

County of Tulare

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Cass Cook, CGIP
Auditor-Controller/Treasurer-Tax Collector

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August 21, 2024

TREASURER'S MONTHLY INVESTMENT REPORT **MONTH ENDING JULY 31, 2024**

Honorable Board of Supervisors:

This report reflects the investment activity for the month ending July 31, 2024, of pooled funds on deposit with the Treasurer and is following California Government Code §27000, etc., §53600, etc., Tulare County Ordinance 1-03-2061 and the Treasurer's Statement of Investment Policy dated July 2024.

INVESTMENT GOALS – The first and primary goal is **SAFETY** and the preservation of capital. The second goal is the continual maintenance of **LIQUIDITY**. The Investment Pool has the ability to convert sufficient securities to cash to cover the cash flow of the County and all of its investment agencies to meet any contingency needs during the next six months. The third goal in order of importance is **YIELD**, or earning a market rate of return in relation to prevailing budgetary and economic cycles, while taking into account the County's investment risk constraints and cash flow characteristics of the portfolio.

Attached is a statement containing summaries of the portfolio composition, credit ratings, maturity distribution, portfolio master summary, and other information designed to give a better understanding of the investment activity that has occurred during the month ending July 31, 2024.

Respectfully submitted,

Cass Cook, CGIP
Auditor-Controller/Treasurer-Tax Collector

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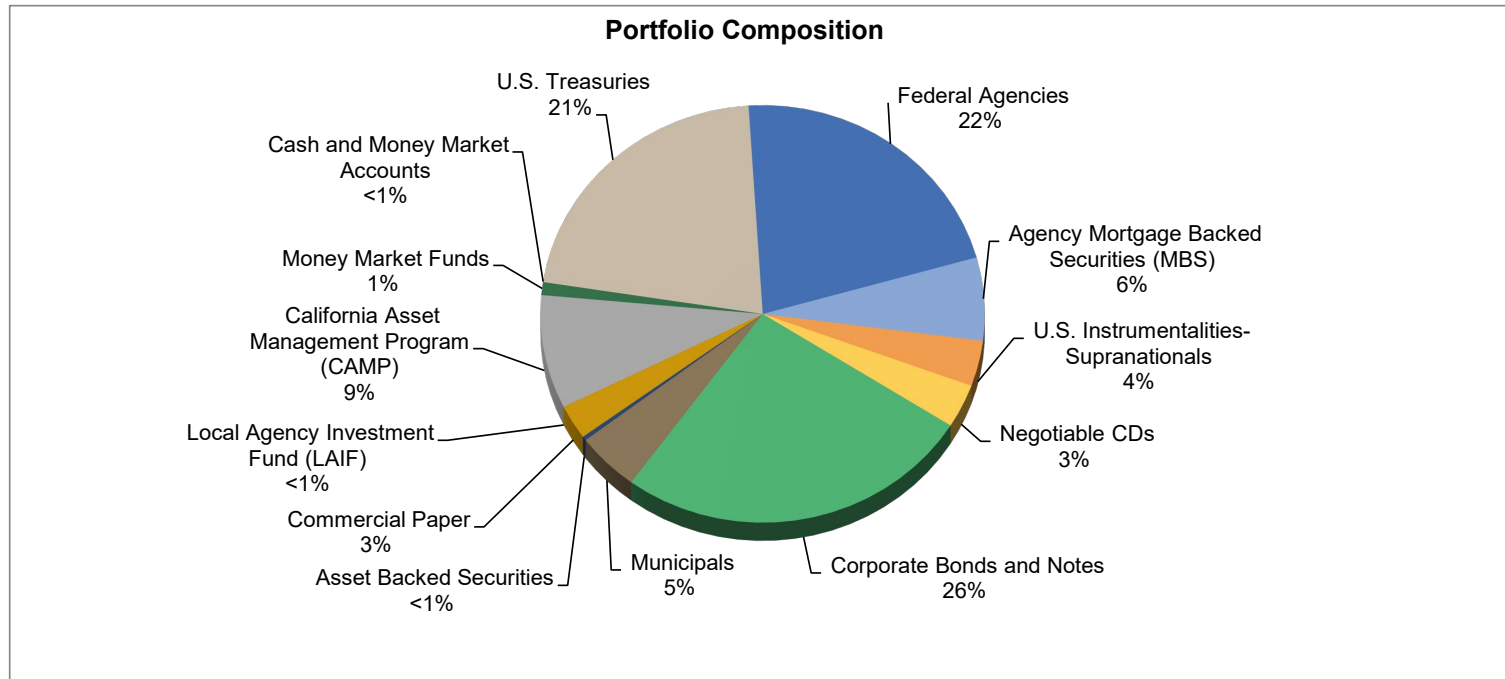
Tulare County Investment Report

July 31, 2024

A listing of Tulare County investments is shown below.

Portfolio Composition				
	Book Value	Market Value	% of Portfolio	Permitted by Policy
U.S. Treasuries	680,443,022	662,514,240	21%	100%
Federal Agencies	685,963,545	672,272,137	22%	75%
Agency Mortgage Backed Securities (MBS)	203,515,913	205,573,324	6%	
U.S. Instrumentalities-Supranationals	112,076,711	111,645,987	4%	30%
Negotiable CDs	106,999,595	107,274,270	3%	30%
Corporate Bonds and Notes	826,875,568	824,842,981	26%	30%
Municipals	145,464,603	144,855,272	5%	30%
Asset Backed Securities	10,073,310	9,982,528	<1%	20%
Commercial Paper	84,318,749	84,319,050	3%	40%
Local Agency Investment Fund (LAIF)	238,659	238,659	<1%	\$75 million
California Asset Management Program (CAMP)	278,500,000	278,500,000	9%	50%
Money Market Funds	31,814,077	31,814,077	1%	15%
Cash and Money Market Accounts	1,630,224	1,630,224	<1%	100%
Total	\$3,167,913,977	\$3,135,462,749	100%	

Detail may not add to total due to rounding.



Tulare County Investment Report

July 31, 2024

The average weighted credit rating of Tulare County's portfolio is AA2*.

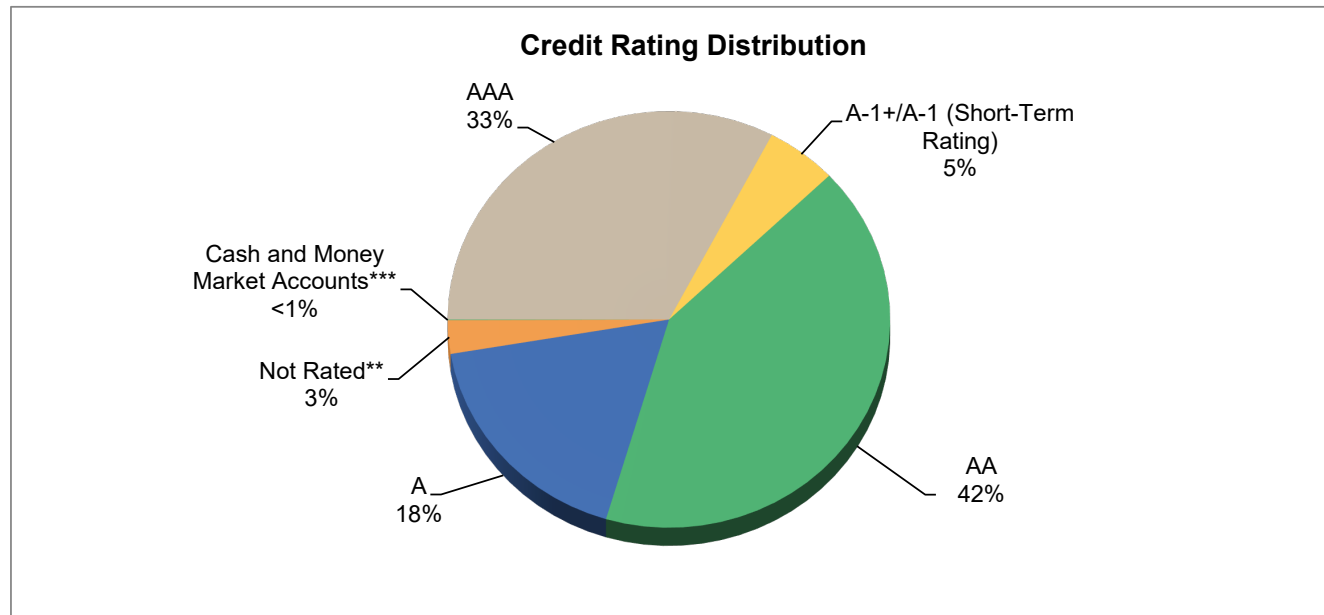
	Credit Ratings	
	Book Value	% of Portfolio
AAA	\$1,035,420,912	33%
A-1+/A-1 (Short-Term Rating)	\$164,318,344	5%
AA	\$1,321,845,552	42%
A	\$562,360,286	18%
Not Rated**	\$82,338,659	3%
Cash and Money Market Accounts***	\$1,630,224	<1%
Total	\$3,167,913,977	100%

Ratings represent the composite rating of each issuer and are provided by the County.

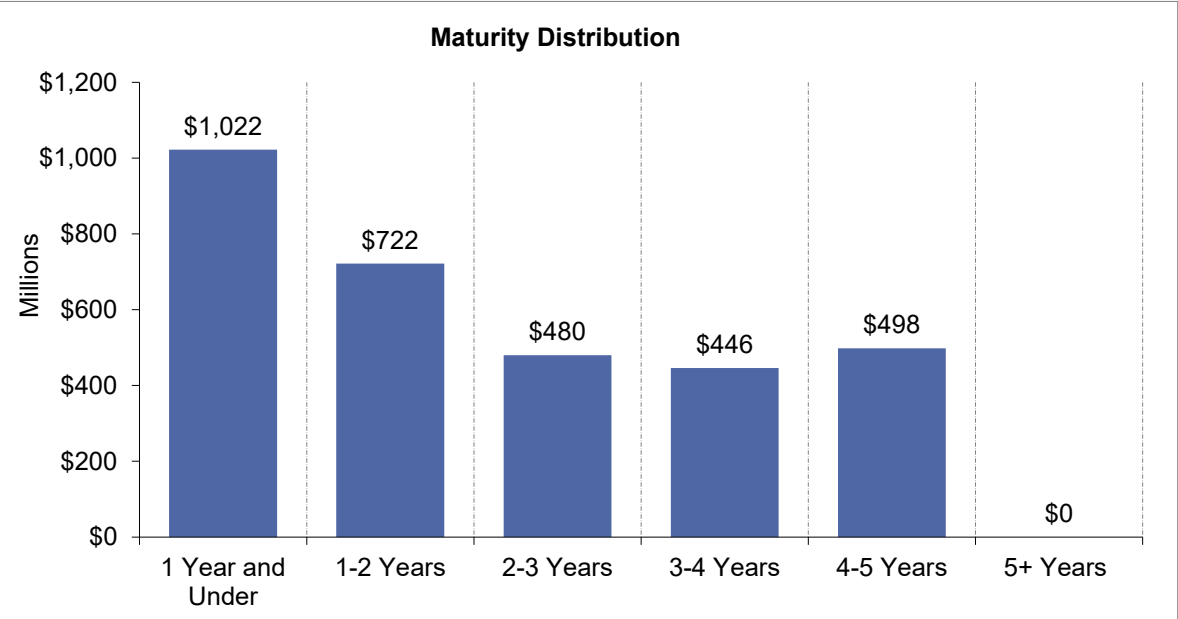
* Average weighted credit rating was calculated using composite ratings. Cash/overnight securities and Not Rated securities are excluded from the calculation.

** The portion of the portfolio that is invested in LAIF is not rated. The remaining portion not rated comprises individual securities with ratings of A- or the equivalent or better by at least one NRSRO or securities that do not require a credit rating.

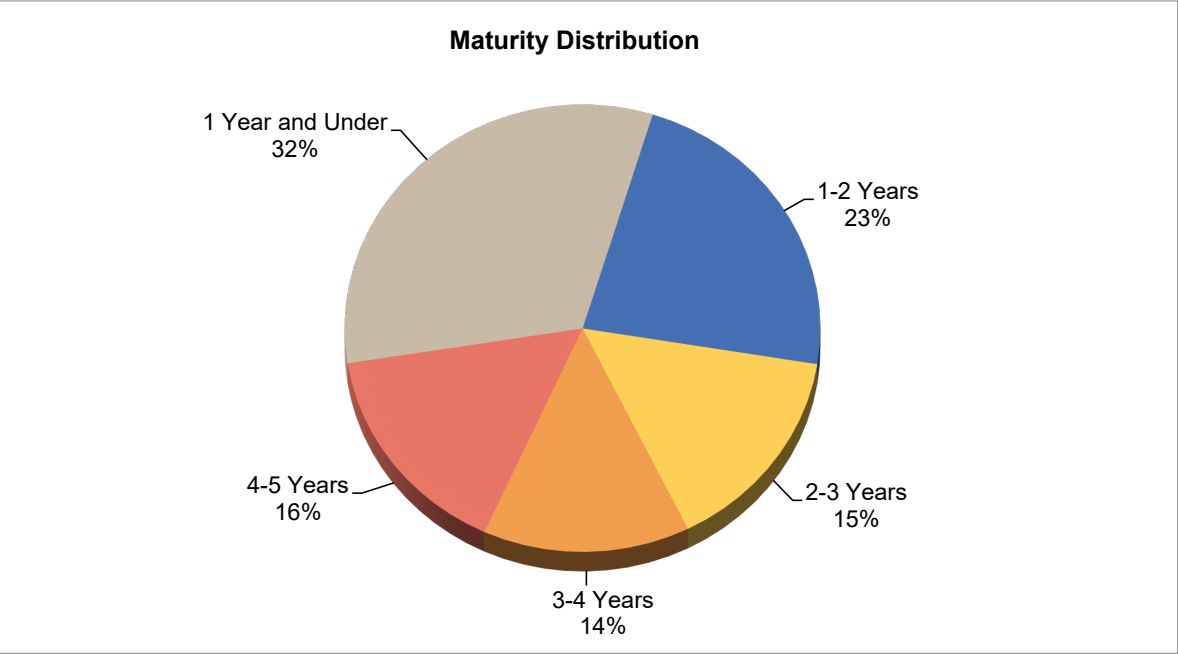
*** Fully collateralized in accordance with California government code.



