UNITED STATES TREASURY	0.882	91.0625	06/30/2026	20,000,000.00	18,212,500.00	19,995,787.75	(1,783,287.75)
91282CJ8	UNITED STATES TREASURY	0.906	91.0625	06/30/2026	35,000,000.00	31,871,875.00	34,967,131.31	(3,095,256.31)
91282CWC9	UNITED STATES TREASURY	0.832	90.1719	08/31/2026	25,000,000.00	22,542,968.75	24,935,265.11	(2,392,296.36)
91282CWC9	UNITED STATES TREASURY	0.902	90.1719	08/31/2026	25,000,000.00	22,542,968.75	24,879,707.77	(2,336,739.02)
91282CCZ2	UNITED STATES TREASURY	0.982	90.4531	09/30/2026	20,000,000.00	18,090,625.00	19,930,574.75	(1,839,949.75)
91282CCZ2	UNITED STATES TREASURY	2.540	90.4531	09/30/2026	15,000,000.00	13,567,968.75	14,218,423.14	(650,454.39)
91282CDG3	UNITED STATES TREASURY	2.884	91.0000	10/31/2026	10,000,000.00	9,100,000.00	9,440,626.89	(340,626.89)
912810EY0	UNITED STATES TREASURY	4.205	107.7813	11/15/2026	25,000,000.00	26,945,312.50	26,803,927.66	141,384.84
91282CDK4	UNITED STATES TREASURY	4.099	91.2031	11/30/2026	25,000,000.00	22,800,781.25	22,723,949.91	76,831.34
912810EZ7	UNITED STATES TREASURY	3.048	108.8750	02/15/2027	15,000,000.00	16,331,250.00	16,844,529.13	(513,279.13)
91282CEF4	UNITED STATES TREASURY	2.502	94.9844	03/31/2027	25,000,000.00	23,746,093.75	24,998,503.61	(1,252,409.86)
91282CEF4	UNITED STATES TREASURY	2.503	94.9844	03/31/2027	25,000,000.00	23,746,093.75	24,997,007.21	(1,250,913.46)
91282ZS2	UNITED STATES TREASURY	2.845	87.5000	05/31/2027	20,000,000.00	17,500,000.00	18,264,076.19	(764,076.19)
91282CEW7	UNITED STATES TREASURY	3.109	97.5625	06/30/2027	15,000,000.00	14,634,375.00	15,079,278.37	(444,903.37)
91282CEW7	UNITED STATES TREASURY	3.213	97.5625	06/30/2027	15,000,000.00	14,634,375.00	15,020,716.37	(386,341.37)
912810FA1	UNITED STATES TREASURY	3.247	109.2813	08/15/2027	15,000,000.00	16,392,187.50	16,808,940.40	(416,752.90)
912810FA1	UNITED STATES TREASURY	3.483	109.2813	08/15/2027	15,000,000.00	16,392,187.50	16,662,610.62	(270,423.12)
91282CFH9	UNITED STATES TREASURY	3.269	97.0781	08/31/2027	5,000,000.00	4,853,906.25	4,971,945.17	(118,038.92)
912810FB9	UNITED STATES TREASURY	4.003	109.0781	11/15/2027	15,000,000.00	16,361,718.75	16,274,670.33	87,048.42
91282CFZ9	UNITED STATES TREASURY	3.840	100.1563	11/30/2027	15,000,000.00	15,023,437.50	15,020,823.69	2,613.81

---	UNITED STATES TREASURY	1.913	96.0836	04/15/2025	1,395,000,000.00	1,338,885,156.25	1,392,363,605.47	(53,478,449.22)
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Summary

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
---	---	3.720	94.5689	08/30/2024	14,008,454,607.82	13,681,466,844.73	13,946,207,717.00	(264,740,872.27)



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

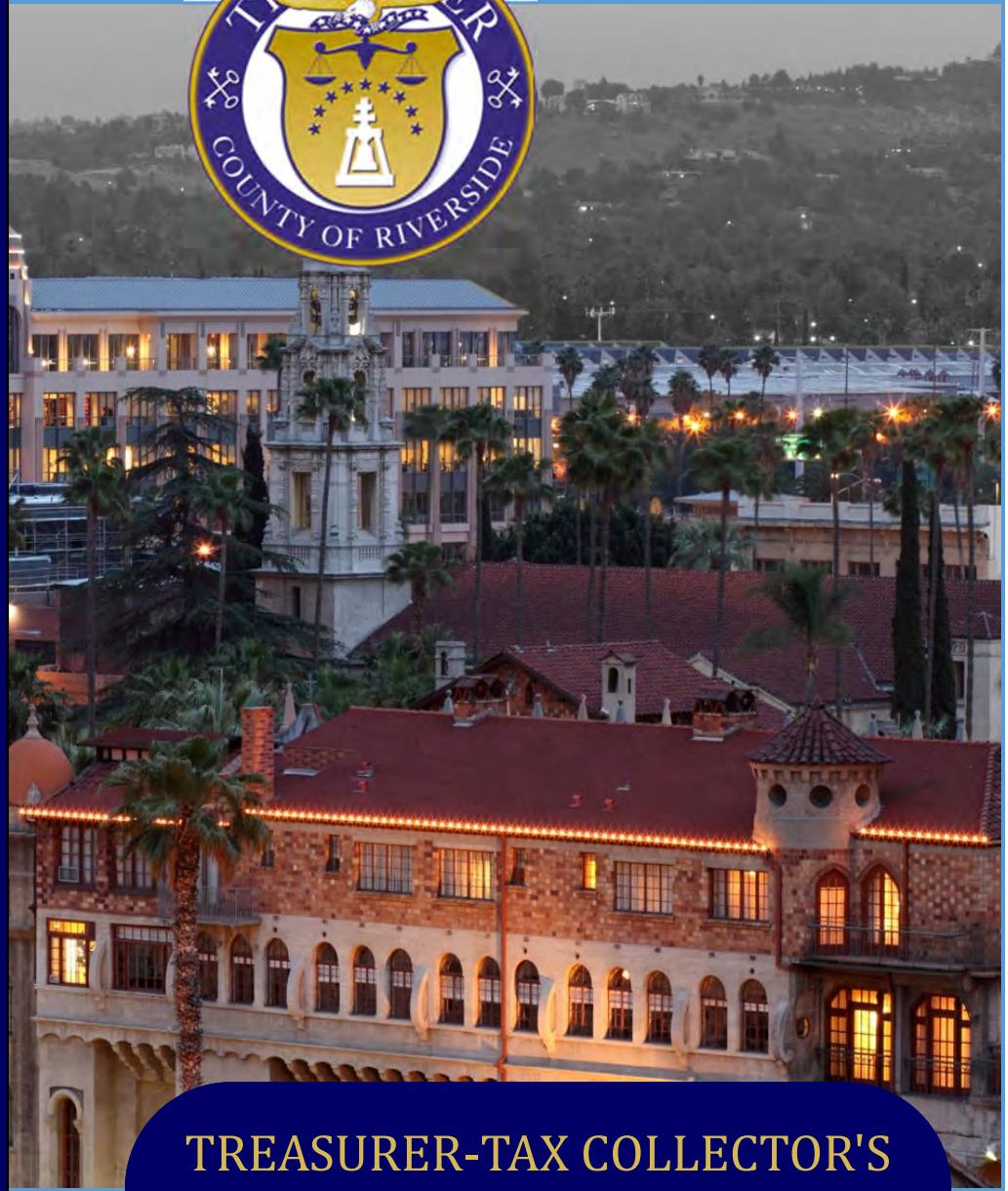
John Byerly
Chief Investment Officer

Steve Faeth
Senior Investment Officer

Isela Licea
Investment Officer

COUNTY ADMINISTRATIVE CENTER
4080 LEMON STREET,
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**TREASURER-TAX COLLECTOR'S
POOLED INVESTMENT FUND**

June 2023 REPORT

Fed Pauses Interest Rate Hikes

The Federal Reserve (FED) took a breather from hiking the Funds Rate in June. The FED raised rates at every FOMC meeting from March 2022 to May 2023, bringing the Fed Funds rate from 0.00% to 5.00%. In June, the FED paused stating that future moves will be totally data dependent. This higher interest-rate environment helps investors like the Treasurer-Tax Collector’s Pooled Investment Fund earn more income.

The economy has remained robust in the face of an aggressive FED policy. Economic indicators released in June showed strength. The nonfarm payroll report showed the U.S. economy added 339,000 net new jobs. GDP growth in Q1 was revised higher from 1.4% to 2.0% amid upward revisions to consumer spending. Inflation adjusted personal consumption grew at a 4.2% annualized rate in the first quarter, the fastest pace since Q2-2021 when consumers were still emerging from their COVID-induced hibernation.



Housing is particularly resilient. Starts unexpectedly shot up 21.7% on the month. Gains were broad based, with a near three year high sequential jump in single family starts, while multifamily starts rocketed 27.1%. The strength in housing is confounding as economists expected higher mortgage rates (now near 7%) to

reduce demand. One suspicion is that those who make all-cash purchases are immune from borrowing costs. Additionally, existing homeowners who currently have low interest rate mortgages are incentivized to keep their home and their low rate, driving down the supply of homes for sale. This limited supply of existing homes for sale is driving buyers to new construction. Locally, Riverside County has expanded its inventory from a recent low of 2,098 listings in January, up to 6,225 in February, slipping a bit again to 3,791 in June.



In Treasury market trading, the 2-year note began the month at a yield of 4.40% and ended at 4.90%. The 5-year note began the month at a yield of 3.75% and ended at 4.15%. Stocks began the month with the Dow Jones Industrial Average at 32,900 and ended at 34,400.

Matt Jennings

Treasurer-Tax Collector

Treasurer Tax-Collector Statement



PORTFOLIO SUMMARY

Month End Values \$
are Expressed in
000,000

	Jun-23	Dec-22	Jun-22
Principal Value	14,029.81	13,980.27	11,769.16
Market Value*	13,787.80	13,694.33	11,553.41
Book Value*	14,085.78	14,008.04	11,776.05
Unrealized Gain/Loss*	(297.98)	(313.71)	(222.64)
Paper Gain or Loss %	-2.115%	-2.239%	-1.891%
Yield	3.86	2.92	1.08
WAM (Yrs)	1.30	1.22	1.19

* Market values do not include accrued interest.

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

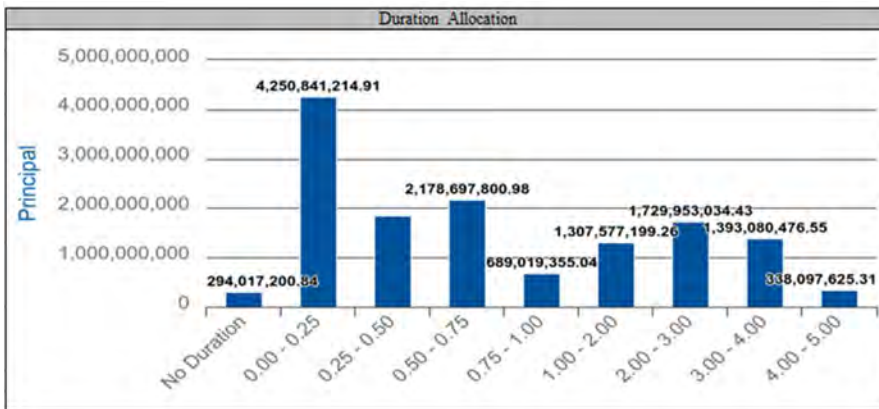
* Unrealized Gain/Loss is Market Value - Book Value

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

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

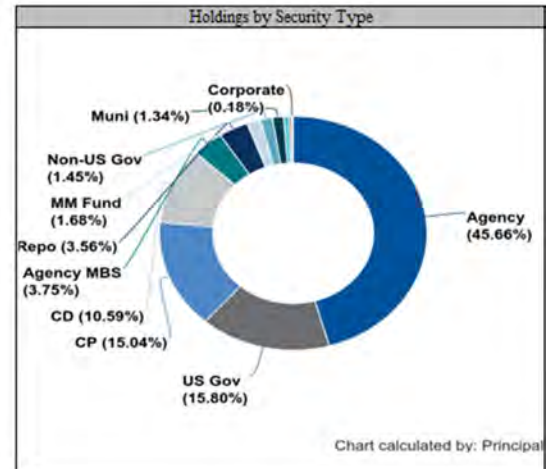
Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California Government Code 53646.

TPIF STATS



Rating	Moody's Rating	Market Value	Fitch Rating
AAA	Aaa	6,499,477,927.44	AAA
AA+	Aaa	295,065,005.00	AAA
AA	Aa2	83,370,605.80	AA
NA	NA	914,769,900.84	NA
A-1+	P-1	5,660,227,726.63	AAA
A-1	P-1	359,339,375.94	F1

Security Type Category	Days to Final Maturity	Par Value	Market Price	Yield	Principal
Corporate	199	25,000,000.00	99.0150	4.967	24,674,750.00
Agency CMO	719	43,293,265.90	96.3688	4.586	42,211,802.31
Mutual Fund	---	93,213,169.12	1.0086	3.560	94,017,200.84
Muni	507	187,330,000.00	96.8627	1.770	188,180,815.00
Non-US Gov	446	203,895,000.00	96.2412	2.221	202,808,207.58
MM Fund	0	236,000,000.00	1.0000	5.039	236,000,000.00
Repo	3	500,000,000.00	100.0000	5.080	500,000,000.00
Agency MBS	1329	534,321,510.34	96.0846	4.166	525,642,162.51
CD	165	1,485,000,000.00	100.0000	5.482	1,485,000,000.00
CP	69	2,150,620,000.00	99.0254	5.169	2,109,846,774.53
US Gov	471	2,235,000,000.00	96.8636	3.216	2,216,117,563.09
Agency	669	6,461,076,250.00	96.2791	3.261	6,405,311,989.80
Total	476	14,154,749,195.36	95.0994	3.863	14,029,811,265.66



PORTFOLIO CASHFLOWS

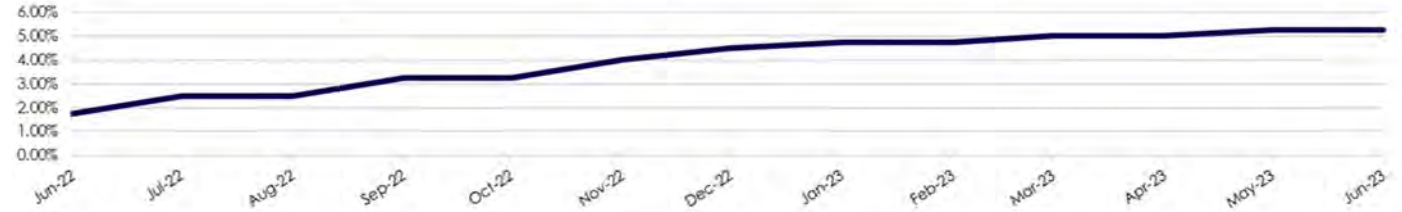
Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matured Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
07/2023					109.77		
07/2023	1,400.00	2,100.00	-700.00	590.23	0.00	2,495.12	
08/2023	1,800.00	1,600.00	200.00		200.00	1,248.99	
09/2023	2,100.00	1,750.00	350.00		550.00	1,334.52	
10/2023	1,750.00	2,100.00	-350.00		200.00	942.36	
11/2023	1,670.00	1,800.00	-130.00		70.00	703.14	
12/2023	3,900.00	1,800.00	2100.00		2,170.00	224.44	
01/2024	1,800.00	2,800.00	-1000.00		1,170.00	796.18	
02/2024	1,600.00	2,200.00	-600.00		570.00	376.36	
03/2024	2,600.00	1,900.00	700.00		1,270.00	742.95	
04/2024	3,131.00	2,100.00	1031.00		2,301.00	200.19	
05/2024	2,300.00	3,075.25	-775.25		1,525.75	494.65	
06/2024	2,100.00	2,300.00	-200.00		1,325.75	224.34	
TOTALS	26,151.00	25,525.25	625.75	590.23	11,462.27	9,783.25	13,564.51
				4.17%		69.12%	95.83%

FIXED INCOME MARKETS

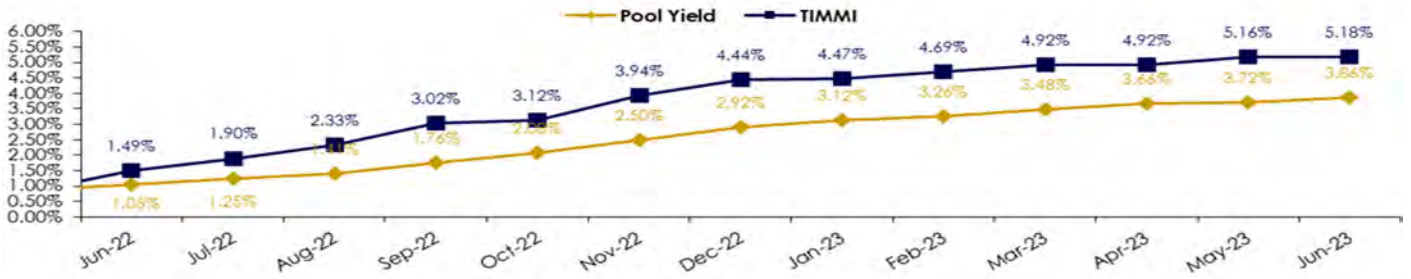
FED FUNDS UPPER LIMIT RATE

Fed Fund Rate: 5.00% to 5.25%

Next FOMC Scheduled Meeting: 07/26/2023



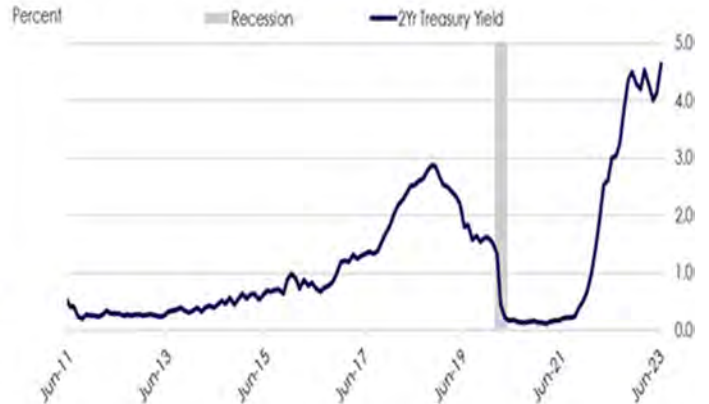
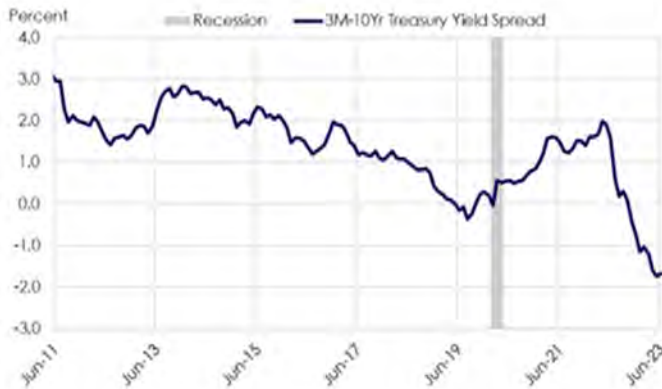
TIMMI



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

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

US Treasury Market



US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
06/30/2023 - 06/01/2023	-0.07	0.03	0.29	0.54	0.51	0.43	0.20	0.01
06/30/2023	5.43	5.47	5.40	4.87	4.49	4.13	3.81	3.85
06/01/2023	5.50	5.44	5.11	4.33	3.98	3.70	3.61	3.84

Compliance Status: Full Compliance

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

Investment Category	GOVERNMENT CODE			COUNTY INVESTMENT POLICY			Actual % of Book Value
	Maximum Maturity	Authorized % Limit	S&P/ Moody's	Maximum Maturity	Authorized % Limit	S&P/ Moody's	
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	4 YEARS	15%	AA-/Aa3/AA-	1.34%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	15.83%
LOCAL AGENCY OBLIGATIONS (LAO)	5 YEARS	NO LIMIT	NA	3 YEARS	2.50%	INVESTMENT GRADE	0.00%
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA	49.60%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	15.15%
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLATERALIZED TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1	10.56%
INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT AND INT'L FINANCE CORPORATION	NA	NA	NA	4 YEARS	20%	AA/Aa/AA	1.45%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	3.56%
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA	0.00%
MEDIUM TERM NOTES (MTNO)	5 YEARS	30%	A	3 YEARS	20%	A/A2/A	0.18%
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	0.66%
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS ⁽¹⁾	20%	AAA/Aaa ⁽²⁾	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	1.67%
LOCAL AGENCY INVESTMENT FUND (LAIF)	NA	NA	NA	DAILY LIQUIDITY	Max \$50 million	NA	0.00%
CASH/DEPOSIT ACCOUNT	NA	NA	NA	NA	NA	NA	0.00%

