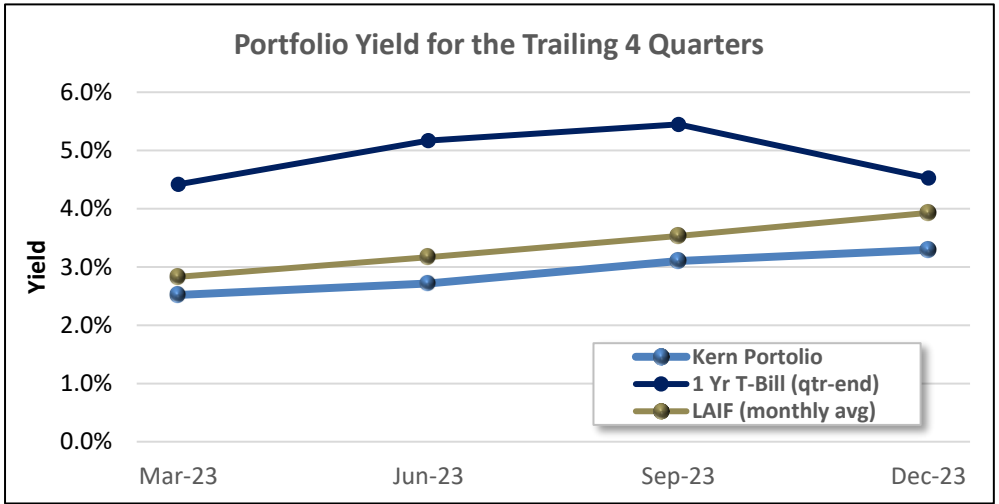
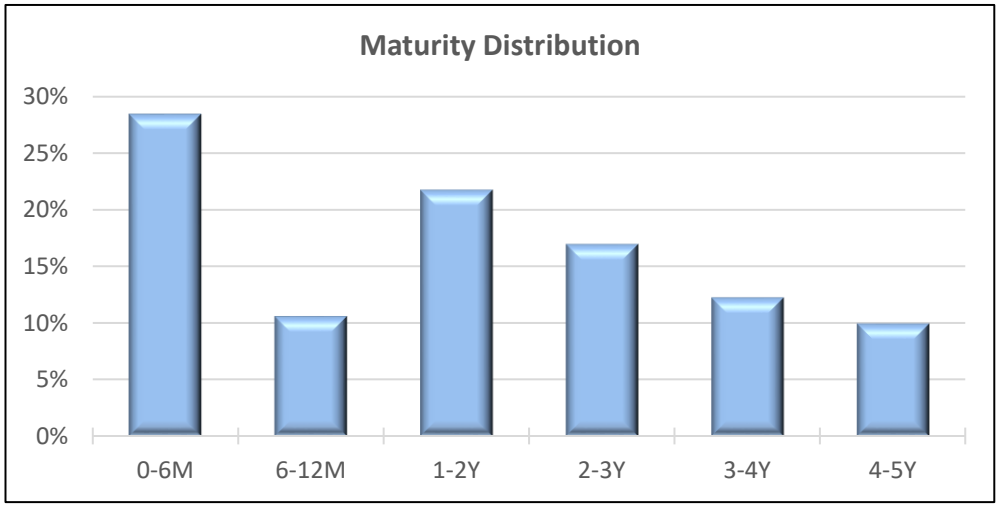
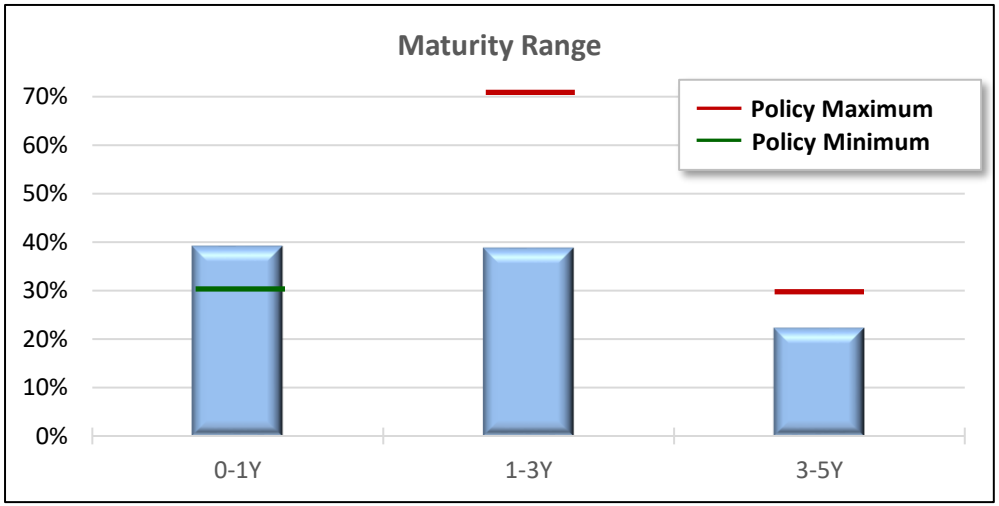
Kern County Treasurer's Pooled Cash
Portfolio Summary
3/31/2024

Total Market Value	$ 6,717,407,224
Yield to Maturity at Cost	3.37%
Yield to Maturity at Market	4.96%
Effective Duration	1.62
Weighted Average Years to Maturity	1.76



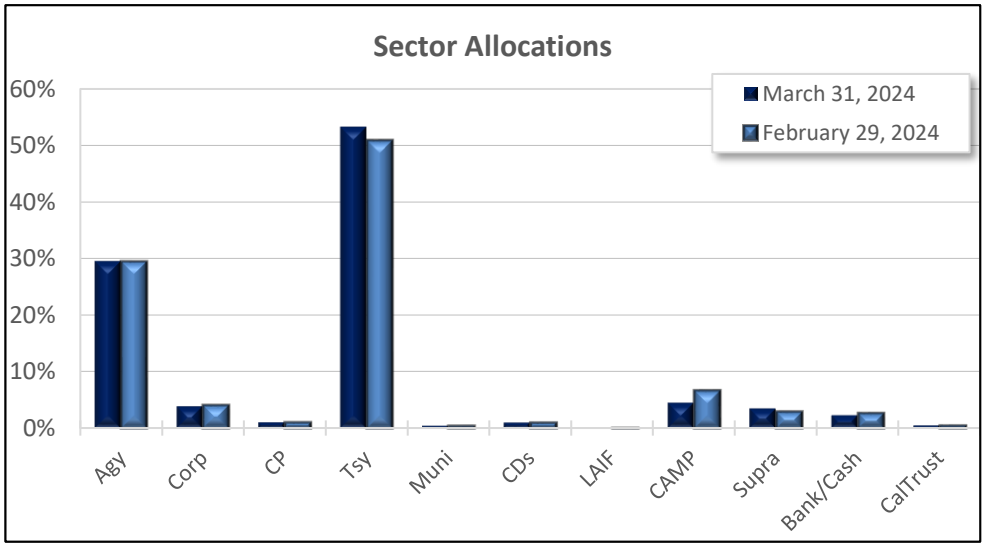


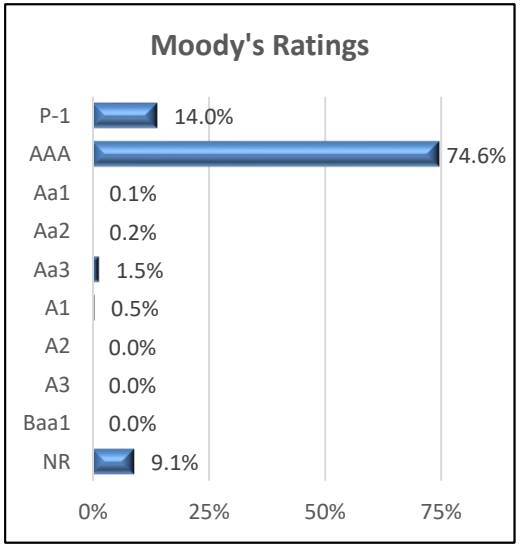


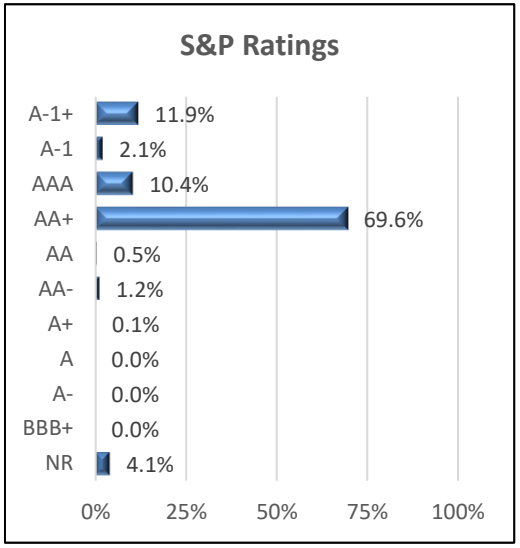
*The County Treasurer believes the Treasury Investment Pool contains sufficient cash flow from liquid and maturing securities, bank deposits, and incoming cash to meet the next six months of expected expenditures.

Kern County Treasurer's Pooled Cash
Portfolio Summary
3/31/2024

Sector	Par Amount	Original Cost	Market Value	Original Yield	% of Total Assets	Policy Limit Rating	Days to Maturity
Local Agency Investment Fund	1,822,400	1,822,400	1,822,400	3.37%	0.03%	$75 Million	1
California Asset Management Program	309,441,421	309,441,421	309,441,421	5.48%	4.61%	10%	1
CalTRUST	34,021,856	34,021,856	34,021,856	5.42%	0.51%	10%	1
Money Markets	97,240,333	97,240,333	97,240,333	5.22%	1.45%	10%	1
Bank Sweep (ICS)	10,876,288	10,876,288	10,876,288	4.25%	0.16%	10%	1
U.S. Treasuries	3,700,500,000	3,628,769,410	3,548,673,439	2.77%	52.83%	100%	778
Federal Agencies	2,050,141,000	2,012,569,323	2,002,096,230	4.12%	29.80%	75%	526
Municipal Bonds	30,000,000	30,000,000	28,749,750	0.75%	0.43%	10%	397
Supranationals	242,834,000	239,978,828	235,793,752	3.28%	3.51%	10%	1,219
Negotiable CDs	70,000,000	70,000,000	70,018,440	5.59%	1.04%	30%	106
Commercial Paper	75,000,000	72,691,650	73,840,933	5.46%	1.10%	40%	101
Corporate Notes	269,754,000	265,750,478	255,852,660	1.76%	3.81%	30%	543
Total Securities	6,891,631,298	6,773,161,987	6,668,427,502	3.37%	99.27%		642
Total Cash	48,979,722	48,979,722	48,979,722		0.73%		
Total Assets	6,940,611,020	6,822,141,709	6,717,407,224		100.00%		