The portfolio has a high degree of liquidity.



* Maturity Distribution values represent Book Valuation and are rounded to the nearest million.



Tulare County Investment Report

July 31, 2024

Other Portfolio Characteristics

Average daily balance:	\$3,209,655,366
Weighted average number of days to maturity:	736 Days
Weighted average years to maturity:	2.02 Years
Effective rate of return:	3.60%



Portfolio Summary
Tulare County
Portfolio: Combined
Reporting Date: (FY2025)
07/01/2024 - 07/31/2024
Full Accrual Basis

Par Value	
Total Par Value	\$3,208,876,955.31

Book Value	
Total Book Value	\$3,167,913,976.77

Market Value	
Total Market Value	\$3,135,462,748.73

Period Earnings Summary (31 Days)	
Net Period Earnings	\$9,665,769.50
Last FY Period Net Earnings	\$7,686,677.29
Avg Daily Book Balance	\$3,209,655,366.34
Net Effective Annual Return	3.604%

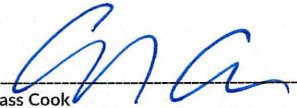
Fiscal YTD Summary (31 Days)	
Net Period Earnings	\$9,665,769.50
Last FY Period Net Earnings	\$7,686,677.29
Avg Daily Book Balance	\$3,209,655,366.34
Net Effective Annual Return	3.604%

Period Transactions	
Redemptions	46
Purchases	15
Total Activity	61

Fiscal YTD Transactions	
Redemptions	46
Purchases	15
Total Activity	61

Combined Portfolio Certification

This report reflects the investment activity of pooled funds on deposit with the Treasurer and is in compliance with California Government Code §27000, etc., §53600, etc., Tulare County Ordinance 1-03-2061 and the Treasurer's Statement of Investment Policy dated July 2023. Tulare County has sufficient liquidity and has the ability to convert sufficient securities to cash if needed to cover the cash flow of the County and all of its investment agencies to meet any contingency needs during the next six months.


Cass Cook

Auditor-Controller/Treasurer-Tax Collector
Title

07/31/2024
Date

Portfolio Investments

	Par Value	Book Value	Market Value	Book Value % of Port	Book Yield	Book Yield Contribution	Days to Maturity
Pass / Bank Book	\$1,630,224.42	\$1,630,224.42	\$1,630,224.42	0.05%			1
Cash / Money Market	\$31,814,077.33	\$31,814,077.33	\$31,814,077.33	1.00%	5.14%	0.05%	1
Local Govt Inv Pools (LGIP)	\$278,738,658.52	\$278,738,658.52	\$278,738,658.52	8.80%	5.43%	0.48%	1
Negotiable CDs	\$107,000,000.00	\$106,999,594.99	\$107,274,270.00	3.38%	5.39%	0.18%	309
Commercial Paper	\$85,000,000.00	\$84,318,748.61	\$84,319,050.00	2.66%	5.45%	0.14%	54
U.S. Treasuries	\$701,286,000.00	\$680,443,022.07	\$662,514,240.07	21.48%	2.49%	0.54%	921
Supranational	\$113,670,000.00	\$112,076,710.50	\$111,645,987.30	3.54%	3.90%	0.14%	1,098
U.S. Agencies	\$686,956,000.00	\$685,963,545.44	\$672,272,136.73	21.65%	2.57%	0.56%	615
Corporates	\$843,008,000.00	\$826,875,568.15	\$824,842,980.69	26.10%	4.06%	1.06%	857
Municipals	\$136,990,000.00	\$135,864,603.40	\$135,255,271.80	4.29%	3.70%	0.16%	647
Promissory Notes	\$9,600,000.00	\$9,600,000.00	\$9,600,000.00	0.30%	4.49%	0.01%	425
Commercial MBS	\$203,110,504.71	\$203,515,912.96	\$205,573,324.22	6.42%	4.74%	0.30%	1,541
Asset-Backed Securities	\$10,073,490.33	\$10,073,310.38	\$9,982,527.65	0.32%	2.01%	0.01%	800
Total	\$3,208,876,955.31	\$3,167,913,976.77	\$3,135,462,748.73	100.00%		3.63%	736

Accounting ID	Ticker	Pool Description	Type	Par Value	Book Value	Market Value	Rate	% of Portfolio
011	FEDERATED	Federated Govt Money Market	Cash/Money Market	3,018,030.72	3,018,030.72	3,018,030.72	5.180	0.10%
012	MISXX	Morgan Stanley Treasury Portfolio	Cash/Money Market	28,500,000.00	28,500,000.00	28,500,000.00	5.140	0.90%
013	MJGXX	JPMorgan US Govt MMK	Cash/Money Market	296,046.61	296,046.61	296,046.61	4.790	0.01%
		Cash/Money Market Total		31,814,077.33	31,814,077.33	31,814,077.33		1.00%
009	CAMP	California Asset Management Program	LGIP	278,500,000.00	278,500,000.00	278,500,000.00	5.430	8.79%
010	LAIF	Local Agency Investment Fund	LGIP	238,658.52	238,658.52	238,658.52	4.490	0.01%
		LGIP Total		278,738,658.52	278,738,658.52	278,738,658.52		8.80%
002	SIERRA	Bank of the Sierra	Pass/Bank Book	5,814.00	5,814.00	5,814.00		0.00%
003	VAULTCASH	Cash in Vault	Pass/Bank Book	100,831.53	100,831.53	100,831.53		0.00%
004	JPCHECKING1	JP Morgan Checking (02C)	Pass/Bank Book	1,522,409.07	1,522,409.07	1,522,409.07		0.05%
005	JPCHECKING2	JP Morgan Checking (02D)	Pass/Bank Book	1,169.82	1,169.82	1,169.82		0.00%
		Pass/Bank Book Total		1,630,224.42	1,630,224.42	1,630,224.42		0.05%

