



TREASURER - TAX COLLECTOR

HENRY C. LEVY
TREASURER - TAX COLLECTOR

February 15, 2024

The Honorable Board of Supervisors
County of Alameda
1221 Oak Street, 5th Floor
Oakland, CA 94612

SUBJECT: INVESTMENT REPORT – JANUARY 2024

Dear Board Members:

RECOMMENDATIONS:

Accept the Treasurer-Tax Collector's January 2024 Investment Report.

DISCUSSION/SUMMARY:

In accordance with the Treasurer's investment policy, submitted herewith is a report of the cash pool investments for the month of January 2024. Enclosed with this report is a detailed composition of all outstanding investments by securities category as of January 31, 2024. This report reflects the market value and cost of purchase. All investments in the Treasurer's investment portfolio conform to the statutory requirements of Government Code Section 53601 et. seq., authorities delegated by the County Board of Supervisors and the Treasurer's investment policy.

As of January 31, 2024

Treasurer's Investment Pool – Book Value	\$ 10,678,719,528
Treasurer's Investment Pool – Market Value	10,584,943,204
Total Cash in Bank	52,501,116
Total interest received during the month	41,207,925
Average Maturity of the portfolio	631 days
Annualized cash basis rate of return for the month	4.50%

Liquidity Summary of the Portfolio as of January 31, 2024

Maturity	Amount	Percentage Held
1 to 90 days	\$ 1,774,181,951	16.61%
91 to 365 days	3,258,940,371	30.52%
2 years	1,962,393,181	18.38%
3 years	1,292,117,581	12.10%
4 years	629,239,481	5.89%
5+ years	1,761,846,964	16.50%
Total	\$10,678,719,528	100.00%

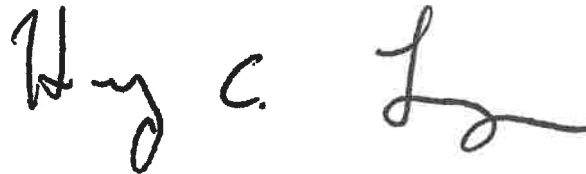
Conclusion

Based on investment activity during the month of January 2024, the Treasurer expects to meet all operating cash needs for the pool participants within the next six months from the portfolio's most liquid assets and current revenues. For your review, a copy of the Investment Status Report and transaction details for the month of January 2024 is attached and on file with the Office of the Clerk of the Board of Supervisors.

Vision 2026 Goal:

The Investment Report meets the 10x goal of **Accessible Infrastructure** in support of our shared vision of **Prosperous and Vibrant Economy**.

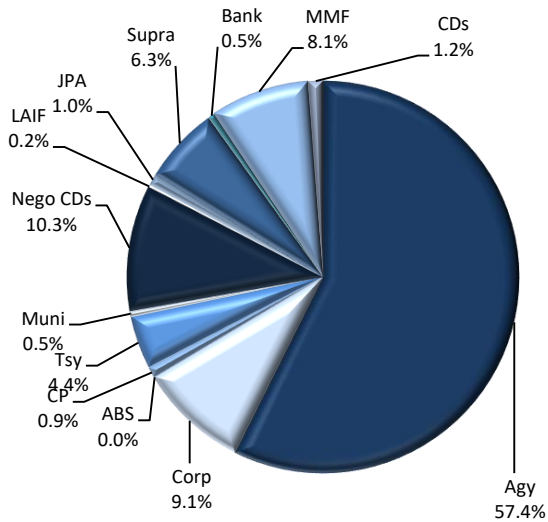
Very truly yours,

A handwritten signature in black ink, appearing to read "Henry C. Levy". The signature is written in a cursive style with a large initial "H" and a long horizontal stroke at the end.

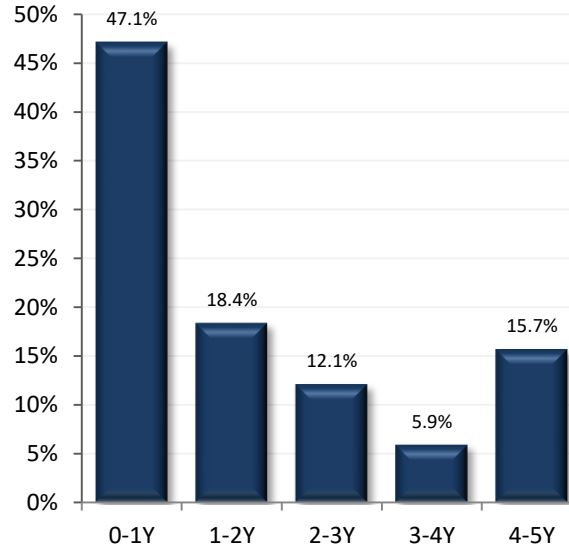
Henry C. Levy
Treasurer – Tax Collector

cc: Susan Muranishi, County Administrator
Melissa Wilk, Auditor-Controller
School District and Special District Participants
Members of the Treasury Oversight Committee

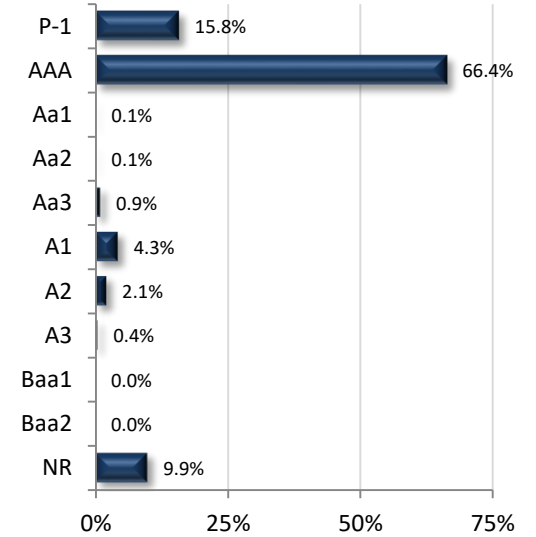
SECTOR ALLOCATION



MATURITY DISTRIBUTION



CREDIT QUALITY (MOODY'S)



Per Book Value

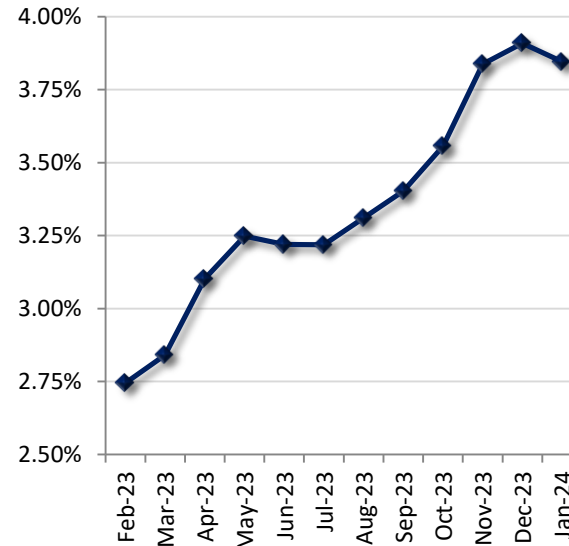
Per Book Value

NR: Not Rated

ACCOUNT SUMMARY

	1/31/24	12/31/23
Market Value	\$10,584,943,204	\$10,894,127,617
Book Value*	\$10,678,719,528	\$10,995,094,833
Unrealized G/L	-\$93,776,324	-\$100,967,217
Par Value	\$10,758,537,335	\$11,081,772,335
Net Asset Value	\$99.122	\$99.082
Book Yield	3.85%	3.91%
Years to Maturity	1.73	1.54
Effective Duration	1.27	1.15

PORTFOLIO BOOK YIELD HISTORY



TOP ISSUERS

Issuer	% Portfolio
Federal Home Loan Bank	25.7%
Federal Home Loan Mtg Corp	11.2%
Farmer Mac	7.0%
Federal National Mtg Assn	5.2%
Federal Farm Credit Bank	4.6%
Bank of Montreal	4.6%
U.S. Treasury	4.4%
International Bank Recon & D	3.7%
Federal Home Loan Bk Disc Note	3.6%
State Street Institutional US	3.6%
Natixis North America	3.3%
Federated Fund 117	3.0%
InterAmerican Development Bank	1.6%
Western Asset Govt 4512	1.5%
Toyota Motor Credit Corp	1.4%

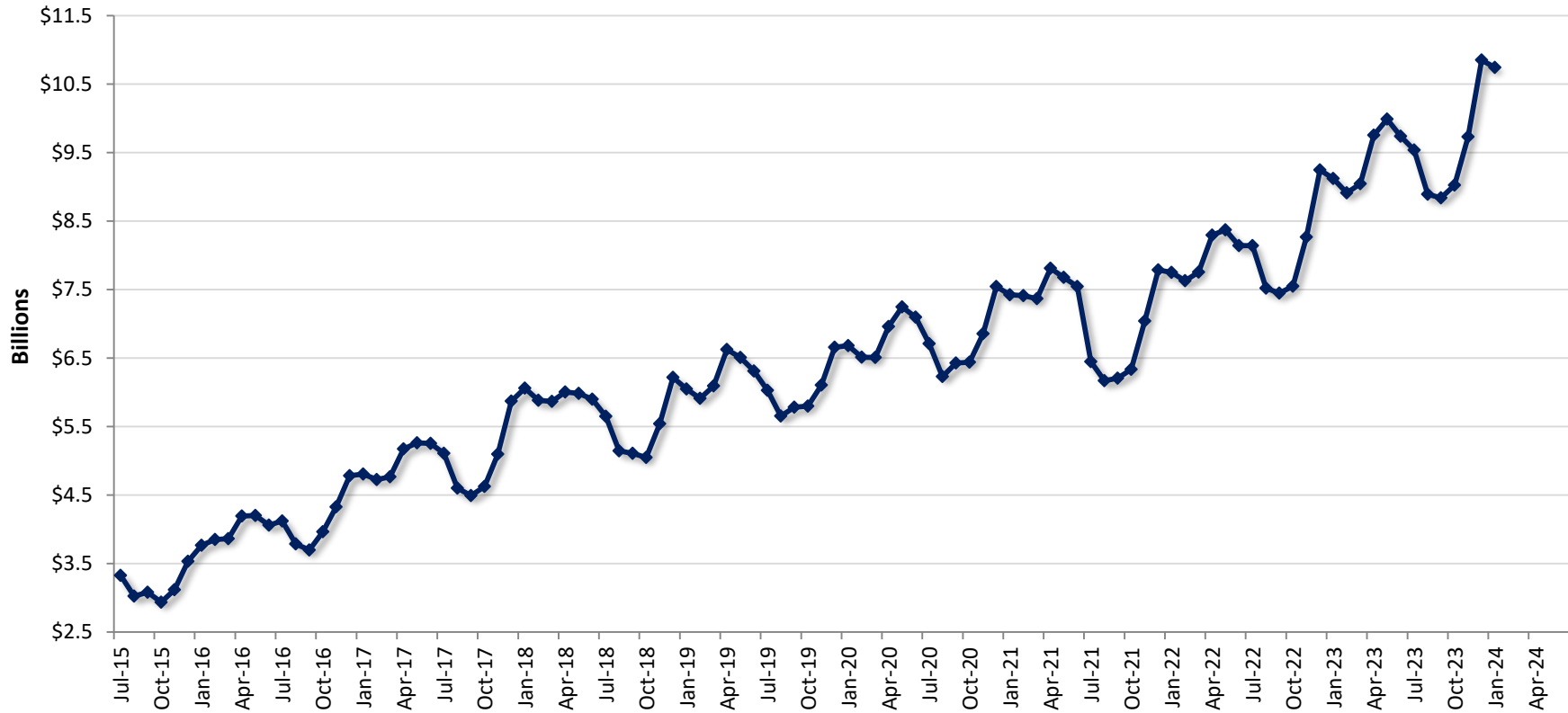
*Book Value is not Amortized

Per Book Value

Item / Sector	Parameters	In Compliance
Weighted Average Maturity	Maximum WAM of 3.0 years	Yes 1.73 yrs
U.S. Treasury and Federal Agency Obligations	No sector limit; no issuer limit; max maturity 5 years	Yes 61.8%
Debt Issued by State of CA and Local Agencies within the State	20% limit; 5% issuer limit; Minimum rating of A by at least one NRSRO; max maturity 5 years	Yes 0.5%
LAIF	Maximum amount permitted by LAIF (currently \$75 million limit)	Yes \$22 Mil
Joint Powers Authority (CAMP)	Max Limit: Twice the limit of LAIF deposits (currently \$150 million limit)	Yes \$20 Mil
Joint Powers Authority (CalTrust)	Max Limit: Twice the limit of LAIF deposits (currently \$150 million limit)	Yes \$90 Mil
Money Market Mutual Funds	20% limit; 10% per fund limit; SEC registered with stable NAV; Rated AAAM or equivalent by at least two of the three rating agencies or meet advisor requirements	Yes 8.1%
Commercial Paper (Includes Asset Backed)	25% sector limit; 10% combined issuer limit; Max maturity of 270 days; Rated A-1, P-1, or F-1; Total assets over \$500mm; Asset Backed CP Must have program-wide credit enhancements	Yes 0.9%
Negotiable CDs	30% limit; 10% combined issuer limit; Minimum rating of A by rating agency if issued by domestic bank; Minimum rating of AA if a U.S. branch of a foreign bank; Max maturity of 1 year	Yes 10.3%
Collateralized/FDIC - Insured Time Deposits	Time deposits with banks and savings and loans associations located with the State, collateralized according to Government code	Yes 1.2%
Collateralized Money Market Bank Accounts	Deposit funds in interest-bearing active collateralized money market bank accounts	Yes 0.5%
Medium-Term Notes	30% limit; 10% combined issuer limit, Max maturity 5 years; Minimum rating of A or better by two NRSRO's	Yes 9.1%
Asset-Backed Securities	20% limit; 5% issuer limit; Max maturity of 5 years; Minimum rating of AA or better by rating agency	Yes 0.0%
Repurchase Agreement	20% limit; Max maturity of 180 days; Must have 102% collateral; Collateral of agency and treasuries with final maturity not to exceed 5 years	Yes 0.0%
Supranationals	30% limit; 15% issuer limit; Only IBRD, IFC, IADB; Max Maturity 5 years; Minimum rating of AA by a rating agency; max maturity of 5 years	Yes 6.3%
Floaters, Structured Notes, Derivatives	15% limit for treasuries, agencies, and munis	Yes 0.0%