Cash By Structure Report
Kern County

Accounting ID	Ticker	Pool Description	Type	Par Value	Book Value	Market Value	Rate	% of Portfolio
004	ICS	Institutional Cash Sweep	Cash/Money Market	10,876,288.46	10,876,288.46	10,876,288.46	4.250	0.16%
005	JPMST	JP Morgan Short Term Fund	Cash/Money Market	373,061.81	373,061.81	373,061.81	0.001	0.01%
011	OPGXX	State Street US Govt MMF	Cash/Money Market	97,240,332.95	97,240,332.95	97,240,332.95	5.220	1.44%
		Cash/Money Market Total		108,489,683.22	108,489,683.22	108,489,683.22		1.60%
001	LAIF	Local Agency Investment Fund	LGIP	1,449,338.62	1,449,338.62	1,449,338.62	4.232	0.02%
002	CAMP	California Asset Management Program	LGIP	309,441,420.74	309,441,420.74	309,441,420.74	5.480	4.57%
003	CALTRUST	CALTrust JPA	LGIP	34,021,855.91	34,021,855.91	34,021,855.91	5.420	0.50%
		LGIP Total		344,912,615.27	344,912,615.27	344,912,615.27		5.09%
006	WELLS	Wells Fargo Checking	Pass/Bank Book	35,489,610.25	35,489,610.25	35,489,610.25		
007	VAULT1	Vault #1	Pass/Bank Book	140,885.07	140,885.07	140,885.07		
008	VAULT2	Vault #2 Change Drawer	Pass/Bank Book	2,000.00	2,000.00	2,000.00		
009	DRAWERS	Drawers 1-8 Total	Pass/Bank Book	3,000.00	3,000.00	3,000.00		
010	DEPOSITS	Department Deposits Held	Pass/Bank Book	13,344,226.56	13,344,226.56	13,344,226.56		
		Pass/Bank Book Total		48,979,721.88	48,979,721.88	48,979,721.88		

Bond Holdings By Sector Report
Kern County

Accounting ID	CUSIP	Ticker	Coupon	Maturity Date	Short Description	Trade Date	Settlement Date	Par Value	Book Value	Market Value	Gain/Loss	Book Yield	Effective Duration	Days to Maturity	(%) of Portfolio	Mdy/S&P/Fitch
16296	63873QU44	NATXNY	5.590	07/05/2024	Natixis/NY	12/06/2023	12/06/2023	40,000,000.00	40,000,000.00	40,009,220.80	9,220.80	5.590	0.27	95	0.59%	P-1/A-1/F1
16297	63873QU51	NATXNY	5.590	07/31/2024	Natixis/NY	12/06/2023	12/06/2023	30,000,000.00	30,000,000.00	30,009,218.70	9,218.70	5.590	0.34	121	0.44%	P-1/A-1/F1
					Negotiable CDs			70,000,000.00	70,000,000.00	70,018,439.50	18,439.50				1.03%	
16304	62479LF34	MUFGBK	0.000	06/03/2024	MUFG Bank Ltd/NY	12/18/2023	12/18/2023	45,000,000.00	43,895,400.00	44,554,651.20	659,251.20	5.392	0.17	63	0.65%	P-1/A-1/F1
16299	62479LJ63	MUFGBK	0.000	09/06/2024	MUFG Bank Ltd/NY	12/11/2023	12/11/2023	30,000,000.00	28,796,250.00	29,286,282.00	490,032.00	5.574	0.43	158	0.43%	P-1/A-1/F1
					Commercial Paper			75,000,000.00	72,691,650.00	73,840,933.20	1,149,283.20				1.07%	
15827	912828WJ5	T	2.500	05/15/2024	U.S. Treasury Note	01/12/2021	01/13/2021	20,000,000.00	21,485,156.25	19,930,609.40	(1,554,546.85)	0.263	0.12	44	0.32%	Aaa/AA+/AA+
15898	91282CCC3	T	0.250	05/15/2024	U.S. Treasury Note	05/19/2021	05/19/2021	25,000,000.00	24,951,171.88	24,847,070.50	(104,101.38)	0.316	0.12	44	0.37%	Aaa/AA+/AA+
15899	91282CCC3	T	0.250	05/15/2024	U.S. Treasury Note	05/20/2021	05/20/2021	16,000,000.00	15,961,250.00	15,902,125.12	(59,124.88)	0.332	0.12	44	0.24%	Aaa/AA+/AA+
15906	91282CCC3	T	0.250	05/15/2024	U.S. Treasury Note	06/01/2021	06/01/2021	34,000,000.00	33,946,875.00	33,792,015.88	(154,859.12)	0.303	0.12	44	0.50%	Aaa/AA+/AA+
16097	91282CER8	T	2.500	05/31/2024	U.S. Treasury Note	08/18/2022	08/18/2022	18,000,000.00	17,780,625.00	17,917,203.60	136,578.60	3.207	0.16	60	0.26%	Aaa/AA+/AA+
16322	912797KE6	B	0.000	06/11/2024	U.S. Treasury Bill	02/15/2024	02/15/2024	10,000,000.00	9,831,325.00	9,897,567.70	66,242.70	5.367	0.19	71	0.15%	Aaa/AA+/AA+
15941	91282CCG4	T	0.250	06/15/2024	U.S. Treasury Note	08/26/2021	08/26/2021	7,000,000.00	6,967,187.50	6,926,582.04	(40,605.46)	0.418	0.20	75	0.10%	Aaa/AA+/AA+
16093	91282CCG4	T	0.250	06/15/2024	U.S. Treasury Note	08/18/2022	08/18/2022	18,000,000.00	17,069,062.50	17,811,210.96	742,148.46	3.189	0.20	75	0.25%	Aaa/AA+/AA+
15894	9128286Z8	T	1.750	06/30/2024	U.S. Treasury Note	05/18/2021	05/18/2021	6,000,000.00	6,261,796.88	5,946,406.26	(315,390.62)	0.342	0.24	90	0.09%	Aaa/AA+/AA+
15926	9128286Z8	T	1.750	06/30/2024	U.S. Treasury Note	06/24/2021	06/24/2021	43,000,000.00	44,657,851.56	42,615,911.53	(2,041,940.03)	0.461	0.24	90	0.66%	Aaa/AA+/AA+
15944	91282CCL3	T	0.375	07/15/2024	U.S. Treasury Note	08/27/2021	08/27/2021	50,000,000.00	49,951,171.88	49,292,480.50	(658,691.38)	0.409	0.28	105	0.74%	Aaa/AA+/AA+
15967	91282CCL3	T	0.375	07/15/2024	U.S. Treasury Note	10/28/2021	10/28/2021	22,000,000.00	21,799,765.63	21,688,691.42	(111,074.21)	0.714	0.28	105	0.32%	Aaa/AA+/AA+
15982	91282CCL3	T	0.375	07/15/2024	U.S. Treasury Note	12/15/2021	12/15/2021	50,000,000.00	49,374,000.00	49,292,480.50	(81,519.50)	0.866	0.28	105	0.73%	Aaa/AA+/AA+
16115	91282CFA4	T	3.000	07/31/2024	U.S. Treasury Note	09/27/2022	09/27/2022	12,000,000.00	11,716,406.25	11,906,484.36	190,078.11	4.347	0.33	121	0.17%	Aaa/AA+/AA+
16203	91282CFA4	T	3.000	07/31/2024	U.S. Treasury Note	03/28/2023	03/28/2023	40,000,000.00	39,303,125.00	39,688,281.20	385,156.20	4.345	0.33	121	0.58%	Aaa/AA+/AA+
15828	912828D56	T	2.375	08/15/2024	U.S. Treasury Note	01/12/2021	01/13/2021	15,000,000.00	16,115,625.00	14,835,205.05	(1,280,419.95)	0.291	0.37	136	0.24%	Aaa/AA+/AA+