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	Moody's Rating	S&P Rating	Fitch Rating
6758	23344N7M2	DNBNNY	5.250	08/01/2024	DNB Bank/NY	01/30/2024	01/30/2024	15,000,000.00	15,000,000.00	15,000,000.00	0.00	5.250	0.00	0	0.47%	P-1	A-1+	
6748	06367DFC4	BMOCHG	5.540	09/03/2024	Bank of Montreal/CHI	12/11/2023	12/11/2023	10,000,000.00	9,999,594.99	9,999,700.00	105.01	5.580	0.09	33	0.32%	P-1	A-1	F1+
6749	96130AVK1	WSTNY	5.500	09/09/2024	Westpac Banking Corp/NY	12/11/2023	12/11/2023	10,000,000.00	10,000,000.00	10,000,100.00	100.00	5.500	0.11	39	0.32%	P-1	A-1+	F1
6715	78015JBF3	RY	5.550	10/09/2024	Royal Bank of Canada/NY	09/27/2023	09/27/2023	15,000,000.00	15,000,000.00	15,006,600.00	6,600.00	5.550	0.19	69	0.47%	P-1	A-1+	F1+
6799	96130AWV6	WSTNY	5.520	04/17/2025	Westpac Banking Corp/NY	04/16/2024	04/17/2024	15,000,000.00	15,000,000.00	15,033,150.00	33,150.00	5.520	0.72	259	0.47%	P-1	A-1+	F1
6819	89115DYW0	TDNY	5.400	07/02/2025	Toronto Dominion Bank/NY	07/02/2024	07/02/2024	15,000,000.00	15,000,000.00	15,041,550.00	41,550.00	5.400	0.93	335	0.47%	P-1	A-1+	F1+
6694	21684LGS5	RABOBK	5.080	07/17/2026	Cooperative Rabobank/NY	07/17/2023	07/20/2023	12,000,000.00	12,000,000.00	12,193,320.00	193,320.00	5.080	1.84	715	0.38%			
6764	06055JDG1	BAC	5.250	02/08/2027	Bank of America	01/30/2024	02/08/2024	15,000,000.00	15,000,000.00	14,999,850.00	(150.00)	5.250	0.10	921	0.47%	A1	A-	AA-
					Negotiable CDs			107,000,000.00	106,999,594.99	107,274,270.00	274,675.01				3.38%			
6782	67983THU3	OLDLLC	0.000	08/28/2024	Old Line Funding	03/25/2024	03/26/2024	15,000,000.00	14,940,487.50	14,940,000.00	(487.50)	5.413	0.08	27	0.47%	P-1	A-1+	F1+
6810	88602TJ38	TBLLC	0.000	09/03/2024	Thunder Bay Funding	06/03/2024	06/04/2024	25,000,000.00	24,877,166.67	24,877,250.00	83.33	5.434	0.09	33	0.79%	P-1	A-1+	F1+
6785	42550LJK6	HENAME	0.000	09/19/2024	Henkel America	03/27/2024	03/28/2024	10,000,000.00	9,927,588.89	9,927,000.00	(588.89)	5.461	0.14	49	0.31%	P-1	A-1	
6783	06741FK14	BARCCP	0.000	10/01/2024	Barclays US CCP	03/27/2024	03/27/2024	15,000,000.00	14,864,783.33	14,863,800.00	(983.33)	5.472	0.17	61	0.47%	P-1	A-1	F1
6816	22533TL79	CACPNY	0.000	11/07/2024	Credit Agricole CIB NY	06/26/2024	06/27/2024	20,000,000.00	19,708,722.22	19,711,000.00	2,277.78	5.458	0.27	98	0.62%	P-1	A-1	F1
					Commercial Paper			85,000,000.00	84,318,748.61	84,319,050.00	301.39				2.66%			
6476	91282CEU1	T	2.875	06/15/2025	U.S. Treasury Note	06/24/2022	06/27/2022	10,000,000.00	9,981,401.11	9,834,400.00	(147,001.11)	3.100	0.85	318	0.32%	Aaa	AA+	AA+
6485	912828Y79	T	2.875	07/31/2025	U.S. Treasury Note	06/28/2022	06/29/2022	15,000,000.00	14,953,289.89	14,731,800.00	(221,489.89)	3.205	0.97	364	0.47%	Aaa	AA+	AA+
6314	91282CAJ0	T	0.250	08/31/2025	U.S. Treasury Note	08/02/2021	08/06/2021	13,780,000.00	13,739,650.64	13,137,300.80	(602,349.84)	0.524	1.06	395	0.43%	Aaa	AA+	AA+
6334	91282CAM3	T	0.250	09/30/2025	U.S. Treasury Note	09/07/2021	09/09/2021	11,060,000.00	11,006,724.89	10,513,967.80	(492,757.09)	0.670	1.14	425	0.35%	Aaa	AA+	AA+
6354	91282CAT8	T	0.250	10/31/2025	U.S. Treasury Note	10/04/2021	10/06/2021	16,600,000.00	16,492,151.67	15,733,646.00	(758,505.67)	0.780	1.22	456	0.52%	Aaa	AA+	AA+
6363	91282CAZ4	T	0.375	11/30/2025	U.S. Treasury Note	11/01/2021	11/02/2021	23,350,000.00	23,141,903.07	22,099,607.50	(1,042,295.57)	1.061	1.30	486	0.73%	Aaa	AA+	AA+
6452	91282CAZ4	T	0.375	11/30/2025	U.S. Treasury Note	04/29/2022	04/29/2022	6,175,000.00	5,977,562.50	5,844,328.75	(133,233.75)	2.925	1.30	486	0.19%	Aaa	AA+	AA+
6461	91282CAZ4	T	0.375	11/30/2025	U.S. Treasury Note	05/25/2022	05/31/2022	2,900,000.00	2,814,426.34	2,744,705.00	(69,721.34)	2.716	1.30	486	0.09%	Aaa	AA+	AA+
6209	91282CBC4	T	0.375	12/31/2025	U.S. Treasury Note	01/11/2021	01/13/2021	14,275,000.00	14,250,989.24	13,472,602.25	(778,386.99)	0.495	1.38	517	0.45%	Aaa	AA+	AA+
6269	91282CBC4	T	0.375	12/31/2025	U.S. Treasury Note	04/05/2021	04/07/2021	12,375,000.00	12,287,261.65	11,679,401.25	(607,860.40)	0.888	1.38	517	0.39%	Aaa	AA+	AA+
6274	91282CBC4	T	0.375	12/31/2025	U.S. Treasury Note	04/26/2021	04/26/2021	5,085,000.00	5,057,254.83	4,799,172.15	(258,082.68)	0.768	1.38	517	0.16%	Aaa	AA+	AA+
6280	91282CBC4	T	0.375	12/31/2025	U.S. Treasury Note	05/06/2021	05/10/2021	12,600,000.00	12,537,134.95	11,891,754.00	(645,380.95)	0.734	1.38	517	0.40%	Aaa	AA+	AA+
6223	9128286A3	T	2.625	01/31/2026	U.S. Treasury Note	02/04/2021	02/08/2021	19,485,000.00	20,112,257.17	18,966,699.00	(1,145,558.17)	0.453	1.45	548	0.63%	Aaa	AA+	AA+
6235	91282CBH3	T	0.375	01/31/2026	U.S. Treasury Note	02/26/2021	02/26/2021	5,736,000.00	5,699,846.27	5,397,690.72	(302,155.55)	0.804	1.46	548	0.18%	Aaa	AA+	AA+
6306	91282CBH3	T	0.375	01/31/2026	U.S. Treasury Note	07/02/2021	07/07/2021	15,500,000.00	15,402,190.50	14,585,810.00	(816,380.50)	0.804	1.46	548	0.49%	Aaa	AA+	AA+
6389	91282CBH3	T	0.375	01/31/2026	U.S. Treasury Note	01/04/2022	01/06/2022	21,635,000.00	21,352,014.27	20,358,967.70	(993,046.57)	1.272	1.46	548	0.67%	Aaa	AA+	AA+
6400	91282CBH3	T	0.375	01/31/2026	U.S. Treasury Note	01/26/2022	01/27/2022	7,400,000.00	7,281,492.66	6,963,548.00	(317,944.66)	1.478	1.46	548	0.23%	Aaa	AA+	AA+
6415	91282CBH3	T	0.375	01/31/2026	U.S. Treasury Note	02/18/2022	02/22/2022	15,125,000.00	14,808,880.34	14,232,927.50	(575,952.84)	1.825	1.46	548	0.47%	Aaa	AA+	AA+
6453	91282CBH3	T	0.375	01/31/2026	U.S. Treasury Note	05/03/2022	05/04/2022	9,650,000.00	9,299,676.08	9,080,843.00	(218,833.08)	2.950	1.46	548	0.29%	Aaa	AA+	AA+
6482	91282CBH3	T	0.375	01/31/2026	U.S. Treasury Note	06/27/2022	06/28/2022	14,350,000.00	13,763,013.07	13,503,637.00	(259,376.07)	3.291	1.46	548	0.43%	Aaa	AA+	AA+
6243	91282CBQ3	T	0.500	02/28/2026	U.S. Treasury Note	03/03/2021	03/05/2021	17,725,000.00	17,664,334.95	16,668,412.75	(995,922.20)	0.721	1.53	576	0.56%	Aaa	AA+	AA+
6256	91282CBQ3	T	0.500	02/28/2026	U.S. Treasury Note	03/25/2021	03/26/2021	2,900,000.00	2,886,080.00	2,727,131.00	(158,949.00)	0.811	1.53	576	0.09%	Aaa	AA+	AA+
6281	91282CBQ3	T	0.500	02/28/2026	U.S. Treasury Note	05/07/2021	05/11/2021	3,700,000.00	3,686,995.15	3,479,443.00	(207,552.15)	0.727	1.53	576	0.12%	Aaa	AA+	AA+
6371	91282CBQ3	T	0.500	02/28/2026	U.S. Treasury Note	12/03/2021	12/07/2021	24,365,000.00	24,120,008.66	22,912,602.35	(1,207,406.31)	1.155	1.53	576	0.76%	Aaa	AA+	AA+
6335	91282CBT7	T	0.750	03/31/2026	U.S. Treasury Note	09/07/2021	09/09/2021	10,850,000.00	10,848,453.94	10,218,530.00	(629,923.94)	0.759	1.61	607	0.34%	Aaa	AA+	AA+
6345	91282CBT7	T	0.750	03/31/2026	U.S. Treasury Note	09/27/2021	09/28/2021	13,000,000.00	12,965,709.23	12,243,400.00	(722,309.23)	0.912	1.61	607	0.41%	Aaa	AA+	AA+
6289	91282CCF6	T	0.750	05/31/2026	U.S. Treasury Note	06/02/2021	06/04/2021	21,160,000.00	21,143,029.61	19,835,807.20	(1,307,222.41)	0.795	1.78	668	0.67%	Aaa	AA+	AA+
6468	91282CCF6	T	0.750	05/31/2026	U.S. Treasury Note	06/06/2022	06/08/2022	10,575,000.00	10,168,969.22	9,913,216.50	(255,752.72)	2.992	1.78	668	0.32%	Aaa	AA+	AA+
6486	912828Y95	T	1.875	07/31/2026	U.S. Treasury Note	06/28/2022	06/29/2022	15,000,000.00	14,619,875.08	14,317,350.00	(302,525.08)	3.240	1.92	729	0.46%	Aaa	AA+	AA+
6582	9128282A7	T	1.500	08/15/2026	U.S. Treasury Note	12/28/2022	12/28/2022	15,000,000.00	14,279,355.20	14,197,800.00	(81,555.20)	4.058	1.95	744	0.45%	Aaa	AA+	AA+
6438	91282CCZ2	T	0.875	09/30/2026	U.S. Treasury Note	04/05/2022	04/07/2022	14,700,000.00	14,137,739.17	13,697,460.00	(440,279.17)	2.768	2.09	790	0.45%	Aaa	AA+	AA+
6494	912828V98	T	2.250	02/15/2027	U.S. Treasury Note	07/05/2022	07/07/2022	5,100,000.00	5,027,323.49	4,870,296.00	(157,027.49)	2.853	2.40	928	0.16%	Aaa	AA+	AA+
6647	91282CEF4	T	2.500	03/31/2027	U.S. Treasury Note	03/30/2023	03/31/2023	1,165,000.00	1,127,851.05	1,118,714.55	(9,136.50)	3.803	2.51	972	0.04%	Aaa	AA+	AA+
6499	912828ZN3	T	0.500	04/30/2027	U.S. Treasury Note	08/03/2022	08/05/2022	9,450,000.00	8,868,119.94	8,574,741.00	(293,378.94)	2.918	2.66	1,002	0.28%	Aaa	AA+	AA+
6502	912828ZV5	T	0.500	06/30/2027	U.S. Treasury Note	08/09/2022	08/11/2022	10,200,000.00	9,517,446.86	9,207,846.00	(309,600.86)	2.987	2.83	1,063	0.30%	Aaa	AA+	AA+
6506	912828ZV5	T	0.500	06/30/2027	U.S. Treasury Note	08/31/2022	08/31/2022	3,280,000.00	3,034,320.60	2,960,954.40	(73,366.20)	3.305	2.83	1,063	0.10%	Aaa	AA+	AA+
6662	91282CFB2	T	2.750	07/31/2027	U.S. Treasury Note	04/27/2023	04/27/2023	15,000,000.00	14,636,153.60	14,445,150.00	(191,003.60)	3.630	2.83	1,094	0.46%	Aaa	AA+	AA+
6507	9128282R0	T	2.250	08/15/2027	U.S. Treasury Note	09/01/2022	09/06/2022	17,775,000.00	17,207,730.23	16,857,099.00	(350,631.23)	3.400	2.85	1,109	0.54%	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	Moody's Rating	S&P Rating	Fitch Rating