Agency
AGCY BOND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3130ATLN5	FEDERAL HOME LOAN BANKS	4.308	99.9265	07/27/2023	25,000,000.00	24,981,625.00	25,000,000.00	(18,375.00)
3133EL3E2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	99.4846	08/10/2023	15,945,000.00	15,862,819.47	15,945,000.00	(82,180.53)
3130ATRJ8	FEDERAL HOME LOAN BANKS	4.680	99.9104	08/15/2023	25,000,000.00	24,977,600.00	24,999,351.69	(21,751.69)
3130ATY24	FEDERAL HOME LOAN BANKS	4.840	99.9309	08/15/2023	50,000,000.00	49,965,450.00	50,000,000.00	(34,550.00)
3136G4K51	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.310	99.3899	08/17/2023	15,000,000.00	14,908,485.00	15,000,000.00	(91,515.00)
3135G0U43	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.345	99.5128	09/12/2023	30,000,000.00	29,853,840.00	30,030,706.47	(176,866.47)
3130ATEZ6	FEDERAL HOME LOAN BANKS	4.200	99.7335	09/20/2023	15,000,000.00	14,960,025.00	15,000,000.00	(39,975.00)
3133EML0	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.190	98.8816	09/22/2023	10,000,000.00	9,888,160.00	10,000,000.00	(111,840.00)
3130ATBH9	FEDERAL HOME LOAN BANKS	3.700	99.5947	09/27/2023	20,000,000.00	19,918,940.00	20,000,000.00	(81,060.00)
3130ASLE7	FEDERAL HOME LOAN BANKS	3.203	99.4692	09/29/2023	25,000,000.00	24,867,300.00	25,000,000.00	(132,700.00)
3130ATE52	FEDERAL HOME LOAN BANKS	4.200	99.7017	09/29/2023	50,000,000.00	49,850,850.00	50,000,000.00	(149,150.00)
3133EJD48	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.092	99.4152	10/02/2023	10,000,000.00	9,941,520.00	9,998,944.45	(57,424.45)
3133EMDM1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.270	98.4931	10/20/2023	10,000,000.00	9,849,310.00	10,000,000.00	(150,690.00)
3130AUH23	FEDERAL HOME LOAN BANKS	5.011	99.8583	10/27/2023	25,000,000.00	24,964,575.00	25,000,000.00	(35,425.00)
3130AUYV0	FEDERAL HOME LOAN BANKS	5.047	99.8544	11/01/2023	25,000,000.00	24,963,600.00	24,997,020.35	(33,420.35)
3137EAEZ8	FEDERAL HOME LOAN MORTGAGE CORP	0.280	98.2698	11/06/2023	10,000,000.00	9,826,980.00	9,998,947.68	(171,967.68)
313588NY7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.111	98.1743	11/07/2023	15,000,000.00	14,726,145.00	14,734,743.75	(8,598.75)
3130AUB78	FEDERAL HOME LOAN BANKS	5.010	99.8653	11/08/2023	50,000,000.00	49,932,650.00	50,000,000.00	(67,350.00)
3135G0F65	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.310	98.1167	11/16/2023	5,000,000.00	4,905,835.00	5,000,000.00	(94,165.00)
3134GXBL7	FEDERAL HOME LOAN MORTGAGE CORP	0.325	98.1464	11/16/2023	15,000,000.00	14,721,960.00	14,998,580.56	(276,620.56)
3135GA3N9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.300	98.1131	11/16/2023	10,000,000.00	9,811,310.00	10,000,000.00	(188,690.00)
3133EN2T6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.800	99.6764	11/21/2023	15,000,000.00	14,951,460.00	14,997,164.13	(45,704.13)
3134GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	98.0062	11/24/2023	10,710,000.00	10,496,464.02	10,709,639.63	(213,175.61)
3134GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	98.0062	11/24/2023	10,000,000.00	9,800,620.00	9,999,666.29	(199,046.29)
3130APXH3	FEDERAL HOME LOAN BANKS	2.589	98.1502	11/27/2023	20,000,000.00	19,630,040.00	19,858,056.47	(228,016.47)
3133EMLH9	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.310	97.9167	11/30/2023	10,000,000.00	9,791,670.00	10,000,000.00	(208,330.00)
3133EMJ06	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.253	97.7900	12/08/2023	9,931,000.00	9,711,524.90	9,931,007.27	(219,482.37)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	97.5721	12/21/2023	20,000,000.00	19,514,420.00	19,997,620.99	(482,200.99)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	97.5721	12/21/2023	10,000,000.00	9,757,210.00	9,998,813.75	(241,603.75)
3130AKP0	FEDERAL HOME LOAN BANKS	0.235	97.5484	12/22/2023	15,000,000.00	14,632,260.00	14,996,796.64	(364,536.64)
3130AQF57	FEDERAL HOME LOAN BANKS	0.736	97.7676	12/22/2023	25,000,000.00	24,441,900.00	24,986,890.41	(544,990.41)
3130AUE67	FEDERAL HOME LOAN BANKS	4.838	99.6438	12/27/2023	25,000,000.00	24,910,950.00	24,989,521.35	(78,571.35)
3130AKL79	FEDERAL HOME LOAN BANKS	0.250	97.4896	12/28/2023	10,000,000.00	9,748,960.00	10,000,000.00	(251,040.00)
3133EML77	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	97.4707	12/28/2023	15,000,000.00	14,620,605.00	14,998,145.26	(377,540.26)
3133EML77	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.244	97.4707	12/28/2023	10,000,000.00	9,747,070.00	9,998,333.04	(251,263.04)
3130ASKB4	FEDERAL HOME LOAN BANKS	3.350	98.9494	12/29/2023	25,000,000.00	24,737,350.00	25,000,000.00	(262,650.00)
3133EN5M8	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.875	99.6868	01/10/2024	25,000,000.00	24,921,700.00	25,000,000.00	(78,300.00)
3130AUM92	FEDERAL HOME LOAN BANKS	4.847	99.6098	01/19/2024	25,000,000.00	24,902,450.00	24,987,008.36	(84,558.36)
3134GWC6	FEDERAL HOME LOAN MORTGAGE CORP	0.420	97.2530	01/24/2024	15,000,000.00	14,587,950.00	15,000,000.00	(412,050.00)
3130AUPW8	FEDERAL HOME LOAN BANKS	4.870	99.8500	01/26/2024	25,000,000.00	24,962,500.00	24,983,394.52	(20,894.52)
3130AUPW8	FEDERAL HOME LOAN BANKS	4.850	99.8500	01/26/2024	35,000,000.00	34,947,500.00	34,980,660.34	(33,160.34)
3130AUC1	FEDERAL HOME LOAN BANKS	4.875	99.6566	01/30/2024	25,000,000.00	24,914,150.00	25,000,000.00	(85,850.00)
3130AUC1	FEDERAL HOME LOAN BANKS	4.875	99.6566	01/30/2024	25,000,000.00	24,914,150.00	25,000,000.00	(85,850.00)
3130AURR7	FEDERAL HOME LOAN BANKS	5.101	99.5828	02/02/2024	25,755,000.00	25,647,550.14	25,703,162.21	(55,612.07)
3130AUM92	FEDERAL HOME LOAN BANKS	5.100	99.7646	02/21/2024	50,000,000.00	49,882,300.00	50,000,000.00	(117,700.00)
3135GA5A5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	96.6521	02/23/2024	20,000,000.00	19,330,420.00	20,000,000.00	(669,580.00)
3130AVLJ2	FEDERAL HOME LOAN BANKS	5.058	99.6627	02/27/2024	50,000,000.00	49,831,350.00	50,000,000.00	(168,650.00)
3133ELN9	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.542	97.3911	02/28/2024	5,000,000.00	4,869,555.00	5,000,000.00	(130,445.00)
3136G4Z97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.375	96.6105	02/28/2024	10,000,000.00	9,661,050.00	10,000,000.00	(338,950.00)
3130ARH69	FEDERAL HOME LOAN BANKS	2.180	97.8906	02/28/2024	7,000,000.00	6,852,342.00	6,997,260.77	(144,918.77)
3133EPCB9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.116	99.8014	02/28/2024	25,000,000.00	24,950,350.00	24,996,850.68	(46,500.68)
3130AVJ1	FEDERAL HOME LOAN BANKS	5.337	99.8340	03/06/2024	50,000,000.00	49,917,000.00	49,971,426.23	(54,426.23)
3130AVEH9	FEDERAL HOME LOAN BANKS	5.312	99.8786	03/08/2024	10,000,000.00	9,987,860.00	10,000,000.00	(12,140.00)
3133ENR3	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	97.3876	03/14/2024	20,000,000.00	19,477,520.00	19,980,874.42	(503,354.42)
3133EMTW2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.307	96.4405	03/18/2024	25,000,000.00	24,110,125.00	24,998,722.47	(888,597.47)
3130AKF2	FEDERAL HOME LOAN BANKS	0.279	96.1164	03/28/2024	15,000,000.00	14,417,460.00	14,998,968.99	(581,508.99)
3130AKF2	FEDERAL HOME LOAN BANKS	0.270	96.1164	03/28/2024	10,000,000.00	9,611,640.00	10,000,000.00	(388,360.00)
3130AKF2	FEDERAL HOME LOAN BANKS	0.270	96.1164	03/28/2024	15,000,000.00	14,417,460.00	15,000,000.00	(582,540.00)
3136G43W1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.320	96.1519	03/28/2024	10,000,000.00	9,615,190.00	10,000,000.00	(384,810.00)
3130ARF55	FEDERAL HOME LOAN BANKS	2.000	97.4201	03/28/2024	10,000,000.00	9,742,010.00	10,000,000.00	(257,990.00)
3130AVFY3	FEDERAL HOME LOAN BANKS	5.150	99.6649	03/28/2024	50,000,000.00	49,832,450.00	50,000,000.00	(167,550.00)
3130AVBR2	FEDERAL HOME LOAN BANKS	5.514	99.8314	04/01/2024	20,000,000.00	19,966,280.00	20,000,000.00	(33,720.00)
3133EMVD1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.330	96.0505	04/05/2024	10,000,000.00	9,605,050.00	10,000,000.00	(394,950.00)
3130ALJT3	FEDERAL HOME LOAN BANKS	0.375	96.0437	04/08/2024	10,000,000.00	9,604,370.00	10,000,000.00	(395,630.00)
3130AVKY7	FEDERAL HOME LOAN BANKS	5.000	99.6742	04/10/2024	15,000,000.00	14,951,130.00	15,000,000.00	(48,870.00)
3135GAGD7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.100	99.6133	04/11/2024	15,000,000.00	14,941,995.00	15,000,000.00	(58,005.00)
3133ENU57	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.580	97.6730	04/18/2024	10,000,000.00	9,767,300.00	10,000,000.00	(232,700.00)
3133ENU57	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.721	97.6730	04/18/2024	10,520,000.00	10,275,199.60	10,508,512.51	(233,312.91)
3135GAG08	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.050	99.5575	04/19/2024	15,000,000.00	14,933,625.00	15,000,000.00	(66,375.00)
3130AVPN6	FEDERAL HOME LOAN BANKS	5.120	99.6232	04/26/2024	10,000,000.00	9,962,320.00	10,000,000.00	(37,680.00)
3134GVAL0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	95.8668	04/29/2024	15,000,000.00	14,380,020.00	15,000,000.00	(619,980.00)
3130AVB3	FEDERAL HOME LOAN BANKS	5.210	99.7785	05/01/2024	50,000,000.00	49,889,250.00	50,000,000.00	(110,750.00)
3135GA2P5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.356	95.6955	05/03/2024	3,500,000.00	3,349,342.50	3,499,830.76	(150,488.26)
3130AVKR2	FEDERAL HOME LOAN BANKS	5.174	99.6216	05/03/2024	15,000,000.00	14,943,240.00	15,000,000.00	(56,760.00)
3130AVMG4	FEDERAL HOME LOAN BANKS	5.284	99.6598	05/06/2024	50,000,000.00	49,829,900.00	50,000,000.00	(170,100.00)
3130AV3N8	FEDERAL HOME LOAN BANKS	4.751	99.3979	05/08/2024	15,000,000.00	14,909,685.00	15,000,000.00	(90,315.00)
3130AVM74	FEDERAL HOME LOAN BANKS	4.383	99.0742	05/15/2024	15,000,000.00	14,861,130.00	15,000,000.00	(138,870.00)
3130AVM90	FEDERAL HOME LOAN BANKS	4.388	99.0075	05/15/2024	15,000,000.00	14,851,125.00	14,989,260.60	(138,135.60)
3130AVZU9	FEDERAL HOME LOAN BANKS	4.750	99.3828	05/15/2024	8,000,000.00	7,950,624.00	8,000,000.00	(49,376.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	95.5113	05/17/2024	10,000,000.00	9,551,130.00	10,000,000.00	(448,870.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	95.5113	05/17/2024	10,000,000.00	9,551,130.00	10,000,000.00	(448,870.00)
3130AVK50	FEDERAL HOME LOAN BANKS	5.204	99.6097	05/17/2024	15,000,000.00	14,941,455.00	15,000,000.00	(58,545.00)
3130AVKU5	FEDERAL HOME LOAN BANKS	5.104	99.5686	05/17/2024	15,000,000.00	14,935,290.00	15,000,000.00	(64,710.00)
3130AVR46	FEDERAL HOME LOAN BANKS	5.304	99.6556	05/17/2024	25,000,000.00	24,913,900.00	25,000,000.00	(86,100.00)
3130AVLK6	FEDERAL HOME LOAN BANKS	5.054	99.4698	05/21/2024	50,000,000.00	49,734,900.00	50,000,000.00	(265,100.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	95.4622	05/24/2024	10,000,000.00	9,546,220.00	10,000,000.00	(453,780.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	95.4622	05/24/2024	10,000,000.00	9,546,220.00	10,000,000.00	(453,780.00)
3130AUV75	FEDERAL HOME LOAN BANKS	5.344	99.6798	05/24/2024	25,000,000.00	24,919,950.00	25,000,000.00	(80,050.00)
3130AV2G4	FEDERAL HOME LOAN BANKS	5.260	99.6411	05/24/2024	25,000,000.00	24,910,275.00	25,000,000.00	(89,725.00)
3134GVYX0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	95.61					

3133EL5S9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.905	94.2001	09/03/2024	10,000,000.00	9,420,010.00	9,726,490.17	(306,480.17)
3133EKQ47	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.693	96.1914	09/10/2024	2,064,000.00	1,985,390.50	2,073,250.94	(87,860.45)
3134GW8M5	FEDERAL HOME LOAN MORTGAGE CORP	0.450	94.0824	09/10/2024	10,000,000.00	9,408,240.00	10,000,000.00	(591,760.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	94.0259	09/10/2024	10,000,000.00	9,402,590.00	10,000,000.00	(597,410.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	94.0259	09/10/2024	10,000,000.00	9,402,590.00	10,000,000.00	(597,410.00)
3134GWN44	FEDERAL HOME LOAN MORTGAGE CORP	0.450	94.0704	09/11/2024	10,000,000.00	9,407,040.00	10,000,000.00	(592,960.00)
3136G43H4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.400	93.9529	09/16/2024	10,000,000.00	9,395,290.00	10,000,000.00	(604,710.00)
3133EK7P5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.671	95.6011	09/17/2024	6,128,000.00	5,858,435.41	6,122,889.32	(264,453.92)
3134GXVM3	FEDERAL HOME LOAN MORTGAGE CORP	3.001	97.0391	09/23/2024	15,000,000.00	14,555,865.00	15,000,000.00	(444,135.00)
3130ANX88	FEDERAL HOME LOAN BANKS	0.500	93.9368	09/27/2024	10,000,000.00	9,393,680.00	10,000,000.00	(606,320.00)
3130AL7H7	FEDERAL HOME LOAN BANKS	0.510	93.9484	09/30/2024	25,000,000.00	23,487,100.00	25,000,000.00	(1,512,900.00)
3130APBH7	FEDERAL HOME LOAN BANKS	0.590	94.0192	09/30/2024	20,000,000.00	18,803,840.00	19,994,996.35	(1,191,156.35)
3130ARMT5	FEDERAL HOME LOAN BANKS	2.838	96.5744	10/25/2024	10,000,000.00	9,657,440.00	9,995,243.42	(337,803.42)
3135G06E8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	93.2050	11/18/2024	10,000,000.00	9,320,500.00	10,000,000.00	(679,500.00)
3130ALF25	FEDERAL HOME LOAN BANKS	0.400	93.0904	11/26/2024	5,000,000.00	4,654,520.00	5,000,000.00	(345,480.00)
3130AK3T1	FEDERAL HOME LOAN BANKS	0.500	93.1330	12/09/2024	10,000,000.00	9,313,300.00	10,000,000.00	(686,700.00)
3133ENGN4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.970	93.7709	12/09/2024	10,000,000.00	9,377,090.00	10,000,000.00	(622,910.00)
3130ANR8B	FEDERAL HOME LOAN BANKS	0.553	93.1161	12/17/2024	10,000,000.00	9,311,610.00	9,999,549.28	(687,939.28)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	92.6787	12/23/2024	5,000,000.00	4,633,935.00	5,000,000.00	(366,065.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	92.6787	12/23/2024	15,000,000.00	13,901,805.00	15,000,000.00	(1,098,195.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.339	92.6787	12/23/2024	10,000,000.00	9,267,870.00	9,997,211.06	(729,341.06)
3133ENK58	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.202	94.1386	01/06/2025	5,000,000.00	4,706,930.00	4,994,277.04	(287,347.04)
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.098	94.8319	01/07/2025	10,000,000.00	9,483,190.00	10,078,452.57	(595,262.57)
3134GWE79	FEDERAL HOME LOAN MORTGAGE CORP	0.510	92.9263	01/29/2025	15,000,000.00	13,938,945.00	15,000,000.00	(1,061,055.00)
3133ENPY0	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	94.6475	02/25/2025	5,000,000.00	4,732,375.00	4,998,895.99	(266,520.99)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.512	92.2481	03/03/2025	10,000,000.00	9,224,810.00	9,994,768.52	(769,958.52)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.480	92.2481	03/03/2025	5,000,000.00	4,612,405.00	5,000,000.00	(387,595.00)
3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	94.9000	03/14/2025	5,000,000.00	4,745,000.00	5,000,000.00	(255,000.00)
3130AR4G3	FEDERAL HOME LOAN BANKS	4.264	95.3778	03/14/2025	3,500,000.00	3,338,223.00	3,385,666.70	(47,443.70)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.688	92.4146	03/17/2025	15,000,000.00	13,862,190.00	14,990,314.60	(1,128,124.60)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	92.4146	03/17/2025	25,000,000.00	23,103,650.00	24,978,267.49	(1,874,617.49)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	92.4307	03/24/2025	10,000,000.00	9,243,070.00	10,000,000.00	(756,930.00)
3134GW222	FEDERAL HOME LOAN MORTGAGE CORP	0.475	92.0658	03/24/2025	15,000,000.00	13,809,870.00	15,000,000.00	(1,190,130.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	92.2998	03/25/2025	10,000,000.00	9,229,980.00	10,000,000.00	(770,020.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	92.2998	03/25/2025	10,000,000.00	9,229,980.00	10,000,000.00	(770,020.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	92.2998	03/25/2025	10,000,000.00	9,229,980.00	10,000,000.00	(770,020.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	94.6832	03/25/2025	5,000,000.00	4,734,160.00	5,000,000.00	(265,840.00)
3134GWP26	FEDERAL HOME LOAN MORTGAGE CORP	0.500	92.0678	03/28/2025	10,000,000.00	9,206,780.00	10,000,000.00	(793,220.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	92.3734	04/01/2025	10,000,000.00	9,237,340.00	10,000,000.00	(762,660.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	92.3734	04/01/2025	10,000,000.00	9,237,340.00	10,000,000.00	(762,660.00)
3130ALWL4	FEDERAL HOME LOAN BANKS	0.720	92.3312	04/08/2025	15,000,000.00	13,849,680.00	15,000,000.00	(1,150,320.00)
3130ALDX9	FEDERAL HOME LOAN BANKS	0.500	91.6175	05/23/2025	14,750,000.00	13,513,581.25	14,750,000.00	(1,236,418.75)
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	92.0270	05/27/2025	10,000,000.00	9,202,700.00	10,000,000.00	(797,300.00)
3134GVM66	FEDERAL HOME LOAN MORTGAGE CORP	0.730	91.9832	05/28/2025	5,000,000.00	4,599,160.00	5,000,000.00	(400,840.00)
3134GVM66	FEDERAL HOME LOAN MORTGAGE CORP	0.730	91.9832	05/28/2025	10,000,000.00	9,198,320.00	10,000,000.00	(801,680.00)
3134GVB31	FEDERAL HOME LOAN MORTGAGE CORP	0.760	92.0189	05/28/2025	15,000,000.00	13,802,835.00	14,997,125.74	(1,194,290.74)
3130ARSC6	FEDERAL HOME LOAN BANKS	2.900	95.8074	05/29/2025	10,000,000.00	9,580,740.00	10,000,000.00	(419,260.00)
3134GVE95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	92.0837	06/09/2025	15,000,000.00	13,812,555.00	15,000,000.00	(1,187,445.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.680	91.7322	06/10/2025	5,025,000.00	4,609,543.05	5,025,000.00	(415,456.95)
3134GWP91	FEDERAL HOME LOAN MORTGAGE CORP	0.500	91.3529	06/16/2025	5,000,000.00	4,567,645.00	5,000,000.00	(432,355.00)
3130ALHZ0	FEDERAL HOME LOAN BANKS	0.530	91.3903	06/18/2025	10,000,000.00	9,139,030.00	10,000,000.00	(860,970.00)
3135GAZ24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	91.2823	06/24/2025	10,000,000.00	9,128,230.00	10,000,000.00	(871,770.00)
3134GXR99	FEDERAL HOME LOAN MORTGAGE CORP	3.560	96.7960	06/27/2025	10,000,000.00	9,679,600.00	10,000,000.00	(320,400.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	91.4733	06/30/2025	5,000,000.00	4,573,665.00	5,000,000.00	(426,335.00)
3130ALU93	FEDERAL HOME LOAN BANKS	0.750	91.6592	06/30/2025	10,000,000.00	9,165,920.00	10,000,000.00	(834,080.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	91.6409	06/30/2025	5,000,000.00	4,582,045.00	5,000,000.00	(417,955.00)
3136G4XR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	91.5828	07/07/2025	14,900,000.00	13,645,837.20	14,900,000.00	(1,254,162.80)
3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.730	91.4973	07/15/2025	15,000,000.00	13,724,595.00	15,000,000.00	(1,275,405.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	91.3229	07/29/2025	15,000,000.00	13,698,435.00	15,000,000.00	(1,301,565.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.1296	07/29/2025	10,000,000.00	9,112,960.00	10,000,000.00	(887,040.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.1296	07/29/2025	10,000,000.00	9,112,960.00	10,000,000.00	(887,040.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	91.3077	08/04/2025	10,000,000.00	9,130,770.00	10,000,000.00	(869,230.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	91.3077	08/04/2025	15,000,000.00	13,696,155.00	15,000,000.00	(1,303,845.00)
3133EPKA2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.019	98.2332	08/18/2025	10,000,000.00	9,823,320.00	9,996,687.12	(173,367.12)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	90.8856	08/19/2025	15,000,000.00	13,632,840.00	15,000,000.00	(1,367,160.00)
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORP	0.625	91.0427	08/19/2025	10,000,000.00	9,104,270.00	10,000,000.00	(895,730.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	90.8526	08/25/2025	5,000,000.00	4,542,630.00	5,000,000.00	(457,370.00)
3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	90.9439	08/26/2025	10,000,000.00	9,094,390.00	10,000,000.00	(905,610.00)
3136G4P29	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	90.9856	08/27/2025	5,000,000.00	4,549,280.00	5,000,000.00	(450,720.00)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	91.0356	08/27/2025	8,650,000.00	7,874,579.40	8,650,000.00	(775,420.60)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	90.6497	09/15/2025	10,000,000.00	9,064,970.00	10,000,000.00	(935,030.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	90.6497	09/15/2025	15,000,000.00	13,597,455.00	15,000,000.00	(1,402,545.00)
3137EAXE3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	90.6862	09/23/2025	10,000,000.00	9,068,620.00	9,973,104.93	(904,484.93)
3134GWTG1	FEDERAL HOME LOAN MORTGAGE CORP	0.600	90.6258	09/30/2025	5,000,000.00	4,531,290.00	5,000,000.00	(468,710.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.580	90.4173	10/20/2025	10,000,000.00	9,041,730.00	10,000,000.00	(958,270.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.587	90.4173	10/20/2025	10,000,000.00	9,041,730.00	9,998,370.79	(956,640.79)
3134GZWV1	FEDERAL HOME LOAN MORTGAGE CORP	1.238	90.5504	10/22/2025	15,000,000.00	13,582,560.00	14,801,488.52	(1,218,928.52)
3136G45C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.540	90.2730	10/27/2025	10,000,000.00	9,027,300.00	10,000,000.00	(972,700.00)
3134GW3X2	FEDERAL HOME LOAN MORTGAGE CORP	0.625	90.4558	10/27/2025	10,000,000.00	9,045,580.00	10,000,000.00	(954,420.00)
3134GW3Z7	FEDERAL HOME LOAN MORTGAGE CORP	0.600	90.3938	10/28/2025	10,000,000.00	9,039,380.00	10,000,000.00	(960,620.00)
3134GW3Y0	FEDERAL HOME LOAN MORTGAGE CORP	0.550	90.2861	10/28/2025	10,000,000.00	9,028,610.00	10,000,000.00	(971,390.00)
3136G46S7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	90.3076	10/28/2025	5,000,000.00	4,515,380.00	5,000,000.00	(484,620.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	90.3856	10/29/2025	10,000,000.00	9,038,560.00	10,000,000.00	(961,440.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.604	90.3856	10/29/2025	10,000,000.00	9,038,560.00	9,999,067.32	(960,507.32)
3136G46N8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	90.3856	10/29/2025	5,000,000.00	4,519,280.00	5,000,000.00	(480,720.00)
3135GA2N0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	90.2054	11/04/2025	10,000,000.00	9,020,540.00	10,000,000.00	(979,460.00)
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.573	90.5184	11/07/2025	14,000,000.00	12,672,576.00	13,976,315.03	(1,303,739.03)
3134GXB55	FEDERAL HOME LOAN MORTGAGE CORP	0.600	90.2477	11/12/2025	5,000,000.00	4,512,385.00	5,000,000.00	(487,615.00)
3134GXB55	FEDERAL HOME LOAN MORTGAGE CORP	0.600	90.2477	11/12/2025	5,000,000.00	4,512,385.00	5,000,000.00	(487,615.00)
3135GAZ23	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	90.1184	11/17/2				