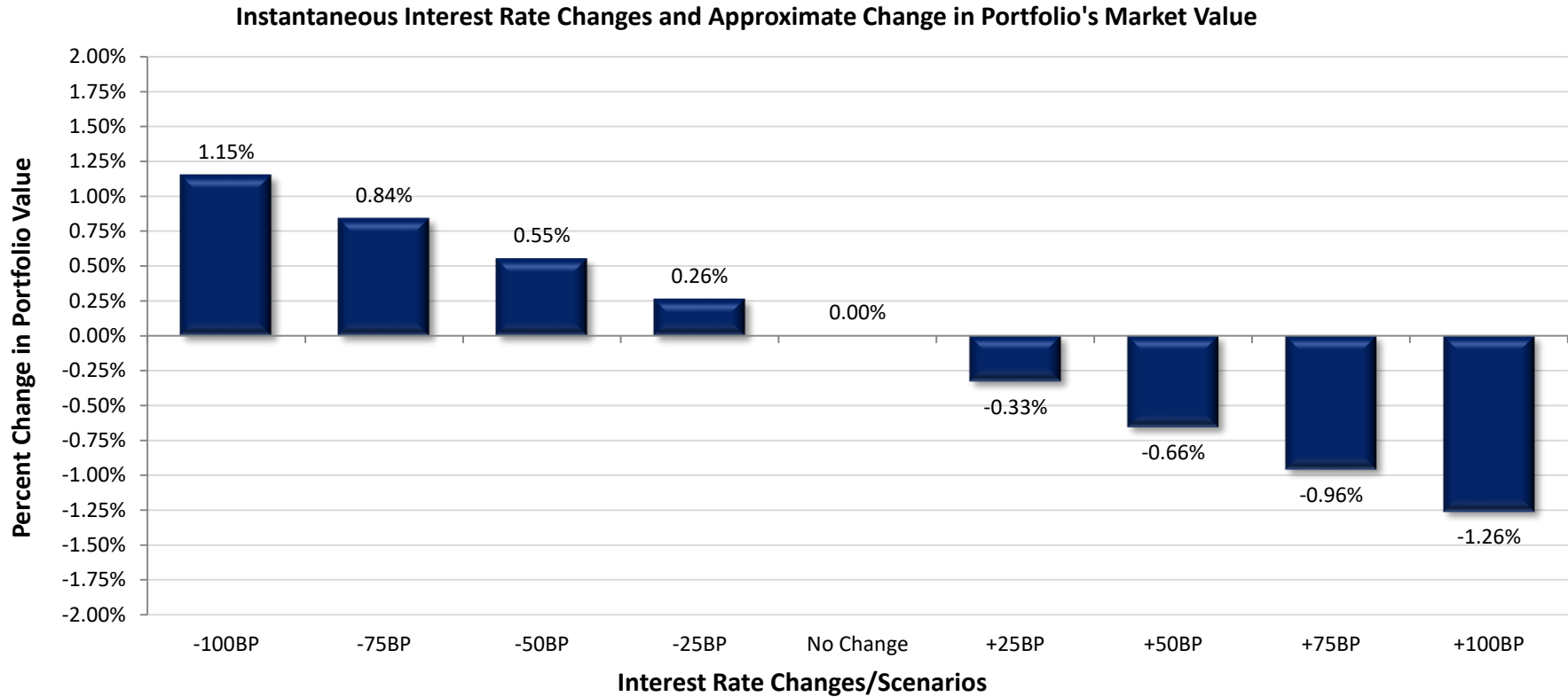
Historical Book Values
1/31/2024

County of Alameda

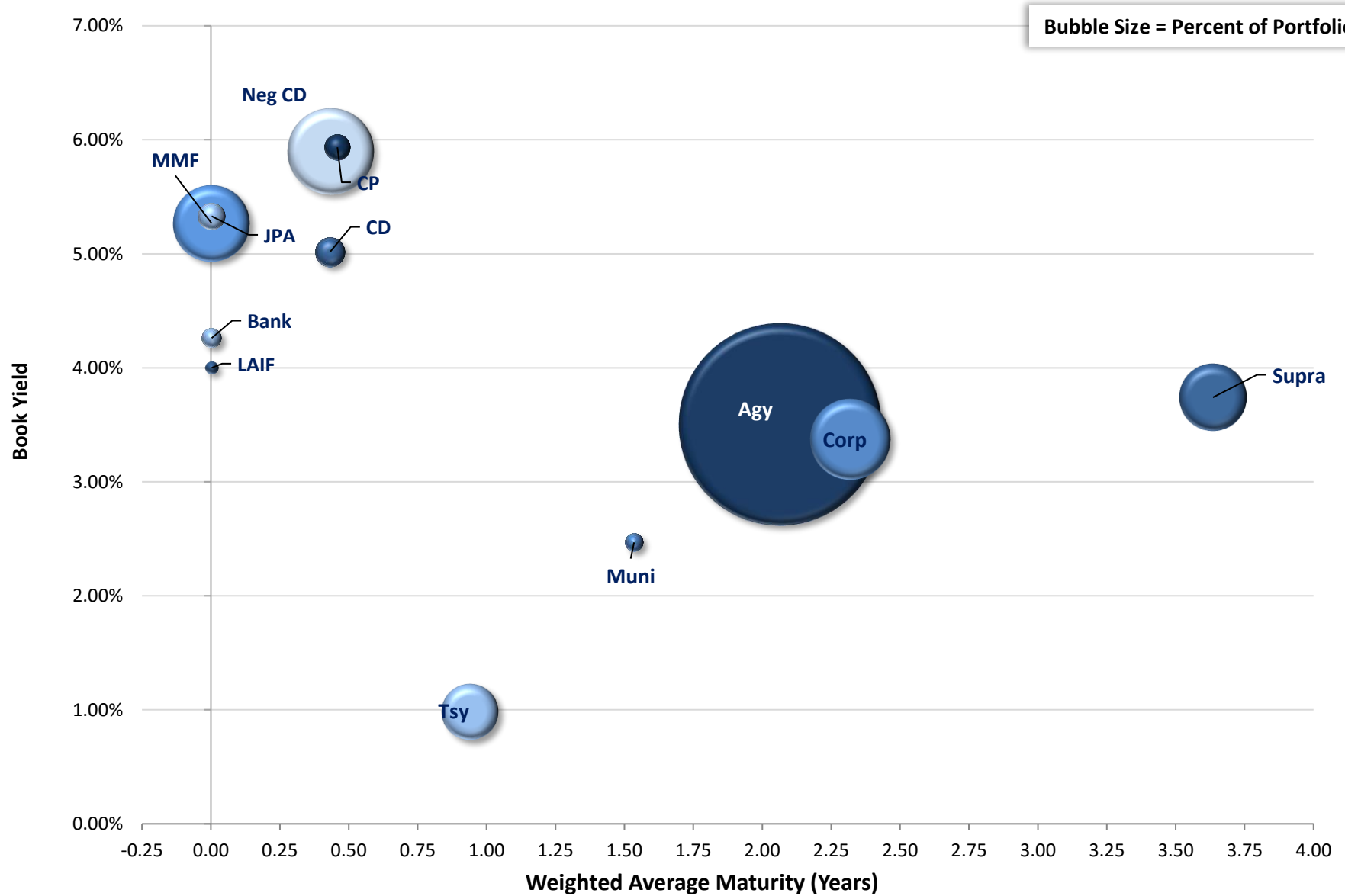


	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2016	\$3.325	\$3.023	\$3.078	\$2.936	\$3.117	\$3.530	\$3.747	\$3.852	\$3.862	\$4.195	\$4.199	\$4.060
Fiscal Year 2017	\$4.120	\$3.786	\$3.698	\$3.962	\$4.328	\$4.781	\$4.807	\$4.726	\$4.767	\$5.174	\$5.263	\$5.253
Fiscal Year 2018	\$5.107	\$4.600	\$4.490	\$4.625	\$5.096	\$5.818	\$6.011	\$5.881	\$5.868	\$6.002	\$5.984	\$5.901
Fiscal Year 2019	\$5.648	\$5.146	\$5.108	\$5.047	\$5.540	\$6.217	\$6.047	\$5.912	\$6.093	\$6.626	\$6.507	\$6.311
Fiscal Year 2020	\$6.029	\$5.655	\$5.782	\$5.797	\$6.103	\$6.658	\$6.682	\$6.513	\$6.507	\$6.958	\$7.246	\$7.096
Fiscal Year 2021	\$6.711	\$6.231	\$6.426	\$6.439	\$6.857	\$7.543	\$7.422	\$7.412	\$7.369	\$7.811	\$7.680	\$7.546
Fiscal Year 2022	\$6.449	\$6.168	\$6.204	\$6.335	\$7.041	\$7.786	\$7.749	\$7.630	\$7.753	\$8.296	\$8.370	\$8.141
Fiscal Year 2023	\$8.142	\$7.519	\$7.446	\$7.549	\$8.265	\$9.247	\$9.120	\$8.912	\$9.045	\$9.752	\$9.988	\$9.740
Fiscal Year 2024	\$9.536	\$8.892	\$8.841	\$9.024	\$9.731	\$10.849	\$10.745					

Figures in Billions, Average Daily Balance

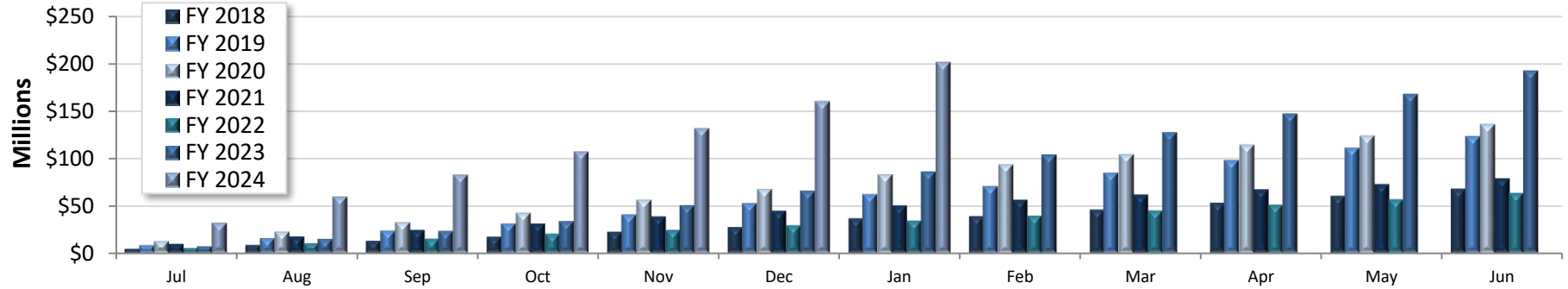


Int. Rate Change	Portfolio Value	Value Change	Percent Change
-100 Basis Points	\$10,706,670,051	\$121,726,847	1.15%
-75 Basis Points	\$10,673,803,802	\$88,860,598	0.84%
-50 Basis Points	\$10,643,372,091	\$58,428,886	0.55%
-25 Basis Points	\$10,612,940,379	\$27,997,175	0.26%
No Change	\$10,584,943,204	\$0	0.00%
+25 Basis Points	\$10,550,266,930	-\$34,676,274	-0.33%
+50 Basis Points	\$10,515,590,656	-\$69,352,548	-0.66%
+75 Basis Points	\$10,483,581,788	-\$101,361,416	-0.96%
+100 Basis Points	\$10,451,572,920	-\$133,370,284	-1.26%



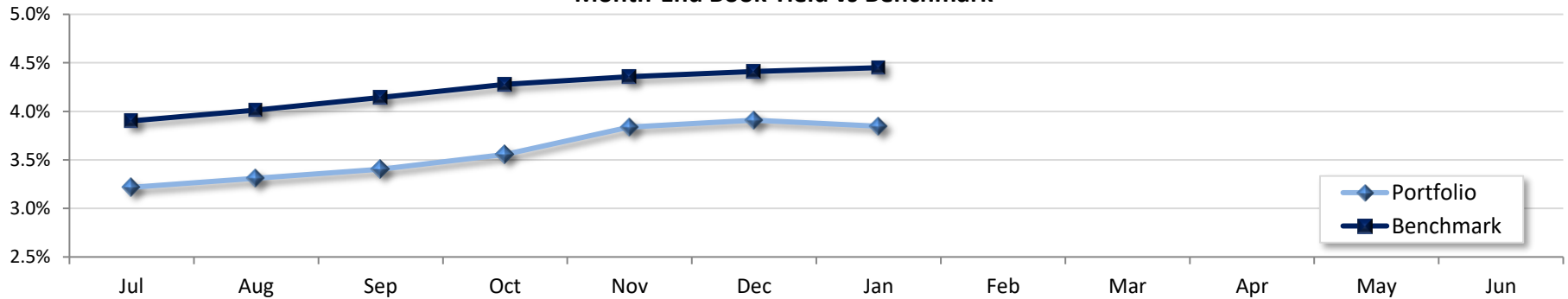
*Note: Excludes Cash Balance

Fiscal Year-to-Date Earnings



FYTD	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	FY Return
FY 2018	\$4.6	\$8.7	\$12.8	\$17.3	\$22.4	\$27.3	\$36.5	\$38.8	\$45.9	\$53.0	\$60.3	\$67.8	1.80%
FY 2019	\$8.4	\$15.8	\$23.5	\$31.1	\$40.7	\$52.6	\$62.1	\$70.3	\$84.4	\$97.7	\$110.6	\$123.0	2.29%
FY 2020	\$12.7	\$22.7	\$32.4	\$42.8	\$56.2	\$67.5	\$83.2	\$93.3	\$104.2	\$114.2	\$123.6	\$135.9	1.56%
FY 2021	\$9.9	\$17.5	\$24.4	\$31.0	\$38.5	\$44.5	\$50.1	\$56.3	\$61.7	\$67.1	\$72.6	\$78.7	0.95%
FY 2022	\$5.3	\$10.2	\$15.4	\$20.3	\$24.5	\$29.3	\$34.3	\$39.5	\$45.0	\$50.9	\$56.8	\$63.4	1.18%
FY 2023	\$7.1	\$14.9	\$23.2	\$33.8	\$50.4	\$65.6	\$86.0	\$103.7	\$127.1	\$146.8	\$167.5	\$192.1	2.20%
FY 2024	\$32.0	\$59.7	\$82.7	\$107.2	\$131.8	\$160.3	\$201.6						

Month-End Book Yield vs Benchmark



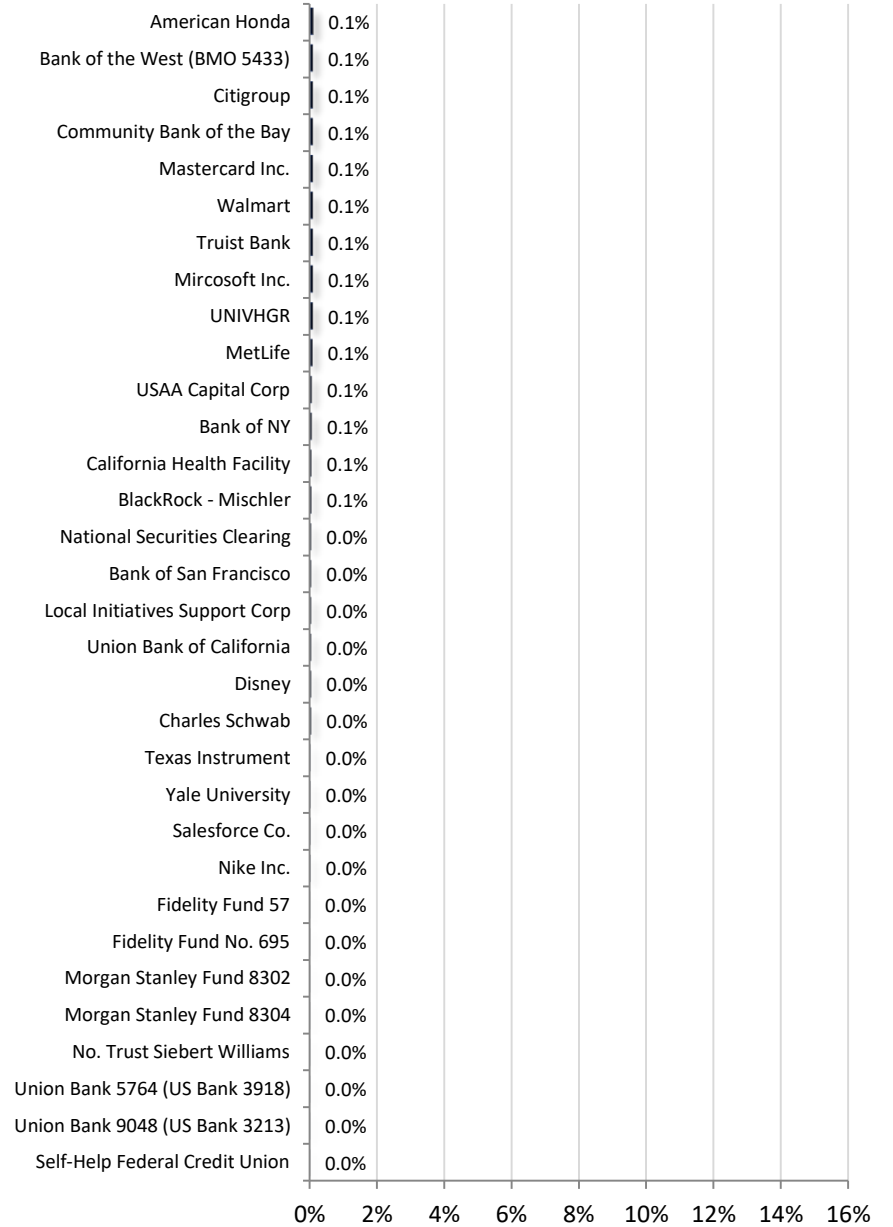
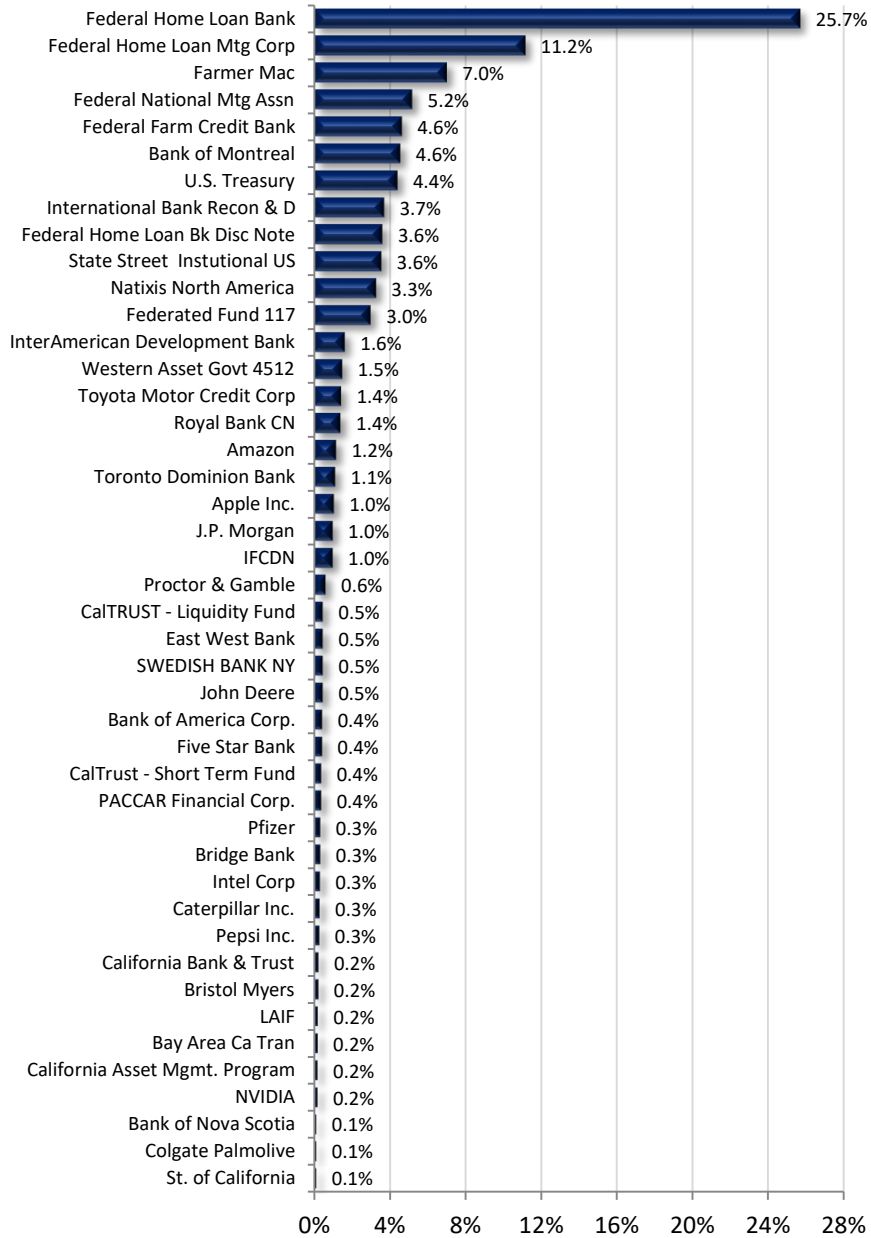
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Month-End Book Yield	3.22%	3.31%	3.40%	3.56%	3.84%	3.91%	3.85%					
Benchmark	3.90%	4.01%	4.14%	4.28%	4.36%	4.41%	4.45%					
Variance	-0.68%	-0.70%	-0.74%	-0.72%	-0.52%	-0.50%	-0.60%					

Benchmark: ICE BofAML Indices 30MMA 10% 1-5yr Tsy, 35% 1-5yr Agy, 5% 1-5yr A-AAA Ex Yankee Corp, and 6MMA 10% 0-1yr Tsy, 20% 0-1yr Agy, 20% 0-1yr A-AAA Corp

Holdings Allocation by Issuer

County of Alameda

1/31/2024



**Alameda County Investment Pool
Portfolio Management
Portfolio Summary
January 31, 2024**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Days to Maturity	YTM 365 Equiv.
Non-Negotiable CDs	130,230,000.00	130,230,000.00	130,230,000.00	1.22	158	5.017
Local Agency Investment Funds	22,000,000.00	22,000,000.00	22,000,000.00	0.21	1	4.000
Joint Powers Authority	110,000,000.00	110,000,000.00	110,000,000.00	1.03	1	5.330
Money Market Mutual Funds	870,000,000.00	870,000,000.00	870,000,000.00	8.15	1	5.267
Money Market Bank Accounts	57,000,000.00	57,000,000.00	57,000,000.00	0.53	1	4.261
Negotiable CDs	1,100,000,000.00	1,102,123,000.00	1,100,000,000.00	10.30	159	5.898
Corporate Notes	981,117,000.00	956,828,914.64	970,700,996.60	9.09	847	3.374
Washington Supranational Obligation	687,265,000.00	672,904,101.25	674,804,016.13	6.32	1,327	3.741
Commercial Paper Disc. -Amortizing	100,000,000.00	97,543,000.00	95,957,680.56	0.90	168	5.934
Agency Bullets (Aaa/AA+)	1,646,628,000.00	1,631,016,992.77	1,638,935,659.27	15.35	752	3.436
Federal Agency Disc. -Amortizing	400,000,000.00	396,031,500.00	386,196,506.94	3.62	70	5.440
Treasury Notes and Bonds	475,000,000.00	458,677,250.00	471,386,718.91	4.41	343	0.980
Agency Callables (Aaa/AA+)	4,129,442,335.11	4,032,763,535.81	4,102,809,823.81	38.42	818	3.349
Municipal Bonds	49,855,000.00	47,824,909.75	48,698,126.03	0.46	560	2.469
	10,758,537,335.11	10,584,943,204.22	10,678,719,528.25	100.00%	631	3.846

Total Earnings	January 31	Month Ending	Fiscal Year To Date
Current Year	40,850,096.26		201,636,494.00
Average Daily Balance	10,744,827,536.59		9,659,343,828.08
Effective Rate of Return		4.48%	3.54%

