



## **INVESTMENT OVERSIGHT COMMITTEE**

Thursday, April 25, 2024

10:00 a.m.

County Executive Office

4080 Lemon Street, 4<sup>th</sup> Floor, Riverside, CA

Raincross Conference Room C

### **AGENDA**

1. Call to Order ..... Executive Office
2. Approval of Meeting Minutes from January 25, 2024 .....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 Districts .....Jarvyk Punzalan
  - c) Infrastructure Financing Authority .....Imelda Delos Santos
  - d) Pension Obligation Bonds.....Imelda Delos Santos
  - e) Successor Agency to the Redevelopment Agency ..... Imelda Delos Santos
5. Public Comment
6. Other Business
7. Meeting Adjourned to July 25, 2024

In compliance with the Americans with Disabilities Act, if you need special assistance to participate in this meeting, please contact Ivanka Aghbashian at [iaghbashian@rivco.org](mailto: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  
January 25, 2024  
10:00 a.m.

**Members Present:**

Don Kent	Executive Office
Michelle Cisneros (Alternate)	RCTC
Matt Jennings	Treasurer-Tax Collector
Dr. Scott Price (Alternate)	Riverside County Office of Education
Paula Ford (Alternate)	Beaumont Unified School District

**Members Not Present:**

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

**Staff and Guests Present:**

Minh Tran	County Counsel
Imelda Delos Santos	Executive Office
Kathleen Ponce	Executive Office
Jarvyk Punzalan	Executive Office
Jonathan Gutierrez	Executive Office
John Byerly	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 October 27, 2024, meeting minutes were reviewed and approved.

**MOTION:** Dr. Scott Price moved to approve.  
Michelle Cisneros seconded.  
All were in favor. The motion was approved unanimously.

### **3. MONTHLY DISCLOSURE REPORT ON INVESTMENT PORTIFOLIO**

John Byerly reported the TPIF market value balance ending December 31, 2023 was \$15.69 billion, up from \$13.88 billion on September 30, 2023. The portfolio yield on December 31, 2023 was 4.33%, up from 4.07% on September 30, 2023. The Federal Reserve made no changes to the Funds rate during the quarter, leaving it at a range of 5.25 – 5.50%. Money market rates remained in a very tight range of around 5.30% during the entire quarter. As inflation has cooled and economic growth has slowed, many bond market participants are beginning to anticipate rate cuts in 2024, with some predicting this action to begin as early as March and others as late as June or even September.

In light of this expected move, intermediate interest rates have fallen. The 4th quarter saw the yield on the 2-year Treasury fall from 5.00% early in the quarter to 4.25% in late December. 5-year Treasury yields began the quarter at 4.60% and ended at 3.85%. Fortunately, we were able to lock in a sizeable amount of the portfolio into longer maturities mid-year 2023 while rates were still higher, but because our investment policy mandates that we keep the majority of our portfolio under 1 year, we may see the liquidity portion of our 2024 activity being placed at lower yields as we replace maturing positions.

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

#### **CORAL**

Jarvyk Punzalan reported that overall, there is no significant change from the prior quarter portfolio, however, a few items to note. First, the 2009 Public Safety Communication & Woodcrest Library Certificates of Participation had a slight decrease in the balance of the Base Rental Account due to the principal payment that was made in November. Secondly, the Letter of Credit account which shows cash on this report as of December 31, 2023, was used to pay debt service interest, and therefore has been expensed this month (January).

Jarvyk stated that the Finance Team is currently in the process of switching to a higher yielding security the account pertaining to the 2019A Lease Revenue Refunding Bonds Technology Refunding Project. The change will be reflected in the report next quarter.

#### **LAND SECURED DISTRICTS**

Jarvyk Punzalan reported that the portfolio decreased approximately 15% from prior quarter, which is due to CFD 07-2 (Clinton Keith) as well as invoices from TLMA for the continued construction of Clinton Keith.

#### **SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY**

Imelda Delos Santos reported the total portfolio of Successor Agency for this second quarter is \$33 million, lower by \$34.7 million from last quarter. The reduction is due to the payment of debt service last October. Money market rates are up slightly. So far, we have recorded about \$943,000 in interest income.

#### **PENSION OBLIGATION BONDS**

Imelda Delos Santos reported that there was no significant change in the portfolio. The total portfolio increased by \$720,000 from last quarter. The composition of investment in the Mass Mutual GIC went up by \$926,000.

## **INFRASTRUCTURE FINANCING AUTHORITY**

Imelda Delos Santos reported no significant change in the portfolio, just an increase of about \$93,000 from last quarter. The arbitrage positions for several IFA bonds were updated in the report based on recent arbitrage reports.

### **5. PUBLIC COMMENT**

None.

### **6. OTHER BUSINESS**

None.

### **7. ADJOURNMENT**

The next IOC meeting is scheduled for Thursday, April 25, 2024, 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](http://WWW.COUNTYTREASURER.ORG)



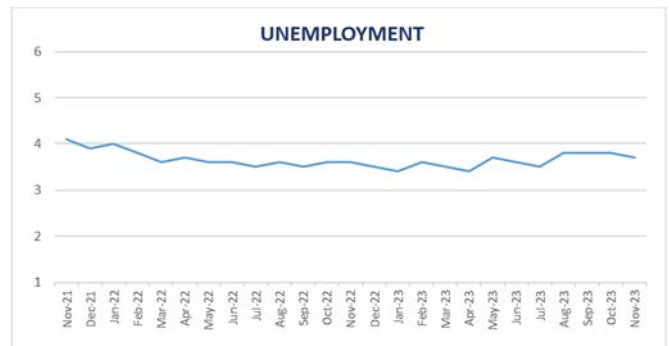
**TREASURER-TAX COLLECTOR'S  
POOLED INVESTMENT FUND**

**JANUARY 2024 REPORT**

# U.S. Economy Moderating but Still Healthy

January 2024 saw mixed, but mostly healthy signals from the United States economy. Economic data continued to support the view that tighter monetary policy is placing unequal pressure across economic sectors. Interest rate sensitive segments remain under disproportionate strain, while the labor market appears to be moderating more slowly. The month's nonfarm payroll release showed 216,000 jobs created, beating the expectations of 175,000.

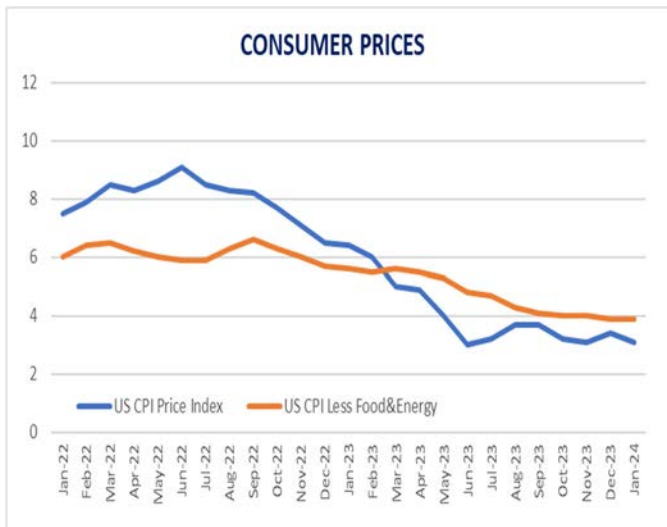
The largest shifts in Riverside area employment included Construction (+8.7%), Government (+4.7%), Education and Health Services (+4.6%), Financial Activities (-5.5%), and Information (-3.9%). The overall unemployment rate remained unchanged at 3.7%, while average hourly earnings ticked up a bit faster than expected at 0.4% month over month. This nuance suggests that the labor market may still be putting upside pressure on inflation.



Construction spending rose 0.4% in late 2023, continuing an 11-month string of increases. Residential construction focused mostly on single family homes, reflecting the relative attractiveness of new construction amid scarce supply and rising prices in the resale market. Multi family spending has lost considerable momentum over the past few months as builders think twice about starting new projects amid growing vacancy rates.

In interest-rate markets, the Federal Reserve left the Federal Funds Rate unchanged at its January 31<sup>st</sup> meeting. The rate has remained at a range of 5.25% - 5.50% since late July 2023. Most bond market participants are of the opinion that the Fed will not raise the Fed Funds rate again at the next meeting in March. Instead, the debate has centered around when the Fed will begin to cut the Fed Funds Rate, beginning a decline in earnings on portfolios like the Treasurer's Pooled Investment Fund that benefit from the higher rates.

The 2-year Treasury note yield began the month at 4.33% and ended at 4.21%. The 5-year Treasury note yield began the month at 3.92% and ended at 3.83%. Stocks rose in January, with the Dow Jones Industrial Average starting at 37,700 and ending at 38,150.



Matt Jennings

Treasurer-Tax Collector



# Treasurer Tax-Collector Statement



## PORTFOLIO SUMMARY

Month End Values \$ are

Expressed in 000,000	Jan-24	Jul-23	Jan-23
Principal Value	14,580.11	13,117.15	13,032.62
Market Value*	14,485.18	12,887.89	12,795.38
Book Value*	14,636.77	13,177.60	13,063.40
Unrealized Gain/Loss*	-151.59	-289.71	-268.02
Paper Gain or Loss %	-1.036%	-2.199%	-2.052%
Yield	4.26	3.86	3.15
WAM (Yrs)	1.27	1.35	1.34

\* Market values do not include accrued interest.

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

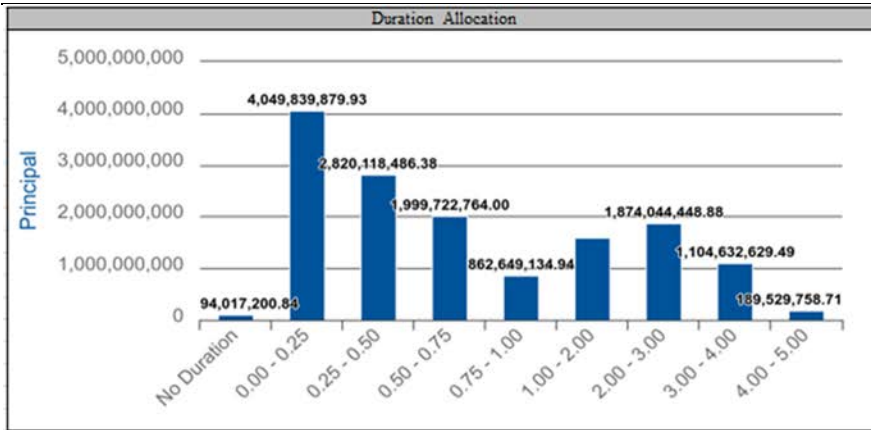
\* Unrealized Gain/Loss is Market Value - Book Value

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

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

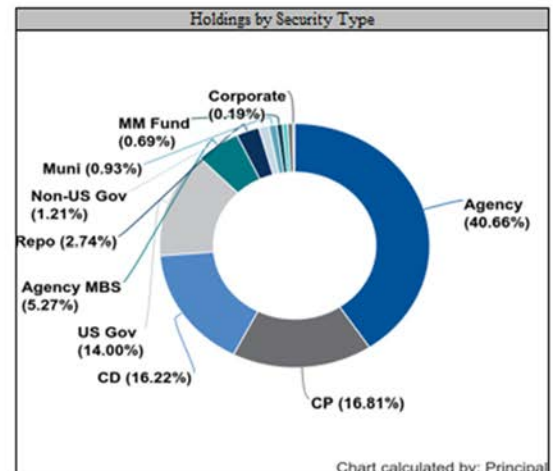
Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California Government Code 53646.

# TPIF STATS



Rating	Moody's Rating	Market Value	S&P Rating
AAA	Aaa	464,501,606.91	AAA
AA+	Aaa	7,102,705,118.49	AA+
AA	Aa2	49,843,251.90	AA+
AA-	Aa2	9,482,373.00	AA-
NA	NA	542,167,028.84	NA
A-1+	P-1	4,923,022,350.13	AAA
A-1	P-1	1,403,452,400.04	A-1

Security Type	Categoays to Final Maturity	Par Value	Market Price	Yield	Principal
Corporate	909	29,244,000.00	97.4903	4.502	28,413,009.52
Agency CMO	467	92,660,857.92	97.8888	5.068	90,334,934.74
Mutual Fund	---	93,213,169.12	1.0086	4.880	94,017,200.84
MM Fund	0	100,000,000.00	1.0000	5.267	100,000,000.00
Muni	528	134,420,000.00	97.8786	2.056	135,354,965.00
Non-US Gov	382	178,895,000.00	97.3792	2.460	177,188,438.14
Repo	1	400,000,000.00	100.0000	5.330	400,000,000.00
Agency MBS	1292	784,865,605.72	97.9137	4.474	768,610,038.13
US Gov	425	2,065,000,000.00	97.7024	3.544	2,040,872,805.48
CD	159	2,365,000,000.00	100.0005	5.532	2,365,013,791.91
CP	69	2,496,780,000.00	99.1100	5.482	2,451,427,467.78
Agency	691	5,969,144,458.33	97.8459	3.457	5,928,886,301.42
<b>Total</b>	<b>463</b>	<b>14,709,223,091.09</b>	<b>97.1711</b>	<b>4.260</b>	<b>14,580,118,952.97</b>



# PORTFOLIO CASHFLOWS

Month	Monthly Receipts	Monthly Disbursements	Difference	Required Maturesd Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
02/2024					80.05		
02/2024	1,600.00	2,200.00	(600.00)	519.95	0.00	1,581.21	
03/2024	2,600.00	1,900.00	700.00		700.00	688.53	
04/2024	3,131.00	2,100.00	1,031.00		1,731.00	325.13	
05/2024	2,300.00	3,075.25	(775.25)		955.75	1,702.57	
06/2024	2,100.00	2,300.00	(200.00)		755.75	884.50	
07/2024	1,200.00	2,300.00	(1,100.00)	344.25	0.00	507.39	
08/2024	1,700.00	2,000.00	(300.00)	300.00	0.00	535.77	
09/2024	2,300.00	1,900.00	400.00		400.00	846.82	
10/2024	2,691.73	3,100.00	(408.27)	8.27	0.00	698.51	
11/2024	2,200.00	2,050.00	150.00		150.00	493.80	
12/2024	3,082.00	1,933.00	1,149.00		1,299.00	361.05	
01/2025	1,905.00	3,521.06	(1,616.06)	317.06	0.00	257.39	
<b>TOTALS</b>	<b>26,809.73</b>	<b>28,379.31</b>	<b>(1,569.58)</b>	<b>1,489.53</b>	<b>6,071.55</b>	<b>8,882.67</b>	<b>13,219.67</b>
				<b>10.13%</b>		<b>60.39%</b>	<b>89.87%</b>

\*Values listed in Cash Flow table are in millions

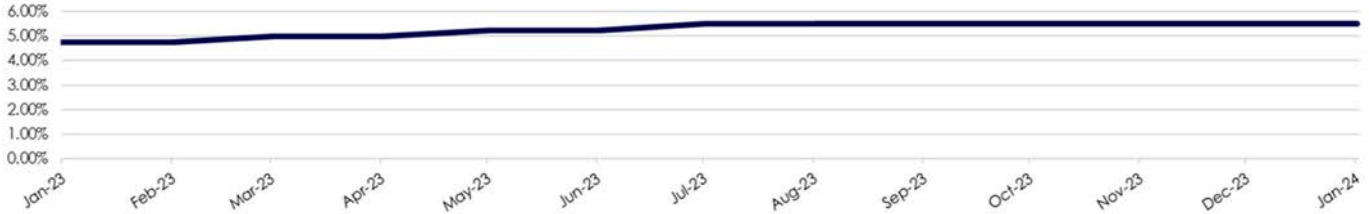


# FIXED INCOME MARKETS

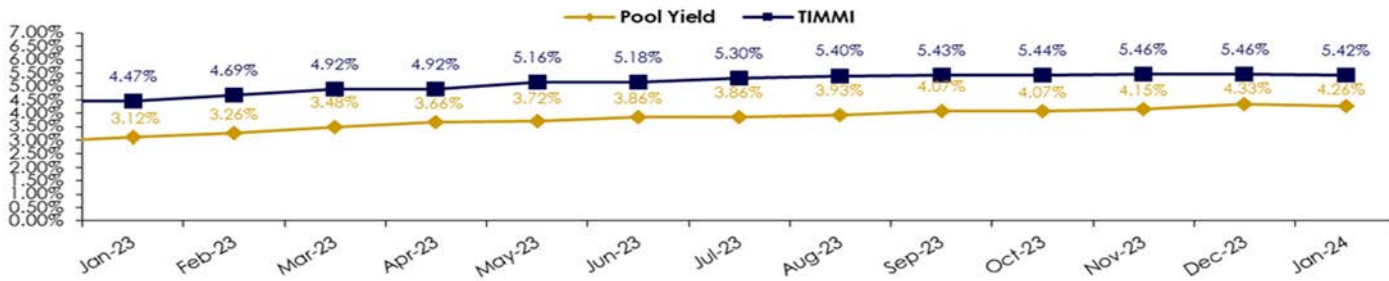
## FED FUNDS UPPER LIMIT RATE

Fed Fund Rate: 5.25% to 5.50%

Next FOMC Scheduled Meeting: 03/20/2024



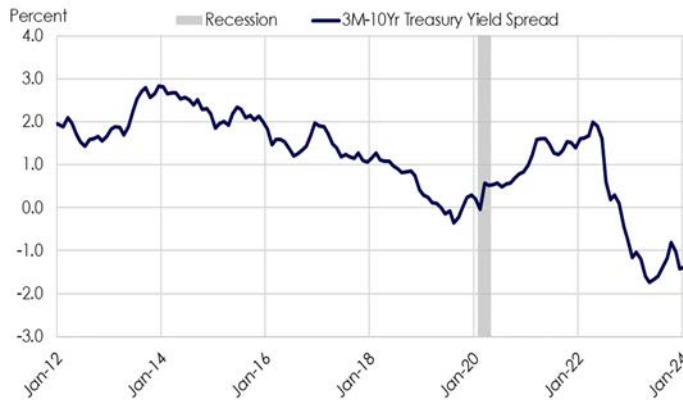
## TIMMI



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

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

## US Treasury Market



US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
01/31/2024 - 01/02/2024	-0.04	-0.06	-0.07	-0.06	-0.04	-0.02	0.04	0.14
01/31/2024	5.42	5.18	4.73	4.27	4.05	3.91	3.99	4.22
01/02/2024	5.46	5.24	4.80	4.33	4.09	3.93	3.95	4.08

# Compliance Status: Full Compliance

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

Investment Category	GOVERNMENT CODE			COUNTY INVESTMENT POLICY			Actual % of Boon Value
	Maximum Maturity	Author-ized % Limit	S&P/ Moody's	Maximum Maturity	Authorized % Limit	S&P/ Moody's	
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	5 YEARS	15%	AA-/Aa3/AA-	0.92%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	14.01%
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	46.53%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	16.91%
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLATERALIZED TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	2 YEAR	20%	A1/P1/F1	16.16%
INT'L BANK FOR RECON-STRUCTION AND DEVELOPMENT, INT'L FINANCE CORPORATION, AND INTER-AMERICAN DEVELOPMENT BANK	NA	NA	NA	5 YEARS	20%	AA/Aa/AA	1.21%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	NA	0.0%
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA	0.00%
MEDIUM TERM NOTES (MTNO) CORPORATE NOTES	5 YEARS	30%	A	4 YEARS	20%	A/A2/A	0.19%
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	0.59%
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS <sup>(a)</sup>	20%	AAA/Aaa <sup>(a)</sup>	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	.68%
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
3130AURR7	FEDERAL HOME LOAN BANKS	5.101	99.9978	02/02/2024	25,755,000.00	25,754,435.39	25,754,760.01	(326.62)
3130AZM97	FEDERAL HOME LOAN BANKS	5.100	99.9750	02/21/2024	50,000,000.00	50,000,000.00	50,000,000.00	(12,500.00)
3135GASAS	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	99.6902	02/23/2024	20,000,000.00	19,930,000.00	20,000,000.00	(61,960.00)
3130AVLM2	FEDERAL HOME LOAN BANKS	5.058	99.9676	02/27/2024	50,000,000.00	49,983,800.00	50,000,000.00	(16,200.00)
3133ELN9	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.542	99.7171	02/28/2024	5,000,000.00	4,985,855.00	5,000,000.00	(14,145.00)
3136G4Z97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.375	99.6219	02/28/2024	10,000,000.00	9,962,190.00	10,000,000.00	(37,810.00)
3130ARHG9	FEDERAL HOME LOAN BANKS	2.180	99.7496	02/28/2024	7,000,000.00	6,992,472.00	6,999,694.38	(17,222.38)
3133EPCB9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.116	99.9685	02/28/2024	25,000,000.00	24,992,125.00	24,999,648.63	(7,523.63)
3130AVAJ1	FEDERAL HOME LOAN BANKS	5.377	99.9717	03/06/2024	50,000,000.00	49,985,850.00	49,996,098.36	(10,248.36)
3130AWEH9	FEDERAL HOME LOAN BANKS	5.312	99.9752	03/08/2024	10,000,000.00	9,997,520.00	10,000,000.00	(2,480.00)
3133ENRR3	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	99.5435	03/14/2024	20,000,000.00	19,908,700.00	19,996,874.42	(88,174.42)
3133EMTW2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.307	99.3331	03/18/2024	25,000,000.00	24,833,275.00	24,999,774.84	(166,499.84)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.279	99.2115	03/28/2024	15,000,000.00	14,881,725.00	14,999,786.95	(118,061.95)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	99.2115	03/28/2024	10,000,000.00	9,921,150.00	10,000,000.00	(78,850.00)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	99.2115	03/28/2024	15,000,000.00	14,881,725.00	15,000,000.00	(118,275.00)
3136G43W1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.320	99.1940	03/28/2024	10,000,000.00	9,919,400.00	10,000,000.00	(80,600.00)
3130ARF55	FEDERAL HOME LOAN BANKS	2.000	99.4528	03/28/2024	10,000,000.00	9,945,280.00	10,000,000.00	(54,720.00)
3130AVFY3	FEDERAL HOME LOAN BANKS	5.150	99.9381	03/28/2024	50,000,000.00	49,969,050.00	50,000,000.00	(30,950.00)
3130AVBR2	FEDERAL HOME LOAN BANKS	5.514	100.0119	04/01/2024	18,404,255.32	18,406,445.43	18,404,255.32	2,190.11
3133EMVD1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.330	99.1157	04/05/2024	10,000,000.00	9,911,570.00	10,000,000.00	(88,430.00)
3130ALTJ3	FEDERAL HOME LOAN BANKS	0.375	99.0678	04/08/2024	10,000,000.00	9,906,780.00	10,000,000.00	(93,220.00)
3130AVKY7	FEDERAL HOME LOAN BANKS	5.000	99.9029	04/10/2024	15,000,000.00	14,985,435.00	15,000,000.00	(14,565.00)
3135GAGD7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.100	99.9206	04/11/2024	15,000,000.00	14,988,090.00	15,000,000.00	(11,910.00)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.721	99.4057	04/18/2024	10,520,000.00	10,457,479.64	10,516,970.76	(59,491.12)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.580	99.4057	04/18/2024	10,000,000.00	9,940,157.00	10,000,000.00	(59,843.00)
3135GAGQ8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.505	99.9024	04/19/2024	15,000,000.00	14,985,360.00	15,000,000.00	(14,640.00)
3130AVPN6	FEDERAL HOME LOAN BANKS	5.120	99.9182	04/26/2024	10,000,000.00	9,991,820.00	10,000,000.00	(8,180.00)
3134GVAL0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	98.8166	04/29/2024	15,000,000.00	14,822,490.00	15,000,000.00	(177,510.00)
3130AWBC3	FEDERAL HOME LOAN BANKS	5.210	99.9581	05/01/2024	50,000,000.00	49,979,050.00	50,000,000.00	(20,950.00)
3135GAP25	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.356	98.7438	05/03/2024	3,500,000.00	3,456,033.00	3,499,949.28	(43,916.28)
3130AVKR2	FEDERAL HOME LOAN BANKS	5.174	99.9295	05/03/2024	15,000,000.00	14,989,425.00	15,000,000.00	(10,575.00)
3130AVMG4	FEDERAL HOME LOAN BANKS	5.284	99.9513	05/06/2024	50,000,000.00	49,975,650.00	50,000,000.00	(24,350.00)
3130AW3N8	FEDERAL HOME LOAN BANKS	4.751	99.8310	05/08/2024	15,000,000.00	14,974,650.00	15,000,000.00	(25,350.00)
3130AVM74	FEDERAL HOME LOAN BANKS	4.383	99.7163	05/15/2024	15,000,000.00	14,957,445.00	15,000,000.00	(42,555.00)
3130AVM90	FEDERAL HOME LOAN BANKS	4.388	99.6938	05/15/2024	15,000,000.00	14,954,070.00	14,996,498.75	(42,428.75)
3130AVZU9	FEDERAL HOME LOAN BANKS	4.750	99.8204	05/15/2024	8,000,000.00	7,985,622.00	8,000,000.00	(14,368.00)
3135GAC3C	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	98.5676	05/17/2024	10,000,000.00	9,856,760.00	10,000,000.00	(143,240.00)
3135GAC3C	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	98.5676	05/17/2024	10,000,000.00	9,856,760.00	10,000,000.00	(143,240.00)
3130AVKS0	FEDERAL HOME LOAN BANKS	5.204	99.9322	05/17/2024	15,000,000.00	14,989,830.00	15,000,000.00	(10,170.00)
3130AVKU5	FEDERAL HOME LOAN BANKS	5.104	99.9189	05/17/2024	15,000,000.00	14,987,835.00	15,000,000.00	(12,165.00)
3130AVR46	FEDERAL HOME LOAN BANKS	5.304	99.9490	05/17/2024	25,000,000.00	24,987,250.00	25,000,000.00	(12,750.00)
3130AVLK6	FEDERAL HOME LOAN BANKS	5.054	99.8915	05/21/2024	50,000,000.00	49,945,750.00	50,000,000.00	(54,250.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	98.4932	05/24/2024	10,000,000.00	9,849,320.00	10,000,000.00	(150,680.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	98.4932	05/24/2024	10,000,000.00	9,849,320.00	10,000,000.00	(150,680.00)
3130AWZG4	FEDERAL HOME LOAN BANKS	5.260	99.9391	05/24/2024	25,000,000.00	24,984,775.00	25,000,000.00	(15,225.00)
3134GVYX0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	98.4046	06/03/2024	10,000,000.00	9,840,460.00	10,000,000.00	(159,540.00)
3130AVYU2	FEDERAL HOME LOAN BANKS	5.414	99.9679	06/04/2024	10,000,000.00	9,940,157.00	10,000,000.00	(8,843.00)
3130AXZW6	FEDERAL HOME LOAN BANKS	5.462	100.0487	06/14/2024	15,000,000.00	15,007,305.00	15,000,000.00	7,305.00
3133ENYX2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.439	99.2411	06/17/2024	10,000,000.00	9,924,110.00	9,993,196.85	(69,086.85)
3134GXVS0	FEDERAL HOME LOAN MORTGAGE CORP	2.900	99.0923	06/21/2024	10,000,000.00	9,909,230.00	10,000,000.00	(90,770.00)
3130AWDA5	FEDERAL HOME LOAN BANKS	5.450	99.9917	06/21/2024	1,666,666.67	1,666,666.67	1,666,666.67	(138.33)
3134GWR32	FEDERAL HOME LOAN MORTGAGE CORP	0.410	98.1080	06/24/2024	10,000,000.00	9,810,800.00	10,000,000.00	(189,200.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	97.9976	06/28/2024	10,000,000.00	9,799,760.00	10,000,000.00	(200,240.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	97.9976	06/28/2024	15,000,000.00	14,699,640.00	15,000,000.00	(300,360.00)
3130AQ6U2	FEDERAL HOME LOAN BANKS	1.000	98.2920	06/28/2024	25,000,000.00	24,573,000.00	25,000,000.00	(427,000.00)
3130ASD55	FEDERAL HOME LOAN BANKS	5.356	98.9921	06/28/2024	50,000,000.00	49,496,050.00	49,492,962.96	(3,087.04)
3134GV3A4	FEDERAL HOME LOAN MORTGAGE CORP	0.500	98.1003	07/01/2024	5,000,000.00	4,905,015.00	5,000,000.00	(94,985.00)
3133M2E2	FEDERAL HOME LOAN BANKS	5.364	97.7645	07/02/2024	10,000,000.00	9,776,370.00	9,776,370.00	(223,630.00)
3133M2E2	FEDERAL HOME LOAN BANKS	5.464	97.7637	07/10/2024	10,000,000.00	9,776,370.00	9,770,888.89	(5,481.11)
3134GV5R5	FEDERAL HOME LOAN MORTGAGE CORP	0.570	97.9151	07/15/2024	5,000,000.00	4,895,755.00	5,000,000.00	(104,245.00)
3134GYFM9	FEDERAL HOME LOAN MORTGAGE CORP	0.500	99.8493	08/01/2024	15,000,000.00	14,977,395.00	15,000,000.00	(22,605.00)
3136GJ38	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.410	97.5100	08/12/2024	15,000,000.00	14,626,500.00	15,000,000.00	(373,500.00)
3130AXCK2	FEDERAL HOME LOAN BANKS	5.507	100.1927	08/12/2024	50,000,000.00	50,096,350.00	50,000,000.00	96,350.00
3133EL40	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.882	97.4653	08/19/2024	10,000,000.00	9,746,530.00	9,873,223.53	(126,693.53)
3136G4P31	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.450	97.4546	08/19/2024	3,701,000.00	3,606,794.75	3,701,000.00	(94,205.25)
3135GA4R9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	97.4349	08/23/2024	15,000,000.00	14,615,235.00	15,000,000.00	(384,765.00)
3133EL589	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.905	97.3135	09/03/2024	10,000,000.00	9,731,350.00	9,863,245.09	(131,895.09)
3130AYEE2	FEDERAL HOME LOAN BANKS	5.082	100.0181	09/09/2024	10,000,000.00	10,001,810.00	9,995,833.61	5,976.39
3133EQA7	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.495	98.2859	09/10/2024	2,064,000.00	2,028,570.00	2,068,699.56	(40,119.56)
3134GW8N5	FEDERAL HOME LOAN MORTGAGE CORP	0.450	97.2150	09/10/2024	10,000,000.00	9,721,500.00	10,000,000.00	(278,500.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	97.1855	09/10/2024	10,000,000.00	9,718,550.00	10,000,000.00	(281,450.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	97.1855	09/10/2024	10,000,000.00	9,718,550.00	10,000,000.00	(281,450.00)
3134GWN44	FEDERAL HOME LOAN MORTGAGE CORP	0.450	97.2042	09/11/2024	10,000,000.00	9,720,420.00	10,000,000.00	(279,580.00)
3130ATVD6	FEDERAL HOME LOAN BANKS	5.479	99.9345	09/13/2024	46,405,000.00	46,374,604.73	46,237,426.39	(137,178.34)
3136G43H4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.400	97.2239	09/16/2024	10,000,000.00	9,722,390.00	10,000,000.00	(277,610.00)
3133EKP75	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.671	97.9432	09/17/2024	6,128,000.00	6,001,959.30	6,125,364.99	(123,404.79)
3130AXE38	FEDERAL HOME LOAN BANKS	5.533	100.3313	09/20/2024	35,000,000.00	35,115,955.00	34,993,099.15	122,855.85
3134GXVM3	FEDERAL HOME LOAN MORTGAGE CORP	3.001	98.6732	09/23/2024	15,000,000.00	14,800,980.00	15,000,000.00	(199,020.00)
3130ANX88	FEDERAL HOME LOAN BANKS	0.500	97.0693	09/27/2024	10,000,000.00	9,706,930.00	10,000,000.00	(293,070.00)
3130ATHT	FEDERAL HOME LOAN BANKS	5.661	97.0697	09/30/2024	25,000,000.00	24,260,325.00	25,000,000.00	(739,675.00)
3130APBH7	FEDERAL HOME LOAN BANKS	0.590	97.0823	09/30/2024	20,000,000.00	19,416,460.00	19,997,350.37	(580,890.37)
3133EPP55	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.362	100.4092	10/10/2024	25,553,000.00	25,657,622.88	25,575,072.01	82,490.87
3130AXL71	FEDERAL HOME LOAN BANKS	5.451	100.4119	10/11/2024	55,000,000.00	55,226,545.00	55,018,184.38	208,360.63

3133EPT39	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.217	99.9469	04/03/2025	20,000,000.00	19,989,380.00	20,000,000.00	(10,620.00)
3130ALWL4	FEDERAL HOME LOAN BANKS	0.720	95.5344	04/08/2025	15,000,000.00	14,330,160.00	15,000,000.00	(669,840.00)
3130ALDX9	FEDERAL HOME LOAN BANKS	0.500	94.8432	05/23/2025	14,750,000.00	13,989,372.00	14,750,000.00	(760,628.00)
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	95.1246	05/27/2025	10,000,000.00	9,512,460.00	10,000,000.00	(487,540.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	95.0914	05/28/2025	5,000,000.00	4,754,570.00	5,000,000.00	(245,430.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	95.0914	05/28/2025	10,000,000.00	9,509,140.00	10,000,000.00	(490,860.00)
3134GVB31	FEDERAL HOME LOAN MORTGAGE CORP	0.760	95.1168	05/28/2025	15,000,000.00	14,267,520.00	14,998,012.34	(730,492.34)
3130ARS06	FEDERAL HOME LOAN BANKS	2.900	97.7713	05/29/2025	10,000,000.00	9,777,130.00	10,000,000.00	(222,870.00)
3134GEV95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	94.9591	06/09/2025	15,000,000.00	14,243,865.00	15,000,000.00	(756,135.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.680	94.9224	06/10/2025	5,025,000.00	4,769,850.60	5,025,000.00	(255,149.40)
3134GWP91	FEDERAL HOME LOAN MORTGAGE CORP	0.500	94.6385	06/16/2025	5,000,000.00	4,731,925.00	5,000,000.00	(268,075.00)
3130ALHZ0	FEDERAL HOME LOAN BANKS	0.530	94.6613	06/18/2025	10,000,000.00	9,466,130.00	10,000,000.00	(533,870.00)
3135GAZ4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	94.5704	06/24/2025	10,000,000.00	9,457,040.00	10,000,000.00	(542,960.00)
3134GXYR9	FEDERAL HOME LOAN MORTGAGE CORP	3.560	98.3796	06/27/2025	10,000,000.00	9,837,960.00	10,000,000.00	(162,040.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	94.7354	06/30/2025	5,000,000.00	4,736,770.00	5,000,000.00	(263,230.00)
3130ALJ93	FEDERAL HOME LOAN BANKS	0.750	94.8799	06/30/2025	10,000,000.00	9,487,870.00	10,000,000.00	(512,130.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	94.8570	06/30/2025	5,000,000.00	4,742,850.00	5,000,000.00	(257,150.00)
3136G4XR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	94.8025	07/07/2025	14,900,000.00	14,125,572.50	14,900,000.00	(774,427.50)
3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.730	94.7265	07/15/2025	15,000,000.00	14,208,975.00	15,000,000.00	(791,025.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	94.5748	07/29/2025	15,000,000.00	14,186,220.00	15,000,000.00	(813,780.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	94.4321	07/29/2025	10,000,000.00	9,443,210.00	10,000,000.00	(556,790.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	94.4321	07/29/2025	10,000,000.00	9,443,210.00	10,000,000.00	(556,790.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	94.5117	08/04/2025	15,000,000.00	14,176,755.00	15,000,000.00	(823,245.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	94.5117	08/04/2025	10,000,000.00	9,451,170.00	10,000,000.00	(548,830.00)
3133EPAK2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.019	99.3542	08/18/2025	10,000,000.00	9,935,420.00	9,997,601.46	(62,181.46)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	94.1719	08/19/2025	15,000,000.00	14,125,785.00	15,000,000.00	(874,215.00)
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORP	0.625	94.2879	08/19/2025	10,000,000.00	9,428,790.00	10,000,000.00	(571,210.00)
3130ALF89	FEDERAL HOME LOAN BANKS	1.238	93.7290	08/25/2025	5,000,000.00	4,705,400.00	5,000,000.00	(294,600.00)
3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	94.1745	08/26/2025	10,000,000.00	9,417,450.00	10,000,000.00	(582,550.00)
3136G4ZP9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	94.2038	08/27/2025	5,000,000.00	4,710,190.00	5,000,000.00	(289,810.00)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	94.2412	08/27/2025	8,650,000.00	8,151,863.80	8,650,000.00	(498,136.20)
3134GX547	FEDERAL HOME LOAN MORTGAGE CORP	5.339	99.0429	08/28/2025	25,489,000.00	25,245,044.78	25,660,026.63	185,018.15
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	93.9027	09/15/2025	10,000,000.00	9,390,270.00	10,000,000.00	(609,730.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	93.9027	09/15/2025	15,000,000.00	14,085,405.00	15,000,000.00	(914,595.00)
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	93.6734	09/23/2025	10,000,000.00	9,367,340.00	9,980,199.95	(612,859.95)
3134GWTG1	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.8579	09/30/2025	5,000,000.00	4,692,895.00	5,000,000.00	(307,105.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.580	93.6308	10/20/2025	10,000,000.00	9,363,080.00	10,000,000.00	(636,920.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.587	93.6308	10/20/2025	10,000,000.00	9,363,080.00	9,998,786.80	(635,706.80)
3134GZWZ1	FEDERAL HOME LOAN MORTGAGE CORP	0.550	93.7290	10/20/2025	15,000,000.00	14,059,380.00	14,857,200.00	(792,707.20)
3136G45C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.540	93.5072	10/27/2025	10,000,000.00	9,350,720.00	10,000,000.00	(649,280.00)
3134GW3X2	FEDERAL HOME LOAN MORTGAGE CORP	0.625	93.6474	10/27/2025	10,000,000.00	9,364,740.00	10,000,000.00	(635,260.00)
3134GW3Z7	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.5822	10/28/2025	10,000,000.00	9,358,220.00	10,000,000.00	(641,780.00)
3134GW3Y0	FEDERAL HOME LOAN MORTGAGE CORP	0.550	93.4996	10/28/2025	10,000,000.00	9,349,960.00	10,000,000.00	(650,040.00)
3136G4687	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	93.5161	10/28/2025	5,000,000.00	4,675,805.00	5,000,000.00	(324,195.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.5741	10/29/2025	10,000,000.00	9,357,410.00	10,000,000.00	(642,590.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.604	93.5741	10/29/2025	10,000,000.00	9,357,410.00	9,999,302.95	(641,892.95)
3136G46N8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.5741	10/29/2025	5,000,000.00	4,678,705.00	5,000,000.00	(321,295.00)
3135GA2N0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	93.4397	11/04/2025	10,000,000.00	9,343,970.00	10,000,000.00	(656,030.00)
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.575	93.4794	11/07/2025	14,000,000.00	13,087,116.00	13,982,236.27	(895,120.27)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.450	93.4572	11/07/2025	10,000,000.00	9,357,410.00	10,000,000.00	(642,590.00)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.4572	11/12/2025	5,000,000.00	4,672,860.00	5,000,000.00	(327,140.00)
3133EPC37	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.764	100.7567	11/13/2025	8,000,000.00	8,060,536.00	8,014,725.57	45,810.43
3133EPC37	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.764	100.7567	11/13/2025	16,710,000.00	16,836,444.57	16,740,666.48	95,778.09
3135GAZ23	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	93.3480	11/17/2025	10,000,000.00	9,334,800.00	10,000,000.00	(665,200.00)
3135GAZ23	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	93.3480	11/17/2025	5,000,000.00	4,667,400.00	5,000,000.00	(332,600.00)
3135GAZ23	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	93.3480	11/17/2025	5,000,000.00	4,667,400.00	5,000,000.00	(332,600.00)
3130AVZF2	FEDERAL HOME LOAN BANKS	5.450	99.9032	11/17/2025	25,000,000.00	24,975,800.00	25,000,000.00	(24,200.00)
3135GA4P3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	93.4929	11/18/2025	20,000,000.00	18,698,580.00	20,000,000.00	(1,301,420.00)
3135GAZ22	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.3502	11/25/2025	15,000,000.00	14,002,530.00	15,000,000.00	(997,470.00)
3133EMLR1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.506	93.0101	12/23/2025	12,430,000.00	11,561,153.43	12,428,586.04	(867,430.61)
3134GHLH1	FEDERAL HOME LOAN MORTGAGE CORP	1.700	93.2000	12/23/2025	10,000,000.00	9,331,300.00	10,000,000.00	(668,700.00)
3134H1NW9	FEDERAL HOME LOAN MORTGAGE CORP	4.900	99.9380	01/06/2026	10,000,000.00	9,993,800.00	10,000,000.00	(6,200.00)
3130AYPS9	FEDERAL HOME LOAN BANKS	4.800	99.8976	01/30/2026	10,000,000.00	9,989,760.00	10,000,000.00	(10,240.00)
3130AL2G8	FEDERAL HOME LOAN BANKS	0.615	92.6962	02/18/2026	5,000,000.00	4,634,810.00	4,998,462.95	(363,652.95)
3130ALBX1	FEDERAL HOME LOAN BANKS	0.580	92.6187	02/23/2026	10,000,000.00	9,261,870.00	10,000,000.00	(738,130.00)
3130ALCV4	FEDERAL HOME LOAN BANKS	2.112	92.9417	02/24/2026	25,000,000.00	23,235,425.00	24,330,081.95	(1,094,656.95)
3130AL6K5	FEDERAL HOME LOAN BANKS	0.580	92.6032	02/25/2026	6,000,000.00	5,556,192.00	6,000,000.00	(443,808.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	93.0125	02/25/2026	10,000,000.00	9,301,250.00	10,000,000.00	(698,750.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	93.0125	02/25/2026	15,000,000.00	13,951,875.00	15,000,000.00	(1,048,125.00)
3130ALGR9	FEDERAL HOME LOAN BANKS	0.850	93.1225	02/26/2026	10,000,000.00	9,312,250.00	10,000,000.00	(687,750.00)
3130ALLEY6	FEDERAL HOME LOAN BANKS	3.157	93.0046	03/04/2026	16,160,000.00	15,029,543.36	15,415,721.80	(384,178.44)
3130ALH90	FEDERAL HOME LOAN BANKS	0.940	93.3133	03/05/2026	10,500,000.00	9,797,896.50	10,000,000.00	(202,103.50)
3130ALEH3	FEDERAL HOME LOAN BANKS	0.700	92.7182	03/16/2026	25,000,000.00	23,179,550.00	25,000,000.00	(1,820,450.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	92.8039	03/18/2026	10,000,000.00	9,280,390.00	10,000,000.00	(719,610.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	92.8039	03/18/2026	10,000,000.00	9,280,390.00	10,000,000.00	(719,610.00)
3130ALHG2	FEDERAL HOME LOAN BANKS	0.750	92.8039	03/18/2026	10,000,000.00	9,280,390.00	10,000,000.00	(719,610.00)
3130ALFW9	FEDERAL HOME LOAN BANKS	0.790	92.8842	03/18/2026	15,000,000.00	13,932,630.00	15,000,000.00	(1,067,370.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	93.2721	03/23/2026	9,750,000.00	9,094,029.75	9,750,000.00	(655,970.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	93.2721	03/23/2026	9,750,000.00	9,094,029.75	9,750,000.00	(655,970.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	93.2721	03/23/2026	19,500,000.00	18,188,059.50	19,500,000.00	(1,311,940.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	93.2721	03/23/2026	8,921,250.00	8,321,037.22	8,912,222.41	(597,185.19)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	93.2721	03/23/2026	14,625,000.00	13,641,044.63	14,625,000.00	(983,955.38)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	93.2721	03/23/2026	14,625,000.00	13,641,044.63	14,625,000.00	(983,955.38)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	93.2721	03/23/2026	19,500,000.00	18,188,059.50	19,500,000.00	(1,311,940.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	93.2721	03/23/2026	9,750,000.00	9,094,029.75	9,750,000.00	(655,970.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	93.2721	03/23/2026	19,500,000.00	18,188,059.50	18,713,796.13	(525,736.63)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	92.9715	03/25/2026	10,000,000.00	9,297,150.00	10,000,000.00	(702,850.00)
3133ENUL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.110	97.2247	04/13/2026	10,000,000.00	9,722,470.00	10,000,000.00	(277,530.00)
3133ENZS4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	92.6211	05/18/2026	5,000,000.00	4,631,055.00	5,000,000.00	(368,945.00)
3130AVZ96	FEDERAL HOME LOAN BANKS	5.500	99.9996	05/18/2026	10,000,000.00	9,999,960.00	10,000,000.00	(40.00)