15850	912828D56	T	2.375	08/15/2024	U.S. Treasury Note	03/12/2021	03/12/2021	17,000,000.00	18,115,625.00	16,813,232.39	(1,302,392.61)	0.445	0.37	136	0.27%	Aaa/AA+/AA+
15852	912828D56	T	2.375	08/15/2024	U.S. Treasury Note	03/16/2021	03/16/2021	5,000,000.00	5,330,859.38	4,945,068.35	(385,791.03)	0.424	0.37	136	0.08%	Aaa/AA+/AA+
15864	912828D56	T	2.375	08/15/2024	U.S. Treasury Note	04/09/2021	04/09/2021	15,000,000.00	15,970,312.50	14,835,205.05	(1,135,107.45)	0.430	0.37	136	0.24%	Aaa/AA+/AA+
15877	912828D56	T	2.375	08/15/2024	U.S. Treasury Note	04/15/2021	04/15/2021	20,000,000.00	21,304,687.50	19,780,273.40	(1,524,414.10)	0.405	0.37	136	0.31%	Aaa/AA+/AA+
15892	912828D56	T	2.375	08/15/2024	U.S. Treasury Note	05/12/2021	05/12/2021	10,000,000.00	10,640,625.00	9,890,136.70	(750,488.30)	0.397	0.37	136	0.16%	Aaa/AA+/AA+
16035	912828D56	T	2.375	08/15/2024	U.S. Treasury Note	04/22/2022	04/22/2022	15,000,000.00	14,851,171.88	14,835,205.05	(15,966.83)	2.819	0.37	136	0.22%	Aaa/AA+/AA+
16116	91282CFG1	T	3.250	08/31/2024	U.S. Treasury Note	09/27/2022	09/27/2022	12,000,000.00	11,772,187.50	11,898,750.00	126,562.50	4.287	0.41	152	0.17%	Aaa/AA+/AA+
15965	91282CCX7	T	0.375	09/15/2024	U.S. Treasury Note	10/27/2021	10/27/2021	31,000,000.00	30,658,515.63	30,326,113.32	(332,402.31)	0.762	0.45	167	0.45%	Aaa/AA+/AA+
15966	912828YH7	T	1.500	09/30/2024	U.S. Treasury Note	10/27/2021	10/27/2021	30,000,000.00	30,628,125.00	29,447,460.90	(1,180,664.10)	0.775	0.49	182	0.45%	Aaa/AA+/AA+
16133	91282CDB4	T	0.625	10/15/2024	U.S. Treasury Note	10/27/2022	10/27/2022	25,000,000.00	23,269,531.25	24,394,043.00	1,124,511.75	4.334	0.53	197	0.34%	Aaa/AA+/AA+
15855	912828G38	T	2.250	11/15/2024	U.S. Treasury Note	03/18/2021	03/18/2021	22,000,000.00	23,361,250.00	21,601,250.00	(1,760,000.00)	0.540	0.61	228	0.34%	Aaa/AA+/AA+
15885	912828G38	T	2.250	11/15/2024	U.S. Treasury Note	04/22/2021	04/22/2021	23,000,000.00	24,459,960.94	22,583,125.00	(1,876,835.94)	0.452	0.61	228	0.36%	Aaa/AA+/AA+
15946	912828G38	T	2.250	11/15/2024	U.S. Treasury Note	08/27/2021	08/27/2021	40,000,000.00	42,289,062.50	39,275,000.00	(3,014,062.50)	0.456	0.61	228	0.62%	Aaa/AA+/AA+
16086	91282CDH1	T	0.750	11/15/2024	U.S. Treasury Note	07/27/2022	07/27/2022	1,000,000.00	949,609.38	972,861.33	23,251.95	3.033	0.61	228	0.01%	Aaa/AA+/AA+
15915	912828YY0	T	1.750	12/31/2024	U.S. Treasury Note	06/17/2021	06/17/2021	21,500,000.00	22,407,871.09	20,964,179.58	(1,443,691.51)	0.543	0.73	274	0.33%	Aaa/AA+/AA+
15998	912828YY0	T	1.750	12/31/2024	U.S. Treasury Note	12/31/2021	12/31/2021	37,000,000.00	37,870,078.13	36,077,890.44	(1,792,187.69)	0.953	0.73	274	0.56%	Aaa/AA+/AA+
16001	91282CDS7	T	1.125	01/15/2025	U.S. Treasury Note	01/27/2022	01/27/2022	35,000,000.00	34,730,664.06	33,927,441.45	(803,222.61)	1.391	0.77	289	0.51%	Aaa/AA+/AA+
16280	91282CDS7	T	1.125	01/15/2025	U.S. Treasury Note	11/01/2023	11/01/2023	30,000,000.00	28,562,109.38	29,080,664.10	518,554.72	5.285	0.77	289	0.42%	Aaa/AA+/AA+
16308	912828Z52	T	1.375	01/31/2025	U.S. Treasury Note	12/27/2023	12/27/2023	40,000,000.00	38,606,250.00	38,787,500.00	181,250.00	4.675	0.81	305	0.57%	Aaa/AA+/AA+
15868	912828J27	T	2.000	02/15/2025	U.S. Treasury Note	04/13/2021	04/13/2021	40,000,000.00	42,178,125.00	38,936,718.80	(3,241,406.20)	0.565	0.85	320	0.62%	Aaa/AA+/AA+
15907	912828J27	T	2.000	02/15/2025	U.S. Treasury Note	06/01/2021	06/01/2021	21,000,000.00	22,170,585.94	20,441,777.37	(1,728,808.57)	0.481	0.85	320	0.33%	Aaa/AA+/AA+
15994	912828J27	T	2.000	02/15/2025	U.S. Treasury Note	12/27/2021	12/27/2021	25,000,000.00	25,750,000.00	24,335,449.25	(1,414,550.75)	1.025	0.85	320	0.38%	Aaa/AA+/AA+
15847	912828XB1	T	2.125	05/15/2025	U.S. Treasury Note	02/26/2021	02/26/2021	48,000,000.00	51,007,500.00	46,516,874.88	(4,490,625.12)	0.617	1.08	409	0.75%	Aaa/AA+/AA+
15849	912828XB1	T	2.125	05/15/2025	U.S. Treasury Note	03/10/2021	03/10/2021	5,000,000.00	5,309,375.00	4,845,507.80	(463,867.20)	0.624	1.08	409	0.08%	Aaa/AA+/AA+
15863	912828XB1	T	2.125	05/15/2025	U.S. Treasury Note	04/09/2021	04/09/2021	50,000,000.00	53,007,812.50	48,455,078.00	(4,552,734.50)	0.636	1.08	409	0.78%	Aaa/AA+/AA+
15881	912828XB1	T	2.125	05/15/2025	U.S. Treasury Note	04/19/2021	04/19/2021	25,000,000.00	26,539,062.50	24,227,539.00	(2,311,523.50)	0.592	1.08	409	0.39%	Aaa/AA+/AA+
15923	912828XB1	T	2.125	05/15/2025	U.S. Treasury Note	06/24/2021	06/24/2021	40,000,000.00	42,234,375.00	38,764,062.40	(3,470,312.60)	0.668	1.08	409	0.62%	Aaa/AA+/AA+
15913	912828ZT0	T	0.250	05/31/2025	U.S. Treasury Note	06/16/2021	06/16/2021	12,000,000.00	11,855,625.00	11,365,312.56	(490,312.44)	0.558	1.14	425	0.18%	Aaa/AA+/AA+
15945	912828ZW3	T	0.250	06/30/2025	U.S. Treasury Note	08/27/2021	08/27/2021	50,000,000.00	49,281,250.00	47,203,125.00	(2,078,125.00)	0.629	1.22	455	0.73%	Aaa/AA+/AA+
15979	912828ZW3	T	0.250	06/30/2025	U.S. Treasury Note	12/10/2021	12/10/2021	50,000,000.00	48,575,000.00	47,203,125.00	(1,371,875.00)	1.069	1.22	455	0.72%	Aaa/AA+/AA+