Henry C. Levy, Treasurer - Tax Collector

Reporting period 01/01/2024-01/31/2024

Run Date: 02/14/2024 - 11:02

Portfolio POOL
RC
PM (PRF_PM1) 7.3.11
Report Ver. 7.3.11

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
January 31, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
Non-Negotiable CDs											
SYS12964	12964	Self-Help Federal Credit Union		03/13/2023	230,000.00	230,000.00	230,000.00	4.000	4.056	41	03/13/2024
SYS13232	13232	California Bank & Trust		12/22/2023	25,000,000.00	25,000,000.00	25,000,000.00	5.250	5.323	50	03/22/2024
SYS13204	13204	Community Bank of the Bay		12/08/2023	10,000,000.00	10,000,000.00	10,000,000.00	5.400	5.475	127	06/07/2024
SYS13215	13215	East West Bank		12/13/2023	25,000,000.00	25,000,000.00	25,000,000.00	5.450	5.526	130	06/10/2024
SYS13073	13073	East West Bank		06/30/2023	25,000,000.00	25,000,000.00	25,000,000.00	5.300	3.042	148	06/28/2024
SYS13106	13106	Bank of San Francisco		08/04/2023	5,000,000.00	5,000,000.00	5,000,000.00	5.360	5.434	183	08/02/2024
SYS13147	13147	Bridge Bank		10/04/2023	35,000,000.00	35,000,000.00	35,000,000.00	5.600	5.678	245	10/03/2024
SYS13031	13031	Union Bank of California		12/19/2023	5,000,000.00	5,000,000.00	5,000,000.00	4.850	4.917	319	12/16/2024
Subtotal and Average			130,230,000.00		130,230,000.00	130,230,000.00	130,230,000.00		5.017	158	
Local Agency Investment Funds											
SYS10285	10285	LAIF		07/01/2018	22,000,000.00	22,000,000.00	22,000,000.00	4.000	4.000	1	
Subtotal and Average			22,000,000.00		22,000,000.00	22,000,000.00	22,000,000.00		4.000	1	
Joint Powers Authority											
SYS10470	10470	California Asset Mgmt. Program		07/01/2018	20,000,000.00	20,000,000.00	20,000,000.00	5.540	5.540	1	
SYS12895	12895	CalTRUST - Liquidity Fund		12/09/2022	50,000,000.00	50,000,000.00	50,000,000.00	5.430	5.430	1	
SYS10472	10472	CalTrust - Short Term Fund		07/01/2018	40,000,000.00	40,000,000.00	40,000,000.00	5.100	5.100	1	
Subtotal and Average			110,000,000.00		110,000,000.00	110,000,000.00	110,000,000.00		5.330	1	
Money Market Mutual Funds											
09250C721	12656	BlackRock - Mischler		03/03/2022	6,000,000.00	6,000,000.00	6,000,000.00	5.200	5.200	1	
608919718	11093	Federated Fund 117		07/01/2018	320,000,000.00	320,000,000.00	320,000,000.00	5.260	5.260	1	
316175504	10274	Fidelity Fund No. 695		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	5.210	5.210	1	
316175108	11090	Fidelity Fund 57		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	5.220	5.220	1	
61747C707	10280	Morgan Stanley Fund 8302		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	5.210	5.210	1	
61747C582	11089	Morgan Stanley Fund 8304		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	5.180	5.180	1	
665279840	12588	No. Trust Siebert Williams		12/06/2021	1,000,000.00	1,000,000.00	1,000,000.00	5.210	5.210	1	
SYS12009	12009	State Street Institutional US		02/11/2020	380,000,000.00	380,000,000.00	380,000,000.00	5.290	5.290	1	
52470G791	10318	Western Asset Govt 4512		07/01/2018	159,000,000.00	159,000,000.00	159,000,000.00	5.230	5.230	1	
Subtotal and Average			813,806,451.61		870,000,000.00	870,000,000.00	870,000,000.00		5.267	1	
Money Market Bank Accounts											
SYS12169	12169	Five Star Bank		11/12/2019	45,000,000.00	45,000,000.00	45,000,000.00	5.000	5.000	1	
SYS12601	12601	Bank of the West (BMO 5433)		12/22/2021	10,000,000.00	10,000,000.00	10,000,000.00	1.560	1.560	1	

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
January 31, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
Money Market Bank Accounts											
SYS10286	10286	California Bank & Trust		07/01/2018	0.00	0.00	0.00	1.090	1.090	1	
SYS10290	10290	Union Bank 5764 (US Bank 3918)		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	1.140	1.140	1	
SYS10291	10291	Union Bank 9048 (US Bank 3213)		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	1.140	1.140	1	
Subtotal and Average			57,000,000.00		57,000,000.00	57,000,000.00	57,000,000.00		4.261	1	
Negotiable CDs											
63873QG57	13025	Natixis North America		05/10/2023	50,000,000.00	49,996,500.00	50,000,000.00	5.350	5.424	13	02/14/2024
06367D6U4	13028	Bank of Montreal		05/10/2023	50,000,000.00	49,991,000.00	50,000,000.00	5.340	5.414	27	02/28/2024
78015JX28	13062	Royal Bank CN		06/21/2023	50,000,000.00	50,055,000.00	50,000,000.00	5.840	5.921	138	06/18/2024
06367DD85	13136	Bank of Montreal		09/27/2023	50,000,000.00	50,091,500.00	50,000,000.00	5.900	5.982	145	06/25/2024
63873QJ70	13070	Natixis North America		06/29/2023	100,000,000.00	100,176,000.00	100,000,000.00	6.010	6.093	145	06/25/2024
63873QL93	13088	Natixis North America		07/27/2023	50,000,000.00	50,094,000.00	50,000,000.00	6.010	6.093	146	06/26/2024
06367DAY1	13076	Bank of Montreal		07/05/2023	50,000,000.00	50,105,000.00	50,000,000.00	6.000	6.083	153	07/03/2024
06367DEJ0	13173	Bank of Montreal		11/08/2023	100,000,000.00	100,220,000.00	100,000,000.00	5.800	5.881	175	07/25/2024
63873QS62	13174	Natixis North America		11/08/2023	50,000,000.00	50,091,500.00	50,000,000.00	5.810	5.891	175	07/25/2024
87019WSN6	13201	SWEDISH BANK NY		12/06/2023	50,000,000.00	50,019,500.00	50,000,000.00	5.440	5.516	175	07/25/2024
06367DDZ5	13168	Bank of Montreal		11/01/2023	100,000,000.00	100,262,000.00	100,000,000.00	5.890	5.972	176	07/26/2024
63873QM27	13089	Natixis North America		07/27/2023	50,000,000.00	50,117,500.00	50,000,000.00	6.010	6.093	176	07/26/2024
78015JDT1	13166	Royal Bank CN		10/30/2023	100,000,000.00	100,218,000.00	100,000,000.00	5.840	5.921	176	07/26/2024
06367DD93	13135	Bank of Montreal		09/27/2023	100,000,000.00	100,264,000.00	100,000,000.00	5.910	5.992	179	07/29/2024
89115BMD9	13198	Toronto Dominion Bank		11/28/2023	100,000,000.00	100,231,000.00	100,000,000.00	5.680	5.759	209	08/28/2024
63873QP99	13130	Natixis North America		09/21/2023	50,000,000.00	50,190,500.00	50,000,000.00	6.020	6.104	223	09/11/2024
Subtotal and Average			1,267,741,935.48		1,100,000,000.00	1,102,123,000.00	1,100,000,000.00		5.898	159	
Corporate Notes											
53961LAH2	12402	Local Initiatives Support Corp		02/25/2021	5,000,000.00	4,990,000.00	5,000,000.00	0.500	0.500	14	02/15/2024
06368FAG4	12657	Bank of Montreal		03/08/2022	15,000,000.00	14,948,850.00	14,989,500.00	2.150	2.186	36	03/08/2024
023135CD6	12687	Amazon		04/13/2022	10,000,000.00	9,942,400.00	10,000,000.00	2.730	2.730	72	04/13/2024
90327QD71	12449	USAA Capital Corp		05/21/2021	7,000,000.00	6,914,950.00	6,987,540.00	0.500	0.572	90	05/01/2024
023135BW5	12444	Amazon		05/12/2021	3,000,000.00	2,958,810.00	2,995,620.00	0.450	0.499	101	05/12/2024
67066GAL8	12679	NVIDIA		04/22/2022	20,000,000.00	19,651,000.00	19,115,528.89	0.584	2.824	134	06/14/2024
89236TJH9	12464	Toyota Motor Credit Corp		06/18/2021	15,000,000.00	14,722,950.00	14,982,150.00	0.500	0.540	138	06/18/2024
02665WDS7	13100	American Honda		07/31/2023	11,699,000.00	11,445,248.69	11,153,241.65	0.550	5.678	162	07/12/2024
79466LAG9	12484	Salesforce Co.		07/12/2021	3,000,000.00	2,936,190.00	2,998,470.00	0.625	0.640	165	07/15/2024
110122CM8	13103	Bristol Myers		08/01/2023	20,000,000.00	19,764,600.00	19,506,600.00	2.900	5.504	176	07/26/2024

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
Corporate Notes											
0641596E1	13099	Bank of Nova Scotia		07/31/2023	13,825,000.00	13,504,674.75	13,147,575.00	0.650	5.763	181	07/31/2024
037833DM9	11851	Apple Inc.		09/11/2019	3,000,000.00	2,937,960.00	2,993,160.00	1.800	1.848	223	09/11/2024
037833DM9	11943	Apple Inc.		12/12/2019	9,000,000.00	8,813,880.00	8,918,370.00	1.800	2.001	223	09/11/2024
89236TJN6	12506	Toyota Motor Credit Corp		09/13/2021	5,000,000.00	4,863,500.00	4,997,650.00	0.625	0.641	225	09/13/2024
06406RAL1	12153	Bank of NY		06/01/2020	6,540,000.00	6,397,624.20	6,848,426.40	2.100	1.001	266	10/24/2024
023135CM6	12884	Amazon		12/01/2022	15,000,000.00	14,967,300.00	14,989,950.00	4.700	4.736	302	11/29/2024
89114TZK1	12591	Toronto Dominion Bank		12/13/2021	10,000,000.00	9,677,200.00	9,992,700.00	1.250	1.275	316	12/13/2024
17291QML5	13143	Citigroup		09/29/2023	10,000,000.00	10,028,300.00	10,000,000.00	6.050	6.059	333	12/30/2024
06368FAE9	12625	Bank of Montreal		01/10/2022	10,000,000.00	9,663,700.00	9,994,700.00	1.500	1.518	344	01/10/2025
24422EVY2	12624	John Deere		01/10/2022	7,000,000.00	6,763,470.00	6,996,710.00	1.250	1.266	344	01/10/2025
69371RQ66	12006	PACCAR Financial Corp.		02/06/2020	10,000,000.00	9,690,100.00	9,991,900.00	1.800	1.817	371	02/06/2025
46647PBY1	12396	J.P. Morgan		02/16/2021	5,000,000.00	4,988,750.00	5,000,000.00	0.563	0.563	381	02/16/2025
89788JAA7	12635	Truist Bank		01/31/2022	10,000,000.00	9,599,000.00	9,930,500.00	1.500	1.542	403	03/10/2025
713448EQ7	12045	Pepsi Inc.		03/19/2020	2,500,000.00	2,430,825.00	2,498,236.67	2.250	2.265	412	03/19/2025
713448EQ7	12047	Pepsi Inc.		03/19/2020	5,000,000.00	4,861,650.00	4,996,450.00	2.250	2.265	412	03/19/2025
713448EQ7	12051	Pepsi Inc.		03/20/2020	5,000,000.00	4,861,650.00	4,991,650.00	2.250	2.286	412	03/19/2025
254687FN1	12066	Disney		03/23/2020	5,000,000.00	4,916,400.00	4,997,254.44	3.350	3.360	417	03/24/2025
458140BP4	12069	Intel Corp		03/25/2020	10,000,000.00	9,836,700.00	9,984,500.00	3.400	3.434	418	03/25/2025
06048WP46	12517	Bank of America Corp.		09/27/2021	10,000,000.00	9,420,300.00	10,000,000.00	0.750	0.750	420	03/27/2025
654106AH6	12074	Nike Inc.		03/27/2020	3,000,000.00	2,920,680.00	2,995,920.00	2.400	2.429	420	03/27/2025
89236TGX7	12081	Toyota Motor Credit Corp		04/01/2020	6,000,000.00	5,879,580.00	5,988,960.00	3.000	3.040	425	04/01/2025
023135CE4	12688	Amazon		04/13/2022	13,000,000.00	12,736,620.00	12,979,330.00	3.000	3.050	437	04/13/2025
98459LAA1	12160	Yale University		06/09/2020	3,000,000.00	2,868,390.00	3,000,000.00	0.873	0.873	439	04/15/2025
037833DT4	12133	Apple Inc.		05/11/2020	5,000,000.00	4,787,550.00	4,991,050.00	1.125	1.162	465	05/11/2025
716973AA0	13039	Pfizer		05/19/2023	10,000,000.00	9,979,200.00	9,994,300.00	4.650	4.680	473	05/19/2025
717081EX7	12151	Pfizer		05/28/2020	5,000,000.00	4,749,200.00	4,968,800.00	0.800	0.928	482	05/28/2025
46647PCH7	12455	J.P. Morgan		06/01/2021	5,000,000.00	4,916,900.00	5,000,000.00	0.824	0.824	486	06/01/2025
023135BQ8	12162	Amazon		06/10/2020	5,000,000.00	4,760,100.00	4,995,350.00	0.800	0.819	488	06/03/2025
023135BQ8	12163	Amazon		06/10/2020	5,000,000.00	4,760,100.00	4,993,750.00	0.800	0.826	488	06/03/2025
023135BQ8	12166	Amazon		06/11/2020	10,000,000.00	9,520,200.00	9,990,700.00	0.800	0.819	488	06/03/2025
24422EWW5	13052	John Deere		06/08/2023	5,000,000.00	5,017,350.00	4,997,200.00	4.950	4.980	491	06/06/2025
06368D3S1	12746	Bank of Montreal		06/07/2022	6,000,000.00	5,894,100.00	5,998,620.00	3.700	3.708	492	06/07/2025
89236TKC8	12758	Toyota Motor Credit Corp		06/30/2022	10,000,000.00	9,893,300.00	9,990,500.00	3.950	3.984	515	06/30/2025
194162AM5	12777	Colgate Palmolive		08/09/2022	3,000,000.00	2,941,200.00	2,997,240.00	3.100	3.114	561	08/15/2025
037833DX5	12200	Apple Inc.		08/20/2020	5,000,000.00	4,715,400.00	4,988,200.00	0.550	0.598	566	08/20/2025
037833DX5	12201	Apple Inc.		08/20/2020	5,000,000.00	4,715,400.00	4,988,200.00	0.550	0.598	566	08/20/2025

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Corporate Notes											
931142EW9	12800	Walmart		09/09/2022	7,000,000.00	6,937,210.00	6,995,100.00	3.900	3.925	586	09/09/2025
06051GJG5	12241	Bank of America Corp.		09/25/2020	8,000,000.00	7,761,600.00	8,000,000.00	0.981	0.981	602	09/25/2025
06051GJG5	12242	Bank of America Corp.		09/25/2020	3,000,000.00	2,910,600.00	3,000,000.00	0.981	0.981	602	09/25/2025
742718FL8	12280	Proctor & Gamble		10/29/2020	5,000,000.00	4,683,550.00	4,991,900.00	0.550	0.583	636	10/29/2025
742718FL8	12633	Proctor & Gamble		01/31/2022	8,752,000.00	8,198,085.92	8,392,292.80	0.550	1.687	636	10/29/2025
713448FV5	13179	Pepsi Inc.		11/10/2023	5,000,000.00	5,063,550.00	4,996,650.00	5.250	5.286	648	11/10/2025
110122DN5	12302	Bristol Myers		11/13/2020	5,000,000.00	4,680,300.00	4,991,900.00	0.750	0.783	651	11/13/2025
023135CN4	12883	Amazon		12/01/2022	15,000,000.00	15,034,500.00	14,999,100.00	4.600	4.602	669	12/01/2025
14913R3B1	12912	Caterpillar Inc.		01/06/2023	7,000,000.00	7,037,030.00	6,998,250.00	4.800	4.809	705	01/06/2026
89114QCP1	12365	Toronto Dominion Bank		01/06/2021	10,000,000.00	9,283,200.00	9,985,300.00	0.750	0.780	705	01/06/2026
742718FY0	12923	Proctor & Gamble		01/26/2023	3,000,000.00	2,988,690.00	2,997,990.00	4.100	4.124	725	01/26/2026
037833EB2	12387	Apple Inc.		02/08/2021	20,000,000.00	18,575,200.00	19,955,000.00	0.746	0.792	738	02/08/2026
458140CD0	13156	Intel Corp		10/16/2023	22,717,000.00	22,860,798.61	22,629,255.59	4.875	5.467	740	02/10/2026
713448FQ6	12942	Pepsi Inc.		02/15/2023	3,000,000.00	3,004,680.00	2,998,260.00	4.550	4.571	743	02/13/2026
194162AQ6	12951	Colgate Palmolive		03/01/2023	5,000,000.00	5,051,700.00	4,994,200.00	4.800	4.842	760	03/02/2026
69371RS49	12981	PACCAR Financial Corp.		03/30/2023	17,000,000.00	16,977,390.00	16,988,610.00	4.450	4.474	788	03/30/2026
037833ES5	13029	Apple Inc.		05/10/2023	10,000,000.00	10,000,300.00	10,000,000.00	4.421	4.421	827	05/08/2026
023135BX3	12443	Amazon		05/12/2021	10,000,000.00	9,262,000.00	9,956,800.00	1.000	1.089	831	05/12/2026
023135BX3	13214	Amazon		12/13/2023	17,622,000.00	16,321,496.40	16,098,069.02	1.000	4.879	831	05/12/2026
808513BR5	12445	Charles Schwab		05/13/2021	4,000,000.00	3,680,920.00	3,990,720.00	1.150	1.198	832	05/13/2026
14913UAA8	13033	Caterpillar Inc.		05/15/2023	20,000,000.00	19,939,000.00	19,990,600.00	4.350	4.367	834	05/15/2026
716973AB8	13040	Pfizer		05/19/2023	7,000,000.00	6,968,150.00	6,991,810.00	4.450	4.492	838	05/19/2026
06048WM31	12453	Bank of America Corp.		05/28/2021	10,000,000.00	9,082,200.00	10,000,000.00	1.250	1.250	847	05/28/2026
48128G3N8	12454	J.P. Morgan		05/28/2021	5,000,000.00	4,540,350.00	5,000,000.00	1.200	1.200	847	05/28/2026
24422EWX3	13051	John Deere		06/08/2023	5,000,000.00	5,033,850.00	4,997,100.00	4.750	4.771	858	06/08/2026
48128G3V0	12459	J.P. Morgan		06/11/2021	10,000,000.00	9,032,900.00	10,000,000.00	1.150	1.150	861	06/11/2026
06048WM64	12482	Bank of America Corp.		07/07/2021	10,000,000.00	8,969,500.00	9,975,000.00	1.200	1.252	875	06/25/2026
69371RS56	13108	PACCAR Financial Corp.		08/10/2023	3,000,000.00	3,041,880.00	2,998,500.00	5.050	5.068	921	08/10/2026
48128G4R8	12486	J.P. Morgan		08/17/2021	10,000,000.00	8,889,000.00	9,990,000.00	1.150	1.171	928	08/17/2026
06048WN63	12530	Bank of America Corp.		10/08/2021	4,898,000.00	4,354,811.80	4,844,122.00	1.150	1.382	952	09/10/2026
06368FAC3	12509	Bank of Montreal		09/15/2021	6,000,000.00	5,485,260.00	5,989,860.00	1.250	1.285	957	09/15/2026
882508BK9	12507	Texas Instrument		09/15/2021	3,000,000.00	2,765,670.00	3,000,000.00	1.125	1.125	957	09/15/2026
931142ER0	12512	Walmart		09/17/2021	3,000,000.00	2,766,000.00	2,994,330.00	1.050	1.089	959	09/17/2026
713448FW3	13178	Pepsi Inc.		11/10/2023	9,000,000.00	9,167,940.00	8,997,570.00	5.125	5.135	1,013	11/10/2026
14913R2U0	12620	Caterpillar Inc.		01/10/2022	5,000,000.00	4,650,850.00	4,997,600.00	1.700	1.710	1,072	01/08/2027
24422EWA3	12623	John Deere		01/10/2022	5,000,000.00	4,634,050.00	4,997,150.00	1.700	1.712	1,075	01/11/2027