3130ATFH5	FEDERAL HOME LOAN BANKS	3.941	99.1122	09/11/2026	5,000,000.00	4,955,610.00	4,977,168.59	(21,558.59)
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	100.3378	09/11/2026	1,000,000.00	1,003,378.00	998,534.86	4,843.14
3133EPWS0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.200	101.1127	09/25/2026	25,000,000.00	25,278,175.00	25,000,000.00	278,175.00
3130AP5M5	FEDERAL HOME LOAN BANKS	1.040	92.0719	09/28/2026	15,000,000.00	13,810,785.00	15,000,000.00	(1,189,215.00)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	92.9958	09/28/2026	15,000,000.00	13,814,370.00	15,000,000.00	(1,185,630.00)
3130AANY4	FEDERAL HOME LOAN BANKS	1.000	91.9602	09/30/2026	10,000,000.00	9,190,000.00	10,000,000.00	(803,980.00)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	100.0103	10/19/2026	5,000,000.00	5,000,515.00	4,991,589.05	8,925.95
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	100.0103	10/19/2026	5,000,000.00	5,000,515.00	4,991,589.05	8,925.95
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	92.1576	10/20/2026	10,000,000.00	9,215,760.00	9,971,226.52	(755,466.52)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	92.1576	10/20/2026	10,000,000.00	9,215,760.00	9,947,557.04	(731,797.04)
3133EN7A2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.827	98.5249	10/26/2026	4,300,000.00	4,236,570.70	4,278,213.86	(41,643.16)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	91.2499	10/27/2026	20,000,000.00	18,249,980.00	18,860,021.90	(610,041.90)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	91.2499	10/27/2026	20,000,000.00	18,249,980.00	18,832,904.02	(582,924.02)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.488	91.2499	10/27/2026	5,000,000.00	4,562,495.00	4,660,648.29	(98,153.29)
3134GW6C5	FEDERAL HOME LOAN MORTGAGE CORP	3.122	91.2430	10/28/2026	15,000,000.00	13,686,450.00	14,116,451.02	(430,001.02)
3130AR1F6	FEDERAL HOME LOAN BANKS	1.430	97.4274	10/29/2026	10,000,000.00	9,742,740.00	10,000,000.00	(257,260.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.430	92.6894	11/23/2026	10,000,000.00	9,268,940.00	10,000,000.00	(731,060.00)
3130APWV1	FEDERAL HOME LOAN BANKS	1.503	92.8646	11/24/2026	20,000,000.00	18,572,920.00	19,998,306.21	(1,425,386.21)
3130ATVE4	FEDERAL HOME LOAN BANKS	3.986	101.0900	12/11/2026	5,000,000.00	5,054,500.00	5,066,998.79	(12,498.79)
3133EN4G2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.923	99.9917	12/15/2026	25,000,000.00	24,897,925.00	25,010,939.08	(113,014.08)
3130AQF65	FEDERAL HOME LOAN BANKS	1.306	92.3324	12/21/2026	10,000,000.00	9,233,240.00	9,984,400.80	(751,160.80)
3130AAQY9	FEDERAL HOME LOAN BANKS	1.908	92.6753	12/30/2026	25,000,000.00	23,168,825.00	25,000,000.00	(1,831,175.00)
3133ENKG4	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.508	92.6463	01/11/2027	10,000,000.00	9,264,630.00	9,877,433.26	(612,803.26)
3130APN0	FEDERAL HOME LOAN BANKS	4.207	100.0406	01/15/2027	20,000,000.00	20,008,120.00	19,955,124.77	52,995.23
3133ENLZ1	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	93.3796	01/26/2027	10,000,000.00	9,337,960.00	9,977,270.68	(639,310.68)
3130AQH55	FEDERAL HOME LOAN BANKS	1.984	93.1699	01/28/2027	10,000,000.00	9,134,990.00	9,919,412.94	(602,422.94)
3130AQH55	FEDERAL HOME LOAN BANKS	2.086	93.1699	01/28/2027	20,000,000.00	18,633,980.00	19,781,478.60	(1,147,498.60)
3130AQKM4	FEDERAL HOME LOAN BANKS	1.750	93.2998	01/28/2027	10,000,000.00	10,496,227.50	11,250,000.00	(753,772.50)
3134HIQV8	FEDERAL HOME LOAN MORTGAGE CORP	5.000	100.1826	01/28/2027	20,000,000.00	20,036,520.00	20,000,000.00	36,520.00
3130AAKYH3	FEDERAL HOME LOAN BANKS	1.746	90.6913	02/10/2027	10,000,000.00	9,069,130.00	9,715,717.04	(666,587.04)
3130AL2X1	FEDERAL HOME LOAN BANKS	3.001	90.6993	02/17/2027	10,000,000.00	9,069,930.00	9,394,534.95	(324,604.95)
3134GYGZ9	FEDERAL HOME LOAN MORTGAGE CORP	4.750	99.9586	02/23/2027	10,000,000.00	9,995,860.00	10,000,000.00	(4,140.00)
3130ALED2	FEDERAL HOME LOAN BANKS	2.050	91.1046	02/24/2027	15,000,000.00	13,665,690.00	14,552,585.26	(886,895.26)
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	91.1046	02/24/2027	20,000,000.00	18,220,920.00	18,874,973.07	(654,053.07)
3130AQRQ8	FEDERAL HOME LOAN BANKS	2.000	93.8075	02/25/2027	10,000,000.00	9,380,750.00	10,000,000.00	(619,250.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	93.8075	02/25/2027	5,000,000.00	4,690,375.00	5,000,000.00	(309,625.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	93.8075	02/25/2027	5,000,000.00	4,690,375.00	5,000,000.00	(309,625.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.000	95.0148	03/22/2027	5,000,000.00	4,750,740.00	5,000,000.00	(249,260.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	96.0739	03/25/2027	10,000,000.00	9,607,390.00	10,000,000.00	(392,610.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	96.0739	03/25/2027	10,000,000.00	9,607,390.00	10,000,000.00	(392,610.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	96.0739	03/25/2027	10,000,000.00	9,607,390.00	10,000,000.00	(392,610.00)
3133ENV9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.913	96.3756	04/26/2027	10,000,000.00	9,637,560.00	9,988,626.51	(351,066.51)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.606	98.6269	04/26/2027	8,000,000.00	7,890,152.00	8,004,747.39	(114,595.39)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.623	98.6269	04/26/2027	2,000,000.00	1,972,538.00	2,000,208.46	(27,670.46)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.744	98.6269	04/26/2027	4,820,000.00	4,753,816.58	4,803,168.22	(49,351.64)
3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	97.0504	04/28/2027	10,000,000.00	9,705,040.00	10,000,000.00	(294,960.00)
3130ARSF9	FEDERAL HOME LOAN BANKS	3.000	96.7474	04/29/2027	10,000,000.00	9,674,740.00	10,000,000.00	(325,260.00)
3130AS3F4	FEDERAL HOME LOAN BANKS	3.770	97.4761	05/26/2027	10,000,000.00	9,747,610.00	10,000,000.00	(252,390.00)
3134GYR53	FEDERAL HOME LOAN MORTGAGE CORP	5.025	99.4720	05/26/2027	15,000,000.00	14,920,800.00	15,000,000.00	(79,200.00)
3130ASG17	FEDERAL HOME LOAN BANKS	3.125	98.3129	06/11/2027	11,250,000.00	10,496,227.50	9,831,290.00	(295,930.88)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.000	100.2583	06/11/2027	8,260,000.00	8,281,335.58	8,291,598.80	(10,263.22)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.055	100.2583	06/11/2027	10,000,000.00	10,025,830.00	10,021,452.91	4,377.10
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	100.2593	06/15/2027	7,225,000.00	7,243,734.43	7,223,169.13	20,565.30
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	100.2593	06/15/2027	15,000,000.00	15,038,895.00	14,996,211.50	42,683.50
3130ASDV8	FEDERAL HOME LOAN BANKS	3.300	97.2356	06/28/2027	10,000,000.00	9,723,560.00	10,000,000.00	(276,440.00)
3130ASH44	FEDERAL HOME LOAN BANKS	4.700	99.0640	06/30/2027	15,000,000.00	14,859,600.00	15,000,000.00	(140,400.00)
3134GXZV7	FEDERAL HOME LOAN MORTGAGE CORP	4.250	98.4908	06/30/2027	10,000,000.00	9,849,080.00	10,000,000.00	(150,920.00)
3130AUA9	FEDERAL HOME LOAN BANKS	4.450	98.9814	06/30/2027	25,000,000.00	24,745,350.00	25,000,000.00	(254,650.00)
3133ENB33	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.075	96.8555	07/19/2027	10,000,000.00	9,685,550.00	9,992,039.43	(306,489.43)
3134GYDU3	FEDERAL HOME LOAN MORTGAGE CORP	4.720	99.2246	07/30/2027	25,000,000.00	24,806,150.00	25,000,000.00	(193,850.00)
3134GYDU3	FEDERAL HOME LOAN MORTGAGE CORP	4.720	99.2246	07/30/2027	25,000,000.00	24,806,150.00	25,000,000.00	(193,850.00)
3130ATHW0	FEDERAL HOME LOAN BANKS	1.241	100.4103	09/10/2027	3,000,000.00	3,012,309.00	2,988,834.13	23,474.87
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.467	97.9064	09/15/2027	10,000,000.00	9,790,640.00	9,969,664.95	(179,024.95)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.830	97.9064	09/15/2027	10,000,000.00	9,790,640.00	9,851,454.29	(60,814.29)
3130ATET0	FEDERAL HOME LOAN BANKS	3.702	98.9828	09/27/2027	20,000,000.00	19,796,560.00	19,998,538.88	(201,978.88)
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.754	102.1001	09/28/2027	10,000,000.00	10,210,010.00	9,957,601.64	252,408.36
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.730	102.1001	09/28/2027	20,000,000.00	20,420,020.00	19,931,102.67	488,917.33
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.733	102.1001	09/28/2027	20,000,000.00	20,420,020.00	19,928,544.15	491,475.85
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	100.4992	09/29/2027	5,000,000.00	5,024,960.00	5,000,000.00	24,960.00
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	100.4992	09/29/2027	5,000,000.00	5,024,960.00	5,000,000.00	24,960.00
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	100.4992	09/29/2027	7,225,000.00	7,261,067.20	7,225,000.00	36,067.20
3133EN29	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.122	99.9932	09/29/2027	15,000,000.00	14,998,980.00	14,949,242.17	58,737.83
3130AXEN4	FEDERAL HOME LOAN BANKS	4.779	102.6919	09/29/2027	15,000,000.00	15,403,785.00	15,010,287.87	393,497.13
3130ATFA0	FEDERAL HOME LOAN BANKS	5.125	99.6996	09/30/2027	13,000,000.00	12,960,948.00	13,000,000.00	(39,052.00)
3130ATEF0	FEDERAL HOME LOAN BANKS	4.250	98.1187	09/30/2027	15,000,000.00	14,717,805.00	15,000,000.00	(282,195.00)
3133EPXD2	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.825	100.3239	10/04/2027	10,000,000.00	10,032,390.00	9,972,464.07	59,925.93
3133EPH81	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.800	101.8022	10/04/2027	25,000,000.00	25,450,550.00	25,001,436.79	449,113.21
3133EPMY1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.504	102.6604	10/13/2027	10,000,000.00	10,266,040.00	9,982,166.32	283,873.68
3133ENS50	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.231	100.5303	10/14/2027	23,775,000.00	23,901,078.83	23,691,920.66	209,158.16
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	101.0286	10/21/2027	5,000,000.00	5,051,430.00	5,000,000.00	51,430.00
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	101.0286	10/21/2027	5,000,000.00	5,051,430.00	5,000,000.00	51,430.00
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	101.0286	10/21/2027	5,000,000.00	5,051,430.00	5,000,000.00	51,430.00
3133EN23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	99.8862	10/25/2027	5,000,000.00	4,994,310.00	4,998,266.45	(1,056.45)
3133EN23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	99.8862	10/25/2027	5,000,000.00	4,998,802.00	4,998,802.00	(1,944.13)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.284	101.0163	10/27/2027	5,000,000.00	5,050,815.00	5,015,126.51	35,688.49
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.195	101.0163	10/27/2027	3,715,000.00	3,752,755.55	3,737,323.71	15,431.84
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.252	101.0163	10/27/2027	15,000,000.00	15,152,445.00	15,061,638.42	90,806.58
31422XQ70	FEDERAL AGRICULTURAL MORTGAGE CORP	4.050	100.1417	11/22/2027	12,000,000.00	12,017,004.00	12,000,000.00	17,004.00
3130ATW45	FEDERAL HOME LOAN BANKS	4.851	99.6941	11/29/2027	4,895,000.00	4,880,026.20	4,902,583.57	(22,557.37)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.080	100.1428	11/29/2027	25,000,000.00	25,035,700.00	24,931,421.34	104,278.66
3133EN3H1								

3130AWTK6	FEDERAL HOME LOAN BANKS	5.732	99.9673	08/22/2028	15,000,000.00	14,995,095.00	14,993,169.13	1,925.87
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	102.4126	08/28/2028	10,000,000.00	10,241,260.00	9,982,358.51	258,901.49
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	102.4126	08/28/2028	10,000,000.00	10,241,260.00	9,982,358.51	258,901.49
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.496	102.4126	08/28/2028	25,000,000.00	25,603,150.00	24,989,031.20	614,118.80
3130AWTR1	FEDERAL HOME LOAN BANKS	4.346	101.9019	09/08/2028	5,000,000.00	5,095,095.00	5,005,612.53	89,482.47
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.525	102.4858	09/22/2028	10,000,000.00	10,248,580.00	9,989,794.75	258,785.25
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.684	102.4858	09/22/2028	10,000,000.00	10,248,580.00	9,924,418.45	324,161.55
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.762	102.4858	09/22/2028	10,000,000.00	10,248,580.00	9,892,715.59	355,864.41
3133EPW3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.040	101.2864	09/22/2028	25,000,000.00	25,321,600.00	25,000,000.00	321,600.00
3133EPXE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.480	101.0140	10/02/2028	10,000,000.00	10,101,400.00	10,000,000.00	101,400.00
3133EPXE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.539	101.0140	10/02/2028	25,000,000.00	25,253,500.00	24,940,474.40	313,025.60
3134H1FB4	FEDERAL HOME LOAN MORTGAGE CORP	5.875	100.0813	10/03/2028	15,000,000.00	15,012,195.00	15,000,000.00	12,195.00
3134H1FG3	FEDERAL HOME LOAN MORTGAGE CORP	5.750	100.4364	10/11/2028	10,500,000.00	10,545,822.00	10,500,000.00	45,822.00
3134H1GP2	FEDERAL HOME LOAN MORTGAGE CORP	6.000	100.2988	10/17/2028	25,000,000.00	25,074,700.00	25,000,000.00	74,700.00
3133EPY16	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.520	101.1606	10/20/2028	25,000,000.00	25,290,150.00	25,000,000.00	290,150.00
3130AXL48	FEDERAL HOME LOAN BANKS	5.300	102.2517	10/20/2028	40,900,000.00	40,900,000.00	40,900,000.00	900,000.00
3130AXQC5	FEDERAL HOME LOAN BANKS	5.210	101.9713	11/03/2028	25,000,000.00	25,492,825.00	25,000,000.00	492,825.00
3134H1KZ5	FEDERAL HOME LOAN MORTGAGE CORP	5.500	99.9838	11/27/2028	10,000,000.00	9,998,380.00	10,000,000.00	(1,620.00)
3134H1KZ5	FEDERAL HOME LOAN MORTGAGE CORP	5.500	99.9838	11/27/2028	10,000,000.00	9,998,380.00	10,000,000.00	(1,620.00)
3130AXXU7	FEDERAL HOME LOAN BANKS	5.650	99.7815	12/06/2028	10,000,000.00	9,978,150.00	10,000,000.00	(21,850.00)

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Agency  
AGCY DISC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313384S80	FEDERAL HOME LOAN BANKS	5.380	99.9853	02/21/2024	6,024,000.00	6,024,144.33	6,025,790.00	(85,685.68)
313384S7	FEDERAL HOME LOAN BANKS	5.359	99.9267	02/06/2024	9,851,000.00	9,843,779.22	9,843,871.71	(92.49)
313384S7	FEDERAL HOME LOAN BANKS	5.367	99.9267	02/06/2024	15,000,000.00	14,989,005.00	14,989,125.00	(120.00)
313312SW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.800	99.8827	02/09/2024	10,000,000.00	9,988,270.00	9,989,666.67	(1,396.67)
313384S23	FEDERAL HOME LOAN BANKS	5.346	99.8387	02/12/2024	25,000,000.00	24,959,675.00	24,959,819.41	(144.41)
313384TB5	FEDERAL HOME LOAN BANKS	5.476	99.8094	02/14/2024	15,000,000.00	14,971,410.00	14,970,993.75	416.25
313396TB9	FEDERAL HOME LOAN MORTGAGE CORP	4.981	99.8094	02/14/2024	10,000,000.00	9,980,940.00	9,982,666.67	(1,726.67)
313396TC7	FEDERAL HOME LOAN MORTGAGE CORP	4.982	99.7947	02/15/2024	10,000,000.00	9,979,470.00	9,981,333.33	(1,863.33)
313384TJ8	FEDERAL HOME LOAN BANKS	5.352	99.7068	02/21/2024	50,000,000.00	49,853,888.89	49,853,888.89	(488.89)
313384TP4	FEDERAL HOME LOAN BANKS	5.359	99.6335	02/26/2024	10,000,000.00	9,963,350.00	9,963,854.17	(504.17)
313384T58	FEDERAL HOME LOAN BANKS	5.360	99.5895	02/29/2024	15,000,000.00	14,938,425.00	14,939,275.00	(850.00)
313384WG0	FEDERAL HOME LOAN BANKS	5.477	98.6908	05/01/2024	10,000,000.00	9,869,080.00	9,866,875.00	2,205.00
313384WG0	FEDERAL HOME LOAN BANKS	5.477	98.6908	05/01/2024	15,000,000.00	14,803,620.00	14,800,312.50	3,307.50
313384WG0	FEDERAL HOME LOAN BANKS	5.477	98.6908	05/01/2024	10,000,000.00	9,869,080.00	9,866,875.00	2,205.00
313384WU9	FEDERAL HOME LOAN BANKS	5.438	98.5279	05/13/2024	10,000,000.00	9,852,790.00	9,850,541.67	2,248.33
313384WU9	FEDERAL HOME LOAN BANKS	5.438	98.5279	05/13/2024	10,000,000.00	9,852,790.00	9,850,541.67	2,248.33
313384WW5	FEDERAL HOME LOAN BANKS	5.434	98.5020	05/15/2024	15,000,000.00	14,775,300.00	14,771,633.33	3,666.67
313384WW5	FEDERAL HOME LOAN BANKS	5.434	98.5020	05/15/2024	15,000,000.00	14,775,300.00	14,771,633.33	3,666.67
313384XD6	FEDERAL HOME LOAN BANKS	5.457	98.4075	05/22/2024	10,000,000.00	9,840,750.00	9,836,737.50	4,012.50
313384XK0	FEDERAL HOME LOAN BANKS	5.451	98.3247	05/28/2024	15,000,000.00	14,748,705.00	14,743,087.50	5,617.50
313384XM6	FEDERAL HOME LOAN BANKS	5.197	98.2995	05/30/2024	6,900,000.00	6,782,665.50	6,785,958.33	(3,292.83)
313384XM6	FEDERAL HOME LOAN BANKS	5.429	98.2995	05/30/2024	10,000,000.00	9,829,950.00	9,826,127.78	3,822.22
313384XN4	FEDERAL HOME LOAN BANKS	5.430	98.2852	05/31/2024	15,000,000.00	14,742,780.00	14,737,000.00	5,780.00
313384XR5	FEDERAL HOME LOAN BANKS	5.115	98.2458	06/03/2024	10,000,000.00	9,824,580.00	9,831,729.17	(7,149.17)
313384XR5	FEDERAL HOME LOAN BANKS	5.372	98.2458	06/03/2024	15,000,000.00	14,736,870.00	14,733,756.25	3,113.75
313384XS3	FEDERAL HOME LOAN BANKS	5.373	98.2315	06/04/2024	15,000,000.00	14,734,725.00	14,731,591.67	3,133.33
313384XT1	FEDERAL HOME LOAN BANKS	5.084	98.2173	06/05/2024	10,000,000.00	9,821,730.00	9,830,034.72	(8,304.72)
313384YA1	FEDERAL HOME LOAN BANKS	5.457	98.1250	06/12/2024	15,000,000.00	14,718,750.00	14,710,150.00	8,600.00
313384YF0	FEDERAL HOME LOAN BANKS	5.281	98.0578	06/17/2024	15,000,000.00	14,708,670.00	14,709,445.83	(775.83)
313384YZ6	FEDERAL HOME LOAN BANKS	5.423	97.8247	07/05/2024	10,000,000.00	9,782,470.00	9,774,388.71	8,081.29
313384ZU6	FEDERAL HOME LOAN BANKS	5.358	97.5828	07/24/2024	10,000,000.00	9,758,280.00	9,750,358.34	7,921.66
313384ZU6	FEDERAL HOME LOAN BANKS	5.058	97.5828	07/24/2024	15,000,000.00	14,632,420.00	14,642,937.50	(5,517.50)
313384ZU6	FEDERAL HOME LOAN BANKS	5.058	97.5828	07/24/2024	25,000,000.00	24,395,700.00	24,404,895.84	(9,195.84)
313384ZU6	FEDERAL HOME LOAN BANKS	5.058	97.5828	07/24/2024	10,000,000.00	9,758,280.00	9,761,958.34	(3,678.34)
313384A25	FEDERAL HOME LOAN BANKS	5.065	97.5097	07/30/2024	25,000,000.00	24,377,425.00	24,383,750.00	(6,325.00)
313384C23	FEDERAL HOME LOAN BANKS	5.397	97.3163	08/15/2024	10,000,000.00	9,731,630.00	9,716,888.89	14,741.11
313384C23	FEDERAL HOME LOAN BANKS	5.397	97.3163	08/15/2024	10,000,000.00	9,731,630.00	9,716,888.89	14,741.11
313384G29	FEDERAL HOME LOAN BANKS	5.237	96.9235	09/16/2024	10,000,000.00	9,692,350.00	9,679,533.33	12,816.67
313384J75	FEDERAL HOME LOAN BANKS	5.208	96.6756	10/07/2024	10,000,000.00	9,667,560.00	9,652,437.89	15,122.11
313384N39	FEDERAL HOME LOAN BANKS	4.865	96.3647	11/04/2024	15,000,000.00	14,454,705.00	14,456,387.50	(1,682.50)
313384N70	FEDERAL HOME LOAN BANKS	4.921	96.3202	11/08/2024	25,000,000.00	24,080,050.00	24,072,114.58	7,935.42

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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
3137BHCY1	FHMS K-044 A2	5.154	97.8483	01/25/2025	18,612,550.13	18,212,056.44	18,225,024.62	(12,968.18)
3137BHCY1	FHMS K-044 A2	5.179	97.8483	01/25/2025	14,942,640.79	14,621,114.01	14,615,708.76	5,405.25
3137FEUA6	FHMS K-730 A2	5.396	98.5939	01/25/2025	47,493,943.50	46,826,126.41	46,730,801.46	95,324.95

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Agency CMO  
FNMA CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AW7J0	FNA 2017-M8 A2	3.448	95.1220	05/25/2027	11,611,723.50	11,045,300.14	11,512,014.13	(466,713.99)
3136AW7J0	FNA 2017-M8 A2	3.448	95.1220	05/25/2027	11,611,723.50	11,045,300.14	11,512,014.13	(466,713.99)

Agency MBS  
FHLMC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137FARE0	FHMS K-727 A2	5.613	98.8587	07/25/2024	19,758,031.92	19,532,535.48	19,552,334.81	(19,799.33)
3137FGT6	FHMS K-732 A2	5.197	98.5353	05/25/2025	15,132,156.92	14,910,518.48	14,857,952.99	52,585.49
3137FMU67	FHMS K-735 A2	3.518	96.3794	05/25/2026	14,675,970.60	14,144,606.83	14,474,311.86	(329,705.02)
3137FNWX4	FHMS K-736 A2	3.655	95.0433	07/25/2026	10,000,000.00	9,504,326.40	9,702,478.83	(198,152.43)
3137BTUM1	FHMS K-061 A2	4.501	97.0868	11/25/2026	8,969,695.83	8,708,388.41	8,711,168.88	(2,780.47)
3137BTUM1	FHMS K-061 A2	4.561	97.0868	11/25/2026	8,471,379.40	8,224,589.05	8,211,788.74	12,800.32
3137BYLDO	FHMS K-L01 A2E	4.184	96.6313	02/25/2027	15,000,000.00	14,494,697.10	14,631,713.37	(137,016.27)
3137BXQY1	FHMS K-064 A2	3.154	96.5658	03/25/2027	1,000,000.00	965,657.85	1,001,134.96	(35,477.11)
3137FLJ3	FHMS K-066 A2	3.111	96.0112	06/25/2027	11,095,000.00	10,652,440.53	11,087,825.70	(435,385.16)
3132XGRH1	FH WN2287	3.945	96.5800	11/01/2027	24,937,659.25	24,084,791.30	24,769,142.50	(684,351.19)
3132XGRH1	FH WN2287	4.073	96.5800	11/01/2027	24,937,659.25	24,084,791.30	24,705,484.31	(620,699.00)
3132XGQ74	FH WN2277	4.062	97.5300	01/01/2027	9,725,065.70	9,728,679.50	9,885,235.45	(156,555.83)
3132XFLR7	FH WN2235	4.690	97.9362	01/01/2028	20,800,000.00	19,587,230.20	19,800,499.08	(212,968.88)
3132XFLR7	FH WN1235	4.333	97.9362	01/01/2028	10,000,000.00	9,793,615.10	9,960,336.54	(166,721.44)
3137PGZ11	FHMS K-W06 A2	5.290	96.9906	06/25/2028	25,000,000.00	24,247,640.25	23,633,814.04	633,806.21
3137FYH6	FHMS K-W07 A2	5.264	96.2619	09/25/2028	16,627,402.00	16,005,854.75	15,550,417.38	455,437.37
3132XGX35	FH WN2497	4.611	100.4200	10/01/2028	28,340,000.00	28,459,028.00	28,192,006.48	267,021.52

3140HV2G8	FN BL4374	4.291	93.3960	10/01/2026	21,300,000.00	19,893,348.00	19,984,960.07	(91,612.07)
3138LHZU5	FN AN5099	3.076	95.9410	04/01/2027	23,883,145.00	22,913,728.14	23,867,950.53	(954,222.39)
3138LHZL1	FN AN5246	3.365	95.4170	05/01/2027	7,100,000.00	6,774,607.00	7,077,899.32	(303,292.32)
3138LJ5T3	FN AN6257	4.582	95.7590	08/01/2027	15,210,736.95	14,565,649.60	14,639,302.78	(73,653.18)
3136AVXG6	FNA 2017-M15 A2	4.469	95.1811	09/25/2027	14,505,022.24	13,806,040.74	14,016,452.09	(210,411.35)
3136BML58	FNA 2022-M11 A2	4.554	94.9991	10/25/2027	26,394,057.60	25,074,956.44	25,446,487.20	(371,530.77)
3140LHVX5	FN BS6929	4.280	99.1610	11/01/2027	31,100,000.00	30,839,071.00	31,021,420.07	(182,349.07)
3140LH4A5	FN BS7116	4.363	99.3630	11/01/2027	20,210,000.00	20,081,262.30	20,210,000.00	(128,737.70)
3140LHSB7	FN BS6813	4.363	99.6430	02/01/2028	19,478,000.00	19,408,463.54	19,463,211.33	(54,747.79)
3140LJS23	FN BS7736	4.416	98.7220	02/01/2028	20,000,000.00	19,744,400.00	19,781,743.33	(37,343.33)
3140LJS23	FN BS7736	4.071	98.7220	02/01/2028	15,000,000.00	14,808,300.00	15,000,000.00	(191,700.00)
3140LJS23	FN BS7736	4.078	98.7220	02/01/2028	10,000,000.00	9,872,200.00	10,000,000.00	(127,800.00)
3140LKCJ8	FN BS8358	4.074	98.8320	04/01/2028	24,459,000.00	24,173,318.88	24,459,000.00	(285,681.12)
3140LKPJ9	FN BS8369	4.649	98.7710	05/01/2028	16,850,000.00	16,642,915.50	16,662,989.38	(20,075.88)
3140LKYQ0	FN BS8818	4.526	98.0140	06/01/2028	25,000,000.00	24,503,500.00	24,440,705.68	62,794.32
3140LKL84	FN BS8706	4.510	98.6870	06/01/2028	25,000,000.00	24,671,750.00	24,539,627.08	132,122.92
3136QDE6	FNA 2023-M6	4.724	98.8286	07/25/2028	25,000,000.00	24,707,141.25	24,499,541.81	207,599.44
3140LMMH1	FN BS9359	5.051	101.7740	08/01/2028	15,874,000.00	16,155,604.76	15,712,260.16	443,344.60
3140LLFK2	FN BS9169	5.040	101.4190	08/01/2028	17,532,000.00	17,780,779.08	17,780,779.08	489,391.53
3140LLB83	FN BS9062	5.049	100.4300	09/01/2028	20,000,000.00	20,086,000.00	19,515,949.00	570,051.00
3140LLKK6	FN BS9297	5.110	100.2070	10/01/2028	21,050,000.00	21,093,573.50	20,440,000.66	653,572.84
3140LLZT1	FN BS9753	5.092	102.9310	10/01/2028	20,000,000.00	20,586,200.00	19,949,652.39	636,547.61
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CD	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
6558U4B5	Nordea ABP - New York Branch		5.490	100.0000	02/02/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
22536DSS8	Credit Agricole Corporate And Investment Bank, New		5.320	100.0000	02/06/2024	150,000,000.00	150,000,000.00	150,000,000.00	0.00
22536DTV0	Credit Agricole Corporate And Investment Bank, New		5.320	100.0000	02/13/2024	150,000,000.00	150,000,000.00	150,000,000.00	0.00
22536DUY2	Credit Agricole Corporate And Investment Bank, New		5.320	100.0000	02/20/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
22536DUZ9	Credit Agricole Corporate And Investment Bank, New		5.320	100.0000	02/27/2024	35,000,000.00	35,000,000.00	35,000,000.00	0.00
22536DVL9	Credit Agricole Corporate And Investment Bank, New		5.320	100.0000	02/27/2024	45,000,000.00	45,000,000.00	45,000,000.00	0.00
78015WS2	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
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
65558USR9	Nordea ABP - New York Branch		5.310	100.0000	03/25/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015Y1N1	Royal Bank of Canada New York Branch		5.900	100.0000	06/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TBC9	SVENSKA HANDELSBANKEN AB		5.330	100.0000	04/30/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015I4X2	Royal Bank of Canada New York Branch		5.810	100.0000	05/14/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DG74	Bank of Montreal - Chicago Branch		5.420	100.0000	05/22/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DD77	Bank of Montreal - Chicago Branch		5.820	100.0000	05/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115B2M1	Toronto-Dominion Bank - New York Branch		5.860	100.0000	05/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115B2Z2	Toronto-Dominion Bank - New York Branch		5.870	100.0000	05/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XM86	COOPERATIEVE RABOBANK U.A., NEW YORK BRANCH		5.530	100.0000	06/07/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JB71	Royal Bank of Canada New York Branch		5.850	100.0000	06/21/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89115B2Z1	Toronto-Dominion Bank - New York Branch		5.870	100.0000	06/24/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
86959R6X3	Svenska Handels AB Publ - New York Branch		5.670	100.0000	06/24/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417M4J1	Bank of Nova Scotia - Houston Branch		5.900	100.0000	06/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XN28	COOPERATIEVE RABOBANK U.A., NEW YORK BRANCH		5.490	100.0000	07/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DGB5	Bank of Montreal - Chicago Branch		5.370	100.0000	07/11/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015BP1	Royal Bank of Canada New York Branch		5.910	100.0000	08/12/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015BT3	Royal Bank of Canada New York Branch		5.910	100.0000	08/19/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DGG4	Bank of Montreal - Chicago Branch		5.280	100.0000	08/21/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BDD9	Toronto-Dominion Bank - New York Branch		5.940	100.0000	08/26/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DFY6	Bank of Montreal - Chicago Branch		5.550	100.0000	09/06/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BD98	Toronto-Dominion Bank - New York Branch		5.950	100.0000	09/09/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XN36	COOPERATIEVE RABOBANK U.A., NEW YORK BRANCH		5.540	100.0000	09/09/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
21684XN44	COOPERATIEVE RABOBANK U.A., NEW YORK BRANCH		5.520	100.0113	09/09/2024	100,000,000.00	100,011,288.93	100,011,288.93	0.00
89115BD56	Toronto-Dominion Bank - New York Branch		5.970	100.0000	09/23/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015J7T5	Royal Bank of Canada New York Branch		5.250	100.0000	10/02/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015J7T5	Royal Bank of Canada New York Branch		5.250	100.0000	10/02/2024	10,000,000.00	10,000,000.00	10,000,000.00	0.00
78015DJK0	Royal Bank of Canada New York Branch		5.880	100.0000	10/22/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
86959TA2	SVENSKA HANDELSBANKEN AB		5.200	100.0000	10/25/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BP85	Toronto-Dominion Bank - New York Branch		5.250	100.0000	10/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BNN8	Toronto-Dominion Bank - New York Branch		5.460	100.0000	11/08/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78015HX8	Royal Bank of Canada New York Branch		5.470	100.0000	11/12/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BL99	Toronto-Dominion Bank - New York Branch		5.680	100.0000	11/21/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78015BP5	Royal Bank of Canada New York Branch		5.460	100.0000	11/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BPV6	Toronto-Dominion Bank - New York Branch		5.210	100.0000	11/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115D3A3	Toronto-Dominion Bank - New York Branch		5.140	100.0000	11/27/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89115BP26	Toronto-Dominion Bank - New York Branch		5.490	100.0000	12/09/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015J32	Royal Bank of Canada New York Branch		5.460	100.0000	12/11/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JP3	Royal Bank of Canada New York Branch		5.230	100.0000	12/18/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BPZ7	Toronto-Dominion Bank - New York Branch		5.120	100.0000	01/24/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
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CP	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
63763PB16	National Securities Clearing Corporation		5.596	100.0000	02/01/2024	20,000,000.00	20,000,000.00	20,000,000.00	0.00
7426M2B18	Private Export Funding Corporation		5.515	100.0000	02/01/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
82619TB14	Siemens Capital Company LLC		5.438	100.0000	02/01/2024	4,400,000.00	4,400,000.00	4,400,000.00	0.00
2442L2B28	John Deere Capital Corporation		5.578	99.9848	02/02/2024	50,000,000.00	49,992,416.67	49,992,416.67	0.00
6698M4B27	Novartis Finance Corporation		5.375	99.9853	02/02/2024	50,000,000.00	49,992,638.89	49,992,638.89	0.00
6698M4B27	Novartis Finance Corporation		5.375	99.9853	02/02/2024	19,950,000.00	19,947,062.92	19,947,062.92	0.00
59515MB53	Microsoft Corporation		5.474	99.9403	02/05/2024	35,000,000.00	34,979,116.67	34,979,194.44	(77.78)
59515MB53	Microsoft Corporation		5.494	99.9403	02/05/2024	25,000,000.00	24,985,083.33	24,985,083.33	0.00
63763PB57	National Securities Clearing Corporation		5.534	99.9398	02/05/2024	50,000,000.00	49,969,888.89	49,969,888.89	0.00
63763PB65	National Securities Clearing Corporation		5.437	99.9258	02/06/2024	25,000,000.00	24,981,458.33	24,981,458.33	(0.00)
63763PB65	National Securities Clearing Corporation		5.437	99.9258	02/06/2024	50,000,000.00	49,962,916.67	49,962,916.67	0.00
63763PB73	National Securities Clearing Corporation		5.533	99.9097	02/07/2024	30,000,000.00	29,972,900.00	29,972,900.00	0.00
59515MB79	Microsoft Corporation		5.434	99.9112	02/07/2024	25,000,000.00	24,977,791.67	24,977,791.67	0.00
06054NB75	BoFA Securities, Inc.		5.520	99.9097	02/07/2024	50,000,000.00	49,954,833.33	49,954,833.33	0.00
7426M2B83	Private Export Funding Corporation		5.830	99.8969	02/08/2024	50,000,000.00	49,948,472.22	49,948,472.22	0.00
89233GB96	Toyota Motor Credit Corporation		5.563	99.8789	02/09/2024	50,000,000.00	49,939,444.54	49,939,444.54	0.00
82619TB97	Siemens Capital Company LLC		5.396	99.8200	02/09/2024	50,000,000.00	49,941,000.00	49,941,000.00	0.00
89233GB9C	Toyota Motor Credit Corporation		5.563	99.8335	02/12/2024	20,000,000.00	19,966,694.44	19,966,694.44	0.00
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7426M2EF4	Private Export Funding Corporation	5.349	98.4920	05/15/2024	25,000,000.00	24,623,000.00	24,623,000.00	0.00
59515MEH4	Microsoft Corporation	5.455	98.4336	05/17/2024	50,000,000.00	49,216,777.78	49,216,777.78	0.00
7426M4EM5	Private Export Funding Corporation	5.534	98.3592	05/21/2024	10,000,000.00	9,835,916.67	9,835,916.67	0.00
7426M4EM5	Private Export Funding Corporation	5.534	98.3592	05/21/2024	10,000,000.00	9,835,916.67	9,835,916.67	0.00
7426M4EM5	Private Export Funding Corporation	5.534	98.3592	05/21/2024	10,000,000.00	9,835,916.67	9,835,916.67	0.00
59515MEN1	Microsoft Corporation	5.509	98.3504	05/22/2024	25,000,000.00	24,587,604.16	24,586,833.33	770.83
59515MEN1	Microsoft Corporation	5.495	98.3504	05/22/2024	10,000,000.00	9,835,041.66	9,835,041.66	0.00
7426M4EP8	Private Export Funding Corporation	5.523	98.3387	05/23/2024	25,000,000.00	24,584,666.67	24,584,666.67	0.00
7426M2EQ0	Private Export Funding Corporation	5.469	98.3364	05/24/2024	35,000,000.00	34,417,736.11	34,417,736.11	0.00
7426M2EV9	Private Export Funding Corporation	5.410	98.2726	05/29/2024	50,000,000.00	49,136,305.56	49,136,305.56	0.00
59515MEX9	Microsoft Corporation	5.499	98.2167	05/31/2024	50,000,000.00	49,108,333.33	49,108,333.33	0.00
59515MF42	Microsoft Corporation	5.402	98.1848	06/04/2024	50,000,000.00	49,092,388.89	49,092,388.89	0.00
59515MF75	Microsoft Corporation	5.498	98.1126	06/07/2024	50,000,000.00	49,056,319.44	49,056,319.44	0.00
7426M2F71	Private Export Funding Corporation	5.339	98.1620	06/07/2024	25,000,000.00	24,540,506.94	24,540,506.94	0.00
46651VE19	J.P. Morgan Securities LLC	5.600	100.0000	06/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
46651VEV4	J.P. Morgan Securities LLC	5.530	100.0000	06/20/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
63763PFU8	National Securities Clearing Corporation	5.629	97.7594	06/28/2024	50,000,000.00	48,879,722.22	48,879,722.22	0.00
7426M4GB7	Private Export Funding Corporation	5.372	97.6655	07/11/2024	50,000,000.00	48,832,750.00	48,832,750.00	0.00
7426M2GK1	Private Export Funding Corporation	5.281	97.5871	07/19/2024	25,000,000.00	24,396,763.89	24,396,763.89	0.00
7426M2H79	Private Export Funding Corporation	5.163	97.3784	08/07/2024	50,000,000.00	48,689,222.22	48,689,222.22	0.00
21687AJ38	COOPERATIVE BABOBANK U.A., NEW YORK BRANCH	5.470	96.8407	09/03/2024	25,000,000.00	24,210,173.61	24,210,173.61	0.00
89116EJ61	Toronto Dominion Holdings (U.S.A.), Inc.	5.481	96.7906	09/06/2024	50,000,000.00	48,395,277.78	48,395,277.78	0.00
89116EJD6	Toronto Dominion Holdings (U.S.A.), Inc.	5.321	96.7813	09/13/2024	50,000,000.00	48,390,625.00	48,390,625.00	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
037833BY5	APPLE INC	4.412	97.4985	02/23/2026	10,000,000.00	9,749,850.00	9,774,004.32	(24,154.32)
037833BY5	APPLE INC	4.411	97.4985	02/23/2026	436,000.00	425,093.46	426,150.76	(1,057.30)
594918CG7	MICROSOFT CORP	4.560	97.5091	09/15/2026	14,108,000.00	13,756,583.83	13,708,956.96	47,626.87
037833CJ7	APPLE INC	4.528	97.4157	02/09/2027	4,700,000.00	4,578,537.90	4,545,722.66	32,815.24
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**dM Fund  
MMFUND**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
949921126	ALLSPRING-GOVT MM SEL	5.270	1.0000	01/31/2024	49,000,000.00	49,000,000.00	49,000,000.00	0.00
949921126	ALLSPRING-GOVT MM SEL	5.270	1.0000	01/31/2024	40,000,000.00	40,000,000.00	40,000,000.00	0.00
608919718	FEDERATED HRMS GV O PRMR	5.260	1.0000	01/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
31607A703	FIDELITY IMM-GOVT INSTL	5.260	1.0000	01/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
61747C707	MORG STAN I LQ-GV I	5.210	1.0000	01/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
4812CA538	JPMORGAN-US GVT MM EMPWR	5.210	1.0000	01/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
85749T517	SS INST INV-US GVT MM OPP	5.260	1.0000	01/31/2024	6,000,000.00	6,000,000.00	6,000,000.00	0.00
4812CA538	JPMORGAN-US GVT MM EMPWR	5.210	1.0000	01/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
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**duni  
MUNI**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
826239FY6	SIERRA CALIF JT CMNTY COLLEGE DIST	0.344	97.5210	08/01/2024	500,000.00	487,605.00	500,000.00	(12,395.00)
826239GH2	SIERRA CALIF JT CMNTY COLLEGE DIST	0.354	97.6080	08/01/2024	720,000.00	702,777.60	720,000.00	(17,222.40)
802498Y5	SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMPROV	0.396	97.8470	08/01/2024	1,000,000.00	978,470.00	1,000,000.00	(21,530.00)
93974E7F3	WASHINGTON ST	0.470	97.7440	08/01/2024	14,995,000.00	14,656,712.80	14,995,000.00	(338,287.20)
419792F84	HAWAII ST	0.713	97.8380	08/01/2024	9,900,000.00	8,803,620.00	9,900,000.00	(1,096,380.00)
074437HA5	BEAUMONT CALIF UNI SCH DIST	0.690	97.4850	08/01/2024	275,000.00	268,083.75	275,000.00	(6,916.25)
987388GU3	YOSEMITE CALIF CMNTY COLLEGE DIST	1.440	98.1840	08/01/2024	700,000.00	687,288.00	700,000.00	(12,712.00)
757710U55	REDONDO BEACH CALIF UNI SCH DIST	1.571	98.1560	08/01/2024	500,000.00	490,780.00	500,000.00	(9,220.00)
93974EY48	WASHINGTON ST	3.350	99.1700	08/01/2024	13,475,000.00	13,363,157.50	13,475,000.00	(111,842.50)
419792A71	HAWAII ST	0.713	97.1440	10/01/2024	10,000,000.00	9,714,400.00	10,000,000.00	(285,600.00)
419792D37	HAWAII ST	0.713	97.2080	10/01/2024	2,500,000.00	2,430,200.00	2,500,000.00	(69,800.00)
882724XK8	TEXAS ST	0.794	97.3100	10/01/2024	5,810,000.00	5,653,711.00	5,810,000.00	(156,289.00)
419792F92	HAWAII ST	1.033	95.0130	08/01/2025	6,250,000.00	5,938,312.50	6,250,000.00	(311,687.50)
802498Y22	SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMPROV	0.669	94.3600	08/01/2025	1,000,000.00	943,600.00	1,000,000.00	(56,400.00)
56781RKT3	MARIN CALIF CMNTY COLLEGE DIST	0.763	94.5750	08/01/2025	1,065,000.00	1,007,223.75	1,065,000.00	(57,776.25)
074437HB3	BEAUMONT CALIF UNI SCH DIST	1.109	94.3400	08/01/2025	500,000.00	471,700.00	500,000.00	(28,300.00)
799408Z8	SAN RAMON VALLIEY CALIF UNI SCH DIST	0.967	94.8370	08/01/2025	4,505,000.00	4,272,406.85	4,505,000.00	(232,593.15)
93974EYB6	WASHINGTON ST	3.350	98.1350	08/01/2025	10,065,000.00	9,877,287.75	10,065,000.00	(187,712.25)
419792A89	HAWAII ST	1.033	97.3470	10/01/2025	12,775,000.00	12,436,079.25	13,131,755.53	(695,676.28)
419792D45	HAWAII ST	1.033	94.6240	10/01/2025	3,660,000.00	3,463,238.40	3,660,000.00	(196,761.60)
93974EYC4	WASHINGTON ST	3.370	97.4780	08/01/2026	20,825,000.00	20,299,793.50	20,825,000.00	(525,206.50)
13063D3N6	CALIFORNIA ST	4.847	101.9610	03/01/2027	9,300,000.00	9,482,373.00	9,300,000.00	182,373.00
419792M29	HAWAII ST	4.513	102.7910	10/01/2027	5,000,000.00	5,139,550.00	5,081,470.84	58,079.16
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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	4.880	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	(0.00)
CLTRSF	CALTRUST	4.880	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	(0.00)

**Non-US Gov  
SUPRANATIONAL**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
4596M3C3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.540	99.4960	03/28/2024	3,895,000.00	3,875,360.20	3,893,317.87	(17,948.67)
45950VQ3	INTERNATIONAL FINANCE CORP	0.273	97.2435	08/22/2024	25,000,000.00	24,310,885.00	24,996,857.68	(685,972.68)
45950VQ4	INTERNATIONAL FINANCE CORP	0.484	96.8725	09/23/2024	25,000,000.00	24,218,125.00	24,992,977.87	(774,852.87)
45950KCR9	INTERNATIONAL FINANCE CORP	5.358	97.4715	10/16/2024	25,000,000.00	24,367,875.00	24,322,351.85	45,523.15
45950VQL3	INTERNATIONAL FINANCE CORPORATION	5.179	96.5663	10/29/2024	25,000,000.00	24,141,578.00	24,992,872.65	(851,294.65)
45950SDX8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.797	98.0691	11/25/2024	25,000,000.00	24,517,275.00	24,471,483.38	45,791.62
45950VRA6	INTERNATIONAL FINANCE CORP	1.099	96.0330	01/21/2025	25,000,000.00	24,008,250.00	24,985,991.10	(977,741.10)
45950VRX6	INTERNATIONAL FINANCE CORP	4.077	99.0685	02/01/2027	25,000,000.00	24,767,131.00	24,947,358.67	(180,227.67)
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**Repo  
REPO**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
RP02012024533	Repurchase agreement	5.330	100.0000	02/01/2024	400,000,000.00	400,000,000.00	400,000,000.00	0.00
RP02012024533	Repurchase agreement	5.330	100.0000	02/01/2024	400,000,000.00	400,000,000.00	400,000,000.00	0.00

**US Gov  
T-BILL**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912797JD0	UNITED STATES TREASURY	5.388	99.8245	02/13/2024	50,000,000.00	49,912,650.00	49,912,650.00	(400.00)
912797GP6	UNITED STATES TREASURY	5.592	99.5901	02/29/2024	25,000,000.00	24,897,527.75	24,895,950.83	1,576.92
912797HH3	UNITED STATES TREASURY	5.314	98.6805	05/02/2024	65,000,000.00	64,142,325.00	64,158,279.07	(15,954.07)
912797HH3	UNITED STATES TREASURY	5.322	98.6805	05/02/2024	50,000,000.00	49,340,250.00	49,351,170.00	(10,920.00)
912797FH5	UNITED STATES TREASURY	5.466	98.4848	05/16/2024	50,000,000.00	49,242,396.00	49,237,911.46	4,484.54
912797HR1	UNITED STATES TREASURY	5.285	98.3869	05/23/2024	35,000,000.00	34,435,411.15	34,446,844.45	(11,433.30)
912797HR1	UNITED STATES TREASURY	5.275	98.3869	05/23/2024	30,000,000.00	29,526,706.66	29,526,706.66	(0.00)
912797JY4	UNITED STATES TREASURY	5.353	98.3165	05/28/2024	50,000,000.00	49,158,250.00	49,159,078.75	(828.75)



912797FS1	UNITED STATES TREASURY	5.334	98.1140	06/13/2024	50,000,000.00	49,056,993.00	49,055,422.92	1,570.08
912796ZW2	UNITED STATES TREASURY	5.303	98.0400	06/20/2024	50,000,000.00	49,020,000.00	49,011,755.55	8,244.45
912797GB7	UNITED STATES TREASURY	5.403	97.7482	07/11/2024	10,000,000.00	9,774,823.60	9,770,306.67	4,516.93
912797GK7	UNITED STATES TREASURY	5.463	97.4039	08/08/2024	30,000,000.00	29,221,162.50	29,181,393.75	39,768.75
---	UNITED STATES TREASURY	5.363	98.5326	05/14/2024	495,000,000.00	487,717,455.70	487,707,470.11	9,985.59