Accounting ID	CUSIP	Ticker	Coupon	Maturity Date	Short Description	Trade Date	Settlement Date	Par Value	Book Value	Market Value	Gain/Loss	Book Yield	Effective Duration	Days to Maturity	(%) of Portfolio	Mdy/S&P/Fitch
16124	91282CEY3	T	3.000	07/15/2025	U.S. Treasury Note	10/04/2022	10/04/2022	20,000,000.00	19,417,187.50	19,531,250.00	114,062.50	4.119	1.24	470	0.29%	Aaa/AA+/AA+
16173	91282CEY3	T	3.000	07/15/2025	U.S. Treasury Note	12/15/2022	12/15/2022	35,000,000.00	34,108,593.75	34,179,687.50	71,093.75	4.047	1.24	470	0.50%	Aaa/AA+/AA+
16177	912828Y79	T	2.875	07/31/2025	U.S. Treasury Note	12/21/2022	12/21/2022	25,000,000.00	24,289,062.50	24,357,422.00	68,359.50	4.032	1.28	486	0.36%	Aaa/AA+/AA+
16209	912828Y79	T	2.875	07/31/2025	U.S. Treasury Note	04/03/2023	04/03/2023	25,000,000.00	24,457,031.25	24,357,422.00	(99,609.25)	3.858	1.28	486	0.36%	Aaa/AA+/AA+
16319	91282CAB7	T	0.250	07/31/2025	U.S. Treasury Note	01/31/2024	01/31/2024	40,000,000.00	37,615,625.00	37,631,250.00	15,625.00	4.400	1.30	486	0.56%	Aaa/AA+/AA+
15840	912828K74	T	2.000	08/15/2025	U.S. Treasury Note	02/12/2021	02/12/2021	10,000,000.00	10,719,531.25	9,625,000.00	(1,094,531.25)	0.388	1.33	501	0.16%	Aaa/AA+/AA+
15841	912828K74	T	2.000	08/15/2025	U.S. Treasury Note	02/17/2021	02/17/2021	10,000,000.00	10,687,890.63	9,625,000.00	(1,062,890.63)	0.452	1.33	501	0.16%	Aaa/AA+/AA+
15856	912828K74	T	2.000	08/15/2025	U.S. Treasury Note	03/31/2021	03/31/2021	50,000,000.00	52,738,281.25	48,125,000.00	(4,613,281.25)	0.727	1.33	501	0.78%	Aaa/AA+/AA+
15876	912828K74	T	2.000	08/15/2025	U.S. Treasury Note	02/25/2021	02/25/2021	15,000,000.00	15,930,468.75	14,437,500.00	(1,492,968.75)	0.592	1.33	501	0.24%	Aaa/AA+/AA+
15912	912828K74	T	2.000	08/15/2025	U.S. Treasury Note	06/15/2021	06/15/2021	30,000,000.00	31,734,375.00	28,875,000.00	(2,859,375.00)	0.594	1.33	501	0.47%	Aaa/AA+/AA+
15962	912828K74	T	2.000	08/15/2025	U.S. Treasury Note	10/25/2021	10/25/2021	12,000,000.00	12,479,062.50	11,550,000.00	(929,062.50)	0.930	1.33	501	0.18%	Aaa/AA+/AA+
15846	91282CAJ0	T	0.250	08/31/2025	U.S. Treasury Note	02/26/2021	02/26/2021	50,000,000.00	49,003,906.25	46,878,906.00	(2,125,000.25)	0.700	1.38	517	0.72%	Aaa/AA+/AA+
15917	91282CAJ0	T	0.250	08/31/2025	U.S. Treasury Note	06/22/2021	06/22/2021	27,000,000.00	26,469,492.19	25,314,609.24	(1,154,882.95)	0.727	1.38	517	0.39%	Aaa/AA+/AA+
15943	91282CAJ0	T	0.250	08/31/2025	U.S. Treasury Note	08/26/2021	08/26/2021	25,000,000.00	24,575,195.31	23,439,453.00	(1,135,742.31)	0.680	1.38	517	0.36%	Aaa/AA+/AA+
16163	91282CFK2	T	3.500	09/15/2025	U.S. Treasury Note	12/08/2022	12/08/2022	20,000,000.00	19,723,437.50	19,626,562.40	(96,875.10)	4.031	1.40	532	0.29%	Aaa/AA+/AA+
16165	91282CFK2	T	3.500	09/15/2025	U.S. Treasury Note	12/09/2022	12/09/2022	40,000,000.00	39,416,000.00	39,253,124.80	(162,875.20)	4.062	1.40	532	0.58%	Aaa/AA+/AA+
16182	91282CFK2	T	3.500	09/15/2025	U.S. Treasury Note	12/29/2022	12/29/2022	20,000,000.00	19,633,987.40	19,626,562.40	(7,425.00)	4.220	1.40	532	0.29%	Aaa/AA+/AA+
16313	9128285C0	T	3.000	09/30/2025	U.S. Treasury Note	01/22/2024	01/22/2024	30,000,000.00	29,292,187.50	29,219,531.40	(72,656.10)	4.464	1.44	547	0.43%	Aaa/AA+/AA+
16129	91282CFP1	T	4.250	10/15/2025	U.S. Treasury Note	10/25/2022	10/25/2022	35,000,000.00	34,864,200.00	34,711,523.35	(152,676.65)	4.390	1.44	562	0.51%	Aaa/AA+/AA+
16134	91282CFP1	T	4.250	10/15/2025	U.S. Treasury Note	10/27/2022	10/27/2022	35,000,000.00	34,943,945.31	34,711,523.35	(232,421.96)	4.308	1.44	562	0.52%	Aaa/AA+/AA+
16289	9128285J5	T	3.000	10/31/2025	U.S. Treasury Note	11/22/2023	11/22/2023	40,000,000.00	38,606,250.00	38,914,062.40	307,812.40	4.904	1.50	578	0.57%	Aaa/AA+/AA+
15839	912828M56	T	2.250	11/15/2025	U.S. Treasury Note	02/11/2021	02/11/2021	5,000,000.00	5,433,007.81	4,802,929.70	(630,078.11)	0.410	1.55	593	0.08%	Aaa/AA+/AA+
15903	912828M56	T	2.250	11/15/2025	U.S. Treasury Note	05/26/2021	05/26/2021	5,000,000.00	5,352,343.75	4,802,929.70	(549,414.05)	0.648	1.55	593	0.08%	Aaa/AA+/AA+
15921	912828M56	T	2.250	11/15/2025	U.S. Treasury Note	06/24/2021	06/24/2021	20,000,000.00	21,279,687.50	19,211,718.80	(2,067,968.70)	0.765	1.55	593	0.31%	Aaa/AA+/AA+
15991	912828M56	T	2.250	11/15/2025	U.S. Treasury Note	12/21/2021	12/21/2021	30,000,000.00	31,299,609.38	28,817,578.20	(2,482,031.18)	1.112	1.55	593	0.46%	Aaa/AA+/AA+
16252	9128286A3	T	2.625	01/31/2026	U.S. Treasury Note	07/05/2023	07/06/2023	20,000,000.00	19,017,187.50	19,279,687.60	262,500.10	4.676	1.75	670	0.28%	Aaa/AA+/AA+
15914	912828P46	T	1.625	02/15/2026	U.S. Treasury Note	06/16/2021	06/16/2021	16,000,000.00	16,671,875.00	15,130,000.00	(1,541,875.00)	0.708	1.81	685	0.25%	Aaa/AA+/AA+
15996	912828P46	T	1.625	02/15/2026	U.S. Treasury Note	12/29/2021	12/29/2021	10,000,000.00	10,169,140.63	9,456,250.00	(712,890.63)	1.204	1.81	685	0.15%	Aaa/AA+/AA+
16227	91282CGL9	T	4.000	02/15/2026	U.S. Treasury Note	04/26/2023	04/26/2023	40,000,000.00	40,331,250.00	39,503,124.80	(828,125.20)	3.685	1.78	685	0.60%	Aaa/AA+/AA+
15961	91282CBQ3	T	0.500	02/28/2026	U.S. Treasury Note	10/20/2021	10/20/2021	10,000,000.00	9,767,187.50	9,242,578.10	(524,609.40)	1.047	1.86	698	0.14%	Aaa/AA+/AA+
15958	912828R36	T	1.625	05/15/2026	U.S. Treasury Note	09/29/2021	09/29/2021	9,000,000.00	9,284,062.50	8,458,945.29	(825,117.21)	0.927	2.03	774	0.14%	Aaa/AA+/AA+
15959	912828R36	T	1.625	05/15/2026	U.S. Treasury Note	10/05/2021	10/05/2021	11,000,000.00	11,354,062.50	10,338,710.91	(1,015,351.59)	0.911	2.03	774	0.17%	Aaa/AA+/AA+
15992	912828R36	T	1.625	05/15/2026	U.S. Treasury Note	12/21/2021	12/21/2021	17,000,000.00	17,315,860.00	15,978,007.77	(1,337,852.23)	1.190	2.03	774	0.26%	Aaa/AA+/AA+
16007	912828R36	T	1.625	05/15/2026	U.S. Treasury Note	03/11/2022	03/14/2022	10,000,000.00	9,859,765.63	9,398,828.10	(460,937.53)	1.977	2.03	774	0.15%	Aaa/AA+/AA+
16006	91282CCF6	T	0.750	05/31/2026	U.S. Treasury Note	03/10/2022	03/10/2022	7,500,000.00	7,134,375.00	6,909,667.95	(224,707.05)	1.958	2.09	790	0.11%	Aaa/AA+/AA+
16074	91282CCJ8	T	0.875	06/30/2026	U.S. Treasury Note	07/13/2022	07/14/2022	5,000,000.00	4,590,625.00	4,610,156.25	19,531.25	3.086	2.17	820	0.07%	Aaa/AA+/AA+
16183	9128287B0	T	1.875	06/30/2026	U.S. Treasury Note	01/04/2023	01/04/2023	25,000,000.00	23,296,875.00	23,588,867.25	291,992.25	3.986	2.15	820	0.34%	Aaa/AA+/AA+
16315	91282CHM6	T	4.500	07/15/2026	U.S. Treasury Note	01/24/2024	01/24/2024	30,000,000.00	30,189,843.75	29,955,468.60	(234,375.15)	4.228	2.13	835	0.45%	Aaa/AA+/AA+
16156	91282CCP4	T	0.625	07/31/2026	U.S. Treasury Note	11/28/2022	11/28/2022	27,000,000.00	23,842,265.63	24,675,468.75	833,203.12	4.085	2.26	851	0.35%	Aaa/AA+/AA+
16181	912828Y95	T	1.875	07/31/2026	U.S. Treasury Note	12/29/2022	12/29/2022	30,000,000.00	27,806,621.40	28,236,328.20	429,706.80	4.085	2.23	851	0.41%	Aaa/AA+/AA+
16228	912828Y95	T	1.875	07/31/2026	U.S. Treasury Note	04/26/2023	04/26/2023	10,000,000.00	9,475,000.00	9,412,109.40	(62,890.60)	3.593	2.23	851	0.14%	Aaa/AA+/AA+
15957	9128282A7	T	1.500	08/15/2026	U.S. Treasury Note	09/28/2021	09/28/2021	35,000,000.00	35,864,062.50	32,618,359.20	(3,245,703.30)	0.981	2.28	866	0.53%	Aaa/AA+/AA+
16010	9128282A7	T	1.500	08/15/2026	U.S. Treasury Note	03/17/2022	03/17/2022	22,000,000.00	21,400,060.00	20,502,968.64	(897,091.36)	2.150	2.28	866	0.32%	Aaa/AA+/AA+
16071	9128282A7	T	1.500	08/15/2026	U.S. Treasury Note	07/11/2022	07/12/2022	1,000,000.00	939,140.63	931,953.12	(7,187.51)	3.094	2.28	866	0.01%	Aaa/AA+/AA+
16208	912828YD6	T	1.375	08/31/2026	U.S. Treasury Note	04/03/2023	04/03/2023	25,000,000.00	23,162,109.38	23,208,007.75	45,898.37	3.690	2.32	882	0.34%	Aaa/AA+/AA+
16312	91282CHY0	T	4.625	09/15/2026	U.S. Treasury Note	01/18/2024	01/18/2024	39,000,000.00	39,432,656.25	39,085,312.50	(347,343.75)	4.177	2.29	897	0.58%	Aaa/AA+/AA+
16153	912828YG9	T	1.625	09/30/2026	U.S. Treasury Note	11/22/2022	11/23/2022	34,000,000.00	31,030,312.50	31,714,296.96	683,984.46	4.099	2.40	912	0.46%	Aaa/AA+/AA+
16314	91282CJC6	T	4.625	10/15/2026	U.S. Treasury Note	01/22/2024	01/22/2024	24,000,000.00	24,281,250.00	24,068,437.44	(212,812.56)	4.164	2.32	927	0.36%	Aaa/AA+/AA+
16219	91282CDG3	T	1.125	10/31/2026	U.S. Treasury Note	04/17/2023	04/17/2023	30,000,000.00	27,315,234.38	27,553,125.00	237,890.62	3.857	2.48	943	0.40%	Aaa/AA+/AA+
16291	912828YQ7	T	1.625	10/31/2026	U.S. Treasury Note	11/27/2023	11/27/2023	30,000,000.00	27,551,953.13	27,924,609.30	372,656.17	4.639	2.46	943	0.41%	Aaa/AA+/AA+
15995	912828U24	T	2.000	11/15/2026	U.S. Treasury Note	12/28/2021	12/28/2021	10,000,000.00	10,359,765.63	9,387,500.00	(972,265.63)	1.238	2.49	958	0.15%	Aaa/AA+/AA+
16014	912828U24	T	2.000	11/15/2026	U.S. Treasury Note	03/21/2022	03/21/2022	24,000,000.00	23,712,187.50	22,530,000.00	(1,182,187.50)	2.273	2.49	958	0.35%	Aaa/AA+/AA+
16188	912828Z78	T	1.500	01/31/2027	U.S. Treasury Note	01/27/2023	01/27/2023	32,000,000.00	29,355,000.00	29,510,000.00	155,000.00	3.738	2.71	1,035	0.43%	Aaa/AA+/AA+
16158	912828V98	T	2.250	02/15/2027	U.S. Treasury Note	11/29/2022	11/29/2022	30,000,000.00	27,949,411.20	28,242,187.50	292,776.30	4.030	2.72	1,050	0.41%	Aaa/AA+/AA+
16189	912828V98	T	2.250	02/15/2027	U.S. Treasury Note	01/27/2023	01/27/2023	25,000,000.00	23,628,906.25	23,535,156.25	(93,750.00)	3.720	2.72	1,050	0.35%	Aaa/AA+/AA+