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Corporate Notes											
742718FV6	12637	Proctor & Gamble		02/01/2022	20,000,000.00	18,711,400.00	19,971,600.00	1.900	1.930	1,096	02/01/2027
594918BY9	12932	Mircosoft Inc.		02/06/2023	5,000,000.00	4,878,950.00	4,867,300.00	3.300	4.025	1,101	02/06/2027
594918BY9	12933	Mircosoft Inc.		02/06/2023	5,000,000.00	4,878,950.00	4,863,500.00	3.300	4.046	1,101	02/06/2027
037833CJ7	13211	Apple Inc.		12/12/2023	11,409,000.00	11,113,392.81	11,115,398.89	3.350	4.627	1,104	02/09/2027
808513BY0	12655	Charles Schwab		03/03/2022	1,000,000.00	933,710.00	998,920.00	2.450	2.473	1,126	03/03/2027
023135CF1	12686	Amazon		04/13/2022	7,000,000.00	6,796,650.00	6,985,580.00	3.300	3.345	1,167	04/13/2027
023135BC9	13213	Amazon		12/13/2023	16,158,000.00	15,526,383.78	15,456,621.62	3.150	4.734	1,298	08/22/2027
037833DB3	12935	Apple Inc.		02/07/2023	21,646,000.00	20,681,021.32	20,561,557.05	2.900	4.106	1,319	09/12/2027
59217GCK3	13140	MetLife		09/27/2023	10,000,000.00	9,407,300.00	9,070,866.67	3.000	5.660	1,326	09/19/2027
89236TKJ3	13043	Toyota Motor Credit Corp		05/25/2023	11,180,000.00	11,233,887.60	11,142,435.20	4.550	4.635	1,327	09/20/2027
637639AH8	13139	National Securities Clearing		09/27/2023	5,085,000.00	5,182,123.50	5,008,979.25	5.100	5.506	1,389	11/21/2027
742718FZ7	12924	Proctor & Gamble		01/26/2023	4,000,000.00	3,986,480.00	3,995,880.00	3.950	3.973	1,455	01/26/2028
037833EC0	13185	Apple Inc.		11/15/2023	10,000,000.00	8,896,100.00	8,599,203.53	1.200	5.000	1,468	02/08/2028
194162AR4	12950	Colgate Palmolive		03/01/2023	5,000,000.00	5,113,350.00	4,994,900.00	4.600	4.623	1,490	03/01/2028
24422EWW7	13124	John Deere		09/13/2023	10,000,000.00	10,179,400.00	9,964,011.11	4.900	5.025	1,492	03/03/2028
57636QAW4	12960	Mastercard Inc.		03/09/2023	10,000,000.00	10,280,100.00	9,990,300.00	4.875	4.897	1,498	03/09/2028
037833ET3	13030	Apple Inc.		05/10/2023	15,000,000.00	14,946,300.00	14,971,050.00	4.000	4.043	1,560	05/10/2028
716973AC6	13129	Pfizer		09/21/2023	14,086,000.00	14,056,560.26	13,689,760.82	4.450	5.135	1,569	05/19/2028
24422EXB0	13125	John Deere		09/14/2023	17,000,000.00	17,374,340.00	16,900,890.00	4.950	5.086	1,625	07/14/2028
48130CDU6	13188	J.P. Morgan		11/17/2023	20,000,000.00	20,183,600.00	20,000,000.00	6.050	6.050	1,751	11/17/2028
48133WY44	13205	J.P. Morgan		12/11/2023	25,000,000.00	24,996,500.00	25,000,000.00	5.300	5.300	1,775	12/11/2028
89236TLN3	13240	Toyota Motor Credit Corp		01/22/2024	10,000,000.00	10,001,400.00	10,000,000.00	5.000	5.000	1,817	01/22/2029
48130CGA7	13247	J.P. Morgan		01/26/2024	25,000,000.00	25,060,750.00	25,000,000.00	5.100	5.102	1,821	01/26/2029
742718GF0	13249	Proctor & Gamble		01/29/2024	25,000,000.00	25,150,000.00	24,989,000.00	4.350	4.360	1,824	01/29/2029
69371RS80	13253	PACCAR Financial Corp.		01/31/2024	10,000,000.00	10,072,800.00	9,983,700.00	4.600	4.660	1,826	01/31/2029
Subtotal and Average			925,543,602.23		981,117,000.00	956,828,914.64	970,700,996.60		3.374	847	

Washington Supranational Obligation

45906M3C3	12669	International Bank Recon & D		03/29/2022	7,500,000.00	7,461,900.00	7,494,150.00	2.250	2.290	56	03/28/2024
45818WCS3	11932	InterAmerican Development Bank		12/03/2019	10,000,000.00	9,731,300.00	9,991,000.00	1.700	1.719	288	11/15/2024
45818WCS3	11950	InterAmerican Development Bank		12/16/2019	25,000,000.00	24,328,250.00	24,891,000.00	1.700	1.793	288	11/15/2024
45950VNP7	11974	IFCDN		01/17/2020	25,000,000.00	24,122,000.00	24,953,750.00	1.680	1.719	344	01/10/2025
459058JE4	12358	International Bank Recon & D		12/23/2020	10,000,000.00	9,408,000.00	9,984,000.00	0.375	0.410	543	07/28/2025
459058JL8	12277	International Bank Recon & D		10/28/2020	15,000,000.00	14,023,650.00	14,983,050.00	0.500	0.523	635	10/28/2025
459058JS3	12390	International Bank Recon & D		02/10/2021	15,000,000.00	13,954,950.00	15,000,000.00	0.650	0.650	740	02/10/2026

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Washington Supranational Obligation											
45905U5Y6	12400	International Bank Recon & D		02/18/2021	9,500,000.00	8,821,700.00	9,492,875.00	0.600	0.615	748	02/18/2026
45905U5Y6	12401	International Bank Recon & D		02/18/2021	10,000,000.00	9,286,000.00	10,000,000.00	0.600	0.600	748	02/18/2026
45906M2L4	12414	International Bank Recon & D		03/12/2021	15,000,000.00	13,911,600.00	14,857,500.00	0.650	0.846	754	02/24/2026
45818WDA1	12412	InterAmerican Development Bank		03/11/2021	18,000,000.00	16,669,080.00	17,952,714.00	0.800	0.854	762	03/04/2026
45950VPX8	12446	IFCDN		05/14/2021	10,000,000.00	9,165,400.00	10,000,000.00	0.860	0.860	833	05/14/2026
45906M4C2	13057	International Bank Recon & D		06/15/2023	10,000,000.00	10,004,200.00	10,000,000.00	5.750	5.750	865	06/15/2026
45905U5Z3	13196	International Bank Recon & D		11/24/2023	5,000,000.00	4,731,200.00	4,657,725.00	2.250	4.827	1,005	11/02/2026
4581X0EM6	13208	InterAmerican Development Bank		12/12/2023	25,000,000.00	25,190,750.00	24,978,750.00	4.375	4.406	1,096	02/01/2027
45906M3K5	12815	International Bank Recon & D		09/30/2022	15,000,000.00	14,809,050.00	15,000,000.00	4.500	4.500	1,337	09/30/2027
459058JN4	13183	International Bank Recon & D		11/14/2023	20,000,000.00	17,691,000.00	17,120,833.33	0.750	4.823	1,392	11/24/2027
45950VSP2	13207	IFCDN		12/12/2023	50,000,000.00	50,646,000.00	50,000,000.00	5.100	5.100	1,593	06/12/2028
45818WEP7	13060	InterAmerican Development Bank		06/15/2023	9,500,000.00	9,498,100.00	9,419,250.00	4.300	4.492	1,596	06/15/2028
45906M4E8	13065	International Bank Recon & D		06/26/2023	10,000,000.00	10,060,100.00	10,000,000.00	4.500	4.500	1,607	06/26/2028
45906M4E8	13096	International Bank Recon & D		07/28/2023	25,000,000.00	25,150,250.00	24,723,803.75	4.500	4.754	1,607	06/26/2028
45906M4E8	13109	International Bank Recon & D		08/17/2023	25,000,000.00	25,150,250.00	24,655,781.75	4.500	4.820	1,607	06/26/2028
45906M4N83	13228	International Bank Recon & D		12/21/2023	50,000,000.00	49,928,300.00	50,000,000.00	4.430	4.430	1,617	07/06/2028
459058KT9	13172	International Bank Recon & D		11/08/2023	30,000,000.00	29,378,100.00	28,516,800.00	3.500	4.688	1,623	07/12/2028
459058KT9	13210	International Bank Recon & D		12/12/2023	50,000,000.00	48,963,500.00	48,149,137.00	3.500	4.400	1,623	07/12/2028
45950KDD9	13081	IFCDN		07/13/2023	20,000,000.00	20,393,200.00	19,977,800.00	4.500	4.525	1,624	07/13/2028
45818WER3	13104	InterAmerican Development Bank		08/04/2023	50,000,000.00	50,061,500.00	49,224,000.00	4.050	4.400	1,638	07/27/2028
459058KW2	13133	International Bank Recon & D		09/26/2023	20,000,000.00	20,498,200.00	19,995,000.00	4.625	4.632	1,643	08/01/2028
459058JZ7	13184	International Bank Recon & D		11/14/2023	25,000,000.00	21,969,250.00	21,117,406.25	1.125	4.811	1,686	09/13/2028
45818WEW2	13242	InterAmerican Development Bank		01/22/2024	22,765,000.00	22,816,221.25	22,675,065.00	4.010	4.126	1,806	01/11/2029
45906M4P3	13235	International Bank Recon & D		01/19/2024	15,000,000.00	14,999,850.00	15,006,718.75	4.875	4.886	1,807	01/12/2029
45906M4R9	13246	International Bank Recon & D		01/26/2024	25,000,000.00	25,003,250.00	25,000,000.00	4.650	4.650	1,821	01/26/2029
45818WEZ5	13248	InterAmerican Development Bank		01/29/2024	15,000,000.00	15,078,000.00	14,985,906.30	4.125	4.146	1,824	01/29/2029
Subtotal and Average			617,585,058.75		687,265,000.00	672,904,101.25	674,804,016.13		3.741	1,327	
Commercial Paper Disc. -Amortizing											
89233GGA8	13161	Toyota Motor Credit Corp		10/23/2023	50,000,000.00	48,826,500.00	47,973,625.00	5.590	5.968	160	07/10/2024
89233GGR1	13171	Toyota Motor Credit Corp		11/06/2023	50,000,000.00	48,716,500.00	47,984,055.56	5.540	5.901	175	07/25/2024
Subtotal and Average			105,305,422.50		100,000,000.00	97,543,000.00	95,957,680.56		5.934	168	
Agency Bullets (Aaa/AA+)											
3135G0V34	11657	Federal National Mtg Assn		02/08/2019	20,000,000.00	19,993,600.00	19,925,600.00	2.500	2.580	4	02/05/2024

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Agency Bullets (Aaa/AA+)											
3135G0V34	11658	Federal National Mtg Assn		02/08/2019	20,000,000.00	19,993,600.00	19,925,600.00	2.500	2.580	4	02/05/2024
3133EPAF2	12937	Federal Farm Credit Bank		02/08/2023	20,000,000.00	19,997,800.00	19,990,000.00	4.750	4.802	7	02/08/2024
31422BFL9	11755	Federal Home Loan Mtg Corp		05/10/2019	25,000,000.00	24,943,000.00	25,000,000.00	2.400	2.400	29	03/01/2024
31422BFK1	11756	Farmer Mac		05/10/2019	25,000,000.00	24,819,750.00	25,000,000.00	2.400	2.400	90	05/01/2024
3133EKQU3	11778	Federal Farm Credit Bank		06/21/2019	30,000,000.00	29,628,000.00	29,984,700.00	1.950	1.961	133	06/13/2024
3130ATPY7	12822	Federal Home Loan Bank		10/19/2022	9,500,000.00	9,470,645.00	9,477,580.00	4.500	4.644	134	06/14/2024
31422XXA5	12690	Farmer Mac		04/08/2022	20,000,000.00	19,783,800.00	20,000,000.00	2.570	2.571	148	06/28/2024
3133ENZS2	12755	Federal Farm Credit Bank		06/28/2022	10,000,000.00	9,905,700.00	9,994,805.00	3.100	3.127	148	06/28/2024
3130ASDS5	12745	Federal Home Loan Bank		06/10/2022	20,000,000.00	19,803,800.00	19,953,600.00	2.750	2.867	148	06/28/2024
3133EKTU8	11784	Federal Farm Credit Bank		07/02/2019	12,000,000.00	11,835,480.00	11,998,320.00	1.900	1.903	151	07/01/2024
3135G0V75	11788	Federal National Mtg Assn		07/08/2019	20,000,000.00	19,711,600.00	19,924,200.00	1.750	1.830	152	07/02/2024
3130ASME6	12768	Federal Home Loan Bank		07/08/2022	15,000,000.00	14,856,000.00	14,970,900.00	3.000	3.101	158	07/08/2024
3130ASME6	12769	Federal Home Loan Bank		07/08/2022	10,000,000.00	9,904,000.00	9,980,600.00	3.000	3.101	158	07/08/2024
3130ASME6	12770	Federal Home Loan Bank		07/08/2022	5,000,000.00	4,952,000.00	4,990,300.00	3.000	3.101	158	07/08/2024
3130AGWK7	11815	Federal Home Loan Bank		08/16/2019	12,000,000.00	11,777,280.00	11,971,800.00	1.500	2.136	196	08/15/2024
3130AGWK7	11816	Federal Home Loan Bank		08/16/2019	20,000,000.00	19,628,800.00	19,953,000.00	1.500	1.549	196	08/15/2024
3130AGWK7	11817	Federal Home Loan Bank		08/16/2019	20,000,000.00	19,628,800.00	19,953,000.00	1.500	1.549	196	08/15/2024
3133EKA63	11814	Federal Farm Credit Bank		08/16/2019	10,000,000.00	9,816,400.00	9,982,800.00	1.600	1.636	197	08/16/2024
3133EPBF1	12947	Federal Farm Credit Bank		02/21/2023	15,500,000.00	15,484,035.00	15,479,230.00	4.875	4.969	202	08/21/2024
3130ATVD6	12949	Federal Home Loan Bank		02/28/2023	5,000,000.00	4,995,300.00	4,982,000.00	4.875	5.120	225	09/13/2024
3130AY6M3	13220	Federal Home Loan Bank		12/18/2023	25,000,000.00	25,022,500.00	24,989,000.00	5.000	5.071	230	09/18/2024
31422BQK9	11955	Farmer Mac		12/20/2019	25,000,000.00	24,494,500.00	24,988,750.00	1.690	1.700	232	09/20/2024
3130ATT31	12829	Federal Home Loan Bank		10/28/2022	15,000,000.00	14,948,550.00	14,983,650.00	4.500	4.561	245	10/03/2024
3135G0W66	11872	Federal National Mtg Assn		10/18/2019	20,000,000.00	19,535,800.00	19,965,800.00	1.625	1.661	257	10/15/2024
3135G0W66	11875	Federal National Mtg Assn		10/18/2019	25,000,000.00	24,419,750.00	24,957,250.00	1.625	1.661	257	10/15/2024
3135G0W66	11876	Federal National Mtg Assn		10/18/2019	25,000,000.00	24,419,750.00	24,957,250.00	1.625	1.661	257	10/15/2024
3135G0W66	11918	Federal National Mtg Assn		11/22/2019	25,000,000.00	24,419,750.00	24,939,515.00	1.625	1.677	257	10/15/2024
3130AQF40	12599	Federal Home Loan Bank		12/22/2021	25,000,000.00	24,174,500.00	24,978,021.23	1.000	1.030	323	12/20/2024
3133ENKS8	12627	Federal Farm Credit Bank		01/11/2022	7,500,000.00	7,250,775.00	7,483,125.00	1.125	1.202	340	01/06/2025
3135G0X24	11969	Federal National Mtg Assn		01/10/2020	20,000,000.00	19,427,000.00	19,936,200.00	1.625	1.692	341	01/07/2025
3135G0X24	11970	Federal National Mtg Assn		01/10/2020	20,000,000.00	19,427,000.00	19,936,200.00	1.625	1.692	341	01/07/2025
3133ENZ37	12845	Federal Farm Credit Bank		11/10/2022	18,500,000.00	18,497,780.00	18,497,040.00	4.875	4.886	344	01/10/2025
3137EAEP0	12014	Federal Home Loan Mtg Corp		02/14/2020	15,000,000.00	14,524,800.00	14,988,450.00	1.500	1.516	377	02/12/2025
3137EAEP0	12015	Federal Home Loan Mtg Corp		02/14/2020	10,000,000.00	9,683,200.00	9,992,300.00	1.500	1.516	377	02/12/2025
31422XE40	12785	Farmer Mac		08/19/2022	15,000,000.00	14,846,250.00	15,000,000.00	4.000	4.000	389	02/24/2025
3130AV7L0	12953	Federal Home Loan Bank		03/03/2023	19,000,000.00	19,059,470.00	18,974,920.00	5.000	5.071	393	02/28/2025