6532	9128282R0	T	2.250	08/15/2027	U.S. Treasury Note	09/29/2022	09/30/2022	3,440,000.00	3,273,313.18	3,262,358.40	(10,954.78)	4.022	2.85	1,109	0.10%	Aaa	AA+	AA+
6663	91282CFM8	T	4.125	09/30/2027	U.S. Treasury Note	04/26/2023	04/27/2023	4,860,000.00	4,938,378.35	4,872,733.20	(65,645.15)	3.568	2.89	1,155	0.16%	Aaa	AA+	AA+
6563	91282CFU0	T	4.125	10/31/2027	U.S. Treasury Note	12/06/2022	12/08/2022	11,810,000.00	11,918,937.42	11,841,414.60	(77,522.82)	3.810	2.98	1,186	0.38%	Aaa	AA+	AA+
6604	91282CBB6	T	0.625	12/31/2027	U.S. Treasury Note	01/27/2023	01/31/2023	12,465,000.00	11,300,699.23	11,125,012.50	(175,686.73)	3.637	3.30	1,247	0.36%	Aaa	AA+	AA+
6661	91282CBB6	T	0.625	12/31/2027	U.S. Treasury Note	04/25/2023	04/26/2023	5,685,000.00	5,168,889.24	5,073,862.50	(95,026.74)	3.535	3.30	1,247	0.16%	Aaa	AA+	AA+
6665	91282CHA2	T	3.500	04/30/2028	U.S. Treasury Note	05/01/2023	05/01/2023	13,350,000.00	13,302,336.45	13,120,513.50	(181,822.95)	3.605	3.43	1,368	0.42%	Aaa	AA+	AA+
6666	91282CHA2	T	3.500	04/30/2028	U.S. Treasury Note	05/01/2023	05/02/2023	3,550,000.00	3,533,888.23	3,488,975.50	(44,912.73)	3.634	3.43	1,368	0.11%	Aaa	AA+	AA+
6673	91282CHA2	T	3.500	04/30/2028	U.S. Treasury Note	05/31/2023	05/31/2023	1,415,000.00	1,399,548.80	1,390,676.15	(8,872.65)	3.822	3.43	1,368	0.04%	Aaa	AA+	AA+
6675	91282CBZ3	T	1.250	04/30/2028	U.S. Treasury Note	06/28/2023	06/30/2023	11,030,000.00	10,000,024.57	9,981,708.80	(18,315.77)	4.018	3.57	1,368	0.32%	Aaa	AA+	AA+
6674	91282CHE4	T	3.625	05/31/2028	U.S. Treasury Note	06/01/2023	06/05/2023	21,690,000.00	21,635,352.76	21,412,151.10	(223,201.66)	3.698	3.51	1,399	0.68%	Aaa	AA+	AA+
6707	912810FE3	T	5.500	08/15/2028	U.S. Treasury Note	08/30/2023	08/31/2023	1,510,000.00	1,575,671.82	1,602,140.20	26,468.38	4.292	3.53	1,475	0.05%	Aaa	AA+	AA+
6827	91282CDW8	T	1.750	01/31/2029	U.S. Treasury Note	07/11/2024	07/12/2024	42,680,000.00	38,545,655.54	38,828,983.60	283,328.06	4.135	4.24	1,644	1.22%	Aaa	AA+	AA+
6826	9128286B1	T	2.625	02/15/2029	U.S. Treasury Note	07/11/2024	07/12/2024	40,960,000.00	38,421,008.70	38,702,284.80	281,276.10	4.138	4.16	1,659	1.21%	Aaa	AA+	AA+
6828	91282CEE7	T	2.375	03/31/2029	U.S. Treasury Note	07/11/2024	07/12/2024	41,665,000.00	38,582,832.08	38,872,195.05	289,362.97	4.137	4.30	1,703	1.22%	Aaa	AA+	AA+
6829	91282CEM9	T	2.875	04/30/2029	U.S. Treasury Note	07/12/2024	07/15/2024	22,150,000.00	20,947,868.58	21,120,468.00	172,599.42	4.147	4.33	1,733	0.66%	Aaa	AA+	AA+
					U.S. Treasuries			701,286,000.00	680,443,022.07	662,514,240.07	(17,928,782.00)				21.48%			
6381	459058HT3	IBRD	1.626	01/15/2025	Int'l Bank for Recon and Dev	12/23/2021	12/28/2021	10,000,000.00	10,027,746.95	9,841,900.00	(185,846.95)	1.006	0.45	167	0.32%	Aaa	AAA	AAA
6480	459058EP4	IBRD	2.500	07/29/2025	Int'l Bank for Recon and Dev	06/24/2022	06/28/2022	10,000,000.00	9,934,169.47	9,783,700.00	(150,469.47)	3.200	0.96	362	0.31%	Aaa	AAA	AAA
6732	45950VRG3	IFC	3.330	08/25/2025	International Finance Corp	10/31/2023	11/02/2023	4,885,000.00	4,793,850.84	4,819,345.60	25,494.76	5.182	1.02	389	0.15%	Aaa	AAA	AAA
6366	459058KC6	IBRD	2.250	11/16/2026	Int'l Bank for Recon and Dev	11/05/2021	11/16/2021	15,000,000.00	15,000,000.00	14,296,350.00	(703,650.00)	2.250	2.18	837	0.47%	Aaa	AAA	AAA
6767	4581X0CY2	IADB	2.375	07/07/2027	Inter-American Development Bank	02/16/2024	02/21/2024	5,000,000.00	4,718,892.11	4,754,350.00	35,457.89	4.460	2.78	1,070	0.15%	Aaa	AAA	AAA
6528	45906M3G4	IBRD	4.000	09/09/2027	Int'l Bank for Recon and Dev	09/27/2022	09/29/2022	13,785,000.00	13,559,886.30	13,476,491.70	(83,394.60)	4.593	2.18	1,134	0.43%	Aaa	AAA	AAA
6689	45906M4E8	IBRD	4.500	06/26/2028	Int'l Bank for Recon and Dev	07/13/2023	07/14/2023	10,000,000.00	9,994,086.70	10,027,100.00	33,013.30	4.517	2.47	1,425	0.32%	Aaa	AAA	AAA
6686	459058KT9	IBRD	3.500	07/12/2028	Int'l Bank for Recon and Dev	07/11/2023	07/13/2023	10,000,000.00	9,694,552.14	9,795,100.00	100,547.86	4.370	3.63	1,441	0.31%	Aaa	AAA	AAA
6727	459058KW2	IBRD	4.625	08/01/2028	Int'l Bank for Recon and Dev	10/25/2023	10/27/2023	10,000,000.00	9,868,518.09	10,205,700.00	337,181.91	4.999	3.54	1,461	0.31%	Aaa	AAA	AAA
6746	459058JZ7	IBRD	1.125	09/13/2028	Int'l Bank for Recon and Dev	11/29/2023	12/01/2023	5,000,000.00	4,403,198.08	4,448,550.00	45,351.92	4.370	3.92	1,504	0.14%	Aaa	AAA	AAA
6773	45818WFE1	IADB	4.400	03/01/2029	Inter-American Development Bank	03/06/2024	03/08/2024	10,000,000.00	10,081,809.82	10,156,500.00	74,690.18	4.200	4.04	1,673	0.32%	Aaa	AAA	AAA
6770	45906M5A5	IBRD	5.500	03/05/2029	Int'l Bank for Recon and Dev	02/28/2024	03/05/2024	10,000,000.00	10,000,000.00	10,040,900.00	40,900.00	5.500	1.07	1,677	0.32%	Aaa	AAA	AAA
					Supranational			113,670,000.00	112,076,710.50	111,645,987.30	(430,723.20)				3.54%			
6586	3130AT3C9	FHLB	3.625	08/23/2024	Federal Home Loan Bank	12/28/2022	12/29/2022	11,225,000.00	11,218,610.06	11,212,877.00	(5,733.06)	4.600	0.06	22	0.35%	Aaa	AA+	
6337	3130ANU65	FHLB	0.480	09/13/2024	Federal Home Loan Bank	09/07/2021	09/13/2021	10,000,000.00	9,999,883.33	9,943,600.00	(56,283.33)	0.490	0.12	43	0.32%	Aaa	AA+	
6340	31422XMJ8	FAMCA	0.500	09/24/2024	Farmer Mac	09/01/2021	09/24/2021	15,000,000.00	15,000,000.00	14,889,900.00	(110,100.00)	0.500	0.15	54	0.47%			
6600	3130AUHV9	FHLB	5.160	09/27/2024	Federal Home Loan Bank	01/05/2023	01/27/2023	20,000,000.00	20,000,000.00	19,998,400.00	(1,600.00)	5.160	0.15	57	0.63%	Aaa	AA+	
6359	3130APFX8	FHLB	1.250	10/28/2024	Federal Home Loan Bank	10/04/2021	10/28/2021	15,000,000.00	15,000,000.00	14,845,500.00	(154,500.00)	1.250	0.24	88	0.47%	Aaa	AA+	
6402	3130AQMUA	FHLB	3.000	10/28/2024	Federal Home Loan Bank	01/12/2022	01/28/2022	10,000,000.00	10,000,000.00	9,940,900.00	(59,100.00)	3.000	0.24	88	0.32%	Aaa	AA+	
6418	3130APRR8	FHLB	1.050	11/15/2024	Federal Home Loan Bank	03/02/2022	03/03/2022	5,035,000.00	5,024,764.24	4,974,630.35	(50,133.89)	1.774	0.29	106	0.16%	Aaa	AA+	
6383	3130AQDM2	FHLB	1.750	12/30/2024	Federal Home Loan Bank	12/15/2021	12/30/2021	5,000,000.00	5,000,000.00	4,926,950.00	(73,050.00)	1.750	0.41	151	0.16%	Aaa	AA+	
6396	3130AQFZ1	FHLB	2.000	01/21/2025	Federal Home Loan Bank	12/23/2021	01/21/2022	10,000,000.00	10,000,000.00	9,843,800.00	(156,200.00)	2.000	0.46	173	0.32%	Aaa	AA+	
6419	3130AQNBS	FHLB	1.750	01/27/2025	Federal Home Loan Bank	03/02/2022	03/03/2022	2,105,000.00	2,101,451.34	2,069,636.00	(31,815.34)	1.789	0.48	179	0.07%	Aaa	AA+	
6412	3130AQPYP	FHLB	2.000	02/14/2025	Federal Home Loan Bank	01/19/2022	02/14/2022	5,000,000.00	5,000,000.00	4,914,900.00	(85,100.00)	2.000	0.52	197	0.16%	Aaa	AA+	
6321	3130ANKC3	FHLB	0.600	02/24/2025	Federal Home Loan Bank	08/19/2021	08/24/2021	3,000,000.00	3,000,000.00	2,926,860.00	(73,140.00)	0.600	0.55	207	0.09%	Aaa	AA+	
6336	3130ANXV7	FHLB	0.550	03/10/2025	Federal Home Loan Bank	09/02/2021	09/10/2021	15,000,000.00	15,000,000.00	14,603,400.00	(396,600.00)	0.550	0.59	221	0.47%	Aaa	AA+	
6338	3130ANVZ0	FHLB	0.900	03/14/2025	Federal Home Loan Bank	09/02/2021	09/14/2021	21,250,000.00	21,250,000.00	20,693,675.00	(556,325.00)	0.900	0.60	225	0.67%	Aaa	AA+	
6633	3133EPER2	FFCB	4.000	03/28/2025	Federal Farm Credit Bank	03/24/2023	03/28/2023	10,000,000.00	9,999,440.42	9,944,500.00	(54,940.42)	4.009	0.63	239	0.32%	Aaa	AA+	AA+
6100	3130AJHU6	FHLB	0.500	04/14/2025	Federal Home Loan Bank	04/15/2020	04/16/2020	11,935,000.00	11,926,670.19	11,574,563.00	(352,107.19)	0.601	0.69	256	0.38%	Aaa	AA+	
6655	31422X2J0	FAMCA	4.250	04/17/2025	Farmer Mac	04/11/2023	04/17/2023	15,000,000.00	15,000,000.00	14,924,400.00	(75,600.00)	4.250	0.68	259	0.47%			
6103	3135G03U5	FNMA	0.625	04/22/2025	Fannie Mae	04/22/2020	04/24/2020	5,910,000.00	5,908,232.72	5,729,094.90	(179,137.82)	0.667	0.71	264	0.19%	Aaa	AA+	AA+
6106	3135G03U5	FNMA	0.625	04/22/2025	Fannie Mae	04/29/2020	04/30/2020	5,345,000.00	5,346,627.03	5,181,389.55	(165,237.48)	0.582	0.71	264	0.17%	Aaa	AA+	AA+
6118	3135G03U5	FNMA	0.625	04/22/2025	Fannie Mae	05/22/2020	05/26/2020	3,225,000.00	3,227,101.93	3,126,282.75	(100,819.18)	0.534	0.71	264	0.10%	Aaa	AA+	AA+
6121	3135G03U5	FNMA	0.625	04/22/2025	Fannie Mae	06/03/2020	06/05/2020	12,500,000.00	12,509,507.11	12,117,375.00	(392,132.11)	0.519	0.71	264	0.39%	Aaa	AA+	AA+
6447	3130ARL25	FHLB	4.500	04/25/2025	Federal Home Loan Bank	03/29/2022	04/25/2022	5,000,000.00	5,000,000.00	4,982,250.00	(17,750.00)	4.500	0.49	267	0.16%	Aaa	AA+	
6124	3135G04Z3	FNMA	0.500	06/17/2025	Fannie Mae	06/17/2020	06/19/2020	18,485,000.00	18,478,275.08	17,806,415.65	(671,859.43)	0.542	0.86	320	0.58%	Aaa	AA+	AA+
6129	3135G04Z3	FNMA	0.500	06/17/2025	Fannie Mae	07/02/2020	07/07/2020	7,200,000.00	7,201,469.93	6,935,688.00	(265,781.93)	0.476	0.86	320	0.23%	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	Moody's Rating	S&P Rating	Fitch Rating