US Gov  
US GOV

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
91282CBM2	UNITED STATES TREASURY	0.219	99.7813	02/15/2024	25,000,000.00	24,945,312.50	24,999,105.23	(53,792.73)
91282CBR1	UNITED STATES TREASURY	0.287	99.4063	03/15/2024	50,000,000.00	49,703,125.00	49,997,832.46	(294,707.46)
91282BW71	UNITED STATES TREASURY	2.395	99.4688	03/31/2024	30,000,000.00	29,840,625.00	29,987,325.80	(146,700.80)
91282CEG2	UNITED STATES TREASURY	2.358	99.5000	03/31/2024	10,000,000.00	9,950,000.00	9,998,306.83	(48,306.83)
912826R6	UNITED STATES TREASURY	4.390	99.2500	04/30/2024	25,000,000.00	24,812,500.00	24,874,086.04	(61,586.04)
912828WJ5	UNITED STATES TREASURY	5.256	99.2031	05/15/2024	50,000,000.00	49,601,562.50	49,622,685.19	(21,122.69)
91282CCC3	UNITED STATES TREASURY	4.274	98.5781	05/15/2024	15,000,000.00	14,786,718.75	14,834,039.35	(47,320.60)
912828XT2	UNITED STATES TREASURY	2.567	98.9375	05/31/2024	10,000,000.00	9,893,750.00	9,981,966.48	(88,216.48)
91282CER8	UNITED STATES TREASURY	2.502	99.0781	05/31/2024	20,000,000.00	19,815,625.00	19,999,871.75	(184,246.75)
91282CER8	UNITED STATES TREASURY	2.563	99.0781	05/31/2024	20,000,000.00	19,815,625.00	19,996,018.84	(186,393.84)
91282CCG4	UNITED STATES TREASURY	5.185	98.1875	06/15/2024	10,000,000.00	9,818,750.00	9,824,876.75	(6,126.75)
912828XX3	UNITED STATES TREASURY	3.217	98.7031	06/30/2024	10,000,000.00	9,870,312.50	9,951,995.48	(81,682.98)
912828XX3	UNITED STATES TREASURY	2.558	98.7031	06/30/2024	25,000,000.00	24,675,781.25	24,944,490.13	(268,708.88)
91282CFA4	UNITED STATES TREASURY	5.386	98.9531	07/31/2024	100,000,000.00	98,953,125.00	98,861,595.52	91,529.48
912828D56	UNITED STATES TREASURY	5.503	98.5469	08/15/2024	50,000,000.00	49,273,437.50	49,191,708.59	81,728.91
912828D56	UNITED STATES TREASURY	5.508	98.5469	08/15/2024	5,000,000.00	4,927,343.75	4,919,052.34	8,291.41
91282CFC1	UNITED STATES TREASURY	5.441	98.9063	08/31/2024	25,000,000.00	24,726,562.50	24,694,553.90	32,008.60
91282CCX7	UNITED STATES TREASURY	0.439	97.1719	09/15/2024	25,000,000.00	24,292,968.75	24,990,089.14	(697,120.39)
91282CCX7	UNITED STATES TREASURY	0.438	97.1719	09/15/2024	25,000,000.00	24,292,968.75	24,990,282.53	(697,313.78)
91282CFN6	UNITED STATES TREASURY	4.215	99.4844	09/30/2024	25,000,000.00	24,871,093.75	25,005,496.00	(134,402.25)
91282CFN6	UNITED STATES TREASURY	5.439	99.4844	09/30/2024	70,000,000.00	69,639,062.50	69,468,261.72	170,800.78
91282CDB4	UNITED STATES TREASURY	0.754	97.0156	10/15/2024	25,000,000.00	24,253,906.25	24,977,665.39	(723,759.14)
91282CDB4	UNITED STATES TREASURY	5.362	97.0156	10/15/2024	25,000,000.00	24,253,906.25	24,197,966.20	55,940.05
912828YM6	UNITED STATES TREASURY	5.331	97.5000	10/31/2024	10,000,000.00	9,750,000.00	9,724,696.31	25,303.69
91282CFQ9	UNITED STATES TREASURY	5.443	99.5781	10/31/2024	50,000,000.00	49,789,062.50	49,617,262.41	171,800.09
91282CFQ9	UNITED STATES TREASURY	5.313	99.5781	10/31/2024	15,000,000.00	14,936,718.75	14,898,422.44	38,296.31
912828G38	UNITED STATES TREASURY	4.921	97.9375	11/15/2024	50,000,000.00	48,968,750.00	48,982,900.95	(14,150.95)
912828V6	UNITED STATES TREASURY	1.747	97.2656	11/30/2024	25,000,000.00	24,316,406.25	24,950,397.68	(633,991.43)
91282CGG0	UNITED STATES TREASURY	4.754	99.3906	01/31/2025	15,000,000.00	14,908,593.75	14,909,091.88	(498.13)
912828C7	UNITED STATES TREASURY	0.540	96.2813	02/28/2025	10,000,000.00	9,628,125.00	10,062,293.99	(434,168.99)
912828ZFO	UNITED STATES TREASURY	0.647	95.3906	03/31/2025	25,000,000.00	23,847,656.25	24,958,024.61	(1,110,368.36)
912828ZFO	UNITED STATES TREASURY	0.619	95.3906	03/31/2025	25,000,000.00	23,847,656.25	24,965,802.05	(1,118,145.80)
91282CEH0	UNITED STATES TREASURY	2.647	97.6875	04/15/2025	10,000,000.00	9,768,750.00	9,997,489.71	(228,739.71)
912828ZL7	UNITED STATES TREASURY	0.445	94.9531	04/30/2025	15,000,000.00	14,242,968.75	14,987,090.94	(744,122.19)
9128284R8	UNITED STATES TREASURY	2.799	97.8906	05/31/2025	15,000,000.00	14,683,593.75	15,014,360.14	(330,766.39)
91282CAB7	UNITED STATES TREASURY	0.675	93.9844	07/31/2025	25,000,000.00	23,496,093.75	24,843,497.59	(1,347,403.84)
91282CAM3	UNITED STATES TREASURY	0.815	93.4844	09/30/2025	25,000,000.00	23,371,093.75	24,769,544.62	(1,398,450.87)
91282CAM3	UNITED STATES TREASURY	0.950	93.4844	09/30/2025	25,000,000.00	23,371,093.75	24,715,123.45	(1,344,029.70)
91282CB4	UNITED STATES TREASURY	0.700	92.9688	12/31/2025	25,000,000.00	23,242,187.50	24,847,066.26	(1,604,878.76)
91282CBH3	UNITED STATES TREASURY	2.447	92.7031	01/31/2026	15,000,000.00	13,905,468.75	14,410,879.32	(505,410.57)
91282CBH3	UNITED STATES TREASURY	0.586	92.7031	01/31/2026	10,000,000.00	9,270,312.50	9,958,495.08	(688,182.58)
91282CBH3	UNITED STATES TREASURY	0.593	92.7031	01/31/2026	10,000,000.00	9,270,312.50	9,957,113.97	(686,801.47)
912828P46	UNITED STATES TREASURY	0.799	94.9688	02/15/2026	10,000,000.00	9,496,875.00	10,164,925.25	(668,050.25)
912828P46	UNITED STATES TREASURY	0.670	94.9688	02/15/2026	10,000,000.00	9,496,875.00	10,191,397.91	(694,522.91)
91282CBQ3	UNITED STATES TREASURY	0.591	92.6875	02/28/2026	20,000,000.00	18,537,500.00	19,962,808.58	(1,425,308.58)
91282CBT7	UNITED STATES TREASURY	0.715	93.0313	03/31/2026	25,000,000.00	23,257,812.50	25,018,600.07	(1,760,787.57)
91282CCJ8	UNITED STATES TREASURY	0.882	92.7188	06/30/2026	20,000,000.00	18,543,750.00	19,996,705.09	(1,452,955.09)
91282CCJ8	UNITED STATES TREASURY	0.906	92.7188	06/30/2026	35,000,000.00	32,451,562.50	34,974,289.38	(2,522,726.88)
91282CCW9	UNITED STATES TREASURY	0.832	91.9375	08/31/2026	25,000,000.00	22,984,375.00	24,948,626.56	(1,964,251.56)
91282CCW9	UNITED STATES TREASURY	0.902	91.9375	08/31/2026	25,000,000.00	22,984,375.00	24,904,536.41	(1,920,161.41)
91282CCZ2	UNITED STATES TREASURY	0.982	92.0938	09/30/2026	20,000,000.00	18,418,750.00	19,944,551.07	(1,525,801.07)
91282CCZ2	UNITED STATES TREASURY	2.540	92.0938	09/30/2026	15,000,000.00	13,814,062.50	14,375,766.05	(561,703.55)
91282CDG3	UNITED STATES TREASURY	2.884	92.4844	10/31/2026	10,000,000.00	9,248,437.50	9,550,439.72	(302,002.22)
912810EY0	UNITED STATES TREASURY	4.205	106.0156	11/15/2026	25,000,000.00	26,503,906.25	26,453,997.12	49,909.13
91282CDK4	UNITED STATES TREASURY	4.099	92.6250	11/30/2026	25,000,000.00	23,156,250.00	23,160,281.89	(4,031.89)
912810EZ7	UNITED STATES TREASURY	3.048	107.1563	02/15/2027	15,000,000.00	16,073,437.50	16,511,016.48	(437,578.98)
91282CEF4	UNITED STATES TREASURY	2.502	95.6406	03/31/2027	25,000,000.00	23,910,156.25	24,998,765.66	(1,088,609.41)
91282CEF4	UNITED STATES TREASURY	2.503	95.6406	03/31/2027	25,000,000.00	23,910,156.25	24,997,531.32	(1,087,375.07)
912828ZS2	UNITED STATES TREASURY	2.845	89.2656	05/31/2027	20,000,000.00	17,853,125.00	18,555,378.47	(702,253.47)
91282CEW7	UNITED STATES TREASURY	3.109	97.7500	06/30/2027	15,000,000.00	14,662,500.00	15,066,242.67	(403,742.67)
91282CEW7	UNITED STATES TREASURY	3.213	97.7500	06/30/2027	15,000,000.00	14,662,500.00	15,017,309.99	(354,809.99)
912810FA1	UNITED STATES TREASURY	3.247	107.5313	08/15/2027	15,000,000.00	16,129,687.50	16,520,404.99	(390,717.49)
912810FA1	UNITED STATES TREASURY	3.483	107.5313	08/15/2027	15,000,000.00	16,129,687.50	16,397,415.57	(267,728.07)
91282CFH9	UNITED STATES TREASURY	3.269	97.2188	08/31/2027	5,000,000.00	4,860,937.50	4,976,373.93	(115,436.43)
912810FB9	UNITED STATES TREASURY	4.003	107.4688	11/15/2027	15,000,000.00	16,120,312.50	16,082,843.41	37,469.09
91282CFZ9	UNITED STATES TREASURY	3.840	99.7500	11/30/2027	15,000,000.00	14,962,500.00	15,017,718.51	(55,218.51)
91282CFZ9	UNITED STATES TREASURY	4.048	99.7500	11/30/2027	25,000,000.00	24,937,500.00	24,849,521.58	87,978.42
91282CHK0	UNITED STATES TREASURY	4.125	100.4063	06/30/2028	25,000,000.00	25,101,562.50	24,876,861.72	224,700.78
---	UNITED STATES TREASURY	2.964	97.5014	07/13/2025	1,570,000,000.00	1,529,837,500.00	1,564,393,134.44	(34,555,634.44)

summary	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
---	---	---	4.258	97.1733	05/08/2025	14,709,223,091.09	14,485,187,119.30	14,636,778,957.13	(151,591,837.83)



COUNTY OF RIVERSIDE  
TREASURER-TAX COLLECTOR  
CAPITAL MARKETS

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

# COUNTY OF RIVERSIDE

## TREASURER-TAX COLLECTOR'S

MANAGED BY

**Matt Jennings**  
Treasurer-Tax Collector

Giovane Pizano  
Assistant Treasurer

John Byerly  
Chief Investment Officer

Steve Faeth  
Senior Investment Officer

Isela Licea  
Investment Officer

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

[WWW.COUNTYTREASURER.ORG](http://WWW.COUNTYTREASURER.ORG)



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

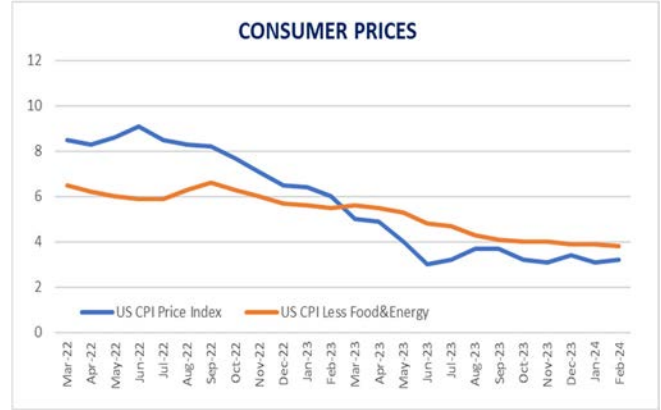
**FEBRUARY 2024 REPORT**

## US Economy Resilient Despite Higher Interest Rates

February economic reports tallied strong employment numbers. Nonfarm Payrolls indicated the economy created 353,000 jobs versus 216,000 the previous month. Driven by higher Employment, Imports, and Prices Paid sub-indices, the ISM Services Index posted 53.4 vs. 50.5 the previous month. A number over 50 represents expansion. The employment data was tempered somewhat by reports later in the month that showed retail sales, manufacturing production and residential construction weakening. Even so, strong employment highlights the Federal Reserve's (FED's) conundrum – continued growth and persistent inflation in the face of the FED's higher rates.

Employment here in the Riverside area benefited from growth in Mining and Logging (+14.3%), Education and Health Services (+8.1%), and Construction (+7.3%), somewhat offset by job losses in Manufacturing (-2.5%), Trade, Transportation and Utilities (-2.3%) and Leisure and Hospitality (-2.1). The unemployment rate remained unchanged at 3.7%.

Inflation remains defiant. ISM's Prices Paid component jumped to 64.0 from 56.7. Notably, most industries reported a rise in prices paid, with agriculture being the only industry to report a decrease. CPI (Consumer Price Index) came in hotter than expected at 3.1%, driven by increases in owners' equivalent rent, medical care services and travel services, such as airfares and hotels.



The question on every investor's mind then, is when will rates drop? On the 1<sup>st</sup> of February, interest rate data compiled by Bloomberg showed Fed Funds Futures traders fully expected a 25-basis point cut in each of the FOMC's May, June, July and September meetings. Driven by positive economic reports, sentiment changed significantly by the end of February, with little expectation of a cut in May, barely better than a 50/50 chance of a cut in June and July and a little more optimism (74%) for the September meeting. Two more CPI reports will be released between now and the May FOMC meeting. Strong inflation would likely delay rate cuts. Higher rates buoy returns for investors like the Treasurer's Pooled Investment Fund.

In Treasury trading, the 2-year Treasury Note began the month at a yield of 4.20% and ended at 4.61%. The 5-year Treasury Note began the month at a yield of 3.82% and ended at 4.24%. In stocks, the Dow Jones Industrial Average began the month at 38,150 and ended at 39,000.

Matt Jennings

Treasurer-Tax Collector



# Treasurer Tax-Collector Statement



## PORTFOLIO SUMMARY

Month End Values \$ are  
Expressed in 000,000

	Feb-24	Aug-23	Feb-23
Principal Value	14,756.63	13,075.40	12,717.83
Market Value*	14,608.61	12,855.13	12,422.37
Book Value*	14,801.11	13,134.31	12,751.20
Unrealized Gain/Loss*	-192.50	-279.18	-328.83
Paper Gain or Loss %	-1.301%	-2.126%	-2.579%
Yield	4.26	3.91	3.26
WAM (Yrs)	1.26	1.34	1.39

\* Market values do not include accrued interest.

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

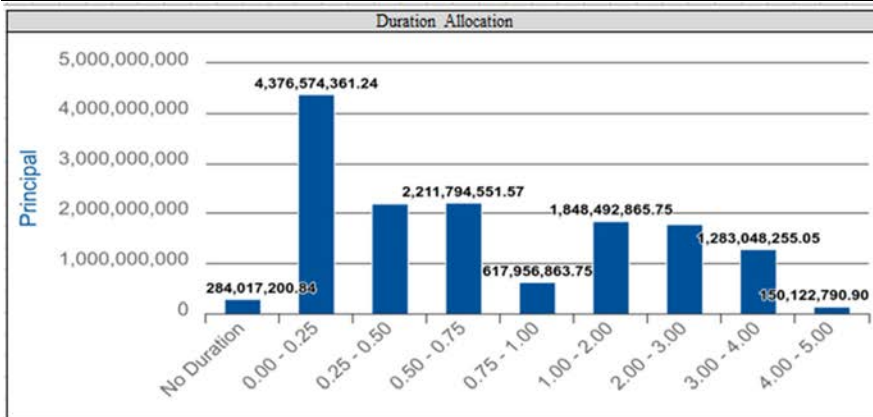
\* Unrealized Gain/Loss is Market Value - Book Value

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.

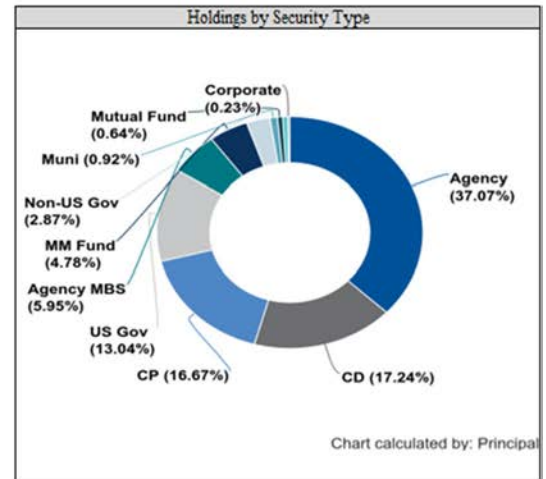
# TPIF STATS



Rating	Market Value
AAA	7,705,717,306.93
AA+	6,895,185.30
AA	67,940,291.05
NA	467,374,854.04
NR	91,934,923.50
A-1+	6,610,040,433.04

Security Type Category	Days to Final Maturity	Par Value	Market Price	Yield	Principal
Corporate	911	35,244,000.00	96.1526	4.473	34,088,229.52
Agency CMO	438	92,524,850.42	97.8572	5.068	90,202,412.02
Mutual Fund	---	93,213,169.12	1.0086	4.880	94,017,200.84
Muni	499	134,420,000.00	97.7202	2.056	135,354,965.00
Non-US Gov	474	428,895,000.00	97.8244	3.911	422,868,104.81
MM Fund	0	705,000,000.00	1.0000	5.250	705,000,000.00
Agency MBS	1271	896,795,481.56	96.9498	4.518	877,320,078.25
US Gov	408	1,940,000,000.00	97.5595	3.488	1,924,519,312.04
CP	76	2,498,800,000.00	99.0818	5.421	2,459,653,325.33
CD	143	2,544,000,000.00	100.0004	5.490	2,544,013,791.91
Agency	722	5,505,507,427.31	97.2170	3.336	5,469,594,049.60
<b>Total</b>	<b>460</b>	<b>14,874,399,928.41</b>	<b>92.8951</b>	<b>4.258</b>	<b>14,756,631,469.32</b>

Footnotes: 5,6,7,8,9



# PORTFOLIO CASHFLOWS

Month	Monthly Receipts	Monthly Disbursements	Difference	Required Maturated Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
03/2024					23.85		
03/2024	2,600.00	1,900.00	700.00		723.85	1,441.31	
04/2024	3,131.00	2,100.00	1,031.00		1,754.85	485.29	
05/2024	2,300.00	3,075.25	(775.25)		979.60	1,804.45	
06/2024	2,100.00	2,300.00	(200.00)		779.60	752.90	
07/2024	1,200.00	2,300.00	(1,100.00)	320.40	0.00	557.67	
08/2024	1,700.00	2,000.00	(300.00)	300.00	0.00	675.95	
09/2024	2,300.00	1,900.00	400.00		400.00	847.01	
10/2024	2,691.73	3,100.00	(408.27)	8.27	0.00	688.74	
11/2024	2,200.00	2,050.00	150.00		150.00	654.53	
12/2024	3,082.00	1,933.00	1,149.00		1,299.00	361.23	
01/2025	1,905.00	3,521.06	(1,616.06)	317.06	0.00	432.61	
02/2025	2,106.00	2,756.00	(650.00)	650.00	0.00	54.22	
<b>TOTALS</b>	<b>27,315.73</b>	<b>28,935.31</b>	<b>(1,619.58)</b>	<b>1,595.73</b>	<b>6,110.75</b>	<b>8,755.91</b>	<b>12,974.17</b>
				<b>10.95%</b>		<b>60.10%</b>	<b>89.05%</b>

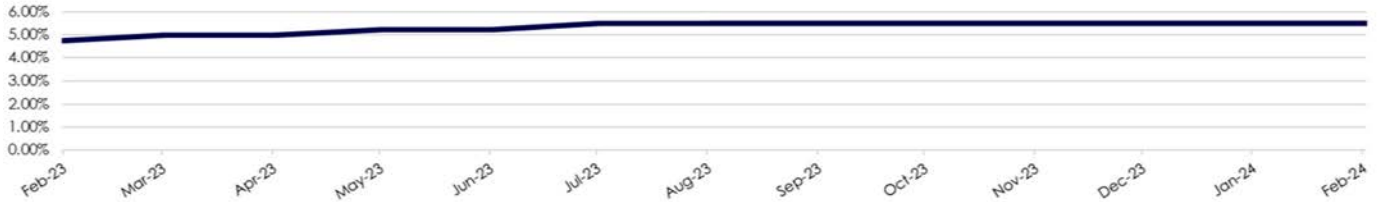
\*Values listed in Cash Flow table are in millions

# FIXED INCOME MARKETS

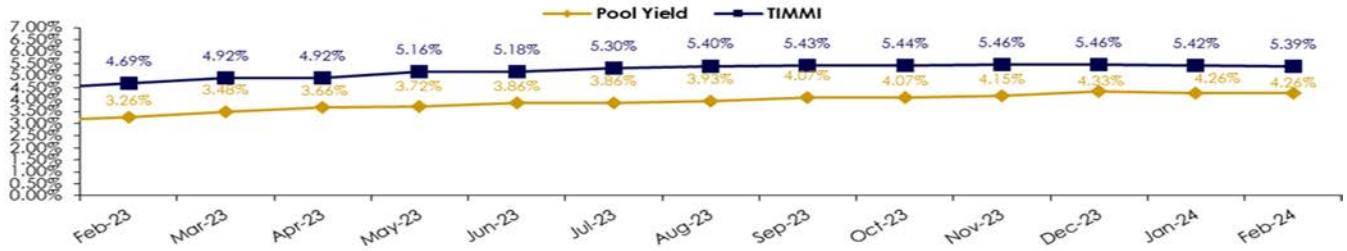
## FED FUNDS UPPER LIMIT RATE

Fed Fund Rate: 5.25% to 5.50%

Next FOMC Scheduled Meeting: 03/20/2024



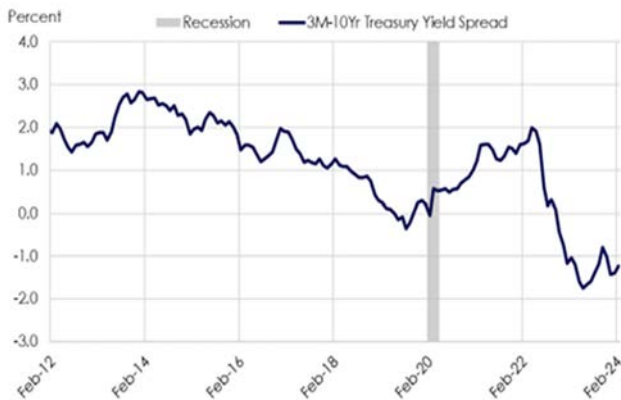
## TIMMI



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

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

## US Treasury Market



US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
02/29/2024 - 02/01/2024	0.03	0.15	0.33	0.44	0.47	0.46	0.38	0.28
02/29/2024	5.45	5.30	5.01	4.64	4.43	4.26	4.25	4.38
02/01/2024	5.42	5.15	4.68	4.20	3.96	3.80	3.87	4.10



# Compliance Status: Full Compliance

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

Investment Category	GOVERNMENT CODE			COUNTY INVESTMENT POLICY			Actual % of Boon Value
	Maximum Maturity	Authorized % Limit	S&P/ Moody's	Maximum Maturity	Authorized % Limit	S&P/ Moody's	
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	5 YEARS	15%	AA-/Aa3/AA-	0.23%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	13.06%
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	43.62%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	16.73%
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLATERALIZED TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	2 YEAR	20%	A1/P1/F1	17.19%
INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT, INT'L FINANCE CORPORATION, AND INTER-AMERICAN DEVELOPMENT BANK	NA	NA	NA	5 YEARS	20%	AA/Aa/AA	2.86%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	NA	0.0%
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA	0.00%
MEDIUM TERM NOTES (MTNO) CORPORATE NOTES	5 YEARS	30%	A	4 YEARS	20%	A/A2/A	0.23%
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	0.63%
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS <sup>(a)</sup>	20%	AAA/Aaa <sup>(a)</sup>	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	4.08%
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	0.67%



## Agency

## AGCY BOND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3130AVAJ1	FEDERAL HOME LOAN BANKS	5.37	99.9952	03/06/2024	50,000,000.00	49,997,600.00	49,999,426.23	(1,826.23)
3130AWEH9	FEDERAL HOME LOAN BANKS	5.312	99.9943	03/08/2024	10,000,000.00	9,999,430.00	10,000,000.00	(570.00)
3133ENRR3	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	99.8602	03/14/2024	20,000,000.00	19,972,040.00	19,999,032.56	(26,992.56)
3133EMTW2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.307	99.7564	03/18/2024	25,000,000.00	24,939,100.00	24,999,916.79	(60,816.79)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.279	99.6194	03/28/2024	15,000,000.00	14,942,910.00	14,999,897.28	(56,987.28)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	99.6194	03/28/2024	10,000,000.00	9,961,940.00	10,000,000.00	(38,060.00)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	99.6194	03/28/2024	15,000,000.00	14,942,910.00	15,000,000.00	(57,090.00)
3136G43W1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.320	99.6145	03/28/2024	10,000,000.00	9,961,450.00	10,000,000.00	(38,550.00)
3130ARF55	FEDERAL HOME LOAN BANKS	2.000	99.7371	03/28/2024	10,000,000.00	9,973,710.00	10,000,000.00	(26,290.00)
3130AVFY3	FEDERAL HOME LOAN BANKS	5.150	99.9669	03/28/2024	50,000,000.00	49,983,450.00	50,000,000.00	(16,550.00)
3130AVBR2	FEDERAL HOME LOAN BANKS	5.514	100.0011	04/01/2024	16,808,510.64	16,808,695.53	16,808,510.64	184.89
3133EMVD1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.330	99.5154	04/05/2024	10,000,000.00	9,951,540.00	10,000,000.00	(48,460.00)
3130ALTJ3	FEDERAL HOME LOAN BANKS	0.375	99.4828	04/08/2024	10,000,000.00	9,948,280.00	10,000,000.00	(51,720.00)
3130AVKY7	FEDERAL HOME LOAN BANKS	5.000	99.9425	04/10/2024	15,000,000.00	14,991,375.00	15,000,000.00	(8,625.00)
3135GAGD7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.100	99.9520	04/11/2024	15,000,000.00	14,992,800.00	15,000,000.00	(7,200.00)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.721	99.6222	04/18/2024	10,520,000.00	10,480,255.44	10,518,111.65	(37,856.21)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.580	99.6222	04/18/2024	10,000,000.00	9,962,220.00	10,000,000.00	(37,780.00)
3135GAGQ8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.050	99.9368	04/19/2024	15,000,000.00	14,990,520.00	15,000,000.00	(9,480.00)
3130AVPN6	FEDERAL HOME LOAN BANKS	5.120	99.9435	04/26/2024	10,000,000.00	9,994,350.00	10,000,000.00	(5,650.00)
3134GVAL0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	99.2164	04/29/2024	15,000,000.00	14,882,460.00	15,000,000.00	(117,540.00)
3130AWBC3	FEDERAL HOME LOAN BANKS	5.210	99.9682	05/01/2024	50,000,000.00	49,984,100.00	50,000,000.00	(15,900.00)
3135GA2P5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.356	99.1496	05/03/2024	3,500,000.00	3,470,236.00	3,499,965.27	(29,729.27)
3130AVKR2	FEDERAL HOME LOAN BANKS	5.174	99.9464	05/03/2024	15,000,000.00	14,991,960.00	15,000,000.00	(8,040.00)
3130AW3N8	FEDERAL HOME LOAN BANKS	4.751	99.8790	05/08/2024	15,000,000.00	14,981,850.00	15,000,000.00	(18,150.00)
3130AVM74	FEDERAL HOME LOAN BANKS	4.383	99.7934	05/15/2024	15,000,000.00	14,969,010.00	15,000,000.00	(30,990.00)
3130AVM90	FEDERAL HOME LOAN BANKS	4.388	99.7774	05/15/2024	15,000,000.00	14,966,610.00	14,997,475.06	(30,865.06)
3130AVZU9	FEDERAL HOME LOAN BANKS	4.750	99.8675	05/15/2024	8,000,000.00	7,989,400.00	8,000,000.00	(10,600.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	98.9619	05/17/2024	10,000,000.00	9,896,190.00	10,000,000.00	(103,810.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	98.9619	05/17/2024	10,000,000.00	9,896,190.00	10,000,000.00	(103,810.00)
3130AVKU5	FEDERAL HOME LOAN BANKS	5.104	99.9248	05/17/2024	15,000,000.00	14,988,720.00	15,000,000.00	(11,280.00)
3130AVR46	FEDERAL HOME LOAN BANKS	5.304	99.9608	05/17/2024	25,000,000.00	24,990,200.00	25,000,000.00	(9,800.00)
3130AVLK6	FEDERAL HOME LOAN BANKS	5.054	99.9129	05/21/2024	50,000,000.00	49,956,450.00	50,000,000.00	(43,550.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	98.8787	05/24/2024	10,000,000.00	9,887,870.00	10,000,000.00	(112,130.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	98.8787	05/24/2024	10,000,000.00	9,887,870.00	10,000,000.00	(112,130.00)
3134GVYX0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	98.7913	06/03/2024	10,000,000.00	9,879,130.00	10,000,000.00	(120,870.00)
3130AX3W6	FEDERAL HOME LOAN BANKS	5.462	100.0314	06/14/2024	15,000,000.00	15,004,710.00	15,000,000.00	4,710.00
3133ENYX2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.439	99.4020	06/17/2024	10,000,000.00	9,940,200.00	9,994,636.94	(54,436.94)
3134GXV50	FEDERAL HOME LOAN MORTGAGE CORP	2.900	99.2443	06/21/2024	10,000,000.00	9,924,430.00	10,000,000.00	(75,570.00)
3130AWDA5	FEDERAL HOME LOAN BANKS	5.450	99.9846	06/21/2024	1,666,666.67	1,666,410.00	1,666,666.67	(256.67)
3134GWR32	FEDERAL HOME LOAN MORTGAGE CORP	0.410	98.4622	06/24/2024	10,000,000.00	9,846,220.00	10,000,000.00	(153,780.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	98.3611	06/28/2024	10,000,000.00	9,836,110.00	10,000,000.00	(163,890.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	98.3611	06/28/2024	15,000,000.00	14,754,165.00	15,000,000.00	(245,835.00)
3130AQ6U2	FEDERAL HOME LOAN BANKS	1.000	98.5953	06/28/2024	25,000,000.00	24,648,825.00	25,000,000.00	(351,175.00)
3134GV3A4	FEDERAL HOME LOAN MORTGAGE CORP	0.500	98.4226	07/01/2024	5,000,000.00	4,921,130.00	5,000,000.00	(78,870.00)
313384ZE2	FEDERAL HOME LOAN BANKS	5.464	98.1093	07/10/2024	10,000,000.00	9,810,930.00	9,812,415.28	(1,485.28)
313384ZE2	FEDERAL HOME LOAN BANKS	5.464	98.1093	07/10/2024	10,000,000.00	9,810,930.00	9,812,415.28	(1,485.28)
3134GV5R5	FEDERAL HOME LOAN MORTGAGE CORP	0.570	98.2435	07/15/2024	5,000,000.00	4,912,175.00	5,000,000.00	(87,825.00)
3134GYFM9	FEDERAL HOME LOAN MORTGAGE CORP	5.050	99.8217	08/01/2024	15,000,000.00	14,973,255.00	15,000,000.00	(26,745.00)
3136G4J38	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.410	97.8181	08/12/2024	15,000,000.00	14,672,715.00	15,000,000.00	(327,285.00)
3130AXCK2	FEDERAL HOME LOAN BANKS	5.507	100.0888	08/12/2024	50,000,000.00	50,044,400.00	50,000,000.00	44,400.00
3133EL4J0	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.882	97.7541	08/19/2024	10,000,000.00	9,775,410.00	9,891,606.12	(116,196.12)
3136G4P31	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.450	97.7450	08/19/2024	3,701,000.00	3,617,542.45	3,701,000.00	(83,457.55)
3135GA4R9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	97.7388	08/23/2024	15,000,000.00	14,660,820.00	15,000,000.00	(339,180.00)
3133EL5S9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.905	97.5744	09/03/2024	10,000,000.00	9,757,440.00	9,881,691.10	(124,251.10)
3130AYEE2	FEDERAL HOME LOAN BANKS	5.082	99.9082	09/09/2024	10,000,000.00	9,990,820.00	9,996,380.33	(5,560.33)
3133EKQA7	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.693	98.4132	09/10/2024	2,064,000.00	2,031,248.45	2,068,085.66	(36,837.21)
3134GWN85	FEDERAL HOME LOAN MORTGAGE CORP	0.450	97.4721	09/10/2024	10,000,000.00	9,747,210.00	10,000,000.00	(252,790.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	97.4466	09/10/2024	10,000,000.00	9,744,660.00	10,000,000.00	(255,340.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	97.4466	09/10/2024	10,000,000.00	9,744,660.00	10,000,000.00	(255,340.00)
3134GWN44	FEDERAL HOME LOAN MORTGAGE CORP	0.450	97.4604	09/11/2024	10,000,000.00	9,746,040.00	10,000,000.00	(253,960.00)
3130ATVD6	FEDERAL HOME LOAN BANKS	5.479	99.8389	09/13/2024	46,405,000.00	46,330,241.55	46,259,024.77	(71,216.78)
3136G43H4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.400	97.4831	09/16/2024	10,000,000.00	9,748,310.00	10,000,000.00	(251,690.00)
3133EKPF7	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.671	98.1059	09/17/2024	6,128,000.00	6,112,929.55	6,125,697.89	(113,768.34)
3130AXE38	FEDERAL HOME LOAN BANKS	5.533	100.1792	09/20/2024	35,000,000.00	35,062,720.00	34,993,961.76	68,758.24
3134GXVM3	FEDERAL HOME LOAN MORTGAGE CORP	3.001	98.7132	09/23/2024	15,000,000.00	14,806,980.00	15,000,000.00	(193,020.00)
3130ANX88	FEDERAL HOME LOAN BANKS	0.500	97.3049	09/27/2024	10,000,000.00	9,730,490.00	10,000,000.00	(269,510.00)
3130ALTHT	FEDERAL HOME LOAN BANKS	0.510	97.2756	09/30/2024	25,000,000.00	24,318,900.00	25,000,000.00	(681,100.00)
3130APBH7	FEDERAL HOME LOAN BANKS	0.590	97.3094	09/30/2024	20,000,000.00	19,461,880.00	19,997,667.88	(535,787.88)
3133EPYB5	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.362	100.2000	10/10/2024	25,553,000.00	25,604,106.00	25,572,531.97	31,574.03
3130AXL71	FEDERAL HOME LOAN BANKS	5.451	100.2015	10/11/2024	55,000,000.00	55,110,825.00	55,016,100.00	94,725.00
3130AXL71	FEDERAL HOME LOAN BANKS	5.336	100.2015	10/11/2024	75,000,000.00	75,151,125.00	75,070,601.23	80,523.77
3133EPZG3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.620	99.9613	10/23/2024	10,000,000.00	9,996,130.00	10,000,000.00	(3,870.00)
3130ARMT5	FEDERAL HOME LOAN BANKS	2.838	98.4338	10/25/2024	10,000,000.00	9,843,380.00	9,997,651.32	(154,271.32)
3130AXZM3	FEDERAL HOME LOAN BANKS	5.131	99.9927	11/01/2024	50,000,000.00	49,996,350.00	50,000,000.00	(3,650.00)
3135G06E8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	96.6462	11/18/2024	10,000,000.00	9,664,620.00	10,000,000.00	(335,380.00)
3130AXV70	FEDERAL HOME LOAN BANKS	5.271	100.0883	11/20/2024	5,000,000.00	5,004,415.00	4,999,274.73	5,140.27
3130ALF25	FEDERAL HOME LOAN BANKS	0.400	96.5393	11/26/2024	5,000,000.00	4,826,965.00	5,000,000.00	(173,035.00)
3130AXYT9	FEDERAL HOME LOAN BANKS	5.300	99.9079	12/06/2024	9,410,000.00	9,401,333.39	9,410,000.00	(8,666.61)
3130AK3T1	FEDERAL HOME LOAN BANKS	0.500	96.4412	12/09/2024	10,000,000.00	9,644,120.00	10,000,000.00	(355,880.00)
3133ENGN4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.970	96.7915	12/09/2024	10,000,000.00	9,679,150.00	10,000,000.00	(320,850.00)
3135GAKL4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.320	99.9030	12/10/2024	10,000,000.00	9,990,300.00	10,000,000.00	(9,700.00)
3135GAKL4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.320	99.9030	12/10/2024	50,000,000.00	49,951,500.00	50,000,000.00	(48,500.00)
3130ANR88	FEDERAL HOME LOAN BANKS	0.553	96.3967	12/17/2024	10,000,000.00	9,639,670.00	9,999,754.84	(360,084.84)
3133EMPL5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.339	96.1455	12/23/2024	10,000,000.00	9,614,550.00	9,998,468.92	(383,918.92)
3133EMPL5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	96.1455	12/23/2024	5,000,000.00	4,807,275.00	5,000,000.00	(192,725.00)
3133EMPL5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	96.1455	12/23/2024	15,000,000.00	14,421,825.00	15,000,000.00	(578,175.00)
3133ENKS8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.202	96.7575	01/06/2025	5,000,000.00	4,837,875.00	4,996,793.08	(158,918.08)
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.098	97.1573	01/07/2025	10,000,000.00	9,715,730.00	10,044,232.74	(328,293.74)
3130AY3H7	FEDERAL HOME LOAN BANKS	5.454	99.9135	01/08/2025	4,955,000.00	4,950,713.93	4,955,000.00	(4,286.08)
3135GALA7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.300	99.8423	01/08/2025	10,000,000.00	9,9		

3134GWET9	FEDERAL HOME LOAN MORTGAGE CORP	0.510	95.9788	01/29/2025	15,000,000.00	14,396,820.00	15,000,000.00	(603,180.00)
3130AYWB8	FEDERAL HOME LOAN BANKS	5.250	99.7440	02/07/2025	10,000,000.00	9,974,400.00	10,000,000.00	(25,600.00)
3130AYWS1	FEDERAL HOME LOAN BANKS	5.020	99.7338	02/13/2025	25,000,000.00	24,933,450.00	25,000,000.00	(66,550.00)
3133ENPY0	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	96.8891	02/25/2025	5,000,000.00	4,844,455.00	4,999,341.24	(154,886.24)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.480	95.5620	03/03/2025	5,000,000.00	4,778,100.00	5,000,000.00	(221,900.00)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.512	95.5620	03/03/2025	10,000,000.00	9,556,200.00	9,996,857.68	(440,657.68)
3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	97.1670	03/14/2025	5,000,000.00	4,858,350.00	5,000,000.00	(141,650.00)
3130AR4G3	FEDERAL HOME LOAN BANKS	4.264	97.2734	03/14/2025	3,500,000.00	3,404,569.00	3,430,517.71	(25,948.71)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.688	95.6297	03/17/2025	15,000,000.00	14,344,455.00	14,994,095.78	(649,640.78)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	95.6297	03/17/2025	25,000,000.00	23,907,425.00	24,986,751.86	(1,079,326.86)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	95.6039	03/24/2025	10,000,000.00	9,560,390.00	10,000,000.00	(439,610.00)
3134GWT22	FEDERAL HOME LOAN MORTGAGE CORP	0.475	95.3740	03/24/2025	15,000,000.00	14,306,100.00	15,000,000.00	(693,900.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	95.5078	03/25/2025	10,000,000.00	9,550,780.00	10,000,000.00	(449,220.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	95.5078	03/25/2025	10,000,000.00	9,550,780.00	10,000,000.00	(449,220.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	95.5078	03/25/2025	10,000,000.00	9,550,780.00	10,000,000.00	(449,220.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	96.9854	03/25/2025	5,000,000.00	4,849,270.00	5,000,000.00	(150,730.00)
3134GW2P6	FEDERAL HOME LOAN MORTGAGE CORP	0.500	95.3496	03/28/2025	10,000,000.00	9,534,960.00	10,000,000.00	(465,040.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	95.5166	04/01/2025	10,000,000.00	9,551,660.00	10,000,000.00	(448,340.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	95.5166	04/01/2025	10,000,000.00	9,551,660.00	10,000,000.00	(448,340.00)
3133EPT39	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.217	99.8176	04/03/2025	20,000,000.00	19,963,520.00	20,000,000.00	(36,480.00)
3130ALW14	FEDERAL HOME LOAN BANKS	0.720	95.4506	04/08/2025	15,000,000.00	14,317,590.00	15,000,000.00	(682,410.00)
3130ALDX9	FEDERAL HOME LOAN BANKS	0.500	94.7124	05/23/2025	14,750,000.00	13,970,079.00	14,750,000.00	(779,921.00)
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	94.9667	05/27/2025	10,000,000.00	9,496,670.00	10,000,000.00	(503,330.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	94.9336	05/28/2025	5,000,000.00	4,746,680.00	5,000,000.00	(253,320.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	94.9336	05/28/2025	10,000,000.00	9,493,360.00	10,000,000.00	(506,640.00)
3134GV31	FEDERAL HOME LOAN MORTGAGE CORP	0.760	94.9573	05/28/2025	15,000,000.00	14,243,595.00	14,998,131.93	(754,536.93)
3130ARSC6	FEDERAL HOME LOAN BANKS	2.900	97.5025	05/29/2025	10,000,000.00	9,750,250.00	10,000,000.00	(249,750.00)
3134GVE95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	94.8126	06/09/2025	15,000,000.00	14,221,890.00	15,000,000.00	(778,110.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.680	94.7498	06/10/2025	5,025,000.00	4,761,177.45	5,025,000.00	(263,822.55)
3134GWP91	FEDERAL HOME LOAN MORTGAGE CORP	0.500	94.4727	06/16/2025	5,000,000.00	4,723,635.00	5,000,000.00	(276,365.00)
3130ALH20	FEDERAL HOME LOAN BANKS	0.530	94.4903	06/18/2025	10,000,000.00	9,449,030.00	10,000,000.00	(550,970.00)
3135GAZ4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	94.3929	06/24/2025	10,000,000.00	9,439,290.00	10,000,000.00	(560,710.00)
3134GX9R9	FEDERAL HOME LOAN MORTGAGE CORP	3.560	98.0899	06/27/2025	10,000,000.00	9,808,990.00	10,000,000.00	(191,010.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	94.5365	06/30/2025	5,000,000.00	4,726,825.00	5,000,000.00	(273,175.00)
3130ALU93	FEDERAL HOME LOAN BANKS	0.750	94.6648	06/30/2025	10,000,000.00	9,466,480.00	10,000,000.00	(533,520.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	94.6508	06/30/2025	5,000,000.00	4,732,540.00	5,000,000.00	(267,460.00)
3136G4XR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	94.5865	07/07/2025	14,900,000.00	14,093,388.50	14,900,000.00	(806,611.50)
3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.730	94.5002	07/15/2025	15,000,000.00	14,175,030.00	15,000,000.00	(824,970.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	94.3315	07/29/2025	15,000,000.00	14,149,725.00	15,000,000.00	(850,275.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	94.1970	07/29/2025	10,000,000.00	9,419,700.00	10,000,000.00	(580,300.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	94.1970	07/29/2025	10,000,000.00	9,419,700.00	10,000,000.00	(580,300.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	94.2610	08/04/2025	15,000,000.00	14,139,150.00	15,000,000.00	(860,850.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	94.2610	08/04/2025	10,000,000.00	9,426,100.00	10,000,000.00	(573,900.00)
3133EPA2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.019	98.8597	08/18/2025	10,000,000.00	9,885,970.00	9,997,724.79	(111,754.79)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	93.9129	08/19/2025	15,000,000.00	14,086,935.00	15,000,000.00	(913,065.00)
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORP	0.625	94.0230	08/19/2025	10,000,000.00	9,402,300.00	10,000,000.00	(597,700.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	93.8416	08/25/2025	5,000,000.00	4,692,080.00	5,000,000.00	(307,920.00)
3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.9027	08/26/2025	10,000,000.00	9,390,270.00	10,000,000.00	(609,730.00)
3136G42F9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	93.9286	08/27/2025	5,000,000.00	4,696,430.00	5,000,000.00	(303,570.00)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	93.9640	08/27/2025	8,650,000.00	8,127,886.00	8,650,000.00	(522,114.00)
3134GX547	FEDERAL HOME LOAN MORTGAGE CORP	5.339	98.7383	08/28/2025	25,489,000.00	25,167,405.29	25,081,699.50	87,705.79
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	93.6107	09/15/2025	10,000,000.00	9,361,070.00	10,000,000.00	(638,930.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	93.6107	09/15/2025	15,000,000.00	14,041,605.00	15,000,000.00	(958,395.00)
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	93.4415	09/23/2025	10,000,000.00	9,344,150.00	9,981,156.95	(637,006.95)
3134GWTG1	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.5428	09/30/2025	5,000,000.00	4,677,140.00	5,000,000.00	(322,860.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.580	93.2936	10/20/2025	10,000,000.00	9,329,360.00	10,000,000.00	(670,640.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.587	93.2936	10/20/2025	10,000,000.00	9,329,360.00	9,998,842.91	(669,482.91)
3134GWZV1	FEDERAL HOME LOAN MORTGAGE CORP	1.238	93.3836	10/22/2025	15,000,000.00	14,007,540.00	14,858,878.09	(851,338.09)
3136G45C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.540	93.1644	10/27/2025	10,000,000.00	9,316,440.00	10,000,000.00	(683,560.00)
3134GW3X2	FEDERAL HOME LOAN MORTGAGE CORP	0.625	93.2977	10/27/2025	10,000,000.00	9,329,770.00	10,000,000.00	(670,230.00)
3134GW3Z7	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.2341	10/28/2025	10,000,000.00	9,323,410.00	10,000,000.00	(676,590.00)
3134GW3Y0	FEDERAL HOME LOAN MORTGAGE CORP	0.550	93.1556	10/28/2025	10,000,000.00	9,315,560.00	10,000,000.00	(684,440.00)
3136G46S7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	93.1713	10/28/2025	5,000,000.00	4,658,565.00	5,000,000.00	(341,435.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.2247	10/29/2025	10,000,000.00	9,322,470.00	10,000,000.00	(677,530.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.604	93.2247	10/29/2025	10,000,000.00	9,322,470.00	9,999,334.74	(676,864.74)
3136G46N8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.2247	10/29/2025	5,000,000.00	4,661,235.00	5,000,000.00	(338,765.00)
3135GA2N0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	93.0870	11/04/2025	10,000,000.00	9,308,700.00	10,000,000.00	(691,300.00)
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.573	93.1934	11/07/2025	14,000,000.00	13,047,076.00	13,983,034.95	(935,958.95)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.0907	11/12/2025	5,000,000.00	4,654,535.00	5,000,000.00	(345,465.00)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.0907	11/12/2025	5,000,000.00	4,654,535.00	5,000,000.00	(345,465.00)
3133EPC37	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.764	100.1061	11/13/2025	8,000,000.00	8,008,488.00	8,014,069.59	(5,581.59)
3133EPC37	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.764	100.1061	11/13/2025	16,710,000.00	16,727,729.31	16,739,300.39	(11,571.08)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	92.9787	11/17/2025	10,000,000.00	9,297,870.00	10,000,000.00	(702,130.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	92.9787	11/17/2025	5,000,000.00	4,648,935.00	5,000,000.00	(351,065.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	92.9787	11/17/2025	5,000,000.00	4,648,935.00	5,000,000.00	(351,065.00)
3135GA4P3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	93.1150	11/18/2025	20,000,000.00	18,623,000.00	20,000,000.00	(1,377,000.00)
3135GA3Z2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	92.9679	11/25/2025	15,000,000.00	13,945,185.00	15,000,000.00	(1,054,815.00)
3133EMLR1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.506	92.6012	12/23/2025	12,430,000.00	11,510,329.16	12,428,645.30	(918,316.14)
3134GXHL1	FEDERAL HOME LOAN MORTGAGE CORP	0.700	92.8804	12/30/2025	10,000,000.00	9,288,040.00	10,000,000.00	(711,960.00)
3134H1NW9	FEDERAL HOME LOAN MORTGAGE CORP	4.900	99.5096	01/06/2026	10,000,000.00	9,950,960.00	10,000,000.00	(49,040.00)
3130AYPS9	FEDERAL HOME LOAN BANKS	4.800	99.3905	01/30/2026	10,000,000.00	9,939,050.00	10,000,000.00	(60,950.00)
3130AL2G8	FEDERAL HOME LOAN BANKS	0.615	92.2107	02/18/2026	5,000,000.00	4,610,535.00	4,998,522.54	(387,987.54)
3130ALBX1	FEDERAL HOME LOAN BANKS	0.580	92.1276	02/23/2026	10,000,000.00	9,212,760.00	10,000,000.00	(787,240.00)
3130ALCV4	FEDERAL HOME LOAN BANKS	2.112	92.4351	02/24/2026	25,000,000.00	23,108,775.00	24,355,848.03	(1,247,073.03)
3130AL6K5	FEDERAL HOME LOAN BANKS	0.580	92.1092	02/25/2026	6,000,000.00	5,526,552.00	6,000,000.00	(473,448.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	92.5010	02/25/2026	10,000,000.00	9,250,100.00	10,000,000.00	(749,900.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	92.5010	02/25/2026	15,000,000.00	13,875,150.00	15,000,000.00	(1,124,850.00)
3130ALGR9	FEDERAL HOME LOAN BANKS	0.850	92.6045	02/26/2026	10,000,000.00	9,260,450.00	10,000,000.00	(739,550.00)
3130ALEY6	FEDERAL HOME LOAN BANKS	3.157	92.4823	03/04/2026	16,160,000.00	14,945,139.68	15,442,123.47	(496,983.79)
3130ALHH0	FEDERAL HOME LOAN BANKS	3.040	92.7766	03/05/2026	10,500,000.00	9,741,543.00	10,088,814.65	(347