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Agency Bullets (Aaa/AA+)											
3130AV7L0	12954	Federal Home Loan Bank		03/03/2023	25,000,000.00	25,078,250.00	24,967,000.00	5.000	5.071	393	02/28/2025
3133ELZM9	12140	Federal Farm Credit Bank		05/15/2020	25,000,000.00	23,785,250.00	24,953,225.00	0.500	0.538	468	05/14/2025
3130AWER7	13054	Federal Home Loan Bank		06/12/2023	9,000,000.00	9,024,930.00	8,992,530.00	4.625	4.670	491	06/06/2025
3130AWER7	13055	Federal Home Loan Bank		06/12/2023	17,000,000.00	17,047,090.00	16,985,890.00	4.625	4.670	491	06/06/2025
3135G04Z3	12171	Federal National Mtg Assn		06/19/2020	20,000,000.00	18,950,400.00	19,958,600.00	0.500	0.542	502	06/17/2025
3135G04Z3	12172	Federal National Mtg Assn		06/19/2020	15,000,000.00	14,212,800.00	14,968,950.00	0.500	0.542	502	06/17/2025
31422X4S8	13075	Farmer Mac		07/03/2023	15,000,000.00	15,116,250.00	15,000,000.00	5.000	5.000	515	06/30/2025
3137EAEU9	12195	Federal Home Loan Mtg Corp		07/23/2020	10,000,000.00	9,442,700.00	9,950,200.00	0.375	0.727	536	07/21/2025
3133EPGS8	13009	Federal Farm Credit Bank		04/24/2023	15,000,000.00	14,962,800.00	14,998,650.00	4.250	4.257	539	07/24/2025
3133EPRS6	13093	Federal Farm Credit Bank		07/28/2023	20,000,000.00	20,128,800.00	19,952,975.40	4.875	5.000	543	07/28/2025
3133EPAK2	13037	Federal Farm Credit Bank		05/18/2023	15,000,000.00	14,910,000.00	14,992,695.00	4.000	4.025	564	08/18/2025
3130AK5E2	12220	Federal Home Loan Bank		09/11/2020	2,000,000.00	1,879,240.00	1,994,000.00	0.375	0.436	581	09/04/2025
3137EAEX3	12405	Federal Home Loan Mtg Corp		02/26/2021	15,000,000.00	14,053,200.00	14,747,400.00	0.375	0.750	600	09/23/2025
3137EAEX3	13004	Federal Home Loan Mtg Corp		04/21/2023	25,000,000.00	23,422,000.00	22,833,314.75	0.375	4.174	600	09/23/2025
3133EPYK5	13150	Federal Farm Credit Bank		10/10/2023	10,000,000.00	10,116,100.00	10,000,000.00	5.125	5.125	617	10/10/2025
3133EPYK5	13151	Federal Farm Credit Bank		10/10/2023	20,000,000.00	20,232,200.00	20,000,000.00	5.125	5.125	617	10/10/2025
3134GW5P7	13036	Federal Home Loan Mtg Corp		05/17/2023	34,018,000.00	31,753,761.92	31,171,163.53	0.600	4.240	634	10/27/2025
3135G06G3	12299	Federal National Mtg Assn		11/12/2020	18,000,000.00	16,833,600.00	17,935,560.00	0.500	0.573	645	11/07/2025
3133EPJX4	13035	Federal Farm Credit Bank		05/17/2023	10,000,000.00	9,885,900.00	9,938,639.90	3.625	1.215	747	02/17/2026
3133EPLC7	13045	Federal Farm Credit Bank		05/26/2023	10,000,000.00	9,991,900.00	9,990,800.00	4.125	4.163	756	02/26/2026
31422X3F7	13047	Farmer Mac		06/01/2023	15,000,000.00	15,010,650.00	14,913,900.00	4.125	4.331	851	06/01/2026
3133EPNG6	13063	Federal Farm Credit Bank		06/23/2023	25,000,000.00	25,125,500.00	24,986,750.00	4.375	4.394	873	06/23/2026
3133EPPE9	13077	Federal Farm Credit Bank		07/06/2023	15,000,000.00	15,072,150.00	14,978,310.90	4.375	4.427	886	07/06/2026
3133EPQC2	13087	Federal Farm Credit Bank		07/26/2023	16,985,000.00	17,161,813.85	16,949,798.08	4.625	4.700	897	07/17/2026
31424WAE2	13144	Farmer Mac		09/29/2023	15,000,000.00	15,309,600.00	14,979,900.00	5.020	5.073	914	08/03/2026
3130AWTQ3	13142	Federal Home Loan Bank		09/28/2023	16,600,000.00	16,795,382.00	16,542,688.50	4.625	5.003	953	09/11/2026
3130AXU63	13189	Federal Home Loan Bank		11/17/2023	20,000,000.00	20,287,600.00	19,964,600.00	4.625	4.689	1,020	11/17/2026
3130AXU63	13190	Federal Home Loan Bank		11/17/2023	30,000,000.00	30,431,400.00	29,907,883.47	4.625	4.736	1,020	11/17/2026
3130AQF65	12600	Federal Home Loan Bank		12/22/2021	25,000,000.00	23,129,000.00	24,925,261.74	1.250	1.311	1,054	12/21/2026
3130AYPN0	13250	Federal Home Loan Bank		01/29/2024	25,000,000.00	25,047,500.00	24,943,750.00	4.125	4.207	1,079	01/15/2027
3130AYPN0	13251	Federal Home Loan Bank		01/29/2024	50,000,000.00	50,095,000.00	49,887,500.00	4.125	4.207	1,079	01/15/2027
3133EPX91	13244	Federal Farm Credit Bank		01/25/2024	25,000,000.00	25,048,500.00	24,970,350.00	4.125	4.167	1,089	01/25/2027
3133EPMV4	13058	Federal Farm Credit Bank		06/15/2023	10,000,000.00	10,029,600.00	9,992,100.00	4.125	4.147	1,230	06/15/2027
31422X4P4	13074	Farmer Mac		07/03/2023	10,000,000.00	10,108,100.00	10,000,000.00	4.380	4.380	1,247	07/02/2027
3133EPCX1	12961	Federal Farm Credit Bank		03/10/2023	10,000,000.00	10,161,500.00	9,991,900.00	4.375	4.393	1,499	03/10/2028
31422X3G5	13044	Farmer Mac		05/26/2023	15,000,000.00	14,948,250.00	15,000,000.00	5.000	5.000	1,576	05/26/2028

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Agency Bullets (Aaa/AA+)											
3133EPLD5	13046	Federal Farm Credit Bank		05/30/2023	10,000,000.00	9,957,000.00	9,982,500.00	3.875	3.914	1,580	05/30/2028
3133EPME2	13050	Federal Farm Credit Bank		06/08/2023	15,000,000.00	14,935,650.00	14,966,850.00	3.875	3.924	1,589	06/08/2028
3130AWC24	13064	Federal Home Loan Bank		06/23/2023	15,000,000.00	15,036,000.00	14,959,800.00	4.000	4.059	1,590	06/09/2028
3130AWC24	13068	Federal Home Loan Bank		06/28/2023	9,025,000.00	9,046,660.00	8,981,409.25	4.000	4.108	1,590	06/09/2028
31424WDZ2	13233	Farmer Mac		12/29/2023	25,000,000.00	25,002,500.00	25,000,000.00	4.350	4.350	1,610	06/29/2028
3130AWN63	13082	Federal Home Loan Bank		07/14/2023	10,000,000.00	10,045,200.00	9,973,400.00	4.000	4.060	1,611	06/30/2028
3130AWN63	13083	Federal Home Loan Bank		07/14/2023	20,000,000.00	20,090,400.00	19,946,800.00	4.000	4.060	1,611	06/30/2028
31422X5V0	13107	Farmer Mac		08/07/2023	15,000,000.00	15,194,850.00	15,000,000.00	4.430	4.430	1,649	08/07/2028
31422X6X5	13121	Farmer Mac		09/08/2023	25,000,000.00	25,265,500.00	25,000,000.00	5.100	5.100	1,681	09/08/2028
31424WDD1	13206	Farmer Mac		12/11/2023	20,000,000.00	20,077,600.00	20,000,000.00	4.650	4.651	1,684	09/11/2028
31424WDN9	13231	Farmer Mac		12/22/2023	50,000,000.00	49,974,400.00	50,000,000.00	4.300	4.301	1,695	09/22/2028
3133EPWK7	13131	Federal Farm Credit Bank		09/22/2023	25,000,000.00	25,681,500.00	24,853,107.52	4.500	4.633	1,695	09/22/2028
31424WAZ5	13159	Farmer Mac		10/20/2023	25,000,000.00	26,106,500.00	25,000,000.00	5.000	5.000	1,723	10/20/2028
31424WDG4	13219	Farmer Mac		12/15/2023	25,000,000.00	25,003,500.00	25,000,000.00	4.800	4.800	1,779	12/15/2028
31424WFA5	13239	Farmer Mac		01/22/2024	25,000,000.00	24,970,250.00	25,000,000.00	4.600	4.600	1,817	01/22/2029
31424WFB3	13245	Farmer Mac		01/26/2024	25,000,000.00	24,960,000.00	25,000,000.00	4.550	4.550	2,002	07/26/2029
Subtotal and Average			1,515,734,072.90		1,646,628,000.00	1,631,016,992.77	1,638,935,659.27		3.436	752	
Federal Agency Disc. -Amortizing											
313384SW0	12938	Federal Home Loan Bk Disc Note		02/10/2023	50,000,000.00	49,935,000.00	47,583,444.44	4.780	5.099	8	02/09/2024
313384SW0	12939	Federal Home Loan Bk Disc Note		02/10/2023	50,000,000.00	49,935,000.00	47,583,444.44	4.780	5.099	8	02/09/2024
313384TB5	13169	Federal Home Loan Bk Disc Note		11/01/2023	50,000,000.00	49,899,000.00	49,221,979.17	5.335	5.571	13	02/14/2024
313384TH2	13072	Federal Home Loan Bk Disc Note		06/30/2023	50,000,000.00	49,855,500.00	48,286,458.33	5.250	5.554	19	02/20/2024
313384UF4	13167	Federal Home Loan Bk Disc Note		10/31/2023	50,000,000.00	49,695,000.00	49,012,680.56	5.305	5.563	41	03/13/2024
313384XT1	13176	Federal Home Loan Bk Disc Note		11/08/2023	50,000,000.00	49,134,000.00	48,474,583.33	5.230	5.526	125	06/05/2024
313384ZV4	13162	Federal Home Loan Bk Disc Note		10/26/2023	100,000,000.00	97,578,000.00	96,033,916.67	5.230	5.548	175	07/25/2024
Subtotal and Average			560,805,009.63		400,000,000.00	396,031,500.00	386,196,506.94		5.440	70	
Treasury Notes and Bonds											
91282CBM2	12408	U.S. Treasury		02/26/2021	50,000,000.00	49,902,000.00	49,699,218.75	0.125	0.329	14	02/15/2024
912828Y87	11919	U.S. Treasury		11/22/2019	50,000,000.00	49,178,000.00	50,298,828.15	1.750	1.617	181	07/31/2024
912828Y87	11936	U.S. Treasury		12/10/2019	50,000,000.00	49,178,000.00	50,134,765.65	1.750	1.689	181	07/31/2024
91282CCT6	12596	U.S. Treasury		12/21/2021	50,000,000.00	48,767,500.00	49,373,046.90	0.375	0.854	196	08/15/2024
91282CCT6	12606	U.S. Treasury		12/23/2021	50,000,000.00	48,767,500.00	49,349,609.40	0.375	0.873	196	08/15/2024
91282CDB4	12537	U.S. Treasury		10/27/2021	50,000,000.00	48,513,500.00	49,742,187.50	0.625	0.801	257	10/15/2024

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
Treasury Notes and Bonds											
91282CDB4	12597	U.S. Treasury		12/21/2021	50,000,000.00	48,513,500.00	49,626,953.15	0.625	0.894	257	10/15/2024
91282CAT8	12522	U.S. Treasury		09/30/2021	50,000,000.00	46,617,000.00	48,865,234.39	0.250	0.816	638	10/31/2025
91282CBQ3	12409	U.S. Treasury		03/01/2021	25,000,000.00	23,175,750.00	24,630,859.38	0.500	0.802	758	02/28/2026
91282CCZ2	12520	U.S. Treasury		09/30/2021	50,000,000.00	46,064,500.00	49,666,015.64	0.875	1.012	972	09/30/2026
Subtotal and Average			519,463,835.85		475,000,000.00	458,677,250.00	471,386,718.91		0.980	343	
Treasury Discounts -Amortizing											
Subtotal and Average			40,883,143.37								
Agency Callables (Aaa/AA+)											
3130AUW42	12945	Federal Home Loan Bank		02/16/2023	10,000,000.00	9,998,800.00	10,000,000.00	5.160	5.160	15	02/16/2024
3130AUNX8	12920	Federal Home Loan Bank		01/25/2023	15,000,000.00	14,997,750.00	15,000,000.00	5.000	5.003	20	02/21/2024
3130AUNQ3	12922	Federal Home Loan Bank		01/26/2023	20,000,000.00	19,997,200.00	20,000,000.00	5.000	5.003	20	02/21/2024
3130ARYU9	12740	Federal Home Loan Bank		05/23/2022	10,000,000.00	9,987,000.00	10,000,000.00	3.000	3.002	22	02/23/2024
3130AS3H0	12741	Federal Home Loan Bank		05/26/2022	25,000,000.00	24,953,500.00	25,000,000.00	2.625	2.626	25	02/26/2024
3130AUV35	13078	Federal Home Loan Bank		07/06/2023	10,000,000.00	9,997,900.00	9,973,800.00	5.165	5.566	36	03/08/2024
3130ALJ70	12413	Federal Home Loan Bank		03/12/2021	10,000,000.00	9,943,700.00	10,000,000.00	0.400	0.400	40	03/12/2024
3130ARBC4	12668	Federal Home Loan Bank		03/28/2022	5,000,000.00	4,972,250.00	5,000,000.00	2.000	2.000	56	03/28/2024
3130AVBR2	12958	Federal Home Loan Bank		03/08/2023	18,749,335.11	18,740,897.91	18,749,335.11	5.510	5.514	60	04/01/2024
3135G07A5	12986	Federal National Mtg Assn		04/14/2023	15,000,000.00	14,983,650.00	15,000,000.00	5.260	5.264	99	05/10/2024
3134GXB5D	12300	Federal Home Loan Mtg Corp		11/12/2020	15,000,000.00	14,780,100.00	15,000,000.00	0.360	0.360	104	05/15/2024
3130AVR46	13002	Federal Home Loan Bank		04/21/2023	20,000,000.00	19,996,600.00	20,000,000.00	5.300	5.304	106	05/17/2024
3130AVT51	13010	Federal Home Loan Bank		04/25/2023	20,000,000.00	19,984,400.00	20,000,000.00	5.300	5.304	111	05/22/2024
3130ATXX0	12864	Federal Home Loan Bank		11/30/2022	25,000,000.00	24,974,000.00	25,000,000.00	5.000	5.001	113	05/24/2024
3130AVV74	13023	Federal Home Loan Bank		05/03/2023	20,000,000.00	20,000,000.00	20,000,000.00	5.280	5.284	117	05/28/2024
3130AV5F5	12957	Federal Home Loan Bank		03/07/2023	10,000,000.00	9,993,500.00	10,000,000.00	5.450	5.457	127	06/07/2024
3130AW6A3	13042	Federal Home Loan Bank		05/22/2023	20,000,000.00	19,987,800.00	20,000,000.00	5.470	5.474	138	06/18/2024
3134GYAA0	12908	Federal Home Loan Mtg Corp		12/20/2022	25,000,000.00	24,972,750.00	25,000,000.00	5.145	5.145	140	06/20/2024
3130AQDR1	12613	Federal Home Loan Bank		12/30/2021	25,000,000.00	24,575,000.00	25,000,000.00	1.000	1.000	148	06/28/2024
3130AMU67	12666	Federal Home Loan Bank		03/21/2022	20,000,000.00	19,608,600.00	19,238,220.00	0.400	2.128	148	06/28/2024
3130ASKJ7	12756	Federal Home Loan Bank		06/28/2022	20,000,000.00	19,843,800.00	20,000,000.00	3.500	3.500	148	06/28/2024
3130AQJ38	12629	Federal Home Loan Bank		01/25/2022	10,000,000.00	9,787,500.00	10,000,000.00	1.050	1.050	175	07/25/2024
3130APRU1	12556	Federal Home Loan Bank		11/16/2021	10,000,000.00	9,779,500.00	10,000,000.00	1.000	1.000	197	08/16/2024
3130APRU1	12557	Federal Home Loan Bank		11/16/2021	25,000,000.00	24,448,750.00	25,000,000.00	1.000	1.000	197	08/16/2024
3130APUP8	12572	Federal Home Loan Bank		11/23/2021	25,000,000.00	24,398,750.00	25,000,000.00	0.750	0.750	204	08/23/2024

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Agency Callables (Aaa/AA+)											
3130ANWG1	12496	Federal Home Loan Bank		08/30/2021	25,000,000.00	24,356,500.00	25,000,000.00	0.500	0.500	207	08/26/2024
3134GY4G4	12859	Federal Home Loan Mtg Corp		11/28/2022	25,000,000.00	24,951,000.00	25,000,000.00	5.020	5.025	207	08/26/2024
3130AQV26	12996	Federal Home Loan Bank		04/20/2023	25,000,000.00	24,500,000.00	23,921,354.25	1.610	4.898	216	09/04/2024
3134GWN44	12219	Federal Home Loan Mtg Corp		09/11/2020	15,000,000.00	14,581,650.00	15,000,000.00	0.450	0.450	223	09/11/2024
3130AU5Q3	12896	Federal Home Loan Bank		12/13/2022	20,000,000.00	19,963,400.00	20,000,000.00	5.200	5.205	225	09/13/2024
3130AQFC2	12609	Federal Home Loan Bank		12/27/2021	25,000,000.00	24,348,750.00	24,993,750.00	1.000	1.009	239	09/27/2024
3130AQGY3	12617	Federal Home Loan Bank		12/30/2021	25,000,000.00	24,347,250.00	25,000,000.00	1.030	1.030	242	09/30/2024
3130AQFW8	12618	Federal Home Loan Bank		12/30/2021	25,000,000.00	24,342,000.00	25,000,000.00	1.000	1.000	242	09/30/2024
3130ARFM8	13034	Federal Home Loan Bank		05/16/2023	5,000,000.00	4,906,200.00	4,843,500.00	2.170	4.547	242	09/30/2024
3134GWWJ2	12247	Federal Home Loan Mtg Corp		09/30/2020	15,000,000.00	14,560,050.00	15,000,000.00	0.400	0.400	242	09/30/2024
3134GWWX0	12248	Federal Home Loan Mtg Corp		09/30/2020	15,000,000.00	14,551,800.00	15,000,000.00	0.400	0.400	242	09/30/2024
3134GWWJ2	12249	Federal Home Loan Mtg Corp		09/30/2020	10,000,000.00	9,706,700.00	10,000,000.00	0.400	0.400	242	09/30/2024
3135GAGL9	12990	Federal National Mtg Assn		04/17/2023	15,000,000.00	14,995,950.00	15,000,000.00	5.000	5.000	259	10/17/2024
3134GX4M3	12828	Federal Home Loan Mtg Corp		10/28/2022	10,000,000.00	9,986,800.00	10,000,000.00	5.080	5.080	267	10/25/2024
3130APJ89	12538	Federal Home Loan Bank		10/28/2021	10,000,000.00	9,690,000.00	10,000,000.00	0.700	0.700	270	10/28/2024
3130APLB9	12539	Federal Home Loan Bank		10/28/2021	10,000,000.00	9,705,100.00	10,000,000.00	0.850	0.850	270	10/28/2024
3130APLB9	12540	Federal Home Loan Bank		10/28/2021	10,000,000.00	9,705,100.00	10,000,000.00	0.850	0.850	270	10/28/2024
3134GXSD7	12715	Federal Home Loan Mtg Corp		05/05/2022	25,000,000.00	24,625,500.00	25,000,000.00	3.020	3.020	278	11/05/2024
3130APRA5	12554	Federal Home Loan Bank		11/15/2021	25,000,000.00	24,255,000.00	25,000,000.00	1.100	1.100	288	11/15/2024
3134GY2K7	12846	Federal Home Loan Mtg Corp		11/15/2022	10,000,000.00	10,002,400.00	10,000,000.00	5.310	5.310	288	11/15/2024
3133ENEJ5	12564	Federal Farm Credit Bank		11/18/2021	25,000,000.00	24,214,250.00	24,971,250.00	0.875	0.914	291	11/18/2024
3130APWM3	12581	Federal Home Loan Bank		11/30/2021	10,000,000.00	9,688,900.00	10,000,000.00	1.050	1.050	298	11/25/2024
3130APWV3	12583	Federal Home Loan Bank		11/30/2021	25,000,000.00	24,222,250.00	25,000,000.00	1.050	1.050	298	11/25/2024
3134GXDZ4	12318	Federal Home Loan Mtg Corp		11/25/2020	15,000,000.00	14,467,200.00	15,000,000.00	0.450	0.450	298	11/25/2024
3135GA3G4	12317	Federal National Mtg Assn		11/25/2020	10,000,000.00	9,629,100.00	10,000,000.00	0.400	0.400	298	11/25/2024
3130AU2C7	12885	Federal Home Loan Bank		12/06/2022	15,000,000.00	14,995,650.00	15,000,000.00	5.300	5.300	309	12/06/2024
3130APXL4	12589	Federal Home Loan Bank		12/10/2021	25,000,000.00	24,226,750.00	24,993,750.00	1.100	1.108	313	12/10/2024
3130AMUP5	12466	Federal Home Loan Bank		06/23/2021	15,000,000.00	14,425,650.00	15,000,000.00	0.500	0.500	326	12/23/2024
3130AQ4D2	12602	Federal Home Loan Bank		12/23/2021	7,650,000.00	7,412,773.50	7,650,000.00	1.250	1.250	327	12/24/2024
3130AQFD0	12616	Federal Home Loan Bank		12/30/2021	25,000,000.00	24,148,250.00	25,000,000.00	1.060	1.060	333	12/30/2024
3134GWUY0	12246	Federal Home Loan Mtg Corp		09/30/2020	15,000,000.00	14,403,000.00	15,000,000.00	0.400	0.400	333	12/30/2024
3134GWXG6	12250	Federal Home Loan Mtg Corp		09/30/2020	10,000,000.00	9,604,600.00	10,000,000.00	0.430	0.430	333	12/30/2024
3134GWUY0	12251	Federal Home Loan Mtg Corp		09/30/2020	10,000,000.00	9,602,000.00	10,000,000.00	0.400	0.400	333	12/30/2024
3130APBR5	12570	Federal Home Loan Bank		11/19/2021	14,950,000.00	14,387,282.00	14,804,237.50	0.650	0.967	341	01/07/2025
3130AQGT4	12631	Federal Home Loan Bank		01/28/2022	15,000,000.00	14,490,900.00	14,857,500.00	1.100	1.429	347	01/13/2025
3130ALVS0	12436	Federal Home Loan Bank		04/27/2021	15,000,000.00	14,368,500.00	15,000,000.00	0.620	0.620	361	01/27/2025