6143	3135G04Z3	FNMA	0.500	06/17/2025	Fannie Mae	08/03/2020	08/04/2020	10,000,000.00	10,009,391.67	9,632,900.00	(376,491.67)	0.392	0.86	320	0.32%	Aaa	AA+	AA+
6158	3135G04Z3	FNMA	0.500	06/17/2025	Fannie Mae	09/17/2020	09/18/2020	2,145,000.00	2,146,411.96	2,066,257.05	(80,154.91)	0.424	0.86	320	0.07%	Aaa	AA+	AA+
6165	3135G04Z3	FNMA	0.500	06/17/2025	Fannie Mae	10/02/2020	10/05/2020	12,000,000.00	12,009,569.65	11,559,480.00	(450,089.65)	0.408	0.86	320	0.38%	Aaa	AA+	AA+
6688	3135G04Z3	FNMA	0.500	06/17/2025	Fannie Mae	07/13/2023	07/14/2023	10,000,000.00	9,647,064.94	9,632,900.00	(14,164.94)	4.755	0.86	320	0.30%	Aaa	AA+	AA+
6325	3130ANHN3	FHLB	0.670	06/26/2025	Federal Home Loan Bank	08/19/2021	08/26/2021	6,050,000.00	6,050,000.00	5,823,851.00	(226,149.00)	0.670	0.88	329	0.19%	Aaa	AA+	
6575	3134GYAS1	FHLMC	4.950	07/03/2025	Freddie Mac	12/14/2022	12/20/2022	15,000,000.00	15,000,000.00	15,018,750.00	18,750.00	4.950	0.89	336	0.47%	Aaa	AA+	AA+
6357	3130APFE0	FHLB	0.810	07/14/2025	Federal Home Loan Bank	09/30/2021	10/14/2021	15,000,000.00	15,000,000.00	14,441,250.00	(558,750.00)	0.810	0.93	347	0.47%	Aaa	AA+	
6134	3137EAEU9	FHLMC	0.375	07/21/2025	Freddie Mac	07/21/2020	07/23/2020	11,195,000.00	11,184,147.45	10,728,952.15	(455,195.30)	0.476	0.95	354	0.35%	Aaa	AA+	AA+
6150	3135G05X7	FNMA	0.375	08/25/2025	Fannie Mae	08/25/2020	08/27/2020	11,900,000.00	11,888,105.82	11,370,093.00	(518,012.82)	0.470	1.04	389	0.38%	Aaa	AA+	AA+
6174	3135G05X7	FNMA	0.375	08/25/2025	Fannie Mae	10/22/2020	10/23/2020	4,360,000.00	4,354,617.83	4,165,849.20	(188,768.63)	0.492	1.04	389	0.14%	Aaa	AA+	AA+
6180	3135G05X7	FNMA	0.375	08/25/2025	Fannie Mae	10/28/2020	10/29/2020	13,730,000.00	13,717,426.61	13,118,603.10	(598,823.51)	0.462	1.04	389	0.43%	Aaa	AA+	AA+
6159	3137EAEX3	FHLMC	0.375	09/23/2025	Freddie Mac	09/23/2020	09/25/2020	17,170,000.00	17,158,157.47	16,357,343.90	(800,813.57)	0.436	1.12	418	0.54%	Aaa	AA+	AA+
6166	3133EMBH4	FFCB	0.530	09/29/2025	Federal Farm Credit Bank	10/07/2020	10/09/2020	6,900,000.00	6,897,180.25	6,564,315.00	(332,865.25)	0.566	1.13	424	0.22%	Aaa	AA+	AA+
6356	3130APC52	FHLB	0.875	10/14/2025	Federal Home Loan Bank	10/04/2021	10/14/2021	15,000,000.00	14,997,744.79	14,357,250.00	(640,494.79)	0.888	1.17	439	0.47%	Aaa	AA+	
6545	3130ATGD3	FHLB	5.000	10/20/2025	Federal Home Loan Bank	09/21/2022	10/20/2022	10,000,000.00	10,000,000.00	9,981,200.00	(18,800.00)	5.000	0.47	445	0.32%	Aaa	AA+	
6185	3135G06G3	FNMA	0.500	11/07/2025	Fannie Mae	11/09/2020	11/12/2020	11,205,000.00	11,194,809.51	10,644,637.95	(550,171.56)	0.573	1.24	463	0.35%	Aaa	AA+	AA+
6189	3135G06G3	FNMA	0.500	11/07/2025	Fannie Mae	11/19/2020	11/24/2020	2,570,000.00	2,569,750.24	2,441,474.30	(128,275.94)	0.508	1.24	463	0.08%	Aaa	AA+	AA+
6399	3130AQK93	FHLB	2.000	01/26/2026	Federal Home Loan Bank	01/05/2022	01/26/2022	10,000,000.00	10,000,000.00	9,637,200.00	(362,800.00)	2.000	1.44	543	0.32%	Aaa	AA+	
6631	3130ALHH0	FHLB	0.960	03/05/2026	Federal Home Loan Bank	03/24/2023	03/27/2023	10,000,000.00	9,566,244.80	9,458,600.00	(107,644.80)	3.864	1.54	581	0.30%	Aaa	AA+	
6634	3133EPET8	FFCB	3.750	07/06/2026	Federal Farm Credit Bank	03/24/2023	03/28/2023	15,000,000.00	14,994,442.36	14,818,050.00	(176,392.36)	3.772	1.83	704	0.47%	Aaa	AA+	AA+
6358	3130APEY7	FHLB	1.025	07/21/2026	Federal Home Loan Bank	09/29/2021	10/21/2021	10,000,000.00	10,000,000.00	9,368,700.00	(631,300.00)	1.025	1.91	719	0.32%	Aaa	AA+	
6410	3130AQ579	FHLB	1.375	08/07/2026	Federal Home Loan Bank	01/27/2022	02/07/2022	10,000,000.00	10,000,000.00	9,583,900.00	(416,100.00)	1.375	1.92	736	0.32%	Aaa	AA+	
6821	3133ERFT3	FFCB	4.875	08/28/2026	Federal Farm Credit Bank	07/02/2024	07/03/2024	15,000,000.00	15,047,133.29	15,170,100.00	122,966.71	4.715	1.94	757	0.47%	Aaa	AA+	AA+
6346	3130APCH6	FHLB	1.125	09/29/2026	Federal Home Loan Bank	09/29/2021	09/29/2021	10,000,000.00	10,000,000.00	9,336,200.00	(663,800.00)	1.125	2.08	789	0.32%	Aaa	AA+	
6360	3130APHJ7	FHLB	1.625	10/28/2026	Federal Home Loan Bank	10/07/2021	10/28/2021	15,000,000.00	15,000,000.00	14,115,900.00	(884,100.00)	1.625	2.15	818	0.47%	Aaa	AA+	
6658	31422X2M3	FAMCA	3.750	06/01/2027	Farmer Mac	04/13/2023	04/21/2023	15,000,000.00	15,000,000.00	14,828,400.00	(171,600.00)	3.750	2.63	1,034	0.47%			
6640	31422XZZ70	FAMCA	3.950	07/01/2027	Farmer Mac	03/28/2023	03/30/2023	15,000,000.00	15,000,000.00	14,909,100.00	(90,900.00)	3.950	2.71	1,064	0.47%			
6588	3130AUEL4	FHLB	3.970	07/15/2027	Federal Home Loan Bank	12/27/2022	12/30/2022	15,000,000.00	15,000,000.00	14,922,750.00	(77,250.00)	3.970	2.75	1,078	0.47%	Aaa	AA+	
6744	3133EPC60	FFCB	4.625	11/15/2027	Federal Farm Credit Bank	11/29/2023	11/30/2023	5,000,000.00	5,035,395.37	5,076,750.00	41,354.63	4.388	2.99	1,201	0.16%	Aaa	AA+	AA+
6763	3134H1RG0	FHLMC	5.625	02/07/2028	Freddie Mac	02/07/2024	02/07/2024	15,000,000.00	15,000,000.00	14,995,800.00	(4,200.00)	5.625	0.27	1,285	0.47%	Aaa	AA+	AA+
6652	3133EPFU4	FFCB	3.500	04/12/2028	Federal Farm Credit Bank	04/10/2023	04/12/2023	15,000,000.00	14,897,291.17	14,716,800.00	(180,491.17)	3.705	3.38	1,350	0.47%	Aaa	AA+	AA+
6667	3133EPHT5	FFCB	3.625	05/03/2028	Federal Farm Credit Bank	04/27/2023	05/03/2023	10,000,000.00	9,974,462.22	9,857,700.00	(116,762.22)	3.700	3.43	1,371	0.31%	Aaa	AA+	AA+
6668	3133EPHT5	FFCB	3.625	05/03/2028	Federal Farm Credit Bank	04/27/2023	05/03/2023	15,000,000.00	14,953,018.00	14,786,550.00	(166,468.00)	3.717	3.43	1,371	0.47%	Aaa	AA+	AA+
6736	31424WCB6	FAMCA	5.280	11/17/2028	Farmer Mac	11/09/2023	11/17/2023	10,000,000.00	10,000,000.00	10,044,000.00	44,000.00	5.280	1.86	1,569	0.32%			
6752	3130AY5H5	FHLB	4.900	12/15/2028	Federal Home Loan Bank	12/12/2023	12/15/2023	15,000,000.00	15,000,000.00	15,118,050.00	118,050.00	4.900	1.89	1,597	0.47%	Aaa	AA+	
6789	3133EP4N2	FFCB	5.680	03/07/2029	Federal Farm Credit Bank	04/03/2024	04/04/2024	15,000,000.00	14,991,033.50	15,002,700.00	11,666.50	5.694	0.03	1,679	0.47%	Aaa	AA+	AA+
6790	3133EP4N2	FFCB	5.680	03/07/2029	Federal Farm Credit Bank	04/03/2024	04/04/2024	15,516,000.00	15,506,725.06	15,518,792.88	12,067.82	5.694	0.03	1,679	0.49%	Aaa	AA+	AA+
6807	3134H1W25	FHLMC	5.250	05/23/2029	Freddie Mac	05/23/2024	05/30/2024	15,000,000.00	14,981,388.10	14,994,000.00	12,611.90	5.536	0.41	1,756	0.47%	Aaa	AA+	AA+
					U.S. Agencies			686,956,000.00	685,963,545.44	672,272,136.73	(13,691,408.71)				21.65%			
6463	29449WAJ6	EQH	0.800	08/12/2024	Equitable Holdings	05/31/2022	06/02/2022	3,000,000.00	2,997,732.19	2,995,410.00	(2,322.19)	3.388	0.03	11	0.09%	A1	A+	
6326	05552JAA7	PNC	2.500	08/27/2024	PNC Bank	08/26/2021	08/30/2021	10,000,000.00	10,012,915.51	9,976,600.00	(36,315.51)	0.640	0.07	26	0.32%	A2	A	A+
6776	883556CS9	TMO	1.215	10/18/2024	Thermo Fisher Scientific	03/08/2024	03/12/2024	5,632,000.00	5,582,550.26	5,580,861.44	(1,688.82)	5.441	0.21	78	0.18%	A3	A-	A-
6111	427866BC1	HSY	2.050	11/15/2024	Hershey	05/01/2020	05/05/2020	2,760,000.00	2,767,190.09	2,733,945.60	(33,244.49)	1.106	0.29	106	0.09%	A1	A	
6477	20826FAD8	COP	3.350	11/15/2024	Conoco Phillips	06/24/2022	06/28/2022	4,120,000.00	4,116,500.16	4,092,519.60	(23,980.56)	3.659	0.28	106	0.13%	A2	A-	A
6245	478160CJ1	JNJ	2.625	01/15/2025	Johnson & Johnson	03/04/2021	03/08/2021	5,000,000.00	5,041,277.87	4,943,300.00	(97,977.87)	0.703	0.45	167	0.16%	Aaa	AAA	
6255	478160CJ1	JNJ	2.625	01/15/2025	Johnson & Johnson	03/23/2021	03/25/2021	1,700,000.00	1,713,838.25	1,680,722.00	(33,116.25)	0.728	0.45	167	0.05%	Aaa	AAA	
6406	06048WR93	BAC	2.000	02/01/2025	Bank of America	01/24/2022	02/01/2022	5,000,000.00	5,000,000.00	4,879,250.00	(120,750.00)	2.000	0.49	184	0.16%	A1	A-	AA-
6445	00724PAB5	ADBE	1.900	02/01/2025	Adobe Inc.	04/21/2022	04/25/2022	7,000,000.00	6,960,859.04	6,881,000.00	(79,859.04)	3.074	0.49	184	0.22%	A1	A+	
6246	58933YAR6	MRK	2.750	02/10/2025	Merck	03/04/2021	03/08/2021	5,000,000.00	5,046,560.66	4,932,650.00	(113,910.66)	0.823	0.51	193	0.16%	A1	A+	WD
6261	58933YAR6	MRK	2.750	02/10/2025	Merck	03/25/2021	03/29/2021	3,470,000.00	3,503,366.71	3,423,259.10	(80,107.61)	0.761	0.51	193	0.11%	A1	A+	WD
6110	57636QAN4	MA	2.000	03/03/2025	Mastercard	05/01/2020	05/05/2020	4,380,000.00	4,402,268.34	4,299,189.00	(103,079.34)	1.096	0.57	214	0.14%	Aa3	A+	
6262	12189LAV3	BNSF	3.000	04/01/2025	Burlington Northern Santa Fe	03/25/2021	03/29/2021	3,000,000.00	3,039,580.03	2,957,610.00	(81,970.03)	0.851	0.64	243	0.10%	A3	AA-	
6590	87612EBL9	TGT	2.250	04/15/2025	Target	12/28/2022	12/30/2022	5,000,000.00	4,925,385.58	4,906,850.00	(18,535.58)	4.498	0.68	257	0.16%	A2	A	A
6573	037833BG4	AAPL	3.200	05/13/2025	Apple	12/14/2022	12/16/2022	5,000,000.00	4,959,781.66	4,933,350.00	(26,431.66)	4.291	0.76	285	0.16%	Aaa	AA+	
6230	38148LAE6	GS	3.750	05/22/2025	Goldman Sachs	02/12/2021	02/17/2021	3,330,000.00	3,403,974.55	3,289,640.40	(114,334.15)	0.779	0.74	294	0.11%	A2	BBB+	A