Accounting ID	CUSIP	Ticker	Coupon	Maturity Date	Short Description	Trade Date	Settlement Date	Par Value	Book Value	Market Value	Gain/Loss	Book Yield	Effective Duration	Days to Maturity	(%) of Portfolio	Mdy/S&P/Fitch
16225	912828V98	T	2.250	02/15/2027	U.S. Treasury Note	04/26/2023	04/26/2023	40,000,000.00	38,198,474.00	37,656,250.00	(542,224.00)	3.524	2.72	1,050	0.56%	Aaa/AA+/AA+
16281	912828V98	T	2.250	02/15/2027	U.S. Treasury Note	11/02/2023	11/02/2023	25,000,000.00	23,165,250.00	23,535,156.25	369,906.25	4.685	2.72	1,050	0.34%	Aaa/AA+/AA+
16083	912828ZB9	T	1.125	02/28/2027	U.S. Treasury Note	07/26/2022	07/26/2022	1,000,000.00	925,781.25	910,546.88	(15,234.37)	2.859	2.80	1,063	0.01%	Aaa/AA+/AA+
16084	912828X88	T	2.375	05/15/2027	U.S. Treasury Note	07/26/2022	07/26/2022	5,000,000.00	4,890,625.00	4,705,078.10	(185,546.90)	2.865	2.92	1,139	0.07%	Aaa/AA+/AA+
16159	912828X88	T	2.375	05/15/2027	U.S. Treasury Note	11/29/2022	11/29/2022	25,000,000.00	23,357,421.88	23,525,390.50	167,968.62	3.997	2.92	1,139	0.34%	Aaa/AA+/AA+
16238	912828X88	T	2.375	05/15/2027	U.S. Treasury Note	05/26/2023	05/26/2023	30,000,000.00	28,126,171.88	28,230,468.60	104,296.72	4.095	2.92	1,139	0.42%	Aaa/AA+/AA+
16178	91282CFB2	T	2.750	07/31/2027	U.S. Treasury Note	12/22/2022	12/22/2022	20,000,000.00	19,106,250.00	18,993,750.00	(112,500.00)	3.816	3.11	1,216	0.28%	Aaa/AA+/AA+
16204	91282CFB2	T	2.750	07/31/2027	U.S. Treasury Note	03/28/2023	03/28/2023	40,000,000.00	38,431,250.00	37,987,500.00	(443,750.00)	3.735	3.11	1,216	0.57%	Aaa/AA+/AA+
16254	91282CFB2	T	2.750	07/31/2027	U.S. Treasury Note	07/10/2023	07/10/2023	26,000,000.00	24,383,125.00	24,691,875.00	308,750.00	4.441	3.11	1,216	0.36%	Aaa/AA+/AA+
16157	9128282R0	T	2.250	08/15/2027	U.S. Treasury Note	11/28/2022	11/28/2022	28,000,000.00	25,998,437.50	26,143,906.32	145,468.82	3.925	3.17	1,231	0.38%	Aaa/AA+/AA+
16212	9128282R0	T	2.250	08/15/2027	U.S. Treasury Note	04/04/2023	04/04/2023	30,000,000.00	28,535,156.25	28,011,328.20	(523,828.05)	3.464	3.17	1,231	0.42%	Aaa/AA+/AA+
16179	91282CFH9	T	3.125	08/31/2027	U.S. Treasury Note	12/22/2022	12/22/2022	20,000,000.00	19,431,250.00	19,212,500.00	(218,750.00)	3.792	3.18	1,247	0.29%	Aaa/AA+/AA+
16206	91282CFH9	T	3.125	08/31/2027	U.S. Treasury Note	03/29/2023	03/29/2023	31,000,000.00	30,253,810.16	29,779,375.00	(474,435.16)	3.720	3.18	1,247	0.45%	Aaa/AA+/AA+
16194	91282CFM8	T	4.125	09/30/2027	U.S. Treasury Note	02/27/2023	02/27/2023	25,000,000.00	24,853,515.63	24,805,664.00	(47,851.63)	4.266	3.21	1,277	0.37%	Aaa/AA+/AA+
16195	91282CFM8	T	4.125	09/30/2027	U.S. Treasury Note	02/27/2023	02/27/2023	28,000,000.00	27,835,937.50	27,782,343.68	(53,593.82)	4.266	3.21	1,277	0.41%	Aaa/AA+/AA+
16180	91282CFU0	T	4.125	10/31/2027	U.S. Treasury Note	12/22/2022	12/22/2022	30,000,000.00	30,424,218.75	29,762,109.30	(662,109.45)	3.802	3.23	1,308	0.45%	Aaa/AA+/AA+
16220	91282CFU0	T	4.125	10/31/2027	U.S. Treasury Note	04/17/2023	04/17/2023	30,000,000.00	30,450,000.00	29,762,109.30	(687,890.70)	3.762	3.23	1,308	0.45%	Aaa/AA+/AA+
16251	91282CFU0	T	4.125	10/31/2027	U.S. Treasury Note	07/05/2023	07/06/2023	20,000,000.00	19,846,800.00	19,841,406.20	(5,393.80)	4.320	3.23	1,308	0.29%	Aaa/AA+/AA+
16164	9128283F5	T	2.250	11/15/2027	U.S. Treasury Note	12/09/2022	12/09/2022	30,000,000.00	27,957,421.88	27,904,687.50	(52,734.38)	3.775	3.38	1,323	0.41%	Aaa/AA+/AA+
16222	9128283F5	T	2.250	11/15/2027	U.S. Treasury Note	04/24/2023	04/24/2023	14,000,000.00	13,187,343.75	13,022,187.50	(165,156.25)	3.643	3.38	1,323	0.19%	Aaa/AA+/AA+
16196	91282CGH8	T	3.500	01/31/2028	U.S. Treasury Note	02/28/2023	02/28/2023	27,000,000.00	26,166,780.00	26,210,039.13	43,259.13	4.200	3.51	1,400	0.39%	Aaa/AA+/AA+
16197	91282CGH8	T	3.500	01/31/2028	U.S. Treasury Note	02/28/2023	02/28/2023	27,000,000.00	26,166,780.00	26,210,039.13	43,259.13	4.200	3.51	1,400	0.39%	Aaa/AA+/AA+
16293	91282CGH8	T	3.500	01/31/2028	U.S. Treasury Note	11/28/2023	11/28/2023	25,000,000.00	24,121,500.00	24,268,554.75	147,054.75	4.430	3.51	1,400	0.36%	Aaa/AA+/AA+
16231	9128283W8	T	2.750	02/15/2028	U.S. Treasury Note	05/19/2023	05/19/2023	15,000,000.00	14,381,250.00	14,159,765.70	(221,484.30)	3.706	3.60	1,415	0.21%	Aaa/AA+/AA+
16237	9128283W8	T	2.750	02/15/2028	U.S. Treasury Note	05/26/2023	05/26/2023	30,000,000.00	28,416,727.20	28,319,531.40	(97,195.80)	3.986	3.60	1,415	0.42%	Aaa/AA+/AA+
16303	9128283W8	T	2.750	02/15/2028	U.S. Treasury Note	12/14/2023	12/14/2023	18,500,000.00	17,638,593.75	17,463,711.03	(174,882.72)	3.972	3.60	1,415	0.26%	Aaa/AA+/AA+
16294	91282CBP5	T	1.125	02/29/2028	U.S. Treasury Note	11/28/2023	11/28/2023	40,000,000.00	34,895,312.50	35,432,812.40	537,499.90	4.449	3.74	1,429	0.52%	Aaa/AA+/AA+
16284	9128284N7	T	2.875	05/15/2028	U.S. Treasury Note	11/16/2023	11/16/2023	30,000,000.00	28,064,062.50	28,388,671.80	324,609.30	4.475	3.77	1,505	0.41%	Aaa/AA+/AA+
16330	91282CCE9	T	1.250	05/31/2028	U.S. Treasury Note	03/26/2024	03/26/2024	30,000,000.00	26,519,531.25	26,541,796.80	22,265.55	4.312	3.95	1,521	0.39%	Aaa/AA+/AA+
16282	91282CHQ7	T	4.125	07/31/2028	U.S. Treasury Note	11/02/2023	11/02/2023	25,000,000.00	24,497,250.00	24,843,750.00	346,500.00	4.600	3.89	1,582	0.36%	Aaa/AA+/AA+
16285	91282CHQ7	T	4.125	07/31/2028	U.S. Treasury Note	11/16/2023	11/16/2023	30,000,000.00	29,599,218.75	29,812,500.00	213,281.25	4.441	3.89	1,582	0.44%	Aaa/AA+/AA+
16295	9128284V9	T	2.875	08/15/2028	U.S. Treasury Note	11/28/2023	11/28/2023	25,000,000.00	23,400,390.63	23,607,422.00	207,031.37	4.391	4.02	1,597	0.35%	Aaa/AA+/AA+
16300	9128284V9	T	2.875	08/15/2028	U.S. Treasury Note	12/11/2023	12/11/2023	45,000,000.00	42,269,983.20	42,493,359.60	223,376.40	4.320	4.02	1,597	0.62%	Aaa/AA+/AA+
16309	91282CCV1	T	1.125	08/31/2028	U.S. Treasury Note	12/27/2023	12/27/2023	40,000,000.00	35,337,500.00	34,976,562.40	(360,937.60)	3.874	4.20	1,613	0.52%	Aaa/AA+/AA+
16301	91282CJA0	T	4.625	09/30/2028	U.S. Treasury Note	12/13/2023	12/13/2023	40,000,000.00	40,700,000.00	40,576,562.40	(123,437.60)	4.217	4.02	1,643	0.60%	Aaa/AA+/AA+
16332	91282CCY5	T	1.250	09/30/2028	U.S. Treasury Note	03/27/2024	03/27/2024	40,000,000.00	35,140,625.00	35,095,312.40	(45,312.60)	4.237	4.27	1,643	0.52%	Aaa/AA+/AA+
16292	91282CDF5	T	1.375	10/31/2028	U.S. Treasury Note	11/27/2023	11/27/2023	40,000,000.00	34,565,625.00	35,234,375.20	668,750.20	4.479	4.31	1,674	0.51%	Aaa/AA+/AA+
16287	9128285M8	T	3.125	11/15/2028	U.S. Treasury Note	11/17/2023	11/17/2023	40,000,000.00	37,584,375.00	38,098,437.60	514,062.60	4.488	4.18	1,689	0.55%	Aaa/AA+/AA+
16302	9128285M8	T	3.125	11/15/2028	U.S. Treasury Note	12/13/2023	12/13/2023	30,000,000.00	28,537,500.00	28,573,828.20	36,328.20	4.232	4.18	1,689	0.42%	Aaa/AA+/AA+
16305	9128285M8	T	3.125	11/15/2028	U.S. Treasury Note	12/20/2023	12/20/2023	11,000,000.00	10,599,531.25	10,477,070.34	(122,460.91)	3.948	4.18	1,689	0.16%	Aaa/AA+/AA+
16326	91282CDW8	T	1.750	01/31/2029	U.S. Treasury Note	03/21/2024	03/21/2024	40,000,000.00	35,606,250.00	35,678,124.80	71,874.80	4.275	4.52	1,766	0.53%	Aaa/AA+/AA+
16325	9128286B1	T	2.625	02/15/2029	U.S. Treasury Note	03/20/2024	03/20/2024	40,000,000.00	37,028,125.00	37,157,812.40	129,687.40	4.321	4.47	1,781	0.55%	Aaa/AA+/AA+
16329	9128286B1	T	2.625	02/15/2029	U.S. Treasury Note	03/25/2024	03/25/2024	40,000,000.00	37,156,250.00	37,157,812.40	1,562.40	4.249	4.47	1,781	0.55%	Aaa/AA+/AA+
					U.S. Treasuries			3,700,500,000.00	3,628,769,409.52	3,548,673,439.22	(80,095,970.30)				53.58%	
15878	45950KCR9	IFC	1.376	10/16/2024	International Finance Corp	04/16/2021	04/16/2021	20,000,000.00	20,592,400.00	19,582,558.00	(1,009,842.00)	0.520	0.53	198	0.30%	Aaa/AAA/NR
15831	459058JA2	IBRD	0.750	03/11/2025	Int'l Bank for Recon and Dev	01/25/2021	01/27/2021	20,000,000.00	20,298,000.00	19,174,026.00	(1,123,974.00)	0.385	0.92	344	0.30%	Aaa/AAA/AAA
15848	4581X0DK1	IADB	1.750	03/14/2025	Inter-American Development Bank	03/03/2021	03/04/2021	10,000,000.00	10,454,000.00	9,687,686.00	(766,314.00)	0.607	0.92	347	0.15%	Aaa/AAA/AAA
15843	459058JL8	IBRD	0.500	10/28/2025	Int'l Bank for Recon and Dev	02/19/2021	02/23/2021	15,000,000.00	14,930,850.00	14,015,445.00	(915,405.00)	0.600	1.53	575	0.22%	Aaa/AAA/AAA
16077	459058KJ1	IBRD	3.125	06/15/2027	Int'l Bank for Recon and Dev	07/14/2022	07/19/2022	5,000,000.00	4,985,450.00	4,796,823.00	(188,627.00)	3.190	2.97	1,170	0.07%	Aaa/AAA/AAA
16240	45906M3R0	IBRD	3.625	02/03/2028	Int'l Bank for Recon and Dev	05/31/2023	05/31/2023	30,000,000.00	29,619,600.00	28,977,951.00	(641,649.00)	3.924	3.51	1,403	0.44%	Aaa/AAA/AAA
16233	45818WEM4	IADB	4.250	03/03/2028	Inter-American Development Bank	05/19/2023	05/22/2023	20,000,000.00	20,306,800.00	19,742,288.00	(564,512.00)	3.894	3.55	1,432	0.30%	Aaa/AAA/AAA
16255	459058KT9	IBRD	3.500	07/12/2028	Int'l Bank for Recon and Dev	07/10/2023	07/12/2023	20,000,000.00	19,225,200.00	19,309,748.00	84,548.00	4.371	3.88	1,563	0.28%	Aaa/AAA/AAA
16298	459058KT9	IBRD	3.500	07/12/2028	Int'l Bank for Recon and Dev	12/08/2023	12/12/2023	25,000,000.00	24,095,750.00	24,137,185.00	41,435.00	4.379	3.88	1,563	0.36%	Aaa/AAA/AAA
16278	459058KW2	IBRD	4.625	08/01/2028	Int'l Bank for Recon and Dev	10/24/2023	10/26/2023	40,000,000.00	39,382,000.00	40,424,828.00	1,042,828.00	4.994	3.86	1,583	0.58%	Aaa/AAA/AAA