Portfolio POOL
RC
PM (PRF_PM2) 7.3.11

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Agency Callables (Aaa/AA+)											
3134GYF98	12927	Federal Home Loan Mtg Corp		01/30/2023	10,000,000.00	9,964,300.00	10,000,000.00	5.000	5.000	362	01/28/2025
3133ENPG9	12642	Federal Farm Credit Bank		02/15/2022	15,000,000.00	14,544,450.00	14,959,950.00	1.750	1.842	379	02/14/2025
3130APRE7	12563	Federal Home Loan Bank		11/18/2021	25,000,000.00	24,160,750.00	25,000,000.00	1.010	1.010	383	02/18/2025
31422BUS7	12016	Federal Home Loan Mtg Corp		02/18/2020	25,000,000.00	24,215,000.00	25,000,000.00	1.680	1.680	383	02/18/2025
3130AQM2	12647	Federal Home Loan Bank		02/25/2022	10,000,000.00	9,733,600.00	10,000,000.00	1.750	1.750	390	02/25/2025
3130ANWK24	12495	Federal Home Loan Bank		08/30/2021	25,000,000.00	24,050,500.00	25,000,000.00	0.650	0.650	391	02/26/2025
3130AQT78	12652	Federal Home Loan Bank		02/28/2022	15,000,000.00	14,518,500.00	15,000,000.00	1.750	1.750	393	02/28/2025
3134GXT87	12788	Federal Home Loan Mtg Corp		08/30/2022	25,000,000.00	24,740,000.00	25,000,000.00	4.000	4.000	393	02/28/2025
3134GXS88	12790	Federal Home Loan Mtg Corp		08/30/2022	10,000,000.00	9,919,800.00	10,000,000.00	4.000	4.000	393	02/28/2025
3134GXS88	12791	Federal Home Loan Mtg Corp		08/30/2022	10,000,000.00	9,919,800.00	10,000,000.00	4.000	4.000	393	02/28/2025
3130ARC41	12674	Federal Home Loan Bank		03/30/2022	15,000,000.00	14,662,650.00	15,000,000.00	2.320	2.320	418	03/25/2025
3130AQA29	12611	Federal Home Loan Bank		12/28/2021	15,000,000.00	14,478,600.00	15,000,000.00	1.230	1.230	421	03/28/2025
3130ARJW2	12677	Federal Home Loan Bank		04/22/2022	15,000,000.00	14,705,550.00	15,000,000.00	3.000	3.000	446	04/22/2025
3134GYPC0	13005	Federal Home Loan Mtg Corp		04/24/2023	10,000,000.00	9,998,900.00	10,000,000.00	5.375	5.375	448	04/24/2025
3134GX6A7	12827	Federal Home Loan Mtg Corp		10/25/2022	15,000,000.00	15,063,150.00	15,000,000.00	5.000	5.000	449	04/25/2025
3134GXRG1	12930	Federal Home Loan Mtg Corp		01/31/2023	5,000,000.00	4,907,650.00	4,852,500.00	3.050	4.422	466	05/12/2025
3134GVWR5	12144	Federal Home Loan Mtg Corp		05/22/2020	25,000,000.00	23,745,750.00	25,000,000.00	0.625	0.625	476	05/22/2025
3135GAA76	12343	Federal National Mtg Assn		12/09/2020	20,000,000.00	18,994,600.00	20,000,000.00	0.540	0.540	494	06/09/2025
3130ANWJ5	12497	Federal Home Loan Bank		08/30/2021	25,000,000.00	23,798,750.00	25,000,000.00	0.720	0.720	495	06/10/2025
3135GABT7	12355	Federal National Mtg Assn		12/16/2020	20,000,000.00	18,971,000.00	20,000,000.00	0.500	0.500	501	06/16/2025
3135GA7L9	12356	Federal National Mtg Assn		12/16/2020	20,000,000.00	18,971,000.00	20,000,000.00	0.500	0.500	501	06/16/2025
3133ENHW3	12603	Federal Farm Credit Bank		12/23/2021	25,000,000.00	23,889,500.00	25,000,000.00	1.170	1.170	508	06/23/2025
3135GADS7	12911	Federal National Mtg Assn		12/23/2022	20,000,000.00	20,016,200.00	20,000,000.00	5.000	5.000	508	06/23/2025
3130ARAE1	12670	Federal Home Loan Bank		03/25/2022	25,000,000.00	24,224,500.00	25,000,000.00	2.100	2.100	510	06/25/2025
3130AQ7M9	12608	Federal Home Loan Bank		12/27/2021	25,000,000.00	23,937,000.00	25,000,000.00	1.250	1.250	512	06/27/2025
3130APDL6	12521	Federal Home Loan Bank		09/30/2021	15,000,000.00	14,267,400.00	15,000,000.00	0.800	0.800	515	06/30/2025
3130AQDQ3	12614	Federal Home Loan Bank		12/30/2021	15,000,000.00	14,352,450.00	15,000,000.00	1.220	1.220	515	06/30/2025
3130AQ5S8	12615	Federal Home Loan Bank		12/30/2021	25,000,000.00	23,931,000.00	25,000,000.00	1.250	1.250	515	06/30/2025
3136G4XV0	12181	Federal National Mtg Assn		06/30/2020	15,000,000.00	14,253,150.00	15,000,000.00	0.730	0.730	515	06/30/2025
3136G4ZJ5	12184	Federal National Mtg Assn		07/21/2020	10,000,000.00	9,466,200.00	10,000,000.00	0.625	0.625	536	07/21/2025
3136G4A86	12185	Federal National Mtg Assn		07/21/2020	8,000,000.00	7,558,880.00	7,984,000.00	0.500	0.541	536	07/21/2025
3130ARTJ0	13069	Federal Home Loan Bank		06/29/2023	5,000,000.00	4,884,900.00	4,815,500.00	3.000	4.883	540	07/25/2025
31422XXL1	12698	Farmer Mac		04/28/2022	25,000,000.00	24,464,750.00	25,000,000.00	3.050	3.051	543	07/28/2025
3130ARPZ8	12697	Federal Home Loan Bank		04/28/2022	25,000,000.00	24,481,000.00	25,000,000.00	3.150	3.151	543	07/28/2025
3130AUNY6	12928	Federal Home Loan Bank		01/30/2023	10,000,000.00	9,970,000.00	10,000,000.00	5.125	5.125	543	07/28/2025
3134GWND4	12199	Federal Home Loan Mtg Corp		08/12/2020	15,000,000.00	14,133,600.00	15,000,000.00	0.600	0.600	558	08/12/2025

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Agency Callables (Aaa/AA+)											
3134GXL44	12779	Federal Home Loan Mtg Corp		08/12/2022	15,000,000.00	14,812,650.00	15,000,000.00	4.000	4.000	558	08/12/2025
3130ARL33	12682	Federal Home Loan Bank		04/21/2022	20,000,000.00	19,522,800.00	20,000,000.00	3.000	3.001	567	08/21/2025
3135G05X7	12209	Federal National Mtg Assn		08/27/2020	15,000,000.00	14,097,450.00	14,929,800.00	0.375	0.470	571	08/25/2025
3135G05X7	12210	Federal National Mtg Assn		08/27/2020	10,000,000.00	9,398,300.00	9,953,200.00	0.375	0.470	571	08/25/2025
3136G42F9	12211	Federal National Mtg Assn		08/27/2020	10,000,000.00	9,428,200.00	10,000,000.00	0.625	0.625	573	08/27/2025
3130ASZD4	12787	Federal Home Loan Bank		08/30/2022	15,000,000.00	14,875,500.00	14,998,500.00	4.130	4.134	574	08/28/2025
3130ASYZ6	12789	Federal Home Loan Bank		08/30/2022	25,000,000.00	24,770,250.00	25,000,000.00	4.000	4.000	574	08/28/2025
3130ASYR4	12806	Federal Home Loan Bank		09/27/2022	25,000,000.00	24,770,250.00	24,610,000.00	4.000	4.576	574	08/28/2025
3130ASZD4	13181	Federal Home Loan Bank		11/13/2023	25,000,000.00	24,792,500.00	24,701,704.17	4.130	5.343	574	08/28/2025
3134GXR63	12786	Federal Home Loan Mtg Corp		08/29/2022	20,000,000.00	19,827,200.00	20,000,000.00	4.050	4.050	574	08/28/2025
3134GXW34	12792	Federal Home Loan Mtg Corp		08/30/2022	20,000,000.00	19,799,000.00	20,000,000.00	4.250	4.250	574	08/28/2025
3134GXR63	12918	Federal Home Loan Mtg Corp		01/20/2023	10,000,000.00	9,913,600.00	9,871,600.00	4.050	4.577	574	08/28/2025
3134GXR63	12991	Federal Home Loan Mtg Corp		04/17/2023	5,000,000.00	4,956,800.00	4,942,500.00	4.050	4.567	574	08/28/2025
3134GXS47	13097	Federal Home Loan Mtg Corp		07/28/2023	7,000,000.00	6,946,870.00	6,863,500.00	4.200	5.198	574	08/28/2025
3135G06V0	12849	Federal National Mtg Assn		11/16/2022	20,000,000.00	19,914,000.00	19,672,460.00	4.125	4.758	574	08/28/2025
3130AWS92	13193	Federal Home Loan Bank		11/20/2023	21,295,000.00	21,557,550.03	21,557,550.03	4.875	5.016	589	09/12/2025
3134GY7M8	12901	Federal Home Loan Mtg Corp		12/16/2022	25,000,000.00	24,932,250.00	25,000,000.00	5.270	5.273	593	09/16/2025
3134GX3A0	13117	Federal Home Loan Mtg Corp		08/23/2023	11,733,000.00	11,683,017.42	11,586,572.16	4.750	5.383	607	09/30/2025
3134GWZG4	12989	Federal Home Loan Mtg Corp		04/14/2023	13,000,000.00	12,161,370.00	11,889,800.00	0.600	4.212	627	10/20/2025
3134GYPN6	12995	Federal Home Loan Mtg Corp		04/20/2023	25,000,000.00	24,922,750.00	25,000,000.00	5.125	5.125	627	10/20/2025
3136G44U4	12265	Federal National Mtg Assn		10/20/2020	10,000,000.00	9,338,500.00	10,000,000.00	0.500	0.500	627	10/20/2025
3130ARUV1	12706	Federal Home Loan Bank		04/27/2022	25,000,000.00	24,370,250.00	25,000,000.00	3.100	3.100	634	10/27/2025
3134GW5R3	12992	Federal Home Loan Mtg Corp		04/17/2023	11,935,000.00	11,185,004.60	10,894,268.00	0.650	4.329	634	10/27/2025
3134GYQE5	13016	Federal Home Loan Mtg Corp		04/27/2023	25,000,000.00	24,943,500.00	25,000,000.00	5.375	5.375	634	10/27/2025
3134GYG30	12929	Federal Home Loan Mtg Corp		01/31/2023	5,000,000.00	4,979,550.00	5,000,000.00	5.020	5.028	635	10/28/2025
3135G06C2	12278	Federal National Mtg Assn		10/29/2020	15,000,000.00	14,019,000.00	15,000,000.00	0.600	0.600	636	10/29/2025
3133EMYD8	12441	Federal Farm Credit Bank		05/06/2021	15,000,000.00	14,071,950.00	15,000,000.00	0.850	0.850	641	11/03/2025
3133EMYD8	12987	Federal Farm Credit Bank		04/14/2023	6,260,000.00	5,872,693.80	5,758,448.80	0.850	4.192	641	11/03/2025
3134GXBM5	12319	Federal Home Loan Mtg Corp		11/25/2020	15,000,000.00	13,994,400.00	15,000,000.00	0.600	0.600	650	11/12/2025
3135GA2Z3	12304	Federal National Mtg Assn		11/17/2020	10,000,000.00	9,336,800.00	9,995,000.00	0.560	0.570	655	11/17/2025
3130APNH4	12561	Federal Home Loan Bank		11/18/2021	10,000,000.00	9,425,700.00	10,000,000.00	1.200	1.200	656	11/18/2025
3130APQG3	12562	Federal Home Loan Bank		11/18/2021	20,000,000.00	18,851,400.00	20,000,000.00	1.200	1.200	656	11/18/2025
3135GACY5	12856	Federal National Mtg Assn		11/25/2022	10,000,000.00	9,995,800.00	10,000,000.00	5.600	5.600	663	11/25/2025
3135GAD65	12858	Federal National Mtg Assn		11/28/2022	20,000,000.00	19,988,000.00	20,000,000.00	5.200	5.200	664	11/26/2025
3134GY4H2	12863	Federal Home Loan Mtg Corp		11/30/2022	25,000,000.00	24,915,750.00	25,000,000.00	5.150	5.150	666	11/28/2025
3134GXHD9	12359	Federal Home Loan Mtg Corp		12/23/2020	10,000,000.00	9,303,900.00	10,000,000.00	0.700	0.700	691	12/23/2025

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Agency Callables (Aaa/AA+)											
3130AKN85	12367	Federal Home Loan Bank		01/20/2021	20,000,000.00	18,586,000.00	19,974,000.00	0.550	0.576	719	01/20/2026
3130AKMD5	12378	Federal Home Loan Bank		01/29/2021	4,980,000.00	4,620,991.80	4,976,324.76	0.500	0.515	725	01/26/2026
3134GYE24	12921	Federal Home Loan Mtg Corp		01/26/2023	10,000,000.00	9,967,500.00	10,000,000.00	5.125	5.125	725	01/26/2026
3134GYEA6	12925	Federal Home Loan Mtg Corp		01/27/2023	30,000,000.00	29,934,300.00	30,000,000.00	5.300	5.300	726	01/27/2026
3130AKUS3	12377	Federal Home Loan Bank		01/29/2021	15,450,000.00	14,333,119.50	15,442,275.00	0.500	0.510	727	01/28/2026
3130AKVY9	12373	Federal Home Loan Bank		01/29/2021	10,000,000.00	9,280,500.00	10,000,000.00	0.520	0.520	728	01/29/2026
3130AKVN3	12374	Federal Home Loan Bank		01/29/2021	5,000,000.00	4,640,250.00	5,000,000.00	0.520	0.520	728	01/29/2026
3130AKXB7	12391	Federal Home Loan Bank		02/11/2021	10,000,000.00	9,267,500.00	10,000,000.00	0.580	0.580	741	02/11/2026
3130AKXB7	12392	Federal Home Loan Bank		02/11/2021	20,000,000.00	18,535,000.00	20,000,000.00	0.580	0.580	741	02/11/2026
3130AKWA0	12393	Federal Home Loan Bank		02/12/2021	13,000,000.00	12,057,760.00	12,979,200.00	0.520	0.552	742	02/12/2026
3130AKXQ4	12394	Federal Home Loan Bank		02/12/2021	15,000,000.00	13,922,700.00	15,000,000.00	0.600	0.600	742	02/12/2026
3130AKVR4	12395	Federal Home Loan Bank		02/12/2021	20,000,000.00	18,541,600.00	20,000,000.00	0.550	0.550	742	02/12/2026
3130AL3S1	12397	Federal Home Loan Bank		02/17/2021	10,000,000.00	9,283,400.00	10,000,000.00	0.625	0.625	747	02/17/2026
3135G06Y4	12946	Federal National Mtg Assn		02/17/2023	10,000,000.00	10,003,300.00	10,000,000.00	5.200	5.200	747	02/17/2026
3130ALEM2	12403	Federal Home Loan Bank		02/25/2021	15,000,000.00	13,956,300.00	15,000,000.00	0.790	0.790	755	02/25/2026
3130AKZ25	12406	Federal Home Loan Bank		02/26/2021	10,000,000.00	9,276,000.00	10,000,000.00	0.650	0.650	756	02/26/2026
3134GXY65	12804	Federal Home Loan Mtg Corp		09/16/2022	15,000,000.00	14,834,400.00	15,000,000.00	4.250	4.250	774	03/16/2026
3130ALGJ7	12419	Federal Home Loan Bank		03/23/2021	20,000,000.00	18,661,800.00	20,000,000.00	1.000	1.000	781	03/23/2026
3130ALGJ7	12420	Federal Home Loan Bank		03/23/2021	9,250,000.00	8,631,082.50	9,250,000.00	1.000	1.000	781	03/23/2026
3130AQZ25	12607	Federal Home Loan Bank		12/27/2021	25,000,000.00	23,543,000.00	25,000,000.00	1.500	1.500	785	03/27/2026
3130AMAG7	12437	Federal Home Loan Bank		04/29/2021	10,000,000.00	9,307,500.00	10,000,000.00	1.050	1.050	818	04/29/2026
3134GYQA3	13019	Federal Home Loan Mtg Corp		05/01/2023	10,000,000.00	9,986,600.00	10,000,000.00	5.500	5.500	820	05/01/2026
3134GYFT4	12936	Federal Home Loan Mtg Corp		02/07/2023	15,000,000.00	14,934,750.00	15,000,000.00	5.000	5.003	826	05/07/2026
3133EMZS4	12447	Federal Farm Credit Bank		05/18/2021	10,000,000.00	9,256,000.00	10,000,000.00	0.900	0.900	837	05/18/2026
31422XQ62	12855	Farmer Mac		11/22/2022	20,000,000.00	19,951,000.00	20,000,000.00	5.300	5.300	841	05/22/2026
3135GAHM6	13041	Federal National Mtg Assn		05/22/2023	10,000,000.00	9,998,400.00	10,000,000.00	5.000	5.000	841	05/22/2026
3134GYAW2	12910	Federal Home Loan Mtg Corp		12/22/2022	25,000,000.00	24,911,250.00	25,000,000.00	5.150	5.150	872	06/22/2026
3130AMU75	12476	Federal Home Loan Bank		06/30/2021	10,000,000.00	9,248,600.00	10,000,000.00	1.000	1.000	876	06/26/2026
3130AMU75	13021	Federal Home Loan Bank		05/02/2023	5,000,000.00	4,624,300.00	4,538,600.00	1.000	4.155	876	06/26/2026
3135GAJN2	13160	Federal National Mtg Assn		10/20/2023	5,000,000.00	4,986,300.00	4,890,000.00	4.500	5.365	904	07/24/2026
3130AQM83	12632	Federal Home Loan Bank		01/28/2022	4,185,000.00	3,918,164.40	4,164,261.00	1.600	1.716	907	07/27/2026
3130ANED8	12994	Federal Home Loan Bank		04/19/2023	18,850,000.00	17,418,908.00	16,998,741.50	1.000	4.246	907	07/27/2026
3134GYQD7	13014	Federal Home Loan Mtg Corp		04/27/2023	25,000,000.00	24,932,750.00	25,000,000.00	5.400	5.403	907	07/27/2026
3130ANMH0	13227	Federal Home Loan Bank		12/20/2023	15,000,000.00	13,833,300.00	13,805,650.00	1.100	4.446	931	08/20/2026
3130ANSC53	12494	Federal Home Loan Bank		08/30/2021	15,000,000.00	13,800,600.00	15,000,000.00	1.000	1.000	937	08/26/2026
3134H1AE3	13118	Federal Home Loan Mtg Corp		08/28/2023	15,000,000.00	15,000,900.00	15,000,000.00	5.500	5.500	939	08/28/2026