3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.1659	03/23/2026	9,750,000.00	8,791,175.25	9,750,000.00	(958,824.75)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.1659	03/23/2026	9,750,000.00	8,791,175.25	9,750,000.00	(958,824.75)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	90.1659	03/23/2026	8,921,250.00	8,043,925.35	8,917,388.95	(873,463.59)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.1659	03/23/2026	19,500,000.00	17,582,350.50	19,500,000.00	(1,917,649.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.1659	03/23/2026	9,750,000.00	8,791,175.25	9,750,000.00	(958,824.75)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.1659	03/23/2026	19,500,000.00	17,582,350.50	19,500,000.00	(1,917,649.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	90.1659	03/23/2026	19,500,000.00	17,582,350.50	18,497,363.56	(915,013.06)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	89.7994	03/25/2026	10,000,000.00	8,979,940.00	10,000,000.00	(1,020,060.00)
3133ENL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.110	95.0137	04/13/2026	10,000,000.00	9,501,370.00	10,000,000.00	(498,630.00)
3133EMZ54	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	89.5333	05/18/2026	5,000,000.00	4,476,665.00	5,000,000.00	(523,335.00)
3130AVZ96	FEDERAL HOME LOAN BANKS	5.500	99.3465	05/18/2026	10,000,000.00	9,934,650.00	10,000,000.00	(65,350.00)
3134GYR2	FEDERAL HOME LOAN MORTGAGE CORP	5.563	99.1354	05/18/2026	15,000,000.00	14,870,310.00	14,925,071.23	(54,761.23)
3130AMJN3	FEDERAL HOME LOAN BANKS	1.030	89.8208	05/26/2026	5,000,000.00	4,491,040.00	5,000,000.00	(508,960.00)
3130AMKB7	FEDERAL HOME LOAN BANKS	1.050	89.8736	05/26/2026	15,000,000.00	13,481,040.00	15,000,000.00	(1,518,960.00)
3130AMME9	FEDERAL HOME LOAN BANKS	1.000	89.7414	05/26/2026	10,000,000.00	8,974,140.00	10,000,000.00	(1,025,860.00)
3130AMMS2	FEDERAL HOME LOAN BANKS	1.000	89.6007	06/08/2026	15,000,000.00	13,440,105.00	15,000,000.00	(1,559,895.00)
3130AMMZ2	FEDERAL HOME LOAN BANKS	1.000	89.5597	06/10/2026	5,000,000.00	4,477,985.00	5,000,000.00	(522,015.00)
3130AMWT5	FEDERAL HOME LOAN BANKS	1.050	89.6128	06/26/2026	15,000,000.00	13,441,920.00	15,000,000.00	(1,558,080.00)
3130AMT69	FEDERAL HOME LOAN BANKS	1.070	89.6676	06/26/2026	10,000,000.00	8,966,760.00	10,000,000.00	(1,033,240.00)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	96.1464	06/29/2026	5,250,000.00	5,047,686.00	5,250,000.00	(202,314.00)
3130AN3B4	FEDERAL HOME LOAN BANKS	1.020	89.4360	07/06/2026	15,000,000.00	13,415,400.00	15,000,000.00	(1,584,600.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	89.2766	07/13/2026	10,000,000.00	8,927,660.00	10,000,000.00	(1,072,340.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	89.2766	07/13/2026	10,000,000.00	8,927,660.00	10,000,000.00	(1,072,340.00)
3130AN5K2	FEDERAL HOME LOAN BANKS	4.366	91.1832	07/20/2026	2,375,000.00	2,165,601.00	2,185,000.44	(19,399.44)
3130AN3R9	FEDERAL HOME LOAN BANKS	1.130	89.6479	07/20/2026	10,000,000.00	8,964,790.00	10,000,000.00	(1,035,210.00)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.174	95.8215	07/20/2026	10,000,000.00	9,582,150.00	9,993,131.42	(410,981.42)
3130ANBX7	FEDERAL HOME LOAN BANKS	1.000	89.2426	07/22/2026	15,000,000.00	13,386,390.00	15,000,000.00	(1,613,610.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	89.1817	07/27/2026	10,000,000.00	8,918,170.00	10,000,000.00	(1,081,830.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	89.1817	07/27/2026	15,000,000.00	13,377,255.00	15,000,000.00	(1,622,745.00)
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.629	96.2519	07/27/2026	20,000,000.00	19,250,380.00	20,004,297.52	(753,917.52)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.590	99.6134	07/27/2026	5,000,000.00	4,980,670.00	4,987,685.87	(7,015.87)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.638	99.6134	07/27/2026	5,000,000.00	4,980,670.00	4,980,985.83	(315.83)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.477	99.6134	07/27/2026	5,000,000.00	4,980,670.00	5,003,495.41	(22,825.41)
3133END80	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.873	95.3482	08/03/2026	10,000,000.00	9,534,820.00	10,036,783.30	(503,963.30)
3130ANFD7	FEDERAL HOME LOAN BANKS	1.000	89.1168	08/05/2026	10,000,000.00	8,911,680.00	10,000,000.00	(1,088,320.00)
3134GX4V3	FEDERAL HOME LOAN MORTGAGE CORP	5.002	99.9404	08/10/2026	4,500,000.00	4,497,318.00	4,500,000.00	(2,682.00)
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	89.0341	08/17/2026	10,000,000.00	8,903,410.00	10,000,000.00	(1,096,590.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	89.2972	08/20/2026	10,000,000.00	8,929,720.00	10,000,000.00	(1,070,280.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	89.2972	08/20/2026	10,000,000.00	8,929,720.00	9,828,938.54	(899,218.54)
3130ANMH0	FEDERAL HOME LOAN BANKS	3.132	89.2972	08/20/2026	15,000,000.00	13,394,580.00	14,107,890.24	(713,310.24)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137	95.6267	08/24/2026	5,000,000.00	4,781,335.00	4,998,267.92	(216,932.92)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.294	95.6267	08/24/2026	5,000,000.00	4,781,335.00	4,975,250.17	(193,915.17)
3130ANPF1	FEDERAL HOME LOAN BANKS	1.000	88.8994	08/25/2026	10,000,000.00	8,889,940.00	10,000,000.00	(1,110,060.00)
3130ANSC5	FEDERAL HOME LOAN BANKS	1.000	88.8923	08/26/2026	15,000,000.00	13,333,845.00	15,000,000.00	(1,666,155.00)
3130ANT59	FEDERAL HOME LOAN BANKS	1.000	88.8924	08/26/2026	15,000,000.00	13,333,860.00	15,000,000.00	(1,666,140.00)
3130ATHF5	FEDERAL HOME LOAN BANKS	3.941	97.6096	09/11/2026	5,000,000.00	4,880,480.00	4,972,017.75	(91,537.75)
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	99.0773	09/11/2026	1,000,000.00	990,773.00	998,204.32	(7,431.32)
3130AFPM3	FEDERAL HOME LOAN BANKS	1.040	88.9171	09/28/2026	15,000,000.00	13,337,565.00	15,000,000.00	(1,662,435.00)
3130AFPAD7	FEDERAL HOME LOAN BANKS	1.035	88.9493	09/28/2026	15,000,000.00	13,342,395.00	15,000,000.00	(1,657,605.00)
3130ANYN4	FEDERAL HOME LOAN BANKS	1.000	88.7861	09/30/2026	10,000,000.00	8,878,610.00	10,000,000.00	(1,121,390.00)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	89.8183	10/19/2026	5,000,000.00	4,940,915.00	4,989,764.27	(48,849.27)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	89.8183	10/19/2026	5,000,000.00	4,940,915.00	4,989,764.27	(48,849.27)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	89.0651	10/20/2026	10,000,000.00	8,906,510.00	9,964,990.33	(1,058,480.33)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	89.0651	10/20/2026	10,000,000.00	8,906,510.00	9,936,190.87	(1,029,680.87)
3133EN7A2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.827	97.0206	10/26/2026	4,300,000.00	4,171,885.80	4,273,520.45	(101,634.65)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	88.0029	10/27/2026	20,000,000.00	17,600,580.00	18,614,681.27	(1,014,101.27)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	88.0029	10/27/2026	20,000,000.00	17,600,580.00	18,581,727.20	(981,147.20)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.488	88.0029	10/27/2026	5,000,000.00	4,400,145.00	4,587,614.64	(187,469.64)
3134GW6C5	FEDERAL HOME LOAN MORTGAGE CORP	3.122	87.9957	10/28/2026	15,000,000.00	13,199,355.00	13,926,487.99	(727,132.99)
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	95.3071	10/29/2026	10,000,000.00	9,530,710.00	10,000,000.00	(469,290.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.430	89.7670	11/23/2026	10,000,000.00	8,976,700.00	10,000,000.00	(1,023,300.00)
3130APWW1	FEDERAL HOME LOAN BANKS	1.503	89.9732	11/24/2026	20,000,000.00	17,994,640.00	19,997,951.62	(2,003,311.62)
3130ATV84	FEDERAL HOME LOAN BANKS	3.986	100.0533	12/11/2026	5,000,000.00	5,002,665.00	5,080,796.43	(78,131.43)
3133EN4G2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.923	98.2824	12/15/2026	25,000,000.00	24,570,600.00	25,013,183.26	(442,583.26)
3130AQF65	FEDERAL HOME LOAN BANKS	1.306	89.7574	12/21/2026	10,000,000.00	8,975,740.00	9,981,218.80	(1,005,478.80)
3130AQAY9	FEDERAL HOME LOAN BANKS	1.500	89.8185	12/30/2026	25,000,000.00	22,454,625.00	25,000,000.00	(2,545,375.00)
3133ENK64	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.908	89.4789	01/11/2027	10,000,000.00	8,947,890.00	9,852,919.91	(905,029.91)
3133ENL21	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	90.3490	01/26/2027	10,000,000.00	9,034,900.00	9,972,787.38	(937,887.38)
3130AQH55	FEDERAL HOME LOAN BANKS	1.984	90.1057	01/28/2027	10,000,000.00	9,010,570.00	9,903,546.43	(892,976.43)
3130AQH55	FEDERAL HOME LOAN BANKS	2.086	90.1057	01/28/2027	20,000,000.00	18,021,140.00	19,738,454.70	(1,717,314.70)
3130AQKM4	FEDERAL HOME LOAN BANKS	1.750	90.2566	01/28/2027	11,250,000.00	10,153,867.50	11,250,000.00	(1,096,132.50)
3130AKYX3	FEDERAL HOME LOAN BANKS	1.746	87.2750	02/10/2027	10,000,000.00	8,727,500.00	9,684,295.47	(956,795.47)
3130AL2X1	FEDERAL HOME LOAN BANKS	3.001	87.2908	02/17/2027	10,000,000.00	8,729,080.00	9,277,471.12	(548,391.12)
3134GYG29	FEDERAL HOME LOAN MORTGAGE CORP	4.750	89.5960	02/23/2027	10,000,000.00	9,859,600.00	10,000,000.00	(140,400.00)
3130ALEDD	FEDERAL HOME LOAN BANKS	2.050	87.7979	02/24/2027	15,000,000.00	13,169,685.00	14,466,620.86	(1,296,935.86)
3130ALEDD	FEDERAL HOME LOAN BANKS	3.001	87.7979	02/24/2027	20,000,000.00	17,559,580.00	18,658,815.08	(1,099,235.08)
3130AQRQ8	FEDERAL HOME LOAN BANKS	2.000	90.8666	02/25/2027	10,000,000.00	9,086,660.00	10,000,000.00	(913,340.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	90.8666	02/25/2027	5,000,000.00	4,543,330.00	5,000,000.00	(456,670.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	90.8666	02/25/2027	5,000,000.00	4,543,330.00	5,000,000.00	(456,670.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	92.4407	03/22/2027	5,000,000.00	4,622,035.00	5,000,000.00	(377,965.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	93.7444	03/25/2027	10,000,000.00	9,374,440.00	10,000,000.00	(625,560.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	93.7444	03/25/2027	10,000,000.00	9,374,440.00	10,000,000.00	(625,560.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	93.7444	03/25/2027	10,000,000.00	9,374,440.00	10,000,000.00	(625,560.00)
3133ENV99	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.913	94.7551	04/26/2027	10,000,000.00	9,475,510.00	9,986,554.22	(511,044.22)
3133ENV67	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.606	97.3622	04/26/2027	8,000,000.00	7,788,976.00	8,005,612.38	(216,636.38)
3133ENV67	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.623	97.3622	04/26/2027	2,000,000.00	1,947,244.00	2,000,246.44	(53,002.44)
3133ENV67	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.744	97.3622	04/26/2027	4,820,000.00	4,692,858.04	4,800,101.42	(107,243.38)
3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	94.9462	04/28/2027	10,000,000.00	9,494,620.00	10,000,000.00	(505,380.00)
3130ARSF9	FEDERAL HOME LOAN BANKS	3.000	94.6378	04/29/2027	10,000,000.00	9,463,780.00	10,000,000.00	(536,220.00)
3134GYRW4	FEDERAL HOME LOAN MORTGAGE CORP	5.000	99.6305	05/10/2027	10,000,000.00	9,963,050.00	10,000,000.00	(36,950.00)
3130AS3F4	FEDERAL HOME LOAN BANKS	3.770	95.6060	05/26/2027				