Accounting ID	CUSIP	Ticker	Coupon	Maturity Date	Short Description	Trade Date	Settlement Date	Par Value	Book Value	Market Value	Gain/Loss	Book Yield	Effective Duration	Days to Maturity	(%) of Portfolio	Mdy/S&P/Fitch
16331	459058JZ7	IBRD	1.125	09/13/2028	Int'l Bank for Recon and Dev	03/27/2024	03/28/2024	14,334,000.00	12,501,828.12	12,459,592.99	(42,235.13)	4.307	4.24	1,626	0.18%	Aaa/AAA/AAA
16333	45818WFE1	IADB	4.400	03/01/2029	Inter-American Development Bank	03/27/2024	03/28/2024	23,500,000.00	23,586,950.00	23,485,620.82	(101,329.18)	4.315	4.35	1,795	0.35%	Aaa/AAA/AAA
					Supranational			242,834,000.00	239,978,828.12	235,793,751.81	(4,185,076.31)				3.54%	
16269	313384VE6	FHDN	0.000	04/05/2024	Federal Home Loan Bank Discount	09/01/2023	09/01/2023	40,000,000.00	38,741,400.00	39,953,955.60	1,212,555.60	5.456	0.01	4	0.57%	P-1/A-1+/NR
16260	313384WG0	FHDN	0.000	05/01/2024	Federal Home Loan Bank Discount	08/01/2023	08/01/2023	40,000,000.00	38,413,844.44	39,802,800.00	1,388,955.56	5.466	0.08	30	0.57%	P-1/A-1+/NR
16262	313384WJ4	FHDN	0.000	05/03/2024	Federal Home Loan Bank Discount	08/15/2023	08/15/2023	40,000,000.00	38,478,944.44	39,791,200.00	1,312,255.56	5.477	0.09	32	0.57%	P-1/A-1+/NR
16275	313384WJ4	FHDN	0.000	05/03/2024	Federal Home Loan Bank Discount	09/27/2023	09/27/2023	40,000,000.00	38,715,200.00	39,791,200.00	1,076,000.00	5.521	0.09	32	0.57%	P-1/A-1+/NR
15662	3133EGAM7	FFCB	1.800	05/16/2024	Federal Farm Credit Bank	04/27/2020	04/28/2020	10,160,000.00	10,653,064.80	10,117,950.50	(535,114.30)	0.586	0.12	45	0.16%	Aaa/AA+/AA+
16268	313384XF1	FHDN	0.000	05/24/2024	Federal Home Loan Bank Discount	08/31/2023	08/31/2023	45,000,000.00	43,261,162.50	44,630,401.50	1,369,239.00	5.463	0.14	53	0.64%	P-1/A-1+/NR
16311	313384XF1	FHDN	0.000	05/24/2024	Federal Home Loan Bank Discount	01/17/2024	01/17/2024	28,000,000.00	27,491,271.11	27,770,027.60	278,756.49	5.291	0.14	53	0.41%	P-1/A-1+/NR
16267	313384XV6	FHDN	0.000	06/07/2024	Federal Home Loan Bank Discount	08/30/2023	08/30/2023	46,000,000.00	44,128,068.33	45,531,419.62	1,403,351.29	5.453	0.18	67	0.65%	P-1/A-1+/NR
16276	313588XV2	FNMDN	0.000	06/07/2024	Fannie Mae Discount	10/02/2023	10/02/2023	30,000,000.00	28,921,000.00	29,696,316.00	775,316.00	5.445	0.18	67	0.43%	P-1/A-1+/F1+
16266	313384XZ7	FHDN	0.000	06/11/2024	Federal Home Loan Bank Discount	08/28/2023	08/28/2023	9,000,000.00	8,620,920.00	8,903,156.22	282,236.22	5.532	0.19	71	0.13%	P-1/A-1+/NR
15538	3133EKTV8	FFCB	1.900	07/01/2024	Federal Farm Credit Bank	06/27/2019	07/01/2019	12,650,000.00	12,650,253.00	12,543,967.19	(106,285.81)	1.900	0.25	91	0.19%	Aaa/AA+/AA+
16277	313384YZ6	FHDN	0.000	07/05/2024	Federal Home Loan Bank Discount	10/23/2023	10/23/2023	45,000,000.00	43,323,200.00	44,365,518.00	1,042,318.00	5.491	0.26	95	0.64%	P-1/A-1+/NR
16318	313384ZD4	FHDN	0.000	07/09/2024	Federal Home Loan Bank Discount	01/30/2024	01/30/2024	25,000,000.00	24,440,972.22	24,634,135.50	193,163.28	5.200	0.27	99	0.36%	P-1/A-1+/NR
16310	313384A90	FHDN	0.000	08/06/2024	Federal Home Loan Bank Discount	01/02/2024	01/02/2024	25,000,000.00	24,262,350.69	24,537,406.25	275,055.56	5.107	0.34	127	0.36%	P-1/A-1+/NR
16283	313384B40	FHDN	0.000	08/09/2024	Federal Home Loan Bank Discount	11/06/2023	11/06/2023	40,000,000.00	38,419,561.11	39,240,504.00	820,942.89	5.386	0.35	130	0.57%	P-1/A-1+/NR
16316	313384B40	FHDN	0.000	08/09/2024	Federal Home Loan Bank Discount	01/26/2024	01/26/2024	30,000,000.00	29,191,500.00	29,430,378.00	238,878.00	5.163	0.35	130	0.43%	P-1/A-1+/NR
16317	313384D22	FHDN	0.000	08/23/2024	Federal Home Loan Bank Discount	01/29/2024	01/29/2024	40,000,000.00	38,871,850.00	39,163,280.00	291,430.00	5.116	0.39	144	0.57%	P-1/A-1+/NR
16320	313384E88	FHDN	0.000	09/06/2024	Federal Home Loan Bank Discount	02/01/2024	02/01/2024	40,000,000.00	38,825,222.22	39,093,700.00	268,477.78	5.059	0.42	158	0.57%	P-1/A-1+/NR
15663	3130A2UW4	FHLB	2.875	09/13/2024	Federal Home Loan Bank	04/27/2020	04/28/2020	13,140,000.00	14,412,740.40	12,999,177.04	(1,413,563.36)	0.627	0.44	165	0.21%	Aaa/AA+/NR
16109	3133XVDG3	FHLB	4.375	09/13/2024	Federal Home Loan Bank	09/19/2022	09/20/2022	30,000,000.00	30,172,800.00	29,871,056.10	(301,743.90)	4.069	0.44	165	0.45%	Aaa/AA+/NR
16162	3130ATVD6	FHLB	4.875	09/13/2024	Federal Home Loan Bank	12/08/2022	12/08/2022	15,000,000.00	15,091,800.00	14,968,977.75	(122,822.25)	4.511	0.44	165	0.22%	Aaa/AA+/NR
15654	880591ER9	TVA	2.875	09/15/2024	Tennessee Valley Authority	04/14/2020	04/15/2020	10,000,000.00	10,927,800.00	9,885,138.20	(1,042,661.80)	0.736	0.45	167	0.16%	Aaa/AA+/AA+
16306	313384G60	FHDN	0.000	09/20/2024	Federal Home Loan Bank Discount	12/27/2023	12/27/2023	40,000,000.00	38,575,133.33	39,015,377.60	440,244.27	5.005	0.46	172	0.57%	P-1/A-1+/NR
15823	3134GXJK1	FHLMC	0.360	09/30/2024	Freddie Mac	12/30/2020	12/30/2020	20,000,000.00	20,000,000.00	19,516,641.80	(483,358.20)	0.360	0.49	182	0.30%	Aaa/AA+/AA+
16138	3130ATT31	FHLB	4.500	10/03/2024	Federal Home Loan Bank	10/31/2022	11/04/2022	25,000,000.00	24,937,500.00	24,903,308.25	(34,191.75)	4.639	0.49	185	0.37%	Aaa/AA+/NR
16323	313384J42	FHDN	0.000	10/04/2024	Federal Home Loan Bank Discount	03/19/2024	03/19/2024	40,000,000.00	38,882,283.33	38,946,555.60	64,272.27	5.276	0.50	186	0.57%	P-1/A-1+/NR
16327	313384J42	FHDN	0.000	10/04/2024	Federal Home Loan Bank Discount	03/25/2024	03/25/2024	40,000,000.00	38,922,416.67	38,946,555.60	24,138.93	5.243	0.50	186	0.57%	P-1/A-1+/NR
16324	313384L98	FHDN	0.000	10/25/2024	Federal Home Loan Bank Discount	03/19/2024	03/19/2024	20,000,000.00	19,386,444.44	19,415,061.20	28,616.76	5.242	0.55	207	0.29%	P-1/A-1+/NR
16328	313384M48	FHDN	0.000	10/28/2024	Federal Home Loan Bank Discount	03/25/2024	03/25/2024	40,000,000.00	38,800,472.22	38,813,488.80	13,016.58	5.193	0.56	210	0.57%	P-1/A-1+/NR
15888	3130AM4H2	FHLB	0.600	10/29/2024	Federal Home Loan Bank	04/28/2021	04/29/2021	9,000,000.00	9,000,000.00	8,764,276.86	(235,723.14)	0.600	0.56	211	0.13%	Aaa/AA+/NR
15889	3130AM4H2	FHLB	0.600	10/29/2024	Federal Home Loan Bank	04/28/2021	04/29/2021	15,000,000.00	15,000,000.00	14,607,128.10	(392,871.90)	0.600	0.56	211	0.22%	Aaa/AA+/NR
16288	313384N70	FHDN	0.000	11/08/2024	Federal Home Loan Bank Discount	11/22/2023	11/22/2023	40,000,000.00	38,050,311.11	38,762,500.00	712,188.89	5.261	0.59	221	0.56%	P-1/A-1+/NR
16307	313384N70	FHDN	0.000	11/08/2024	Federal Home Loan Bank Discount	12/27/2023	12/27/2023	25,000,000.00	23,973,052.08	24,226,562.50	253,510.42	4.895	0.59	221	0.35%	P-1/A-1+/NR
16321	313385AC0	FHDN	0.000	01/03/2025	Federal Home Loan Bank Discount	02/01/2024	02/01/2024	25,000,000.00	23,936,343.75	24,055,527.75	119,184.00	4.774	0.74	277	0.35%	P-1/A-1+/NR
15837	3135GACA7	FNMA	0.375	04/15/2025	Fannie Mae	01/28/2021	01/29/2021	15,305,000.00	15,297,347.50	14,581,931.35	(715,416.15)	0.387	1.01	379	0.23%	Aaa/AA+/AA+
16042	3130ARTR2	FHLB	3.030	05/16/2025	Federal Home Loan Bank	04/19/2022	05/16/2022	15,000,000.00	15,000,000.00	14,668,878.30	(331,121.70)	3.030	1.07	410	0.22%	Aaa/AA+/NR
16290	31424WCJ9	FAMCA	5.100	05/27/2025	Farmer Mac	11/22/2023	11/27/2023	25,000,000.00	25,000,000.00	25,059,382.25	59,382.25	5.100	1.09	421	0.37%	NR/NR/NR
16167	3133EN4B3	FFCB	4.250	06/13/2025	Federal Farm Credit Bank	12/12/2022	12/13/2022	20,000,000.00	19,960,000.00	19,859,806.20	(100,193.80)	4.335	1.14	438	0.29%	Aaa/AA+/AA+
16169	3137EAEX3	FHLMC	0.375	09/23/2025	Freddie Mac	12/14/2022	12/14/2022	17,500,000.00	15,827,350.00	16,392,229.18	564,879.17	4.051	1.44	540	0.23%	Aaa/AA+/AA+
16114	31422XJ37	FAMCA	4.400	10/03/2025	Farmer Mac	09/26/2022	10/03/2022	25,000,000.00	25,000,000.00	24,850,112.50	(149,887.50)	4.400	1.41	550	0.37%	NR/NR/NR
16226	3133EPHF5	FFCB	4.125	10/27/2025	Federal Farm Credit Bank	04/26/2023	04/27/2023	40,000,000.00	40,146,000.00	39,594,735.60	(551,264.40)	3.970	1.48	574	0.59%	Aaa/AA+/AA+
16170	3135G06G3	FNMA	0.500	11/07/2025	Fannie Mae	12/14/2022	12/14/2022	20,000,000.00	18,097,200.00	18,694,568.20	597,368.20	4.011	1.56	585	0.27%	Aaa/AA+/AA+
16040	3133ENKD1	FFCB	1.400	01/13/2026	Federal Farm Credit Bank	04/28/2022	04/29/2022	18,000,000.00	17,063,460.00	16,951,714.38	(111,745.62)	2.890	1.72	652	0.25%	Aaa/AA+/AA+
16168	3130AUAF1	FHLB	4.110	01/15/2026	Federal Home Loan Bank	12/12/2022	12/13/2022	20,000,000.00	20,000,000.00	19,761,060.40	(238,939.60)	4.110	1.69	654	0.30%	Aaa/AA+/NR
15838	3130AKWV4	FHLB	0.500	01/29/2026	Federal Home Loan Bank	01/28/2021	01/29/2021	10,000,000.00	10,000,000.00	9,244,530.00	(755,470.00)	0.500	1.78	668	0.15%	Aaa/AA+/NR
16232	3133EPJX4	FFCB	3.625	02/17/2026	Federal Farm Credit Bank	05/19/2023	05/19/2023	8,425,000.00	8,303,427.25	8,263,204.95	(40,222.30)	4.189	1.79	687	0.12%	Aaa/AA+/AA+
15842	3130AKVV5	FHLB	0.500	02/18/2026	Federal Home Loan Bank	02/18/2021	02/18/2021	20,000,000.00	20,000,000.00	18,443,610.80	(1,556,389.20)	0.500	1.83	688	0.30%	Aaa/AA+/NR
15844	3130AL7M0	FHLB	0.625	02/24/2026	Federal Home Loan Bank	02/24/2021	02/25/2021	15,000,000.00	15,000,000.00	13,858,421.10	(1,141,578.90)	0.625	1.85	694	0.22%	Aaa/AA+/NR
15845	3130ALDB7	FHLB	0.660	02/25/2026	Federal Home Loan Bank	02/16/2021	02/25/2021	10,000,000.00	10,000,000.00	9,244,312.50	(755,687.50)	0.660	1.85	695	0.15%	Aaa/AA+/NR
16210	313373B68	FHLB	4.375	03/13/2026	Federal Home Loan Bank	04/03/2023	04/04/2023	20,000,000.00	20,246,760.00	19,892,622.20	(354,137.80)	3.926	1.84	711	0.30%	Aaa/AA+/NR
16089	3130ALGJ7	FHLB	1.000	03/23/2026	Federal Home Loan Bank	07/28/2022	07/29/2022	9,750,000.00	9,043,905.00	9,048,994.79	5,089.79	3.114	1.91	721	0.13%	Aaa/AA+/NR