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Agency Callables (Aaa/AA+)											
3130ANU32	12516	Federal Home Loan Bank		09/22/2021	10,000,000.00	9,224,200.00	9,995,000.00	1.000	1.010	964	09/22/2026
3130ANYN4	13191	Federal Home Loan Bank		11/20/2023	10,000,000.00	9,170,300.00	9,008,888.89	1.000	4.801	972	09/30/2026
3130AP4Z5	13218	Federal Home Loan Bank		12/14/2023	23,780,000.00	21,855,009.00	21,609,599.40	0.900	4.482	972	09/30/2026
31424WAL6	13158	Farmer Mac		10/18/2023	19,300,000.00	19,377,200.00	19,258,848.11	5.720	5.810	988	10/16/2026
3134H1FZ1	13154	Federal Home Loan Mtg Corp		10/16/2023	20,000,000.00	20,048,800.00	20,000,000.00	5.620	5.620	988	10/16/2026
3134GYPX4	13013	Federal Home Loan Mtg Corp		04/27/2023	25,000,000.00	24,919,000.00	25,000,000.00	5.300	5.300	999	10/27/2026
3134GW6C5	12988	Federal Home Loan Mtg Corp		04/14/2023	13,955,000.00	12,678,257.05	12,485,538.50	0.800	4.022	1,000	10/28/2026
3130APVJ1	12571	Federal Home Loan Bank		11/23/2021	15,000,000.00	13,957,800.00	15,000,000.00	1.500	1.500	1,026	11/23/2026
3130APWE1	12582	Federal Home Loan Bank		11/30/2021	15,000,000.00	13,880,850.00	15,000,000.00	1.500	1.500	1,028	11/25/2026
3130APW43	12585	Federal Home Loan Bank		12/02/2021	8,125,000.00	7,516,600.00	8,123,375.00	1.500	1.504	1,035	12/02/2026
3130APW84	12586	Federal Home Loan Bank		12/03/2021	10,000,000.00	9,250,400.00	9,997,500.00	1.500	1.505	1,036	12/03/2026
3130APXT7	12594	Federal Home Loan Bank		12/17/2021	10,000,000.00	9,270,800.00	10,000,000.00	1.600	1.600	1,050	12/17/2026
3134GYPY2	13011	Federal Home Loan Mtg Corp		04/26/2023	25,000,000.00	24,903,250.00	25,000,000.00	5.150	5.152	1,090	01/26/2027
3130AQU8	12645	Federal Home Loan Bank		02/17/2022	10,000,000.00	9,390,000.00	10,000,000.00	2.010	2.010	1,112	02/17/2027
3130AQU8	13223	Federal Home Loan Bank		12/19/2023	15,000,000.00	14,085,000.00	14,087,425.00	2.010	4.322	1,112	02/17/2027
3130AQUY7	12648	Federal Home Loan Bank		02/25/2022	10,000,000.00	9,363,000.00	10,000,000.00	2.050	2.050	1,120	02/25/2027
3130AL5A8	13022	Federal Home Loan Bank		05/02/2023	16,225,000.00	14,681,191.25	14,407,637.75	0.900	4.100	1,121	02/26/2027
3130ALGL2	13224	Federal Home Loan Bank		12/19/2023	50,000,000.00	45,600,000.00	45,360,993.06	1.115	4.385	1,121	02/26/2027
3130AQZT3	12993	Federal Home Loan Bank		04/18/2023	8,395,000.00	8,020,079.30	7,943,181.10	2.750	4.266	1,131	03/08/2027
3130ARGC9	12667	Federal Home Loan Bank		03/25/2022	10,000,000.00	9,495,000.00	10,000,000.00	2.550	2.550	1,148	03/25/2027
3130ARFG1	12675	Federal Home Loan Bank		03/30/2022	10,000,000.00	9,451,400.00	10,000,000.00	2.400	2.400	1,148	03/25/2027
3130ARDV0	12691	Federal Home Loan Bank		04/08/2022	10,000,000.00	9,601,500.00	10,000,000.00	3.000	3.000	1,148	03/25/2027
3130ARFQ9	12671	Federal Home Loan Bank		04/05/2022	25,000,000.00	23,760,250.00	25,000,000.00	2.610	2.610	1,159	04/05/2027
31422XXG2	12700	Farmer Mac		04/26/2022	15,000,000.00	14,439,450.00	15,000,000.00	3.100	3.100	1,180	04/26/2027
3134GYQ96	13012	Federal Home Loan Mtg Corp		04/26/2023	20,000,000.00	19,932,000.00	20,000,000.00	5.450	5.450	1,180	04/26/2027
3130ARNT4	13132	Federal Home Loan Bank		09/22/2023	5,000,000.00	4,971,550.00	4,922,500.00	4.000	5.863	1,183	04/29/2027
3134GYT36	13049	Federal Home Loan Mtg Corp		06/07/2023	15,000,000.00	14,961,450.00	15,000,000.00	5.000	5.000	1,222	06/07/2027
3134GYLU4	12973	Federal Home Loan Mtg Corp		03/17/2023	25,000,000.00	24,924,500.00	25,000,000.00	5.500	5.502	1,232	06/17/2027
3134GYUZ3	13067	Federal Home Loan Mtg Corp		06/28/2023	20,000,000.00	19,964,800.00	20,000,000.00	5.350	5.350	1,243	06/28/2027
3130AMZZ8	13236	Federal Home Loan Bank		01/19/2024	25,000,000.00	22,745,000.00	22,636,347.22	1.220	4.216	1,245	06/30/2027
3134GYYE6	13092	Federal Home Loan Mtg Corp		07/28/2023	15,000,000.00	15,013,485.00	15,000,000.00	5.625	5.625	1,271	07/26/2027
3134GYJE3	12944	Federal Home Loan Mtg Corp		02/16/2023	25,000,000.00	24,881,250.00	25,000,000.00	5.200	5.200	1,292	08/16/2027
3130ANLF5	13177	Federal Home Loan Bank		11/09/2023	10,000,000.00	9,037,200.00	8,751,075.00	1.050	4.752	1,300	08/24/2027
3134H1DG5	13134	Federal Home Loan Mtg Corp		09/27/2023	15,000,000.00	15,007,950.00	15,000,000.00	5.550	5.550	1,334	09/27/2027
3130ATDV6	12814	Federal Home Loan Bank		09/30/2022	10,000,000.00	9,972,200.00	10,000,000.00	5.000	5.000	1,337	09/30/2027
3134H1FY4	13157	Federal Home Loan Mtg Corp		10/18/2023	20,000,000.00	20,051,800.00	20,000,000.00	5.700	5.700	1,355	10/18/2027

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Agency Callables (Aaa/AA+)											
3134GYQN5	13017	Federal Home Loan Mtg Corp		04/27/2023	25,000,000.00	24,920,750.00	25,000,000.00	5.500	5.500	1,364	10/27/2027
31422XN40	12837	Farmer Mac		11/01/2022	15,000,000.00	14,959,050.00	15,000,000.00	5.050	5.050	1,369	11/01/2027
31422XN40	12838	Farmer Mac		11/01/2022	15,000,000.00	14,959,050.00	15,000,000.00	5.050	5.050	1,369	11/01/2027
3130AYKK1	13234	Federal Home Loan Bank		01/18/2024	10,000,000.00	9,997,800.00	10,000,000.00	5.000	5.000	1,447	01/18/2028
3130AY5W2	13226	Federal Home Loan Bank		12/20/2023	50,000,000.00	50,048,000.00	50,000,000.00	5.375	5.377	1,509	03/20/2028
31422X3A8	13038	Farmer Mac		05/19/2023	25,000,000.00	24,640,750.00	25,000,000.00	4.250	4.250	1,569	05/19/2028
3130AXWN4	13199	Federal Home Loan Bank		11/30/2023	25,000,000.00	25,133,500.00	25,000,000.00	5.280	5.280	1,580	05/30/2028
31422X6P2	13120	Farmer Mac		09/05/2023	15,000,000.00	15,048,750.00	15,000,000.00	5.250	5.252	1,586	06/05/2028
31424WDC3	13209	Farmer Mac		12/12/2023	50,000,000.00	50,334,000.00	50,000,000.00	4.700	4.700	1,593	06/12/2028
3130AXZY7	13212	Federal Home Loan Bank		12/13/2023	25,000,000.00	25,029,750.00	25,000,000.00	5.000	5.000	1,594	06/13/2028
31422X4B5	13061	Farmer Mac		06/16/2023	15,000,000.00	14,959,050.00	15,000,000.00	4.850	4.850	1,597	06/16/2028
3130AYB62	13229	Federal Home Loan Bank		12/21/2023	25,000,000.00	25,052,250.00	25,000,000.00	4.800	4.800	1,601	06/20/2028
3134GYUC4	13066	Federal Home Loan Mtg Corp		06/28/2023	15,000,000.00	14,968,200.00	15,000,000.00	5.200	5.200	1,609	06/28/2028
31422X5E8	13091	Farmer Mac		07/28/2023	15,000,000.00	14,986,500.00	15,000,000.00	5.000	5.001	1,611	06/30/2028
31422X4V1	13079	Farmer Mac		07/12/2023	15,000,000.00	15,005,100.00	15,000,000.00	5.970	5.970	1,623	07/12/2028
31422X4V1	13080	Farmer Mac		07/12/2023	2,000,000.00	2,000,680.00	2,000,000.00	5.970	5.970	1,623	07/12/2028
31422X5N8	13094	Farmer Mac		07/28/2023	15,000,000.00	15,001,950.00	15,000,000.00	5.550	5.550	1,637	07/26/2028
31422X5N8	13095	Farmer Mac		07/28/2023	10,000,000.00	10,001,300.00	10,000,000.00	5.550	5.550	1,637	07/26/2028
3134GYU0	13102	Federal Home Loan Mtg Corp		08/01/2023	25,000,000.00	24,983,000.00	25,000,000.00	5.700	5.700	1,643	08/01/2028
31422X6C1	13110	Farmer Mac		08/18/2023	25,000,000.00	25,130,275.00	25,000,000.00	5.150	5.150	1,660	08/18/2028
3130AXW38	13197	Federal Home Loan Bank		11/28/2023	25,000,000.00	25,141,750.00	25,000,000.00	5.185	5.187	1,670	08/28/2028
3134H1BJ1	13123	Federal Home Loan Mtg Corp		09/13/2023	11,375,000.00	11,378,753.75	11,369,312.50	5.600	5.612	1,686	09/13/2028
3130AY7G5	13221	Federal Home Loan Bank		12/19/2023	25,000,000.00	25,111,000.00	25,000,000.00	4.710	4.712	1,692	09/19/2028
3130AY7H3	13222	Federal Home Loan Bank		12/19/2023	50,000,000.00	50,221,000.00	50,000,000.00	4.350	4.351	1,694	09/21/2028
31424WAQ5	13152	Farmer Mac		10/12/2023	20,000,000.00	20,226,440.00	20,000,000.00	5.600	5.604	1,700	09/27/2028
31424WBX9	13180	Farmer Mac		11/13/2023	20,000,000.00	20,177,600.00	20,000,000.00	5.200	5.200	1,747	11/13/2028
3130AXSN9	13182	Federal Home Loan Bank		11/14/2023	25,000,000.00	25,535,750.00	25,000,000.00	5.000	5.000	1,748	11/14/2028
3130AXY51	13200	Federal Home Loan Bank		12/06/2023	20,000,000.00	20,113,600.00	20,000,000.00	5.100	5.100	1,770	12/06/2028
3130AXY85	13203	Federal Home Loan Bank		12/08/2023	25,000,000.00	25,132,750.00	25,000,000.00	4.750	4.750	1,772	12/08/2028
31424WDF6	13225	Farmer Mac		12/20/2023	25,000,000.00	25,095,000.00	25,000,000.00	5.125	5.125	1,784	12/20/2028
3135GAM81	13237	Federal National Mtg Assn		01/19/2024	10,000,000.00	9,998,600.00	10,000,000.00	5.000	5.000	1,812	01/17/2029
3130AYLJ3	13238	Federal Home Loan Bank		01/19/2024	50,000,000.00	50,268,000.00	50,000,000.00	4.350	4.350	1,814	01/19/2029
3130AYMA1	13241	Federal Home Loan Bank		01/22/2024	50,000,000.00	50,283,500.00	50,000,000.00	4.250	4.250	1,817	01/22/2029
3130AYQT6	13252	Federal Home Loan Bank		01/30/2024	50,000,000.00	49,890,500.00	50,000,000.00	5.190	4.940	3,651	01/30/2034
Subtotal and Average			4,010,030,878.25		4,129,442,335.11	4,032,763,535.81	4,102,809,823.81	3.349	818		

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
January 31, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
Municipal Bonds											
072024WP3	12038	Bay Area Ca Tran		03/17/2020	10,000,000.00	9,947,500.00	10,264,600.00	2.254	1.570	60	04/01/2024
072024WP3	12039	Bay Area Ca Tran		03/17/2020	10,000,000.00	9,947,500.00	10,264,600.00	2.254	1.575	60	04/01/2024
13032UB98	12692	California Health Facility		04/07/2022	1,000,000.00	991,400.00	1,000,000.00	2.670	2.671	121	06/01/2024
91412HGE7	12262	UNIVHGR		10/19/2020	9,580,000.00	9,130,410.60	9,661,525.80	0.883	0.721	469	05/15/2025
13032UC22	12693	California Health Facility		04/07/2022	2,715,000.00	2,653,016.55	2,715,000.00	2.991	2.992	486	06/01/2025
13032UC30	12694	California Health Facility		04/07/2022	2,500,000.00	2,420,800.00	2,500,000.00	3.044	3.045	851	06/01/2026
13063DC48	13155	St. of California		10/16/2023	14,060,000.00	12,734,282.60	12,292,400.23	1.700	5.090	1,461	02/01/2028
Subtotal and Average			48,698,126.03		49,855,000.00	47,824,909.75	48,698,126.03		2.469	560	
Total and Average			10,744,827,536.59		10,758,537,335.11	10,584,943,204.22	10,678,719,528.25		3.846	631	