3130ALFW9	FEDERAL HOME LOAN BANKS	0.790	92.3464	03/18/2026	15,000,000.00	13,851,960.00	15,000,000.00	(1,148,040.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.7110	03/23/2026	9,750,000.00	9,039,322.50	9,750,000.00	(710,677.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.7110	03/23/2026	9,750,000.00	9,039,322.50	9,750,000.00	(710,677.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.7110	03/23/2026	19,500,000.00	18,078,645.00	19,500,000.00	(1,421,355.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	92.7110	03/23/2026	8,921,250.00	8,270,980.09	8,918,334.83	(647,354.74)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.7110	03/23/2026	14,625,000.00	13,558,983.75	14,625,000.00	(1,066,016.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.7110	03/23/2026	14,625,000.00	13,558,983.75	14,625,000.00	(1,066,016.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.7110	03/23/2026	19,500,000.00	18,078,645.00	19,500,000.00	(1,421,355.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.7110	03/23/2026	9,750,000.00	9,039,322.50	9,750,000.00	(710,677.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	92.7110	03/23/2026	19,500,000.00	18,078,645.00	18,742,989.36	(664,344.36)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	92.4210	03/25/2026	10,000,000.00	9,242,100.00	10,000,000.00	(757,900.00)
3133ENUL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.110	96.6157	04/13/2026	10,000,000.00	9,661,570.00	10,000,000.00	(338,430.00)
3133EMZS4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	92.0062	05/18/2026	5,000,000.00	4,600,310.00	5,000,000.00	(399,690.00)
3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP	5.563	99.8514	05/18/2026	15,000,000.00	14,977,710.00	14,942,450.14	35,259.86
3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP	5.640	99.8514	05/18/2026	25,000,000.00	24,962,850.00	24,864,947.47	97,902.53
3130AMJN3	FEDERAL HOME LOAN BANKS	1.030	92.1937	05/26/2026	5,000,000.00	4,609,685.00	5,000,000.00	(390,315.00)
3130AMKB7	FEDERAL HOME LOAN BANKS	1.050	92.2355	05/26/2026	15,000,000.00	13,835,325.00	15,000,000.00	(1,164,675.00)
3130AMME9	FEDERAL HOME LOAN BANKS	1.000	92.1310	05/26/2026	10,000,000.00	9,213,100.00	10,000,000.00	(786,900.00)
3130AMS52	FEDERAL HOME LOAN BANKS	1.000	92.0500	06/08/2026	15,000,000.00	13,807,500.00	15,000,000.00	(1,192,500.00)
3130AMM22	FEDERAL HOME LOAN BANKS	1.000	92.0124	06/10/2026	5,000,000.00	4,600,620.00	5,000,000.00	(399,380.00)
3130AMWT5	FEDERAL HOME LOAN BANKS	1.050	92.0212	06/26/2026	15,000,000.00	13,803,180.00	15,000,000.00	(1,196,820.00)
3130AMT69	FEDERAL HOME LOAN BANKS	1.070	92.0649	06/26/2026	10,000,000.00	9,206,490.00	10,000,000.00	(793,510.00)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	97.0899	06/29/2026	5,250,000.00	5,097,219.75	5,250,000.00	(152,780.25)
3130AN3B4	FEDERAL HOME LOAN BANKS	1.020	91.8794	07/06/2026	15,000,000.00	13,781,910.00	15,000,000.00	(1,218,090.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	91.7368	07/13/2026	10,000,000.00	9,173,680.00	10,000,000.00	(826,320.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	91.7368	07/13/2026	10,000,000.00	9,173,680.00	10,000,000.00	(826,320.00)
3130ANSK2	FEDERAL HOME LOAN BANKS	4.366	93.1530	07/20/2026	2,375,000.00	2,212,383.75	2,226,578.82	(14,195.07)
3130AN3R9	FEDERAL HOME LOAN BANKS	1.130	92.0200	07/20/2026	10,000,000.00	9,202,000.00	10,000,000.00	(798,000.00)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.174	96.8422	07/20/2026	10,000,000.00	9,684,220.00	9,994,634.50	(310,414.50)
3130ANBX7	FEDERAL HOME LOAN BANKS	1.000	91.6904	07/22/2026	15,000,000.00	13,753,560.00	15,000,000.00	(1,246,440.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	91.6520	07/27/2026	10,000,000.00	9,165,200.00	10,000,000.00	(834,800.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	91.6520	07/27/2026	15,000,000.00	13,747,800.00	15,000,000.00	(1,252,200.00)
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.629	97.6606	07/27/2026	20,000,000.00	19,532,120.00	20,000,000.00	(467,880.00)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.638	99.8601	07/27/2026	5,000,000.00	4,993,005.00	4,985,120.82	7,884.18
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.590	99.8601	07/27/2026	5,000,000.00	4,993,005.00	4,990,363.81	2,641.19
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.477	99.8601	07/27/2026	5,000,000.00	4,993,005.00	5,002,735.27	(9,730.27)
3133END80	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.873	96.4576	08/03/2026	10,000,000.00	9,645,760.00	10,028,833.68	(383,073.68)
3130ANFD7	FEDERAL HOME LOAN BANKS	1.000	91.5809	08/05/2026	10,000,000.00	9,158,090.00	10,000,000.00	(841,910.00)
3133EPSW6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.583	99.9052	08/14/2026	15,000,000.00	14,985,780.00	14,971,795.62	13,984.38
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	91.5112	08/17/2026	10,000,000.00	9,151,120.00	10,000,000.00	(848,880.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	91.7183	08/20/2026	10,000,000.00	9,171,830.00	10,000,000.00	(828,170.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	91.7183	08/20/2026	10,000,000.00	9,171,830.00	9,865,360.00	(693,530.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	3.132	91.7183	08/20/2026	15,000,000.00	13,757,745.00	14,297,833.33	(540,088.33)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137	96.7368	08/24/2026	5,000,000.00	4,836,840.00	4,998,635.42	(161,795.42)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.294	96.7368	08/24/2026	5,000,000.00	4,836,840.00	4,980,501.44	(143,661.44)
3130ANPFI	FEDERAL HOME LOAN BANKS	1.000	91.4729	08/25/2026	10,000,000.00	9,147,290.00	10,000,000.00	(852,710.00)
3130ANS5C	FEDERAL HOME LOAN BANKS	1.000	91.4654	08/26/2026	15,000,000.00	13,719,810.00	15,000,000.00	(1,280,190.00)
3130ANTS9	FEDERAL HOME LOAN BANKS	1.000	91.4654	08/26/2026	15,000,000.00	13,719,810.00	15,000,000.00	(1,280,190.00)
3130ATPH5	FEDERAL HOME LOAN BANKS	3.941	98.1781	09/11/2026	5,000,000.00	4,908,905.00	4,977,863.35	(68,938.35)
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	99.3597	09/11/2026	1,000,000.00	993,597.00	998,579.45	(4,982.45)
3133EPWS0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.200	100.2953	09/25/2026	25,000,000.00	25,073,825.00	25,000,000.00	73,825.00
3130AP5M3	FEDERAL HOME LOAN BANKS	1.040	91.3108	09/28/2026	15,000,000.00	13,696,620.00	15,000,000.00	(1,303,380.00)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	91.3356	09/28/2026	15,000,000.00	13,700,340.00	15,000,000.00	(1,299,660.00)
3130ANYN4	FEDERAL HOME LOAN BANKS	1.000	91.2005	09/30/2026	10,000,000.00	9,120,050.00	10,000,000.00	(879,950.00)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	98.9937	10/19/2026	5,000,000.00	4,949,685.00	4,991,835.18	(42,150.18)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	98.9937	10/19/2026	5,000,000.00	4,949,685.00	4,991,835.18	(42,150.18)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	91.3693	10/20/2026	10,000,000.00	9,136,930.00	9,972,067.68	(835,137.68)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	91.3693	10/20/2026	10,000,000.00	9,136,930.00	9,949,090.15	(812,160.15)
3133EN7A2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.827	97.5561	10/26/2026	4,300,000.00	4,194,912.30	4,278,846.92	(83,934.62)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	90.4837	10/27/2026	20,000,000.00	18,096,740.00	18,893,114.36	(796,374.36)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	90.4837	10/27/2026	20,000,000.00	18,096,740.00	18,866,783.68	(770,043.68)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.488	90.4837	10/27/2026	5,000,000.00	4,524,185.00	4,670,499.34	(146,314.34)
3134GW6C5	FEDERAL HOME LOAN MORTGAGE CORP	3.122	90.4759	10/28/2026	15,000,000.00	13,571,385.00	14,142,073.94	(570,688.94)
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	96.5181	10/29/2026	10,000,000.00	9,651,810.00	10,000,000.00	(348,190.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.430	91.8505	11/23/2026	10,000,000.00	9,185,050.00	10,000,000.00	(814,950.00)
3130APWW1	FEDERAL HOME LOAN BANKS	1.503	92.0220	11/24/2026	20,000,000.00	18,404,400.00	19,998,354.04	(1,593,954.04)
3130ATVE4	FEDERAL HOME LOAN BANKS	3.986	99.9929	12/11/2026	5,000,000.00	4,999,645.00	5,065,137.71	(65,492.71)
3133EN4G2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.923	98.5413	12/15/2026	25,000,000.00	24,635,325.00	25,010,636.38	(375,311.38)
3130AQF65	FEDERAL HOME LOAN BANKS	1.306	91.5207	12/21/2026	10,000,000.00	9,152,070.00	9,984,830.00	(832,760.00)
3130AQAY9	FEDERAL HOME LOAN BANKS	1.500	91.7962	12/30/2026	25,000,000.00	22,949,050.00	25,000,000.00	(2,050,950.00)
3133ENKG4	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.908	91.7592	01/11/2027	10,000,000.00	9,175,920.00	9,880,739.71	(704,819.71)
3130AYPN0	FEDERAL HOME LOAN BANKS	4.207	98.9445	01/15/2027	20,000,000.00	19,788,900.00	19,956,330.87	(167,430.87)
3133ENLZ1	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	92.4683	01/26/2027	10,000,000.00	9,246,830.00	9,977,875.41	(731,045.41)
3130AQHS5	FEDERAL HOME LOAN BANKS	1.984	92.2568	01/28/2027	10,000,000.00	9,225,680.00	9,921,553.07	(695,873.07)
3130AQHS5	FEDERAL HOME LOAN BANKS	2.086	92.2568	01/28/2027	20,000,000.00	18,451,360.00	19,787,281.82	(1,335,921.82)
3130AQKM4	FEDERAL HOME LOAN BANKS	1.750	92.3854	01/28/2027	11,250,000.00	10,393,357.50	11,250,000.00	(856,642.50)
3134HIQV8	FEDERAL HOME LOAN MORTGAGE CORP	5.000	99.7814	01/28/2027	20,000,000.00	19,956,280.00	20,000,000.00	(43,720.00)
3130AKYH3	FEDERAL HOME LOAN BANKS	1.746	89.8262	02/10/2027	10,000,000.00	8,982,620.00	9,742,652.97	(760,032.97)
3135GANR8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.295	99.7919	02/12/2027	10,000,000.00	9,979,190.00	9,985,232.88	(6,042.88)
3130AL2X1	FEDERAL HOME LOAN BANKS	3.001	89.8273	02/17/2027	10,000,000.00	8,982,730.00	9,410,324.96	(427,594.96)
3130ALED2	FEDERAL HOME LOAN BANKS	2.050	90.2146	02/24/2027	15,000,000.00	13,532,190.00	14,564,180.46	(1,031,990.46)
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	90.2146	02/24/2027	20,000,000.00	18,042,920.00	18,904,129.26	(861,209.26)
3130AQRQ8	FEDERAL HOME LOAN BANKS	2.000	92.8864	02/25/2027	10,000,000.00	9,288,640.00	10,000,000.00	(711,360.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	92.8864	02/25/2027	5,000,000.00	4,644,320.00	5,000,000.00	(355,680.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	92.8864	02/25/2027	5,000,000.00	4,644,320.00	5,000,000.00	(355,680.00)
3135GAPM7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.520	99.8492	02/26/2027	10,000,000.00	9,984,920.00	10,000,000.00	(15,080.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	94.0804	03/22/2027	5,000,000.00	4,704,020.00	5,000,000.00	(295,980.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.1883	03/25/2027	10,000,000.00	9,518,830.00	10,000,000.00	(481,170.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.1883	03/25/2027	10,000,000.00	9,518,830.00	10,000,000.00	(481,170.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.1883	03/25/2027	10,000,000.00	9,518,830.00	10,000,000.00	(481,170.00)
3133ENV99	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.913	95.2968	04/26/2027	10,000,000.00	9		

3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	96.1624	04/28/2027	10,000,000.00	9,616,240.00	10,000,000.00	(383,760.00)
3130ARSF9	FEDERAL HOME LOAN BANKS	3.000	95.6461	04/29/2027	10,000,000.00	9,564,610.00	10,000,000.00	(435,390.00)
3130AS3F4	FEDERAL HOME LOAN BANKS	3.770	96.7969	05/26/2027	10,000,000.00	9,679,690.00	10,000,000.00	(320,310.00)
3134GYRS3	FEDERAL HOME LOAN MORTGAGE CORP	5.025	99.1841	05/26/2027	15,000,000.00	14,877,615.00	15,000,000.00	(122,385.00)
3130ASGU7	FEDERAL HOME LOAN BANKS	3.095	97.1263	06/11/2027	10,000,000.00	9,712,630.00	10,122,235.45	(409,605.45)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.000	99.0122	06/11/2027	8,260,000.00	8,178,407.72	8,290,851.35	(112,443.63)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.055	99.0122	06/11/2027	10,000,000.00	9,901,220.00	10,020,945.45	(119,725.45)
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	99.0092	06/15/2027	7,225,000.00	7,153,414.70	7,223,212.29	(69,797.59)
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	99.0092	06/15/2027	15,000,000.00	14,851,380.00	14,996,300.82	(144,920.82)
3130ASDV8	FEDERAL HOME LOAN BANKS	3.300	96.4438	06/28/2027	10,000,000.00	9,644,380.00	10,000,000.00	(355,620.00)
3130ASH44	FEDERAL HOME LOAN BANKS	4.700	98.4237	06/30/2027	15,000,000.00	14,763,555.00	15,000,000.00	(236,445.00)
3134GXZW7	FEDERAL HOME LOAN MORTGAGE CORP	4.250	97.8190	06/30/2027	10,000,000.00	9,781,900.00	10,000,000.00	(218,100.00)
3130AUAP9	FEDERAL HOME LOAN BANKS	4.450	98.0491	06/30/2027	25,000,000.00	24,512,275.00	25,000,000.00	(487,725.00)
3133ENB33	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.075	95.6736	07/19/2027	10,000,000.00	9,567,360.00	9,992,222.07	(424,862.07)
3134GYDU3	FEDERAL HOME LOAN MORTGAGE CORP	4.720	98.4519	07/30/2027	25,000,000.00	24,612,975.00	25,000,000.00	(387,025.00)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.239	99.0767	09/10/2027	2,000,000.00	1,981,534.00	1,992,800.41	(11,266.41)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.241	99.0767	09/10/2027	3,000,000.00	2,972,301.00	2,989,080.00	(16,779.00)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.467	96.6404	09/15/2027	10,000,000.00	9,664,040.00	9,970,330.39	(306,290.39)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.830	96.6404	09/15/2027	10,000,000.00	9,664,040.00	9,854,712.86	(190,672.86)
3130ATE10	FEDERAL HOME LOAN BANKS	3.702	97.6733	09/27/2027	20,000,000.00	19,534,660.00	19,998,570.65	(463,910.65)
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.754	100.6996	09/28/2027	10,069,960.00	10,069,960.00	9,958,522.66	111,437.34
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.730	100.6996	09/28/2027	20,000,000.00	20,139,920.00	19,932,599.32	207,320.68
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.733	100.6996	09/28/2027	20,000,000.00	20,139,920.00	19,930,096.37	209,823.63
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.1440	09/29/2027	5,000,000.00	4,957,200.00	5,000,000.00	(42,800.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.1440	09/29/2027	5,000,000.00	4,957,200.00	5,000,000.00	(42,800.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.1440	09/29/2027	7,225,000.00	7,163,154.00	7,225,000.00	(61,846.00)
3133ENQ29	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.122	98.6526	09/29/2027	15,000,000.00	14,797,890.00	14,941,539.31	(143,649.31)
3130AXEN4	FEDERAL HOME LOAN BANKS	4.779	101.2732	09/29/2027	15,000,000.00	15,190,980.00	15,010,064.17	180,915.83
3130ATFA0	FEDERAL HOME LOAN BANKS	5.125	99.2948	09/30/2027	13,000,000.00	12,908,324.00	13,000,000.00	(91,676.00)
3130ATE10	FEDERAL HOME LOAN BANKS	4.250	97.2924	09/30/2027	15,000,000.00	14,593,860.00	15,000,000.00	(406,140.00)
3133EPXD2	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.825	99.9604	10/04/2027	10,000,000.00	9,996,040.00	9,973,059.55	22,980.45
3133EPH11	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.500	100.4388	10/04/2027	25,000,000.00	25,109,700.00	25,001,405.71	108,294.29
3133EPMY1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.804	101.2658	10/13/2027	10,000,000.00	10,126,580.00	9,982,549.42	144,030.58
3133ENS50	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.231	99.1956	10/14/2027	23,775,000.00	23,583,753.90	23,693,704.01	(109,950.11)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.6742	10/21/2027	5,000,000.00	4,983,710.00	5,000,000.00	(16,290.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.6742	10/21/2027	5,000,000.00	4,983,710.00	5,000,000.00	(16,290.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.6742	10/21/2027	5,000,000.00	4,983,710.00	5,000,000.00	(16,290.00)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	99.6604	10/25/2027	5,000,000.00	4,983,020.00	4,996,345.94	(13,325.94)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	99.6604	10/25/2027	5,000,000.00	4,983,020.00	4,996,333.88	(13,313.88)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.284	99.6484	10/27/2027	5,000,000.00	4,982,420.00	5,014,804.90	(32,384.90)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.195	99.6484	10/27/2027	3,715,000.00	3,701,938.06	3,736,849.09	(34,911.03)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.252	99.6484	10/27/2027	15,000,000.00	14,947,260.00	15,060,327.92	(113,067.92)
31422XQ70	FEDERAL AGRICULTURAL MORTGAGE CORP	4.050	98.7822	11/22/2027	12,000,000.00	11,853,864.00	12,000,000.00	(146,136.00)
3130ATW45	FEDERAL HOME LOAN BANKS	4.851	99.4259	11/29/2027	4,895,000.00	4,866,897.81	4,901,855.34	(34,957.54)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.080	98.7752	11/29/2027	25,000,000.00	24,693,800.00	24,932,844.95	(239,044.95)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.077	98.7752	11/29/2027	25,000,000.00	24,693,800.00	24,935,551.92	(241,751.92)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.061	98.7752	11/29/2027	25,000,000.00	24,693,800.00	24,948,681.27	(254,881.27)
3130ATU54	FEDERAL HOME LOAN BANKS	3.796	99.6618	12/10/2027	25,000,000.00	24,915,450.00	25,385,764.67	(470,314.67)
3130ATU54	FEDERAL HOME LOAN BANKS	4.002	99.6618	12/10/2027	50,000,000.00	49,830,900.00	50,418,006.99	(587,106.99)
3130ATU54	FEDERAL HOME LOAN BANKS	4.036	99.6618	12/10/2027	15,000,000.00	14,949,270.00	15,107,978.45	(158,708.45)
3133EN456	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.896	97.8572	12/22/2027	15,000,000.00	14,678,580.00	14,925,041.40	(246,461.40)
3134GYAJ1	FEDERAL HOME LOAN MORTGAGE CORP	4.800	98.4036	12/30/2027	25,000,000.00	24,600,900.00	25,000,000.00	(399,100.00)
3134GYCF7	FEDERAL HOME LOAN MORTGAGE CORP	4.510	97.8666	12/30/2027	25,000,000.00	24,466,650.00	25,000,000.00	(533,350.00)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.000	98.7452	01/06/2028	25,000,000.00	24,686,300.00	25,000,000.00	(313,700.00)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.713	98.7452	01/06/2028	20,000,000.00	19,749,040.00	20,200,210.65	(451,170.65)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.757	98.7452	01/06/2028	18,000,000.00	17,774,136.00	18,151,763.69	(377,627.69)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.530	98.7452	01/06/2028	10,000,000.00	9,874,520.00	10,164,684.98	(290,164.98)
3134GYG71	FEDERAL HOME LOAN MORTGAGE CORP	5.050	98.8367	01/26/2028	10,000,000.00	9,883,670.00	10,000,000.00	(116,330.00)
3134GYG97	FEDERAL HOME LOAN MORTGAGE CORP	4.180	96.9610	02/07/2028	25,000,000.00	24,240,250.00	25,000,000.00	(759,750.00)
3130AYVC7	FEDERAL HOME LOAN BANKS	4.625	99.3359	02/09/2028	10,000,000.00	9,933,590.00	10,000,000.00	(66,410.00)
3133EPEK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.620	97.6213	04/03/2028	10,000,000.00	9,762,130.00	10,000,000.00	(237,870.00)
3133EPGW9	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.784	98.3719	04/25/2028	10,000,000.00	9,837,190.00	10,034,186.75	(196,996.75)
3130AVS94	FEDERAL HOME LOAN BANKS	5.150	98.6043	04/26/2028	20,000,000.00	19,720,860.00	20,000,000.00	(279,140.00)
3134GYR38	FEDERAL HOME LOAN MORTGAGE CORP	5.700	99.7491	05/15/2028	10,000,000.00	9,974,910.00	10,000,000.00	(25,090.00)
3133EPJ55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	96.8417	05/16/2028	25,000,000.00	24,210,425.00	25,000,000.00	(789,575.00)
3133EPJ55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	96.8417	05/16/2028	25,000,000.00	24,210,425.00	25,000,000.00	(789,575.00)
3130AWZR0	FEDERAL HOME LOAN BANKS	4.950	98.8543	05/23/2028	10,000,000.00	9,885,430.00	10,000,000.00	(114,570.00)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.727	97.7139	05/30/2028	10,000,000.00	9,771,390.00	9,978,753.42	(207,363.42)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.775	97.7139	05/30/2028	9,276,000.00	9,063,941.36	9,239,355.18	(175,413.81)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	99.1876	06/07/2028	25,000,000.00	24,796,900.00	25,000,000.00	(203,100.00)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	99.1876	06/07/2028	10,000,000.00	9,918,760.00	10,000,000.00	(81,240.00)
3130AVVX7	FEDERAL HOME LOAN BANKS	3.892	97.8446	06/09/2028	10,000,000.00	9,784,460.00	9,944,805.36	(160,345.36)
3130AWC24	FEDERAL HOME LOAN BANKS	3.987	98.8104	06/09/2028	10,000,000.00	9,881,040.00	10,004,693.32	(123,653.32)
3133EPNH4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.171	98.3158	06/21/2028	15,000,000.00	14,747,370.00	14,828,777.35	(81,407.35)
3134GYUC4	FEDERAL HOME LOAN MORTGAGE CORP	5.200	99.9273	06/28/2028	10,000,000.00	9,992,730.00	10,000,000.00	(7,270.00)
3134GYVC3	FEDERAL HOME LOAN MORTGAGE CORP	6.000	99.9555	06/28/2028	25,000,000.00	24,988,875.00	25,000,000.00	(11,125.00)
3134GYXF4	FEDERAL HOME LOAN MORTGAGE CORP	6.000	99.9476	07/27/2028	10,000,000.00	9,994,760.00	10,000,000.00	(5,240.00)
3133EPJE6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.357	96.7710	08/09/2028	10,000,000.00	9,677,100.00	9,661,306.51	15,793.49
3133EPTA3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.300	99.0135	08/14/2028	25,000,000.00	24,753,375.00	24,814,700.25	(61,325.25)
3130AWTK6	FEDERAL HOME LOAN BANKS	5.732	99.5130	08/22/2028	15,000,000.00	14,926,950.00	14,993,288.18	(66,338.18)
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	100.7824	08/28/2028	10,000,000.00	10,078,240.00	9,982,664.86	95,575.14
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	100.7824	08/28/2028	10,000,000.00	10,078,240.00	9,982,664.86	95,575.14
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.496	100.7824	08/28/2028	25,000,000.00	25,195,600.00	24,989,221.67	206,378.33
3130AWTR1	FEDERAL HOME LOAN BANKS	4.346	100.2775	09/08/2028	5,000,000.00	5,013,875.00	5,005,515.71	8,359.29
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.525	100.8320	09/22/2028	10,000,000.00	10,083,200.00	9,989,969.35	93,230.65
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.684	100.8320	09/22/2028	10,000,000.00	10,083,200.00	9,925,711.59	157,488.41
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.762	100.8320	09/22/2028	10,000,000.00	10,083,200.00	9,894,551.13	188,648.87
3133EPMW3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.040	99.9660	09/22/2028	25,000,000.00	24,991,500.00	25,000,000.00	(8,500.00)
3133EPXE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.480	100.0039	10/02/2028	10,000,000.00	10,000,390.00	10,000,000.00	390.00
3133EPXE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.539	100.0039	10/02/2028				

3130AXL48	FEDERAL HOME LOAN BANKS	5.300	100.8754	10/20/2028	40,000,000.00	40,350,160.00	40,000,000.00	350,160.00
3130AXQC5	FEDERAL HOME LOAN BANKS	5.210	100.6517	11/03/2028	25,000,000.00	25,162,925.00	25,000,000.00	162,925.00
3134H1KZ5	FEDERAL HOME LOAN MORTGAGE CORP	5.500	99.4804	11/27/2028	10,000,000.00	9,948,040.00	10,000,000.00	(51,960.00)
3134H1KZ5	FEDERAL HOME LOAN MORTGAGE CORP	5.500	99.4804	11/27/2028	10,000,000.00	9,948,040.00	10,000,000.00	(51,960.00)
3130AXXU7	FEDERAL HOME LOAN BANKS	5.650	99.3040	12/06/2028	10,000,000.00	9,930,400.00	10,000,000.00	(69,600.00)
3133EPX59	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.462	99.7766	01/23/2029	10,000,000.00	9,977,660.00	9,986,131.78	(8,471.78)
3130AYRY4	FEDERAL HOME LOAN BANKS	4.625	98.3300	02/02/2029	10,000,000.00	9,833,000.00	10,000,000.00	(167,000.00)
---	---	<b>3.166</b>	<b>97.1580</b>	<b>04/12/2026</b>	<b>5,052,612,427.31</b>	<b>4,908,431,386.71</b>	<b>5,040,987,394.73</b>	<b>(132,556,008.03)</b>

Agency  
AGCY DISC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313384WP0	FEDERAL HOME LOAN BANKS	5.353	98.9953	05/08/2024	16,525,000.00	16,358,973.33	16,361,127.08	(2,153.76)
313384WU9	FEDERAL HOME LOAN BANKS	5.438	98.9214	05/13/2024	10,000,000.00	9,892,140.00	9,893,034.72	(894.72)
313384WU9	FEDERAL HOME LOAN BANKS	5.438	98.9214	05/13/2024	10,000,000.00	9,892,140.00	9,893,034.72	(894.72)
313384WW5	FEDERAL HOME LOAN BANKS	5.434	98.8919	05/15/2024	15,000,000.00	14,833,785.00	14,835,312.50	(1,527.50)
313384WW5	FEDERAL HOME LOAN BANKS	5.434	98.8919	05/15/2024	15,000,000.00	14,833,785.00	14,835,312.50	(1,527.50)
313384WY1	FEDERAL HOME LOAN BANKS	5.300	98.8623	05/17/2024	25,000,000.00	24,715,575.00	24,722,211.80	(6,636.80)
313384XK0	FEDERAL HOME LOAN BANKS	5.451	98.7023	05/28/2024	15,000,000.00	14,805,345.00	14,806,766.67	(1,421.67)
313384XM6	FEDERAL HOME LOAN BANKS	5.197	98.6728	05/30/2024	6,900,000.00	6,808,423.20	6,813,750.00	(5,326.80)
313384XM6	FEDERAL HOME LOAN BANKS	5.429	98.6728	05/30/2024	10,000,000.00	9,867,280.00	9,868,500.00	(1,220.00)
313384XR5	FEDERAL HOME LOAN BANKS	5.115	98.6139	06/03/2024	10,000,000.00	9,861,390.00	9,871,402.78	(10,012.78)
313384XR5	FEDERAL HOME LOAN BANKS	5.372	98.6139	06/03/2024	15,000,000.00	14,792,085.00	14,796,529.17	(4,444.17)
313384XS3	FEDERAL HOME LOAN BANKS	5.373	98.6018	06/04/2024	15,000,000.00	14,790,270.00	14,794,364.78	(4,094.58)
313384XT1	FEDERAL HOME LOAN BANKS	5.084	98.5871	06/05/2024	10,000,000.00	9,858,710.00	9,869,466.67	(10,756.67)
313384YA1	FEDERAL HOME LOAN BANKS	5.457	98.4899	06/12/2024	15,000,000.00	14,773,485.00	14,773,829.17	(344.17)
313384YF0	FEDERAL HOME LOAN BANKS	5.281	98.4197	06/17/2024	15,000,000.00	14,762,955.00	14,770,950.00	(7,995.00)
313384YZ6	FEDERAL HOME LOAN BANKS	5.423	98.1779	07/05/2024	10,000,000.00	9,817,790.00	9,816,599.85	1,190.15
313384ZU6	FEDERAL HOME LOAN BANKS	5.358	97.9196	07/24/2024	10,000,000.00	9,791,960.00	9,791,965.28	(5.28)
313384ZU6	FEDERAL HOME LOAN BANKS	5.058	97.9196	07/24/2024	15,000,000.00	14,687,940.00	14,702,447.92	(14,507.92)
313384ZU6	FEDERAL HOME LOAN BANKS	5.058	97.9196	07/24/2024	25,000,000.00	24,479,900.00	24,504,079.86	(24,179.86)
313384ZU6	FEDERAL HOME LOAN BANKS	5.058	97.9196	07/24/2024	10,000,000.00	9,791,960.00	9,801,631.95	(9,671.95)
459516ZU7	INTERNATIONAL FINANCE CORP	5.252	97.9257	07/24/2024	50,000,000.00	48,962,850.00	48,966,875.00	(4,025.00)
313384A25	FEDERAL HOME LOAN BANKS	5.065	97.8379	07/30/2024	25,000,000.00	24,459,475.00	24,483,034.72	(23,559.72)
313384C23	FEDERAL HOME LOAN BANKS	5.397	97.6278	08/15/2024	10,000,000.00	9,762,780.00	9,758,777.78	4,002.22
313384C23	FEDERAL HOME LOAN BANKS	5.397	97.6278	08/15/2024	10,000,000.00	9,762,780.00	9,758,777.78	4,002.22
313384G29	FEDERAL HOME LOAN BANKS	5.237	97.2242	09/16/2024	10,000,000.00	9,722,420.00	9,720,294.44	2,125.56
313384J75	FEDERAL HOME LOAN BANKS	5.208	96.9689	10/07/2024	10,000,000.00	9,696,890.00	9,692,917.01	3,972.99
313384N39	FEDERAL HOME LOAN BANKS	4.865	96.6254	11/04/2024	15,000,000.00	14,493,810.00	14,513,300.00	(19,490.00)
313384N70	FEDERAL HOME LOAN BANKS	4.921	96.5782	11/08/2024	25,000,000.00	24,144,550.00	24,167,875.00	(23,325.00)
313384V30	FEDERAL HOME LOAN BANKS	4.999	95.9585	12/30/2024	10,000,000.00	9,595,850.00	9,592,133.33	3,716.67
313385AY2	FEDERAL HOME LOAN BANKS	4.837	95.6488	01/23/2025	14,470,000.00	13,840,381.36	13,854,317.52	(13,936.16)
---	---	<b>5.228</b>	<b>98.0120</b>	<b>07/19/2024</b>	<b>452,895,000.00</b>	<b>443,857,677.89</b>	<b>444,030,619.79</b>	<b>(172,941.90)</b>

Agency CMO

FHLMC CMO		Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137BHCY1	FHMS K-044 A2	5.154	97.8753	01/25/2025	18,577,845.20	18,183,129.53	18,224,526.71	(41,397.18)		
3137BHCY1	FHMS K-044 A2	5.179	97.8753	01/25/2025	14,914,778.77	14,597,890.73	14,616,705.14	(18,814.42)		
3137FEUA6	FHMS K-730 A2	5.396	98.4893	01/25/2025	47,438,070.50	46,721,406.97	46,741,811.57	(20,404.60)		
---	---	<b>5.301</b>	<b>98.2359</b>	<b>01/25/2025</b>	<b>80,930,694.47</b>	<b>79,502,427.22</b>	<b>79,583,043.41</b>	<b>(80,616.20)</b>		

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	95.2184	05/25/2027	11,594,155.95	11,039,769.91	11,497,033.89	(457,263.98)		
3136AW7J0	FNA 2017-M8 A2	<b>3.448</b>	<b>95.2184</b>	<b>05/25/2027</b>	<b>11,594,155.95</b>	<b>11,039,769.91</b>	<b>11,497,033.89</b>	<b>(457,263.98)</b>		

Agency MBS

FHLMC		Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137FARE0	FHMS K-727 A2	5.613	99.0459	07/25/2024	19,479,564.40	19,293,713.77	19,315,714.32	(22,000.56)		
3137FG7F6	FHMS K-732 A2	5.197	98.2733	05/25/2025	15,108,763.27	14,847,873.15	14,852,414.27	(4,541.12)		
3137BM7C4	FHMS K-051 A2	4.877	97.4286	09/25/2025	9,200,000.00	8,963,430.46	8,986,640.02	(23,209.56)		
3137FMU67	FHMS K-735 A2	3.518	95.8998	05/25/2026	14,657,748.60	14,056,749.10	14,463,463.22	(406,714.12)		
3137BRQJ7	FHMS K-057 A2	4.657	95.0857	07/25/2026	15,000,000.00	14,262,857.55	14,332,266.16	(69,408.61)		
3137FNWX4	FHMS K-736 A2	3.655	94.5854	07/25/2026	10,000,000.00	9,458,536.70	9,712,272.38	(253,735.68)		
3137BTUM1	FHMS K-061 A2	4.501	96.3245	11/25/2026	8,952,787.17	8,623,729.98	8,702,200.90	(78,470.91)		
3137BTUM1	FHMS K-061 A2	4.561	96.3245	11/25/2026	8,455,410.11	8,144,633.87	8,203,792.80	(59,158.93)		
3137BYLD0	FHMS K-L01 A2E	4.184	95.6726	02/25/2027	15,000,000.00	14,350,885.80	14,641,458.18	(290,572.38)		
3137BXQY1	FHMS K-064 A2	3.154	95.7218	03/25/2027	1,000,000.00	957,217.97	1,001,105.68	(43,887.71)		
3137BXSWS3	FHMS K-IR2 A2	4.545	95.2736	03/25/2027	15,000,000.00	14,291,036.55	14,398,245.95	(107,209.40)		
3137FLJ3	FHMS K-066 A2	3.111	95.1351	06/25/2027	11,095,000.00	10,555,241.45	11,087,996.79	(532,755.34)		
3137FBBX3	FHMS K-068 A2	4.548	95.2082	08/25/2027	9,525,000.00	9,068,582.57	9,125,311.71	(56,729.13)		
3132XGRH1	FH WN2287	3.945	95.5150	11/01/2027	24,907,885.50	23,790,766.84	24,743,135.43	(952,368.60)		
3132XGRH1	FH WN2287	4.073	95.5150	11/01/2027	24,907,885.50	23,790,766.84	24,680,900.13	(890,133.29)		
3132XGQ74	FH WN2277	4.062	96.3420	11/01/2027	9,963,154.20	9,598,702.02	9,875,333.79	(276,631.77)		
3132XFLR7	FH WN1235	4.690	97.0023	01/01/2028	20,000,000.00	19,400,453.20	19,804,250.99	(403,797.79)		
3132XFLR7	FH WN1235	4.333	97.0023	01/01/2028	10,000,000.00	9,700,226.60	9,961,140.90	(260,914.30)		
3137FGZH1	FHMS K-W06 A2	5.290	95.7407	06/25/2028	25,000,000.00	23,935,181.50	23,639,244.16	295,937.34		
3137FYH6	FHMS K-W07 A2	5.264	94.9398	09/25/2028	16,627,402.00	15,786,023.04	15,669,074.82	216,948.22		
3132XGX35	FH WN2497	4.611	98.9530	10/01/2028	28,340,280.00	28,043,280.20	28,194,525.15	(151,244.95)		
3132XGYU4	FH WN2522	4.779	98.9060	12/01/2028	10,000,000.00	9,890,600.00	9,884,905.39	5,694.61		
---	---	<b>4.517</b>	<b>96.4723</b>	<b>05/24/2027</b>	<b>322,220,600.74</b>	<b>310,810,489.16</b>	<b>315,175,393.15</b>	<b>(4,364,903.99)</b>		



Agency MBS  
FNMA

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AKQM8	FNA 2014-M8 A2	5.910	99.2757	06/25/2024	5,414,170.80	5,374,956.45	5,390,983.50	(16,027.05)
3136AMST7	FNA 2015-M03 A2	6.104	98.1016	10/25/2024	11,387,675.35	11,171,487.51	11,189,516.68	(18,029.17)
3138LAF46	FN AM9186	5.429	96.6890	06/01/2025	5,444,725.12	5,264,450.27	5,311,591.49	(47,141.22)
3140JAVC9	FN BM6010	4.860	97.6057	09/01/2025	16,996,618.51	16,589,673.57	16,686,040.50	(96,366.93)
3138LCH81	FN AN0254	3.738	96.4410	12/01/2025	7,290,202.23	7,030,743.93	7,220,026.06	(189,282.13)
3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.939	96.4410	12/01/2025	13,939,200.90	13,443,104.74	13,932,697.38	(489,592.64)
3138LD5W9	FN AN1760	4.176	94.2900	06/01/2026	15,000,000.00	14,143,500.00	14,763,334.63	(619,834.63)
3138LENE7	FN AN2188	3.543	94.0270	07/01/2026	9,893,130.40	9,302,213.72	9,784,336.69	(482,122.97)
3140HV2G8	FN BL4374	4.291	92.7380	10/01/2026	21,300,000.00	19,753,194.00	20,024,154.47	(270,960.47)
3138LHUZ5	FN AN5099	3.076	95.0860	04/01/2027	23,848,705.50	22,676,780.11	23,833,913.90	(1,157,133.79)
3138LHZL1	FN AN5246	3.365	94.5400	05/01/2027	7,100,000.00	6,712,340.00	7,078,440.18	(366,100.18)
3138LJ5T3	FN AN6257	4.582	94.8230	08/01/2027	15,191,411.88	14,404,952.48	14,633,664.19	(228,711.70)
3136AY6X6	FNA 2017-M15 A2	4.609	94.2119	09/25/2027	14,486,018.24	13,647,557.08	14,008,906.22	(361,349.15)
3138LKZ34	FN AN7061	6.197	92.8240	10/01/2027	12,800,000.00	11,881,472.00	12,036,169.31	(154,697.31)
3136BML55	FNA 2022-M11 A2	4.554	93.9714	10/25/2027	26,364,021.90	24,774,628.88	25,437,201.98	(668,573.10)
3140LHVX5	FN BS6929	4.280	98.0550	11/01/2027	31,100,000.00	30,495,105.00	31,023,084.66	(527,979.66)
3140LH4A5	FN BS7116	4.363	98.8360	11/01/2027	20,210,000.00	19,974,755.60	20,210,000.00	(235,244.40)
3140LHSB7	FN BS6813	4.363	98.5070	02/01/2028	19,478,000.00	19,187,193.46	19,463,504.87	(276,311.41)
3140LJS23	FN BS7736	4.416	97.6090	02/01/2028	20,000,000.00	19,521,800.00	19,786,075.60	(264,275.60)
3140LJS23	FN BS7736	4.071	97.6090	02/01/2028	15,000,000.00	14,641,350.00	15,000,000.00	(358,650.00)
3140LJS23	FN BS7736	4.078	97.6090	02/01/2028	10,000,000.00	9,760,900.00	10,000,000.00	(239,100.00)
3140LJKC8	FN BS8358	4.074	97.7180	04/01/2028	24,459,000.00	23,900,845.62	24,459,000.00	(558,154.38)
3140LKP9	FN BS8369	4.649	97.6160	05/01/2028	16,850,000.00	16,448,296.00	16,666,486.03	(218,190.03)
3140LJ6M6	FN BS8367	4.651	98.1250	05/01/2028	14,563,000.00	14,289,943.75	14,306,084.71	(16,140.96)
3140LKKW2	FN BS8408	4.658	98.8710	06/01/2028	12,003,000.00	11,867,366.10	11,878,989.76	(11,623.66)
3140LKYQ0	FN BS8818	4.526	96.8540	06/01/2028	25,000,000.00	24,213,500.00	24,450,958.24	(237,458.24)
3140LKU84	FN BS8706	4.510	97.5070	06/01/2028	25,000,000.00	24,376,750.00	24,548,066.28	(171,316.28)
3136BQDE6	FNA 2023-M6 A2	4.724	97.0822	07/25/2028	25,000,000.00	24,270,547.50	24,508,545.51	(237,998.01)
3140LLMH1	FN BS9359	5.051	100.5370	08/01/2028	15,874,000.00	15,959,243.38	15,715,114.97	244,128.41
3140LLFK2	FN BS9169	5.040	100.1850	08/01/2028	17,532,000.00	17,564,434.20	17,295,634.52	268,799.68
3140LLB83	FN BS9062	5.049	99.2040	09/01/2028	20,000,000.00	19,840,800.00	19,524,334.59	316,465.41
3140LLK66	FN BS9297	5.110	99.0130	10/01/2028	21,050,000.00	20,842,236.50	20,450,382.10	391,854.40
3140LLZT1	FN BS9753	5.092	101.6770	10/01/2028	20,000,000.00	20,335,400.00	19,950,509.25	384,890.75
3140NUNR6	FN BZ0399	4.670	99.7960	02/01/2029	15,000,000.00	14,969,400.00	14,936,999.07	32,400.93
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
22536DYV4	Credit Agricole Corporate And Investment Bank, New	5.320	100.0000	03/05/2024	45,000,000.00	45,000,000.00	45,000,000.00	0.00
22536DB49	Credit Agricole Corporate And Investment Bank, New	5.320	100.0000	03/05/2024	155,000,000.00	155,000,000.00	155,000,000.00	0.00
22536DB64	Credit Agricole Corporate And Investment Bank, New	5.320	100.0000	03/12/2024	145,000,000.00	145,000,000.00	145,000,000.00	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
89115BPL8	Toronto-Dominion Bank - New York Branch	5.920	100.0000	03/25/2024	24,000,000.00	24,000,000.00	24,000,000.00	0.00
65558U5R9	Nordea ABP - New York Branch	5.310	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
22536DD47	Credit Agricole Corporate And Investment Bank, New	5.320	100.0000	03/26/2024	90,000,000.00	90,000,000.00	90,000,000.00	0.00
86959TBC9	Svenska Handels AB Publ - New York Branch	5.330	100.0000	04/30/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015J4X2	Royal Bank of Canada New York Branch	5.810	100.0000	05/14/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DG74	Bank of Montreal - Chicago Branch	5.420	100.0000	05/22/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DD77	Bank of Montreal - Chicago Branch	5.820	100.0000	05/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TBU9	Svenska Handels AB Publ - New York Branch	5.350	100.0000	05/28/2024	100,000,000.00	100,000,000.00	100,000,000.00	0.00
89115B2Z2	Toronto-Dominion Bank - New York Branch	5.870	100.0000	05/31/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
21684XM86	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH	5.530	100.0000	06/07/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TBM7	Svenska Handels AB Publ - New York Branch	5.310	100.0000	06/14/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JB71	Royal Bank of Canada New York Branch	5.850	100.0000	06/21/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89115BCZ1	Toronto-Dominion Bank - New York Branch	5.870	100.0000	06/24/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
86959R6X3	Svenska Handels AB Publ - New York Branch	5.670	100.0000	06/24/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417M4J1	Bank of Nova Scotia - Houston Branch	5.900	100.0000	06/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XN28	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH	5.490	100.0000	07/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DGB5	Bank of Montreal - Chicago Branch	5.370	100.0000	07/11/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TBV7	Svenska Handels AB Publ - New York Branch	5.330	100.0000	07/29/2024	75,000,000.00	75,000,000.00	75,000,000.00	0.00
78015JBP1	Royal Bank of Canada New York Branch	5.910	100.0000	08/12/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JBT3	Royal Bank of Canada New York Branch	5.910	100.0000	08/19/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DGG4	Bank of Montreal - Chicago Branch	5.280	100.0000	08/21/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BDD9	Toronto-Dominion Bank - New York Branch	5.940	100.0000	08/26/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DFY6	Bank of Montreal - Chicago Branch	5.550	100.0000	09/06/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BD98	Toronto-Dominion Bank - New York Branch	5.950	100.0000	09/09/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XN36	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH	5.540	100.0000	09/09/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
21684XN44	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH	5.520	100.0098	09/09/2024	100,009,807.58	100,009,807.58	100,009,807.58	0.00
89115BD56	Toronto-Dominion Bank - New York Branch	5.970	100.0000	09/23/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JIT5	Royal Bank of Canada New York Branch	5.250	100.0000	10/02/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JIT5	Royal Bank of Canada New York Branch	5.250	100.0000	10/02/2024	10,000,000.00	10,000,000.00	10,000,000.00	0.00
78015JDK0	Royal Bank of Canada New York Branch	5.880	100.0000	10/22/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
86959TAY2	Svenska Handels AB Publ - New York Branch	5.200	100.0000	10/25/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BPR5	Toronto-Dominion Bank - New York Branch	5.250	100.0000	10/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TBG0	Svenska Handels AB Publ - New York Branch	5.200	100.0000	10/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BNM8	Toronto-Dominion Bank - New York Branch	5.460	100.0000	11/08/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
86959TBH8	Svenska Handels AB Publ - New York Branch	5.280	100.0000	11/08/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JHX8	Royal Bank of Canada New York Branch	5.470	100.0000	11/12/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BL99	Toronto-Dominion Bank - New York Branch	5.680	100.0000	11/21/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78015JHP5	Royal Bank of Canada New York Branch	5.460	100.0000	11/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BPV6	Toronto-Dominion Bank - New York Branch	5.210	100.0000	11/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115D4N3	Toronto-Dominion Bank - New York Branch	5.140	100.0000	11/27/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89115BPD6	Toronto-Dominion Bank - New York Branch	5.490	100.0000	12/09/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015J32	Royal Bank of Canada New York Branch	5.460	100.0000	12/11/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015J3P3	Royal Bank of Canada New York Branch	5.230	100.0000	12/18/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BPZ7	Toronto-Dominion Bank - New York Branch	5.120	100.0000	01/24/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00