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	Moody's Rating	S&P Rating	Fitch Rating
6432	717081EX7	PFE	0.800	05/28/2025	Pfizer Inc	03/24/2022	03/28/2022	10,000,000.00	9,859,446.05	9,659,400.00	(200,046.05)	2.585	0.80	300	0.31%	A2	A	WD
6333	438516CB0	HON	1.350	06/01/2025	Honeywell	09/03/2021	09/08/2021	5,750,000.00	5,775,149.29	5,580,030.00	(195,119.29)	0.804	0.81	304	0.18%	A2	A	A
6431	532457BH0	LLY	2.750	06/01/2025	Eli Lilly & Co	03/24/2022	03/28/2022	2,000,000.00	2,000,876.64	1,964,360.00	(36,516.64)	2.690	0.80	304	0.06%	A1	A+	
6580	17275RAW2	CSCO	3.500	06/15/2025	Cisco	12/21/2022	12/23/2022	12,145,000.00	12,055,647.11	11,973,026.80	(82,620.31)	4.399	0.84	318	0.38%	A1	AA-	
6332	46124HAB2	INTU	0.950	07/15/2025	Intuit	09/03/2021	09/08/2021	5,200,000.00	5,207,480.20	5,000,944.00	(206,536.20)	0.793	0.93	348	0.16%	A3	A-	
6349	46124HAB2	INTU	0.950	07/15/2025	Intuit	09/29/2021	10/01/2021	6,980,000.00	6,981,496.30	6,712,805.60	(268,690.70)	0.927	0.93	348	0.22%	A3	A-	
6434	74368CAX2	PL	1.170	07/15/2025	Protective Life	03/29/2022	03/31/2022	5,000,000.00	4,907,390.20	4,809,350.00	(98,040.20)	3.228	0.93	348	0.15%	A1	AA-	AA-
6466	46124HAB2	INTU	0.950	07/15/2025	Intuit	05/31/2022	06/02/2022	5,000,000.00	4,899,756.01	4,808,600.00	(91,156.01)	3.170	0.93	348	0.15%	A3	A-	
6467	91324PCP5	UNH	3.750	07/15/2025	United Health	05/31/2022	06/02/2022	5,000,000.00	5,029,789.85	4,941,800.00	(87,989.85)	3.090	0.92	348	0.16%	A2	A+	A
6626	91324PCP5	UNH	3.750	07/15/2025	United Health	03/01/2023	03/03/2023	5,669,000.00	5,600,333.24	5,603,012.84	2,679.60	5.110	0.92	348	0.18%	A2	A+	A
6529	459200KS9	IBM	4.000	07/27/2025	IBM	09/27/2022	09/29/2022	5,000,000.00	4,961,532.42	4,947,550.00	(13,982.42)	4.840	0.95	360	0.16%	A3	A-	
6488	458140AS9	INTC	3.700	07/29/2025	Intel	06/28/2022	06/30/2022	10,000,000.00	10,004,616.23	9,859,900.00	(144,716.23)	3.619	0.91	362	0.32%	A3	A-	BBB+
6512	88579YAR2	MMM	3.000	08/07/2025	3M	09/20/2022	09/22/2022	7,599,000.00	7,488,046.23	7,454,846.97	(33,199.26)	4.547	0.97	371	0.24%	A3	BBB+	A-
6315	46647PCM6	JPM	0.768	08/09/2025	JP Morgan	08/03/2021	08/10/2021	3,875,000.00	3,875,000.00	3,870,892.50	(4,107.50)	0.768	0.02	373	0.12%	A1	A-	AA-
6422	46647PCM6	JPM	0.768	08/09/2025	JP Morgan	03/07/2022	03/09/2022	5,000,000.00	4,937,903.74	4,994,700.00	56,796.26	2.550	0.02	373	0.16%	A1	A-	AA-
6353	166756AE6	CVX	0.687	08/12/2025	Chevron	10/04/2021	10/06/2021	3,258,000.00	3,252,156.99	3,123,509.76	(128,647.23)	0.864	1.00	376	0.10%	Aa2	AA-	
6657	166756AE6	CVX	0.687	08/12/2025	Chevron	04/14/2023	04/18/2023	15,000,000.00	14,466,187.05	14,380,800.00	(85,387.05)	4.354	1.00	376	0.46%	Aa2	AA-	
6751	166756AE6	CVX	0.687	08/12/2025	Chevron	12/12/2023	12/14/2023	5,935,000.00	5,688,300.51	5,690,003.20	1,702.69	4.937	1.00	376	0.18%	Aa2	AA-	
6501	194162AM5	CL	3.100	08/15/2025	Colgate-Palmolive	08/01/2022	08/09/2022	2,000,000.00	1,999,366.34	1,964,420.00	(34,946.34)	3.132	0.99	379	0.06%	Aa3	A+	
6439	857477AT0	STT	3.550	08/18/2025	State Street	04/06/2022	04/08/2022	13,900,000.00	13,971,025.55	13,698,450.00	(272,575.55)	3.032	1.00	382	0.44%	A1	A	AA-
6409	231021AU0	CMI	0.750	09/01/2025	Cummins	02/02/2022	02/04/2022	7,650,000.00	7,570,602.27	7,322,427.00	(248,175.27)	1.742	1.05	396	0.24%	A2	A	
6578	231021AU0	CMI	0.750	09/01/2025	Cummins	12/20/2022	12/22/2022	9,551,000.00	9,191,503.91	9,142,026.18	(49,477.73)	4.476	1.05	396	0.29%	A2	A	
6535	437076BK7	HD	3.350	09/15/2025	Home Depot	09/29/2022	10/03/2022	3,843,000.00	3,795,443.35	3,782,664.90	(12,778.45)	4.540	1.03	410	0.12%	A2	A	A
6398	17327CAN3	C	2.014	01/25/2026	Citigroup/Citibank NA	01/18/2022	01/25/2022	4,550,000.00	4,550,000.00	4,473,196.00	(76,804.00)	2.014	0.48	542	0.14%	A3	BBB+	A
6570	61746BDZ6	MS	3.875	01/27/2026	Morgan Stanley	12/12/2022	12/14/2022	7,790,000.00	7,685,000.51	7,671,825.70	(13,174.81)	4.860	1.43	544	0.24%	A1	A-	A+
6411	857477BR3	STT	1.746	02/06/2026	State Street	02/02/2022	02/07/2022	1,820,000.00	1,820,000.00	1,786,493.80	(33,506.20)	1.746	0.51	554	0.06%	A1	A	AA-
6423	857477BR3	STT	1.746	02/06/2026	State Street	03/07/2022	03/09/2022	5,000,000.00	4,971,471.75	4,907,950.00	(63,521.75)	2.272	0.51	554	0.16%	A1	A	AA-
6607	037833EB2	AAPL	0.700	02/08/2026	Apple	01/31/2023	02/02/2023	4,286,000.00	4,073,359.54	4,049,027.06	(24,332.48)	4.211	1.48	556	0.13%	Aaa	AA+	
6615	458140CD0	INTC	4.875	02/10/2026	Intel	02/07/2023	02/10/2023	3,000,000.00	3,000,000.00	3,001,530.00	1,530.00	4.875	1.42	558	0.09%	A3	A-	BBB+
6569	459200JG7	IBM	3.450	02/19/2026	IBM	12/12/2022	12/14/2022	5,000,000.00	4,916,787.34	4,898,250.00	(18,537.34)	4.615	1.47	567	0.16%	A3	A-	
6610	713448DF2	PEP	2.850	02/24/2026	Pepsi	02/01/2023	02/03/2023	12,200,000.00	11,967,615.49	11,885,728.00	(81,887.49)	4.159	1.46	572	0.38%	A1	A+	
6608	478160BY9	JNJ	2.450	03/01/2026	Johnson & Johnson	01/31/2023	02/02/2023	13,113,000.00	12,807,014.23	12,711,348.81	(95,665.42)	4.031	1.49	577	0.40%	Aaa	AAA	
6426	06051GKM0	BAC	3.384	04/02/2026	Bank of America	03/17/2022	03/22/2022	9,000,000.00	9,000,000.00	8,879,580.00	(120,420.00)	3.384	0.65	609	0.28%	A1	A-	AA-
6638	742718FP9	PG	1.000	04/23/2026	Proctor & Gamble	03/27/2023	03/29/2023	7,990,000.00	7,597,729.50	7,546,714.80	(51,014.70)	4.050	1.67	630	0.24%	Aa3	AA-	
6450	46647PCZ7	JPM	4.080	04/26/2026	JP Morgan	04/19/2022	04/26/2022	4,000,000.00	4,000,000.00	3,963,120.00	(36,880.00)	4.080	0.71	633	0.13%	A1	A-	
6691	459200JZ5	IBM	3.300	05/15/2026	IBM	07/13/2023	07/17/2023	5,000,000.00	4,881,859.53	4,884,050.00	2,190.47	4.725	1.70	652	0.15%	A3	A-	
6750	458140AU4	INTC	2.600	05/19/2026	Intel	12/12/2023	12/14/2023	10,000,000.00	9,609,200.46	9,627,900.00	18,699.54	4.930	1.70	656	0.30%	A3	A-	BBB+
6451	717081DV2	PFE	2.750	06/03/2026	Pfizer Inc	04/26/2022	04/28/2022	9,254,000.00	9,182,355.22	8,948,988.16	(233,367.06)	3.202	1.75	671	0.29%	A2	A	WD
6526	24422EVR7	DE	1.050	06/17/2026	John Deere	09/27/2022	09/29/2022	7,075,000.00	6,635,870.93	6,622,695.25	(13,175.68)	4.690	1.82	685	0.21%	A1	A	A+
6717	61761J3R8	MS	3.125	07/27/2026	Morgan Stanley	09/27/2023	09/29/2023	12,722,000.00	12,100,121.65	12,320,239.24	220,117.59	5.824	1.89	725	0.38%	A1	A-	A+
6760	037833BZ2	AAPL	2.450	08/04/2026	Apple	01/30/2024	02/01/2024	10,000,000.00	9,634,096.35	9,609,700.00	(24,396.35)	4.394	1.88	733	0.30%	Aaa	AA+	
6722	94988J6D4	WFC	5.450	08/07/2026	Wells Fargo	09/29/2023	10/03/2023	10,000,000.00	9,981,920.90	10,134,200.00	152,279.10	5.545	1.79	736	0.32%	Aa2	A+	AA-
6725	594918BR4	MSFT	2.400	08/08/2026	Microsoft	10/13/2023	10/17/2023	14,950,000.00	14,214,995.45	14,381,601.00	166,605.55	5.040	1.89	737	0.45%	Aaa	AAA	WD
6800	594918BR4	MSFT	2.400	08/08/2026	Microsoft	04/17/2024	04/19/2024	5,597,000.00	5,325,519.37	5,384,202.06	58,682.69	4.970	1.89	737	0.17%	Aaa	AAA	WD
6625	61746BCY0	MS	6.250	08/09/2026	Morgan Stanley	03/01/2023	03/03/2023	5,286,000.00	5,382,516.54	5,425,656.12	43,139.58	5.250	1.83	738	0.17%	A1	A-	A+
6525	039483BL5	ADM	2.500	08/11/2026	Archer-Daniels-Midland	09/27/2022	09/29/2022	6,900,000.00	6,617,320.09	6,607,095.00	(10,225.09)	4.734	1.90	740	0.21%	A2	A	A
6704	06428CAA2	BAC	5.526	08/18/2026	Bank of America	08/17/2023	08/21/2023	3,880,000.00	3,876,017.33	3,939,829.60	63,812.27	5.581	1.82	747	0.12%	Aa1	A+	AA
6339	882508BK9	TXN	1.125	09/15/2026	Texas Instruments	09/07/2021	09/15/2021	2,000,000.00	2,000,000.00	1,864,600.00	(135,400.00)	1.125	2.04	775	0.06%	Aa3	A+	
6533	931142ER0	WMT	1.050	09/17/2026	Walmart	09/28/2022	09/30/2022	10,000,000.00	9,354,509.46	9,332,600.00	(21,909.46)	4.388	2.05	777	0.30%	Aa2	AA	AA
6571	931142ER0	WMT	1.050	09/17/2026	Walmart	12/12/2022	12/14/2022	10,000,000.00	9,382,897.27	9,332,600.00	(50,297.27)	4.216	2.05	777	0.30%	Aa2	AA	AA
6599	931142ER0	WMT	1.050	09/17/2026	Walmart	01/24/2023	01/26/2023	8,375,000.00	7,866,330.86	7,816,052.50	(50,278.36)	4.155	2.05	777	0.25%	Aa2	AA	AA
6653	742718ER6	PG	2.450	11/03/2026	Proctor & Gamble	04/10/2023	04/12/2023	7,318,000.00	7,087,223.07	7,010,131.74	(77,091.33)	3.962	2.14	824	0.22%	Aa3	AA-	
6397	87612EBM7	TGT	1.950	01/15/2027	Target	01/19/2022	01/24/2022	1,620,000.00	1,618,640.68	1,527,238.80	(91,401.88)	1.986	2.35	897	0.05%	A2	A	A
6405	87612EBM7	TGT	1.950	01/15/2027	Target	01/27/2022	01/31/2022	3,500,000.00	3,498,942.07	3,299,590.00	(199,352.07)	1.963	2.35	897	0.11%	A2	A	A
6424	87612EBM7	TGT	1.950	01/15/2027	Target	03/07/2022	03/09/2022	4,000,000.00	3,982,907.31	3,770,960.00	(211,947.31)	2.134	2.35	897	0.13%	A2	A	A
6401	06406RBA4	BK	2.050	01/26/2027	Bank of NY	01/26/2022	01/28/2022	4,000,000.00	4,003,345.05	3,771,560.00	(231,785.05)	2.014	2.37	908	0.13%	A1	A	AA-
6591	00724PAC3	ADBE	2.150	02/01/2027	Adobe Inc.	12/29/2022	12/30/2022	2,550,000.00	2,416,200.41	2,411,382.00	(4,818.41)	4.469	2.36	914	0.08%	A1	A+	