**Alameda County Investment Pool
Transaction Activity Report
January 1, 2024 - January 31, 2024
Sorted by Fund - Transaction Date
All Funds**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
11793	100	31422BJB7	FAMCA 1.97% MAT	Redemption	01/02/2024	Farmer Mac		25,000,000.00		25,000,000.00
13137	100	912797HX8	TBILL DISC NOTE	Redemption	01/02/2024	Treasury Bill		50,000,000.00		50,000,000.00
13138	100	912797HX8	TBILL DISC NOTE	Redemption	01/02/2024	Treasury Bill		50,000,000.00		50,000,000.00
13164	100	313384RG6	FHLBDN ZERO CPN	Redemption	01/02/2024	Federal Home Loan		100,000,000.00		100,000,000.00
11784	100	3133EKTV8	FEDERAL FARM CR	Interest	01/02/2024	Federal Farm Credit			114,000.00	114,000.00
11788	100	3135G0V75	FNMA 1.75% MAT	Interest	01/02/2024	Federal National Mtg			175,000.00	175,000.00
11793	100	31422BJB7	FAMCA 1.97% MAT	Interest	01/02/2024	Farmer Mac			246,250.00	246,250.00
12181	100	3136G4XV0	FEDERAL NATL MTG	Interest	01/02/2024	Federal National Mtg			54,750.00	54,750.00
12614	100	3130AQDQ3	FEDERAL HOME	Interest	01/02/2024	Federal Home Loan			91,500.00	91,500.00
12615	100	3130AQ5S8	FEDERAL HOME	Interest	01/02/2024	Federal Home Loan			156,250.00	156,250.00
12616	100	3130AQFD0	FEDERAL HOME	Interest	01/02/2024	Federal Home Loan			132,500.00	132,500.00
12617	100	3130AQGY3	FEDERAL HOME	Interest	01/02/2024	Federal Home Loan			128,750.00	128,750.00
12758	100	89236TKC8	TOYOTA MTR CR	Interest	01/02/2024	Toyota Motor Credit			197,500.00	197,500.00
13073	100	SYS13073	EWEST 3.0% MAT	Interest	01/02/2024	East West Bank			114,097.22	114,097.22
13074	100	31422X4P4	FEDERAL AGRIC	Interest	01/02/2024	Farmer Mac			217,783.33	217,783.33
13075	100	31422X4S8	FEDERAL AGRIC	Interest	01/02/2024	Farmer Mac			368,750.00	368,750.00
13082	100	3130AWN63	FEDERAL HOME	Interest	01/02/2024	Federal Home Loan			184,444.44	184,444.44
13083	100	3130AWN63	FEDERAL HOME	Interest	01/02/2024	Federal Home Loan			368,888.88	368,888.88
13091	100	31422X5E8	FEDERAL AGRIC	Interest	01/02/2024	Farmer Mac			316,666.67	316,666.67
13215	100	SYS13215	EWEST 5.45% MAT	Interest	01/02/2024	East West Bank			71,909.72	71,909.72
12895	100	SYS12895	CTRLIQ 3.8%	Interest	01/02/2024	CalTRUST - Liquidity			98,983.05	98,983.05
12982	100	3130AVGL0	FEDERAL HOME	Redemption	01/03/2024	Federal Home Loan		10,000,000.00		10,000,000.00
12982	100	3130AVGL0	FEDERAL HOME	Interest	01/03/2024	Federal Home Loan			131,250.00	131,250.00
13147	100	SYS13147	BRIDGE 5.6% MAT	Interest	01/03/2024	Bridge Bank			166,461.18	166,461.18
10472	100	SYS10472	CTRSTF 0.1%	Interest	01/03/2024	CalTrust - Short Ter			158,632.71	158,632.71
13024	100	89233GA48	TOYOTA ZERO CPN	Redemption	01/04/2024	Toyota Motor Credit		100,000,000.00		100,000,000.00
12365	100	89114QCP1	TORONTO	Interest	01/06/2024	Toronto Dominion			37,500.00	37,500.00
13204	100	SYS13204	CBB 5.4% MAT	Interest	01/07/2024	Community Bank of th			46,500.00	46,500.00
11969	100	3135G0X24	FEDERAL NATL MTG	Interest	01/08/2024	Federal National Mtg			162,500.00	162,500.00
11970	100	3135G0X24	FEDERAL NATL MTG	Interest	01/08/2024	Federal National Mtg			162,500.00	162,500.00
12365	100	89114QCP1	TORONTO	Interest	01/08/2024	Toronto Dominion			37,500.00	37,500.00
12570	100	3130APBR5	FEDERAL HOME	Interest	01/08/2024	Federal Home Loan			48,587.50	48,587.50
12620	100	14913R2U0	CATERPILLAR FINL	Interest	01/08/2024	Caterpillar Inc.			42,500.00	42,500.00
12627	100	3133ENKS8	FEDERAL FARM CR	Interest	01/08/2024	Federal Farm Credit			42,187.50	42,187.50

Portfolio POOL

RC

**Alameda County Investment Pool
Transaction Activity Report
Sorted by Fund - Transaction Date**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
12768	100	3130ASME6	FEDERAL HOME	Interest	01/08/2024	Federal Home Loan			225,000.00	225,000.00
12769	100	3130ASME6	FEDERAL HOME	Interest	01/08/2024	Federal Home Loan			150,000.00	150,000.00
12770	100	3130ASME6	FEDERAL HOME	Interest	01/08/2024	Federal Home Loan			75,000.00	75,000.00
12912	100	14913R3B1	CATERPILLAR FINL	Interest	01/08/2024	Caterpillar Inc.			168,000.00	168,000.00
13077	100	3133EPPE9	FEDERAL FARM CR	Interest	01/08/2024	Federal Farm Credit			328,125.00	328,125.00
12621	100	14913R2S5	CATERPILLAR FINL	Redemption	01/10/2024	Caterpillar Inc.		10,000,000.00		10,000,000.00
12622	100	24422EVX4	DEERE JOHN	Redemption	01/10/2024	John Deere		3,000,000.00		3,000,000.00
11974	100	45950VNP7	IFCDN 1.68% MAT	Interest	01/10/2024	IFCDN			210,000.00	210,000.00
12621	100	14913R2S5	CATERPILLAR FINL	Interest	01/10/2024	Caterpillar Inc.			47,500.00	47,500.00
12622	100	24422EVX4	DEERE JOHN	Interest	01/10/2024	John Deere			13,500.00	13,500.00
12624	100	24422EYV2	DEERE JOHN	Interest	01/10/2024	John Deere			43,750.00	43,750.00
12625	100	06368FAE9	BANK OF	Interest	01/10/2024	Bank of Montreal			75,000.00	75,000.00
12845	100	3133ENZ37	FFCB 4.875% MAT	Interest	01/10/2024	Federal Farm Credit			450,937.50	450,937.50
13195	100	313384RR2	FHLBDN ZERO CPN	Redemption	01/11/2024	Federal Home Loan		50,000,000.00		50,000,000.00
12623	100	24422EWA3	DEERE JOHN	Interest	01/11/2024	John Deere			42,500.00	42,500.00
13079	100	31422X4V1	FEDERAL AGRIC	Interest	01/12/2024	Farmer Mac			447,750.00	447,750.00
13080	100	31422X4V1	FEDERAL AGRIC	Interest	01/12/2024	Farmer Mac			59,700.00	59,700.00
13100	100	02665WDS7	AMERICAN HONDA	Interest	01/12/2024	American Honda			32,172.25	32,172.25
13100	100	02665WDS7	AMERICAN HONDA	Accr Int	01/12/2024	American Honda		3,395.96	-3,395.96	0.00
13056	100	3130AWFH8	FEDERAL HOME	Redemption	01/16/2024	Federal Home Loan		20,000,000.00		20,000,000.00
13153	100	3134H1FE8	FEDERAL HOME LN	Redemption	01/16/2024	Federal Home Loan		10,000,000.00		10,000,000.00
12262	100	91412HG7	UNVHGR 0.883%	Interest	01/16/2024	UNIVHGR			42,295.70	42,295.70
12484	100	79466LAG9	SFORCE 0.625%	Interest	01/16/2024	Salesforce Co.			9,375.00	9,375.00
12631	100	3130AQGT4	FEDERAL HOME	Interest	01/16/2024	Federal Home Loan			82,500.00	82,500.00
13056	100	3130AWFH8	FEDERAL HOME	Interest	01/16/2024	Federal Home Loan			91,833.33	91,833.33
13081	100	45950KDD9	IFC 4.5% MAT	Interest	01/16/2024	IFCDN			450,000.00	450,000.00
13125	100	24422EXB0	JOHN DEERE	Interest	01/16/2024	John Deere			420,750.00	420,750.00
13125	100	24422EXB0	JOHN DEERE	Accr Int	01/16/2024	John Deere		140,250.00	-140,250.00	0.00
13153	100	3134H1FE8	FEDERAL HOME LN	Interest	01/16/2024	Federal Home Loan			150,000.00	150,000.00
13172	100	459058KT9	IBRD 3.5% MAT	Interest	01/16/2024	International Bank R			525,000.00	525,000.00
13172	100	459058KT9	IBRD 3.5% MAT	Accr Int	01/16/2024	International Bank R		338,333.33	-338,333.33	0.00
13210	100	459058KT9	IBRD 3.5% MAT	Interest	01/16/2024	International Bank R			875,000.00	875,000.00
13210	100	459058KT9	IBRD 3.5% MAT	Accr Int	01/16/2024	International Bank R		729,166.67	-729,166.67	0.00
13053	100	63873QH72	NATXNY 5.71% MAT	Redemption	01/17/2024	Natixis North Americ		50,000,000.00		50,000,000.00
13194	100	313384RX9	FHLBDN ZERO CPN	Redemption	01/17/2024	Federal Home Loan		50,000,000.00		50,000,000.00
13053	100	63873QH72	NATXNY 5.71% MAT	Interest	01/17/2024	Natixis North Americ			1,768,513.90	1,768,513.90
13087	100	3133EPQC2	FEDERAL FARM CR	Interest	01/17/2024	Federal Farm Credit			392,778.13	392,778.13
13087	100	3133EPQC2	FEDERAL FARM CR	Accr Int	01/17/2024	Federal Farm Credit		19,638.91	-19,638.91	0.00
13234	100	3130AYKK1	FEDERAL HOME	Purchase	01/18/2024	Federal Home Loan	10,000,000.00			-10,000,000.00
13236	100	3130AMZZ8	FEDERAL HOME	Purchase	01/19/2024	Federal Home Loan	22,636,347.22			-22,636,347.22

**Alameda County Investment Pool
Transaction Activity Report
Sorted by Fund - Transaction Date**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
13238	100	3130AYLJ3	FEDERAL HOME	Purchase	01/19/2024	Federal Home Loan	50,000,000.00			-50,000,000.00
13237	100	3135GAM81	FEDERAL NATL MTG	Purchase	01/19/2024	Federal National Mtg	10,000,000.00			-10,000,000.00
13235	100	45906M4P3	IBRD 4.875% MAT	Purchase	01/19/2024	International Bank R	15,006,718.75			-15,006,718.75
13085	100	17331AJC6	CITI 6.% MAT	Interest	01/20/2024	Citigroup			450,000.00	450,000.00
13239	100	31424WFA5	FAMCA 4.6% MAT	Purchase	01/22/2024	Farmer Mac	25,000,000.00			-25,000,000.00
13241	100	3130AYMA1	FEDERAL HOME	Purchase	01/22/2024	Federal Home Loan	50,000,000.00			-50,000,000.00
13242	100	45818WEW2	IADB 4.01% MAT	Purchase	01/22/2024	InterAmerican Develo	22,675,065.00			-22,675,065.00
13240	100	89236TLN3	TOYOTA MTR CR	Purchase	01/22/2024	Toyota Motor Credit	10,000,000.00			-10,000,000.00
13085	100	17331AJC6	CITI 6.% MAT	Redemption	01/22/2024	Citigroup		15,000,000.00		15,000,000.00
12184	100	3136G4ZJ5	FEDERAL NATL MTG	Interest	01/22/2024	Federal National Mtg			31,250.00	31,250.00
12185	100	3136G4A86	FEDERAL NATL MTG	Interest	01/22/2024	Federal National Mtg			20,000.00	20,000.00
12195	100	3137EAEU9	FHLMC 0.625% MAT	Interest	01/22/2024	Federal Home Loan			18,750.00	18,750.00
12367	100	3130AKN85	FEDERAL HOME	Interest	01/22/2024	Federal Home Loan			55,000.00	55,000.00
13085	100	17331AJC6	CITI 6.% MAT	Interest	01/22/2024	Citigroup			454,999.50	454,999.50
13232	100	SYS13232	CALBT 5.25% MAT	Interest	01/22/2024	California Bank & Tr			116,666.67	116,666.67
13192	100	313384SD2	FHLBDN ZERO CPN	Redemption	01/23/2024	Federal Home Loan		50,000,000.00		50,000,000.00
13009	100	3133EPGS8	FEDERAL FARM CR	Interest	01/24/2024	Federal Farm Credit			318,750.00	318,750.00
13160	100	3135GAJN2	FEDERAL NATL MTG	Interest	01/24/2024	Federal National Mtg			112,500.00	112,500.00
13160	100	3135GAJN2	FEDERAL NATL MTG	Accr Int	01/24/2024	Federal National Mtg		53,750.00	-53,750.00	0.00
13244	100	3133EPX91	FEDERAL FARM CR	Purchase	01/25/2024	Federal Farm Credit	24,970,350.00			-24,970,350.00
13101	100	912796ZY8	UNITED STATES	Redemption	01/25/2024	Treasury Bill		50,000,000.00		50,000,000.00
12629	100	3130AQJ38	FEDERAL HOME	Interest	01/25/2024	Federal Home Loan			52,500.00	52,500.00
12920	100	3130AUNX8	FEDERAL HOME	Interest	01/25/2024	Federal Home Loan			375,000.00	375,000.00
13069	100	3130ARTJ0	FEDERAL HOME	Interest	01/25/2024	Federal Home Loan			37,500.00	37,500.00
13245	100	31424WFB3	FAMCA 4.55% MAT	Purchase	01/26/2024	Farmer Mac	25,000,000.00			-25,000,000.00
13246	100	45906M4R9	IBRD 4.65% MAT	Purchase	01/26/2024	International Bank R	25,000,000.00			-25,000,000.00
13247	100	48130CGA7	JPMORGAN CHASE	Purchase	01/26/2024	J.P. Morgan	25,000,000.00			-25,000,000.00
12926	100	3130AUGJ7	FEDERAL HOME	Redemption	01/26/2024	Federal Home Loan		15,000,000.00		15,000,000.00
12378	100	3130AKMD5	FEDERAL HOME	Interest	01/26/2024	Federal Home Loan			12,450.00	12,450.00
12921	100	3134GYE24	FEDERAL HOME LN	Interest	01/26/2024	Federal Home Loan			256,250.00	256,250.00
12922	100	3130AUNQ3	FEDERAL HOME	Interest	01/26/2024	Federal Home Loan			500,000.00	500,000.00
12923	100	742718FY0	PROCTER &	Interest	01/26/2024	Proctor & Gamble			61,500.00	61,500.00
12924	100	742718FZ7	PROCTER &	Interest	01/26/2024	Proctor & Gamble			79,000.00	79,000.00
12926	100	3130AUGJ7	FEDERAL HOME	Interest	01/26/2024	Federal Home Loan			376,500.00	376,500.00
13011	100	3134GYPY2	FEDERAL HOME LN	Interest	01/26/2024	Federal Home Loan			643,750.00	643,750.00
13092	100	3134GYE6	FEDERAL HOME LN	Interest	01/26/2024	Federal Home Loan			417,187.50	417,187.50
13094	100	31422X5N8	FEDERAL AGRIC	Interest	01/26/2024	Farmer Mac			411,625.00	411,625.00
13095	100	31422X5N8	FEDERAL AGRIC	Interest	01/26/2024	Farmer Mac			274,416.68	274,416.68
13103	100	110122CM8	BRISTOL-MYERS	Interest	01/26/2024	Bristol Myers			290,000.00	290,000.00
13103	100	110122CM8	BRISTOL-MYERS	Accr Int	01/26/2024	Bristol Myers		8,055.56	-8,055.56	0.00

Portfolio POOL

RC

**Alameda County Investment Pool
Transaction Activity Report
Sorted by Fund - Transaction Date**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
13250	100	3130AYPN0	FEDERAL HOME	Purchase	01/29/2024	Federal Home Loan	24,943,750.00			-24,943,750.00
13251	100	3130AYPN0	FEDERAL HOME	Purchase	01/29/2024	Federal Home Loan	49,887,500.00			-49,887,500.00
13248	100	45818WEZ5	IADB 4.125% MAT	Purchase	01/29/2024	InterAmerican Develo	14,985,906.30			-14,985,906.30
13249	100	742718GF0	PROCTER &	Purchase	01/29/2024	Proctor & Gamble	24,989,000.00			-24,989,000.00
13003	100	06367D6A8	BMO 5.44% MAT	Redemption	01/29/2024	Bank of Montreal		50,000,000.00		50,000,000.00
12358	100	459058JE4	IBRD 0.375% MAT	Interest	01/29/2024	International Bank R			18,800.00	18,800.00
12373	100	3130AKVY9	FEDERAL HOME	Interest	01/29/2024	Federal Home Loan			26,000.00	26,000.00
12374	100	3130AKVN3	FEDERAL HOME	Interest	01/29/2024	Federal Home Loan			13,000.00	13,000.00
12377	100	3130AKUS3	FEDERAL HOME	Interest	01/29/2024	Federal Home Loan			38,625.00	38,625.00
12632	100	3130AQM83	FEDERAL HOME	Interest	01/29/2024	Federal Home Loan			33,480.00	33,480.00
12925	100	3134GYEA6	FEDERAL HOME LN	Interest	01/29/2024	Federal Home Loan			795,000.00	795,000.00
12927	100	3134GYF98	FEDERAL HOME LN	Interest	01/29/2024	Federal Home Loan			250,000.00	250,000.00
12928	100	3130AUNY6	FEDERAL HOME	Interest	01/29/2024	Federal Home Loan			256,250.00	256,250.00
12994	100	3130ANED8	FEDERAL HOME	Interest	01/29/2024	Federal Home Loan			94,250.00	94,250.00
13003	100	06367D6A8	BMO 5.44% MAT	Interest	01/29/2024	Bank of Montreal			2,138,222.20	2,138,222.20
13014	100	3134GYQD7	FEDERAL HOME LN	Interest	01/29/2024	Federal Home Loan			675,000.00	675,000.00
13093	100	3133EPRS6	FEDERAL FARM CR	Interest	01/29/2024	Federal Farm Credit			487,500.00	487,500.00
13104	100	45818WER3	IADB 4.05% MAT	Interest	01/29/2024	InterAmerican Develo			1,012,500.00	1,012,500.00
13104	100	45818WER3	IADB 4.05% MAT	Accr Int	01/29/2024	InterAmerican Develo		39,375.00	-39,375.00	0.00
13252	100	3130AYQT6	FEDERAL HOME	Purchase	01/30/2024	Federal Home Loan	50,000,000.00			-50,000,000.00
13170	100	3134H1HH9	FEDERAL HOME LN	Redemption	01/30/2024	Federal Home Loan		15,000,000.00		15,000,000.00
13170	100	3134H1HH9	FEDERAL HOME LN	Interest	01/30/2024	Federal Home Loan			219,375.00	219,375.00
13170	100	3134H1HH9	FEDERAL HOME LN	Accr Int	01/30/2024	Federal Home Loan		2,437.50	-2,437.50	0.00
13253	100	69371RS80	PACCAR FINANCIAL	Purchase	01/31/2024	PACCAR Financial	9,983,700.00			-9,983,700.00
12634	100	91282CDV0	UNITED STATES	Redemption	01/31/2024	U.S. Treasury		50,000,000.00		50,000,000.00
13008	100	63873QF82	NATXNY 5.46% MAT	Redemption	01/31/2024	Natixis North Americ		50,000,000.00		50,000,000.00
13026	100	63873QG40	NATXNY 5.35% MAT	Redemption	01/31/2024	Natixis North Americ		50,000,000.00		50,000,000.00
13071	100	313384SM2	FHLBDN ZERO CPN	Redemption	01/31/2024	Federal Home Loan		50,000,000.00		50,000,000.00
13175	100	313384SM2	FHLBDN ZERO CPN	Redemption	01/31/2024	Federal Home Loan		50,000,000.00		50,000,000.00
11919	100	912828Y87	UNITED STATES	Interest	01/31/2024	U.S. Treasury			437,500.00	437,500.00
11936	100	912828Y87	UNITED STATES	Interest	01/31/2024	U.S. Treasury			437,500.00	437,500.00
12634	100	91282CDV0	UNITED STATES	Interest	01/31/2024	U.S. Treasury			218,750.00	218,750.00
13008	100	63873QF82	NATXNY 5.46% MAT	Interest	01/31/2024	Natixis North Americ			2,138,500.00	2,138,500.00
13026	100	63873QG40	NATXNY 5.35% MAT	Interest	01/31/2024	Natixis North Americ			1,976,527.80	1,976,527.80
13099	100	0641596E1	BANK NOVA SCOTIA	Interest	01/31/2024	Bank of Nova Scotia			44,931.25	44,931.25
Totals for General Fund							490,078,337.27	974,334,402.93	26,594,026.68	510,850,092.34
Grand Total							490,078,337.27	974,334,402.93	26,594,026.68	510,850,092.34