Accounting ID	CUSIP	Ticker	Coupon	Maturity Date	Short Description	Trade Date	Settlement Date	Par Value	Book Value	Market Value	Gain/Loss	Book Yield	Effective Duration	Days to Maturity	(%) of Portfolio	Mdy/S&P/Fitch
16218	3133EPFT7	FFCB	3.750	04/13/2026	Federal Farm Credit Bank	04/13/2023	04/13/2023	8,000,000.00	7,976,000.00	7,854,147.04	(121,852.96)	3.857	1.90	742	0.12%	Aaa/AA+/AA+
15902	3130AMFE7	FHLB	1.350	05/26/2026	Federal Home Loan Bank	05/26/2021	05/26/2021	16,650,000.00	16,650,000.00	15,541,436.17	(1,108,563.83)	1.350	2.07	785	0.25%	Aaa/AA+/NR
15974	3130AQ6D0	FHLB	1.310	06/08/2026	Federal Home Loan Bank	12/01/2021	12/08/2021	15,000,000.00	15,000,000.00	13,945,428.60	(1,054,571.40)	1.310	2.10	798	0.22%	Aaa/AA+/NR
16244	3130AWGR5	FHLB	4.375	06/12/2026	Federal Home Loan Bank	06/29/2023	06/30/2023	30,000,000.00	29,830,500.00	29,857,442.10	26,942.10	4.582	2.04	802	0.44%	Aaa/AA+/NR
15951	3130ANWD8	FHLB	0.900	06/16/2026	Federal Home Loan Bank	09/16/2021	09/16/2021	15,000,000.00	15,000,000.00	13,780,395.30	(1,219,604.70)	0.900	2.13	806	0.22%	Aaa/AA+/NR
16234	3133ELM50	FFCB	0.580	06/18/2026	Federal Farm Credit Bank	05/24/2023	05/25/2023	20,000,000.00	17,961,200.00	18,313,044.60	351,844.60	4.158	2.15	808	0.27%	Aaa/AA+/AA+
15997	3130AQ7E7	FHLB	1.500	06/30/2026	Federal Home Loan Bank	12/17/2021	12/30/2021	9,320,000.00	9,320,000.00	8,684,804.91	(635,195.09)	1.500	2.15	820	0.14%	Aaa/AA+/NR
16247	31422X4Q2	FAMCA	4.580	07/02/2026	Farmer Mac	06/29/2023	07/03/2023	30,000,000.00	30,000,000.00	29,951,941.80	(48,058.20)	4.580	2.09	822	0.44%	NR/NR/NR
16245	3133EPPE9	FFCB	4.375	07/06/2026	Federal Farm Credit Bank	06/29/2023	07/06/2023	32,870,000.00	32,675,080.90	32,665,987.41	(9,093.49)	4.589	2.11	826	0.48%	Aaa/AA+/AA+
16250	3133EPPE9	FFCB	4.375	07/06/2026	Federal Farm Credit Bank	07/05/2023	07/06/2023	22,000,000.00	21,831,480.00	21,863,453.70	31,973.70	4.652	2.11	826	0.32%	Aaa/AA+/AA+
15929	3130AN3A6	FHLB	0.960	07/08/2026	Federal Home Loan Bank	07/08/2021	07/08/2021	15,000,000.00	15,000,000.00	13,767,661.20	(1,232,338.80)	0.960	2.19	828	0.22%	Aaa/AA+/NR
16235	3133ELY32	FFCB	0.550	07/22/2026	Federal Farm Credit Bank	05/25/2023	05/26/2023	10,000,000.00	8,928,900.00	9,099,844.00	170,944.00	4.210	2.24	842	0.13%	Aaa/AA+/AA+
16088	3133END80	FFCB	3.000	08/03/2026	Federal Farm Credit Bank	07/28/2022	08/03/2022	10,000,000.00	10,060,000.00	9,635,107.40	(424,892.60)	2.840	2.21	854	0.15%	Aaa/AA+/AA+
16002	3130AQR70	FHLB	1.250	08/07/2026	Federal Home Loan Bank	01/25/2022	02/07/2022	40,000,000.00	40,000,000.00	37,511,640.00	(2,488,360.00)	1.250	2.25	858	0.59%	Aaa/AA+/NR
16041	3130ARSU6	FHLB	3.140	08/11/2026	Federal Home Loan Bank	04/18/2022	05/11/2022	20,000,000.00	20,000,000.00	19,263,372.20	(736,627.80)	3.140	2.15	862	0.30%	Aaa/AA+/NR
15948	3130ANNA4	FHLB	1.500	08/28/2026	Federal Home Loan Bank	08/30/2021	08/30/2021	15,000,000.00	15,322,200.00	13,944,406.95	(1,377,793.05)	1.500	2.31	879	0.23%	Aaa/AA+/NR
16200	3130A8XY4	FHLB	1.875	09/11/2026	Federal Home Loan Bank	03/22/2023	03/23/2023	31,140,000.00	28,759,035.60	29,207,215.56	448,179.96	4.271	2.34	893	0.42%	Aaa/AA+/NR
16243	31422X4L3	FAMCA	4.360	10/02/2026	Farmer Mac	06/27/2023	06/30/2023	30,000,000.00	30,000,000.00	29,840,539.80	(159,460.20)	4.360	2.29	914	0.44%	NR/NR/NR
16185	3133EN7A2	FFCB	3.625	10/26/2026	Federal Farm Credit Bank	01/19/2023	01/26/2023	20,000,000.00	19,969,400.00	19,544,449.00	(424,951.00)	3.670	2.38	938	0.29%	Aaa/AA+/AA+
16039	3134GW6C5	FHLMC	0.800	10/28/2026	Freddie Mac	04/27/2022	04/28/2022	25,000,000.00	22,769,075.00	22,756,636.00	(12,439.00)	2.931	2.48	940	0.34%	Aaa/AA+/AA+
16286	3130AXU63	FHLB	4.625	11/17/2026	Federal Home Loan Bank	11/16/2023	11/17/2023	40,000,000.00	39,929,200.00	40,102,866.40	173,666.40	4.689	2.41	960	0.59%	Aaa/AA+/NR
16230	31422XT28	FAMCA	4.000	12/16/2026	Farmer Mac	05/16/2023	05/17/2023	11,000,000.00	11,042,790.00	10,841,565.02	(201,224.98)	3.882	2.50	989	0.16%	NR/NR/NR
16202	3130AVBC5	FHLB	4.500	03/12/2027	Federal Home Loan Bank	03/24/2023	03/27/2023	30,000,000.00	31,001,700.00	30,026,974.50	(974,725.50)	3.587	2.72	1,075	0.46%	Aaa/AA+/NR
16046	3130AR6U0	FHLB	2.500	03/22/2027	Federal Home Loan Bank	05/25/2022	05/26/2022	10,000,000.00	9,700,163.08	9,428,317.30	(271,845.78)	3.175	2.74	1,085	0.14%	Aaa/AA+/NR
16043	3134GXSH8	FHLMC	4.000	05/17/2027	Freddie Mac	04/21/2022	05/17/2022	15,000,000.00	15,000,000.00	14,672,783.85	(327,216.15)	4.000	2.10	1,141	0.22%	Aaa/AA+/AA+
16068	3130ASG52	FHLB	4.100	06/30/2027	Federal Home Loan Bank	06/30/2022	06/30/2022	10,000,000.00	10,000,000.00	9,791,832.20	(208,167.80)	4.100	2.13	1,185	0.15%	Aaa/AA+/NR
16246	31422X4P4	FAMCA	4.380	07/02/2027	Farmer Mac	06/29/2023	07/03/2023	30,000,000.00	30,000,000.00	29,920,138.50	(79,861.50)	4.380	2.96	1,187	0.44%	NR/NR/NR
16072	3134GXZN7	FHLMC	4.250	07/12/2027	Freddie Mac	07/12/2022	07/12/2022	15,000,000.00	15,000,000.00	14,700,782.55	(299,217.45)	4.250	2.21	1,197	0.22%	Aaa/AA+/AA+
16236	3130ACDQ4	FHLB	2.375	09/10/2027	Federal Home Loan Bank	05/26/2023	05/26/2023	19,245,000.00	17,915,170.50	18,009,459.07	94,288.57	4.150	3.24	1,257	0.26%	Aaa/AA+/NR
16211	3133EPDJ1	FFCB	4.375	09/15/2027	Federal Farm Credit Bank	04/04/2023	04/04/2023	26,986,000.00	27,822,296.14	26,910,585.73	(911,710.41)	3.614	3.16	1,262	0.41%	Aaa/AA+/AA+
16113	31422XJ45	FAMCA	4.150	10/04/2027	Farmer Mac	09/26/2022	10/04/2022	25,000,000.00	25,000,000.00	24,749,913.25	(250,086.75)	4.150	3.15	1,281	0.37%	NR/NR/NR
16279	31424WBM3	FAMCA	4.930	11/01/2027	Farmer Mac	10/30/2023	11/01/2023	20,000,000.00	20,000,000.00	20,307,722.60	307,722.60	4.930	3.19	1,309	0.30%	NR/NR/NR
16199	3133EPCX1	FFCB	4.375	03/10/2028	Federal Farm Credit Bank	03/16/2023	03/16/2023	26,000,000.00	26,696,800.00	26,010,200.58	(686,599.42)	3.780	3.57	1,439	0.39%	Aaa/AA+/AA+
16248	31422X4R0	FAMCA	4.250	05/15/2028	Farmer Mac	06/29/2023	07/05/2023	20,000,000.00	20,000,000.00	19,918,592.40	(81,407.60)	4.250	3.67	1,505	0.30%	NR/NR/NR
16242	3130AWC24	FHLB	4.000	06/09/2028	Federal Home Loan Bank	06/26/2023	06/26/2023	35,000,000.00	34,944,000.00	34,570,778.55	(373,221.45)	4.035	3.76	1,530	0.52%	Aaa/AA+/NR
					U.S. Agencies			2,050,141,000.00	2,012,569,323.16	2,002,096,230.08	(10,473,093.08)				29.71%	
15911	023135BW5	AMZN	0.450	05/12/2024	Amazon	06/10/2021	06/14/2021	10,000,000.00	10,031,600.00	9,940,914.30	(90,685.70)	0.341	0.11	41	0.15%	A1/AA/AA-
15973	023135BW5	AMZN	0.450	05/12/2024	Amazon	12/01/2021	12/03/2021	5,000,000.00	4,942,950.00	4,970,457.15	27,507.15	0.924	0.11	41	0.07%	A1/AA/AA-
15908	59217GEN5	MET	0.550	06/07/2024	MetLife	06/08/2021	06/08/2021	3,000,000.00	3,000,000.00	2,972,667.00	(27,333.00)	0.550	0.18	67	0.04%	Aa3/AA-/AA-
15909	59217GEN5	MET	0.550	06/07/2024	MetLife	06/08/2021	06/08/2021	7,000,000.00	6,999,860.00	6,936,223.00	(63,637.00)	0.551	0.18	67	0.10%	Aa3/AA-/AA-
15581	931142EL3	WMT	2.850	07/08/2024	Walmart	10/28/2019	10/30/2019	10,000,000.00	10,404,900.00	9,930,496.20	(474,403.80)	1.927	0.26	98	0.15%	Aa2/AA/AA
15569	89236TGM1	TOYOTA	1.875	07/31/2024	Toyota Motors	10/15/2019	10/15/2019	10,000,000.00	10,000,000.00	9,874,864.80	(125,135.20)	1.875	0.32	121	0.15%	A1/A+/A+
15976	64952WEH2	NYLIFE	0.600	08/27/2024	New York Life	12/09/2021	12/15/2021	7,300,000.00	7,212,400.00	7,150,423.00	(61,977.00)	1.052	0.40	148	0.11%	Aaa/AA+/AAA
15977	57629WCG3	MASSMU	2.950	01/11/2025	Mass Mutual Global Funding	12/09/2021	12/15/2021	5,000,000.00	5,264,650.00	4,902,257.45	(362,392.55)	1.190	0.75	285	0.08%	Aa3/AA+/AA+
15989	57629WCG3	MASSMU	2.950	01/11/2025	Mass Mutual Global Funding	12/15/2021	12/17/2021	13,396,000.00	14,071,426.32	13,134,128.16	(937,298.16)	1.268	0.75	285	0.21%	Aa3/AA+/AA+
15886	64952WDQ3	NYLIFE	0.950	06/24/2025	New York Life	04/22/2021	04/26/2021	5,000,000.00	4,998,050.00	4,745,808.85	(252,241.15)	0.960	1.19	449	0.07%	Aaa/AA+/AAA
15928	64952WDQ3	NYLIFE	0.950	06/24/2025	New York Life	06/24/2021	06/28/2021	13,105,000.00	13,131,603.15	12,438,765.00	(692,838.15)	0.898	1.19	449	0.19%	Aaa/AA+/AAA
15873	59217GEJ4	MET	0.950	07/02/2025	MetLife	04/13/2021	04/15/2021	5,160,000.00	5,135,335.20	4,894,631.42	(240,703.78)	1.066	1.21	457	0.08%	Aa3/AA-/AA-
15900	59217GEJ4	MET	0.950	07/02/2025	MetLife	05/19/2021	05/24/2021	13,590,000.00	13,622,751.90	12,891,093.21	(731,658.69)	0.890	1.21	457	0.20%	Aa3/AA-/AA-
15990	59217GEJ4	MET	0.950	07/02/2025	MetLife	12/15/2021	12/17/2021	15,050,000.00	14,868,196.00	14,276,008.30	(592,187.70)	1.300	1.21	457	0.22%	Aa3/AA-/AA-
15978	742718FL8	PG	0.550	10/29/2025	Proctor & Gamble	12/09/2021	12/15/2021	15,000,000.00	14,615,100.00	14,034,417.00	(580,683.00)	1.231	1.53	576	0.22%	Aa3/AA-/
15901	66815L2A6	NWMLIC	0.800	01/14/2026	Northwestern Mutual Global	05/19/2021	05/24/2021	10,000,000.00	9,888,600.00	9,278,269.30	(610,330.70)	1.047	1.73	653	0.15%	Aaa/AA+/AAA
16027	66815L2A6	NWMLIC	0.800	01/14/2026	Northwestern Mutual Global	04/18/2022	04/20/2022	28,860,000.00	26,473,566.60	26,777,085.20	303,518.60	3.166	1.73	653	0.39%	Aaa/AA+/AAA
16087	66815L2A6	NWMLIC	0.800	01/14/2026	Northwestern Mutual Global	07/27/2022	07/29/2022	10,000,000.00	9,095,300.00	9,278,269.30	182,969.30	3.606	1.73	653	0.13%	Aaa/AA+/AAA