3130ATFA0	FEDERAL HOME LOAN BANKS	5,125	98.0401	09/30/2027	13,000,000.00	12,745,213.00	13,000,000.00	(254,787.00)
3130ATFE0	FEDERAL HOME LOAN BANKS	4,250	96.1481	09/30/2027	15,000,000.00	14,422,215.00	15,000,000.00	(577,785.00)
3133EN50	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,231	99.3469	10/14/2027	23,775,000.00	23,678,699.30	23,775,000.00	(96,300.70)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4,320	99.9080	10/21/2027	5,000,000.00	4,995,400.00	5,000,000.00	(4,600.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4,320	99.9080	10/21/2027	5,000,000.00	4,995,400.00	5,000,000.00	(4,600.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4,320	99.9080	10/21/2027	5,000,000.00	4,995,400.00	5,000,000.00	(4,600.00)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5,503	98.9102	10/25/2027	5,000,000.00	4,945,510.00	4,995,677.08	(50,167.08)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5,503	98.9102	10/25/2027	5,000,000.00	4,945,510.00	4,995,677.08	(50,167.08)
3130ATNG8	FEDERAL HOME LOAN BANKS	5,000	99.8558	10/27/2027	5,000,000.00	4,992,790.00	5,000,000.00	(7,210.00)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,284	99.9519	10/27/2027	5,000,000.00	4,997,595.00	5,017,510.82	(19,915.82)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,195	99.9519	10/27/2027	3,715,000.00	3,713,213.09	3,740,842.48	(27,629.39)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,252	99.9519	10/27/2027	15,000,000.00	14,992,785.00	15,071,354.15	(78,569.15)
31422XQ70	FEDERAL AGRICULTURAL MORTGAGE CORP	4,050	98.8403	11/22/2027	12,000,000.00	11,860,836.00	12,000,000.00	(139,164.00)
3130ATW45	FEDERAL HOME LOAN BANKS	4,851	99.0324	11/29/2027	4,895,000.00	4,847,635.98	4,907,982.46	(60,346.48)
3134GY4W9	FEDERAL HOME LOAN MORTGAGE CORP	5,040	99.7933	11/29/2027	5,000,000.00	4,989,665.00	5,000,000.00	(10,335.00)
3134GY4W9	FEDERAL HOME LOAN MORTGAGE CORP	5,040	99.7933	11/29/2027	10,000,000.00	9,979,330.00	10,000,000.00	(20,670.00)
3133ENH1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,080	98.8349	11/29/2027	25,000,000.00	24,708,725.00	24,920,867.00	(212,142.00)
3133ENH1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,077	98.8349	11/29/2027	25,000,000.00	24,708,725.00	24,924,056.79	(215,331.79)
3133ENH1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,061	98.8349	11/29/2027	25,000,000.00	24,708,725.00	24,939,527.93	(230,802.93)
3130ATYK7	FEDERAL HOME LOAN BANKS	5,100	99.8197	11/30/2027	5,000,000.00	4,990,985.00	5,000,000.00	(9,015.00)
3130ATU54	FEDERAL HOME LOAN BANKS	3,796	99.8284	12/10/2027	25,000,000.00	24,957,100.00	25,454,021.79	(496,921.79)
3130ATU54	FEDERAL HOME LOAN BANKS	4,036	99.8284	12/10/2027	15,000,000.00	14,974,260.00	15,127,084.13	(152,824.13)
3130ATU54	FEDERAL HOME LOAN BANKS	4,002	99.8284	12/10/2027	50,000,000.00	49,914,200.00	50,491,969.07	(577,769.07)
3133EN456	FEDERAL FARM CREDIT BANKS FUNDING CORP	3,896	97.7512	12/22/2027	15,000,000.00	14,662,680.00	14,911,892.66	(249,212.66)
3134GYA11	FEDERAL HOME LOAN MORTGAGE CORP	4,800	97.6140	12/30/2027	25,000,000.00	24,403,500.00	25,000,000.00	(596,500.00)
3134GYC7F	FEDERAL HOME LOAN MORTGAGE CORP	4,510	97.2020	12/30/2027	25,000,000.00	24,300,500.00	25,000,000.00	(699,500.00)
3133ENS6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,000	98.8132	01/06/2028	25,000,000.00	24,703,300.00	25,000,000.00	(296,700.00)
3133ENS6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3,713	98.8132	01/06/2028	20,000,000.00	19,762,640.00	20,234,955.60	(472,315.60)
3133ENS6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3,757	98.8132	01/06/2028	18,000,000.00	17,786,376.00	18,178,101.06	(391,725.06)
3133ENS6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3,530	98.8132	01/06/2028	10,000,000.00	9,881,320.00	10,193,264.74	(311,944.74)
3134GYEF5	FEDERAL HOME LOAN MORTGAGE CORP	4,970	98.9306	01/26/2028	10,000,000.00	9,893,060.00	10,000,000.00	(106,940.00)
3134GYG71	FEDERAL HOME LOAN MORTGAGE CORP	5,050	97.8522	01/26/2028	10,000,000.00	9,785,220.00	10,000,000.00	(214,780.00)
3134GYG97	FEDERAL HOME LOAN MORTGAGE CORP	4,180	96.2995	02/07/2028	25,000,000.00	24,074,875.00	25,000,000.00	(925,125.00)
3134GYG97	FEDERAL HOME LOAN MORTGAGE CORP	4,900	98.6964	02/09/2028	10,000,000.00	9,869,640.00	10,000,000.00	(130,360.00)
3134GYK10	FEDERAL HOME LOAN MORTGAGE CORP	5,276	99.6181	02/28/2028	10,000,000.00	9,961,810.00	10,000,000.00	(38,190.00)
3133EPFK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,620	97.0005	04/03/2028	10,000,000.00	9,700,050.00	10,000,000.00	(299,950.00)
3133EPGW9	FEDERAL FARM CREDIT BANKS FUNDING CORP	3,784	98.1135	04/25/2028	10,000,000.00	9,811,350.00	10,039,689.11	(228,339.11)
3130AVS94	FEDERAL HOME LOAN BANKS	5,150	98.0444	04/26/2028	20,000,000.00	19,608,880.00	20,000,000.00	(391,120.00)
3134GYR38	FEDERAL HOME LOAN MORTGAGE CORP	5,700	99.1811	05/15/2028	10,000,000.00	9,918,110.00	10,000,000.00	(81,890.00)
3133EPJ55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,290	96.0470	05/16/2028	25,000,000.00	24,011,750.00	25,000,000.00	(988,250.00)
3133EPJ55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,290	96.0470	05/16/2028	25,000,000.00	24,011,750.00	25,000,000.00	(988,250.00)
3130AV2R0	FEDERAL HOME LOAN BANKS	4,950	97.8839	05/23/2028	10,000,000.00	9,788,390.00	10,000,000.00	(211,610.00)
3133EPL3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,727	97.3101	05/30/2028	10,000,000.00	9,731,010.00	9,975,410.96	(244,400.96)
3133EPL3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,775	97.3101	05/30/2028	9,276,000.00	9,026,484.88	9,233,590.29	(207,105.42)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5,410	98.6625	06/07/2028	10,000,000.00	9,866,250.00	10,000,000.00	(133,750.00)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5,410	98.6625	06/07/2028	25,000,000.00	24,665,625.00	25,000,000.00	(334,375.00)
3130AVVX7	FEDERAL HOME LOAN BANKS	3,892	97.5161	06/09/2028	10,000,000.00	9,751,610.00	9,936,177.89	(184,567.89)
3130AVWC24	FEDERAL HOME LOAN BANKS	3,987	98.6215	06/09/2028	10,000,000.00	9,862,150.00	10,005,426.93	(143,276.93)
3133EPNH4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,171	98.0625	06/21/2028	15,000,000.00	14,709,375.00	14,802,217.70	(92,842.70)
3134GYUC4	FEDERAL HOME LOAN MORTGAGE CORP	5,200	99.3834	06/28/2028	10,000,000.00	9,938,340.00	10,000,000.00	(61,660.00)
3130AVW79	FEDERAL HOME LOAN BANKS	6,000	99.5486	06/28/2028	7,220,000.00	7,187,408.92	7,220,000.00	(32,591.08)
3130AVWHX1	FEDERAL HOME LOAN BANKS	5,950	99.5011	06/28/2028	25,000,000.00	24,875,275.00	25,000,000.00	(124,725.00)
3134GYVC3	FEDERAL HOME LOAN MORTGAGE CORP	6,000	99.6094	06/28/2028	25,000,000.00	24,902,350.00	25,000,000.00	(97,650.00)
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Agency
AGCY DISC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313384HR3	FEDERAL HOME LOAN BANKS	4.772	99.9864	07/03/2023	15,000,000.00	14,997,960.00	14,996,112.50	1,847.50
313588HZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.791	99.8911	07/11/2023	10,000,000.00	9,989,110.00	9,986,972.22	2,137.78
313588JC0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.792	99.8516	07/14/2023	5,000,000.00	4,992,580.00	4,991,531.94	1,048.06
313588IC0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.792	99.8516	07/14/2023	10,000,000.00	9,985,160.00	9,983,063.89	2,096.11
313384IS9	FEDERAL HOME LOAN BANKS	4.903	99.6627	07/28/2023	34,000,000.00	33,885,318.00	33,877,600.00	7,718.00
313384IS9	FEDERAL HOME LOAN BANKS	5.269	99.6627	07/28/2023	50,000,000.00	49,831,350.00	49,805,750.00	25,600.00
313384JW0	FEDERAL HOME LOAN BANKS	4.797	99.6079	08/01/2023	25,000,000.00	24,901,975.00	24,899,250.00	2,725.00
313384JW0	FEDERAL HOME LOAN BANKS	5.003	99.6079	08/01/2023	10,000,000.00	9,960,790.00	9,957,891.67	2,898.33
313384JZ3	FEDERAL HOME LOAN BANKS	4.806	99.5655	08/04/2023	12,500,000.00	12,445,687.50	12,444,631.94	1,055.56
313384KD0	FEDERAL HOME LOAN BANKS	4.775	99.5081	08/08/2023	25,000,000.00	24,877,025.00	24,877,555.55	(530.55)
313384KL2	FEDERAL HOME LOAN BANKS	4.644	99.4076	08/15/2023	25,000,000.00	24,851,900.00	24,859,218.75	(7,318.75)
313384KL2	FEDERAL HOME LOAN BANKS	4.802	99.4076	08/15/2023	10,000,000.00	9,940,760.00	9,941,500.00	(740.00)
313384KL2	FEDERAL HOME LOAN BANKS	4.785	99.4076	08/15/2023	15,000,000.00	14,911,140.00	14,912,531.25	(1,391.25)
313384LB3	FEDERAL HOME LOAN BANKS	5.082	99.1844	08/30/2023	10,000,000.00	9,918,440.00	9,917,416.67	1,023.33
313384LC1	FEDERAL HOME LOAN BANKS	4.121	99.1703	08/31/2023	25,000,000.00	24,792,575.00	24,830,555.56	(37,980.56)
313384LD9	FEDERAL HOME LOAN BANKS	4.786	99.1563	09/01/2023	15,000,000.00	14,873,445.00	14,879,616.67	(6,171.67)
313384LD9	FEDERAL HOME LOAN BANKS	4.786	99.1563	09/01/2023	25,000,000.00	24,789,075.00	24,799,361.11	(10,286.11)
313384LD9	FEDERAL HOME LOAN BANKS	5.067	99.1563	09/01/2023	15,000,000.00	14,873,445.00	14,872,383.33	1,061.67
313384LD9	FEDERAL HOME LOAN BANKS	5.067	99.1563	09/01/2023	10,000,000.00	9,915,630.00	9,914,922.22	707.78
313384LK3	FEDERAL HOME LOAN BANKS	4.773	99.0700	09/07/2023	25,000,000.00	24,767,500.00	24,780,888.89	(13,388.89)
313384LQ0	FEDERAL HOME LOAN BANKS	4.829	98.9975	09/12/2023	12,500,000.00	12,374,687.50	12,380,868.05	(6,180.55)
313384LT4	FEDERAL HOME LOAN BANKS	4.776	98.9531	09/15/2023	25,000,000.00	24,738,275.00	24,755,111.11	(16,836.11)
313384LT4	FEDERAL HOME LOAN BANKS	4.801	98.9531	09/15/2023	10,000,000.00	9,895,310.00	9,901,411.22	(6,101.22)
313384LW7	FEDERAL HOME LOAN BANKS	4.777	98.9106	09/18/2023	70,000,000.00	69,237,420.00	69,287,244.45	(49,824.45)
313384LZ0	FEDERAL HOME LOAN BANKS	4.778	98.8659	09/21/2023	25,000,000.00	24,716,475.00	24,735,778.03	(19,303.03)
313312MA5	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.881	98.8517	09/22/2023	50,000,000.00	49,425,850.00	49,450,125.00	(24,275.00)
313384MH9	FEDERAL HOME LOAN BANKS	4.780	98.7500	09/29/2023	25,000,000.00	24,687,500.00	24,710,000.00	(22,500.00)
313384MH9	FEDERAL HOME LOAN BANKS	4.780	98.7500	09/29/2023	25,000,000.00	24,687,500.00	24,710,000.00	(22,500.00)
313384MM8	FEDERAL HOME LOAN BANKS	4.708	98.6932	10/03/2023	10,000,000.00	9,869,320.00	9,879,888.89	(10,568.89)
313384MN6	FEDERAL HOME LOAN BANKS	4.853	98.6763	10/04/2023	50,000,000.00	49,338,150.00	49,374,582.43	(36,432.43)
313384MQ9	FEDERAL HOME LOAN BANKS	4.854	98.6478	10/06/2023	50,000,000.00	49,323,900.00	49,361,416.67	(37,516.67)
313384MQ9	FEDERAL HOME LOAN BANKS	5.341	98.6478	10/06/2023	25,000,000.00	24,661,950.00	24,648,038.20	13,911.80
313384MV8	FEDERAL HOME LOAN BANKS	5.315	98.5738	10/11/2023	25,000,000.00	24,643,450.00	24,631,666.67	11,783.33
313384MX4	FEDERAL HOME LOAN BANKS	4.960	98.5453	10/13/2023	10,000,000.00	9,854,530.00	9,860,755.56	(6,225.56)
313384MX4	FEDERAL HOME LOAN BANKS	4.960	98.5453	10/13/2023	10,000,000.00	9,854,530.00	9,860,755.56	(6,225.56)
313384NE5	FEDERAL HOME LOAN BANKS							

313396TC7	FEDERAL HOME LOAN MORTGAGE CORP	4.982	96.6914	02/15/2024	10,000,000.00	9,669,140.00	9,694,666.66	(25,526.66)
313384XM6	FEDERAL HOME LOAN BANKS	5.197	95.2178	05/30/2024	6,900,000.00	6,570,028.20	6,579,916.67	(9,888.47)
313384XR5	FEDERAL HOME LOAN BANKS	5.115	95.1602	06/03/2024	10,000,000.00	9,516,020.00	9,537,597.22	(21,577.22)
313384XT1	FEDERAL HOME LOAN BANKS	5.084	95.1314	06/05/2024	10,000,000.00	9,513,140.00	9,537,694.44	(24,554.44)
---	---	4.905	98.5435	10/13/2023	1,225,900,000.00	1,207,936,891.20	1,208,865,458.49	(928,567.29)

Agency CMO
FHLMC CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137BWW2	FHMS K-725 A2	4.878	98.5633	01/25/2024	11,967,400.17	11,795,468.12	11,850,823.62	(55,355.50)
3137BHCY1	FHMS K-044 A2	5.154	96.2420	01/25/2025	12,467,769.90	18,858,095.83	18,149,400.10	(64,066.29)
---	---	5.045	97.1570	09/03/2024	30,825,496.00	29,944,868.22	30,064,290.01	(119,421.79)

Agency CMO
FNMA CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AW7J0	FNA 2017-M8 A2	3.448	94.4542	05/25/2027	12,467,769.90	11,776,332.07	12,341,285.27	(564,953.20)
3136AW7J0	FNA 2017-M8 A2	3.448	94.4542	05/25/2027	12,467,769.90	11,776,332.07	12,341,285.27	(564,953.20)

Agency MBS
FHLMC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137B4WB8	FHMS K-033 A2	3.422	99.6425	07/25/2023	1,042,806.34	1,039,078.29	1,042,806.34	(3,728.04)
3137B5JM6	FHMS K-034 A2	3.499	99.6470	07/25/2023	10,304,186.00	10,267,816.76	10,304,186.00	(36,369.24)
3137B5KW2	FHMS K-035 A2	3.667	99.5191	08/25/2023	12,254,083.75	12,195,150.43	12,249,673.43	(54,523.00)
3137B7MZ9	FHMS K-036 A2	4.912	99.3618	10/25/2023	12,194,042.63	12,116,222.08	12,148,292.62	(32,070.54)
3137B7YY9	FHMS K-037 A2	4.889	98.8669	01/25/2024	8,829,512.80	8,729,467.71	8,768,428.65	(38,960.94)
3137FMU67	FHMS K-735 A2	3.518	94.6141	05/25/2026	14,806,209.90	14,008,758.39	14,549,418.41	(540,660.02)
3137FNWX4	FHMS K-736 A2	3.655	92.9939	07/25/2026	10,000,000.00	9,299,390.70	9,629,871.51	(330,480.81)
3137BTUM1	FHMS K-061 A2	4.501	95.5551	11/25/2026	9,000,000.00	8,599,962.69	8,685,050.72	(85,088.03)
3137BTUM1	FHMS K-061 A2	4.561	95.5551	11/25/2026	8,500,000.00	8,122,186.99	8,183,754.87	(61,567.88)
3137BYLD0	FHMS K-L01 A2E	4.184	95.0574	02/25/2027	15,000,000.00	14,258,605.35	14,559,467.37	(300,862.02)
3137BXQY1	FHMS K-064 A2	3.154	94.9062	03/25/2027	1,000,000.00	949,062.48	1,001,352.06	(52,289.58)
3137F2LJ3	FHMS K-066 A2	3.111	94.3561	06/25/2027	11,095,000.00	10,468,805.52	11,086,557.21	(617,751.69)
3132XGRH1	FH WN2287	3.945	95.3020	11/01/2027	25,000,000.00	23,825,500.00	24,804,530.44	(979,030.44)
3132XGRH1	FH WN2287	4.073	95.3020	11/01/2027	25,000,000.00	23,825,500.00	24,730,690.67	(905,190.67)
3132XGQ74	FH WN2277	4.062	95.4130	11/01/2027	10,000,000.00	9,541,300.00	9,895,804.50	(354,504.50)
3132XFLR7	FH WN1235	4.690	96.5030	01/01/2028	20,000,000.00	19,300,600.00	19,770,159.08	(469,559.08)
3132XFLR7	FH WN1235	4.333	96.5030	01/01/2028	10,000,000.00	9,650,300.00	9,954,373.15	(304,073.15)
---	---	4.088	96.1756	08/23/2026	204,025,841.42	196,197,707.39	201,364,417.03	(5,166,709.64)

Agency MBS
FNMA

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AHAG5	FNA 2013-M14 A2	5.541	99.3095	10/25/2023	3,374,488.55	3,351,187.54	3,360,985.87	(9,798.34)
3136AQK48	FNA 2014-M8 A2	5.910	97.5258	06/25/2024	7,101,396.00	6,925,695.67	6,990,321.72	(64,626.05)
3140AIVC9	FN BM6010	4.860	96.1206	09/01/2025	17,111,265.89	16,447,446.31	16,659,627.19	(212,180.88)
3138LCH81	FN AN0254	3.738	95.1810	12/01/2025	7,384,848.15	7,028,972.32	7,286,658.90	(257,686.58)
3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.939	95.1810	12/01/2025	14,120,168.25	13,439,717.34	14,111,068.65	(671,351.30)
3138LDSW9	FN AN1760	4.176	92.8600	06/01/2026	15,000,000.00	13,929,000.00	14,693,083.59	(764,083.59)
3138LENE7	FN AN2188	3.543	93.3233	07/01/2026	10,000,000.00	9,263,600.00	9,858,537.60	(594,937.60)
3138LHUZ5	FN AN5099	3.076	94.2920	04/01/2027	24,129,353.25	22,752,049.77	24,111,144.58	(1,359,094.81)
3138LHLZ1	FN AN5246	3.365	93.7300	05/01/2027	7,100,000.00	6,654,830.00	7,073,889.50	(419,059.50)
3138LSTJ3	FN AN6257	4.582	94.1860	08/01/2027	15,349,698.22	14,457,266.76	14,675,956.06	(218,689.30)
3136AY6X6	FNA 2017-M15 A2	4.611	93.3233	09/25/2027	14,964,611.51	13,965,473.03	14,377,149.88	(411,676.85)
3136BML55	FNA 2022-M11 A2	4.554	93.1216	10/25/2027	29,412,839.10	27,389,701.08	28,186,099.31	(796,398.23)
3140LHVX5	FN BS6929	4.280	98.1460	11/01/2027	31,100,000.00	30,523,406.00	31,009,079.17	(485,673.17)
3140LHA45	FN BS7116	4.363	97.8580	11/01/2027	20,210,000.00	19,777,101.80	20,210,000.00	(432,898.20)
3140LHSB7	FN BS6813	4.363	98.7980	02/01/2028	19,478,000.00	19,243,874.44	19,461,035.03	(217,160.59)
3140LJS23	FN BS7736	4.416	97.4160	02/01/2028	20,000,000.00	19,483,200.00	19,749,624.79	(266,424.79)
3140LJS23	FN BS7736	4.071	97.4160	02/01/2028	15,000,000.00	14,612,400.00	15,000,000.00	(387,600.00)
3140LJS23	FN BS7736	4.078	97.4160	02/01/2028	10,000,000.00	9,741,600.00	10,000,000.00	(258,400.00)
3140LKJ08	FN BS8358	4.074	97.9430	04/01/2028	24,459,000.00	23,955,878.37	24,459,000.00	(503,121.63)
3140LKYQ0	FN BS8818	4.526	97.0420	06/01/2028	25,000,000.00	24,260,500.00	24,364,695.39	(104,195.39)
---	---	4.209	96.0563	06/07/2027	330,295,668.92	317,202,900.44	325,637,957.26	(8,435,056.82)