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	Moody's Rating	S&P Rating	Fitch Rating
6603	594918BY9	MSFT	3.300	02/06/2027	Microsoft	01/27/2023	01/31/2023	6,015,000.00	5,909,104.57	5,876,294.10	(32,810.47)	4.066	2.28	919	0.19%	Aaa	AAA	
6558	833034AK7	SNA	3.250	03/01/2027	Snap-On	11/29/2022	12/01/2022	9,900,000.00	9,595,507.06	9,602,703.00	7,195.94	4.572	2.35	942	0.30%	A2	A-	A
6775	40428HA44	HSBC	5.294	03/04/2027	HSBC Bank USA	03/08/2024	03/12/2024	5,000,000.00	5,034,160.68	5,070,250.00	36,089.32	5.006	2.34	945	0.16%	A2	A-	A+
6470	532457AZ1	LLY	5.500	03/15/2027	Eli Lilly & Co	06/15/2022	06/17/2022	8,309,000.00	8,578,661.49	8,553,533.87	(25,127.62)	4.123	2.37	956	0.27%	A1	A+	
6628	09247XAN1	BLK	3.200	03/15/2027	Blackrock	03/07/2023	03/09/2023	5,000,000.00	4,804,149.38	4,850,550.00	46,400.62	4.862	2.44	956	0.15%	Aa3	AA-	
6448	023135CF1	AMZN	3.300	04/13/2027	Amazon	04/21/2022	04/25/2022	5,965,000.00	5,944,700.58	5,796,846.65	(147,853.93)	3.438	2.50	985	0.19%	A1	AA	AA-
6553	437076CN0	HD	2.875	04/15/2027	Home Depot	11/03/2022	11/07/2022	4,875,000.00	4,625,018.60	4,677,416.25	52,397.65	5.012	2.52	987	0.15%	A2	A	A
6650	191216CE8	KO	2.900	05/25/2027	Coca-Cola	04/10/2023	04/12/2023	8,800,000.00	8,576,528.90	8,455,480.00	(121,048.90)	3.884	2.64	1,027	0.27%	A1	A+	WD
6596	191216CU2	KO	1.450	06/01/2027	Coca-Cola	01/06/2023	01/10/2023	10,000,000.00	9,302,064.52	9,242,000.00	(60,064.52)	4.171	2.71	1,034	0.29%	A1	A+	WD
6705	191216CU2	KO	1.450	06/01/2027	Coca-Cola	08/18/2023	08/22/2023	8,232,000.00	7,536,913.91	7,608,014.40	71,100.49	4.739	2.71	1,034	0.24%	A1	A+	WD
6496	023135BR6	AMZN	1.200	06/03/2027	Amazon	07/15/2022	07/19/2022	6,175,000.00	5,799,119.44	5,655,806.00	(143,313.44)	3.554	2.72	1,036	0.18%	A1	AA	AA-
6822	594918CQ5	MSFT	3.400	06/15/2027	Microsoft	07/02/2024	07/03/2024	15,688,000.00	15,142,704.62	15,325,293.44	182,588.82	4.710	2.61	1,048	0.48%	Aaa	AAA	
6471	06048WW63	BAC	5.000	06/22/2027	Bank of America	06/17/2022	06/22/2022	5,000,000.00	5,000,000.00	4,981,700.00	(18,300.00)	5.000	0.98	1,055	0.16%	A1	A-	AA-
6572	61747YEC5	MS	1.512	07/20/2027	Morgan Stanley	12/12/2022	12/14/2022	4,550,000.00	4,179,065.07	4,255,569.50	76,504.43	5.420	1.88	1,083	0.13%	A1	A-	A+
6641	459200AR2	IBM	6.220	08/01/2027	IBM	03/28/2023	03/30/2023	1,468,000.00	1,533,997.37	1,534,559.12	561.75	4.550	2.64	1,095	0.05%	A3	A-	
6597	14913R3A3	CAT	3.600	08/12/2027	Caterpillar	01/18/2023	01/20/2023	5,000,000.00	4,931,862.33	4,881,100.00	(50,762.33)	4.097	2.78	1,106	0.16%	A2	A	A+
6527	30303M8G0	META	3.500	08/15/2027	Meta Platforms	09/27/2022	09/29/2022	5,000,000.00	4,793,628.99	4,870,450.00	76,821.01	5.048	2.77	1,109	0.15%	Aa3	AA-	
6564	92826CAP7	V	0.750	08/15/2027	Visa	12/07/2022	12/09/2022	6,177,000.00	5,624,565.10	5,562,079.65	(62,485.45)	4.007	2.92	1,109	0.18%	Aa3	AA-	
6766	30303M8G0	META	3.500	08/15/2027	Meta Platforms	02/16/2024	02/21/2024	2,462,000.00	2,380,166.18	2,398,209.58	18,043.40	4.698	2.77	1,109	0.08%	Aa3	AA-	
6537	437076BT8	HD	2.800	09/14/2027	Home Depot	09/29/2022	10/03/2022	5,000,000.00	4,747,435.35	4,758,800.00	11,364.65	4.630	2.87	1,139	0.15%	A2	A	A
6598	437076BT8	HD	2.800	09/14/2027	Home Depot	01/24/2023	01/26/2023	6,000,000.00	5,777,864.14	5,710,560.00	(67,304.14)	4.115	2.87	1,139	0.18%	A2	A	A
6601	437076BT8	HD	2.800	09/14/2027	Home Depot	01/25/2023	01/27/2023	2,904,000.00	2,793,643.77	2,763,911.04	(29,732.73)	4.151	2.87	1,139	0.09%	A2	A	A
6536	74460DAC3	PSA	3.094	09/15/2027	Public Storage	09/29/2022	10/03/2022	5,000,000.00	4,754,858.25	4,782,750.00	27,891.75	4.880	2.85	1,140	0.15%	A2	A	
6576	713448DY1	PEP	3.000	10/15/2027	Pepsi	12/16/2022	12/20/2022	10,394,000.00	10,093,407.20	9,978,967.58	(114,439.62)	4.000	2.94	1,170	0.32%	A1	A+	
6546	69353RFG8	PNC	3.100	10/25/2027	PNC Bank	10/26/2022	10/31/2022	4,800,000.00	4,499,649.07	4,563,168.00	63,518.93	5.329	2.98	1,180	0.14%	A2	A	A+
6556	69353RFG8	PNC	3.100	10/25/2027	PNC Bank	11/29/2022	11/30/2022	3,275,000.00	3,132,278.43	3,113,411.50	(18,866.93)	4.621	2.98	1,180	0.10%	A2	A	A+
6559	882508BC7	TXN	2.900	11/03/2027	Texas Instruments	12/05/2022	12/07/2022	10,000,000.00	9,572,810.65	9,539,000.00	(33,810.65)	4.372	3.00	1,189	0.30%	Aa3	A+	
6557	023135CP9	AMZN	4.550	12/01/2027	Amazon	11/29/2022	12/01/2022	10,000,000.00	9,996,133.33	10,060,100.00	63,966.67	4.563	3.00	1,217	0.32%	A1	AA	AA-
6612	69371RS31	PCAR	4.600	01/10/2028	Paccar Financial Corp	02/02/2023	02/06/2023	5,000,000.00	5,080,213.73	5,021,350.00	(58,863.73)	4.080	3.14	1,257	0.16%	A1	A+	
6614	89236TKQ7	TOYOTA	4.625	01/12/2028	Toyota Motors	02/07/2023	02/09/2023	11,785,000.00	11,815,025.76	11,839,682.40	24,656.64	4.541	3.14	1,259	0.37%	A1	A+	A+
6602	06406RAF4	BK	3.400	01/29/2028	Bank of NY	01/30/2023	01/31/2023	11,900,000.00	11,494,022.83	11,453,631.00	(40,391.83)	4.501	3.20	1,276	0.36%	A1	A	AA-
6713	46647PCW4	JPM	2.947	02/24/2028	JP Morgan	09/14/2023	09/18/2023	5,070,000.00	4,745,796.92	4,838,351.70	92,554.78	5.729	2.38	1,302	0.15%	A1	A-	AA-
6660	57636QAJ3	MA	3.500	02/26/2028	Mastercard	04/21/2023	04/25/2023	2,835,000.00	2,776,327.39	2,759,248.80	(17,078.59)	4.145	3.20	1,304	0.09%	Aa3	A+	
6622	194162AR4	CL	4.600	03/01/2028	Colgate-Palmolive	03/01/2023	03/03/2023	10,000,000.00	9,989,955.51	10,111,300.00	121,344.49	4.632	3.17	1,308	0.32%	Aa3	A+	
6680	231021AJ5	CMI	7.125	03/01/2028	Cummins	07/05/2023	07/07/2023	5,914,000.00	6,321,293.36	6,410,421.16	89,127.80	4.948	3.08	1,308	0.20%	A2	A	
6623	24422EWV7	DE	4.900	03/03/2028	John Deere	02/28/2023	03/03/2023	10,000,000.00	9,990,668.89	10,137,000.00	146,331.11	4.930	3.19	1,310	0.32%	A1	A	A+
6671	931142FB4	WMT	3.900	04/15/2028	Walmart	05/15/2023	05/17/2023	4,915,000.00	4,909,659.77	4,866,341.50	(43,318.27)	3.932	3.34	1,353	0.15%	Aa2	AA	AA
6801	46647PEE2	JPM	5.571	04/22/2028	JP Morgan	04/15/2024	04/22/2024	3,000,000.00	3,000,000.00	3,056,250.00	56,250.00	5.571	2.45	1,360	0.09%	A1	A-	AA-
6802	46647PEE2	JPM	5.571	04/22/2028	JP Morgan	04/16/2024	04/22/2024	7,000,000.00	6,994,913.33	7,131,250.00	136,336.67	5.600	2.45	1,360	0.22%	A1	A-	AA-
6670	037833ET3	AAPL	4.000	05/10/2028	Apple	05/15/2023	05/17/2023	5,000,000.00	5,017,963.36	4,969,900.00	(48,063.36)	3.893	3.40	1,378	0.16%	Aaa	AA+	
6808	61690U8B9	MS	5.504	05/26/2028	Morgan Stanley	05/28/2024	05/30/2024	2,805,000.00	2,805,000.00	2,855,181.45	50,181.45	5.504	2.55	1,394	0.09%	Aa3	A+	AA-
6809	61690U8B9	MS	5.504	05/26/2028	Morgan Stanley	05/30/2024	05/31/2024	5,395,000.00	5,405,748.09	5,491,516.55	85,768.46	5.427	2.55	1,394	0.17%	Aa3	A+	AA-
6692	91324PDK5	UNH	3.850	06/15/2028	United Health	07/13/2023	07/17/2023	7,324,000.00	7,161,269.17	7,152,691.64	(8,577.53)	4.495	3.53	1,414	0.23%	A2	A+	A
6690	24422EXB0	DE	4.950	07/14/2028	John Deere	07/11/2023	07/14/2023	1,330,000.00	1,328,433.36	1,353,128.70	24,695.34	4.984	3.55	1,443	0.04%	A1	A	A+
6701	69371RS64	PCAR	4.950	08/10/2028	Paccar Financial Corp	08/10/2023	08/14/2023	3,940,000.00	3,947,915.12	4,009,619.80	61,704.68	4.893	3.53	1,470	0.12%	A1	A+	
6711	59217Gfq7	MET	5.400	09/12/2028	MetLife	09/06/2023	09/12/2023	8,000,000.00	7,989,468.44	8,229,920.00	240,451.56	5.437	3.59	1,503	0.25%	Aa3	AA-	AA-
6718	17325FBB3	C	5.803	09/29/2028	Citigroup/Citibank NA	09/26/2023	09/29/2023	1,400,000.00	1,400,000.00	1,458,366.00	58,366.00	5.803	3.57	1,520	0.04%	Aa3	A+	A+
6723	17325FBB3	C	5.803	09/29/2028	Citigroup/Citibank NA	10/03/2023	10/05/2023	10,725,000.00	10,668,401.65	11,172,125.25	503,723.60	5.951	3.57	1,520	0.34%	Aa3	A+	A+
6777	532457CK2	LLY	4.500	02/09/2029	Eli Lilly & Co	03/08/2024	03/12/2024	16,000,000.00	16,093,028.07	16,138,720.00	45,691.93	4.353	3.94	1,653	0.51%	A1	A+	
6798	532457CK2	LLY	4.500	02/09/2029	Eli Lilly & Co	04/15/2024	04/17/2024	15,000,000.00	14,734,933.03	15,130,050.00	395,116.97	4.942	3.94	1,653	0.47%	A1	A+	
6779	09290DAA9	BLK	4.700	03/14/2029	Blackrock	03/05/2024	03/14/2024	1,015,000.00	1,013,302.68	1,026,022.90	12,720.22	4.741	4.01	1,686	0.03%	Aa3	AA-	
6787	09290DAA9	BLK	4.700	03/14/2029	Blackrock	03/26/2024	03/28/2024	4,800,000.00	4,803,262.68	4,852,128.00	48,865.32	4.683	4.01	1,686	0.15%	Aa3	AA-	
6795	09290DAA9	BLK	4.700	03/14/2029	Blackrock	04/09/2024	04/11/2024	6,000,000.00	5,975,406.73	6,065,160.00	89,753.27	4.800	4.01	1,686	0.19%	Aa3	AA-	
6791	00724PAF6	ADBE	4.800	04/04/2029	Adobe Inc.	04/02/2024	04/04/2024	3,000,000.00	2,995,820.55	3,053,730.00	57,909.45	4.834	4.06	1,707	0.09%	A1	A+	
6792	00724PAF6	ADBE	4.800	04/04/2029	Adobe Inc.	04/02/2024	04/04/2024	4,080,000.00	4,070,463.00	4,153,072.80	82,609.80	4.857	4.06	1,707	0.13%	A1	A+	
6793	00724PAF6	ADBE	4.800	04/04/2029	Adobe Inc.	04/01/2024	04/04/2024	4,920,000.00	4,913,145.70	5,008,117.20	94,971.50	4.834	4.06	1,707	0.16%	A1	A+	
6817	57636QAM6	MA	2.950	06/01/2029	Mastercard	06/26/2024	06/27/2024	7,253,000.00	6,674,276									