Accounting ID	CUSIP	Ticker	Coupon	Maturity Date	Short Description	Trade Date	Settlement Date	Par Value	Book Value	Market Value	Gain/Loss	Book Yield	Effective Duration	Days to Maturity	(%) of Portfolio	Mdy/S&P/Fitch
16045	023135BX3	AMZN	1.000	05/12/2026	Amazon	05/23/2022	05/25/2022	10,000,000.00	9,163,500.00	9,234,328.90	70,828.90	3.267	2.03	771	0.14%	A1/AA/AA-
15895	40139LBD4	GUARDN	1.250	05/13/2026	Guardian Life Global Funding	05/18/2021	05/19/2021	6,800,000.00	6,800,000.00	6,256,151.30	(543,848.70)	1.250	2.03	772	0.10%	Aa1/AA+/
15947	64952WED1	NYLIFE	1.150	06/09/2026	New York Life	08/26/2021	08/30/2021	9,860,000.00	9,912,159.40	9,049,627.40	(862,532.00)	1.036	2.10	799	0.15%	Aaa/AA+/AAA
15960	64952WED1	NYLIFE	1.150	06/09/2026	New York Life	10/06/2021	10/08/2021	10,383,000.00	10,368,879.12	9,529,643.14	(839,235.98)	1.180	2.10	799	0.15%	Aaa/AA+/AAA
16018	64952WCH4	NYLIFE	2.350	07/14/2026	New York Life	03/30/2022	03/31/2022	20,000,000.00	19,456,800.00	18,872,825.40	(583,974.60)	3.030	2.17	834	0.29%	Aaa/AA+/AAA
16000	59217GER6	MET	1.875	01/11/2027	MetLife	01/05/2022	01/11/2022	20,000,000.00	20,047,600.00	18,370,494.00	(1,677,106.00)	1.825	2.64	1,015	0.30%	Aa3/AA-/AA-
16066	59217GFB0	MET	4.400	06/30/2027	MetLife	06/30/2022	06/30/2022	6,250,000.00	6,245,250.00	6,112,811.13	(132,438.88)	4.417	2.94	1,185	0.09%	Aa3/AA-/AA-
					Corporates			269,754,000.00	265,750,477.69	255,852,659.90	(9,897,817.79)				3.92%	
15930	880541F28	TN-TNS	0.645	11/01/2024	State of Tennessee	07/13/2021	07/13/2021	15,000,000.00	15,000,000.00	14,632,050.00	(367,950.00)	0.645	0.57	214	0.22%	Aaa/AAA/AAA
15931	880541F36	TN-TNS	0.859	11/01/2025	State of Tennessee	07/13/2021	07/13/2021	15,000,000.00	15,000,000.00	14,117,700.00	(882,300.00)	0.859	1.54	579	0.22%	Aaa/AAA/AAA
					Municipals			30,000,000.00	30,000,000.00	28,749,750.00	(1,250,250.00)				0.44%	
					Bond Holdings			6,438,229,000.00	6,319,759,688.49	6,215,025,203.71	(104,734,484.78)				93.31%	