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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
93114EC47	Walmart Inc.	5.363	99.9560	03/04/2024	50,000,000.00	49,978,000.00	49,977,958.33	41.67
93114EC47	Walmart Inc.	5.363	99.9560	03/04/2024	50,000,000.00	49,978,000.00	49,977,958.33	41.67
93114EC47	Walmart Inc.	5.363	99.9560	03/04/2024	50,000,000.00	49,978,000.00	49,977,958.33	41.67
93114EC47	Walmart Inc.	5.363	99.9560	03/04/2024	50,000,000.00	49,978,000.00	49,977,958.33	41.67
93114EC47	Walmart Inc.	5.363	99.9560	03/04/2024	50,000,000.00	49,978,000.00	49,977,958.33	41.67
93114EC47	Walmart Inc.	5.362	99.9560	03/04/2024	50,000,000.00	49,978,000.00	49,977,958.33	41.67
93114EC47	Walmart Inc.	5.362	99.9560	03/04/2024	50,000,000.00	49,978,000.00	49,977,958.33	41.67
93114EC47	Walmart Inc.	5.362	99.9560	03/04/2024	50,000,000.00	49,978,000.00	49,977,958.33	41.67
93114EC47	Walmart Inc.	5.362	99.9560	03/04/2024	32,000,000.00	31,985,920.00	31,985,893.33	26.67
93114EC47	Walmart Inc.	5.362	99.9560	03/04/2024	50,000,000.00	49,978,000.00	49,977,958.33	41.67
89233GC53	Toyota Motor Credit Corporation	5.522	99.9399	03/05/2024	50,000,000.00	49,969,944.44	49,969,944.44	0.00
06054NC58	BofA Securities, Inc.	5.563	99.9394	03/05/2024	25,000,000.00	24,984,861.11	24,984,861.11	0.00
64105GC77	Nestle Capital Corporation	5.322	99.9125	03/07/2024	50,000,000.00	49,956,250.00	49,956,250.00	0.00
63763PCF4	National Securities Clearing Corporation	5.583	99.7881	03/15/2024	50,000,000.00	49,894,027.78	49,894,027.78	0.00
46640PCR2	J.P. Morgan Securities LLC	5.782	99.6280	03/25/2024	50,000,000.00	49,814,000.00	49,814,000.00	0.00
63763PCS6	National Securities Clearing Corporation	5.371	99.6326	03/26/2024	25,000,000.00	24,908,159.72	24,908,159.72	0.00
77119LDS5	Roche Holdings, Inc.	5.350	99.1833	04/26/2024	50,000,000.00	49,591,666.67	49,591,666.67	0.00
59515ME19	Microsoft Corporation	5.503	99.0918	05/01/2024	25,000,000.00	24,772,944.45	24,772,944.45	0.00
59515ME68	Microsoft Corporation	5.515	99.0155	05/06/2024	36,800,000.00	36,437,704.00	36,437,704.00	0.00
24422LE66	John Deere Capital Corporation	5.414	99.0265	05/06/2024	50,000,000.00	49,513,250.00	49,513,250.00	0.00
24422LE66	John Deere Capital Corporation	5.414	99.0265	05/06/2024	25,000,000.00	24,756,625.00	24,756,625.00	0.00
59515ME84	Microsoft Corporation	5.379	99.0027	05/08/2024	15,000,000.00	14,850,400.00	14,850,400.00	0.00
59515ME84	Microsoft Corporation	5.379	99.0027	05/08/2024	50,000,000.00	49,501,333.33	49,501,333.33	0.00
59515ME84	Microsoft Corporation	5.379	99.0027	05/08/2024	35,000,000.00	34,650,933.33	34,650,933.33	0.00
59515ME92	Microsoft Corporation	5.369	98.9899	05/09/2024	50,000,000.00	49,494,958.34	49,494,958.34	0.00
59515ME92	Microsoft Corporation	5.369	98.9899	05/09/2024	50,000,000.00	49,494,958.34	49,494,958.34	0.00
89233GE93	Toyota Motor Credit Corporation	5.406	98.9842	05/09/2024	20,000,000.00	19,796,833.34	19,796,833.34	0.00
24422LE90	John Deere Capital Corporation	5.405	98.9842	05/09/2024	30,000,000.00	29,695,250.00	29,695,250.00	0.00
63763PEA3	National Securities Clearing Corporation	5.431	98.9636	05/10/2024	25,000,000.00	24,740,902.78	24,740,902.78	0.00
63763PEA3	National Securities Clearing Corporation	5.431	98.9636	05/10/2024	50,000,000.00	49,481,805.56	49,481,805.56	0.00
59515MEA9	Microsoft Corporation	5.476	98.9617	05/10/2024	50,000,000.00	49,480,833.33	49,480,833.33	0.00
59515MED3	Microsoft Corporation	5.508	98.9131	05/13/2024	50,000,000.00	49,456,555.56	49,456,555.56	0.00
24422LED1	John Deere Capital Corporation	5.417	98.9233	05/13/2024	50,000,000.00	49,461,625.00	49,461,625.00	0.00
59515MEF8	Microsoft Corporation	5.508	98.8875	05/15/2024	25,000,000.00	24,721,875.00	24,720,833.34	1,041.66
59515MEF8	Microsoft Corporation	5.476	98.8875	05/15/2024	50,000,000.00	49,443,750.00	49,443,750.00	0.00
7426M2EF4	Private Export Funding Corporation	5.349	98.9125	05/15/2024	25,000,000.00	24,728,125.00	24,728,125.00	0.00
59515MEH4	Microsoft Corporation	5.455	98.8621	05/17/2024	50,000,000.00	49,431,055.56	49,431,055.56	0.00
59515MEN1	Microsoft Corporation	5.509	98.7814	05/22/2024	25,000,000.00	24,695,347.22	24,694,777.78	569.44
59515MEN1	Microsoft Corporation	5.495	98.7814	05/22/2024	10,000,000.00	9,878,138.89	9,878,138.89	0.00
7426M4EP8	Private Export Funding Corporation	5.523	98.7688	05/23/2024	25,000,000.00	24,692,208.33	24,692,208.33	0.00
7426M2EV9	Private Export Funding Corporation	5.410	98.6971	05/29/2024	50,000,000.00	49,348,569.45	49,348,569.45	0.00
89233GEV4	Toyota Motor Credit Corporation	5.459	98.6774	05/29/2024	50,000,000.00	49,338,680.56	49,338,680.56	0.00
59515MEX9	Microsoft Corporation	5.499	98.6476	05/31/2024	50,000,000.00	49,323,819.45	49,323,819.45	0.00
59515MF42	Microsoft Corporation	5.402	98.6093	06/04/2024	50,000,000.00	49,304,652.78	49,304,652.78	0.00
59515MF67	Microsoft Corporation	5.369	98.5827	06/06/2024	20,000,000.00	19,716,544.44	19,716,544.44	0.00
59515MF75	Microsoft Corporation	5.498	98.5436	06/07/2024	50,000,000.00	49,271,805.55	49,271,805.55	0.00
7426M2F71	Private Export Funding Corporation	5.339	98.5817	06/07/2024	25,000,000.00	24,645,430.55	24,645,430.55	0.00
46651VET9	J.P. Morgan Securities LLC	5.600	100.0000	06/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
46651VEV4	J.P. Morgan Securities LLC	5.530	100.0000	06/20/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
47816FFR7	Johnson & Johnson, Inc.	5.359	98.3116	06/25/2024	50,000,000.00	49,155,777.78	49,155,777.78	0.00
63763PFU8	National Securities Clearing Corporation	5.629	98.1985	06/28/2024	50,000,000.00	49,099,236.11	49,099,236.11	0.00
7426M2GA3	Private Export Funding Corporation	5.320	98.1078	07/10/2024	25,000,000.00	24,526,944.44	24,526,944.44	0.00
7426M4GB7	Private Export Funding Corporation	5.372	98.0860	07/11/2024	50,000,000.00	49,043,000.00	49,043,000.00	0.00
7426M2GK1	Private Export Funding Corporation	5.281	98.0011	07/19/2024	25,000,000.00	24,500,277.78	24,500,277.78	0.00
7426M2H79	Private Export Funding Corporation	5.163	97.7828	08/07/2024	50,000,000.00	48,891,416.67	48,891,416.67	0.00
46651VEZ5	J.P. Morgan Securities LLC	5.430	100.0000	08/20/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21687AJ38	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH	5.470	97.2668	09/03/2024	25,000,000.00	24,316,708.33	24,316,708.33	0.00
89116EJ61	Toronto Dominion Holdings (U.S.A.), Inc.	5.481	97.2175	09/06/2024	50,000,000.00	48,608,750.00	48,608,750.00	0.00
89116EJD6	Toronto Dominion Holdings (U.S.A.), Inc.	5.321	97.1961	09/13/2024	50,000,000.00	48,598,055.56	48,598,055.56	0.00
46651VEX0	J.P. Morgan Securities LLC	5.250	100.0000	10/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
7426M2LL3	Private Export Funding Corporation	5.160	96.3333	11/20/2024	25,000,000.00	24,083,333.33	24,083,333.33	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
037833BY5	APPLE INC	4.412	96.9414	02/23/2026	10,000,000.00	9,694,140.00	9,782,708.01	(88,568.01)
037833BY5	APPLE INC	4.411	96.9414	02/23/2026	436,000.00	422,664.50	426,530.08	(3,865.58)
594918CG7	MICROSOFT CORP	4.560	96.6714	09/15/2026	14,108,000.00	13,638,401.11	13,721,049.17	(82,648.06)
771196BL5	ROCHE HOLDINGS INC	4.335	93.4704	01/28/2027	3,000,000.00	2,804,112.00	2,840,931.04	(36,819.04)
771196BL5	ROCHE HOLDINGS INC	4.325	93.4704	01/28/2027	3,000,000.00	2,804,112.00	2,841,751.74	(37,639.74)
037833CJ7	APPLE INC	4.528	96.2677	02/09/2027	4,700,000.00	4,524,581.90	4,549,775.24	(25,193.34)
---	---	4.473	96.1659	08/27/2026	35,244,000.00	33,888,011.52	34,162,745.27	(274,733.76)

**MM Fund**  
**MMFUND**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
949921126	ALLSPRING:GOVT MM SEL	5.250	1.0000	02/29/2024	29,000,000.00	29,000,000.00	29,000,000.00	0.00
949921126	ALLSPRING:GOVT MM SEL	5.250	1.0000	02/29/2024	174,000,000.00	174,000,000.00	174,000,000.00	0.00
608919718	FEDERATED HRMS GV O PRMR	5.230	1.0000	02/29/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.250	1.0000	02/29/2024	69,000,000.00	69,000,000.00	69,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.250	1.0000	02/29/2024	20,000,000.00	20,000,000.00	20,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.250	1.0000	02/29/2024	45,000,000.00	45,000,000.00	45,000,000.00	0.00

61747C707	MORG STAN I LQ:GV I	5.220	1.0000	02/29/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
4812CA538	JPMORGAN:US GVT MM EMPWR	5.200	1.0000	02/29/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
85749T517	SS INST INV:US GV MM OPP	5.250	1.0000	02/29/2024	4,000,000.00	4,000,000.00	4,000,000.00	0.00
85749T517	SS INST INV:US GV MM OPP	5.250	1.0000	02/29/2024	175,000,000.00	175,000,000.00	175,000,000.00	0.00
85749T517	SS INST INV:US GV MM OPP	5.250	1.0000	02/29/2024	85,000,000.00	85,000,000.00	85,000,000.00	0.00
69347S	PNC BANK DEPOSIT	---	1.0000	02/29/2024	100,000,000.00	100,000,000.00	100,000,000.00	0.00
4812CA538	JPMORGAN:US GVT MM EMPWR	5.200	1.0000	02/29/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
---	---	<b>5.250</b>	<b>1.0000</b>	<b>02/29/2024</b>	<b>705,000,000.00</b>	<b>705,000,000.00</b>	<b>705,000,000.00</b>	<b>0.00</b>

**Muni**

MUNI		Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
Cusip	Description							
826239FY6	SIERRA CALIF JT CMNTY COLLEGE DIST	0.344	97.8990	08/01/2024	500,000.00	489,495.00	500,000.00	(10,505.00)
826239GH2	SIERRA CALIF JT CMNTY COLLEGE DIST	0.354	97.9680	08/01/2024	720,000.00	705,369.60	720,000.00	(14,630.40)
802498Y55	SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMPI	0.396	98.1190	08/01/2024	1,000,000.00	981,190.00	1,000,000.00	(18,810.00)
93974ETF3	WASHINGTON ST	0.470	98.1340	08/01/2024	14,995,000.00	14,715,193.30	14,995,000.00	(279,806.70)
419792F84	HAWAII ST	0.713	98.1090	08/01/2024	9,000,000.00	8,829,810.00	9,000,000.00	(170,190.00)
074437HA5	BEAUMONT CALIF UNI SCH DIST	0.690	97.8680	08/01/2024	275,000.00	269,137.00	275,000.00	(5,863.00)
987388GU3	YOSEMITE CALIF CMNTY COLLEGE DIST	1.440	98.4440	08/01/2024	700,000.00	689,108.00	700,000.00	(10,892.00)
757710US5	REDONDO BEACH CALIF UNI SCH DIST	1.571	98.4200	08/01/2024	500,000.00	492,100.00	500,000.00	(7,900.00)
93974EYA8	WASHINGTON ST	3.350	99.2800	08/01/2024	13,475,000.00	13,377,980.00	13,475,000.00	(97,020.00)
419792A71	HAWAII ST	0.713	97.4480	10/01/2024	10,000,000.00	9,744,800.00	10,000,000.00	(255,200.00)
419792D37	HAWAII ST	0.713	97.4200	10/01/2024	2,500,000.00	2,435,500.00	2,500,000.00	(64,500.00)
882724XK8	TEXAS ST	0.794	97.5470	10/01/2024	5,810,000.00	5,667,480.70	5,810,000.00	(142,519.30)
419792F92	HAWAII ST	1.033	94.8150	08/01/2025	6,250,000.00	5,925,937.50	6,250,000.00	(324,062.50)
802498Y22	SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMPI	0.669	94.1760	08/01/2025	1,000,000.00	941,760.00	1,000,000.00	(58,240.00)
56781RKT3	MARIN CALIF CMNTY COLLEGE DIST	0.763	94.4610	08/01/2025	1,006,009.60	1,006,009.60	1,006,009.60	(58,990.35)
074437HB3	BEAUMONT CALIF UNI SCH DIST	1.109	94.2400	08/01/2025	500,000.00	471,200.00	500,000.00	(28,800.00)
7994082E8	SAN RAMON VALLEY CALIF UNI SCH DIST	0.967	94.7140	08/01/2025	4,505,000.00	4,266,865.70	4,505,000.00	(238,134.30)
93974EYB6	WASHINGTON ST	3.350	97.8000	08/01/2025	10,065,000.00	9,843,570.00	10,065,000.00	(221,430.00)
419792A89	HAWAII ST	1.033	96.7670	10/01/2025	12,775,000.00	12,361,984.25	13,114,739.23	(752,754.98)
419792D45	HAWAII ST	1.033	94.1960	10/01/2025	3,660,000.00	3,447,573.60	3,660,000.00	(212,426.40)
93974EYC4	WASHINGTON ST	3.370	97.1280	08/01/2026	20,825,000.00	20,226,906.00	20,825,000.00	(598,094.00)
13063D3N6	CALIFORNIA ST	4.847	100.9080	03/01/2027	9,300,000.00	9,384,444.00	9,300,000.00	84,444.00
419792M29	HAWAII ST	4.513	101.6410	10/01/2027	5,000,000.00	5,082,050.00	5,079,705.03	2,344.97
---	---	<b>2.054</b>	<b>97.7201</b>	<b>07/13/2025</b>	<b>134,420,000.00</b>	<b>131,355,464.30</b>	<b>134,839,444.26</b>	<b>(3,483,979.96)</b>

**Mutual Fund**

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

**Non-US Gov**

SUPRANATIONAL		Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
Cusip	Description							
45906M3C3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVI	2.540	99.7809	03/28/2024	3,895,000.00	3,886,466.06	3,894,188.97	(7,722.92)
459516XL9	INTERNATIONAL FINANCE CORP	5.290	98.7190	05/29/2024	50,000,000.00	49,359,500.00	49,354,750.00	4,750.00
459516XL9	INTERNATIONAL FINANCE CORP	5.290	98.7190	05/29/2024	25,000,000.00	24,679,750.00	24,677,375.00	2,375.00
45950VPQ3	INTERNATIONAL FINANCE CORP	0.273	97.5428	08/22/2024	25,000,000.00	24,385,704.75	24,997,306.58	(611,601.83)
45950VQG4	INTERNATIONAL FINANCE CORP	0.484	97.1221	09/23/2024	25,000,000.00	24,280,525.00	24,993,844.43	(713,319.43)
45950KCR9	INTERNATIONAL FINANCE CORP	5.358	97.5861	10/16/2024	25,000,000.00	24,396,525.00	24,398,521.60	(1,996.60)
45950VQL3	INTERNATIONAL FINANCE CORPORATION	0.719	96.8047	10/29/2024	25,000,000.00	24,201,171.00	24,993,635.36	(792,464.36)
459058DX8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVI	5.197	97.9919	11/25/2024	25,000,000.00	24,497,975.00	24,522,916.21	(24,941.21)
459515AH5	INTERNATIONAL FINANCE CORP	4.944	95.5785	01/08/2025	25,000,000.00	23,894,625.00	23,971,881.95	(77,256.95)
45950VRA6	INTERNATIONAL FINANCE CORP	1.099	95.7755	01/21/2025	25,000,000.00	23,943,876.50	24,987,135.49	(1,043,258.99)
459515AX0	INTERNATIONAL FINANCE CORP	4.953	95.3898	01/22/2025	50,000,000.00	47,694,900.00	47,851,791.67	(156,891.67)
45950VSY3	INTERNATIONAL FINANCE CORPORATION	4.644	99.9630	02/26/2026	25,000,000.00	24,990,750.00	25,000,000.00	(9,250.00)
45950VRX6	INTERNATIONAL FINANCE CORP	4.077	97.9775	02/01/2027	25,000,000.00	24,494,380.00	24,948,751.55	(454,371.55)
45950VSW7	INTERNATIONAL FINANCE CORP	4.430	99.8088	02/22/2027	50,000,000.00	49,904,416.50	50,000,000.00	(95,583.50)
45906M4Z1	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVI	5.274	99.8140	02/28/2028	25,000,000.00	24,953,500.00	25,000,000.00	(46,500.00)
---	---	<b>3.897</b>	<b>97.8404</b>	<b>06/19/2025</b>	<b>428,895,000.00</b>	<b>419,564,064.81</b>	<b>423,592,098.82</b>	<b>(4,028,034.01)</b>

**US Gov**

T-BILL		Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
Cusip	Description							
912797JG3	UNITED STATES TREASURY	5.352	99.9414	03/05/2024	50,000,000.00	49,970,722.00	49,970,777.78	(55.78)
912797JG3	UNITED STATES TREASURY	5.342	99.9414	03/05/2024	100,000,000.00	99,941,444.00	99,941,655.55	(211.55)
912797JG3	UNITED STATES TREASURY	5.346	99.9414	03/05/2024	50,000,000.00	49,970,722.00	49,970,805.56	(83.56)
912797JG3	UNITED STATES TREASURY	5.346	99.9414	03/05/2024	50,000,000.00	49,970,722.00	49,970,805.56	(83.56)
912797JG3	UNITED STATES TREASURY	5.352	99.9414	03/05/2024	50,000,000.00	49,970,722.00	49,970,777.78	(55.78)
912797HR1	UNITED STATES TREASURY	5.285	98.7919	05/23/2024	35,000,000.00	34,577,161.15	34,590,072.22	(12,911.07)
912797HR1	UNITED STATES TREASURY	5.275	98.7919	05/23/2024	30,000,000.00	29,637,566.70	29,649,255.83	(11,689.13)
912797JY4	UNITED STATES TREASURY	5.353	98.7216	05/28/2024	50,000,000.00	49,360,778.00	49,367,512.22	(6,734.22)
912797GB7	UNITED STATES TREASURY	5.403	98.1043	07/11/2024	10,000,000.00	9,810,433.30	9,811,680.00	(1,246.70)
912797GK7	UNITED STATES TREASURY	5.463	97.7178	08/08/2024	30,000,000.00	29,315,333.40	29,307,000.00	8,333.40
912797KD8	UNITED STATES TREASURY	5.335	97.4358	08/29/2024	20,000,000.00	19,487,166.60	19,484,552.22	2,614.38
912797KD8	UNITED STATES TREASURY	5.338	97.4358	08/29/2024	20,000,000.00	19,487,166.60	19,484,351.11	2,815.49
---	UNITED STATES TREASURY	<b>5.346</b>	<b>99.3008</b>	<b>04/19/2024</b>	<b>495,000,000.00</b>	<b>491,499,937.75</b>	<b>491,519,245.83</b>	<b>(19,308.08)</b>

**US Gov**

US GOV		Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
Cusip	Description							
91282CBB1	UNITED STATES TREASURY	0.287	99.7969	03/15/2024	50,000,000.00	49,898,437.50	49,999,294.29	(100,856.79)

912828W71	UNITED STATES TREASURY	2.395	99.7344	03/31/2024	30,000,000.00	29,920,312.50	29,993,555.49	(73,242.99)
91282CEG2	UNITED STATES TREASURY	2.358	99.7344	03/31/2024	10,000,000.00	9,973,437.50	9,999,139.07	(25,701.57)
9128286R6	UNITED STATES TREASURY	4.390	99.5000	04/30/2024	25,000,000.00	24,875,000.00	24,915,114.18	(40,114.18)
912828WJ5	UNITED STATES TREASURY	5.256	99.4219	05/15/2024	50,000,000.00	49,710,937.50	49,727,897.97	(16,960.47)
91282CCC3	UNITED STATES TREASURY	4.274	98.9688	05/15/2024	15,000,000.00	14,845,312.50	14,880,316.84	(35,004.34)
912828XT2	UNITED STATES TREASURY	2.567	99.1875	05/31/2024	10,000,000.00	9,918,750.00	9,986,324.58	(67,574.58)
91282CER8	UNITED STATES TREASURY	2.502	99.2969	05/31/2024	20,000,000.00	19,859,375.00	19,999,902.74	(140,527.74)
91282CER8	UNITED STATES TREASURY	2.563	99.2969	05/31/2024	20,000,000.00	19,859,375.00	19,996,980.95	(137,605.95)
91282CCG4	UNITED STATES TREASURY	5.185	98.5469	06/15/2024	10,000,000.00	9,854,687.50	9,862,495.82	(7,808.32)
912828XX3	UNITED STATES TREASURY	3.217	98.8906	06/30/2024	10,000,000.00	9,889,062.50	9,961,276.36	(72,213.86)
912828XX3	UNITED STATES TREASURY	2.558	98.8906	06/30/2024	25,000,000.00	24,722,656.25	24,955,222.04	(232,565.79)
912828D56	UNITED STATES TREASURY	5.503	98.6875	08/15/2024	50,000,000.00	49,343,750.00	49,311,302.73	32,447.27
912828D56	UNITED STATES TREASURY	5.508	98.6875	08/15/2024	5,000,000.00	4,934,375.00	4,931,029.29	3,345.71
91282CFG1	UNITED STATES TREASURY	5.441	98.9844	08/31/2024	25,000,000.00	24,746,093.75	24,736,336.62	9,757.13
91282CCX7	UNITED STATES TREASURY	0.439	97.4063	09/15/2024	25,000,000.00	24,351,562.50	24,991,355.28	(639,792.78)
91282CCX7	UNITED STATES TREASURY	0.438	97.4063	09/15/2024	25,000,000.00	24,351,562.50	24,991,523.97	(639,961.47)
91282CFN6	UNITED STATES TREASURY	4.215	99.4219	09/30/2024	25,000,000.00	24,855,468.75	25,004,837.39	(149,368.64)
91282CFN6	UNITED STATES TREASURY	5.439	99.4219	09/30/2024	70,000,000.00	69,595,312.50	69,531,982.42	63,330.08
91282CDB4	UNITED STATES TREASURY	0.754	97.1875	10/15/2024	25,000,000.00	24,296,875.00	24,980,185.64	(683,310.64)
91282CDB4	UNITED STATES TREASURY	5.362	97.1875	10/15/2024	25,000,000.00	24,296,875.00	24,288,468.07	8,406.93
912828YM6	UNITED STATES TREASURY	5.531	97.5781	10/31/2024	10,000,000.00	9,757,812.50	9,753,941.02	3,871.48
91282CFQ9	UNITED STATES TREASURY	5.443	99.4375	10/31/2024	50,000,000.00	49,718,750.00	49,657,919.52	60,830.48
91282CFQ9	UNITED STATES TREASURY	5.313	99.4375	10/31/2024	15,000,000.00	14,915,625.00	14,909,212.73	6,412.27
912828G38	UNITED STATES TREASURY	4.921	97.9688	11/15/2024	50,000,000.00	48,984,375.00	49,085,317.17	(100,942.17)
912828YV6	UNITED STATES TREASURY	1.747	97.2969	11/30/2024	25,000,000.00	24,324,218.75	24,955,145.09	(630,926.34)
91282CGG0	UNITED STATES TREASURY	4.754	99.1250	01/31/2025	15,000,000.00	14,868,750.00	14,916,314.71	(47,564.71)
912828ZC7	UNITED STATES TREASURY	0.540	96.2031	02/28/2025	10,000,000.00	9,620,312.50	10,057,697.23	(437,384.73)
912828ZF0	UNITED STATES TREASURY	0.647	95.2969	03/31/2025	25,000,000.00	23,824,218.75	24,960,895.57	(1,136,676.82)
912828ZF0	UNITED STATES TREASURY	0.619	95.2969	03/31/2025	25,000,000.00	23,824,218.75	24,968,141.06	(1,143,922.31)
91282CEH0	UNITED STATES TREASURY	2.647	97.4219	04/15/2025	10,000,000.00	9,742,187.50	9,997,655.54	(255,468.04)
912828ZL7	UNITED STATES TREASURY	0.445	94.8594	04/30/2025	15,000,000.00	14,228,906.25	14,987,915.52	(759,009.27)
9128284R8	UNITED STATES TREASURY	2.799	97.5313	05/31/2025	15,000,000.00	14,629,687.50	15,013,501.50	(383,814.00)
91282CAB7	UNITED STATES TREASURY	0.675	93.7656	07/31/2025	25,000,000.00	23,441,406.25	24,851,809.99	(1,410,403.74)
91282CAM3	UNITED STATES TREASURY	0.815	93.1563	09/30/2025	25,000,000.00	23,289,062.50	24,780,554.84	(1,491,492.34)
91282CAM3	UNITED STATES TREASURY	0.950	93.1563	09/30/2025	25,000,000.00	23,289,062.50	24,728,733.69	(1,439,671.19)
91282CBC4	UNITED STATES TREASURY	0.700	92.5000	12/31/2025	25,000,000.00	23,125,000.00	24,853,411.15	(1,728,411.15)
91282CBH3	UNITED STATES TREASURY	2.447	92.2031	01/31/2026	15,000,000.00	13,830,468.75	14,434,282.75	(603,814.00)
91282CBH3	UNITED STATES TREASURY	0.586	92.2031	01/31/2026	10,000,000.00	9,220,312.50	9,960,143.91	(739,831.41)
91282CBH3	UNITED STATES TREASURY	0.593	92.2031	01/31/2026	10,000,000.00	9,220,312.50	9,958,817.67	(738,505.17)
912828P46	UNITED STATES TREASURY	0.799	94.3906	02/15/2026	10,000,000.00	9,439,062.50	10,158,505.34	(719,442.84)
912828P46	UNITED STATES TREASURY	0.670	94.3906	02/15/2026	10,000,000.00	9,439,062.50	10,183,947.52	(744,885.02)
91282CBQ3	UNITED STATES TREASURY	0.591	92.1875	02/28/2026	20,000,000.00	18,437,500.00	19,964,231.47	(1,526,731.47)
91282CBT7	UNITED STATES TREASURY	0.715	92.4531	03/31/2026	25,000,000.00	23,113,281.25	25,017,916.42	(1,904,635.17)
91282CCJ8	UNITED STATES TREASURY	0.882	92.0000	06/30/2026	20,000,000.00	18,400,000.00	19,996,813.67	(1,596,813.67)
91282CCJ8	UNITED STATES TREASURY	0.906	92.0000	06/30/2026	35,000,000.00	32,200,000.00	34,975,136.66	(2,775,136.66)
91282CCW9	UNITED STATES TREASURY	0.832	91.2031	08/31/2026	25,000,000.00	22,800,781.25	24,950,208.13	(2,149,426.88)
91282CCW9	UNITED STATES TREASURY	0.902	91.2031	08/31/2026	25,000,000.00	22,800,781.25	24,907,475.31	(2,106,694.06)
91282CCZ2	UNITED STATES TREASURY	0.982	91.3125	09/30/2026	20,000,000.00	18,262,500.00	19,946,205.41	(1,683,705.41)
91282CCZ2	UNITED STATES TREASURY	2.540	91.3125	09/30/2026	15,000,000.00	13,696,875.00	14,394,390.32	(697,515.32)
91282CDG3	UNITED STATES TREASURY	2.884	91.6563	10/31/2026	10,000,000.00	9,165,625.00	9,563,437.98	(397,812.98)
912810EY0	UNITED STATES TREASURY	4.205	104.8750	11/15/2026	25,000,000.00	26,218,750.00	26,412,576.77	(193,826.77)
91282CDK4	UNITED STATES TREASURY	4.099	91.7656	11/30/2026	25,000,000.00	22,941,406.25	23,211,929.35	(270,523.10)
912810EZ7	UNITED STATES TREASURY	3.048	105.8750	02/15/2027	15,000,000.00	15,881,250.00	16,471,539.47	(590,289.47)
91282CEF4	UNITED STATES TREASURY	2.502	94.5625	03/31/2027	25,000,000.00	23,640,625.00	24,998,796.68	(1,358,171.68)
91282CEF4	UNITED STATES TREASURY	2.503	94.5625	03/31/2027	25,000,000.00	23,640,625.00	24,997,593.36	(1,356,968.36)
912828ZS2	UNITED STATES TREASURY	2.845	88.3125	05/31/2027	20,000,000.00	17,662,500.00	18,589,859.15	(927,359.15)
91282CEW7	UNITED STATES TREASURY	3.109	96.5000	06/30/2027	15,000,000.00	14,475,000.00	15,064,699.66	(589,699.66)
91282CEW7	UNITED STATES TREASURY	3.213	96.5000	06/30/2027	15,000,000.00	14,475,000.00	15,016,906.78	(541,906.78)
912810FA1	UNITED STATES TREASURY	3.247	106.0313	08/15/2027	15,000,000.00	15,904,687.50	16,486,251.81	(581,564.31)
912810FA1	UNITED STATES TREASURY	3.483	106.0313	08/15/2027	15,000,000.00	15,904,687.50	16,366,025.13	(461,337.63)
91282CFH9	UNITED STATES TREASURY	3.269	95.9688	08/31/2027	5,000,000.00	4,798,437.50	4,976,898.15	(178,460.65)
912810FB9	UNITED STATES TREASURY	4.003	105.7656	11/15/2027	15,000,000.00	15,864,843.75	16,060,137.36	(195,293.61)
91282CFZ9	UNITED STATES TREASURY	3.840	98.3438	11/30/2027	15,000,000.00	14,751,562.50	15,017,350.96	(265,788.46)
91282CFZ9	UNITED STATES TREASURY	4.048	98.3438	11/30/2027	25,000,000.00	24,585,937.50	24,852,643.09	(266,705.59)
91282CHK0	UNITED STATES TREASURY	4.125	98.7969	06/30/2028	25,000,000.00	24,699,218.75	24,879,078.36	(179,859.61)

---	UNITED STATES TREASURY	2.847	97.0253	08/15/2025	1,445,000,000.00	1,401,153,906.25	1,441,336,506.71	(40,182,600.46)
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Summary

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
---	---	4.255	92.8778	06/03/2025	14,874,399,928.41	14,608,618,310.59	14,801,110,513.66	(192,492,203.07)



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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[WWW.COUNTYTREASURER.ORG](http://WWW.COUNTYTREASURER.ORG)



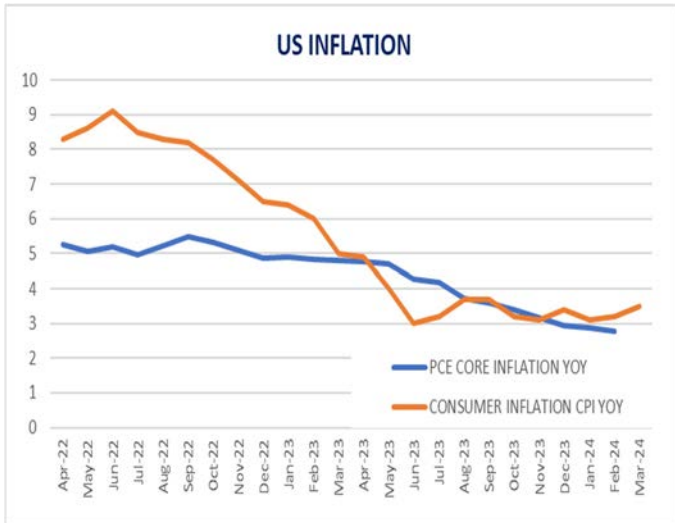
**TREASURER-TAX COLLECTOR'S  
POOLED INVESTMENT FUND**

**MARCH 2024 REPORT**

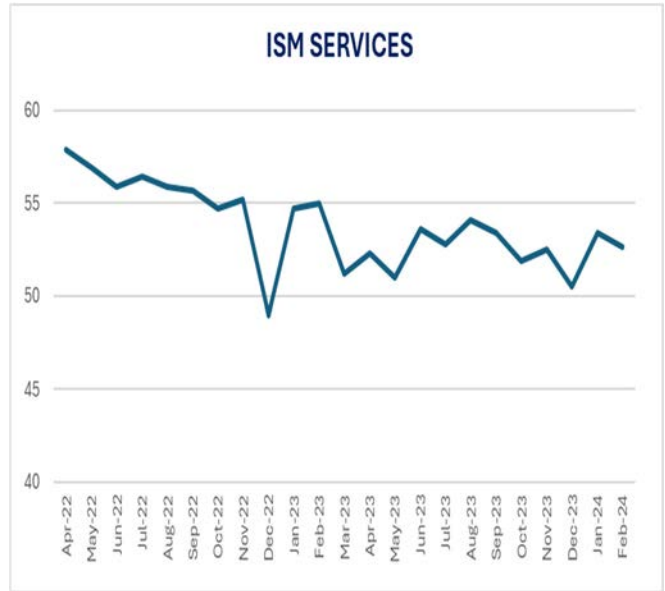
# US Economy Showing Surprising Resilience

March 2024 saw economic strength with many indicators coming in stronger than expected. As the Federal Reserve (FED) fights persistent inflation with higher rates, strength in the economy sustains their resolve.

Of particular interest is the labor market. The Total Nonfarm Payrolls increased 275,000 for the month. Job growth was broad based with private education & health care, leisure & hospitality and trade & transportation leading the private sector, alongside another strong gain in government. The Unemployment Rate increased to a two-year high of 3.9%, which appears concerning. Details within the report, however, showed the increase was driven by more people entering the labor force. The US Average Hourly Earnings rose a softer-than-expected 0.1% over the month, with the year-over-year rate ticking down to 4.3%. The growing labor market, gains in hiring, albeit at a slower pace, and slowing wage growth, seem to be the very type of labor market softening that the Federal Reserve wants to see.



Other economic highlights included the headline ISM services index, which expanded for a 14<sup>th</sup> consecutive month, albeit at a slower pace. Readings above 50 indicated growth. Also, the quarterly GDP number was raised to a 3.4% annualized rate from the previous 3.2% estimate. Among the revisions, nonresidential spending growth jumped to 3.7% from 2.4% on upward revisions to private nonresidential construction outlays.



In housing, single-family starts have steadily trended higher over the past year. The gains from single-family projects are only somewhat offset by a decrease in multifamily development. Softening apartment market conditions and tighter construction lending are limiting investment in multifamily building. In Riverside County, home prices rose 4.6% to \$640,000 from a year ago even as the number of homes sold dropped 8.8% over the same time period.

These bright spots in the economy provide the FED with comfort to hold higher rates longer. Indeed, at the end of the month, Fed Funds Futures traders suggest they expect less aggressive cutting by the FED through the rest of the year than they did at the end of February. Higher rates drive bigger returns on investments like those in the Treasurer-Tax Collector’s Pooled Investment Fund.

In Treasury trading, the 2-year Treasury began the month at a yield of 4.54% and ended the month at a yield of 4.62%. The 5-year Treasury began the month at a yield of 4.16% and ended the month at a yield of 4.21%. Stocks rose with the Dow Jones Industrial Average beginning the month at 39,100 and ended the month at 39,800.

Matt Jennings

Treasurer-Tax Collector



# Treasurer Tax-Collector Statement



## PORTFOLIO SUMMARY

Month End Values \$ are  
Expressed in 000,000

	Mar-24	Sep-23	Mar-23
Principal Value	15,291.09	13,886.00	13,533.09
Market Value*	15,162.65	13,630.77	13,329.73
Book Value*	15,343.96	13,932.05	13,573.74
Unrealized Gain/Loss*	-181.31	-301.28	-244.01
Paper Gain or Loss %	-1.182%	-2.162%	-1.798%
Yield	4.34	4.07	3.48
WAM (Yrs)	1.23	1.31	1.27

\* Market values do not include accrued interest.

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

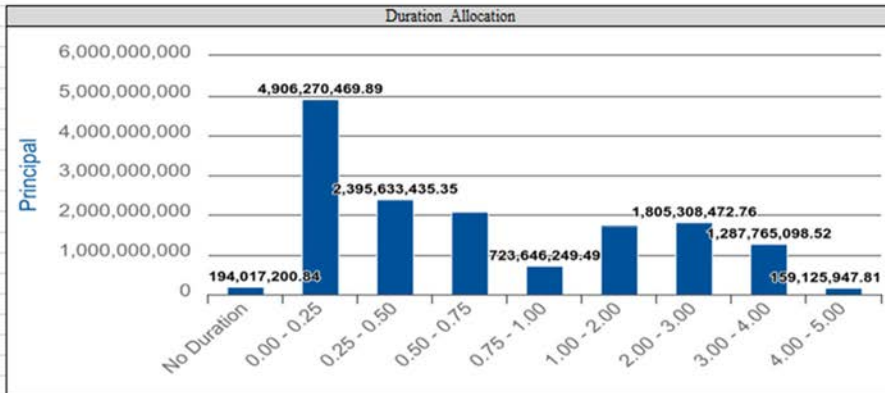
\* Unrealized Gain/Loss is Market Value - Book Value

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

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

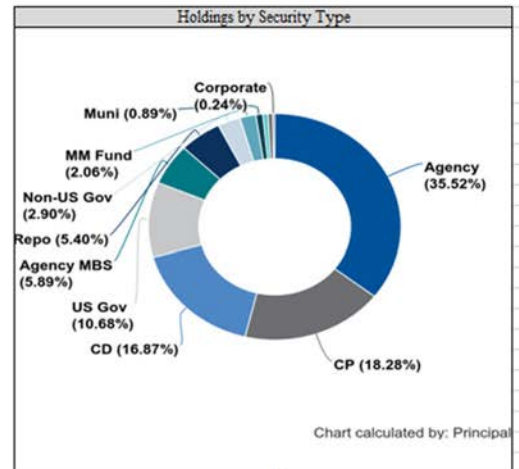
Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California Government Code 53646.

# TPIF STATS



Rating	Market Value
AAA	7,194,540,885.63
AA+	6,918,311.95
AA	68,147,572.05
NA	1,293,597,202.44
NR	92,170,772.50
A-1+	6,626,255,754.08

Security Type Category	Days to Final Maturity	Par Value	Market Price	Yield	Principal
Corporate	855	38,544,000.00	96.3496	4.508	37,288,866.52
Mutual Fund	---	93,213,169.12	1.0086	4.880	94,017,200.84
Agency CMO	518	102,143,901.37	97.7363	5.081	99,342,862.89
Muni	468	134,420,000.00	97.9689	2.056	135,354,965.00
MM Fund	0	315,015,740.17	1.0000	5.245	315,015,740.17
Non-US Gov	502	450,000,000.00	98.2270	3.997	443,994,341.67
Repo	1	825,000,000.00	100.0000	5.307	825,000,000.00
Agency MBS	1256	920,801,507.74	97.2900	4.519	900,959,812.38
US Gov	480	1,650,000,000.00	97.2935	3.370	1,633,740,387.32
CD	163	2,580,000,000.00	100.0003	5.445	2,580,013,791.91
CP	63	2,835,880,000.00	99.2475	5.393	2,795,256,788.35
Agency	719	5,467,032,250.00	97.3508	3.401	5,431,106,687.29
<b>Total</b>	<b>448</b>	<b>15,412,050,568.40</b>	<b>95.7544</b>	<b>4.335</b>	<b>15,291,091,444.34</b>



# PORTFOLIO CASHFLOWS

Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matured Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
04/2024					111.55		
04/2024	3,131.00	2,100.00	1,031.00		1,142.55	2,210.92	
05/2024	2,300.00	3,075.25	(775.25)		367.30	1,776.73	
06/2024	2,100.00	2,300.00	(200.00)		167.30	993.38	
07/2024	1,200.00	2,300.00	(1,100.00)	932.70	0.00	777.86	
08/2024	1,700.00	2,000.00	(300.00)	300.00	0.00	595.85	
09/2024	2,300.00	1,900.00	400.00		400.00	847.44	
10/2024	2,691.73	3,100.00	(408.27)	8.27	0.00	860.11	
11/2024	2,200.00	2,050.00	150.00		150.00	704.84	
12/2024	3,082.00	1,933.00	1,149.00		1,299.00	666.65	
01/2025	1,905.00	3,521.06	(1,616.06)	317.06	0.00	833.50	
02/2025	2,106.00	2,756.00	(650.00)	650.00	0.00	384.60	
03/2025	3,334.00	3,227.00	107.00		107.00	246.86	
<b>TOTALS</b>	<b>28,049.73</b>	<b>30,262.31</b>	<b>(2,212.58)</b>	<b>2,208.03</b>	<b>3,744.70</b>	<b>10,898.75</b>	<b>13,412.44</b>
				<b>14.14%</b>		<b>69.77%</b>	<b>85.86%</b>

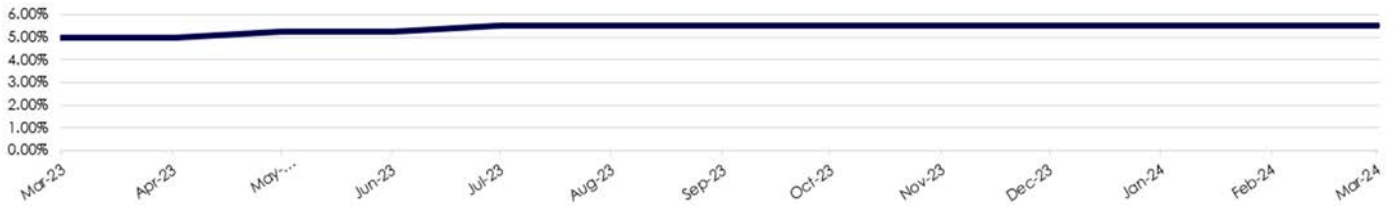
\*Values listed in Cash Flow table are in millions

# FIXED INCOME MARKETS

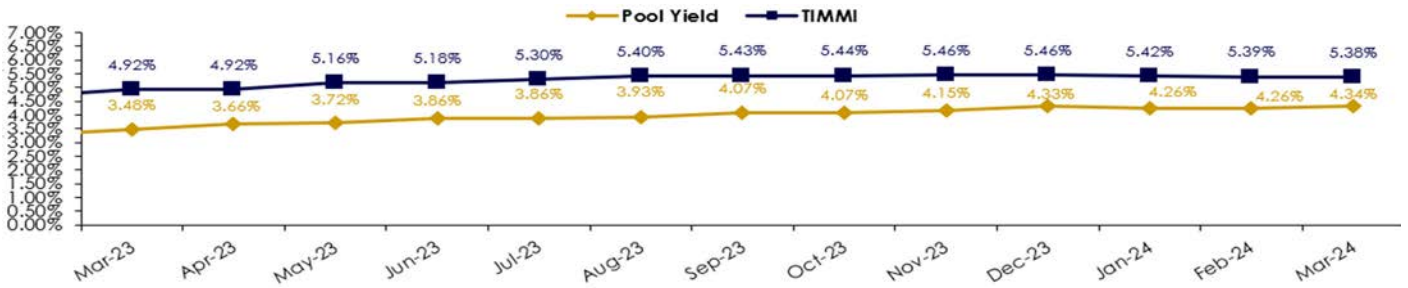
## FED FUNDS UPPER LIMIT RATE

Fed Fund Rate: 5.25% to 5.50%

Next FOMC Scheduled Meeting: 05/1/2024



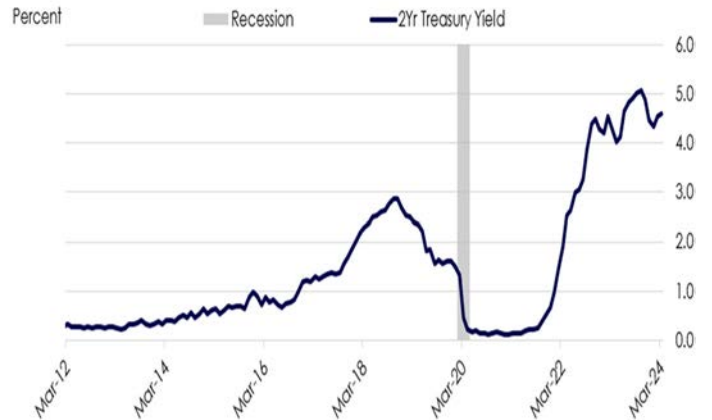
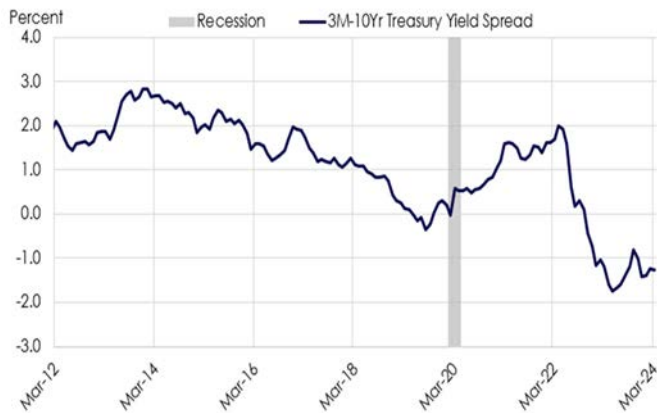
## TIMMI



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

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

## US Treasury Market



US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
03/28/2024 - 03/01/2024	0.04	0.11	0.09	0.05	0.08	0.04	0.01	0.01
03/28/2024	5.46	5.38	5.03	4.59	4.40	4.21	4.20	4.34
03/01/2024	5.42	5.27	4.94	4.54	4.32	4.17	4.19	4.33



# Compliance Status: Full Compliance

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

Investment Category	GOVERNMENT CODE			COUNTY INVESTMENT POLICY			Actual % of Boon Value
	Maximum Maturity	Authorized % Limit	S&P/ Moody's	Maximum Maturity	Authorized % Limit	S&P/ Moody's	
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	5 YEARS	15%	AA-/Aa3/AA-	0.88%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	10.71%
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	42.06%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	18.34%
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLATERALIZED TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	2 YEAR	20%	A1/P1/F1	16.81%
INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT, INT'L FINANCE CORPORATION, AND INTER-AMERICAN DEVELOPMENT BANK	NA	NA	NA	5 YEARS	20%	AA/Aa/AA	2.90%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	NA	5.38%
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA	0.00%
MEDIUM TERM NOTES (MTNO) CORPORATE NOTES	5 YEARS	30%	A	4 YEARS	20%	A/A2/A	0.24%
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	0.63%
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS <sup>(a)</sup>	20%	AAA/Aaa <sup>(a)</sup>	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	1.40%
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	0.65%