CD

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
89115BF70	Toronto-Dominion Bank - New York Branch	5.400	100.0000	08/15/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JKE6	Royal Bank of Canada New York Branch	5.390	100.0000	08/21/2023	75,000,000.00	75,000,000.00	75,000,000.00	0.00
89115BWW6	Toronto-Dominion Bank - New York Branch	4.760	100.0000	08/31/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367D2F1	Bank of Montreal - Chicago Branch	5.430	100.0000	09/01/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BCB4	Toronto-Dominion Bank - New York Branch	5.570	100.0000	09/05/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417MR23	Bank of Nova Scotia - Houston Branch	4.771	100.0000	09/29/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367D4D4	Bank of Montreal - Chicago Branch	5.350	100.0000	09/29/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89115BKK5	Toronto-Dominion Bank - New York Branch	5.410	100.0000	10/10/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JMA2	Royal Bank of Canada New York Branch	5.590	100.0000	10/11/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JQ26	Royal Bank of Canada New York Branch	5.280	100.0000	10/23/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
06367D4H5	Bank of Montreal - Chicago Branch	5.356	100.0000	10/30/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BJK7	Toronto-Dominion Bank - New York Branch	5.470	100.0000	11/01/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DAP0	Bank of Montreal - Chicago Branch	5.600	100.0000	11/20/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JNS2	Royal Bank of Canada New York Branch	5.470	100.0000	11/22/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BMP2	Toronto-Dominion Bank - New York Branch	5.390	100.0000	11/24/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JQ19	Royal Bank of Canada New York Branch	5.410	100.0000	11/30/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JP68	Royal Bank of Canada New York Branch	4.945	100.0000	12/15/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JQA8	Royal Bank of Canada New York Branch	5.420	100.0000	01/03/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BNB2	Toronto-Dominion Bank - New York Branch	5.390	100.0000	01/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BR79	Toronto-Dominion Bank - New York Branch	5.220	100.0000	01/24/2024	40,000,000.00	40,000,000.00	40,000,000.00	0.00
78015JVE4	Royal Bank of Canada New York Branch	5.260	100.0000	01/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BMG2	Toronto-Dominion Bank - New York Branch	5.740	100.0000	02/20/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BNC0	Toronto-Dominion Bank - New York Branch	5.750	100.0000	02/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JWS2	Royal Bank of Canada New York Branch	5.770	100.0000	03/15/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417MB39	Bank of Nova Scotia - Houston Branch	5.790	100.0000	03/15/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417MD35	Bank of Nova Scotia - Houston Branch	5.780	100.0000	03/18/2024	100,000,000.00	100,000,000.00	100,000,000.00	0.00
06367DAR6	Bank of Montreal - Chicago Branch	5.840	100.0000	03/22/2024	70,000,000.00	70,000,000.00	70,000,000.00	0.00
89115BPL8	Toronto-Dominion Bank - New York Branch	5.920	100.0000	03/25/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JYN1	Royal Bank of Canada New York Branch	5.900	100.0000	03/26/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
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CP	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
	63763QU39	National Securities Clearing Corporation	4.804	99.9722	07/03/2023	50,000,000.00	49,986,111.11	49,986,944.44	(833.33)
	63763QU36	National Securities Clearing Corporation	5.096	99.9722	07/03/2023	25,000,000.00	24,993,055.56	24,993,055.56	0.00
	89233HU36	Toyota Motor Credit Corporation	5.137	99.9720	07/03/2023	35,000,000.00	34,990,200.00	34,990,200.00	0.00
	63763QU62	National Securities Clearing Corporation	4.846	99.9342	07/06/2023	25,000,000.00	24,983,541.67	24,983,541.67	0.00
	7426M3U64	Private Export Funding Corporation	5.166	99.9294	07/06/2023	25,000,000.00	24,982,361.11	24,982,361.11	0.00
	63763QU70	National Securities Clearing Corporation	5.097	99.9167	07/07/2023	25,000,000.00	24,979,166.67	24,979,166.67	0.00
	23102VUA6	Cummins Inc.	5.244	99.8700	07/10/2023	16,443,000.00	16,421,624.10	16,421,788.53	(164.43)
	23102VUA6	Cummins Inc.	5.232	99.8700	07/10/2023	30,000,000.00	29,961,000.00	29,961,375.00	(375.00)
	23102VUA6	Cummins Inc.	5.284	99.8700	07/10/2023	23,785,000.00	23,754,079.50	23,754,079.50	0.00
	63763QUB1	National Securities Clearing Corporation	5.119	99.8606	07/11/2023	25,000,000.00	24,965,138.89	24,965,138.89	0.00
	63763QUC9	National Securities Clearing Corporation	5.001	99.8466	07/12/2023	20,000,000.00	19,969,322.22	19,970,055.56	(733.33)
	63763QUC9	National Securities Clearing Corporation	5.119	99.8466	07/12/2023	23,000,000.00	22,964,720.56	22,964,720.56	0.00
	02314QUC1	Amazon.com, Inc.	4.953	99.8515	07/12/2023	50,000,000.00	49,925,750.00	49,925,750.00	0.00
	14912EUC9	Caterpillar Financial Services Corporation	5.175	99.8442	07/12/2023	45,000,000.00	44,929,875.00	44,929,875.00	0.00
	14912EUD7	CATERPILLAR FINANCIAL SERVICES CORP	5.176	99.8300	07/13/2023	50,000,000.00	49,915,000.00	49,915,000.00	0.00
	21687BUE9	Rabobank Nederland - New York Branch	4.991	99.8241	07/14/2023	39,202,000.00	39,133,058.93	39,133,058.93	0.00
	63763QUE5	National Securities Clearing Corporation	4.939	99.8256	07/14/2023	25,000,000.00	24,956,395.83	24,956,395.83	0.00
	47816GUH0	Johnson & Johnson	5.013	99.7818	07/17/2023	50,000,000.00	49,890,888.89	49,890,888.89	0.00
	14912EUI8	Caterpillar Financial Services Corporation	5.176	99.7733	07/17/2023	70,150,000.00	69,990,993.33	69,990,993.33	0.00
	14912EUL9	Caterpillar Financial Services Corporation	5.176	99.7308	07/20/2023	30,000,000.00	29,919,250.00	29,919,250.00	0.00
	63763QUM7	National Securities Clearing Corporation	5.179	99.7172	07/21/2023	50,000,000.00	49,858,611.11	49,858,611.11	0.00
	47816GUQ0	Johnson & Johnson	5.086	99.6825	07/24/2023	50,000,000.00	49,841,236.11	49,841,236.11	0.00
	63763QUQ8	National Securities Clearing Corporation	5.211	99.6723	07/24/2023	25,000,000.00	24,918,062.50	24,918,062.50	0.00
	23102VUQ1	Cummins Inc.	5.242	99.6703	07/24/2023	20,000,000.00	19,934,066.67	19,934,066.67	0.00
	77119MUQ8	Roche Holdings, Inc.	5.169	99.6748	07/24/2023	23,000,000.00	22,925,205.28	22,925,205.28	0.00
	14912EUQ8	Caterpillar Financial Services Corporation	5.198	99.6729	07/24/2023	18,050,000.00	17,990,956.45	17,990,956.45	0.00
	63763QU54	National Securities Clearing Corporation	5.135	99.6507	07/26/2023	25,000,000.00	24,912,673.61	24,912,673.61	0.00
	77119MUU9	Roche Holdings, Inc.	5.171	99.6183	07/28/2023	30,000,000.00	29,885,475.00	29,885,475.00	0.00
	7426M3V14	Private Export Funding Corporation	4.956	99.5824	08/01/2023	25,000,000.00	24,895,590.28	24,895,590.28	0.00
	02314QV30	Amazon.com, Inc.	4.971	99.5536	08/03/2023	50,000,000.00	49,776,791.67	49,776,791.67	0.00
	63763QV46	National Securities Clearing Corporation	5.273	99.5108	08/04/2023	35,000,000.00	34,828,772.22	34,828,772.22	0.00
	47816GV97	Johnson & Johnson	4.942	99.4757	08/09/2023	50,000,000.00	49,737,833.33	49,737,833.33	0.00
	24422MVA6	John Deere Capital Corporation	5.287	99.4233	08/10/2023	16,950,000.00	16,852,255.00	16,852,255.00	0.00
	7426M3VF3	Private Export Funding Corporation	4.850	99.4088	08/15/2023	21,000,000.00	20,875,837.50	20,875,837.50	0.00
	7426M3VF3	Private Export Funding Corporation	4.850	99.4088	08/15/2023	4,000,000.00	3,976,350.00	3,976,350.00	(0.00)
	24422MVG3	John Deere Capital Corporation	5.300	99.3356	08/16/2023	15,040,000.00	14,940,067.56	14,940,067.56	0.00
	7426M3VP6	Private Export Funding Corporation	5.009	99.2786	08/23/2023	50,000,000.00	49,639,305.56	49,639,305.56	0.00
	47816GVX4	Johnson & Johnson	5.182	99.1443	08/31/2023	50,000,000.00	49,572,152.78	49,572,152.78	0.00
	7426M3VX4	Private Export Funding Corporation	5.012	99.1697	08/31/2023	50,000,000.00	49,584,861.11	49,584,861.11	0.00
	89233HW59	Toyota Motor Credit Corporation	5.366	99.0357	09/05/2023	50,000,000.00	49,517,833.33	49,517,833.33	0.00
	47816GW62	Johnson & Johnson	4.867	99.1141	09/06/2023	20,000,000.00	19,822,822.22	19,822,822.22	0.00
	24422MWD9	John Deere Capital Corporation	5.352	98.9208	09/13/2023	25,000,000.00	24,730,208.33	24,730,208.33	0.00
	74271UWJ5	The Procter & Gamble Company	5.075	98.9138	09/18/2023	10,000,000.00	9,891,375.00	9,891,375.00	0.00
	89233HWK6	Toyota Motor Credit Corporation	5.353	98.8333	09/19/2023	40,000,000.00	39,533,333.33	39,533,333.33	0.00
	7426M5WN0	Private Export Funding Corporation	4.830	98.9118	09/22/2023	50,000,000.00	49,455,888.89	49,455,888.89	0.00
	89233HWR1	Toyota Motor Credit Corporation	5.376	98.7411	09/25/2023	40,000,000.00	39,496,422.22	39,496,422.22	0.00
	46640QWT4	J.P. Morgan Securities LLC	5.139	98.7827	09/27/2023	100,000,000.00	98,782,666.67	98,782,666.67	0.00
	7426M3WV7	Private Export Funding Corporation	5.079	98.7625	09/29/2023	100,000,000.00	98,762,500.00	98,762,500.00	0.00
	02314QXP9	Amazon.com, Inc.	4.995	98.4642	10/23/2023	25,000,000.00	24,616,041.67	24,616,041.67	0.00
	7426M5XX7	Private Export Funding Corporation	5.454	98.1971	10/31/2023	25,000,000.00	24,549,277.77	24,549,277.77	0.00
	74271UY61	The Procter & Gamble Company	5.179	98.2044	11/06/2023	25,000,000.00	24,551,111.11	24,551,111.11	0.00
	02314QYA1	Amazon.com, Inc.	5.033	98.2107	11/10/2023	25,000,000.00	24,552,666.67	24,552,666.67	0.00
	7426M3YF0	Private Export Funding Corporation	5.458	97.9754	11/15/2023	25,000,000.00	24,493,861.11	24,493,861.11	0.00
	7426M3YV5	Private Export Funding Corporation	5.381	97.7979	11/29/2023	50,000,000.00	48,898,958.33	48,898,958.33	0.00
	7426M4AA5	Private Export Funding Corporation	5.353	97.2122	01/10/2024	50,000,000.00	48,606,111.11	48,606,111.11	0.00
	7426M2AAQ4	Private Export Funding Corporation	5.357	97.0100	01/24/2024	25,000,000.00	24,252,500.00	24,252,500.00	0.00
	7426M2AX9	Private Export Funding Corporation	5.459	96.8494	01/31/2024	50,000,000.00	48,424,722.22	48,424,722.22	0.00
	78015CBV3	Royal Bank of Canada New York Branch	5.717	96.2672	02/29/2024	25,000,000.00	24,066,812.50	24,066,812.50	0.00
	46640PC19	J.P. Morgan Securities LLC	5.578	96.3468	03/01/2024	50,000,000.00	48,173,388.89	48,173,388.89	0.00
	46640PCR2	J.P. Morgan Securities LLC	5.782	95.8460	03/25/2024	50,000,000.00	47,923,000.00	47,923,000.00	0.00
---	---		5.167	99.0365	09/06/2023	2,150,620,000.00	2,129,659,138.47	2,129,661,244.57	(2,106.10)

Corporate

CORP	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
	742651DT6	PRIVATE EXPORT FUNDING CORP	4.967	99.0150	01/15/2024	25,000,000.00	24,753,750.00	24,813,874.28	(60,124.28)
	742651DT6	PRIVATE EXPORT FUNDING CORP	4.967	99.0150	01/15/2024	25,000,000.00	24,753,750.00	24,813,874.28	(60,124.28)

MM Fund

MMFUND	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
	31607A703	FIDELITY IMM-GOVT INSTL	5.040	1.0000	06/30/2023	35,000,000.00	35,000,000.00	35,000,000.00	0.00
	4812CA538	JPMORGAN-US GVT MM EMPWR	5.010	1.0000	06/30/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
	PPG34MT93	US BANK DEPOSIT ACCOUNT	---	1.0000	06/30/2023	200,000,000.00	200,000,000.00	200,000,000.00	0.00
---	---		5.039	1.0000	06/30/2023	236,000,000.00	236,000,000.00	236,000,000.00	0.00

Muni

MUNI	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
	8014952P6	SANTA CLARA CALIF UNI SCH DIST	0.210	100.0000	07/01/2023	2,870,000.00	2,870,000.00	2,870,000.00	0.00
	797508JT6	SAN DIEGUITO CALIF UN HIGH SCH DIST	0.275	99.7050	08/01/2023	425,000.00	423,746.25	425,000.00	(1,253.75)
	826239FX8	SIERRA CALIF JT CMNTY COLLEGE DIST	0.229	99.6910	08/01/2023	260,000.00	259,196.60	260,000.00	(803.40)
	797508HV3	SAN DIEGUITO CALIF UN HIGH SCH DIST	0.275	99.7050	08/01/2023	1,000,000.00	997,050.00	1,000,000.00	(2,950.00)
	419792F76	HAWAII ST	0.422	99.6300	08/01/2023	15,000,000.00	14,944,500.00	15,000,000.00	(55,500.00)
	987388GT6	YOSEMITE CALIF CMNTY COLLEGE DIST	1.140	99.7570	08/01/2023	750,000.00	748,177.50	750,000.00	(1,822.50)
	757710UR7	REDONDO BEACH CALIF UNI SCH DIST	1.222	99.7530	08/01/2023	260,000.00	259,357.80	260,000.00	(642.20)
	93974EXZ4	WASHINGTON ST	3.250	99.8720	08/01/2023	18,840,000.00	18,815,884.80	18,840,000.00	(24,115.20)
	799017XT0	SAN MATEO CALIF UN HIGH SCH DIST	0.256	99.3310	09/01/2023	500,000.00	496,655.00	500,000.00	(3,345.00)
	419792D29	HAWAII ST	0.422	98.7870	10/01/2023	3,260,000.00	3,220,456.20	3,260,000.00	(39,543.80)
	419792A63	HAWAII ST	0.422	98.7870	10/01/2023	10,000,000.00	9,878,700.00	10,000,000.00	(121,300.00)
	882724XJ1	TEXAS ST	0.508	98.9610	10/01/2023	4,745,000.00	4,695,699.45	4,745,000.00	(49,300.55)
	826239FY6	SIERRA CALIF JT CMNTY COLLEGE DIST	0.344	94.5770	08/01/2024	500,000.00	472,885.00	500,000.00	(27,115.00)
	826239GH2	SIERRA CALIF JT CMNTY COLLEGE DIST	0.354	94.7500	08/01/2024	720,000.00	68		

56781RKT3	MARIN CALIF CMNTY COLLEGE DIST	0.763	92.0570	08/01/2025	1,065,000.00	980,407.05	1,065,000.00	(84,592.95)
074437HB3	BEAUMONT CALIF UNI SCH DIST	1.109	91.6810	08/01/2025	500,000.00	458,405.00	500,000.00	(41,595.00)
799408E28	SAN RAMON VALLEY CALIF UNI SCH DIST	0.967	92.0770	08/01/2025	4,505,000.00	4,148,068.85	4,505,000.00	(356,931.15)
93974EYB6	WASHINGTON ST	3.350	96.9800	08/01/2025	10,065,000.00	9,761,037.00	10,065,000.00	(303,963.00)
419792A89	HAWAII ST	1.033	95.4380	10/01/2025	12,775,000.00	12,192,204.50	13,257,910.86	(1,065,706.36)
419792D45	HAWAII ST	1.033	91.8480	10/01/2025	3,660,000.00	3,361,636.80	3,660,000.00	(298,363.20)
93974EYC4	WASHINGTON ST	3.370	96.4940	08/01/2026	20,825,000.00	20,094,875.50	20,825,000.00	(730,124.50)
13063D3N6	CALIFORNIA ST	4.847	100.3920	03/01/2027	9,300,000.00	9,336,456.00	9,300,000.00	36,456.00
---	---	1.769	96.8591	11/19/2024	187,330,000.00	181,452,961.95	187,812,910.86	(6,359,948.91)

**Mutual Fund
Open-End Fund**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
CLTRSF	CALTRUST	3.560	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	(0.00)
CLTRSF	CALTRUST	3.560	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	(0.00)

**Non-US Gov
SUPRANATIONAL**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
459516LT5	INTERNATIONAL FINANCE CORP	5.117	98.8499	09/15/2023	50,000,000.00	49,424,950.00	49,469,055.55	(44,105.55)
45950VQZ2	INTERNATIONAL FINANCE CORP	0.829	97.6360	01/19/2024	25,000,000.00	24,409,000.00	24,994,694.04	(585,694.04)
45906M3C3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.540	97.5777	03/28/2024	3,895,000.00	3,800,651.42	3,886,859.70	(86,208.29)
45950VPQ3	INTERNATIONAL FINANCE CORP	0.273	94.0920	08/22/2024	25,000,000.00	23,523,000.00	24,993,529.60	(1,470,529.60)
45950VQ44	INTERNATIONAL FINANCE CORP	0.484	93.8155	09/23/2024	25,000,000.00	23,453,875.00	24,986,553.38	(1,532,678.38)
45950VQL3	INTERNATIONAL FINANCE CORPORATION	0.719	93.7400	10/29/2024	25,000,000.00	23,435,000.00	24,987,218.11	(1,552,218.11)
45950VRA6	INTERNATIONAL FINANCE CORP	1.099	93.9350	01/21/2025	25,000,000.00	23,483,750.00	24,977,506.84	(1,493,756.84)
45950VRR6	INTERNATIONAL FINANCE CORP	4.077	98.8030	02/01/2027	25,000,000.00	24,700,750.00	24,937,032.14	(236,282.14)
---	---	2.213	96.2341	09/19/2024	203,895,000.00	196,230,976.42	203,232,449.37	(7,001,472.95)

Repo

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
RP07032023508	RIVCO_JEFFERIES REPO/BANK NY	5.080	100.0000	07/03/2023	500,000,000.00	500,000,000.00	500,000,000.00	0.00
RP07032023508	RIVCO_JEFFERIES REPO/BANK NY	5.080	100.0000	07/03/2023	500,000,000.00	500,000,000.00	500,000,000.00	0.00

**US Gov
T-BILL**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912796ZS1	UNITED STATES TREASURY	4.932	99.9580	07/06/2023	25,000,000.00	24,989,489.50	24,983,298.61	6,190.89
912796XQ7	UNITED STATES TREASURY	5.013	99.8596	07/13/2023	25,000,000.00	24,964,895.75	24,959,312.50	5,583.25
912796XQ7	UNITED STATES TREASURY	5.010	99.8596	07/13/2023	25,000,000.00	24,964,895.75	24,959,333.33	5,562.42
912796XQ7	UNITED STATES TREASURY	4.989	99.8596	07/13/2023	25,000,000.00	24,964,895.75	24,959,500.00	5,395.75
912797FZ5	UNITED STATES TREASURY	4.967	99.6929	07/25/2023	25,000,000.00	24,923,229.25	24,919,700.00	3,529.25
912796Y29	UNITED STATES TREASURY	5.255	99.6630	07/27/2023	20,000,000.00	19,932,600.00	19,925,748.33	6,851.67
912797GA9	UNITED STATES TREASURY	5.340	99.5908	08/01/2023	20,000,000.00	19,918,155.60	19,910,272.27	7,883.33
912796Y37	UNITED STATES TREASURY	5.218	99.5583	08/03/2023	10,000,000.00	9,955,825.00	9,953,433.33	2,391.67
912797GF8	UNITED STATES TREASURY	4.917	99.4830	08/08/2023	25,000,000.00	24,870,750.00	24,874,388.92	(3,638.92)
912797GF8	UNITED STATES TREASURY	4.906	99.4830	08/08/2023	25,000,000.00	24,870,750.00	24,874,652.78	(3,902.78)
912797GF8	UNITED STATES TREASURY	4.908	99.4830	08/08/2023	50,000,000.00	49,741,500.00	49,749,200.00	(7,700.00)
912797GF8	UNITED STATES TREASURY	5.113	99.4830	08/08/2023	5,000,000.00	4,974,150.00	4,973,871.83	278.17
912797GF8	UNITED STATES TREASURY	5.168	99.4830	08/08/2023	10,000,000.00	9,948,300.00	9,947,056.50	1,243.50
912796XY0	UNITED STATES TREASURY	5.222	99.4569	08/10/2023	25,000,000.00	24,864,229.25	24,857,777.78	6,451.47
912797GH4	UNITED STATES TREASURY	5.267	99.2806	08/22/2023	25,000,000.00	24,820,139.00	24,814,334.73	5,804.27
912796Z44	UNITED STATES TREASURY	5.263	99.2460	08/24/2023	25,000,000.00	24,811,500.00	24,806,875.00	4,625.00
912796Z44	UNITED STATES TREASURY	5.270	99.2460	08/24/2023	50,000,000.00	49,623,000.00	49,613,262.50	9,737.50
912796Z44	UNITED STATES TREASURY	5.245	99.2460	08/24/2023	50,000,000.00	49,623,000.00	49,615,036.25	7,963.75
912796Z51	UNITED STATES TREASURY	5.411	99.1478	08/31/2023	50,000,000.00	49,573,889.00	49,555,038.89	18,850.11
912796CR8	UNITED STATES TREASURY	5.309	98.8500	09/21/2023	50,000,000.00	49,425,000.00	49,412,333.34	12,666.66
912796CS6	UNITED STATES TREASURY	4.918	98.7530	09/28/2023	15,000,000.00	14,812,950.00	14,824,799.79	(11,849.79)
912796CS6	UNITED STATES TREASURY	4.919	98.7530	09/28/2023	15,000,000.00	14,812,950.00	14,824,781.25	(11,831.25)
912796CS6	UNITED STATES TREASURY	4.884	98.7530	09/28/2023	25,000,000.00	24,688,250.00	24,709,903.27	(21,653.27)
912796CS6	UNITED STATES TREASURY	4.917	98.7530	09/28/2023	25,000,000.00	24,688,250.00	24,707,814.24	(19,564.24)
912796CS6	UNITED STATES TREASURY	4.917	98.7530	09/28/2023	25,000,000.00	24,688,250.00	24,707,814.24	(19,564.24)
912797HA8	UNITED STATES TREASURY	5.282	98.5728	10/10/2023	10,000,000.00	9,857,275.00	9,856,509.86	765.14
912797HA8	UNITED STATES TREASURY	5.282	98.5728	10/10/2023	10,000,000.00	9,857,275.00	9,856,509.86	765.14
912797FA0	UNITED STATES TREASURY	4.929	98.5425	10/12/2023	50,000,000.00	49,271,257.00	49,322,989.59	(51,732.59)
912797FA0	UNITED STATES TREASURY	5.222	98.5425	10/12/2023	15,000,000.00	14,781,377.10	14,784,178.52	(2,801.42)
912797FA0	UNITED STATES TREASURY	5.355	98.5425	10/12/2023	10,000,000.00	9,854,251.40	9,852,037.64	2,213.76
912797HB6	UNITED STATES TREASURY	5.320	98.4689	10/17/2023	10,000,000.00	9,846,888.90	9,845,649.97	1,238.93
912797HB6	UNITED STATES TREASURY	5.320	98.4689	10/17/2023	10,000,000.00	9,846,888.90	9,845,650.00	1,238.90
912797HB6	UNITED STATES TREASURY	5.320	98.4689	10/17/2023	10,000,000.00	9,846,888.90	9,845,649.97	1,238.93
912797HB6	UNITED STATES TREASURY	5.320	98.4689	10/17/2023	10,000,000.00	9,846,888.90	9,845,650.00	1,238.90
912797FC6	UNITED STATES TREASURY	5.170	98.3341	10/26/2023	15,000,000.00	14,750,114.55	14,757,712.50	(7,597.95)
912797FJ1	UNITED STATES TREASURY	5.412	98.1367	11/09/2023	10,000,000.00	9,813,666.70	9,810,621.30	3,045.40
912797FJ1	UNITED STATES TREASURY	5.418	98.1367	11/09/2023	10,000,000.00	9,813,666.70	9,810,413.89	3,252.81
---	UNITED STATES TREASURY	5.129	99.1495	08/31/2023	840,000,000.00	832,837,282.90	832,873,112.77	(35,829.87)