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	Moody's Rating	S&P Rating	Fitch Rating
6830	713448FX1	PEP	4.500	07/17/2029	Pepsi	07/15/2024	07/17/2024	10,000,000.00	9,984,620.56	10,085,800.00	101,179.44	4.535	4.36	1,811	0.32%	A1	A+	
6832	713448FX1	PEP	4.500	07/17/2029	Pepsi	07/15/2024	07/17/2024	6,090,000.00	6,080,633.92	6,142,252.20	61,618.28	4.535	4.36	1,811	0.19%	A1	A+	
					Corporates			843,008,000.00	826,875,568.15	824,842,980.69	(2,032,587.46)				26.10%			
6364	7994082D0	CA-SRVSCD	0.688	08/01/2024	San Ramon Valley Schools	10/22/2021	11/03/2021	4,635,000.00	4,635,000.00	4,635,000.00	0.00	0.688	0.00	0	0.15%	Aa1	AA+	
6460	801546QU9	CA-SCR	2.000	08/01/2024	Santa Clara County	05/27/2022	05/31/2022	13,470,000.00	13,470,000.00	13,470,000.00	0.00	2.000	0.00	0	0.43%		AAA	AAA
6157	13077DMK5	CA-CASHGR	0.685	11/01/2024	California State University	08/27/2020	09/17/2020	3,050,000.00	3,050,000.00	3,015,138.50	(34,861.50)	0.685	0.25	92	0.10%	Aa2	AA-	
6708	97705MZP3	WI-WIS	1.875	05/01/2025	State of Wisconsin	05/01/2023	05/01/2023	4,555,000.00	4,476,036.98	4,458,206.25	(17,830.73)	4.312	0.73	273	0.14%	Aa1	AA+	
6709	97705MZF5	WI-WIS	1.875	05/01/2025	State of Wisconsin	05/01/2023	05/01/2023	2,325,000.00	2,284,695.06	2,270,106.75	(14,588.31)	4.312	0.73	273	0.07%	Aa1	AA+	
6132	91412HGE7	CA-UNVHGR	0.883	05/15/2025	University of California	07/10/2020	07/16/2020	2,565,000.00	2,565,000.00	2,485,023.30	(79,976.70)	0.883	0.77	287	0.08%	Aa2	AA	AA
6133	91412HGE7	CA-UNVHGR	0.883	05/15/2025	University of California	07/14/2020	07/16/2020	1,115,000.00	1,115,659.18	1,080,234.30	(35,424.88)	0.805	0.77	287	0.04%	Aa2	AA	AA
6168	546417DQ6	LA-LAS	0.840	06/01/2025	State of Louisiana	10/02/2020	10/14/2020	1,000,000.00	1,000,000.00	966,900.00	(33,100.00)	0.840	0.81	304	0.03%	Aa2	AA	
6155	341271AD6	FL-FLSGEN	1.258	07/01/2025	Florida SBA	09/03/2020	09/16/2020	2,550,000.00	2,553,448.93	2,462,611.50	(90,837.43)	1.106	0.89	334	0.08%	Aa3	AA	AA
6156	341271AD6	FL-FLSGEN	1.258	07/01/2025	Florida SBA	09/03/2020	09/16/2020	6,550,000.00	6,550,000.00	6,325,531.50	(224,468.50)	1.258	0.89	334	0.21%	Aa3	AA	AA
6493	542411NK5	CA-LONHGR	2.057	08/01/2025	Long Beach Community College	07/05/2022	07/07/2022	1,775,000.00	1,754,874.97	1,725,353.25	(29,521.72)	3.257	0.96	365	0.06%	Aa2	AA	
6721	79876CBE7	CA-SMSDEV	4.016	10/01/2025	San Marcos Redevelopment Agy	09/29/2023	10/03/2023	5,250,000.00	5,171,381.62	5,192,460.00	21,078.38	5.387	1.11	426	0.16%		AA-	
6585	649791RB8	NY-NYS	1.500	03/15/2026	State of New York	12/27/2022	12/29/2022	6,340,000.00	6,048,375.36	6,035,743.40	(12,631.96)	4.581	1.56	591	0.19%	Aa1	AA+	AA+
6642	20772KJY6	CT-CTS	2.350	07/01/2026	State of Connecticut	03/29/2023	03/31/2023	3,975,000.00	3,840,159.85	3,806,976.75	(33,183.10)	4.263	1.83	699	0.12%	Aa3	AA-	AA-
6414	987388GW9	CA-YOSHGR	1.912	08/01/2026	Yosemite Community College	01/28/2022	02/17/2022	2,000,000.00	2,000,000.00	1,902,900.00	(97,100.00)	1.912	1.90	730	0.06%	Aa2		
6472	134159A44	CA-CMESCD	0.896	08/01/2026	Campbell Union High School Dist	06/17/2022	06/22/2022	1,730,000.00	1,642,243.73	1,613,674.80	(28,568.93)	3.650	1.93	730	0.05%	Aa1	AAA	
6742	880541QW0	TN-TNS	3.928	08/01/2026	State of Tennessee	11/27/2023	11/29/2023	5,445,000.00	5,353,632.67	5,395,613.85	41,981.18	4.830	1.86	730	0.17%	Aaa	AAA	AAA
6522	544351QR3	CA-LOS	5.000	09/01/2026	City of Los Angeles, CA	09/20/2022	09/28/2022	11,125,000.00	11,298,193.34	11,233,135.00	(65,058.34)	4.181	1.92	761	0.36%	Aa2	AA	AAA
6566	13063D3A4	CA-CAS	5.700	10/01/2026	State of California	12/12/2022	12/14/2022	10,000,000.00	10,272,629.11	10,235,900.00	(36,729.11)	4.320	1.99	791	0.32%	Aa2	AA-	AA
6735	882724V53	TX-TXS	5.272	10/01/2026	State of Texas	10/26/2023	11/15/2023	5,000,000.00	5,000,000.00	5,087,000.00	87,000.00	5.272	2.00	791	0.16%		AAA	AAA
6584	649791PS3	NY-NYS	2.360	02/15/2027	State of New York	12/27/2022	12/29/2022	5,000,000.00	4,742,806.80	4,761,500.00	18,693.20	4.607	2.39	928	0.15%	Aa1	AA+	AA+
6639	13063D3N6	CA-CAS	4.846	03/01/2027	State of California	03/28/2023	03/30/2023	5,000,000.00	5,089,737.42	5,044,300.00	(45,437.42)	4.086	2.35	942	0.16%	Aa2	AA-	AA
6555	544646A77	CA-LOSSCD	5.720	05/01/2027	Los Angeles Unified School Dist	11/09/2022	11/10/2022	10,830,000.00	10,991,524.31	11,004,363.00	12,838.69	5.106	2.50	1,003	0.35%	Aa2	AA-	
6619	797508HG6	CA-SDTSCD	1.940	08/01/2027	San Dieguito Union School Dist	02/24/2023	02/28/2023	6,500,000.00	6,026,888.14	6,052,800.00	25,911.86	4.652	2.82	1,095	0.19%	Aa1	AA	
6710	798170AK2	CA-SJSDEV	3.226	08/01/2027	San Jose Redevelopment Agency	08/30/2023	09/01/2023	6,430,000.00	6,152,667.26	6,194,854.90	42,187.64	4.820	2.76	1,095	0.19%		AA	AA+
6577	20772KEY1	CT-CTS	3.850	09/15/2027	State of Connecticut	12/19/2022	12/21/2022	4,960,000.00	4,896,822.76	4,869,083.20	(27,739.56)	4.304	2.86	1,140	0.15%	Aa3	AA-	AA-
6753	419792M37	HI-HIS	5.000	10/01/2028	State of Hawaii	12/07/2023	12/19/2023	3,815,000.00	3,882,825.91	3,930,861.55	48,035.64	4.519	3.68	1,522	0.12%	Aa2	AA+	AA
					Municipals			136,990,000.00	135,864,603.40	135,255,271.80	(609,331.60)				4.29%			
6491	TUPROM02	EXTCM	4.490	07/06/2025	Exeter Public Cemetery District	07/06/2022	07/06/2022	100,000.00	100,000.00	100,000.00	0.00	4.490	0.93	339	0.00%			
1200	TUPROM01	LTRWT	4.490	10/01/2025	Lower Tule River Irrigation	10/01/2020	10/01/2020	200,000.00	200,000.00	200,000.00	0.00	4.490	1.17	426	0.01%		A-	
1201	TUPROM01	LTRWT	4.490	10/01/2025	Lower Tule River Irrigation	04/30/2021	04/30/2021	1,000,000.00	1,000,000.00	1,000,000.00	0.00	4.490	1.17	426	0.03%		A-	
1202	TUPROM01	LTRWT	4.490	10/01/2025	Lower Tule River Irrigation	06/30/2021	06/30/2021	1,300,000.00	1,300,000.00	1,300,000.00	0.00	4.490	1.17	426	0.04%		A-	
1203	TUPROM01	LTRWT	4.490	10/01/2025	Lower Tule River Irrigation	12/28/2021	12/28/2021	1,000,000.00	1,000,000.00	1,000,000.00	0.00	4.490	1.17	426	0.03%		A-	
1204	TUPROM01	LTRWT	4.490	10/01/2025	Lower Tule River Irrigation	01/28/2022	01/28/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00	4.490	1.17	426	0.03%		A-	
1205	TUPROM01	LTRWT	4.490	10/01/2025	Lower Tule River Irrigation	03/04/2022	03/04/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00	4.490	1.17	426	0.03%		A-	
1206	TUPROM01	LTRWT	4.490	10/01/2025	Lower Tule River Irrigation	03/30/2022	03/30/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00	4.490	1.17	426	0.03%		A-	
1207	TUPROM01	LTRWT	4.490	10/01/2025	Lower Tule River Irrigation	04/20/2022	04/20/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00	4.490	1.17	426	0.03%		A-	
1208	TUPROM01	LTRWT	4.490	10/01/2025	Lower Tule River Irrigation	05/20/2022	05/20/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00	4.490	1.17	426	0.03%		A-	
1209	TUPROM01	LTRWT	4.490	10/01/2025	Lower Tule River Irrigation	06/21/2022	06/21/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00	4.490	1.17	426	0.03%		A-	
					Promissory Notes			9,600,000.00	9,600,000.00	9,600,000.00	0.00				0.30%			
6672	3137BTUM1	FHMS	3.347	11/25/2026	Freddie Mac Multifamily	05/19/2023	05/24/2023	2,644,246.33	2,590,414.50	2,568,224.25	(22,190.25)	4.306	2.05	846	0.08%	Aaa	AA+	AAA
6703	3137F1G44	FHMS	3.243	04/25/2027	Freddie Mac Multifamily	08/16/2023	08/18/2023	7,232,000.00	6,925,530.72	6,997,683.20	72,152.48	4.964	2.47	997	0.22%	Aaa	AA+	AAA
6693	3137HACX2	FHMS	4.819	06/25/2028	Freddie Mac Multifamily	07/13/2023	07/20/2023	11,700,000.00	11,792,434.30	11,852,217.00	59,782.70	4.556	3.39	1,424	0.37%	Aaa	AA+	AAA
6697	3137HAD45	FHMS	4.777	06/25/2028	Freddie Mac Multifamily	07/19/2023	07/27/2023	9,599,258.38	9,599,067.81	9,631,703.87	32,636.06	4.733	2.61	1,424	0.30%	Aaa	AA+	AAA
6700	3136BQDE6	FNA	4.190	07/25/2028	Fannie Mae-Aces	07/18/2023	07/31/2023	12,100,000.00	11,936,030.96	11,969,199.00	33,168.04	4.551	3.54	1,454	0.38%	Aaa	AA+	AAA
6745	3136BQDE6	FNA	4.190	07/25/2028	Fannie Mae-Aces	11/27/2023	11/30/2023	11,000,000.00	10,634,711.24	10,881,090.00	246,378.76	5.123	3.54	1,454	0.34%	Aaa	AA+	AAA
6712	3137HAMH6	FHMS	4.650	08/25/2028	Freddie Mac Multifamily	09/07/2023	09/14/2023	4,535,000.00	4,479,854.42	4,561,801.85	81,947.43	4.973	3.53	1,485	0.14%	Aaa	AA+	AAA
6726	3137HAQ74	FHMS	4.740	08/25/2028	Freddie Mac Multifamily	10/11/2023	10/19/2023	12,300,000.00	12,073,765.21	12,414,144.00	340,378.79	5.242	3.55	1,485	0.38%	Aaa	AA+	AAA
6729	3137HAST4	FHMS	4.850	09/25/2028	Freddie Mac Multifamily	10/25/2023	10/31/2023	5,170,000.00	5,030,394.75	5,235,762.40	205,367.65	5.588	3.62	1,516	0.16%	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	Moody's Rating	S&P Rating	Fitch Rating
6759	3137HAMS2	FHMS	4.800	09/25/2028	Freddie Mac Multifamily	01/29/2024	01/31/2024	10,430,000.00	10,533,266.11	10,544,208.50	10,942.39	4.489	3.58	1,516	0.33%	Aaa	AA+	AAA
6737	3137HB3D4	FHMS	5.069	10/25/2028	Freddie Mac Multifamily	11/14/2023	11/21/2023	5,325,000.00	5,311,774.90	5,439,168.00	127,393.10	5.111	3.64	1,546	0.17%	Aaa	AA+	AAA
6747	3137HB3G7	FHMS	4.860	10/25/2028	Freddie Mac Multifamily	11/28/2023	12/07/2023	7,205,000.00	7,187,055.32	7,305,509.75	118,454.43	4.901	3.68	1,546	0.23%	Aaa	AA+	AAA
6755	3137HB3G7	FHMS	4.860	10/25/2028	Freddie Mac Multifamily	12/20/2023	12/26/2023	7,375,000.00	7,491,640.51	7,477,881.25	(13,759.26)	4.403	3.68	1,546	0.24%	Aaa	AA+	AAA
6754	3137HBCF9	FHMS	5.000	11/25/2028	Freddie Mac Multifamily	12/11/2023	12/21/2023	5,540,000.00	5,585,316.99	5,645,204.60	59,887.61	4.750	3.70	1,577	0.18%	Aaa	AA+	AAA
6756	3137HBCF9	FHMS	5.000	11/25/2028	Freddie Mac Multifamily	01/02/2024	01/05/2024	10,575,000.00	10,805,877.96	10,775,819.25	(30,058.71)	4.385	3.70	1,577	0.34%	Aaa	AA+	AAA
6757	3137HBFY5	FHMS	4.724	12/25/2028	Freddie Mac Multifamily	01/10/2024	01/18/2024	7,390,000.00	7,455,801.26	7,458,800.90	2,999.64	4.463	3.81	1,607	0.24%	Aaa	AA+	AAA
6765	3137HBLV4	FHMS	4.572	12/25/2028	Freddie Mac Multifamily	02/01/2024	02/08/2024	7,150,000.00	7,214,453.43	7,173,094.50	(41,358.93)	4.305	3.78	1,607	0.23%	Aaa	AA+	AAA
6768	3137HBPD0	FHMS	5.400	01/25/2029	Freddie Mac Multifamily	02/14/2024	02/22/2024	12,000,000.00	12,294,288.73	12,423,480.00	129,191.27	4.731	3.80	1,638	0.39%	Aaa	AA+	AAA
6772	3137HBPM0	FHMS	5.477	01/25/2029	Freddie Mac Multifamily	02/29/2024	03/07/2024	10,000,000.00	10,275,399.08	10,388,400.00	113,000.92	4.737	3.83	1,638	0.32%	Aaa	AA+	AAA
6778	3137HC2C5	FHMS	5.355	01/25/2029	Freddie Mac Multifamily	03/05/2024	03/14/2024	8,940,000.00	9,187,100.40	9,247,357.20	60,256.80	4.624	3.89	1,638	0.29%	Aaa	AA+	AAA
6786	3137HC2L5	FHMS	5.400	01/25/2029	Freddie Mac Multifamily	03/19/2024	03/28/2024	5,430,000.00	5,551,823.41	5,625,480.00	73,656.59	4.797	3.88	1,638	0.18%	Aaa	AA+	AAA
6803	3137HCKV3	FHMS	5.180	03/25/2029	Freddie Mac Multifamily	04/23/2024	04/30/2024	6,800,000.00	6,826,178.14	6,997,132.00	170,953.86	5.057	4.00	1,697	0.22%	Aaa	AA+	AAA
6812	3137HDJJ0	FHMS	4.803	05/25/2029	Freddie Mac Multifamily	06/05/2024	06/13/2024	12,250,000.00	12,249,964.24	12,422,112.50	172,148.26	4.775	4.08	1,758	0.39%	Aaa	AA+	AAA
6833	3137HDV56	FHMS	4.720	05/25/2029	Freddie Mac Multifamily	07/16/2024	07/25/2024	10,420,000.00	10,483,768.57	10,537,850.20	54,081.63	4.546	4.18	1,758	0.33%	Aaa	AA+	AAA
					Commercial MBS			203,110,504.71	203,515,912.96	205,573,324.22	2,057,411.26				6.42%			
6214	14316NAC3	CARMX	0.340	12/15/2025	CarMax Auto Receivables	01/20/2021	01/27/2021	94,285.42	94,285.22	93,922.42	(362.80)	0.349	0.05	501	0.00%		AAA	AAA
6343	89239BAC5	TAOT	0.430	01/15/2026	Toyota Auto Receivables	09/21/2021	09/27/2021	1,163,537.38	1,163,505.99	1,147,957.61	(15,548.38)	0.434	0.25	532	0.04%	Aaa	AAA	
6271	14314QAC8	CARMX	0.520	02/17/2026	CarMax Auto Receivables	04/13/2021	04/21/2021	527,164.60	527,128.22	522,847.12	(4,281.10)	0.531	0.14	565	0.02%		AAA	AAA
6367	44935FAD6	HART	0.740	05/15/2026	Hyundai Auto Receivables	11/09/2021	11/17/2021	550,136.75	550,119.05	542,418.33	(7,700.72)	0.751	0.29	652	0.02%		AAA	AAA
6504	43815PAC3	HAROT	3.730	07/20/2026	Honda Auto Receivables	08/15/2022	08/24/2022	633,534.49	633,520.57	627,414.55	(6,106.02)	3.762	0.57	718	0.02%		AAA	AAA
6342	254683CP8	DCENT	0.580	09/15/2026	Discover Card Receivables	09/20/2021	09/27/2021	3,450,000.00	3,449,968.91	3,428,368.50	(21,600.41)	0.588	0.10	775	0.11%	Aaa	AAA	
6497	14318MAD1	CARMX	3.970	04/15/2027	CarMax Auto Receivables	07/12/2022	07/20/2022	3,654,831.69	3,654,782.42	3,619,599.11	(35,183.31)	4.004	0.69	987	0.12%		AAA	AAA
					Asset-Backed Securities			10,073,490.33	10,073,310.38	9,982,527.65	(90,782.73)				0.32%			
					Bond Holdings			2,896,693,995.04	2,855,731,016.50	2,823,279,788.46	(32,451,228.04)				90.15%			