Agency  
AGCY BOND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3133EMVD1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.330	99.9447	04/05/2024	10,000,000.00	9,994,470.00	10,000,000.00	(5,530.00)
3130ALFJ3	FEDERAL HOME LOAN BANKS	0.375	99.9010	04/08/2024	10,000,000.00	9,990,100.00	10,000,000.00	(9,900.00)
3130AVKY7	FEDERAL HOME LOAN BANKS	5.000	99.9853	04/10/2024	15,000,000.00	14,997,795.00	15,000,000.00	(2,205.00)
3135GAGD7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.100	99.9864	04/11/2024	15,000,000.00	14,997,960.00	15,000,000.00	(2,040.00)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.721	99.8694	04/18/2024	10,520,000.00	10,506,260.88	10,519,331.21	(13,070.33)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.580	99.8694	04/18/2024	10,000,000.00	9,986,940.00	10,000,000.00	(13,060.00)
3135GAGQ8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.050	99.9734	04/19/2024	15,000,000.00	14,996,010.00	15,000,000.00	(3,990.00)
3130AVPN6	FEDERAL HOME LOAN BANKS	5.120	99.9682	04/26/2024	10,000,000.00	9,996,820.00	10,000,000.00	(3,180.00)
3134GAWL0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	99.6150	04/29/2024	15,000,000.00	14,942,250.00	15,000,000.00	(57,750.00)
3130AWBC3	FEDERAL HOME LOAN BANKS	5.210	99.9718	05/01/2024	50,000,000.00	49,985,900.00	50,000,000.00	(14,100.00)
3135GA2P5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.356	99.5482	05/03/2024	3,500,000.00	3,484,187.00	3,499,982.36	(15,795.36)
3130AVKR2	FEDERAL HOME LOAN BANKS	5.174	99.9667	05/03/2024	15,000,000.00	14,995,005.00	15,000,000.00	(4,995.00)
3130AW3N8	FEDERAL HOME LOAN BANKS	4.751	99.9190	05/08/2024	15,000,000.00	14,987,850.00	15,000,000.00	(12,150.00)
3130AVM74	FEDERAL HOME LOAN BANKS	4.383	99.8617	05/15/2024	15,000,000.00	14,979,255.00	15,000,000.00	(20,745.00)
3130AVM90	FEDERAL HOME LOAN BANKS	4.388	99.8521	05/15/2024	15,000,000.00	14,977,815.00	14,998,518.70	(20,703.70)
3130AVZU9	FEDERAL HOME LOAN BANKS	4.750	99.9057	05/15/2024	8,000,000.00	7,992,456.00	8,000,000.00	(7,544.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	99.3545	05/17/2024	10,000,000.00	9,935,450.00	10,000,000.00	(64,550.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	99.3545	05/17/2024	10,000,000.00	9,935,450.00	10,000,000.00	(64,550.00)
3130AVKU5	FEDERAL HOME LOAN BANKS	5.104	99.9700	05/17/2024	15,000,000.00	14,995,500.00	15,000,000.00	(4,500.00)
3130AVR46	FEDERAL HOME LOAN BANKS	5.304	99.9863	05/17/2024	25,000,000.00	24,996,575.00	25,000,000.00	(3,425.00)
3130AVLK6	FEDERAL HOME LOAN BANKS	5.054	99.9573	05/21/2024	50,000,000.00	49,978,650.00	50,000,000.00	(21,350.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	99.2672	05/24/2024	10,000,000.00	9,926,720.00	10,000,000.00	(73,280.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	99.2672	05/24/2024	10,000,000.00	9,926,720.00	10,000,000.00	(73,280.00)
3134GVVYX0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	99.1624	06/03/2024	10,000,000.00	9,916,240.00	10,000,000.00	(83,760.00)
3130AX3W6	FEDERAL HOME LOAN BANKS	5.462	99.9926	06/14/2024	15,000,000.00	14,998,890.00	15,000,000.00	(1,110.00)
3133ENYX2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.439	99.5407	06/17/2024	10,000,000.00	9,954,070.00	9,996,176.33	(42,106.33)
3134GXVS0	FEDERAL HOME LOAN MORTGAGE CORP	2.900	99.4416	06/21/2024	10,000,000.00	9,944,160.00	10,000,000.00	(55,840.00)
3134GWR32	FEDERAL HOME LOAN MORTGAGE CORP	0.410	98.8637	06/24/2024	10,000,000.00	9,886,370.00	10,000,000.00	(113,630.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	98.7731	06/28/2024	10,000,000.00	9,877,310.00	10,000,000.00	(122,690.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	98.7731	06/28/2024	15,000,000.00	14,815,965.00	15,000,000.00	(184,035.00)
3130AQ6U2	FEDERAL HOME LOAN BANKS	1.000	98.9567	06/28/2024	25,000,000.00	24,739,175.00	25,000,000.00	(260,825.00)
3134GV3A4	FEDERAL HOME LOAN MORTGAGE CORP	0.500	98.7991	07/01/2024	5,000,000.00	4,939,955.00	5,000,000.00	(60,045.00)
313384ZE2	FEDERAL HOME LOAN BANKS	5.464	98.5468	07/10/2024	10,000,000.00	9,854,680.00	9,856,805.56	(2,125.56)
313384ZE2	FEDERAL HOME LOAN BANKS	5.464	98.5468	07/10/2024	10,000,000.00	9,854,680.00	9,856,805.56	(2,125.56)
3134GV5R5	FEDERAL HOME LOAN MORTGAGE CORP	0.570	98.6457	07/15/2024	5,000,000.00	4,932,285.00	5,000,000.00	(67,715.00)
3134GYFM9	FEDERAL HOME LOAN MORTGAGE CORP	5.050	99.8794	08/01/2024	15,000,000.00	14,981,910.00	15,000,000.00	(18,090.00)
3136G4J38	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.410	98.2212	08/12/2024	15,000,000.00	14,733,180.00	15,000,000.00	(266,820.00)
3130AXCK2	FEDERAL HOME LOAN BANKS	5.507	100.0316	08/12/2024	50,000,000.00	50,015,800.00	50,000,000.00	15,800.00
3133EL4J0	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.882	98.1513	08/19/2024	10,000,000.00	9,815,130.00	9,911,256.47	(96,126.47)
3136G4P31	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.450	98.1439	08/19/2024	3,701,000.00	3,632,305.74	3,701,000.00	(68,694.26)
3135GA4R9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	98.0866	08/23/2024	15,000,000.00	14,712,990.00	15,000,000.00	(287,010.00)
3133EL5S9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.905	97.9633	09/03/2024	10,000,000.00	9,796,330.00	9,901,409.25	(105,079.25)
3130AYEE2	FEDERAL HOME LOAN BANKS	5.082	99.8295	09/09/2024	10,000,000.00	9,982,950.00	9,996,964.75	(14,014.75)
3133EKQA7	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.693	98.5730	09/10/2024	2,064,000.00	2,034,546.72	2,067,429.41	(32,882.69)
3134GWN85	FEDERAL HOME LOAN MORTGAGE CORP	0.450	97.8557	09/10/2024	10,000,000.00	9,785,570.00	10,000,000.00	(214,430.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	97.8342	09/10/2024	10,000,000.00	9,783,420.00	10,000,000.00	(216,580.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	97.8342	09/10/2024	10,000,000.00	9,783,420.00	10,000,000.00	(216,580.00)
3134GWN44	FEDERAL HOME LOAN MORTGAGE CORP	0.450	97.8427	09/11/2024	10,000,000.00	9,784,270.00	10,000,000.00	(215,730.00)
3130ATVD6	FEDERAL HOME LOAN BANKS	5.479	99.7718	09/13/2024	46,405,000.00	46,299,103.79	46,282,112.69	16,991.10
3136G43H4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.400	97.7715	09/16/2024	10,000,000.00	9,777,150.00	10,000,000.00	(222,850.00)
3133EKP75	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.671	98.2971	09/17/2024	6,128,000.00	6,023,646.29	6,126,054.72	(102,408.43)
3130AXE38	FEDERAL HOME LOAN BANKS	5.533	100.0548	09/20/2024	35,000,000.00	35,019,180.00	34,994,883.85	24,296.15
3134GXVM3	FEDERAL HOME LOAN MORTGAGE CORP	3.001	98.8774	09/23/2024	15,000,000.00	14,831,610.00	15,000,000.00	(168,390.00)
3130AXX88	FEDERAL HOME LOAN BANKS	0.500	97.6585	09/27/2024	10,000,000.00	9,765,850.00	10,000,000.00	(234,150.00)
3130ALTH7	FEDERAL HOME LOAN BANKS	0.510	97.6274	09/30/2024	25,000,000.00	24,406,850.00	25,000,000.00	(593,150.00)
3130APBH7	FEDERAL HOME LOAN BANKS	0.590	97.6564	09/30/2024	20,000,000.00	19,531,280.00	19,998,007.30	(466,727.30)
3133EPYB5	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.362	100.0776	10/10/2024	25,553,000.00	25,572,829.13	25,569,816.77	3,012.36
3130AXL71	FEDERAL HOME LOAN BANKS	5.451	100.0781	10/11/2024	55,000,000.00	55,042,955.00	55,013,871.88	29,083.13
3130AXL71	FEDERAL HOME LOAN BANKS	5.336	100.0781	10/11/2024	75,000,000.00	75,058,575.00	75,060,830.52	(2,255.52)
3133EPZG3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.620	100.0125	10/23/2024	10,000,000.00	10,001,250.00	10,000,000.00	1,250.00
3130ARMT5	FEDERAL HOME LOAN BANKS	2.838	98.5995	10/25/2024	10,000,000.00	9,859,950.00	9,997,957.24	(138,007.24)
3130AXZM3	FEDERAL HOME LOAN BANKS	5.131	99.8900	11/01/2024	50,000,000.00	49,945,000.00	50,000,000.00	(55,000.00)
3135G06E8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	96.9913	11/18/2024	10,000,000.00	9,699,130.00	10,000,000.00	(300,870.00)
3130AXV70	FEDERAL HOME LOAN BANKS	5.271	99.9718	11/20/2024	5,000,000.00	4,998,590.00	4,999,359.89	(769.89)
3130ALF25	FEDERAL HOME LOAN BANKS	0.400	96.8964	11/26/2024	5,000,000.00	4,844,820.00	5,000,000.00	(155,180.00)
3130AXYT9	FEDERAL HOME LOAN BANKS	5.300	99.9027	12/06/2024	9,410,000.00	9,400,844.07	9,410,000.00	(9,155.93)
3130AK3T1	FEDERAL HOME LOAN BANKS	0.500	96.8075	12/09/2024	10,000,000.00	9,680,750.00	10,000,000.00	(319,250.00)
3133ENGN4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.970	97.0945	12/09/2024	10,000,000.00	9,709,450.00	10,000,000.00	(290,550.00)
3135GAKL4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.320	99.9136	12/10/2024	10,000,000.00	9,991,360.00	10,000,000.00	(8,640.00)
3135GAKL4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.320	99.9136	12/10/2024	50,000,000.00	49,956,800.00	50,000,000.00	(43,200.00)
3130ANRB8	FEDERAL HOME LOAN BANKS	0.553	96.7369	12/17/2024	10,000,000.00	9,673,690.00	9,999,780.96	(326,090.96)
3133EMPL5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.339	96.5252	12/23/2024	10,000,000.00	9,652,520.00	9,998,628.73	(346,108.73)
3133EMPL5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	96.5252	12/23/2024	5,000,000.00	4,826,260.00	5,000,000.00	(173,740.00)
3133EMPL5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	96.5252	12/23/2024	15,000,000.00	14,478,780.00	15,000,000.00	(521,220.00)
3133ENKS8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.202	96.9524	01/06/2025	5,000,000.00	4,847,620.00	4,997,112.74	(149,492.74)
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.098	97.3117	01/07/2025	10,000,000.00	9,731,170.00	10,039,649.59	(308,479.59)
3130AY3H7	FEDERAL HOME LOAN BANKS	5.454	99.9642	01/08/2025	4,955,000.00	4,953,226.11	4,955,000.00	(1,773.89)
3135GALA7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.300	99.9069	01/08/2025	10,000,000.00	9,990,690.00	10,000,000.00	(9,310.00)
3135GALB5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.300	99.8948	01/08/2025	10,000,000.00	9,989,480.00	10,000,000.00	(10,520.00)
3130B0FE4	FEDERAL HOME LOAN BANKS	5.093	99.8845	01/08/2025	50,000,000.00	49,942,250.00	50,000,000.00	(57,750.00)
3130B0FE4	FEDERAL HOME LOAN BANKS	5.093	99.8845	01/08/2025	50,000,000.00	49,942,250.00	50,000,000.00	(57,750.00)
3130B0FP9	FEDERAL HOME LOAN BANKS	5.049	99.8515	01/08/2025	25,000,000.00	24,962,875.00	25,000,000.00	(37,125.00)
3134GWET9	FEDERAL HOME LOAN MORTGAGE CORP	0.510	96.2122	01/29/2025	15,000,000.00	14,431,830.00	15,000,000.00	(568,170.00)
3130AYWB8	FEDERAL HOME LOAN BANKS	5.250	99.8485	02/07/2025	10,000,000.00	9,984,850.00	10,000,000.00	(15,150.00)
3130AYWS1	FEDERAL HOME LOAN BANKS	5.020	99.7136	02/13/2025	25,000,000.00	24,928,400.00	25,000,000.00	(71,600.00)

3133ENPY0	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	97.0241	02/25/2025	5,000,000.00	4,851,205.00	4,999,397.81	(148,192.81)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.512	95.8418	03/03/2025	10,000,000.00	9,584,180.00	9,997,123.11	(412,943.11)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.480	95.8418	03/03/2025	5,000,000.00	4,792,090.00	5,000,000.00	(207,910.00)
3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	97.2381	03/14/2025	5,000,000.00	4,861,905.00	5,000,000.00	(138,095.00)
3130AR4G3	FEDERAL HOME LOAN BANKS	4.264	97.3585	03/14/2025	3,500,000.00	3,407,547.50	3,436,215.99	(28,668.49)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.688	95.8322	03/17/2025	15,000,000.00	14,374,830.00	14,994,576.18	(619,746.18)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	95.8322	03/17/2025	25,000,000.00	23,958,050.00	24,987,829.79	(1,029,779.79)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	95.8078	03/24/2025	10,000,000.00	9,580,780.00	10,000,000.00	(419,220.00)
3134GWT22	FEDERAL HOME LOAN MORTGAGE CORP	0.475	95.5955	03/24/2025	15,000,000.00	14,339,325.00	15,000,000.00	(660,675.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	95.7267	03/25/2025	10,000,000.00	9,572,670.00	10,000,000.00	(427,330.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	95.7267	03/25/2025	10,000,000.00	9,572,670.00	10,000,000.00	(427,330.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	95.7267	03/25/2025	10,000,000.00	9,572,670.00	10,000,000.00	(427,330.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	97.0842	03/25/2025	5,000,000.00	4,854,210.00	5,000,000.00	(145,790.00)
3134GWP26	FEDERAL HOME LOAN MORTGAGE CORP	0.500	95.5765	03/28/2025	10,000,000.00	9,557,650.00	10,000,000.00	(442,350.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	95.7358	04/01/2025	10,000,000.00	9,573,580.00	10,000,000.00	(426,420.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	95.7358	04/01/2025	10,000,000.00	9,573,580.00	10,000,000.00	(426,420.00)
3133EPT39	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.217	99.7772	04/03/2025	20,000,000.00	19,955,440.00	20,000,000.00	(44,560.00)
3130ALWL4	FEDERAL HOME LOAN BANKS	0.720	95.6773	04/08/2025	15,000,000.00	14,351,595.00	15,000,000.00	(648,405.00)
3130ALDX9	FEDERAL HOME LOAN BANKS	0.500	94.9796	05/23/2025	14,750,000.00	14,009,491.00	14,750,000.00	(740,509.00)
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	95.2143	05/27/2025	10,000,000.00	9,521,430.00	10,000,000.00	(478,570.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	95.1825	05/28/2025	5,000,000.00	4,759,125.00	5,000,000.00	(240,875.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	95.1825	05/28/2025	10,000,000.00	9,518,250.00	10,000,000.00	(481,750.00)
3134GVB31	FEDERAL HOME LOAN MORTGAGE CORP	0.760	95.2047	05/28/2025	15,000,000.00	14,280,705.00	14,998,259.77	(717,554.77)
3130ARSC6	FEDERAL HOME LOAN BANKS	2.900	97.5960	05/29/2025	10,000,000.00	9,759,600.00	10,000,000.00	(240,400.00)
3134GVE95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	94.9694	06/09/2025	15,000,000.00	14,245,410.00	15,000,000.00	(754,590.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.680	95.0090	06/10/2025	5,025,000.00	4,774,202.25	5,025,000.00	(250,797.75)
3134GWP91	FEDERAL HOME LOAN MORTGAGE CORP	0.500	94.7437	06/16/2025	5,000,000.00	4,737,185.00	5,000,000.00	(262,815.00)
3130ALHZ0	FEDERAL HOME LOAN BANKS	0.530	94.7582	06/18/2025	10,000,000.00	9,475,820.00	10,000,000.00	(524,180.00)
3135GAAZ4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	94.6722	06/24/2025	10,000,000.00	9,467,220.00	10,000,000.00	(532,780.00)
3134GXRY9	FEDERAL HOME LOAN MORTGAGE CORP	3.560	98.2484	06/27/2025	10,000,000.00	9,824,840.00	10,000,000.00	(175,160.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	94.7902	06/30/2025	5,000,000.00	4,739,510.00	5,000,000.00	(260,490.00)
3130ALU93	FEDERAL HOME LOAN BANKS	0.750	94.9115	06/30/2025	10,000,000.00	9,491,150.00	10,000,000.00	(508,850.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	94.8974	06/30/2025	5,000,000.00	4,744,870.00	5,000,000.00	(255,130.00)
3136G4XR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	94.8325	07/07/2025	14,900,000.00	14,130,042.50	14,900,000.00	(769,957.50)
3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.730	94.7343	07/15/2025	15,000,000.00	14,210,145.00	15,000,000.00	(789,855.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	94.5662	07/29/2025	15,000,000.00	14,184,930.00	15,000,000.00	(815,070.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	94.4396	07/29/2025	10,000,000.00	9,443,960.00	10,000,000.00	(556,040.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	94.4396	07/29/2025	10,000,000.00	9,443,960.00	10,000,000.00	(556,040.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	94.4958	08/04/2025	15,000,000.00	14,174,370.00	15,000,000.00	(825,630.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	94.4958	08/04/2025	10,000,000.00	9,449,580.00	10,000,000.00	(550,420.00)
3133EPAK2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.019	98.7265	08/18/2025	10,000,000.00	9,872,650.00	9,997,856.62	(125,206.62)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	94.1576	08/19/2025	15,000,000.00	14,123,640.00	15,000,000.00	(876,360.00)
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORP	0.625	94.2620	08/19/2025	10,000,000.00	9,426,200.00	10,000,000.00	(573,800.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	94.0992	08/25/2025	5,000,000.00	4,704,960.00	5,000,000.00	(295,040.00)
3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	94.1563	08/26/2025	10,000,000.00	9,415,630.00	10,000,000.00	(584,370.00)
3136G42P9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	94.1801	08/27/2025	5,000,000.00	4,709,005.00	5,000,000.00	(290,995.00)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	94.2136	08/27/2025	8,650,000.00	8,149,476.40	8,650,000.00	(500,523.60)
3134GXKR9	FEDERAL HOME LOAN MORTGAGE CORP	5.339	98.8125	08/28/2025	25,489,000.00	25,186,318.13	25,104,867.05	(81,451.07)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	93.8797	09/15/2025	10,000,000.00	9,387,970.00	10,000,000.00	(612,030.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	93.8797	09/15/2025	15,000,000.00	14,081,955.00	15,000,000.00	(918,045.00)
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	93.6480	09/23/2025	10,000,000.00	9,364,800.00	9,982,179.96	(617,379.96)
3134GWTG1	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.8197	09/30/2025	5,000,000.00	4,690,985.00	5,000,000.00	(309,015.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.580	93.5737	10/20/2025	10,000,000.00	9,357,370.00	10,000,000.00	(642,630.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.587	93.5737	10/20/2025	10,000,000.00	9,357,370.00	9,998,902.89	(641,532.89)
3134GWZV1	FEDERAL HOME LOAN MORTGAGE CORP	1.238	93.6443	10/22/2025	15,000,000.00	14,046,645.00	14,866,169.39	(819,524.39)
3136G45C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.540	93.4334	10/27/2025	10,000,000.00	9,343,340.00	10,000,000.00	(656,660.00)
3134GW3X2	FEDERAL HOME LOAN MORTGAGE CORP	0.625	93.5601	10/27/2025	10,000,000.00	9,356,010.00	10,000,000.00	(643,990.00)
3134GW3Z7	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.5135	10/28/2025	10,000,000.00	9,351,350.00	10,000,000.00	(648,650.00)
3134GW3Y0	FEDERAL HOME LOAN MORTGAGE CORP	0.550	93.4388	10/28/2025	10,000,000.00	9,343,880.00	10,000,000.00	(656,120.00)
3136G46S7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	93.4537	10/28/2025	5,000,000.00	4,672,685.00	5,000,000.00	(327,315.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.5041	10/29/2025	10,000,000.00	9,350,410.00	10,000,000.00	(649,590.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.604	93.5041	10/29/2025	10,000,000.00	9,350,410.00	9,999,368.71	(648,958.71)
3136G46N8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.5041	10/29/2025	5,000,000.00	4,675,205.00	5,000,000.00	(324,795.00)
3135GA2N0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	93.3558	11/04/2025	10,000,000.00	9,335,580.00	10,000,000.00	(664,420.00)
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.573	93.3615	11/07/2025	14,000,000.00	13,070,610.00	13,983,888.71	(913,278.71)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.3556	11/12/2025	5,000,000.00	4,667,780.00	5,000,000.00	(332,220.00)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.3556	11/12/2025	5,000,000.00	4,667,780.00	5,000,000.00	(332,220.00)
3133EPC37	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.764	99.9372	11/13/2025	8,000,000.00	7,994,976.00	8,013,368.37	(18,392.37)
3133EPC37	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.764	99.9372	11/13/2025	16,710,000.00	16,699,506.12	16,737,840.08	(38,333.96)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	93.2466	11/17/2025	10,000,000.00	9,324,660.00	10,000,000.00	(675,340.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	93.2466	11/17/2025	5,000,000.00	4,662,330.00	5,000,000.00	(337,670.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	93.2466	11/17/2025	5,000,000.00	4,662,330.00	5,000,000.00	(337,670.00)
3135GA4P3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	93.3760	11/18/2025	20,000,000.00	18,675,200.00	20,000,000.00	(1,324,800.00)
3135GA3Z2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.2326	11/25/2025	15,000,000.00	13,984,890.00	15,000,000.00	(1,015,110.00)
3133EMLR1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.506	92.8213	12/23/2025	12,430,000.00	11,537,687.59	12,428,708.64	(891,021.05)
3134GXLH1	FEDERAL HOME LOAN MORTGAGE CORP	0.700	93.0842	12/30/2025	10,000,000.00	9,308,420.00	10,000,000.00	(691,580.00)
3134H1NW9	FEDERAL HOME LOAN MORTGAGE CORP	4.900	99.3729	01/06/2026	10,000,000.00	9,937,290.00	10,000,000.00	(62,710.00)
3130AYP59	FEDERAL HOME LOAN BANKS	4.800	99.3668	01/30/2026	10,000,000.00	9,936,680.00	10,000,000.00	(63,320.00)
3130AL2G8	FEDERAL HOME LOAN BANKS	0.615	92.4723	02/18/2026	5,000,000.00	4,623,615.00	4,998,586.24	(374,971.24)
3130ALBX1	FEDERAL HOME LOAN BANKS	0.580	92.3737	02/23/2026	10,000,000.00	9,237,370.00	10,000,000.00	(762,630.00)
3130ALCV4	FEDERAL HOME LOAN BANKS	2.112	92.6683	02/24/2026	25,000,000.00	23,167,075.00	24,383,391.08	(1,216,316.08)
3130AL6K5	FEDERAL HOME LOAN BANKS	0.580	92.3553	02/25/2026	6,000,000.00	5,541,318.00	6,000,000.00	(458,682.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	92.7312	02/25/2026	10,000,000.00	9,273,120.00	10,000,000.00	(726,880.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	92.7312	02/25/2026	15,000,000.00	13,909,680.00	15,000,000.00	(1,090,320.00)
3130ALGR9	FEDERAL HOME LOAN BANKS	0.850	92.8301	02/26/2026	10,000,000.00	9,283,010.00	10,000,000.00	(716,990.00)
3130ALEY6	FEDERAL HOME LOAN BANKS	3.157	92.7272	03/04/2026	16,160,000.00	14,984,715.52	15,472,483.87	(487,768.35)
3130ALHH0	FEDERAL HOME LOAN BANKS	3.040	92.9744	03/05/2026	10,500,000.00	9,762,312.00	10,106,180.79	(343,868.79)
3133EP5K7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.668	99.6431	03/13/2026	10,000,000.00	9,964,310.00	9,968,918.58	(4,608.58)

3130ALEH3	FEDERAL HOME LOAN BANKS	0.700	92.4045	03/16/2026	25,000,000.00	23,101,125.00	25,000,000.00	(1,898,875.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	92.4792	03/18/2026	10,000,000.00	9,247,920.00	10,000,000.00	(752,080.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	92.4792	03/18/2026	10,000,000.00	9,247,920.00	10,000,000.00	(752,080.00)
3130ALHG2	FEDERAL HOME LOAN BANKS	0.750	92.4792	03/18/2026	10,000,000.00	9,247,920.00	10,000,000.00	(752,080.00)
3130ALFW9	FEDERAL HOME LOAN BANKS	0.790	92.5531	03/18/2026	15,000,000.00	13,882,965.00	15,000,000.00	(1,117,035.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.8827	03/23/2026	9,750,000.00	9,056,063.25	9,750,000.00	(693,936.75)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.8827	03/23/2026	9,750,000.00	9,056,063.25	9,750,000.00	(693,936.75)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.8827	03/23/2026	19,500,000.00	18,112,126.50	19,500,000.00	(1,387,873.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	92.8827	03/23/2026	8,921,250.00	8,286,297.87	8,918,455.00	(632,157.13)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.8827	03/23/2026	14,625,000.00	13,584,094.88	14,625,000.00	(1,040,905.13)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.8827	03/23/2026	14,625,000.00	13,584,094.88	14,625,000.00	(1,040,905.13)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.8827	03/23/2026	19,500,000.00	18,112,126.50	19,500,000.00	(1,387,873.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.8827	03/23/2026	9,750,000.00	9,056,063.25	9,750,000.00	(693,936.75)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	92.8827	03/23/2026	19,500,000.00	18,112,126.50	18,774,195.91	(662,069.41)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	92.6202	03/25/2026	10,000,000.00	9,262,020.00	10,000,000.00	(737,980.00)
3133ENUL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.110	96.7311	04/13/2026	10,000,000.00	9,673,110.00	10,000,000.00	(326,890.00)
3133EMZS4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	92.2573	05/18/2026	5,000,000.00	4,612,865.00	5,000,000.00	(387,135.00)
3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP	5.563	99.8119	05/18/2026	15,000,000.00	14,971,785.00	14,944,658.12	27,126.88
3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP	5.640	99.8119	05/18/2026	25,000,000.00	24,952,975.00	24,870,128.94	82,846.06
3130AMN3	FEDERAL HOME LOAN BANKS	1.030	92.4551	05/26/2026	5,000,000.00	4,622,755.00	5,000,000.00	(377,245.00)
3130AMKB7	FEDERAL HOME LOAN BANKS	1.050	92.4954	05/26/2026	15,000,000.00	13,874,310.00	15,000,000.00	(1,125,690.00)
3130AMME9	FEDERAL HOME LOAN BANKS	1.000	92.3946	05/26/2026	10,000,000.00	9,239,460.00	10,000,000.00	(760,540.00)
3130AMS52	FEDERAL HOME LOAN BANKS	1.000	92.2929	06/08/2026	15,000,000.00	13,843,935.00	15,000,000.00	(1,156,065.00)
3130AMM22	FEDERAL HOME LOAN BANKS	1.000	92.2559	06/10/2026	5,000,000.00	4,612,795.00	5,000,000.00	(387,205.00)
3130AMWTS	FEDERAL HOME LOAN BANKS	1.050	92.2590	06/26/2026	15,000,000.00	13,838,850.00	15,000,000.00	(1,161,150.00)
3130AMT69	FEDERAL HOME LOAN BANKS	1.070	92.3013	06/26/2026	10,000,000.00	9,230,130.00	10,000,000.00	(769,870.00)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	97.0640	06/29/2026	5,250,000.00	5,095,860.00	5,250,000.00	(154,140.00)
3130AN3B4	FEDERAL HOME LOAN BANKS	1.020	92.1394	07/06/2026	15,000,000.00	13,820,910.00	15,000,000.00	(1,179,090.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	91.9995	07/13/2026	10,000,000.00	9,199,950.00	10,000,000.00	(800,050.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	91.9995	07/13/2026	10,000,000.00	9,199,950.00	10,000,000.00	(800,050.00)
3130ANSK2	FEDERAL HOME LOAN BANKS	4.366	93.2758	07/20/2026	2,375,000.00	2,215,300.25	2,231,861.32	(16,561.07)
3130AN3R9	FEDERAL HOME LOAN BANKS	1.130	92.2723	07/20/2026	10,000,000.00	9,227,230.00	10,000,000.00	(772,770.00)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.174	96.8396	07/20/2026	10,000,000.00	9,683,960.00	9,994,825.46	(310,865.46)
3130ANBX7	FEDERAL HOME LOAN BANKS	1.000	91.9525	07/22/2026	15,000,000.00	13,792,875.00	15,000,000.00	(1,207,125.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	91.9142	07/27/2026	10,000,000.00	9,191,420.00	10,000,000.00	(808,580.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	91.9142	07/27/2026	15,000,000.00	13,787,130.00	15,000,000.00	(1,212,870.00)
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.629	97.7486	07/27/2026	20,000,000.00	19,549,720.00	20,000,000.00	(450,280.00)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.638	99.7538	07/27/2026	5,000,000.00	4,987,690.00	4,985,646.17	2,043.83
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.590	99.7538	07/27/2026	5,000,000.00	4,987,690.00	4,990,704.04	(3,014.04)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.477	99.7538	07/27/2026	5,000,000.00	4,987,690.00	5,002,638.69	(14,948.69)
3133END80	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.873	96.4857	08/03/2026	10,000,000.00	9,648,570.00	10,027,823.68	(379,253.68)
3130ANFD7	FEDERAL HOME LOAN BANKS	1.000	91.8640	08/05/2026	10,000,000.00	9,186,400.00	10,000,000.00	(813,600.00)
3133EPSW6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.583	99.7945	08/14/2026	15,000,000.00	14,969,175.00	14,972,771.44	(3,596.44)
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	91.7730	08/17/2026	10,000,000.00	9,177,300.00	10,000,000.00	(822,700.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	91.9730	08/20/2026	10,000,000.00	9,197,300.00	10,000,000.00	(802,700.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	91.9730	08/20/2026	10,000,000.00	9,197,300.00	9,869,987.32	(672,687.32)
3130ANMH0	FEDERAL HOME LOAN BANKS	3.132	91.9730	08/20/2026	15,000,000.00	13,795,950.00	14,321,965.45	(526,015.45)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137	96.7284	08/24/2026	5,000,000.00	4,836,420.00	4,998,682.11	(162,262.11)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.294	96.7284	08/24/2026	5,000,000.00	4,836,420.00	4,981,168.61	(144,748.61)
3130ANPF1	FEDERAL HOME LOAN BANKS	1.000	91.7341	08/25/2026	10,000,000.00	9,173,410.00	10,000,000.00	(826,590.00)
3130ANSCS	FEDERAL HOME LOAN BANKS	1.000	91.7266	08/26/2026	15,000,000.00	13,758,990.00	15,000,000.00	(1,241,010.00)
3130ANTS9	FEDERAL HOME LOAN BANKS	1.000	91.7267	08/26/2026	15,000,000.00	13,759,005.00	15,000,000.00	(1,240,995.00)
3130ATFH5	FEDERAL HOME LOAN BANKS	3.941	98.0982	09/11/2026	5,000,000.00	4,904,910.00	4,978,606.03	(73,696.03)
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	99.2419	09/11/2026	1,000,000.00	992,419.00	998,627.11	(6,208.11)
3133EPSW0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.200	100.1313	09/25/2026	25,000,000.00	25,032,825.00	25,000,000.00	32,825.00
3130AP5M3	FEDERAL HOME LOAN BANKS	1.040	91.5473	09/28/2026	15,000,000.00	13,732,095.00	15,000,000.00	(1,267,905.00)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	91.5707	09/28/2026	15,000,000.00	13,735,605.00	15,000,000.00	(1,264,395.00)
3130ANYN4	FEDERAL HOME LOAN BANKS	1.000	91.4398	09/30/2026	10,000,000.00	9,143,980.00	10,000,000.00	(856,020.00)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	98.9195	10/19/2026	5,000,000.00	4,945,975.00	4,992,098.29	(46,123.29)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	98.9195	10/19/2026	5,000,000.00	4,945,975.00	4,992,098.29	(46,123.29)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	91.6225	10/20/2026	10,000,000.00	9,162,250.00	9,972,966.85	(810,716.85)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	91.6225	10/20/2026	10,000,000.00	9,162,250.00	9,950,728.99	(788,478.99)
3133EN7A2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.827	97.5276	10/26/2026	4,300,000.00	4,193,686.80	4,279,523.65	(85,836.85)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	90.7607	10/27/2026	20,000,000.00	18,152,140.00	18,928,489.05	(776,349.05)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	90.7607	10/27/2026	20,000,000.00	18,152,140.00	18,902,999.87	(750,859.87)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.488	90.7607	10/27/2026	5,000,000.00	4,538,035.00	4,681,029.78	(142,994.78)
3134GW6C5	FEDERAL HOME LOAN MORTGAGE CORP	3.122	90.7530	10/28/2026	15,000,000.00	13,612,950.00	14,169,463.96	(556,513.96)
3130AUF6	FEDERAL HOME LOAN BANKS	3.125	96.5239	10/29/2026	10,000,000.00	9,652,390.00	10,000,000.00	(347,610.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.430	92.1100	11/23/2026	10,000,000.00	9,211,000.00	10,000,000.00	(789,000.00)
3130APWW1	FEDERAL HOME LOAN BANKS	1.503	92.2759	11/24/2026	20,000,000.00	18,455,180.00	19,998,405.17	(1,543,225.17)
3130ATVE4	FEDERAL HOME LOAN BANKS	3.986	99.9430	12/11/2026	5,000,000.00	4,997,150.00	5,063,148.28	(65,998.28)
3133EN4G2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.923	98.5323	12/15/2026	25,000,000.00	24,633,075.00	25,010,312.80	(377,237.80)
3130AQF65	FEDERAL HOME LOAN BANKS	1.306	91.7094	12/21/2026	10,000,000.00	9,170,940.00	9,985,288.80	(814,348.80)
3130AQAY9	FEDERAL HOME LOAN BANKS	1.500	92.0487	12/30/2026	25,000,000.00	23,012,175.00	25,000,000.00	(1,987,825.00)
3133ENK40	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.908	91.9488	01/11/2027	10,000,000.00	9,194,880.00	9,884,274.19	(689,394.19)
3130AYPN0	FEDERAL HOME LOAN BANKS	4.207	98.9972	01/15/2027	20,000,000.00	19,799,440.00	19,957,620.15	(158,180.15)
3133ENLZ1	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	92.6279	01/26/2027	10,000,000.00	9,262,790.00	9,978,521.84	(715,731.84)
3130AQHS5	FEDERAL HOME LOAN BANKS	1.984	92.4149	01/28/2027	10,000,000.00	9,241,490.00	9,923,840.80	(682,350.80)
3130AQHS5	FEDERAL HOME LOAN BANKS	2.086	92.4149	01/28/2027	20,000,000.00	18,482,980.00	19,793,485.27	(1,310,505.27)
3130AQKM4	FEDERAL HOME LOAN BANKS	1.750	92.5429	01/28/2027	11,250,000.00	10,411,076.25	11,250,000.00	(838,923.75)
3134HIQV8	FEDERAL HOME LOAN MORTGAGE CORP	5.000	99.1899	01/28/2027	20,000,000.00	19,837,980.00	20,000,000.00	(162,020.00)
3130AQYH3	FEDERAL HOME LOAN BANKS	1.746	90.0517	02/10/2027	10,000,000.00	9,005,170.00	9,750,067.25	(744,897.25)
3135GANR8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.295	99.4885	02/12/2027	10,000,000.00	9,948,850.00	9,985,657.53	(36,807.53)
3130AL2X1	FEDERAL HOME LOAN BANKS	3.001	90.0511	02/17/2027	10,000,000.00	9,005,110.00	9,427,203.93	(422,093.93)
3130ALED2	FEDERAL HOME LOAN BANKS	2.050	90.4524	02/24/2027	15,000,000.00	13,567,860.00	14,576,575.33	(1,008,715.33)
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	90.4524	02/24/2027	20,000,000.00	18,090,480.00	18,935,296.23	(844,816.23)
3130AQRQ8	FEDERAL HOME LOAN BANKS	2.000	93.0372	02/25/2027	10,000,000.00	9,303,720.00	10,000,000.00	(696,280.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	93.0372	02/25/2027	5,000,000.00	4,651,860.00	5,000,000.00	(348,140.00)

3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	93.0372	02/25/2027	5,000,000.00	4,651,860.00	5,000,000.00	(348,140.00)
3135GAPM7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.520	99.7949	02/26/2027	10,000,000.00	9,979,490.00	10,000,000.00	(20,510.00)
3130B0C98	FEDERAL HOME LOAN BANKS	5.260	99.9101	03/02/2027	15,000,000.00	14,986,515.00	15,000,000.00	(13,485.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	94.2212	03/22/2027	5,000,000.00	4,711,060.00	5,000,000.00	(288,940.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.4067	03/25/2027	10,000,000.00	9,540,670.00	10,000,000.00	(459,330.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.4067	03/25/2027	10,000,000.00	9,540,670.00	10,000,000.00	(459,330.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.4067	03/25/2027	10,000,000.00	9,540,670.00	10,000,000.00	(459,330.00)
3133ENVY9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.913	95.4419	04/26/2027	10,000,000.00	9,544,190.00	9,989,204.82	(445,014.82)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.606	97.5700	04/26/2027	8,000,000.00	7,805,600.00	8,004,506.00	(198,906.00)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.623	97.5700	04/26/2027	2,000,000.00	1,951,400.00	2,000,197.86	(48,797.86)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.744	97.5700	04/26/2027	4,820,000.00	4,702,874.00	4,804,024.08	(101,150.08)
3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	96.4216	04/28/2027	10,000,000.00	9,642,160.00	10,000,000.00	(357,840.00)
3130ARSF9	FEDERAL HOME LOAN BANKS	3.000	95.7692	04/29/2027	10,000,000.00	9,576,920.00	10,000,000.00	(423,080.00)
3130AS3F4	FEDERAL HOME LOAN BANKS	3.770	97.0133	05/26/2027	10,000,000.00	9,701,330.00	10,000,000.00	(298,670.00)
3134GYRS3	FEDERAL HOME LOAN MORTGAGE CORP	5.025	99.1456	05/26/2027	15,000,000.00	14,871,840.00	15,000,000.00	(128,160.00)
3130ASGU7	FEDERAL HOME LOAN BANKS	3.095	97.1945	06/11/2027	10,000,000.00	9,719,450.00	10,119,069.79	(399,619.79)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.000	99.0358	06/11/2027	8,260,000.00	8,180,357.08	8,290,052.36	(109,695.28)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.055	99.0358	06/11/2027	10,000,000.00	9,903,580.00	10,020,403.01	(116,823.01)
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	99.0326	06/15/2027	7,225,000.00	7,155,105.35	7,223,258.44	(68,153.09)
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	99.0326	06/15/2027	15,000,000.00	14,854,890.00	14,996,396.30	(141,506.30)
3130ASDV8	FEDERAL HOME LOAN BANKS	3.300	96.5487	06/28/2027	10,000,000.00	9,654,870.00	10,000,000.00	(345,130.00)
3130ASH44	FEDERAL HOME LOAN BANKS	4.700	98.3757	06/30/2027	15,000,000.00	14,756,355.00	15,000,000.00	(243,645.00)
3134GXZV7	FEDERAL HOME LOAN MORTGAGE CORP	4.250	97.8536	06/30/2027	10,000,000.00	9,785,360.00	10,000,000.00	(214,640.00)
3130AUAP9	FEDERAL HOME LOAN BANKS	4.450	98.0296	06/30/2027	25,000,000.00	24,507,400.00	25,000,000.00	(492,600.00)
3133ENB33	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.075	95.8013	07/19/2027	10,000,000.00	9,580,130.00	9,992,417.31	(412,287.31)
3134GYDU3	FEDERAL HOME LOAN MORTGAGE CORP	4.720	98.5008	07/30/2027	25,000,000.00	24,625,200.00	25,000,000.00	(374,800.00)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.239	99.0958	09/10/2027	2,000,000.00	1,981,916.00	1,992,973.69	(11,057.69)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.241	99.0958	09/10/2027	3,000,000.00	2,972,874.00	2,989,342.83	(16,468.83)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.467	96.7136	09/15/2027	10,000,000.00	9,671,360.00	9,971,041.73	(299,681.73)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.830	96.7136	09/15/2027	10,000,000.00	9,671,360.00	9,858,196.16	(186,836.16)
3130ATETO	FEDERAL HOME LOAN BANKS	3.702	97.7257	09/27/2027	20,000,000.00	19,545,140.00	19,998,604.60	(453,464.60)
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.754	100.6873	09/28/2027	10,000,000.00	10,068,730.00	9,959,507.19	109,222.81
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.730	100.6873	09/28/2027	20,000,000.00	20,137,460.00	19,934,199.18	203,260.82
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.733	100.6873	09/28/2027	20,000,000.00	20,137,460.00	19,931,755.65	205,704.35
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.1652	09/29/2027	5,000,000.00	4,958,260.00	5,000,000.00	(41,740.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.1652	09/29/2027	5,000,000.00	4,958,260.00	5,000,000.00	(41,740.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.1652	09/29/2027	7,225,000.00	7,164,685.70	7,225,000.00	(60,314.30)
3133ENQ29	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.122	98.6843	09/29/2027	15,000,000.00	14,802,645.00	14,942,925.90	(140,280.90)
3130AXEN4	FEDERAL HOME LOAN BANKS	4.779	101.2490	09/29/2027	15,000,000.00	15,187,350.00	15,009,825.46	177,524.54
3130ATFA0	FEDERAL HOME LOAN BANKS	5.125	98.9539	09/30/2027	13,000,000.00	12,864,007.00	13,000,000.00	(135,993.00)
3130ATEF0	FEDERAL HOME LOAN BANKS	4.250	97.3445	09/30/2027	15,000,000.00	14,601,675.00	15,000,000.00	(398,325.00)
3133EPXD2	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.825	99.9307	10/04/2027	10,000,000.00	9,993,070.00	9,973,696.10	19,373.90
3133EPH81	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.500	100.4524	10/04/2027	25,000,000.00	25,113,100.00	25,001,372.50	111,727.50
3133EPLYM1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.804	101.2645	10/13/2027	10,000,000.00	10,126,450.00	9,982,958.93	143,491.07
3133ENS50	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.231	99.2377	10/14/2027	23,775,000.00	23,593,763.18	23,695,610.34	(101,847.17)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.7061	10/21/2027	5,000,000.00	4,985,305.00	5,000,000.00	(14,695.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.7061	10/21/2027	5,000,000.00	4,985,305.00	5,000,000.00	(14,695.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.7061	10/21/2027	5,000,000.00	4,985,305.00	5,000,000.00	(14,695.00)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	99.6667	10/25/2027	5,000,000.00	4,983,335.00	4,996,430.92	(13,095.92)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	99.6667	10/25/2027	5,000,000.00	4,983,335.00	4,996,419.14	(13,084.14)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.284	99.6714	10/27/2027	5,000,000.00	4,983,570.00	5,014,461.12	(30,891.12)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.195	99.6714	10/27/2027	3,715,000.00	3,702,792.51	3,736,341.73	(33,549.22)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.252	99.6714	10/27/2027	15,000,000.00	14,950,710.00	15,058,927.05	(108,217.05)
31422XQ70	FEDERAL AGRICULTURAL MORTGAGE CORP	4.050	98.8313	11/22/2027	12,000,000.00	11,859,756.00	12,000,000.00	(140,244.00)
3130ATW45	FEDERAL HOME LOAN BANKS	4.851	99.6063	11/29/2027	4,895,000.00	4,875,728.39	4,901,076.90	(25,348.51)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.080	98.8241	11/29/2027	25,000,000.00	24,706,025.00	24,934,366.74	(228,341.74)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.077	98.8241	11/29/2027	25,000,000.00	24,706,025.00	24,937,012.36	(230,987.36)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.061	98.8241	11/29/2027	25,000,000.00	24,706,025.00	24,949,844.20	(243,819.20)
3130ATUS4	FEDERAL HOME LOAN BANKS	3.796	99.6923	12/10/2027	25,000,000.00	24,923,075.00	25,377,092.65	(454,017.65)
3130ATUS4	FEDERAL HOME LOAN BANKS	4.002	99.6923	12/10/2027	50,000,000.00	49,846,150.00	50,408,610.17	(562,460.17)
3130ATUS4	FEDERAL HOME LOAN BANKS	4.036	99.6923	12/10/2027	15,000,000.00	14,953,845.00	15,105,551.08	(151,706.08)
3133ENX46	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.896	97.9220	12/22/2027	15,000,000.00	14,688,300.00	14,926,711.94	(238,411.94)
3134GYAJ1	FEDERAL HOME LOAN MORTGAGE CORP	4.800	98.3599	12/30/2027	25,000,000.00	24,589,975.00	25,000,000.00	(410,025.00)
3134GYCF7	FEDERAL HOME LOAN MORTGAGE CORP	4.510	97.8741	12/30/2027	25,000,000.00	24,468,525.00	25,000,000.00	(531,475.00)
3133ENS66	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.000	98.8615	01/06/2028	25,000,000.00	24,715,375.00	25,000,000.00	(284,625.00)
3133ENS66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.713	98.8615	01/06/2028	20,000,000.00	19,772,300.00	20,195,796.34	(423,496.34)
3133ENS66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.757	98.8615	01/06/2028	18,000,000.00	17,795,070.00	18,148,417.55	(353,347.55)
3133ENS66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.530	98.8615	01/06/2028	10,000,000.00	9,886,150.00	10,161,053.95	(274,903.95)
3134GYG71	FEDERAL HOME LOAN MORTGAGE CORP	5.050	99.1031	01/26/2028	10,000,000.00	9,910,310.00	10,000,000.00	(89,690.00)
3134GYG97	FEDERAL HOME LOAN MORTGAGE CORP	4.180	97.2009	02/07/2028	25,000,000.00	24,300,225.00	25,000,000.00	(699,775.00)
3130AYVC7	FEDERAL HOME LOAN BANKS	4.625	98.9372	02/09/2028	10,000,000.00	9,893,720.00	10,000,000.00	(106,280.00)
3135GAQ79	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.351	99.4115	03/06/2028	10,000,000.00	9,941,150.00	9,982,308.22	(41,158.22)
3135GAQH7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.262	99.4748	03/21/2028	10,000,000.00	9,947,480.00	9,985,112.94	(37,632.94)
3133EP6Q3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.254	99.3151	03/27/2028	10,000,000.00	9,931,510.00	9,995,013.70	(63,503.70)
3133EP6Q3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.620	97.9411	04/03/2028	10,000,000.00	9,794,110.00	10,000,000.00	(205,890.00)
3133EP6Q3	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.784	98.5025	04/25/2028	10,000,000.00	9,850,250.00	10,033,487.68	(183,237.68)
3130AVS94	FEDERAL HOME LOAN BANKS	5.150	99.0744	04/26/2028	20,000,000.00	19,814,880.00	20,000,000.00	(185,120.00)
3134GYR38	FEDERAL HOME LOAN MORTGAGE CORP	5.700	99.9384	05/15/2028	10,000,000.00	9,993,840.00	10,000,000.00	(6,160.00)
3133EPJ55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	97.0731	05/16/2028	25,000,000.00	24,268,275.00	25,000,000.00	(731,725.00)
3133EPJ55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	97.0731	05/16/2028	25,000,000.00	24,268,275.00	25,000,000.00	(731,725.00)
3130AW2R0	FEDERAL HOME LOAN BANKS	4.950	99.1581	05/23/2028	10,000,000.00	9,915,810.00	10,000,000.00	(84,190.00)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.727	98.0383	05/30/2028	10,000,000.00	9,803,830.00	9,979,178.08	(175,348.08)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.775	98.0383	05/30/2028	9,276,000.00	9,094,032.71	9,240,087.60	(146,054.89)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	99.6549	06/07/2028	25,000,000.00	24,913,725.00	25,000,000.00	(86,275.00)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	99.6549	06/07/2028	10,000,000.00	9,965,490.00	10,000,000.00	(34,510.00)
3130AVVX7	FEDERAL HOME LOAN BANKS	3.892	97.9844	06/09/2028	10,000,000.00	9,798,440.00	9,945,901.48	(147,461.48)
3130AWC24	FEDERAL HOME LOAN BANKS	3.987	98.9335	06/09/2028	10,000,000.00	9,893,350.00	10,004,600.11	(111,250.11)
3133EPNH4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.171	98.4475	06/21/2028	15,000,000.00	14,767,125.00	14,832,151.73	(65,026.73)