**US Gov
US GOV**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912828S92	UNITED STATES TREASURY	0.334	99.6719	07/31/2023	50,000,000.00	49,835,937.50	50,037,539.42	(201,601.92)
91282CCN9	UNITED STATES TREASURY	0.384	99.5938	07/31/2023	25,000,000.00	24,898,437.50	24,994,702.11	(96,264.61)
91282CDA6	UNITED STATES TREASURY	2.157	98.7969	09/30/2023	50,000,000.00	49,398,437.50	49,767,553.22	(369,115.72)
91282CDA6	UNITED STATES TREASURY	2.185	98.7969	09/30/2023	25,000,000.00	24,699,218.75	24,882,105.03	(182,886.28)
91282CAP6	UNITED STATES TREASURY	2.274	98.5469	10/15/2023	10,000,000.00	9,854,687.50	9,939,032.34	(84,344.84)
912828T91	UNITED STATES TREASURY	0.319	98.8125	10/31/2023	20,000,000.00	19,762,500.00	20,086,958.42	(324,458.42)
912828T91	UNITED STATES TREASURY	2.617	98.8125	10/31/2023	10,000,000.00	9,881,250.00	9,967,761.95	(86,511.95)
912828K20	UNITED STATES TREASURY	2.300	99.1875	10/31/2023	10,000,000.00	9,918,750.00	10,018,722.10	(99,972.10)
91282CDM0	UNITED STATES TREASURY	2.495	98.0313	11/30/2023	15,000,000.00	14,704,687.50	14,878,675.06	(173,987.56)
912828S29	UNITED STATES TREASURY	5.025	98.3438	01/31/2024	25,000,000.00	24,585,937.50	24,642,935.27	(56,997.77)
91282CBM2	UNITED STATES TREASURY	0.219	96.7813	02/15/2024	25,000,000.00	24,195,312.50	24,985,364.18	(790,051.68)
91282CBR1	UNITED STATES TREASURY	0.287	96.4531	03/15/2024	50,000,000.00	48,226,562.50	49,986,994.78	(1,760,432.28)
912828W71	UNITED STATES TREASURY	2.395	97.5938	03/31/2024	30,000,000.00	29,278,125.00	29,941,140.13	(663,015.13)
91282CEG2	UNITED STATES TREASURY	2.358	97.6406	03/31/2024	10,000,000.00	9,764,062.50	9,992,136.82	(228,074.32)
912828R66	UNITED STATES TREASURY	4.390	97.4219	04/30/2024	25,000,000.00	24,355,468.75	24,569,911.86	(214,443.11)
912828WJ5	UNITED STATES TREASURY	5.256	97.4844	05/15/2024	50,000,000.00	48,742,187.50	48,842,659.37	(100,471.87)
91282CCC3	UNITED STATES TREASURY	4.274	95.6094	05/15/2024	15,000,000.00	14,341,406.25	14,490,947.63	(149,541.38)
912828XT2	UNITED STATES TREASURY	2.567	96.9219	05/31/2024	10,000,000.00	9,692,187.50	9,949,656.43	(257,468.93)
91282CER8	UNITED STATES TREASURY	2.502	97.3906	05/31/2024	20,000,000.00	19,478,125.00	19,999,641.97	(521,516.97)
91282CER8	UNITED STATES TREASURY	2.563	97.3906	05/31/2024	20,000,000.00	19,478,125.00	19,988,885.92	(510,760.92)
91282CCG4	UNITED STATES TREASURY	5.185	95.2031	06/15/2024	10,000,000.00	9,520,312.50	9,545,976.77	(25,664.27)
912828XX3	UNITED STATES TREASURY	2.558	96.7031	06/30/2024	25,000,000.00	24,175,781.25	24,864,925.99	(689,144.74)
912828XX3	UNITED STATES TREASURY	3.217	96.7031	06/30/2024	10,000,000.00	9,670,312.50	9,883,189.01	(212,876.51)

91282CCX7	UNITED STATES TREASURY	0.439	94.2500	09/15/2024	25,000,000.00	23,562,500.00	24,980,702.20	(1,418,202.20)
91282CCX7	UNITED STATES TREASURY	0.438	94.2500	09/15/2024	25,000,000.00	23,562,500.00	24,981,078.77	(1,418,578.77)
91282CFN6	UNITED STATES TREASURY	4.215	98.6875	09/30/2024	25,000,000.00	24,671,875.00	25,010,378.81	(338,503.81)
91282CDB4	UNITED STATES TREASURY	0.754	94.2031	10/15/2024	25,000,000.00	23,550,781.25	24,958,980.79	(1,408,199.54)
91282YV6	UNITED STATES TREASURY	1.747	94.9375	11/30/2024	25,000,000.00	23,734,375.00	24,915,201.31	(1,180,826.31)
91282ZC7	UNITED STATES TREASURY	0.540	93.7344	02/28/2025	10,000,000.00	9,373,437.50	10,096,373.40	(722,935.90)
91282ZF0	UNITED STATES TREASURY	0.647	92.5000	03/31/2025	25,000,000.00	23,125,000.00	24,936,739.92	(1,811,739.92)
91282ZF0	UNITED STATES TREASURY	0.619	92.5000	03/31/2025	25,000,000.00	23,125,000.00	24,948,461.10	(1,823,461.10)
91282CEH0	UNITED STATES TREASURY	2.647	95.9063	04/15/2025	10,000,000.00	9,590,625.00	9,996,260.29	(405,635.29)
91282ZL7	UNITED STATES TREASURY	0.445	92.0000	04/30/2025	15,000,000.00	13,800,000.00	14,980,977.61	(1,180,977.61)
912824R8	UNITED STATES TREASURY	2.799	96.2344	05/31/2025	15,000,000.00	14,435,156.25	15,020,725.98	(585,569.73)
91282CAB7	UNITED STATES TREASURY	0.675	90.9688	07/31/2025	25,000,000.00	22,742,187.50	24,781,871.18	(2,039,683.68)
91282CAM3	UNITED STATES TREASURY	0.815	90.5625	09/30/2025	25,000,000.00	22,640,625.00	24,687,917.09	(2,047,292.09)
91282CAM3	UNITED STATES TREASURY	0.950	90.5625	09/30/2025	25,000,000.00	22,640,625.00	24,614,219.89	(1,973,594.89)
91282CBC4	UNITED STATES TREASURY	0.700	90.1406	12/31/2025	25,000,000.00	22,535,156.25	24,800,026.55	(2,264,870.30)
91282CBH3	UNITED STATES TREASURY	2.447	89.7656	01/31/2026	15,000,000.00	13,464,843.75	14,237,371.18	(772,527.43)
91282CBH3	UNITED STATES TREASURY	0.586	89.7656	01/31/2026	10,000,000.00	8,976,562.50	9,946,271.03	(969,708.53)
91282CBH3	UNITED STATES TREASURY	0.593	89.7656	01/31/2026	10,000,000.00	8,976,562.50	9,944,483.16	(967,920.66)
912828P46	UNITED STATES TREASURY	0.799	92.6563	02/15/2026	10,000,000.00	9,265,625.00	10,212,521.12	(946,896.12)
912828P46	UNITED STATES TREASURY	0.670	92.6563	02/15/2026	10,000,000.00	9,265,625.00	10,246,633.54	(981,008.54)
91282CBQ3	UNITED STATES TREASURY	0.591	89.8281	02/28/2026	20,000,000.00	17,965,625.00	19,952,259.57	(1,986,634.57)
91282CBT7	UNITED STATES TREASURY	0.715	90.3750	03/31/2026	25,000,000.00	22,593,750.00	25,023,668.53	(2,429,918.53)
91282CJ8	UNITED STATES TREASURY	0.882	90.0938	06/30/2026	20,000,000.00	18,018,750.00	19,995,900.08	(1,977,150.08)
91282CJ8	UNITED STATES TREASURY	0.906	90.0938	06/30/2026	35,000,000.00	31,532,812.50	34,968,007.80	(3,435,195.30)
91282CCW9	UNITED STATES TREASURY	0.832	89.1875	08/31/2026	25,000,000.00	22,296,875.00	24,936,901.21	(2,640,026.21)
91282CCW9	UNITED STATES TREASURY	0.902	89.1875	08/31/2026	25,000,000.00	22,296,875.00	24,882,748.01	(2,585,873.01)
91282CCZ2	UNITED STATES TREASURY	0.982	89.4688	09/30/2026	20,000,000.00	17,893,750.00	19,932,286.14	(2,038,536.14)
91282CCZ2	UNITED STATES TREASURY	2.540	89.4688	09/30/2026	15,000,000.00	13,420,312.50	14,237,689.62	(817,377.12)
91282CDG3	UNITED STATES TREASURY	2.884	89.9375	10/31/2026	10,000,000.00	8,993,750.00	9,454,073.36	(460,323.36)
912810EY0	UNITED STATES TREASURY	4.205	106.1719	11/15/2026	25,000,000.00	26,542,968.75	26,761,079.02	(218,110.27)
91282CDK4	UNITED STATES TREASURY	4.099	90.0938	11/30/2026	25,000,000.00	22,523,437.50	22,777,378.32	(253,940.82)
912810EZ7	UNITED STATES TREASURY	3.048	107.0938	02/15/2027	15,000,000.00	16,064,062.50	16,803,690.84	(739,628.34)
91282CEF4	UNITED STATES TREASURY	2.502	93.7188	03/31/2027	25,000,000.00	23,429,687.50	24,998,535.69	(1,568,848.19)
91282CEF4	UNITED STATES TREASURY	2.503	93.7188	03/31/2027	25,000,000.00	23,429,687.50	24,997,071.38	(1,567,383.88)
91282ZS2	UNITED STATES TREASURY	2.845	86.4375	05/31/2027	20,000,000.00	17,287,500.00	18,299,745.86	(1,012,245.86)
91282CEW7	UNITED STATES TREASURY	3.109	96.1719	06/30/2027	15,000,000.00	14,425,781.25	15,077,682.16	(651,900.91)
91282CEW7	UNITED STATES TREASURY	3.213	96.1719	06/30/2027	15,000,000.00	14,425,781.25	15,020,299.26	(594,518.01)
912810FA1	UNITED STATES TREASURY	3.247	107.5000	08/15/2027	15,000,000.00	16,125,000.00	16,773,609.53	(648,609.53)
912810FA1	UNITED STATES TREASURY	3.483	107.5000	08/15/2027	15,000,000.00	16,125,000.00	16,630,137.76	(505,137.76)
91282CFH9	UNITED STATES TREASURY	3.269	95.6406	08/31/2027	5,000,000.00	4,782,031.25	4,972,487.47	(190,456.22)
912810FB9	UNITED STATES TREASURY	4.003	107.2813	11/15/2027	15,000,000.00	16,092,187.50	16,251,181.32	(158,993.82)
91282CFZ9	UNITED STATES TREASURY	3.840	98.5938	11/30/2027	15,000,000.00	14,789,062.50	15,020,443.46	(231,380.96)
91282CFZ9	UNITED STATES TREASURY	4.048	98.5938	11/30/2027	25,000,000.00	24,648,437.50	24,826,379.33	(177,941.83)
91282CHK0	UNITED STATES TREASURY	4.125	99.4531	06/30/2028	25,000,000.00	24,863,281.25	24,860,428.00	2,853.25
---	UNITED STATES TREASURY	2.062	95.5854	06/18/2025	1,395,000,000.00	1,332,063,281.25	1,392,008,294.42	(59,945,013.17)

Summary

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
---	---	3.859	95.1000	10/19/2024	14,154,749,195.36	13,787,800,541.66	14,085,787,847.23	(297,987,305.58)



COUNTY OF RIVERSIDE
TREASURER-TAX COLLECTOR
CAPITAL MARKETS

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

July 19, 2023

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 June 30, 2023 (the "Report Date"). This report contains various summaries and underlying details of the issues and accounts, as well as a detailed listing of investment holdings for each individual series of bonds outstanding as of the Report Date.

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

Sincerely,



Jeff White
Managing Member



COUNTY OF RIVERSIDE

CALIFORNIA

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



Asset Leasing Corporation Summary by Asset:

Security	Quantity	Total Cost	Market Value	Percentage of Portfolio
FIRST AMERICAN TREASURY Total	6,367,185.67	\$6,367,185.67	\$6,367,185.67	69%
GOLDMAN SACHS GOV INST FUND Total	2,852,683.85	2,852,683.85	2,852,683.85	31%
ALLSPRING Govt Money Market #743	438.06	438.06	438.06	0%
Grand Total	9,220,307.58	\$9,220,307.58	\$9,220,307.58	100%

Asset Leasing Corporation Summary by Series:

Issue	Market Value
1993 A&B Hospital Project Total	\$6,321,722.57
1997 Series A Hospital Bonds Total	45,463.10
2009 Public Safety Communication and Woodcrest Library Projects Total	2,852,683.85
2019 A Lease Revenue Refunding Bonds - Tech Refunding Project	438.06
Grand Total	\$9,220,307.58

Asset Leasing Corporation Market Value by Account:

1993 A&B Hospital Project	Market Value
94605802 - Earnings	\$785,841.55
94605805 - Reserve	4,117,007.27
94605807 - Construction	1,418,840.16
94605814 - Reimbursement	33.59
Total:	\$6,321,722.57
1997 Series A Hospital Bonds	
95435464 - Debt Service Fund	\$45,463.10
Total:	\$45,463.10
2009 Public Safety Communication and Woodcrest Library Projects	
23817502 - Base Rental Account	\$778,299.99
23817503 - Adj Rate Sec Deposit Acc	465,611.52
23817504 - Interest Account	16.70
23817506 - Admin Expense Account	1,522,997.67
23817508 - Investment Earnings Acco	84,385.10
23817513 - Principal Account	1,372.87
Total:	\$2,852,683.85
2019 A Lease Revenue Refunding Bonds - Tech Refunding Project	
83918300 – Bond Fund	\$438.06
Total:	\$438.06
Grand Total:	\$9,220,307.58

Asset Leasing Corporation

ISSUES

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

ASSET LEASING CORPORATION

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

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

FIXED INCOME PORTFOLIO								
June 30, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
1993 A&B Hospital Project								
94605802 - Earnings	FIRST AMERICAN TREASURY	5.04%			Aaa	785,841.55	\$ 785,841.55	\$ 785,841.55
94605805 - Reserve	FIRST AMERICAN TREASURY	5.04%			Aaa	4,117,007.27	4,117,007.27	4,117,007.27
94605807 - Construction	FIRST AMERICAN TREASURY	5.04%			Aaa	1,418,840.16	1,418,840.16	1,418,840.16
94605814 - Reimbursement	FIRST AMERICAN TREASURY	5.04%			Aaa	33.59	33.59	33.59
						6,321,722.57	\$ 6,321,722.57	\$ 6,321,722.57

ASSET LEASING CORPORATION

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

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

FIXED INCOME PORTFOLIO

June 30, 2023

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
1997 Series A Hospital Bonds								
95435464 - Debt Service Fund	FIRST AMERICAN TREASURY	5.04%			Aaa	45,463.10	\$ 45,463.10	\$ 45,463.10
						45,463.10	\$ 45,463.10	\$ 45,463.10

ASSET LEASING CORPORATION

2009 Public Safety Communication & Woodcrest Library

\$45,685,000

Dated Date: 12/10/2009	S&P: A+/A-1	Arbitrage Yield: 1.802087%
Due: 11/1/2039	Moody's: Aa2/VMIG	Arbitrage Position: (\$1,732,191.16)
Call Date:	Fitch:	Arbitrage Last Calc: 12/10/2022
Trustee: Wells Fargo		
Base CUSIP: 768901		

FIXED INCOME PORTFOLIO								
June 30, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2009 Public Safety Communication and Woodcrest Library Projects								
23817502 - Base Rental Account	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	778,299.99	\$ 778,299.99	\$ 778,299.99
23817503 - Adj Rate Sec Deposit Acc	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	465,611.52	465,611.52	465,611.52
23817504 - Interest Account	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	16.70	16.70	16.70
23817506 - Admin Expense Account	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	1,522,997.67	1,522,997.67	1,522,997.67
23817508 - Investment Earnings Acco	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	84,385.10	84,385.10	84,385.10
23817513 - Principal Account	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	1,372.87	1,372.87	1,372.87
						2,852,683.85	\$ 2,852,683.85	\$ 2,852,683.85

ASSET LEASING CORPORATION

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

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

FIXED INCOME PORTFOLIO									
June 30, 2023									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
2019 A Lease Revenue Refunding Bonds - Tech Refunding Project									
83918300 - Bond Fund	ALLSPRING Govt Money Market	4.65%				438.06	\$ 438.06	\$ 438.06	
						438.06	\$ 438.06	\$ 438.06	



6700 Antioch, Suite 250
Merriam, Kansas 66204

July 19, 2023

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 June 30, 2023 (the "Report Date"). This report contains various summaries and underlying details of the issues and accounts, as well as a detailed listing of investment holdings for each individual series of bonds outstanding as of the Report Date.