3134GYUC4	FEDERAL HOME LOAN MORTGAGE CORP	5.200	99.9520	06/28/2028	10,000,000.00	9,995,200.00	10,000,000.00	(4,800.00)
3134GYVC3	FEDERAL HOME LOAN MORTGAGE CORP	6.000	100.0453	06/28/2028	25,000,000.00	25,011,325.00	25,000,000.00	11,325.00
3134GYXF4	FEDERAL HOME LOAN MORTGAGE CORP	6.000	100.0455	07/27/2028	10,000,000.00	10,004,550.00	10,000,000.00	4,550.00
3133EPJ6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.357	96.9285	08/09/2028	10,000,000.00	9,692,850.00	9,667,779.69	25,070.31
3133EPTA3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.300	99.2471	08/14/2028	25,000,000.00	24,811,775.00	24,818,230.86	(6,455.86)
3130AWTK6	FEDERAL HOME LOAN BANKS	5.732	99.7865	08/22/2028	15,000,000.00	14,967,975.00	14,993,415.44	(25,440.44)
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	100.8738	08/28/2028	10,000,000.00	10,087,380.00	9,982,992.34	104,387.66
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	100.8738	08/28/2028	10,000,000.00	10,087,380.00	9,982,992.34	104,387.66
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.496	100.8738	08/28/2028	25,000,000.00	25,218,450.00	24,989,425.29	229,024.71
3130AWTR1	FEDERAL HOME LOAN BANKS	4.346	100.3796	09/08/2028	5,000,000.00	5,018,980.00	5,005,412.21	13,567.79
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.525	100.9289	09/22/2028	10,000,000.00	10,092,890.00	9,990,155.99	102,734.01
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.684	100.9289	09/22/2028	10,000,000.00	10,092,890.00	9,927,093.90	165,796.10
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.762	100.9289	09/22/2028	10,000,000.00	10,092,890.00	9,896,513.27	196,376.73
3133EPWM3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.040	100.0958	09/22/2028	25,000,000.00	25,023,950.00	25,000,000.00	23,950.00
3133EPXE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.480	100.2565	10/02/2028	10,000,000.00	10,025,650.00	10,000,000.00	25,650.00
3133EPXE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.539	100.2565	10/02/2028	25,000,000.00	25,064,125.00	24,942,569.14	121,555.86
3134HIFB4	FEDERAL HOME LOAN MORTGAGE CORP	5.875	100.0028	10/03/2028	15,000,000.00	15,000,420.00	15,000,000.00	420.00
3134HIFG3	FEDERAL HOME LOAN MORTGAGE CORP	5.750	100.1927	10/11/2028	10,500,000.00	10,520,233.50	10,500,000.00	20,233.50
3134HIGP2	FEDERAL HOME LOAN MORTGAGE CORP	6.000	100.0263	10/17/2028	25,000,000.00	25,006,575.00	25,000,000.00	6,575.00
3133EPYT6	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.520	100.3859	10/20/2028	25,000,000.00	25,096,475.00	25,000,000.00	96,475.00
3130AXL48	FEDERAL HOME LOAN BANKS	5.300	100.9743	10/20/2028	40,000,000.00	40,389,720.00	40,000,000.00	389,720.00
3130AXQC5	FEDERAL HOME LOAN BANKS	5.210	100.7584	11/03/2028	25,000,000.00	25,189,600.00	25,000,000.00	189,600.00
3134HIKZ5	FEDERAL HOME LOAN MORTGAGE CORP	5.500	99.5913	11/27/2028	10,000,000.00	9,959,130.00	10,000,000.00	(40,870.00)
3134HIKZ5	FEDERAL HOME LOAN MORTGAGE CORP	5.500	99.5913	11/27/2028	10,000,000.00	9,959,130.00	10,000,000.00	(40,870.00)
3130AXXU7	FEDERAL HOME LOAN BANKS	5.650	99.8924	12/06/2028	10,000,000.00	9,989,240.00	10,000,000.00	(10,760.00)
3133EPXS9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.462	99.7768	01/23/2029	10,000,000.00	9,977,680.00	9,986,372.09	(8,692.09)
3130AYRY4	FEDERAL HOME LOAN BANKS	4.625	98.5544	02/02/2029	10,000,000.00	9,855,440.00	10,000,000.00	(144,560.00)
3133EP4A0	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.309	99.7359	02/28/2029	15,000,000.00	14,960,385.00	14,951,644.71	8,740.29
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313384WP0	FEDERAL HOME LOAN BANKS	5.353	99.4564	05/08/2024	16,525,000.00	16,435,170.10	16,435,833.85	(663.75)
313384WU9	FEDERAL HOME LOAN BANKS	5.438	99.3835	05/13/2024	10,000,000.00	9,938,350.00	9,938,458.33	(108.33)
313384WU9	FEDERAL HOME LOAN BANKS	5.438	99.3835	05/13/2024	10,000,000.00	9,938,350.00	9,938,458.33	(108.33)
313384WW5	FEDERAL HOME LOAN BANKS	5.434	99.3544	05/15/2024	15,000,000.00	14,903,160.00	14,903,383.33	(223.33)
313384WW5	FEDERAL HOME LOAN BANKS	5.434	99.3544	05/15/2024	15,000,000.00	14,903,160.00	14,903,383.33	(223.33)
313384WY1	FEDERAL HOME LOAN BANKS	5.300	99.3253	05/17/2024	25,000,000.00	24,831,325.00	24,834,048.61	(2,723.61)
313384XK0	FEDERAL HOME LOAN BANKS	5.451	99.1648	05/28/2024	15,000,000.00	14,874,720.00	14,874,837.50	(117.50)
313384XM6	FEDERAL HOME LOAN BANKS	5.197	99.1356	05/30/2024	6,900,000.00	6,840,356.40	6,843,458.33	(3,101.93)
313384XM6	FEDERAL HOME LOAN BANKS	5.429	99.1356	05/30/2024	10,000,000.00	9,913,560.00	9,913,794.45	(234.45)
313384XR5	FEDERAL HOME LOAN BANKS	5.115	99.0772	06/03/2024	10,000,000.00	9,907,720.00	9,913,812.50	(6,092.50)
313384XR5	FEDERAL HOME LOAN BANKS	5.372	99.0772	06/03/2024	15,000,000.00	14,861,580.00	14,863,631.25	(2,051.25)
313384XS3	FEDERAL HOME LOAN BANKS	5.373	99.0627	06/04/2024	15,000,000.00	14,859,405.00	14,861,466.67	(2,061.67)
313384XT1	FEDERAL HOME LOAN BANKS	5.084	99.0481	06/05/2024	10,000,000.00	9,904,810.00	9,911,618.06	(6,808.06)
313384YA1	FEDERAL HOME LOAN BANKS	5.457	98.9460	06/12/2024	15,000,000.00	14,841,900.00	14,841,900.00	0.00
313384YF0	FEDERAL HOME LOAN BANKS	5.281	98.8732	06/17/2024	15,000,000.00	14,830,980.00	14,836,695.83	(5,715.83)
313384YZ6	FEDERAL HOME LOAN BANKS	5.423	98.6172	07/05/2024	10,000,000.00	9,861,720.00	9,861,722.11	(2.11)
313384ZU6	FEDERAL HOME LOAN BANKS	5.358	98.3503	07/24/2024	10,000,000.00	9,835,030.00	9,836,441.67	(1,411.67)
313384ZU6	FEDERAL HOME LOAN BANKS	5.058	98.3503	07/24/2024	15,000,000.00	14,752,545.00	14,766,062.50	(13,517.50)
313384ZU6	FEDERAL HOME LOAN BANKS	5.058	98.3503	07/24/2024	25,000,000.00	24,587,575.00	24,610,104.17	(22,529.17)
313384ZU6	FEDERAL HOME LOAN BANKS	5.058	98.3503	07/24/2024	10,000,000.00	9,835,030.00	9,844,041.67	(9,011.67)
459516ZU7	INTERNATIONAL FINANCE CORP	5.252	98.3578	07/24/2024	50,000,000.00	49,178,900.00	49,187,750.00	(8,850.00)
313384A25	FEDERAL HOME LOAN BANKS	5.065	98.2661	07/30/2024	25,000,000.00	24,566,525.00	24,589,166.67	(22,641.67)
313384C23	FEDERAL HOME LOAN BANKS	5.397	98.0429	08/15/2024	10,000,000.00	9,804,290.00	9,803,555.55	734.45
313384C23	FEDERAL HOME LOAN BANKS	5.397	98.0429	08/15/2024	10,000,000.00	9,804,290.00	9,803,555.55	734.45
313384G29	FEDERAL HOME LOAN BANKS	5.237	97.5978	09/16/2024	10,000,000.00	9,759,780.00	9,763,866.66	(4,086.66)
313384J75	FEDERAL HOME LOAN BANKS	5.208	97.3153	10/07/2024	10,000,000.00	9,731,530.00	9,736,187.79	(4,657.79)
313384N39	FEDERAL HOME LOAN BANKS	4.865	96.9490	11/04/2024	15,000,000.00	14,542,350.00	14,574,137.50	(31,787.50)
313384N70	FEDERAL HOME LOAN BANKS	4.921	96.8977	11/08/2024	25,000,000.00	24,224,425.00	24,270,239.58	(45,814.58)
313384V30	FEDERAL HOME LOAN BANKS	4.999	96.2374	12/30/2024	10,000,000.00	9,623,740.00	9,633,725.00	(9,985.00)
313385AY2	FEDERAL HOME LOAN BANKS	4.837	95.9535	01/23/2025	14,470,000.00	13,884,471.45	13,912,507.02	(28,035.57)
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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
3137BHCCY1	FHMS K-044 A2	5.154	98.0241	01/25/2025	18,539,059.38	18,172,748.33	18,222,197.50	(49,449.17)
3137BHCCY1	FHMS K-044 A2	5.179	98.0241	01/25/2025	14,883,640.50	14,589,556.43	14,616,323.13	(26,766.70)
3137FEUA6	FHMS K-730 A2	5.396	98.6043	01/25/2025	47,374,676.00	46,713,451.07	46,749,789.30	(36,338.23)
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Agency CMO  
FNMA CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AWJ70	FNA 2017-M8 A2	3.448	95.4340	05/25/2027	11,573,836.20	11,045,375.19	11,479,484.27	(434,109.08)
3136B2HA3	FNA 2018-M10 A2	5.208	95.2708	07/25/2028	9,772,689.29	9,310,521.61	9,299,612.11	10,909.50
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Agency MBS

FHLMC									
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss	
3137FAE0	FHMS K-727 A2	5.613	99.1706	07/25/2024	19,281,772.87	19,121,853.31	19,160,797.79	(38,944.47)	
3137FG7F6	FHMS K-732 A2	5.197	98.3625	05/25/2025	15,081,568.42	14,834,607.14	14,844,301.77	(9,694.63)	
3137BM7C4	FHMS K-051 A2	4.877	97.5533	09/25/2025	9,200,000.00	8,974,900.56	8,998,687.67	(23,787.11)	
3137FMU67	FHMS K-735 A2	3.518	96.1734	05/25/2026	14,636,407.80	14,076,335.70	14,450,008.42	(373,672.72)	
3137BRQJ7	FHMS K-057 A2	4.657	95.3433	07/25/2026	15,000,000.00	14,301,502.20	14,356,561.64	(55,059.44)	
3137FNWX4	FHMS K-736 A2	3.655	94.9167	07/25/2026	10,000,000.00	9,491,667.30	9,722,741.34	(231,074.00)	
3137BTUM1	FHMS K-061 A2	4.501	96.5465	11/25/2026	8,933,654.70	8,625,134.24	8,691,554.27	(66,420.03)	
3137BTUM1	FHMS K-061 A2	4.561	96.5465	11/25/2026	8,437,340.55	8,145,960.12	8,194,244.00	(48,283.89)	
3137BYLD0	FHMS K-L01 A2E	4.184	95.8521	02/25/2027	15,000,000.00	14,377,812.60	14,651,875.05	(274,062.45)	
3137BXQY1	FHMS K-064 A2	3.154	96.0253	03/25/2027	1,000,000.00	960,253.46	1,001,074.38	(40,820.92)	
3137BXS53	FHMS K-IR2 A2	4.545	95.4814	03/25/2027	15,000,000.00	14,322,217.05	14,415,281.91	(93,064.86)	
3137FLJ3	FHMS K-066 A2	3.111	95.4914	06/25/2027	11,095,000.00	10,594,770.28	11,088,179.69	(493,409.42)	
3137FBX3	FHMS K-068 A2	4.548	95.6054	08/25/2027	9,525,000.00	9,106,413.40	9,135,239.86	(28,826.47)	
3132XGRH1	FH WN2287	3.945	95.9011	11/01/2027	24,871,713.00	23,852,258.54	24,711,008.04	(858,749.49)	
3132XGRH1	FH WN2287	4.073	95.9011	11/01/2027	24,871,713.00	23,852,258.54	24,650,300.80	(798,042.25)	
3132XGQ74	FH WN2277	4.062	96.7158	11/01/2027	9,948,685.20	9,621,953.07	9,863,021.05	(241,067.98)	
3132XFLR7	FH WN1235	4.690	97.1105	01/01/2028	20,000,000.00	19,422,106.00	19,808,582.33	(386,476.33)	
3132XFLR7	FH WN1235	4.333	97.1105	01/01/2028	20,000,000.00	9,711,053.00	9,962,000.74	(250,947.74)	
3137FGZH1	FHMS K-W06 A2	5.290	95.9664	06/25/2028	25,000,000.00	23,991,594.50	23,666,406.71	325,187.79	
3137FYH6	FHMS K-W07 A2	5.264	95.1902	09/25/2028	16,627,402.00	15,827,655.22	15,589,018.98	238,636.25	
3132XGX35	FH WN2497	4.611	99.4306	10/01/2028	28,340,000.00	28,178,639.41	28,197,217.52	(18,578.11)	
3132XGYU4	FH WN2522	4.779	99.4462	12/01/2028	10,000,000.00	9,944,618.50	9,886,960.65	57,657.85	
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Agency MBS

FNMA								
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AKQM8	FNA 2014-M8 A2	5.910	99.4268	06/25/2024	5,016,891.60	4,988,132.92	5,002,645.53	(14,512.61)
3136AMST7	FNA 2015-M03 A2	6.104	98.2814	10/25/2024	11,365,793.74	11,170,459.95	11,196,665.90	(26,205.95)
3138LAF46	FN AM9186	5.429	96.8349	06/01/2025	5,434,605.89	5,262,594.47	5,310,733.85	(48,139.38)
3140JAVC9	FN BM6010	4.860	97.7640	09/01/2025	16,979,802.76	16,600,134.37	16,687,051.87	(86,917.50)
3138LCH81	FN AN0254	3.738	96.5464	12/01/2025	7,276,732.36	7,025,420.00	7,210,078.73	(184,658.73)
3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.939	96.5464	12/01/2025	13,913,446.05	13,432,925.29	13,907,268.98	(474,343.69)
3138LD5W9	FN AN1760	4.176	94.7079	06/01/2026	15,000,000.00	14,206,189.65	14,772,259.96	(566,070.31)
3138LENE7	FN AN2188	3.543	94.4561	07/01/2026	9,876,047.30	9,328,533.46	9,771,393.07	(442,859.61)
3140HVZG8	FN BL4374	4.291	93.0125	10/01/2026	21,300,000.00	19,811,667.40	20,066,051.94	(254,384.54)
3138LHUZ5	FN AN5099	3.076	95.3641	04/01/2027	23,808,244.75	22,704,525.71	23,793,884.78	(1,089,359.07)
3138LHZL1	FN AN5246	3.365	95.1112	05/01/2027	7,100,000.00	6,752,897.90	7,079,018.35	(326,120.45)
3138LJ5T3	FN AN6257	4.582	95.1469	08/01/2027	15,168,101.99	14,431,981.11	14,625,043.17	(193,062.06)
3136AY6X6	FNA 2017-M15 A2	4.609	94.4397	09/25/2027	14,464,245.07	13,659,990.81	13,999,396.88	(339,406.07)
3138LKZ34	FN AN7061	6.197	93.5015	10/01/2027	12,800,000.00	11,968,189.44	12,054,258.50	(86,069.06)
3136BML55	FNA 2022-M11 A2	4.554	94.2062	10/25/2027	26,328,338.70	24,802,932.94	25,424,692.64	(621,759.70)
3140LHVX5	FN BS6929	4.280	98.3348	11/01/2027	31,100,000.00	30,582,112.23	31,024,864.04	(442,751.81)
3140LH4A5	FN BS7116	4.363	98.8520	11/01/2027	20,210,000.00	19,977,990.41	20,210,000.00	(232,009.59)
3140LHSB7	FN BS6813	4.363	98.7974	02/01/2028	19,478,000.00	19,243,763.22	19,463,818.66	(220,055.44)
3140LJS23	FN BS7736	4.416	97.9483	02/01/2028	20,000,000.00	19,589,654.20	19,790,706.64	(201,052.44)
3140LJS23	FN BS7736	4.071	97.9483	02/01/2028	15,000,000.00	14,692,240.65	15,000,000.00	(307,759.35)
3140LJS23	FN BS7736	4.078	97.9483	02/01/2028	10,000,000.00	9,794,827.10	10,000,000.00	(205,172.90)
3140LJKC8	FN BS8358	4.074	98.0288	04/01/2028	24,459,000.00	23,976,864.93	24,459,000.00	(482,135.07)
3140LJJP9	FN BS8369	4.649	97.9675	05/01/2028	16,850,000.00	16,507,520.72	16,670,223.83	(162,703.12)
3140LJIM6	FN BS8367	4.651	98.4723	05/01/2028	14,563,000.00	14,340,528.18	14,311,317.54	29,210.64
3140LKKW2	FN BS8408	4.658	99.2585	06/01/2028	12,003,000.00	11,914,000.28	11,881,465.17	32,535.11
3140LKYQ0	FN BS8818	4.526	97.1963	06/01/2028	25,000,000.00	24,299,069.25	24,461,917.86	(162,848.61)
3140LKU84	FN BS8706	4.510	97.8425	06/01/2028	25,000,000.00	24,460,613.25	24,557,087.49	(96,474.24)
3136BQDE6	FNA 2023-M6 A2	4.724	97.8643	07/25/2028	25,000,000.00	24,466,064.00	24,518,169.70	(52,105.70)
3140LLMH1	FN BS9359	5.051	100.8452	08/01/2028	15,874,000.00	16,008,169.75	15,718,166.66	290,003.08
3140LLFK2	FN BS9169	5.040	100.8000	08/01/2028	17,532,000.00	17,619,659.47	17,300,174.37	319,485.10
3140LLB83	FN BS9062	5.049	99.5398	09/01/2028	20,000,000.00	19,907,958.40	19,533,298.50	374,659.91
3140LLKK6	FN BS9297	5.110	99.3579	10/01/2028	21,050,000.00	20,914,828.27	20,461,479.51	453,348.76
3140LLZT1	FN BS9753	5.092	101.9886	10/01/2028	20,000,000.00	20,397,726.80	19,951,425.19	446,301.61
3140UNNR6	FN BZ0399	4.670	100.1563	02/01/2029	15,000,000.00	15,023,437.50	14,938,085.29	85,352.21
3140NUPT0	FN BZ0433	4.580	98.5958	03/01/2029	25,000,000.00	24,648,945.00	24,611,969.08	36,975.92
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CD

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
22536DN95	Credit Agricole Corporate And Investment Bank, New	5.320	100.0000	04/02/2024	250,000,000.00	250,000,000.00	250,000,000.00	0.00
86959TBC9	Svenska Handels AB Publ - New York Branch	5.330	100.0000	04/30/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DG74	Bank of Montreal - Chicago Branch	5.420	100.0000	05/22/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TBU9	Svenska Handels AB Publ - New York Branch	5.350	100.0000	05/28/2024	100,000,000.00	100,000,000.00	100,000,000.00	0.00
89115B2Z2	Toronto-Dominion Bank - New York Branch	5.870	100.0000	05/31/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
21684XM86	COOPERATIVE RABOBANK U.A., NEW YORK BRANCH	5.530	100.0000	06/07/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TBM7	Svenska Handels AB Publ - New York Branch	5.310	100.0000	06/14/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015B71	Royal Bank of Canada New York Branch	5.850	100.0000	06/21/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89115BCZ1	Toronto-Dominion Bank - New York Branch	5.870	100.0000	06/24/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
86959R6X3	Svenska Handels AB Publ - New York Branch	5.670	100.0000	06/24/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417M4J1	Bank of Nova Scotia - Houston Branch	5.900	100.0000	06/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XN25	COOPERATIVE RABOBANK U.A., NEW YORK BRANCH	5.490	100.0000	07/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DGB5	Bank of Montreal - Chicago Branch	5.370	100.0000	07/11/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TBU7	Svenska Handels AB Publ - New York Branch	5.330	100.0000	07/29/2024	75,000,000.00	75,000,000.00	75,000,000.00	0.00

78015JBP1	Royal Bank of Canada New York Branch	5.910	100.0000	08/12/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JB73	Royal Bank of Canada New York Branch	5.910	100.0000	08/19/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DGG4	Bank of Montreal - Chicago Branch	5.280	100.0000	08/21/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BDD9	Toronto-Dominion Bank - New York Branch	5.940	100.0000	08/26/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DGX7	Bank of Montreal - Chicago Branch	5.390	100.0000	08/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DFY6	Bank of Montreal - Chicago Branch	5.550	100.0000	09/06/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BD98	Toronto-Dominion Bank - New York Branch	5.950	100.0000	09/09/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XN36	COOPÉRATIVEVE RABOBANK U.A., NEW YORK BRANCH	5.540	100.0000	09/09/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
21684XN44	COOPÉRATIVEVE RABOBANK U.A., NEW YORK BRANCH	5.520	100.0082	09/09/2024	100,000,000.00	100,008,224.06	100,008,224.06	0.00
89115BD56	Toronto-Dominion Bank - New York Branch	5.970	100.0000	09/23/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JTT5	Royal Bank of Canada New York Branch	5.250	100.0000	10/02/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JTT5	Royal Bank of Canada New York Branch	5.250	100.0000	10/02/2024	10,000,000.00	10,000,000.00	10,000,000.00	0.00
78015JDK0	Royal Bank of Canada New York Branch	5.880	100.0000	10/22/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
86959TAY2	Svenska Handels AB Publ - New York Branch	5.200	100.0000	10/25/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BPR5	Toronto-Dominion Bank - New York Branch	5.250	100.0000	10/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TBG0	Svenska Handels AB Publ - New York Branch	5.200	100.0000	10/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BNM8	Toronto-Dominion Bank - New York Branch	5.460	100.0000	11/08/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
86959TBH8	Svenska Handels AB Publ - New York Branch	5.280	100.0000	11/08/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JHX8	Royal Bank of Canada New York Branch	5.470	100.0000	11/12/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DHA6	Bank of Montreal - Chicago Branch	5.400	100.0000	11/13/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BL99	Toronto-Dominion Bank - New York Branch	5.680	100.0000	11/21/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78015JHP5	Royal Bank of Canada New York Branch	5.460	100.0000	11/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BPV6	Toronto-Dominion Bank - New York Branch	5.210	100.0000	11/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115D4N3	Toronto-Dominion Bank - New York Branch	5.140	100.0000	11/27/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
06367DGW9	Bank of Montreal - Chicago Branch	5.360	100.0000	11/29/2024	90,000,000.00	90,000,000.00	90,000,000.00	0.00
89115BPD6	Toronto-Dominion Bank - New York Branch	5.490	100.0000	12/09/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JJ32	Royal Bank of Canada New York Branch	5.460	100.0000	12/11/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JJP3	Royal Bank of Canada New York Branch	5.230	100.0000	12/18/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06418NAD4	Bank of Nova Scotia - Houston Branch	5.340	100.0000	12/23/2024	100,000,000.00	100,000,000.00	100,000,000.00	0.00
78015JKP1	Royal Bank of Canada New York Branch	5.230	100.0000	01/08/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BPZ7	Toronto-Dominion Bank - New York Branch	5.120	100.0000	01/24/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JLP0	Royal Bank of Canada New York Branch	5.280	100.0000	01/27/2025	30,000,000.00	30,000,000.00	30,000,000.00	0.00
89115DGI9	Toronto-Dominion Bank - New York Branch	5.360	100.0000	01/27/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JL39	Royal Bank of Canada New York Branch	5.290	100.0000	01/31/2025	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78015JLF2	Royal Bank of Canada New York Branch	5.260	100.0000	03/26/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
93114ED95	Walmart Inc.	5.369	99.8824	04/09/2024	50,000,000.00	49,941,222.22	49,941,222.22	0.00
93114ED95	Walmart Inc.	5.369	99.8824	04/09/2024	50,000,000.00	49,941,222.22	49,941,222.22	0.00
93114ED95	Walmart Inc.	5.369	99.8824	04/09/2024	50,000,000.00	49,941,222.22	49,941,222.22	0.00
93114ED95	Walmart Inc.	5.369	99.8824	04/09/2024	50,000,000.00	49,941,222.22	49,941,222.22	0.00
6698M4DG4	Novartis Finance Corporation	5.381	99.7792	04/16/2024	25,000,000.00	24,944,791.66	24,944,791.66	0.00
63763PDG1	National Securities Clearing Corporation	5.377	99.7792	04/16/2024	25,000,000.00	24,944,791.67	24,944,895.83	(104.17)
63763PDG1	National Securities Clearing Corporation	5.388	99.7792	04/16/2024	50,000,000.00	49,889,583.33	49,889,583.34	(0.00)
63763PDG1	National Securities Clearing Corporation	5.388	99.7792	04/16/2024	35,000,000.00	34,922,708.33	34,922,708.33	0.00
03785DDG8	Apple Inc.	5.350	99.7804	04/16/2024	7,030,000.00	7,014,563.29	7,014,563.29	0.00
03785DDG8	Apple Inc.	5.350	99.7804	04/16/2024	50,000,000.00	49,890,208.33	49,890,208.33	0.00
63763PDH9	National Securities Clearing Corporation	5.393	99.7640	04/17/2024	20,000,000.00	19,952,800.00	19,952,800.00	0.00
63763PDH9	National Securities Clearing Corporation	5.393	99.7640	04/17/2024	50,000,000.00	49,882,000.00	49,882,000.00	0.00
46640PDJ9	J.P. Morgan Securities LLC	5.413	99.7483	04/18/2024	50,000,000.00	49,874,152.78	49,874,152.78	0.00
6698M4DJ8	Novartis Finance Corporation	5.361	99.7507	04/18/2024	20,000,000.00	19,950,133.33	19,950,133.33	0.00
77119LDN6	Roche Holdings, Inc.	5.382	99.6908	04/22/2024	35,000,000.00	34,891,791.67	34,891,791.67	0.00
46640PDN0	J.P. Morgan Securities LLC	5.414	99.6891	04/22/2024	100,000,000.00	99,689,083.33	99,689,083.33	0.00
6698M4DP4	Novartis Finance Corporation	5.395	99.6755	04/23/2024	34,000,000.00	33,889,670.00	33,889,670.00	0.00
03785DDP8	Apple Inc.	5.352	99.6779	04/23/2024	50,000,000.00	49,838,972.22	49,838,972.22	0.00
59515MDP7	Microsoft Corporation	5.382	99.6761	04/23/2024	30,000,000.00	29,902,833.33	29,902,833.33	0.00
77119LDS5	Roche Holdings, Inc.	5.350	99.6354	04/26/2024	50,000,000.00	49,817,708.33	49,817,708.33	0.00
63763PDV8	National Securities Clearing Corporation	5.395	99.5878	04/29/2024	25,000,000.00	24,896,944.44	24,896,944.44	0.00
63763PDV8	National Securities Clearing Corporation	5.395	99.5878	04/29/2024	50,000,000.00	49,793,888.89	49,793,888.89	0.00
46640PE17	J.P. Morgan Securities LLC	5.428	99.5550	05/01/2024	57,000,000.00	56,746,350.00	56,746,350.00	0.00
24422LE66	John Deere Capital Corporation	5.414	99.4838	05/06/2024	50,000,000.00	49,741,875.00	49,741,875.00	0.00
24422LE66	John Deere Capital Corporation	5.414	99.4838	05/06/2024	25,000,000.00	24,870,937.50	24,870,937.50	0.00
63763PE70	National Securities Clearing Corporation	5.417	99.4680	05/07/2024	28,500,000.00	28,348,380.00	28,348,380.00	0.00
59515ME84	Microsoft Corporation	5.379	99.4573	05/08/2024	15,000,000.00	14,918,600.00	14,918,600.00	0.00
59515ME84	Microsoft Corporation	5.379	99.4573	05/08/2024	50,000,000.00	49,728,666.67	49,728,666.67	0.00
59515ME84	Microsoft Corporation	5.379	99.4573	05/08/2024	35,000,000.00	34,810,066.67	34,810,066.67	0.00
59515ME92	Microsoft Corporation	5.369	99.4437	05/09/2024	50,000,000.00	49,721,861.11	49,721,861.11	0.00
59515ME92	Microsoft Corporation	5.369	99.4437	05/09/2024	50,000,000.00	49,721,861.11	49,721,861.11	0.00
89233GE93	Toyota Motor Credit Corporation	5.406	99.4406	05/09/2024	20,000,000.00	19,888,111.11	19,888,111.11	0.00
24422LE90	John Deere Capital Corporation	5.405	99.4406	05/09/2024	30,000,000.00	29,832,166.67	29,832,166.67	0.00
63763PEA3	National Securities Clearing Corporation	5.431	99.4226	05/10/2024	25,000,000.00	24,855,645.83	24,855,645.83	0.00
63763PEA3	National Securities Clearing Corporation	5.431	99.4226	05/10/2024	50,000,000.00	49,711,291.67	49,711,291.67	0.00
59515MED3	Microsoft Corporation	5.508	99.3747	05/13/2024	50,000,000.00	49,687,333.33	49,687,333.33	0.00
24422LED1	John Deere Capital Corporation	5.417	99.3805	05/13/2024	50,000,000.00	49,690,250.00	49,690,250.00	0.00
59515MEF8	Microsoft Corporation	5.508	99.3473	05/15/2024	25,000,000.00	24,836,833.33	24,836,222.22	611.11
59515MEF8	Microsoft Corporation	5.476	99.3473	05/15/2024	50,000,000.00	49,673,666.67	49,673,666.67	0.00
7426M2EF4	Private Export Funding Corporation	5.349	99.3620	05/15/2024	25,000,000.00	24,840,500.00	24,840,500.00	0.00
63763PEF2	National Securities Clearing Corporation	5.427	99.3492	05/15/2024	50,000,000.00	49,674,583.33	49,674,583.33	0.00
63763PEF2	National Securities Clearing Corporation	5.427	99.3492	05/15/2024	50,000,000.00	49,674,583.33	49,674,583.33	0.00
59515MEH4	Microsoft Corporation	5.455	99.3202	05/17/2024	50,000,000.00	49,660,111.11	49,660,111.11	0.00
6698M4EL2	Novartis Finance Corporation	5.405	99.2773	05/20/2024	50,000,000.00	49,638,625.01	49,638,625.00	0.01
6698M4EL2	Novartis Finance Corporation	5.405	99.2773	05/20/2024	14,850,000.00	14,742,671.63	14,742,671.63	0.00
59515MEN1	Microsoft Corporation	5.509	99.2421	05/22/2024	25,000,000.00	24,810,520.83	24,810,166.67	354.16

59515MEN1	Microsoft Corporation	5.495	99.2421	05/22/2024	10,000,000.00	9,924,208.33	9,924,208.33	0.00
7426M4EP8	Private Export Funding Corporation	5.523	99.2287	05/23/2024	25,000,000.00	24,807,166.67	24,807,166.67	0.00
7426M2EV9	Private Export Funding Corporation	5.410	99.1509	05/29/2024	50,000,000.00	49,575,472.22	49,575,472.22	0.00
89233GEV4	Toyota Motor Credit Corporation	5.459	99.1381	05/29/2024	50,000,000.00	49,569,027.78	49,569,027.78	0.00
59515MF42	Microsoft Corporation	5.402	99.0631	06/04/2024	50,000,000.00	49,531,555.56	49,531,555.56	0.00
59515MF67	Microsoft Corporation	5.369	99.0357	06/06/2024	20,000,000.00	19,807,133.33	19,807,133.33	0.00
59515MF75	Microsoft Corporation	5.498	99.0043	06/07/2024	50,000,000.00	49,502,152.78	49,502,152.78	0.00
7426M2F71	Private Export Funding Corporation	5.339	99.0304	06/07/2024	25,000,000.00	24,757,590.28	24,757,590.28	0.00
47816FFR7	Johnson & Johnson, Inc.	5.359	98.7628	06/25/2024	50,000,000.00	49,381,388.89	49,381,388.89	0.00
63763PFU8	National Securities Clearing Corporation	5.629	98.6678	06/28/2024	50,000,000.00	49,333,888.89	49,333,888.89	0.00
47816FG54	Johnson & Johnson	5.357	98.6172	07/05/2024	50,000,000.00	49,308,611.11	49,308,611.11	0.00
7426M2GA3	Private Export Funding Corporation	5.320	98.5472	07/10/2024	25,000,000.00	24,636,805.56	24,638,888.89	(2,083.33)
7426M2GA3	Private Export Funding Corporation	5.341	98.5472	07/10/2024	25,000,000.00	24,636,805.56	24,636,805.56	0.00
7426M4GB7	Private Export Funding Corporation	5.372	98.5355	07/11/2024	50,000,000.00	49,267,750.00	49,267,750.00	0.00
7426M2GK1	Private Export Funding Corporation	5.281	98.4437	07/19/2024	25,000,000.00	24,610,930.55	24,610,930.55	0.00
7426M2H79	Private Export Funding Corporation	5.163	98.2151	08/07/2024	50,000,000.00	49,107,555.56	49,107,555.56	0.00
47816FFF1	Johnson & Johnson	5.326	98.0356	08/15/2024	49,500,000.00	48,527,600.00	48,527,600.00	0.00
46651VEZ5	J.P. Morgan Securities LLC	5.430	100.0000	08/20/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21687AJ38	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH	5.470	97.7224	09/03/2024	25,000,000.00	24,430,590.28	24,430,590.28	0.00
89116EJ61	Toronto Dominion Holdings (U.S.A.), Inc.	5.481	97.6739	09/06/2024	50,000,000.00	48,836,944.44	48,836,944.44	0.00
89116EJ06	Toronto Dominion Holdings (U.S.A.), Inc.	5.321	97.6396	09/13/2024	50,000,000.00	48,819,791.67	48,819,791.67	0.00
7426M4KH9	Private Export Funding Corporation	5.211	97.1974	10/17/2024	25,000,000.00	24,299,354.17	24,299,354.17	0.00
46651VEX0	J.P. Morgan Securities LLC	5.250	100.0000	10/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
7426M2LL3	Private Export Funding Corporation	5.160	96.7639	11/20/2024	25,000,000.00	24,190,972.22	24,190,972.22	0.00
46651VFD3	J.P. Morgan Securities LLC	5.420	100.0000	11/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
63763PMC0	National Securities Clearing Corporation	5.243	96.4017	12/12/2024	25,000,000.00	24,100,416.67	24,100,416.67	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
771196BJ0	ROCHE HOLDINGS INC	4.882	96.9846	11/10/2025	3,300,000.00	3,200,491.80	3,205,153.50	(4,661.70)
037833BY5	APPLE INC	4.412	97.0226	02/23/2026	10,000,000.00	9,702,260.00	9,792,011.94	(89,751.94)
037833BY5	APPLE INC	4.411	97.0226	02/23/2026	436,000.00	423,018.54	426,935.56	(3,917.02)
594918CG7	MICROSOFT CORP	4.560	96.8321	09/15/2026	14,108,000.00	13,661,072.67	13,733,975.33	(72,902.67)
771196BL5	ROCHE HOLDINGS INC	4.335	93.5929	01/28/2027	3,000,000.00	2,807,787.00	2,845,569.93	(37,782.93)
771196BL5	ROCHE HOLDINGS INC	4.325	93.5929	01/28/2027	3,000,000.00	2,807,787.00	2,846,366.69	(38,579.69)
037833CJ7	APPLE INC	4.528	96.4806	02/09/2027	4,700,000.00	4,534,588.20	4,554,107.30	(19,519.10)
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**MM Fund  
MMFUND**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
949921126	ALLSPRING:GOVT MM SEL	5.250	1.0000	03/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
608919718	FEDERATED HRMS GV O PRMR	5.240	1.0000	03/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.250	1.0000	03/31/2024	51,000,000.00	51,000,000.00	51,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.250	1.0000	03/31/2024	110,000,000.00	110,000,000.00	110,000,000.00	0.00
665278404	NORTHERN INST:US GVT SHS	5.140	1.0000	03/31/2024	15,740.17	15,740.17	15,740.17	0.00
61747C707	MORG STAN I LQ:GV I	5.220	1.0000	03/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
85749T517	SS INST INV:US GV MM OPP	5.230	1.0000	03/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
69347S	PNC BANK DEPOSIT	---	1.0000	03/31/2024	100,000,000.00	100,000,000.00	100,000,000.00	0.00
4812CA538	JPMORGAN:US GVT MM EMPWR	5.200	1.0000	03/31/2024	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
826239FY6	SIERRA CALIF JT CMNTY COLLEGE DIST	0.344	98.2910	08/01/2024	500,000.00	491,455.00	500,000.00	(8,545.00)
826239GH2	SIERRA CALIF JT CMNTY COLLEGE DIST	0.354	98.3620	08/01/2024	720,000.00	708,206.40	720,000.00	(11,793.60)
802498Y55	SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMPI	0.396	98.4850	08/01/2024	1,000,000.00	984,850.00	1,000,000.00	(15,150.00)
93974ETF3	WASHINGTON ST	0.470	98.4820	08/01/2024	14,995,000.00	14,767,375.90	14,995,000.00	(227,624.10)
419792F84	HAWAII ST	0.713	98.4970	08/01/2024	9,000,000.00	8,864,730.00	9,000,000.00	(135,270.00)
074437HA5	BEAUMONT CALIF UNI SCH DIST	0.690	98.2930	08/01/2024	275,000.00	270,305.75	275,000.00	(4,694.25)
987388GU3	YOSEMITE CALIF CMNTY COLLEGE DIST	1.440	98.7620	08/01/2024	700,000.00	691,334.00	700,000.00	(8,666.00)
757710US5	REDONDO BEACH CALIF UNI SCH DIST	1.571	98.7420	08/01/2024	500,000.00	493,710.00	500,000.00	(6,290.00)
93974EYA8	WASHINGTON ST	3.350	99.4100	08/01/2024	13,475,000.00	13,395,497.50	13,475,000.00	(79,502.50)
419792A71	HAWAII ST	0.713	97.7580	10/01/2024	10,000,000.00	9,775,800.00	10,000,000.00	(224,200.00)
419792D37	HAWAII ST	0.713	97.7580	10/01/2024	2,500,000.00	2,443,950.00	2,500,000.00	(56,050.00)
882724XK8	TEXAS ST	0.794	97.7610	10/01/2024	5,810,000.00	5,679,914.10	5,810,000.00	(130,085.90)
419792F92	HAWAII ST	1.033	95.1950	08/01/2025	6,250,000.00	5,949,687.50	6,250,000.00	(300,312.50)
802498Y22	SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMPI	0.669	94.5010	08/01/2025	1,000,000.00	945,010.00	1,000,000.00	(54,990.00)
56781RKT3	MARIN CALIF CMNTY COLLEGE DIST	0.763	94.7220	08/01/2025	1,065,000.00	1,008,789.30	1,065,000.00	(56,210.70)
074437HB3	BEAUMONT CALIF UNI SCH DIST	1.109	94.6130	08/01/2025	500,000.00	473,065.00	500,000.00	(26,935.00)
7994082E8	SAN RAMON VALLEY CALIF UNI SCH DIST	0.967	95.0110	08/01/2025	4,505,000.00	4,280,245.55	4,505,000.00	(224,754.45)
93974EYB6	WASHINGTON ST	3.350	97.8750	08/01/2025	10,065,000.00	9,851,118.75	10,065,000.00	(213,881.25)
419792A89	HAWAII ST	1.033	97.1840	10/01/2025	12,775,000.00	12,415,256.00	13,096,549.39	(681,293.39)
419792D45	HAWAII ST	1.033	94.7300	10/01/2025	3,660,000.00	3,467,118.00	3,660,000.00	(192,882.00)
93974EYC4	WASHINGTON ST	3.370	97.2190	08/01/2026	20,825,000.00	20,245,856.75	20,825,000.00	(579,143.25)
13063D3N6	CALIFORNIA ST	4.847	100.9500	03/01/2027	9,300,000.00	9,388,350.00	9,300,000.00	88,350.00
419792M29	HAWAII ST	4.513	101.9640	10/01/2027	5,000,000.00	5,098,200.00	5,077,817.44	20,382.56
---	---	2.055	97.9694	07/13/2025	134,420,000.00	131,689,825.50	134,819,366.83	(3,129,541.33)

**Mutual Fund  
Open-End Fund**

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

**Non-US Gov  
SUPRANATIONAL**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
459516XL9	INTERNATIONAL FINANCE CORP	5.290	99.1593	05/29/2024	50,000,000.00	49,579,650.00	49,579,500.00	150.00
459516XL9	INTERNATIONAL FINANCE CORP	5.290	99.1593	05/29/2024	25,000,000.00	24,789,825.00	24,789,750.00	75.00
45950VPQ3	INTERNATIONAL FINANCE CORP	0.273	97.9650	08/22/2024	25,000,000.00	24,491,251.25	24,997,786.44	(506,535.19)
45950VQG4	INTERNATIONAL FINANCE CORP	0.484	97.5312	09/23/2024	25,000,000.00	24,382,800.00	24,994,770.76	(611,970.76)
45950KCR9	INTERNATIONAL FINANCE CORP	5.358	97.9000	10/16/2024	25,000,000.00	24,475,000.00	24,479,944.44	(4,944.44)
45950VQL3	INTERNATIONAL FINANCE CORPORATION	0.719	97.4001	10/29/2024	25,000,000.00	24,350,024.00	24,994,450.66	(644,426.66)
45908DX8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV	5.197	98.2116	11/25/2024	25,000,000.00	24,552,900.00	24,577,896.12	(24,996.12)
459515AH5	INTERNATIONAL FINANCE CORP	4.944	95.9893	01/08/2025	25,000,000.00	23,997,325.00	24,073,708.34	(76,383.34)
45950VRA6	INTERNATIONAL FINANCE CORP	1.099	96.6243	01/21/2025	25,000,000.00	24,156,063.50	24,988,358.80	(832,295.30)
459515AX0	INTERNATIONAL FINANCE CORP	4.953	95.7986	01/22/2025	50,000,000.00	47,899,300.00	48,055,444.44	(156,144.44)
45950VSY3	INTERNATIONAL FINANCE CORPORATION	4.644	99.5459	02/26/2026	25,000,000.00	24,886,475.75	25,000,000.00	(113,524.25)
45950VRX6	INTERNATIONAL FINANCE CORP	4.077	98.6108	02/01/2027	25,000,000.00	24,652,710.50	24,950,240.50	(297,530.00)
45950VSW7	INTERNATIONAL FINANCE CORP	4.430	99.8000	02/22/2027	50,000,000.00	49,899,979.00	50,000,000.00	(100,021.00)
45906M4Z1	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV	5.274	99.7960	02/28/2028	25,000,000.00	24,949,000.00	25,000,000.00	(51,000.00)
45906M5B3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV	5.250	99.8360	03/14/2028	25,000,000.00	24,959,000.00	25,000,000.00	(41,000.00)
---	---	<b>3.987</b>	<b>98.2413</b>	<b>08/18/2025</b>	<b>450,000,000.00</b>	<b>442,021,304.00</b>	<b>445,481,850.51</b>	<b>(3,460,546.51)</b>

**Repo  
REPO**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
RP04012024531	L24032800008A0	5.310	100.0000	04/01/2024	600,000,000.00	600,000,000.00	600,000,000.00	0.00
RP0401202453	Reference Number: L24032800008A0	5.300	100.0000	04/01/2024	225,000,000.00	225,000,000.00	225,000,000.00	0.00
---	---	<b>5.307</b>	<b>100.0000</b>	<b>04/01/2024</b>	<b>825,000,000.00</b>	<b>825,000,000.00</b>	<b>825,000,000.00</b>	<b>0.00</b>

**US Gov**

**T-BILL**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912797HR1	UNITED STATES TREASURY	5.285	99.2409	05/23/2024	35,000,000.00	34,734,330.40	34,743,177.78	(8,847.38)
912797HR1	UNITED STATES TREASURY	5.275	99.2409	05/23/2024	30,000,000.00	29,772,283.20	29,780,256.67	(7,973.47)
912797JY4	UNITED STATES TREASURY	5.353	99.1648	05/28/2024	50,000,000.00	49,582,396.00	49,590,320.42	(7,924.42)
912797KN6	UNITED STATES TREASURY	5.351	98.5700	07/09/2024	10,000,000.00	9,857,000.00	9,857,074.17	(74.17)
912797KN6	UNITED STATES TREASURY	5.348	98.5700	07/09/2024	15,000,000.00	14,785,500.00	14,785,706.16	(206.16)
912797KN6	UNITED STATES TREASURY	5.354	98.5700	07/09/2024	10,000,000.00	9,857,000.00	9,856,972.42	27.58
912797GB7	UNITED STATES TREASURY	5.403	98.5467	07/11/2024	10,000,000.00	9,854,672.20	9,855,906.67	(1,234.47)
912797KP1	UNITED STATES TREASURY	5.361	98.4601	07/16/2024	15,000,000.00	14,769,008.40	14,770,196.30	(1,187.90)
912797KQ9	UNITED STATES TREASURY	5.366	98.3568	07/23/2024	25,000,000.00	24,589,198.00	24,591,709.03	(2,511.03)
912797GK7	UNITED STATES TREASURY	5.463	98.1600	08/08/2024	30,000,000.00	29,447,987.40	29,441,268.75	6,718.65
912797KD8	UNITED STATES TREASURY	5.335	97.8708	08/29/2024	20,000,000.00	19,574,166.60	19,572,833.33	1,333.27
912797KD8	UNITED STATES TREASURY	5.338	97.8708	08/29/2024	20,000,000.00	19,574,166.60	19,572,666.66	1,499.94
---	<b>UNITED STATES TREASURY</b>	<b>5.348</b>	<b>98.6685</b>	<b>07/02/2024</b>	<b>270,000,000.00</b>	<b>266,397,708.80</b>	<b>266,418,088.34</b>	<b>(20,379.54)</b>

**US Gov**

**US GOV**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
9128286R6	UNITED STATES TREASURY	4.390	99.7344	04/30/2024	25,000,000.00	24,933,593.75	24,958,971.86	(25,378.11)
912828WJ5	UNITED STATES TREASURY	5.256	99.6406	05/15/2024	50,000,000.00	49,820,312.50	49,840,366.81	(20,054.31)
91282CCC3	UNITED STATES TREASURY	4.274	99.3750	05/15/2024	15,000,000.00	14,906,250.00	14,929,785.88	(23,535.88)
912828XT2	UNITED STATES TREASURY	2.567	99.4531	05/31/2024	10,000,000.00	9,945,312.50	9,990,983.24	(45,670.74)
91282CER8	UNITED STATES TREASURY	2.502	99.5313	05/31/2024	20,000,000.00	19,906,250.00	19,999,935.88	(93,685.88)
91282CER8	UNITED STATES TREASURY	2.563	99.5313	05/31/2024	20,000,000.00	19,906,250.00	19,998,009.42	(91,759.42)
91282CCG4	UNITED STATES TREASURY	5.185	98.9688	06/15/2024	10,000,000.00	9,896,875.00	9,902,709.31	(5,834.31)
912828XX3	UNITED STATES TREASURY	3.217	99.1563	06/30/2024	10,000,000.00	9,915,625.00	9,971,197.29	(55,572.29)
912828XX3	UNITED STATES TREASURY	2.558	99.1563	06/30/2024	25,000,000.00	24,789,062.50	24,966,694.08	(177,631.58)
912828D56	UNITED STATES TREASURY	5.503	98.9063	08/15/2024	50,000,000.00	49,453,125.00	49,439,144.74	13,980.26
912828D56	UNITED STATES TREASURY	5.508	98.9063	08/15/2024	5,000,000.00	4,945,312.50	4,943,832.24	1,480.26
91282CFG1	UNITED STATES TREASURY	5.441	99.1563	08/31/2024	25,000,000.00	24,789,062.50	24,781,000.91	8,061.59
91282CCX7	UNITED STATES TREASURY	0.439	97.8281	09/15/2024	25,000,000.00	24,457,031.25	24,992,708.75	(535,677.50)
91282CCX7	UNITED STATES TREASURY	0.438	97.8281	09/15/2024	25,000,000.00	24,457,031.25	24,992,851.03	(535,819.78)
91282CFN6	UNITED STATES TREASURY	4.215	99.5000	09/30/2024	25,000,000.00	24,875,000.00	25,004,133.36	(129,133.36)
91282CFN6	UNITED STATES TREASURY	5.439	99.5000	09/30/2024	70,000,000.00	69,650,000.00	69,600,097.66	49,902.34
91282CDB4	UNITED STATES TREASURY	0.754	97.5625	10/15/2024	25,000,000.00	24,390,625.00	24,982,879.70	(592,254.70)
91282CDB4	UNITED STATES TREASURY	5.362	97.5625	10/15/2024	25,000,000.00	24,390,625.00	24,385,211.45	5,413.55
912828YM6	UNITED STATES TREASURY	5.331	97.8594	10/31/2024	10,000,000.00	9,785,937.50	9,785,202.62	734.89
91282CFQ9	UNITED STATES TREASURY	5.443	99.4844	10/31/2024	50,000,000.00	49,742,187.50	49,701,380.57	40,806.93
91282CFQ9	UNITED STATES TREASURY	5.313	99.4844	10/31/2024	15,000,000.00	14,922,656.25	14,920,747.17	1,909.08
91282G38	UNITED STATES TREASURY	4.921	98.1875	11/15/2024	50,000,000.00	49,093,750.00	49,194,796.58	(101,046.58)
912828YV6	UNITED STATES TREASURY	1.747	97.5781	11/30/2024	25,000,000.00	24,394,531.25	24,960,219.92	(565,688.67)
91282CGG0	UNITED STATES TREASURY	4.754	99.1875	01/31/2025	15,000,000.00	14,878,125.00	14,924,035.68	(45,910.68)
912828ZC7	UNITED STATES TREASURY	0.540	96.4844	02/28/2025	10,000,000.00	9,648,437.50	10,052,783.46	(404,345.96)



91282ZF0	UNITED STATES TREASURY	0.647	95.6406	03/31/2025	25,000,000.00	23,910,156.25	24,963,964.52	(1,053,808.27)
91282ZF0	UNITED STATES TREASURY	0.619	95.6406	03/31/2025	25,000,000.00	23,910,156.25	24,970,641.38	(1,060,485.13)
91282CEH0	UNITED STATES TREASURY	2.647	97.5938	04/15/2025	10,000,000.00	9,759,375.00	9,997,832.80	(238,457.80)
91282ZL7	UNITED STATES TREASURY	0.445	95.1719	04/30/2025	15,000,000.00	14,275,781.25	14,988,796.98	(713,015.73)
912824R8	UNITED STATES TREASURY	2.799	97.6250	05/31/2025	15,000,000.00	14,643,750.00	15,012,583.63	(368,833.63)
91282CAB7	UNITED STATES TREASURY	0.675	94.0469	07/31/2025	25,000,000.00	23,511,718.75	24,860,695.65	(1,348,976.90)
91282CAM3	UNITED STATES TREASURY	0.815	93.4375	09/30/2025	25,000,000.00	23,359,375.00	24,792,324.39	(1,432,949.39)
91282CAM3	UNITED STATES TREASURY	0.950	93.4375	09/30/2025	25,000,000.00	23,359,375.00	24,743,282.58	(1,383,907.58)
91282CBC4	UNITED STATES TREASURY	0.700	92.7500	12/31/2025	25,000,000.00	23,187,500.00	24,860,193.62	(1,672,693.62)
91282CBH3	UNITED STATES TREASURY	2.447	92.4531	01/31/2026	15,000,000.00	13,867,968.75	14,459,300.20	(591,331.45)
91282CBH3	UNITED STATES TREASURY	0.586	92.4531	01/31/2026	10,000,000.00	9,245,312.50	9,961,906.45	(716,593.95)
91282CBH3	UNITED STATES TREASURY	0.593	92.4531	01/31/2026	10,000,000.00	9,245,312.50	9,960,638.85	(715,326.35)
912828P46	UNITED STATES TREASURY	0.799	94.5469	02/15/2026	10,000,000.00	9,454,687.50	10,151,642.68	(696,955.18)
912828P46	UNITED STATES TREASURY	0.670	94.5469	02/15/2026	10,000,000.00	9,454,687.50	10,175,983.31	(721,295.81)
91282CBQ3	UNITED STATES TREASURY	0.591	92.4219	02/28/2026	20,000,000.00	18,484,375.00	19,965,752.49	(1,481,377.49)
91282CBT7	UNITED STATES TREASURY	0.715	92.6563	03/31/2026	25,000,000.00	23,164,062.50	25,017,185.61	(1,853,123.11)
91282CCJ8	UNITED STATES TREASURY	0.882	92.2031	06/30/2026	20,000,000.00	18,440,625.00	19,996,929.74	(1,556,304.74)
91282CCJ8	UNITED STATES TREASURY	0.906	92.2031	06/30/2026	35,000,000.00	32,271,093.75	34,976,042.37	(2,704,948.62)
91282CCW9	UNITED STATES TREASURY	0.832	91.4063	08/31/2026	25,000,000.00	22,851,562.50	24,951,898.76	(2,100,336.26)
91282CCW9	UNITED STATES TREASURY	0.902	91.4063	08/31/2026	25,000,000.00	22,851,562.50	24,910,616.89	(2,059,054.39)
91282CCZ2	UNITED STATES TREASURY	0.982	91.5000	09/30/2026	20,000,000.00	18,300,000.00	19,947,973.85	(1,647,973.85)
91282CCZ2	UNITED STATES TREASURY	2.540	91.5000	09/30/2026	15,000,000.00	13,725,000.00	14,414,299.01	(689,299.01)
91282CDG3	UNITED STATES TREASURY	2.884	91.8281	10/31/2026	10,000,000.00	9,182,812.50	9,577,332.66	(394,520.16)
912810EY0	UNITED STATES TREASURY	4.205	104.7656	11/15/2026	25,000,000.00	26,191,406.25	26,368,299.84	(176,893.59)
91282CDK4	UNITED STATES TREASURY	4.099	91.9375	11/30/2026	25,000,000.00	22,984,375.00	23,267,138.70	(282,763.70)
912810EZ7	UNITED STATES TREASURY	3.048	105.6406	02/15/2027	15,000,000.00	15,846,093.75	16,429,339.91	(583,246.16)
91282CEF4	UNITED STATES TREASURY	2.502	94.6719	03/31/2027	25,000,000.00	23,667,968.75	24,998,829.84	(1,330,861.09)
91282CEF4	UNITED STATES TREASURY	2.503	94.6719	03/31/2027	25,000,000.00	23,667,968.75	24,997,659.67	(1,329,690.92)
91282ZS2	UNITED STATES TREASURY	2.845	88.5469	05/31/2027	20,000,000.00	17,709,375.00	18,626,717.81	(917,342.81)
91282CEW7	UNITED STATES TREASURY	3.109	96.5781	06/30/2027	15,000,000.00	14,486,718.75	15,063,050.25	(576,331.50)
91282CEW7	UNITED STATES TREASURY	3.213	96.5781	06/30/2027	15,000,000.00	14,486,718.75	15,016,475.77	(529,757.02)
912810FA1	UNITED STATES TREASURY	3.247	105.9375	08/15/2027	15,000,000.00	15,890,625.00	16,449,743.25	(559,118.25)
912810FA1	UNITED STATES TREASURY	3.483	105.9375	08/15/2027	15,000,000.00	15,890,625.00	16,332,469.84	(441,844.84)
91282CFH9	UNITED STATES TREASURY	3.269	96.0625	08/31/2027	5,000,000.00	4,803,125.00	4,977,458.52	(174,333.52)
912810FB9	UNITED STATES TREASURY	4.003	105.6719	11/15/2027	15,000,000.00	15,850,781.25	16,035,865.38	(185,084.13)
91282CFZ9	UNITED STATES TREASURY	3.840	98.4063	11/30/2027	15,000,000.00	14,760,937.50	15,016,958.06	(256,020.56)
91282CFZ9	UNITED STATES TREASURY	4.048	98.4063	11/30/2027	25,000,000.00	24,601,562.50	24,855,979.88	(254,417.38)
91282CHK0	UNITED STATES TREASURY	4.125	98.8906	06/30/2028	25,000,000.00	24,722,656.25	24,881,447.88	(158,791.63)
91282CKD2	UNITED STATES TREASURY	4.284	100.1406	02/28/2029	25,000,000.00	25,035,156.25	24,962,271.58	72,884.67
---	UNITED STATES TREASURY	2.980	97.0845	10/10/2025	1,380,000,000.00	1,338,945,312.50	1,377,157,204.18	(38,211,891.68)

Summary

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
---	---	4.335	95.7504	06/21/2025	15,412,050,568.40	15,162,652,396.40	15,343,966,458.74	(181,314,062.34)



COUNTY OF RIVERSIDE  
TREASURER-TAX COLLECTOR  
CAPITAL MARKETS

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

April 18, 2024

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

Dear Mr. Kent:

Enclosed is the Investment Holdings Report for the Asset Leasing Corporation for the County of Riverside for the period ending March 31, 2024 (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

March 31, 2024  
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	25,945,287.29	\$25,945,287.29	\$25,945,287.29	91%
GOLDMAN SACHS GOV INST FUND Total	2,676,505.20	2,676,505.20	2,676,505.20	9%
<b>Grand Total</b>	<b>28,621,792.49</b>	<b>\$28,621,792.49</b>	<b>\$28,621,792.49</b>	<b>100%</b>

### Asset Leasing Corporation Summary by Series:

Issue	Market Value
1993 A&B Hospital Project Total	\$25,898,022.14
1997 Series A Hospital Bonds Total	47,265.15
2009 Public Safety Communication and Woodcrest Library Projects Total	2,674,865.16
2019 A Lease Revenue Refunding Bonds - Tech Refunding Project	1,640.04
<b>Grand Total</b>	<b>\$28,621,792.49</b>



### Asset Leasing Corporation Market Value by Account:

<b>1993 A&amp;B Hospital Project</b>	<b>Market Value</b>
94605802 - Earnings	\$1,666,886.82
94605804 - Interest	18,719,125.61
94605805 - Reserve	4,117,007.43
94605807 - Construction	1,394,967.36
94605814 - Reimbursement	34.92
<b>Total:</b>	<b>\$25,898,022.14</b>
<b>1997 Series A Hospital Bonds</b>	
95435464 - Debt Service Fund	\$47,265.15
<b>Total:</b>	<b>\$47,265.15</b>
<b>2009 Public Safety Communication and Woodcrest Library Projects</b>	
23817502 - Base Rental Account	\$527,770.84
23817503 - Adj Rate Sec Deposit Acc	465,611.52
23817504 - Interest Account	0.07
23817506 - Admin Expense Account	1,547,571.05
23817508 - Investment Earnings Acco	132,484.46
23817513 - Principal Account	1,427.22
<b>Total:</b>	<b>\$2,674,865.16</b>
<b>2019 A Lease Revenue Refunding Bonds - Tech Refunding Project</b>	
83918300 – Bond Fund	\$1,640.04
<b>Total:</b>	<b>\$1,640.04</b>
<b>Grand Total:</b>	<b>\$28,621,792.49</b>

# 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								
March 31, 2024								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>1993 A&amp;B Hospital Project</b>								
94605802 - Earnings	FIRST AMERICAN TREASURY	5.23%			Aaa	1,666,886.82	\$ 1,666,886.82	\$ 1,666,886.82
94605804 - Interest	FIRST AMERICAN TREASURY	5.23%			Aaa	18,719,125.61	18,719,125.61	18,719,125.61
94605805 - Reserve	FIRST AMERICAN TREASURY	5.23%			Aaa	4,117,007.43	4,117,007.43	4,117,007.43
94605807 - Construction	FIRST AMERICAN TREASURY	5.23%			Aaa	1,394,967.36	1,394,967.36	1,394,967.36
94605814 - Reimbursement	FIRST AMERICAN TREASURY	5.23%			Aaa	34.92	34.92	34.92
						25,898,022.14	\$ 25,898,022.14	\$ 25,898,022.14

# 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

March 31, 2024

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>1997 Series A Hospital Bonds</b>								
95435464 - Debt Service Fund	FIRST AMERICAN TREASURY	5.23%			Aaa	47,265.15	\$ 47,265.15	\$ 47,265.15
						47,265.15	\$ 47,265.15	\$ 47,265.15

# ASSET LEASING CORPORATION

## 2009 Public Safety Communication & Woodcrest Library \$45,685,000

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

FIXED INCOME PORTFOLIO								
March 31, 2024								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>2009 Public Safety Communication and Woodcrest Library Projects</b>								
23817502 - Base Rental Account	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	527,770.84	\$ 527,770.84	\$ 527,770.84
23817503 - Adj Rate Sec Deposit Acc	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	465,611.52	465,611.52	465,611.52
23817504 - Interest Account	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	0.07	0.07	0.07
23817506 - Admin Expense Account	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	1,547,571.05	1,547,571.05	1,547,571.05
23817508 - Investment Earnings Acco	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	132,484.46	132,484.46	132,484.46
23817513 - Principal Account	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	1,427.22	1,427.22	1,427.22
						2,674,865.16	\$ 2,674,865.16	\$ 2,674,865.16



# 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									
March 31, 2024									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
<b>2019 A Lease Revenue Refunding Bonds - Tech Refunding Project</b>									
83918300 - Bond Fund	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	1,640.04	\$ 1,640.04	\$ 1,640.04	
						1,640.04	\$ 1,640.04	\$ 1,640.04	



6700 Antioch, Suite 250  
Merriam, Kansas 66204

April 18, 2024

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

Dear Mr. Kent:

Enclosed is the Investment Holdings Report for the Land Secured Districts of the County of Riverside for the period ending March 31, 2024 (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

March 31, 2024  
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	468,701.77	\$468,701.77	\$468,701.77	2%
FIRST AMERICAN TREASURY	19,593,660.75	19,593,660.75	19,593,660.75	80%
GOLDMAN SACHS GOVT INST FUND	2,104,208.87	2,104,208.87	2,104,208.87	9%
MORGAN STANLEY INSTL L GOVT PTF INSTL	2,307,833.10	2,307,833.10	2,307,833.10	9%
<b>Grand Total:</b>	<b>24,475,779.49</b>	<b>\$24,474,404.49</b>	<b>\$24,474,404.49</b>	<b>100%</b>

### Land Secured Districts Summary by Series:

Issue	Market Value
CFD 03-1 Newport Road 2014	\$2,104,208.87
CFD 04-2 Lakehills Crest	2,307,833.10
CFD 05-8 Scott Road 2013	8,693,307.80
CFD 05-8 Scott Road 2018	151.27
CFD 07-2 Series 2015 Clinton Keith	5,875,623.68
CFD 07-2 Series 2017 Clinton Keith	4,456,847.19
CFD 07-2 Series 2020 Clinton Keith	1,205.79
District 168 - Rivercrest	289,644.47
CFD 89-1 Special Tax Refunding, 2018	468,701.77
CFD 89-4 Special Tax Refunding, 2018	276,880.55
<b>Grand Total:</b>	<b>\$24,474,404.49</b>

## Land Secured Districts Market Value by Account:

<b>CFD 03-1 Newport Road 2014</b>	
83525701 - Special Tax	\$718,650.54
83525702 - Bond	77.84
83525706 - Reserve	1,278,318.76
83525707 - Earnings	102,763.20
83525709 - Admin Expense	4,398.53
<b>Total:</b>	<b>\$2,104,208.87</b>
<b>CFD 04-2 Lakehills Crest</b>	
547271 - Redemption	\$0.04
547272 - Earnings	1,723.81
547273 - Reserve	1,419,722.00
547274 - Admin Expense	6,362.65
547275 - Special Tax	879,859.00
547276 - Bond	165.60
<b>Total:</b>	<b>\$2,307,833.10</b>
<b>CFD 05-8 Scott Road 2013</b>	
202358000 - Special Tax	\$2,310,664.69
202358001 - Bond	1,044.92
202358002 - Reserve	1,806,974.67
202358003 - Admin Expense	2,417.17
202358006 - Improvement/Non-proc	4,572,206.35
<b>Total:</b>	<b>\$8,693,307.80</b>
<b>CFD 05-8 Scott Road 2018</b>	
244793000 – Bond Fund	\$151.27
<b>Total:</b>	<b>\$151.27</b>
<b>CFD 07-2 Series 2015 Clinton Keith</b>	
216817000 - Special Tax	\$1,176,280.03
216817001 - Bond	123,084.16
216817002 - Reserve	4,568,194.97
216817003 - Admin Expense	8,064.40
216817004 - Proceeds	0.12



	<b>Total:</b>	<b>\$5,875,623.68</b>
<b>CFD 07-2 Series 2017 Clinton Keith</b>		
216850000 - Bond Fund		\$346.89
216850003 – Proceeds		4,456,500.30
	<b>Total:</b>	<b>\$4,456,847.19</b>
<b>CFD 07-2 Series 2020 Clinton Keith</b>		
228620000 - Bond Fund		\$1,205.79
	<b>Total:</b>	<b>\$1,205.79</b>
<b>District 168 - Rivercrest</b>		
164844000 - Redemption Account		\$96,303.47
164844001 - Admin Expense Account		6,143.55
164844006 - Reserve Account		171,806.27
164844007 - Earnings Account		15,391.18
	<b>Total:</b>	<b>\$289,644.47</b>
<b>CFD 89-1 Special Tax Refunding, 2018</b>		
213890 - Special Tax		\$392,923.95
213893 - Reserve		65,384.29
213902 - Admin Exp		6,192.79
213903 - Earnings		4,200.74
	<b>Total:</b>	<b>\$468,701.77</b>
<b>CFD 89-4 Special Tax Refunding, 2018</b>		
229583000 – Special Tax		\$154,679.60
229583001 – Admin Expense Fund		4,392.19
229583002 – Bond Fund		3,078.49
229583003 - Reserve		114,730.27
	<b>Total:</b>	<b>\$276,880.55</b>
	<b>Grand Total:</b>	<b>\$24,474,404.49</b>

# Land Secured Districts

## ISSUES

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

# LAND SECURED DISTRICTS

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

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

FIXED INCOME PORTFOLIO								
March 31, 2024								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>CFD 03-1 Newport Road 2014</b>								
83525701 - Special Tax	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	718,650.54	\$ 718,650.54	\$ 718,650.54
83525702 - Bond	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	77.84	77.84	77.84
83525706 - Reserve	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	1,278,318.76	1,278,318.76	1,278,318.76
83525707 - Earnings	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	102,763.20	102,763.20	102,763.20
83525709 - Admin Expense	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	4,398.53	4,398.53	4,398.53
						2,104,208.87	\$ 2,104,208.87	\$ 2,104,208.87

# LAND SECURED DISTRICTS

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

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

FIXED INCOME PORTFOLIO								
March 31, 2024								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>CFD 04-2 Lakehills Crest</b>								
547271 - Redemption	MORGAN STANLEY INSTL L GOVT PT	5.22%			Aaa	0.04	\$ 0.04	\$ 0.04
547272 - Earnings	MORGAN STANLEY INSTL L GOVT PT	5.22%			Aaa	1,723.81	1,723.81	1,723.81
547273 - Reserve	MORGAN STANLEY INSTL L GOVT PT	5.22%			Aaa	1,419,722.00	1,419,722.00	1,419,722.00
547274 - Admin Expense	MORGAN STANLEY INSTL L GOVT PT	5.22%			Aaa	6,362.65	6,362.65	6,362.65
547275 - Special Tax	MORGAN STANLEY INSTL L GOVT PT	5.22%			Aaa	879,859.00	879,859.00	879,859.00
547276 - Bond	MORGAN STANLEY INSTL L GOVT PT	5.22%			Aaa	165.60	165.60	165.60
						2,307,833.10	\$ 2,307,833.10	\$ 2,307,833.10

# LAND SECURED DISTRICTS

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

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

FIXED INCOME PORTFOLIO								
March 31, 2024								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>CFD 05-8 Scott Road 2013</b>								
202358000 - Special Tax	FIRST AMERICAN TREASURY	5.23%			Aaa	2,310,664.69	\$ 2,310,664.69	\$ 2,310,664.69
202358001 - Bond	FIRST AMERICAN TREASURY	5.23%			Aaa	1,044.92	1,044.92	1,044.92
202358002 - Reserve	FIRST AMERICAN TREASURY	5.23%			Aaa	1,806,974.67	1,806,974.67	1,806,974.67
202358003 - Admin Expense	FIRST AMERICAN TREASURY	5.23%			Aaa	2,417.17	2,417.17	2,417.17
202358006 - Improvement/Non-Proceed	FIRST AMERICAN TREASURY	5.23%			Aaa	4,572,206.35	4,572,206.35	4,572,206.35
						8,693,307.80	\$ 8,693,307.80	\$ 8,693,307.80



## LAND SECURED DISTRICTS

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

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

FIXED INCOME PORTFOLIO								
March 31, 2024								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>CFD 05-8 Scott Road 2018</b>								
244793000 - Bond Fund	FIRST AMERICAN TREASURY	5.23%			Aaa	151.27	\$ 151.27	\$ 151.27
						151.27	\$ 151.27	\$ 151.27

# LAND SECURED DISTRICTS

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

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

### FIXED INCOME PORTFOLIO

March 31, 2024

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>CFD 07-2 Series 2015 Clinton Keith</b>								
216817000 - Special Tax	FIRST AMERICAN TREASURY	5.23%			Aaa	1,176,280.03	\$ 1,176,280.03	\$ 1,176,280.03
216817001 - Bond	FIRST AMERICAN TREASURY	5.23%			Aaa	123,084.16	123,084.16	123,084.16
216817002 - Reserve	FIRST AMERICAN TREASURY	5.23%			Aaa	4,568,194.97	4,568,194.97	4,568,194.97
216817003 - Admin Expense	FIRST AMERICAN TREASURY	5.23%			Aaa	8,064.40	8,064.40	8,064.40
216817004 - Proceeds	FIRST AMERICAN TREASURY	5.23%			Aaa	0.12	0.12	0.12
						5,875,623.68	\$ 5,875,623.68	\$ 5,875,623.68

# LAND SECURED DISTRICTS

**2017 CFD 07-2 Clinton Keith**  
**\$7,610,000**

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

FIXED INCOME PORTFOLIO									
March 31, 2024									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
<b>CFD 07-2 Series 2017 Clinton Keith</b>									
216850000 - Bond Fund	FIRST AMERICAN TREASURY	5.23%			Aaa	346.89	\$ 346.89	\$ 346.89	
216850003 - Proceeds	FIRST AMERICAN TREASURY	5.23%			Aaa	4,456,500.30	4,456,500.30	4,456,500.30	
						4,456,847.19	\$ 4,456,847.19	\$ 4,456,847.19	

## LAND SECURED DISTRICTS

**2020 CFD 07-2 Clinton Keith**  
**\$27,220,000**

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

FIXED INCOME PORTFOLIO								
March 31, 2024								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>CFD 07-2 Series 2020 Clinton Keith</b>								
228620000 - Bond Fund	FIRST AMERICAN TREASURY	5.23%			Aaa	1,205.79	\$ 1,205.79	\$ 1,205.79
						1,205.79	\$ 1,205.79	\$ 1,205.79

# LAND SECURED DISTRICTS

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

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

FIXED INCOME PORTFOLIO								
March 31, 2024								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>District 168 - Rivercrest</b>								
164844000 - Redemption Account	FIRST AMERICAN TREASURY	5.23%			Aaa	96,303.47	\$ 96,303.47	\$ 96,303.47
164844001 - Admin Expense Account	FIRST AMERICAN TREASURY	5.23%			Aaa	6,143.55	6,143.55	6,143.55
164844006 - Reserve Account	FIRST AMERICAN TREASURY	5.23%			Aaa	171,806.27	171,806.27	171,806.27
164844007 - Earnings Account	FIRST AMERICAN TREASURY	5.23%			Aaa	15,391.18	15,391.18	15,391.18
						289,644.47	\$ 289,644.47	\$ 289,644.47



## LAND SECURED DISTRICTS

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

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

FIXED INCOME PORTFOLIO									
March 31, 2024									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
<b>CFD 89-1 Special Tax Refunding Bonds, Series 2018</b>									
213890 - Special Tax	FIDELITY INVST MM GOVT CLASS I	5.22%			Aaa	392,923.95	\$ 392,923.95	\$ 392,923.95	
213893 - Reserve	FIDELITY INVST MM GOVT CLASS I	5.22%			Aaa	65,384.29	65,384.29	65,384.29	
213902 - Admin Exp	FIDELITY INVST MM GOVT CLASS I	5.22%			Aaa	6,192.79	6,192.79	6,192.79	
213903 - Earnings	FIDELITY INVST MM GOVT CLASS I	5.22%			Aaa	4,200.74	4,200.74	4,200.74	
						468,701.77	\$ 468,701.77	\$ 468,701.77	

## LAND SECURED DISTRICTS

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

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

FIXED INCOME PORTFOLIO								
March 31, 2024								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>CFD 89-4 Special Tax Refunding Bonds, Series 2018</b>								
229583000 - Special Tax	FIRST AMERICAN TREASURY	5.23%			Aaa	154,679.60	\$ 154,679.60	\$ 154,679.60
229583001 - Admin Expense Fund	FIRST AMERICAN TREASURY	5.23%			Aaa	4,392.19	4,392.19	4,392.19
229583002 - Bond Fund	FIRST AMERICAN TREASURY	5.23%			Aaa	3,078.49	3,078.49	3,078.49
229583003 - Reserve	FIRST AMERICAN TREASURY	5.23%			Aaa	114,730.27	114,730.27	114,730.27
						276,880.55	\$ 276,880.55	\$ 276,880.55

April 18, 2024


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

Dear Mr. Kent:

Enclosed is the Investment Holdings Report for the Infrastructure Financing Authority of the County of Riverside for the period ending March 31, 2024 (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

March 31, 2024  
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	803,816.21	\$803,816.21	\$803,816.21	98%
GOLDMAN SACHS GOVT INST FUND	12,409.68	12,409.68	12,409.68	2%
<b>Grand Total:</b>	<b>816,225.89</b>	<b>\$816,225.89</b>	<b>\$816,225.89</b>	<b>100%</b>

### Infrastructure Financing Authority Summary by Series:

Issue	Market Value
Lease Revenue Refunding Bonds Series 2015 A	\$12,409.68
2016 Series A & A-T IFA Lease Revenue Refunding Bonds	367,380.20
2017 Lease Revenue Bonds, Series A	172,596.39
2017 Lease Revenue Bonds, Series B & C	1,087.40
2021 Lease Revenue Refunding Bonds, Series A & B	262,752.22
<b>Grand Total:</b>	<b>\$816,225.89</b>

### Infrastructure Financing Authority Market Value by Account:

<b>Lease Revenue Refunding Bonds Series 2015 A</b>	
84401900 - Revenue Account	\$12,398.96
84401901 - Interest Account	10.69
84401902 - Principal Account	0.03
<b>Total:</b>	<b>\$12,409.68</b>
<b>2016 Series A &amp; A-T IFA Lease Revenue Refunding Bonds</b>	
222483000 – Bond Fund	\$8,898.18
222483001 - Interest	3.66
222483002 - Principal	0.08
222483003 - Construction	358,478.28
<b>Total:</b>	<b>\$367,380.20</b>

<b>2017 Lease Revenue Bonds, Series A</b>	
256547000 - Revenue	\$5,585.45
256547001 - Interest	13.15
256547002 - Principal	0.04
256547004 - Capital Repair Fund	166,997.75
<b>Total:</b>	<b>\$172,596.39</b>
<b>2017 Lease Revenue Bonds, Series B &amp; C</b>	
240490000 - B Bond Fund	\$1,070.23
240490001 – Interest	6.36
240490002 - Principal	10.81
<b>Total:</b>	<b>\$1,087.40</b>
<b>2021 Lease Revenue Refunding Bonds, Series A &amp; B</b>	
264786000 – Payment Fund	\$81,739.44
264786001 – Interest Account	73,764.87
264786002 – Principal	0.60
264786004 – Property Conveyance Cost Fund	107,247.31
<b>Total:</b>	<b>\$262,752.22</b>
<b>Grand Total:</b>	<b>\$816,225.89</b>



# Infrastructure Financing Authority

## ISSUES

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

# INFRASTRUCTURE FINANCING AUTHORITY

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

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

FIXED INCOME PORTFOLIO								
March 31, 2024								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>Lease Revenue Refunding Bonds Series 2015 A</b>								
84401900 - Revenue Account	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	12,398.96	\$ 12,398.96	\$ 12,398.96
84401901 - Interest Account	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	10.69	10.69	10.69
84401902 - Principal Account	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	0.03	0.03	0.03
						12,409.68	\$ 12,409.68	\$ 12,409.68

# INFRASTRUCTURE FINANCING AUTHORITY

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

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

March 31, 2024									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
<b>2016 Series A &amp; A-T IFA Lease Revenue Refunding Bonds</b>									
222483000 - Bond	FIRST AMERICAN TREASURY	5.23%			Aaa	8,898.18	\$ 8,898.18	\$ 8,898.18	
222483001 - Interest	FIRST AMERICAN TREASURY	5.23%			Aaa	3.66	3.66	3.66	
222483002 - Principal	FIRST AMERICAN TREASURY	5.23%			Aaa	0.08	0.08	0.08	
222483003 - Construction	FIRST AMERICAN TREASURY	5.23%			Aaa	358,478.28	358,478.28	358,478.28	
						367,380.20	\$ 367,380.20	\$ 367,380.20	

# INFRASTRUCTURE FINANCING AUTHORITY

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

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

FIXED INCOME PORTFOLIO								
March 31, 2024								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>2017 Lease Revenue Bonds, Series A</b>								
256547000 - Revenue	FIRST AMERICAN TREASURY	5.23%			Aaa	5,585.45	\$ 5,585.45	\$ 5,585.45
256547001 - Interest	FIRST AMERICAN TREASURY	5.23%			Aaa	13.15	13.15	13.15
256547002 - Principal Account	FIRST AMERICAN TREASURY	5.23%			Aaa	0.04	0.04	0.04
256547004 - Capital Repair Fund	FIRST AMERICAN TREASURY	5.23%			Aaa	166,997.75	166,997.75	166,997.75
						172,596.39	\$ 172,596.39	\$ 172,596.39

# 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									
March 31, 2024									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
<b>2017 Lease Revenue Bonds, Series B &amp; C</b>									
240490000 - B Bond Fund	FIRST AMERICAN TREASURY	5.23%			Aaa	1,070.23	\$ 1,070.23	\$ 1,070.23	
240490001 - Interest	FIRST AMERICAN TREASURY	5.23%			Aaa	6.36	6.36	6.36	
240490002 - Principal	FIRST AMERICAN TREASURY	5.23%			Aaa	10.81	10.81	10.81	
						1,087.40	\$ 1,087.40	\$ 1,087.40	

# INFRASTRUCTURE FINANCING AUTHORITY

## 2021 Lease Revenue Refunding Bonds, Series A

**\$59,090,000**

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

## 2021 Lease Revenue Refunding Bonds, Series B

**\$440,710,000**

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

FIXED INCOME PORTFOLIO								
March 31, 2024								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>2021 Lease Revenue Refunding Bonds, Series A &amp; B</b>								
264786000 - Payment Fund	FIRST AMERICAN TREASURY	5.23%			Aaa	81,739.44	\$ 81,739.44	\$ 81,739.44
264786001 - Interest Account	FIRST AMERICAN TREASURY	5.23%			Aaa	73,764.87	73,764.87	73,764.87
264786002 - Principal Account	FIRST AMERICAN TREASURY	5.23%			Aaa	0.60	0.60	0.60
264786004 - Property Conveyance	FIRST AMERICAN TREASURY	5.23%			Aaa	107,247.31	107,247.31	107,247.31
						262,752.22	\$ 262,752.22	\$ 262,752.22



April 18, 2024


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

Dear Mr. Kent:

Enclosed is the Investment Holdings Report for the Pension Obligation Bonds of the County of Riverside for the period ending March 31, 2024 (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

March 31, 2024  
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	3,087,707.00	\$3,087,707.00	\$3,087,707.00	43%
GOLDMAN SACHS GOVT INST FUND	4,119,527.43	4,119,527.43	4,119,527.43	57%
<b>Grand Total</b>	<b>7,207,234.43</b>	<b>\$7,207,234.43</b>	<b>\$7,207,234.43</b>	<b>100%</b>

**Pension Obligation Bonds Summary by Series:**

Issue	Market Value
Taxable Pension Obligation Bonds Series 2005A and 2020A	\$7,207,234.43
<b>Grand Total:</b>	<b>\$7,207,234.43</b>

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

<b>Taxable Pension Obligation Bonds Series 2005A and 2020A</b>	
17295800 - Bond Account	\$2,603,882.19
17295804 - Pension Liability Account	4,603,352.18
17295807 - Redemption Account	0.06
<b>Total:</b>	<b>\$7,207,234.43</b>
<b>Grand Total:</b>	<b>\$7,207,234.43</b>

# 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

March 31, 2024

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>Taxable Pension Obligation Bonds Series 2005A and 2020A</b>								
17295800 - Bond Account	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	2,603,882.19	\$ 2,603,882.19	\$ 2,603,882.19
17295804 - Pension Liability Account	MASS MUTUAL	4.83%	2/12/35			3,087,707.00	3,087,707.00	3,087,707.00
17295804 - Pension Liability Account	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	1,515,645.18	1,515,645.18	1,515,645.18
17295807 - Redemption Account	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	0.06	0.06	0.06
						7,207,234.43	\$ 7,207,234.43	\$ 7,207,234.43



6700 Antioch, Suite 250  
Merriam, Kansas 66204

April 18, 2024

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

Dear Mr. Kent:

Enclosed is the Investment Holdings Report for the Successor Agency to the Redevelopment Agency for the County of Riverside for the period ending March 31, 2024 (the "Report Date"). This report contains various summaries and underlying details of the issues and accounts, as well as a detailed listing of investment holdings for each individual series of bonds outstanding as of the Report Date.

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

Sincerely,

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

Jeff White  
Managing Member





# COUNTY OF RIVERSIDE CALIFORNIA

March 31, 2024

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	6,318,560.86	\$6,317,929.18	\$6,317,929.01	10%
DREYFUS GOVT CASH MGMT SH BEN	7,243,240.34	7,243,240.34	7,243,240.34	11%
DREYFUS TREAS CASH MGM TREASURY INS	7,817,072.17	7,817,072.17	7,817,072.17	12%
FIDELITY INVST MM GOVT CLASS	31,419,149.10	31,419,149.10	31,419,149.10	48%
GOLDMAN SACHS TR GOVT INST FUND	12,838,803.50	12,838,803.50	12,838,803.50	19%
<b>Grand Total:</b>	<b>65,636,825.97</b>	<b>\$65,636,194.29</b>	<b>\$65,636,194.12</b>	<b>100%</b>

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

Issue	Market Value
2004 Tax Allocation Housing Bonds Series A-T	\$4,217,813.97
2011 Tax Allocation Bonds B, D, E	10,100,082.98
2014 Tax Allocation Bonds A, D, E	6,440,711.92
2015 Tax Allocation Bonds A, D, E	5,864,695.03
2015 Tax Allocation Bonds B & C	5,033,416.27
2016 Tax Allocation Bonds A, D, E	5,147,512.49
2016 Tax Allocation Bonds B & C	3,396,371.74
2017 TA Housing Refunding Bonds Series A	1,075,936.17
2017 Tax Allocation Bonds D & E	11,088,763.87
2017 Tax Allocation Bonds Series C	674,103.46
2017 Tax Allocation Ref Bonds Series B	3,977,185.63
2017 Tax Allocation Housing Bonds Series A-T	4,518,401.13
2017 Tax Allocation Housing Refunding Series B	2,724,839.21
Combined Housing 14 15 17	1,350,639.60
2020 Series A Second Lien TARB Series D & E	25,720.65
<b>Grand Total:</b>	<b>\$65,636,194.12</b>

## Successor Agency to the Redevelopment Agency by Account:

<b>2004 Tax Allocation Housing Bonds Series A-T</b>	
363831 - Debt Service	\$4,216,623.93
363832 - PRN	1,181.67
363833 - Interest	8.37
<b>Total:</b>	<b>\$4,217,813.97</b>
<b>2011 Tax Allocation Bonds B, D, E</b>	
872152 - B Reserve	\$2,484,978.37
872153 - B Redevelopment	0.12
872154 - B Interest	840.55
872232 - E Reserve	1,228,879.51
872234 - E Interest	67,455.54
278486 - Sub B Debt Service	6,317,928.89
<b>Total:</b>	<b>\$10,100,082.98</b>
<b>2014 Tax Allocation Bonds A, D, E</b>	
668371 - A Debt Service	\$1,051,668.32
668372 - A Interest	582.63
668373 - A Principal	0.40
668374 - A Reserve	1,562,388.84
668452 - E Debt Service	816,472.22
668453 - E Interest	507.30
668454 - E Principal	0.28
668455 - E Reserve	1,572,180.94
668462 - D Debt Service	1,436,192.16
668463 - D Interest	718.31
668464 - D Principal	0.52
<b>Total:</b>	<b>\$6,440,711.92</b>
<b>2015 Tax Allocation Bonds A, D, E</b>	
639365 - A Revenue	\$0.18
713679 - A Reserve	1,617,742.77
713683 - A Debt Service	1,265,726.88
713684 - A Interest	3.10
713685 - A Principal	0.84
713692 - D Debt Service	504,010.64

713693 - D Interest	218,750.00
713695 - D Principal	0.48
713702 - E Reserve	1,114,564.06
713744 - E Debt Service	1,143,892.80
713747 - E Interest	2.48
713748 - E Principal	0.80
<b>Total:</b>	<b>\$5,864,695.03</b>
<b>2015 Tax Allocation Bonds B &amp; C</b>	
822326 - B Debt Service	\$3,099,814.13
822327 - B Interest	14.88
822911 - C Debt Service	818,897.37
822912 - C Interest	71,314.89
822914 - C Reserve	1,043,375.00
<b>Total:</b>	<b>\$5,033,416.27</b>
<b>2016 Tax Allocation Bonds A, D, E</b>	
741102 - A Revenue	\$0.05
741197 - A Debt Service	921,915.06
741198 - A Interest	2.17
741199 - A Principal	1.12
741210 - D Debt Service	2,995,502.81
741211 - D Interest	6.82
741212 - D Principal	3.64
741220 - E Debt Service	1,230,076.32
741223 - E Interest	3.10
741224 - E Principal	1.40
<b>Total:</b>	<b>\$5,147,512.49</b>
<b>2016 Tax Allocation Bonds B &amp; C</b>	
741108 - C Debt Service	\$506,141.73
741109 - C Interest	1.24
741118 - C Principal	0.56
741188 - B Debt Service	2,890,217.96
741189 - B Interest	6.82
741190 - B Principal	3.43

<b>Total:</b>	<b>\$3,396,371.74</b>
<b>2017 TA Housing Refunding Bonds Series A</b>	
982727 - A Reserve	\$1,075,936.17
<b>Total:</b>	<b>\$1,075,936.17</b>
<b>2017 Tax Allocation Bonds D &amp; E</b>	
982683 - E Debt Service	\$2,221,428.89
982684 - E Interest	339,754.10
982686 - E Reserve	4,467,124.15
982687 - E Redemption	3.20
982700 - A Interest	1,328.47
982706 - D Debt Service	1,746,463.45
982707 - D Interest	4.65
982709 - D Reserve	2,312,656.96
<b>Total:</b>	<b>\$11,088,763.87</b>
<b>2017 Tax Allocation Bonds Series C</b>	
982691 - C Debt Service	\$107,327.54
982692 - C Interest	36,520.34
982693 - C Principal	0.24
982694 - C Reserve	530,255.34
<b>Total:</b>	<b>\$674,103.46</b>
<b>2017 Tax Allocation Ref Bonds Series B</b>	
982718 - B Debt Service	\$3,977,171.81
982719 - B Interest	8.99
982720 - B Principal	4.83
<b>Total:</b>	<b>\$3,977,185.63</b>
<b>2017 Tax Allocation Housing Bonds Series A-T</b>	
208954 – Reserve	\$4,518,401.13
<b>Total:</b>	<b>\$4,518,401.13</b>

<b>2017 Tax Allocation Housing Refunding Series B</b>	
208967 – Reserve	\$2,724,839.21
<b>Total:</b>	<b>\$2,724,839.21</b>
<b>Combined Housing 14 15 17</b>	
668323 – Debt Service	\$1,350,488.88
668324 - Interest	27.57
668325 - Principal	123.15
<b>Total:</b>	<b>\$1,350,639.60</b>
<b>2020 Series A Second Lien TARB Series D&amp;E</b>	
280121 - E Debt Service	\$893.97
280122 - E Interest	444.91
165542 - PFA Revenue	23,089.71
275927 - D Debt Service	1,036.61
275931 - D Interest	255.45
<b>Total:</b>	<b>\$25,720.65</b>
<b>Grand Total:</b>	<b>\$65,636,194.12</b>



# Redevelopment Agency for the County of Riverside

## ISSUES

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

# Redevelopment Agency for the County of Riverside

## ISSUES

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

# REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

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

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

FIXED INCOME PORTFOLIO								
March 31, 2024								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>2004 Tax Allocation Housing Bonds Series A-T</b>								
363831 - Debt Service	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	4,216,623.93	\$ 4,216,623.93	\$ 4,216,623.93
363832 - PRN	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	1,181.67	1,181.67	1,181.67
363833 - Interest	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	8.37	8.37	8.37
						4,217,813.97	\$ 4,217,813.97	\$ 4,217,813.97

# 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

March 31, 2024

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>2011 Tax Allocation Bonds B, D, E</b>								
872152 - B Reserve	FIDELITY INVST MM GOVT CLASS I	5.22%			Aaa	2,484,978.37	\$ 2,484,978.37	\$ 2,484,978.37
872153 - B Redevelopment	DREYFUS TAX EXEMP CASH MGMT IN	3.65%			Aaa	0.12	0.12	0.12
872154 - B Interest	FIDELITY INVST MM GOVT CLASS I	5.22%			Aaa	840.55	840.55	840.55
872232 - E Reserve	FIDELITY INVST MM GOVT CLASS I	5.22%			Aaa	1,228,879.51	1,228,879.51	1,228,879.51
872234 - E Interest	FIDELITY INVST MM GOVT CLASS I	5.22%			Aaa	67,455.54	67,455.54	67,455.54
278486 - Sub B Debt Service	DREYFUS TAX EXEMP CASH MGMT IN	3.65%			Aaa	6,318,560.74	6,317,929.06	6,317,928.89
						10,100,714.83	\$ 10,100,083.15	\$ 10,100,082.98

# 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

March 31, 2024

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>2014 Tax Allocation Bonds A, D, E</b>								
668371 - A Debt Service	DREYFUS TREAS CASH MGM TREASUR	5.20%			Aaa	1,051,668.32	\$ 1,051,668.32	\$ 1,051,668.32
668372 - A Interest	DREYFUS TREAS CASH MGM TREASUR	5.20%			Aaa	582.63	582.63	582.63
668373 - A Principal	DREYFUS TREAS CASH MGM TREASUR	5.20%			Aaa	0.40	0.40	0.40
668374 - A Reserve	DREYFUS TREAS CASH MGM TREASUR	5.20%			Aaa	1,562,388.84	1,562,388.84	1,562,388.84
668452 - E Debt Service	DREYFUS TREAS CASH MGM TREASUR	5.20%			Aaa	816,472.22	816,472.22	816,472.22
668453 - E Interest	DREYFUS TREAS CASH MGM TREASUR	5.20%			Aaa	507.30	507.30	507.30
668454 - E Principal	DREYFUS TREAS CASH MGM TREASUR	5.20%			Aaa	0.28	0.28	0.28
668455 - E Reserve	DREYFUS TREAS CASH MGM TREASUR	5.20%			Aaa	1,572,180.94	1,572,180.94	1,572,180.94
668462 - D Debt Service	DREYFUS TREAS CASH MGM TREASUR	5.20%			Aaa	1,436,192.16	1,436,192.16	1,436,192.16
668463 - D Interest	DREYFUS TREAS CASH MGM TREASUR	5.20%			Aaa	718.31	718.31	718.31
668464 - D Principal	DREYFUS TREAS CASH MGM TREASUR	5.20%			Aaa	0.52	0.52	0.52
						6,440,711.92	\$ 6,440,711.92	\$ 6,440,711.92

# 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								
March 31, 2024								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>2015 Tax Allocation Bonds A, D, E</b>								
639365 - A Revenue	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	0.18	\$ 0.18	\$ 0.18
713679 - A Reserve	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	1,617,742.77	1,617,742.77	1,617,742.77
713683 - A Debt Service	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	1,265,726.88	1,265,726.88	1,265,726.88
713684 - A Interest	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	3.10	3.10	3.10
713685 - A Principal	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	0.84	0.84	0.84
713692 - D Debt Service	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	504,010.64	504,010.64	504,010.64
713693 - D Interest	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	218,750.00	218,750.00	218,750.00
713695 - D Principal	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	0.48	0.48	0.48
713702 - E Reserve	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	1,114,564.06	1,114,564.06	1,114,564.06
713744 - E Debt Service	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	1,143,892.80	1,143,892.80	1,143,892.80
713747 - E Interest	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	2.48	2.48	2.48
713748 - E Principal	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	0.80	0.80	0.80
						5,864,695.03	\$ 5,864,695.03	\$ 5,864,695.03

# 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								
March 31, 2024								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>2015 Tax Allocation Bonds B &amp; C</b>								
822326 - B Debt Service	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	3,099,814.13	\$ 3,099,814.13	\$ 3,099,814.13
822327 - B Interest	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	14.88	14.88	14.88
822911 - C Debt Service	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	818,897.37	818,897.37	818,897.37
822912 - C Interest	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	71,314.89	71,314.89	71,314.89
822914 - C Reserve	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	1,043,375.00	1,043,375.00	1,043,375.00
						5,033,416.27	\$ 5,033,416.27	\$ 5,033,416.27



# 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								
March 31, 2024								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>2016 Tax Allocation Bonds A, D, E</b>								
741102 - A Revenue	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	0.05	\$ 0.05	\$ 0.05
741197 - A Debt Service	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	921,915.06	921,915.06	921,915.06
741198 - A Interest	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	2.17	2.17	2.17
741199 - A Principal	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	1.12	1.12	1.12
741210 - D Debt Service	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	2,995,502.81	2,995,502.81	2,995,502.81
741211 - D Interest	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	6.82	6.82	6.82
741212 - D Principal	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	3.64	3.64	3.64
741220 - E Debt Service	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	1,230,076.32	1,230,076.32	1,230,076.32
741223 - E Interest	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	3.10	3.10	3.10
741224 - E Principal	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	1.40	1.40	1.40
						5,147,512.49	\$ 5,147,512.49	\$ 5,147,512.49

# 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								
March 31, 2024								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>2016 Tax Allocation Bonds B &amp; C</b>								
741108 - C Debt Service	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	506,141.73	\$ 506,141.73	\$ 506,141.73
741109 - C Interest	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	1.24	1.24	1.24
741118 - C Principal	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	0.56	0.56	0.56
741188 - B Debt Service	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	2,890,217.96	2,890,217.96	2,890,217.96
741189 - B Interest	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	6.82	6.82	6.82
741190 - B Principal	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	3.43	3.43	3.43
						3,396,371.74	\$ 3,396,371.74	\$ 3,396,371.74

# 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									
March 31, 2024									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
<b>2017 TA Housing Refunding Bonds Series A</b>									
982727 - A Reserve	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	1,075,936.17	\$ 1,075,936.17	\$ 1,075,936.17	
						1,075,936.17	\$ 1,075,936.17	\$ 1,075,936.17	

# 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								
March 31, 2024								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>2017 Tax Allocation Bonds D &amp; E</b>								
982683 - E Debt Service	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	2,221,428.89	\$ 2,221,428.89	\$ 2,221,428.89
982684 - E Interest	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	339,754.10	339,754.10	339,754.10
982686 - E Reserve	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	4,467,124.15	4,467,124.15	4,467,124.15
982687 - E Redemption	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	3.20	3.20	3.20
982700 - A Interest	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	1,328.47	1,328.47	1,328.47
982706 - D Debt Service	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	1,746,463.45	1,746,463.45	1,746,463.45
982707 - D Interest	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	4.65	4.65	4.65
982709 - D Reserve	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	2,312,656.96	2,312,656.96	2,312,656.96
						11,088,763.87	\$ 11,088,763.87	\$ 11,088,763.87

# 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								
March 31, 2024								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>2017 Tax Allocation Bonds Series C</b>								
982691 - C Debt Service	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	107,327.54	\$ 107,327.54	\$ 107,327.54
982692 - C Interest	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	36,520.34	36,520.34	36,520.34
982693 - C Principal	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	0.24	0.24	0.24
982694 - C Reserve	GOLDMAN SACHS GOVT INST FUND	5.21%			Aaa	530,255.34	530,255.34	530,255.34
						674,103.46	\$ 674,103.46	\$ 674,103.46

# 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								
March 31, 2024								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>2017 Tax Allocation Ref Bonds Series B</b>								
982718 - B Debt Service	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	3,977,171.81	\$ 3,977,171.81	\$ 3,977,171.81
982719 - B Interest	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	8.99	8.99	8.99
982720 - B Principal	FIDELITY INVST MM GOVT CLASS	5.22%			Aaa	4.83	4.83	4.83
						3,977,185.63	\$ 3,977,185.63	\$ 3,977,185.63

# 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

March 31, 2024

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>2017 Taxable Housing Series A-T</b>								
208954 - Reserve	DREYFUS GOVT CASH MGMT SH BEN	5.20%			Aaa	4,518,401.13	\$ 4,518,401.13	\$ 4,518,401.13
						4,518,401.13	\$ 4,518,401.13	\$ 4,518,401.13

# 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									
March 31, 2024									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
<b>2017 Tax Allocation Housing Series B</b>									
208967 - Reserve	DREYFUS GOVT CASH MGMT SH BEN	5.20%			Aaa	2,724,839.21	\$ 2,724,839.21	\$ 2,724,839.21	
						2,724,839.21	\$ 2,724,839.21	\$ 2,724,839.21	



# 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

March 31, 2024

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>Combined Housing 14 15 17</b>								
668323 - Debt Service	DREYFUS TREAS CASH MGM TREASUR	5.20%			Aaa	1,350,488.88	\$ 1,350,488.88	\$ 1,350,488.88
668324 - Interest	DREYFUS TREAS CASH MGM TREASUR	5.20%			Aaa	27.57	27.57	27.57
668325 - Principal	DREYFUS TREAS CASH MGM TREASUR	5.20%			Aaa	123.15	123.15	123.15
						1,350,639.60	\$ 1,350,639.60	\$ 1,350,639.60

# 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								
March 31, 2024								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
<b>2020 Series A Second Lien Series D &amp; E</b>								
280121 - E Debt Service	DREYFUS TREAS CASH MGM TREASUR	5.20%			Aaa	893.97	\$ 893.97	\$ 893.97
280122 - E Interest	DREYFUS TREAS CASH MGM TREASUR	5.20%			Aaa	444.91	444.91	444.91
165542 - PFA Revenue	DREYFUS TREAS CASH MGM TREASUR	5.20%			Aaa	23,089.71	23,089.71	23,089.71
275927 - D Debt Service	DREYFUS TREAS CASH MGM TREASUR	5.20%			Aaa	1,036.61	1,036.61	1,036.61
275931 - D Interest	DREYFUS TREAS CASH MGM TREASUR	5.20%			Aaa	255.45	255.45	255.45
						25,720.65	\$ 25,720.65	\$ 25,720.65