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

Sincerely,

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

Jeff White
Managing Member



COUNTY OF RIVERSIDE CALIFORNIA

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



Land Secured Districts Summary by Asset:

Security	Quantity	Total Cost	Market Value	Percentage of Portfolio
FIDELITY INVST MM GOVT CLASS	725,320.92	\$725,320.92	\$725,320.92	2%
FIRST AMERICAN TREASURY	30,426,540.56	30,426,540.56	30,426,540.56	83%
GOLDMAN SACHS GOVT INST FUND	2,659,945.12	2,659,945.12	2,659,945.12	7%
MORGAN STANLEY INSTL L GOVT PTF INSTL	2,852,037.18	2,852,037.18	2,852,037.18	8%
Grand Total:	36,663,843.78	\$36,663,843.78	\$36,663,843.78	100%

Land Secured Districts Summary by Series:

Issue	Market Value
CFD 03-1 Newport Road 2014	\$2,659,945.12
CFD 04-2 Lakehills Crest	2,852,037.18
CFD 05-8 Scott Road 2013	8,406,864.98
CFD 05-8 Scott Road 2018	111.47
CFD 07-2 Series 2015 Clinton Keith	8,801,936.65
CFD 07-2 Series 2017 Clinton Keith	12,482,699.55
CFD 07-2 Series 2020 Clinton Keith	444.68
District 168 - Rivercrest	360,560.99
CFD 89-1 Special Tax Refunding, 2018	725,320.92
CFD 89-4 Special Tax Refunding, 2018	373,922.24
Grand Total:	\$36,663,843.78

Land Secured Districts Market Value by Account:

CFD 03-1 Newport Road 2014	
83525701 - Special Tax	\$1,322,568.90
83525702 - Bond	90.18
83525706 - Reserve	1,278,318.76
83525707 - Earnings	50,173.44
83525709 - Admin Expense	8,793.84
Total:	\$2,659,945.12
CFD 04-2 Lakehills Crest	
547271 - Redemption	\$0.04
547272 - Earnings	1,658.25
547273 - Reserve	1,445,208.89
547274 - Admin Expense	5,851.45
547275 - Special Tax	1,399,258.76
547276 - Bond	59.79
Total:	\$2,852,037.18
CFD 05-8 Scott Road 2013	
202358000 - Special Tax	\$3,176,709.36
202358001 - Bond	26,028.95
202358002 - Reserve	1,788,470.55
202358003 - Admin Expense	50,189.26
202358006 - Improvement/Non-proc	3,365,466.86
Total:	\$8,406,864.98
CFD 05-8 Scott Road 2018	
244793000 – Bond Fund	\$111.47
Total:	\$111.47
CFD 07-2 Series 2015 Clinton Keith	
216817000 - Special Tax	\$2,519,757.33
216817001 - Bond	74,776.64
216817002 - Reserve	4,619,537.23
216817003 - Admin Expense	10,283.42
216817004 - Proceeds	12,423.51

216817005 - Improvement/Non-proceed	1,565,158.52
Total:	\$8,801,936.65
CFD 07-2 Series 2017 Clinton Keith	
216850000 - Bond Fund	\$138.75
216850003 – Proceeds	12,482,560.80
Total:	\$12,482,699.55
CFD 07-2 Series 2020 Clinton Keith	
228620000 - Bond Fund	\$444.68
Total:	\$444.68
District 168 - Rivercrest	
164844000 - Redemption Account	\$174,915.69
164844001 - Admin Expense Account	5,609.56
164844006 - Reserve Account	171,806.26
164844007 - Earnings Account	8,229.48
Total:	\$360,560.99
CFD 89-1 Special Tax Refunding, 2018	
213890 - Special Tax	\$653,386.82
213893 - Reserve	62,898.15
213902 - Admin Exp	4,995.02
213903 - Earnings	4,040.93
Total:	\$725,320.92
CFD 89-4 Special Tax Refunding, 2018	
229583000 – Special Tax	\$250,185.50
229583001 – Admin Expense Fund	5,813.31
229583002 – Bond Fund	1,900.19
229583003 - Reserve	116,023.24
Total:	\$373,922.24
Grand Total:	\$36,663,843.78

Land Secured Districts

ISSUES

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

LAND SECURED DISTRICTS

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

Dated Date: 12/16/2014	S&P: NR	Arbitrage Yield: 4.502487%
Due: 9/1/2030	Moody's: NR	Arbitrage Position: (\$623,553.23)
Call Date: 9/1/2024	Fitch: NR	Arbitrage Last Calc: 9/1/2022
Trustee: Wells Fargo		
Base CUSIP: 76911F		

FIXED INCOME PORTFOLIO								
June 30, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
CFD 03-1 Newport Road 2014								
83525701 - Special Tax	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	1,322,568.90	\$ 1,322,568.90	\$ 1,322,568.90
83525702 - Bond	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	90.18	90.18	90.18
83525706 - Reserve	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	1,278,318.76	1,278,318.76	1,278,318.76
83525707 - Earnings	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	50,173.44	50,173.44	50,173.44
83525709 - Admin Expense	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	8,793.84	8,793.84	8,793.84
						2,659,945.12	\$ 2,659,945.12	\$ 2,659,945.12

LAND SECURED DISTRICTS

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

Dated Date: 8/23/2012	S&P: NR	Arbitrage Yield: 4.418333%
Due: 9/1/2035	Moody's: NR	Arbitrage Position: (\$704,868.92)
Call Date: 9/1/2022	Fitch: NR	Arbitrage Last Calc: 9/1/2022
Trustee: BNY		
Base CUSIP: 76911F		

FIXED INCOME PORTFOLIO									
June 30, 2023									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
CFD 04-2 Lakehills Crest									
547271 - Redemption	MORGAN STANLEY INSTL L GOVT PT	4.99%			Aaa	0.04	\$ 0.04	\$ 0.04	
547272 - Earnings	MORGAN STANLEY INSTL L GOVT PT	4.99%			Aaa	1,658.25	1,658.25	1,658.25	
547273 - Reserve	MORGAN STANLEY INSTL L GOVT PT	4.99%			Aaa	1,445,208.89	1,445,208.89	1,445,208.89	
547274 - Admin Expense	MORGAN STANLEY INSTL L GOVT PT	4.99%			Aaa	5,851.45	5,851.45	5,851.45	
547275 - Special Tax	MORGAN STANLEY INSTL L GOVT PT	4.99%			Aaa	1,399,258.76	1,399,258.76	1,399,258.76	
547276 - Bond	MORGAN STANLEY INSTL L GOVT PT	4.99%			Aaa	59.79	59.79	59.79	
						2,852,037.18	\$ 2,852,037.18	\$ 2,852,037.18	

LAND SECURED DISTRICTS

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

Dated Date: 2/28/2013	S&P: NR	Arbitrage Yield: 4.877880%
Due: 9/1/2042	Moody's: NR	Arbitrage Position: (\$1,426,588.44)
Call Date: 9/1/2022	Fitch: NR	Arbitrage Last Calc: 9/2/2022
Trustee: US Bank		
Base CUSIP: 76911F		

FIXED INCOME PORTFOLIO								
June 30, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
CFD 05-8 Scott Road 2013								
202358000 - Special Tax	FIRST AMERICAN TREASURY	5.04%			Aaa	3,176,709.36	\$ 3,176,709.36	\$ 3,176,709.36
202358001 - Bond	FIRST AMERICAN TREASURY	5.04%			Aaa	26,028.95	26,028.95	26,028.95
202358002 - Reserve	FIRST AMERICAN TREASURY	5.04%			Aaa	1,788,470.55	1,788,470.55	1,788,470.55
202358003 - Admin Expense	FIRST AMERICAN TREASURY	5.04%			Aaa	50,189.26	50,189.26	50,189.26
202358006 - Improvement/Non-Proceed	FIRST AMERICAN TREASURY	5.04%			Aaa	3,365,466.86	3,365,466.86	3,365,466.86
						8,406,864.98	\$ 8,406,864.98	\$ 8,406,864.98

LAND SECURED DISTRICTS

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

Dated Date: 12/13/2018	S&P: NR	Arbitrage Yield: 4.173250%
Due: 09/01/2048	Moody's: NR	Arbitrage Position: (\$66,664.96)
Call Date: 09/01/2025	Fitch: NR	Arbitrage Last Calc: 12/12/2022
Trustee: US Bank		
Base CUSIP: 76911F		

FIXED INCOME PORTFOLIO

June 30, 2023

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
CFD 05-8 Scott Road 2018								
244793000 - Bond Fund	FIRST AMERICAN TREASURY	5.04%			Aaa	111.47	\$ 111.47	\$ 111.47
						111.47	\$ 111.47	\$ 111.47

LAND SECURED DISTRICTS

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

Dated Date: 8/6/2015	S&P: NR	Arbitrage Yield: 4.394464%
Due: 9/1/2044	Moody's: NR	Arbitrage Position: (\$3,423,005.72)
Call Date: 9/1/2025	Fitch: NR	Arbitrage Last Calc: 9/1/2022
Trustee: US Bank		
Base CUSIP: 76911F		

FIXED INCOME PORTFOLIO

June 30, 2023

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
CFD 07-2 Series 2015 Clinton Keith								
216817000 - Special Tax	FIRST AMERICAN TREASURY	5.04%			Aaa	2,519,757.33	\$ 2,519,757.33	\$ 2,519,757.33
216817001 - Bond	FIRST AMERICAN TREASURY	5.04%			Aaa	74,776.64	74,776.64	74,776.64
216817002 - Reserve	FIRST AMERICAN TREASURY	5.04%			Aaa	4,619,537.23	4,619,537.23	4,619,537.23
216817003 - Admin Expense	FIRST AMERICAN TREASURY	5.04%			Aaa	10,283.42	10,283.42	10,283.42
216817004 - Proceeds	FIRST AMERICAN TREASURY	5.04%			Aaa	12,423.51	12,423.51	12,423.51
216817005 - Improvement/Non-proceed	FIRST AMERICAN TREASURY	5.04%			Aaa	1,565,158.52	1,565,158.52	1,565,158.52
						8,801,936.65	\$ 8,801,936.65	\$ 8,801,936.65

LAND SECURED DISTRICTS

2017 CFD 07-2 Clinton Keith

\$7,610,000

Dated Date: 6/1/2017	S&P: NR	Arbitrage Yield: 3.890497%
Due: 9/1/2045	Moody's: NR	Arbitrage Position: (\$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									
June 30, 2023									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
CFD 07-2 Series 2017 Clinton Keith									
216850000 - Bond Fund	FIRST AMERICAN TREASURY	5.04%			Aaa	138.75	\$ 138.75	\$ 138.75	
216850003 - Proceeds	FIRST AMERICAN TREASURY	5.04%			Aaa	12,482,560.80	12,482,560.80	12,482,560.80	
						12,482,699.55	\$ 12,482,699.55	\$ 12,482,699.55	

LAND SECURED DISTRICTS

2020 CFD 07-2 Clinton Keith

\$27,220,000

Dated Date: 11/17/2020	S&P: AA	Arbitrage Yield: 2.286851%
Due: 9/1/2045	Moody's: NR	Arbitrage Position: (\$1,118,119.90)
Call Date: 9/1/2030	Fitch: NR	Arbitrage Last Calc: 11/17/2022
Trustee: US Bank		
Base CUSIP: 76911F		

FIXED INCOME PORTFOLIO									
June 30, 2023									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
CFD 07-2 Series 2020 Clinton Keith									
228620000 - Bond Fund	FIRST AMERICAN TREASURY	5.04%			Aaa	444.68	\$ 444.68	\$	444.68
						444.68	\$ 444.68	\$	444.68

LAND SECURED DISTRICTS

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

Dated Date: 8/23/2012	S&P: NR	Arbitrage Yield: 3.840998%
Due: 9/2/2026	Moody's: NR	Arbitrage Position: (\$92,233.48)
Call Date: 9/2/2022	Fitch: NR	Arbitrage Last Calc: 9/3/2022
Trustee: US Bank		
Base CUSIP: 76911P		

FIXED INCOME PORTFOLIO								
June 30, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
District 168 - Rivercrest								
164844000 - Redemption Account	FIRST AMERICAN TREASURY	5.04%			Aaa	174,915.69	\$ 174,915.69	\$ 174,915.69
164844001 - Admin Expense Account	FIRST AMERICAN TREASURY	5.04%			Aaa	5,609.56	5,609.56	5,609.56
164844006 - Reserve Account	FIRST AMERICAN TREASURY	5.04%			Aaa	171,806.26	171,806.26	171,806.26
164844007 - Earnings Account	FIRST AMERICAN TREASURY	5.04%			Aaa	8,229.48	8,229.48	8,229.48
						360,560.99	\$ 360,560.99	\$ 360,560.99

LAND SECURED DISTRICTS

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

Dated Date: 2/1/2018	S&P: NR	Arbitrage Yield: 2.779844%
Due: 9/1/2025	Moody's: NR	Arbitrage Position: (\$14,672.25)
Call Date: 9/1/2023	Fitch: NR	Arbitrage Last Calc: 9/1/2022
Trustee: BNY		
Base CUSIP: 76911F		

FIXED INCOME PORTFOLIO								
June 30, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
CFD 89-1 Special Tax Refunding Bonds, Series 2018								
213890 - Special Tax	FIDELITY INVST MM GOVT CLASS I	5.00%			Aaa	653,386.82	\$ 653,386.82	\$ 653,386.82
213893 - Reserve	FIDELITY INVST MM GOVT CLASS I	5.00%			Aaa	62,898.15	62,898.15	62,898.15
213902 - Admin Exp	FIDELITY INVST MM GOVT CLASS I	5.00%			Aaa	4,995.02	4,995.02	4,995.02
213903 - Earnings	FIDELITY INVST MM GOVT CLASS I	5.00%			Aaa	4,040.93	4,040.93	4,040.93
						725,320.92	\$ 725,320.92	\$ 725,320.92

LAND SECURED DISTRICTS

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

Dated Date: 2/1/2018	S&P: NR	Arbitrage Yield: 3.089877%
Due: 9/1/2030	Moody's: NR	Arbitrage Position: (\$20,957.38)
Call Date: 9/1/2026	Fitch: NR	Arbitrage Last Calc: 9/1/2022
Trustee: US Bank		
Base CUSIP: 76911F		

FIXED INCOME PORTFOLIO								
June 30, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
CFD 89-4 Special Tax Refunding Bonds, Series 2018								
229583000 - Special Tax	FIRST AMERICAN TREASURY	5.04%			Aaa	250,185.50	\$ 250,185.50	\$ 250,185.50
229583001 - Admin Expense Fund	FIRST AMERICAN TREASURY	5.04%			Aaa	5,813.31	5,813.31	5,813.31
229583002 - Bond Fund	FIRST AMERICAN TREASURY	5.04%			Aaa	1,900.19	1,900.19	1,900.19
229583003 - Reserve	FIRST AMERICAN TREASURY	5.04%			Aaa	116,023.24	116,023.24	116,023.24
						373,922.24	\$ 373,922.24	\$ 373,922.24



6700 Antioch, Suite 250
Merriam, Kansas 66204

July 12, 2023

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 June 30, 2023 (the "Report Date"). This report contains various summaries and underlying details of the issues and accounts, as well as a detailed listing of investment holdings for each individual series of bonds outstanding as of the Report Date.

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

Sincerely,

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

Jeff White
Managing Member



COUNTY OF RIVERSIDE CALIFORNIA

June 30, 2023

Quarterly Investment Report

County of Riverside, California

Successor Agency to the Redevelopment Agency for the
County of Riverside



 **COLUMBIA CAPITAL**
MUNICIPAL ADVISORS

Successor Agency to the Redevelopment Agency by Asset:

Security	Quantity	Total Cost	Market Value	Percentage of Portfolio
DREYFUS TAX EXEMP CASH MGMT INSTL #264	6,164,240.99	\$6,163,624.78	\$6,163,624.56	11%
DREYFUS GOVT CASH MGMT SH BEN	5,996,189.99	5,996,189.99	5,996,189.99	11%
DREYFUS TREAS CASH MGM TREASURY INS	5,806,381.60	5,806,381.60	5,806,381.60	11%
FIDELITY INVST MM GOVT CLASS	24,336,695.09	24,336,695.09	24,336,695.09	46%
GOLDMAN SACHS TR GOVT INST FUND	10,968,829.15	10,968,829.15	10,968,829.15	21%
Grand Total:	53,272,336.82	\$53,271,720.61	\$53,271,720.39	100%

Successor Agency to the Redevelopment Agency by Series:

Issue	Market Value
2004 Tax Allocation Housing Bonds Series A-T	\$2,516,241.02
2011 Tax Allocation Bonds B, D, E	9,801,999.72
2011 Tax Allocation Bonds Series A-T	1,097,118.80
2014 Tax Allocation Bonds A, D, E	5,207,863.75
2015 Tax Allocation Bonds A, D, E	4,798,528.18
2015 Tax Allocation Bonds B & C	3,548,285.71
2016 Tax Allocation Bonds A, D, E	3,566,805.65
2016 Tax Allocation Bonds B & C	2,347,010.25
2017 TA Housing Refunding Bonds Series A	1,154,350.44
2017 Tax Allocation Bonds D & E	9,268,643.80
2017 Tax Allocation Bonds Series C	545,834.91
2017 Tax Allocation Ref Bonds Series B	2,824,330.32
2017 Tax Allocation Housing Bonds Series A-T	4,346,809.93
2017 Tax Allocation Housing Refunding Series B	1,649,380.06
Combined Housing 14 15 17	4,675.70
2020 Series A Second Lien TARB Series D & E	593,842.15
Grand Total:	\$53,271,720.39

Successor Agency to the Redevelopment Agency by Account:

2004 Tax Allocation Housing Bonds Series A-T	
363831 - Debt Service	\$2,513,219.75
363832 - PRN	1,136.39
363833 - Interest	1,884.88
Total:	\$2,516,241.02
2011 Tax Allocation Bonds B, D, E	
872152 - B Reserve	\$2,390,512.29
872153 - B Redevelopment	0.12
872154 - B Interest	808.23
872232 - E Reserve	1,218,664.34
872234 - E Interest	28,390.30
278486 - Sub B Debt Service	6,163,624.44
Total:	\$9,801,999.72
2011 Tax Allocation Bonds Series A-T	
871933 - A-T Reserve	\$1,097,118.80
Total:	\$1,097,118.80
2014 Tax Allocation Bonds A, D, E	
668371 - A Debt Service	\$718,333.81
668372 - A Interest	560.75
668373 - A Principal	0.40
668374 - A Reserve	1,503,145.86
668452 - E Debt Service	521,055.44
668453 - E Interest	488.11
668454 - E Principal	0.28
668455 - E Reserve	1,512,566.62
668462 - D Debt Service	951,020.75
668463 - D Interest	691.21
668464 - D Principal	0.52
Total:	\$5,207,863.75
2015 Tax Allocation Bonds A, D, E	
639365 - A Revenue	\$0.18
713679 - A Reserve	1,556,232.28

713683 - A Debt Service	869,458.00
713684 - A Interest	674.85
713685 - A Principal	0.84
713692 - D Debt Service	485,160.89
713693 - D Interest	416.27
713695 - D Principal	0.48
713702 - E Reserve	1,072,185.69
713744 - E Debt Service	813,844.83
713747 - E Interest	553.07
713748 - E Principal	0.80
Total:	\$4,798,528.18
2015 Tax Allocation Bonds B & C	
822326 - B Debt Service	\$1,924,042.41
822327 - B Interest	3,293.62
822911 - C Debt Service	548,180.55
822912 - C Interest	464.51
822914 - C Reserve	1,072,304.62
Total:	\$3,548,285.71
2016 Tax Allocation Bonds A, D, E	
741102 - A Revenue	\$0.05
741197 - A Debt Service	636,925.86
741198 - A Interest	499.26
741199 - A Principal	1.12
741210 - D Debt Service	2,087,924.00
741211 - D Interest	1,547.61
741212 - D Principal	3.64
741220 - E Debt Service	839,238.87
741223 - E Interest	663.84
741224 - E Principal	1.40
Total:	\$3,566,805.65
2016 Tax Allocation Bonds B & C	
741108 - C Debt Service	\$345,161.62
741109 - C Interest	273.27

741118 - C Principal	0.56
741188 - B Debt Service	2,000,027.11
741189 - B Interest	1,544.26
741190 - B Principal	3.43
Total:	\$2,347,010.25
2017 TA Housing Refunding Bonds Series A	
982727 - A Reserve	\$1,154,350.44
Total:	\$1,154,350.44
2017 Tax Allocation Bonds D & E	
982683 - E Debt Service	\$1,246,146.00
982684 - E Interest	1,711.66
982686 - E Reserve	4,623,870.65
982687 - E Redemption	3.20
982700 - A Interest	1,277.47
982706 - D Debt Service	1,169,956.94
982707 - D Interest	1,064.85
982709 - D Reserve	2,224,613.03
Total:	\$9,268,643.80
2017 Tax Allocation Bonds Series C	
982691 - C Debt Service	\$430.66
982692 - C Interest	206.62
982693 - C Principal	0.24
982694 - C Reserve	545,197.39
Total:	\$545,834.91
2017 Tax Allocation Ref Bonds Series B	
982718 - B Debt Service	\$2,822,330.54
982719 - B Interest	1,994.95
982720 - B Principal	4.83
Total:	\$2,824,330.32

2017 Tax Allocation Housing Bonds Series A-T	
208954 – Reserve	\$4,346,809.93
Total:	\$4,346,809.93
2017 Tax Allocation Housing Refunding Series B	
208967 – Reserve	\$1,649,380.06
Total:	\$1,649,380.06
Combined Housing 14 15 17	
668323 – Debt Service	\$1,500.93
668324 - Interest	3,056.68
668325 - Principal	118.09
Total:	\$4,675.70
2020 Series A Second Lien TARB Series D&E	
280121 - E Debt Service	\$240,962.21
280122 - E Interest	1.94
165542 - PFA Revenue	22,121.50
275927 - D Debt Service	330,756.34
275931 - D Interest	0.16
Total:	\$593,842.15
Grand Total:	\$53,271,720.39

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 C
12. 2017 TAX ALLOCATION HOUSING REFUNDING BONDS SERIES B

Redevelopment Agency for the County of Riverside

ISSUES

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 TAR B SERIES D & E

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

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

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

FIXED INCOME PORTFOLIO								
June 30, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2004 Tax Allocation Housing Bonds Series A-T								
363831 - Debt Service	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	2,513,219.75	\$ 2,513,219.75	\$ 2,513,219.75
363832 - PRN	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	1,136.39	1,136.39	1,136.39
363833 - Interest	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	1,884.88	1,884.88	1,884.88
						2,516,241.02	\$ 2,516,241.02	\$ 2,516,241.02

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

2011 Tax Allocation Bonds B

\$23,133,000.50

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

2011 Tax Allocation Bonds D

\$6,475,000

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

2011 Tax Allocation Bonds E

\$12,579,720

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

FIXED INCOME PORTFOLIO

June 30, 2023

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2011 Tax Allocation Bonds B, D, E								
872152 - B Reserve	FIDELITY INVST MM GOVT CLASS I	5.00%			Aaa	2,390,512.29	\$ 2,390,512.29	\$ 2,390,512.29
872153 - B Redevelopment	DREYFUS TAX EXEMP CASH MGMT IN	3.71%			Aaa	0.12	0.12	0.12
872154 - B Interest	FIDELITY INVST MM GOVT CLASS I	5.00%			Aaa	808.23	808.23	808.23
872232 - E Reserve	FIDELITY INVST MM GOVT CLASS I	5.00%			Aaa	1,218,664.34	1,218,664.34	1,218,664.34
872234 - E Interest	FIDELITY INVST MM GOVT CLASS I	5.00%			Aaa	28,390.30	28,390.30	28,390.30
278486 - Sub B Debt Service	DREYFUS TAX EXEMP CASH MGMT IN	3.71%			Aaa	6,164,240.87	6,163,624.66	6,163,624.44
						9,802,616.15	\$ 9,801,999.94	\$ 9,801,999.72

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

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		

FIXED INCOME PORTFOLIO

June 30, 2023

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2011 Tax Allocation Bonds Series A-T								
871933 - A-T Reserve	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	1,097,118.80	\$ 1,097,118.80	\$ 1,097,118.80
						1,097,118.80	\$ 1,097,118.80	\$ 1,097,118.80

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

2014 Tax Allocation Bonds A

\$19,620,000

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

2014 Tax Allocation Bonds D

\$28,130,000

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

2014 Tax Allocation Bonds E

\$16,545,000

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

FIXED INCOME PORTFOLIO

June 30, 2023

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2014 Tax Allocation Bonds A, D, E								
668371 - A Debt Service	DREYFUS TREAS CASH MGM TREASUR	5.00%			Aaa	718,333.81	\$ 718,333.81	\$ 718,333.81
668372 - A Interest	DREYFUS TREAS CASH MGM TREASUR	5.00%			Aaa	560.75	560.75	560.75
668373 - A Principal	DREYFUS TREAS CASH MGM TREASUR	5.00%			Aaa	0.40	0.40	0.40
668374 - A Reserve	DREYFUS TREAS CASH MGM TREASUR	5.00%			Aaa	1,503,145.86	1,503,145.86	1,503,145.86
668452 - E Debt Service	DREYFUS TREAS CASH MGM TREASUR	5.00%			Aaa	521,055.44	521,055.44	521,055.44
668453 - E Interest	DREYFUS TREAS CASH MGM TREASUR	5.00%			Aaa	488.11	488.11	488.11
668454 - E Principal	DREYFUS TREAS CASH MGM TREASUR	5.00%			Aaa	0.28	0.28	0.28
668455 - E Reserve	DREYFUS TREAS CASH MGM TREASUR	5.00%			Aaa	1,512,566.62	1,512,566.62	1,512,566.62
668462 - D Debt Service	DREYFUS TREAS CASH MGM TREASUR	5.00%			Aaa	951,020.75	951,020.75	951,020.75
668463 - D Interest	DREYFUS TREAS CASH MGM TREASUR	5.00%			Aaa	691.21	691.21	691.21
668464 - D Principal	DREYFUS TREAS CASH MGM TREASUR	5.00%			Aaa	0.52	0.52	0.52
						5,207,863.75	\$ 5,207,863.75	\$ 5,207,863.75

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

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

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

FIXED INCOME PORTFOLIO								
June 30, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2015 Tax Allocation Bonds A, D, E								
639365 - A Revenue	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	0.18	\$ 0.18	\$ 0.18
713679 - A Reserve	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	1,556,232.28	1,556,232.28	1,556,232.28
713683 - A Debt Service	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	869,458.00	869,458.00	869,458.00
713684 - A Interest	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	674.85	674.85	674.85
713685 - A Principal	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	0.84	0.84	0.84
713692 - D Debt Service	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	485,160.89	485,160.89	485,160.89
713693 - D Interest	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	416.27	416.27	416.27
713695 - D Principal	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	0.48	0.48	0.48
713702 - E Reserve	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	1,072,185.69	1,072,185.69	1,072,185.69
713744 - E Debt Service	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	813,844.83	813,844.83	813,844.83
713747 - E Interest	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	553.07	553.07	553.07
713748 - E Principal	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	0.80	0.80	0.80
						4,798,528.18	\$ 4,798,528.18	\$ 4,798,528.18

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

2015 Tax Allocation Bonds B

\$64,365,000

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

2015 Tax Allocation Bonds C

\$15,025,000

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

FIXED INCOME PORTFOLIO								
June 30, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2015 Tax Allocation Bonds B & C								
822326 - B Debt Service	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	1,924,042.41	\$ 1,924,042.41	\$ 1,924,042.41
822327 - B Interest	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	3,293.62	3,293.62	3,293.62
822911 - C Debt Service	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	548,180.55	548,180.55	548,180.55
822912 - C Interest	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	464.51	464.51	464.51
822914 - C Reserve	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	1,072,304.62	1,072,304.62	1,072,304.62
						3,548,285.71	\$ 3,548,285.71	\$ 3,548,285.71

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

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

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

FIXED INCOME PORTFOLIO								
June 30, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2016 Tax Allocation Bonds A, D, E								
741102 - A Revenue	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	0.05	\$ 0.05	\$ 0.05
741197 - A Debt Service	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	636,925.86	636,925.86	636,925.86
741198 - A Interest	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	499.26	499.26	499.26
741199 - A Principal	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	1.12	1.12	1.12
741210 - D Debt Service	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	2,087,924.00	2,087,924.00	2,087,924.00
741211 - D Interest	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	1,547.61	1,547.61	1,547.61
741212 - D Principal	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	3.64	3.64	3.64
741220 - E Debt Service	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	839,238.87	839,238.87	839,238.87
741223 - E Interest	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	663.84	663.84	663.84
741224 - E Principal	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	1.40	1.40	1.40
						3,566,805.65	\$ 3,566,805.65	\$ 3,566,805.65

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

2016 Tax Allocation Bonds B

\$50,670,000

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

2016 Tax Allocation Bonds C

\$8,950,000

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

FIXED INCOME PORTFOLIO								
June 30, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2016 Tax Allocation Bonds B & C								
741108 - C Debt Service	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	345,161.62	\$ 345,161.62	\$ 345,161.62
741109 - C Interest	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	273.27	273.27	273.27
741118 - C Principal	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	0.56	0.56	0.56
741188 - B Debt Service	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	2,000,027.11	2,000,027.11	2,000,027.11
741189 - B Interest	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	1,544.26	1,544.26	1,544.26
741190 - B Principal	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	3.43	3.43	3.43
						2,347,010.25	\$ 2,347,010.25	\$ 2,347,010.25

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

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

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

FIXED INCOME PORTFOLIO									
June 30, 2023									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
2017 TA Housing Refunding Bonds Series A									
982727 - A Reserve	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	1,154,350.44	\$ 1,154,350.44	\$ 1,154,350.44	
						1,154,350.44	\$ 1,154,350.44	\$ 1,154,350.44	

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

2017 Tax Allocation Rev Bonds Series D

\$30,385,000

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

2017 Tax Allocation Rev Bonds Series E

\$50,255,000

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

FIXED INCOME PORTFOLIO								
June 30, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2017 Tax Allocation Bonds D & E								
982683 - E Debt Service	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	1,246,146.00	\$ 1,246,146.00	\$ 1,246,146.00
982684 - E Interest	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	1,711.66	1,711.66	1,711.66
982686 - E Reserve	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	4,623,870.65	4,623,870.65	4,623,870.65
982687 - E Redemption	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	3.20	3.20	3.20
982700 - A Interest	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	1,277.47	1,277.47	1,277.47
982706 - D Debt Service	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	1,169,956.94	1,169,956.94	1,169,956.94
982707 - D Interest	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	1,064.85	1,064.85	1,064.85
982709 - D Reserve	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	2,224,613.03	2,224,613.03	2,224,613.03
						9,268,643.80	\$ 9,268,643.80	\$ 9,268,643.80

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

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

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

FIXED INCOME PORTFOLIO								
June 30, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2017 Tax Allocation Bonds Series C								
982691 - C Debt Service	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	430.66	\$ 430.66	\$ 430.66
982692 - C Interest	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	206.62	206.62	206.62
982693 - C Principal	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	0.24	0.24	0.24
982694 - C Reserve	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	545,197.39	545,197.39	545,197.39
						545,834.91	\$ 545,834.91	\$ 545,834.91

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

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

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

FIXED INCOME PORTFOLIO								
June 30, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2017 Tax Allocation Ref Bonds Series B								
982718 - B Debt Service	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	2,822,330.54	\$ 2,822,330.54	\$ 2,822,330.54
982719 - B Interest	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	1,994.95	1,994.95	1,994.95
982720 - B Principal	FIDELITY INVST MM GOVT CLASS	5.00%			Aaa	4.83	4.83	4.83
						2,824,330.32	\$ 2,824,330.32	\$ 2,824,330.32

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

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

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

FIXED INCOME PORTFOLIO

June 30, 2023

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2017 Taxable Housing Series A-T								
208954 - Reserve	DREYFUS GOVT CASH MGMT SH BEN	5.00%			Aaa	4,346,809.93	\$ 4,346,809.93	\$ 4,346,809.93
						4,346,809.93	\$ 4,346,809.93	\$ 4,346,809.93

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

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

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

FIXED INCOME PORTFOLIO									
June 30, 2023									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
2017 Tax Allocation Housing Series B									
208967 - Reserve	DREYFUS GOVT CASH MGMT SH BEN	5.00%			Aaa	1,649,380.06	\$ 1,649,380.06	\$ 1,649,380.06	
						1,649,380.06	\$ 1,649,380.06	\$ 1,649,380.06	

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

Combined Housing 14 15 17

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

FIXED INCOME PORTFOLIO

June 30, 2023

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
Combined Housing 14 15 17								
668323 - Debt Service	DREYFUS TREAS CASH MGM TREASUR	5.00%			Aaa	1,500.93	\$ 1,500.93	\$ 1,500.93
668324 - Interest	DREYFUS TREAS CASH MGM TREASUR	5.00%			Aaa	3,056.68	3,056.68	3,056.68
668325 - Principal	DREYFUS TREAS CASH MGM TREASUR	5.00%			Aaa	118.09	118.09	118.09
						4,675.70	\$ 4,675.70	\$ 4,675.70

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

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

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

FIXED INCOME PORTFOLIO								
June 30, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2020 Series A Second Lien Series D & E								
280121 - E Debt Service	DREYFUS TREAS CASH MGM TREASUR	5.00%			Aaa	240,962.21	\$ 240,962.21	\$ 240,962.21
280122 - E Interest	DREYFUS TREAS CASH MGM TREASUR	5.00%			Aaa	1.94	1.94	1.94
165542 - PFA Revenue	DREYFUS TREAS CASH MGM TREASUR	5.00%			Aaa	22,121.50	22,121.50	22,121.50
275927 - D Debt Service	DREYFUS TREAS CASH MGM TREASUR	5.00%			Aaa	330,756.34	330,756.34	330,756.34
275931 - D Interest	DREYFUS TREAS CASH MGM TREASUR	5.00%			Aaa	0.16	0.16	0.16
						593,842.15	\$ 593,842.15	\$ 593,842.15

July 11, 2023

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 June 30, 2023 (the "Report Date"). This report contains various summaries and underlying details of the issues and accounts, as well as a detailed listing of investment holdings for each individual series of bonds outstanding as of the Report Date.

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

Sincerely,



Jeff White
Managing Member



COUNTY OF RIVERSIDE

CALIFORNIA

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



Pension Obligation Bonds Summary by Asset:

Security	Quantity	Total Cost	Market Value	Percentage of Portfolio
MASS MUTUAL	218,104.95	\$218,104.95	\$218,104.95	3%
GOLDMAN SACHS GOVT INST FUND	6,319,157.79	6,319,157.79	6,319,157.79	97%
Grand Total	6,537,262.74	\$6,537,262.74	\$6,537,262.74	100%

Pension Obligation Bonds Summary by Series:

Issue	Market Value
Taxable Pension Obligation Bonds Series 2005A and 2020A	\$6,537,262.74
Grand Total:	\$6,537,262.74

Pension Obligation Bonds Market Value by Account:

Taxable Pension Obligation Bonds Series 2005A and 2020A	
17295800 - Bond Account	\$1,929,526.04
17295804 - Pension Liability Account	4,607,736.64
17295807 - Redemption Account	0.06
Total:	\$6,537,262.74
Grand Total:	\$6,537,262.74

Pension Obligation Bonds

ISSUES

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

PENSION OBLIGATION BONDS

2005A Pension Obligation Bonds

\$400,000,000

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

PENSION OBLIGATION BONDS

2020 Pension Obligation Bonds

\$719,995,000

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

FIXED INCOME PORTFOLIO								
June 30, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
Taxable Pension Obligation Bonds Series 2005A and 2020A								
17295800 - Bond Account	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	1,929,526.04	\$ 1,929,526.04	\$ 1,929,526.04
17295804 - Pension Liability Account	MASS MUTUAL	4.83%	2/12/35			218,104.95	218,104.95	218,104.95
17295804 - Pension Liability Account	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	4,389,631.69	4,389,631.69	4,389,631.69
17295807 - Redemption Account	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	0.06	0.06	0.06
						6,537,262.74	\$ 6,537,262.74	\$ 6,537,262.74



6700 Antioch, Suite 250
Merriam, Kansas 66204

July 12, 2023

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 June 30, 2023 (the "Report Date"). This report contains various summaries and underlying details of the issues and accounts, as well as a detailed listing of investment holdings for each individual series of bonds outstanding as of the Report Date.

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

Sincerely,

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

Jeff White
Managing Member



COUNTY OF RIVERSIDE CALIFORNIA

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



Infrastructure Financing Authority Summary by Asset:

Security	Quantity	Total Cost	Market Value	Percentage of Portfolio
FIRST AMERICAN TREASURY	700,744.23	\$700,744.23	\$700,744.23	99%
GOLDMAN SACHS GOVT INST FUND	2,326.32	2,326.32	2,326.32	1%
Grand Total:	703,070.55	\$703,070.55	\$703,070.55	100%

Infrastructure Financing Authority Summary by Series:

Issue	Market Value
Lease Revenue Refunding Bonds Series 2015 A	\$2,326.32
2016 Series A & A-T IFA Lease Revenue Refunding Bonds	345,984.01
2017 Lease Revenue Bonds, Series A	162,352.31
2017 Lease Revenue Bonds, Series B & C	2,539.99
2021 Lease Revenue Refunding Bonds, Series A & B	189,867.92
Grand Total:	\$703,070.55

Infrastructure Financing Authority Market Value by Account:

Lease Revenue Refunding Bonds Series 2015 A	
84401900 - Revenue Account	\$2,301.49
84401901 - Interest Account	24.80
84401902 - Principal Account	0.03
Total:	\$2,326.32
2016 Series A & A-T IFA Lease Revenue Refunding Bonds	
222483000 – Bond Fund	\$809.50
222483001 - Interest	401.42
222483002 - Principal	9.26
222483003 - Construction	344,763.83
Total:	\$345,984.01

2017 Lease Revenue Bonds, Series A	
256547000 - Revenue	\$313.34
256547001 - Interest	1,426.43
256547002 - Principal	3.58
256547004 - Capital Repair Fund	160,608.96
Total:	\$162,352.31
2017 Lease Revenue Bonds, Series B & C	
240490000 - B Bond Fund	\$649.54
240490001 - Interest	699.58
240490002 - Principal	1,190.87
Total:	\$2,539.99
2021 Lease Revenue Refunding Bonds, Series A & B	
264786000 - Payment Fund	\$10,503.57
264786001 - Interest Account	5,256.02
264786002 - Principal	67.38
264786004 - Property Conveyance Cost Fund	103,144.32
264786005 - Cost of Issuance Fund	70,896.63
Total:	\$189,867.92
Grand Total:	\$703,070.55

Infrastructure Financing Authority

ISSUES

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

INFRASTRUCTURE FINANCING AUTHORITY

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

Dated Date: 11/4/2015	S&P: AA-	Arbitrage Yield: 3.135634%
Due: 11/1/2037	Moody's:	Arbitrage Position: (\$953,515)
Call Date: 11/1/2025	Fitch:	Arbitrage Last Calc: 11/4/2022
Trustee: Wells Fargo		
Base CUSIP: 76913D		

FIXED INCOME PORTFOLIO								
June 30, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
Lease Revenue Refunding Bonds Series 2015 A								
84401900 - Revenue Account	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	2,301.49	\$ 2,301.49	\$ 2,301.49
84401901 - Interest Account	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	24.80	24.80	24.80
84401902 - Principal Account	GOLDMAN SACHS GOVT INST FUND	5.02%			Aaa	0.03	0.03	0.03
						2,326.32	\$ 2,326.32	\$ 2,326.32

INFRASTRUCTURE FINANCING AUTHORITY

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

Dated Date: 10/4/2016	S&P: AA-	Arbitrage Yield: 1.930650%
Due: 11/1/2031	Moody's:	Arbitrage Position: (\$836,370.81)
Call Date:	Fitch:	Arbitrage Last Calc: 10/4/2022
Trustee: US Bank		
Base CUSIP: 76913D		

FIXED INCOME PORTFOLIO								
June 30, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2016 Series A & A-T IFA Lease Revenue Refunding Bonds								
222483000 - Bond	FIRST AMERICAN TREASURY	5.04%			Aaa	809.50	\$ 809.50	\$ 809.50
222483001 - Interest	FIRST AMERICAN TREASURY	5.04%			Aaa	401.42	401.42	401.42
222483002 - Principal	FIRST AMERICAN TREASURY	5.04%			Aaa	9.26	9.26	9.26
222483003 - Construction	FIRST AMERICAN TREASURY	5.04%			Aaa	344,763.83	344,763.83	344,763.83
						345,984.01	\$ 345,984.01	\$ 345,984.01

INFRASTRUCTURE FINANCING AUTHORITY

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

Dated Date: 12/14/2017	S&P: AA-	Arbitrage Yield: 3.058773%
Due: 11/1/2044	Moody's:	Arbitrage Position: (\$1,692,069.10)
Call Date:	Fitch:	Arbitrage Last Calc: 6/30/2022
Trustee: US Bank		
Base CUSIP: 76913D		

FIXED INCOME PORTFOLIO									
June 30, 2023									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
2017 Lease Revenue Bonds, Series A									
256547000 - Revenue	FIRST AMERICAN TREASURY	5.04%			Aaa	313.34	\$ 313.34	\$ 313.34	
256547001 - Interest	FIRST AMERICAN TREASURY	5.04%			Aaa	1,426.43	1,426.43	1,426.43	
256547002 - Principal Account	FIRST AMERICAN TREASURY	5.04%			Aaa	3.58	3.58	3.58	
256547004 - Capital Repair Fund	FIRST AMERICAN TREASURY	5.04%			Aaa	160,608.96	160,608.96	160,608.96	
						162,352.31	\$ 162,352.31	\$ 162,352.31	

INFRASTRUCTURE FINANCING AUTHORITY

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

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

FIXED INCOME PORTFOLIO									
June 30, 2023									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
2017 Lease Revenue Bonds, Series B & C									
240490000 - B Bond Fund	FIRST AMERICAN TREASURY	5.04%			Aaa	649.54	\$ 649.54	\$ 649.54	
240490001 - Interest	FIRST AMERICAN TREASURY	5.04%			Aaa	699.58	699.58	699.58	
240490002 - Principal	FIRST AMERICAN TREASURY	5.04%			Aaa	1,190.87	1,190.87	1,190.87	
						2,539.99	\$ 2,539.99	\$ 2,539.99	

INFRASTRUCTURE FINANCING AUTHORITY

2021 Lease Revenue Refunding Bonds, Series A \$59,090,000

Dated Date: 10/19/2021	S&P: AA-	Arbitrage Yield: 1.009175%
Due: 11/1/2032	Moody's:	Arbitrage Position: (\$1,879.48)
Call Date:	Fitch:	Arbitrage Last Calc: 10/19/2022
Trustee: US Bank		
Base CUSIP: 76913D		

2021 Lease Revenue Refunding Bonds, Series B \$440,710,000

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

FIXED INCOME PORTFOLIO								
June 30, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2021 Lease Revenue Refunding Bonds, Series A & B								
264786000 - Payment Fund	FIRST AMERICAN TREASURY	5.04%			Aaa	10,503.57	\$ 10,503.57	\$ 10,503.57
264786001 - Interest Account	FIRST AMERICAN TREASURY	5.04%			Aaa	5,256.02	5,256.02	5,256.02
264786002 - Principal Account	FIRST AMERICAN TREASURY	5.04%			Aaa	67.38	67.38	67.38
264786004 - Property Conveyance	FIRST AMERICAN TREASURY	5.04%			Aaa	103,144.32	103,144.32	103,144.32
264786005 - Cost of Issuance Fund	FIRST AMERICAN TREASURY	5.04%			Aaa	70,896.63	70,896.63	70,896.63
						189,867.92	\$ 189,867.92	\$ 189,867.92