



Investment Portfolio

6/28/2024

Identifier	Description	Coupon Rate	Final Maturity	Days to Final Maturity	Original Cost	Book Value	Trade Date	Purchase Yield	Yield to Maturity	Net Unrealized Gain/Loss	Market Price	Market Value
AGCY BOND												
3130AKSZ0	FEDERAL HOME LOAN BANKS	0.650	01/28/2026	579	1,750,000.00	1,750,000.00	01/22/2021	0.579	4.853	(110,827.50)	93.6670	1,639,172.50
3130AKNA0	FEDERAL HOME LOAN BANKS	0.750	01/26/2026	577	3,117,547.47	3,132,798.34	---	2.189	4.994	(121,438.34)	94.1050	3,011,360.00
3130AL6Z2	FEDERAL HOME LOAN BANKS	1.000	02/26/2026	608	1,297,400.00	1,305,617.05	02/17/2021	0.737	4.853	(84,657.05)	93.9200	1,220,960.00
3130AL3U6	FEDERAL HOME LOAN BANKS	0.800	02/24/2026	606	3,000,000.00	3,000,000.00	02/11/2021	0.602	4.972	(188,220.00)	93.7260	2,811,780.00
3130AKZ33	FEDERAL HOME LOAN BANKS	0.750	03/03/2026	613	997,300.00	999,732.77	---	0.674	4.853	(65,192.77)	93.4540	934,540.00
3130AKV78	FEDERAL HOME LOAN BANKS	0.750	08/12/2025	410	3,405,000.00	3,405,000.00	02/01/2021	0.554	4.983	(147,402.45)	95.6710	3,257,597.55
3130ALM27	FEDERAL HOME LOAN BANKS	1.250	03/23/2026	633	2,496,875.00	2,528,008.83	03/19/2021	1.028	4.959	(162,983.83)	94.6010	2,365,025.00
3130ALPQ1	FEDERAL HOME LOAN BANKS	1.500	03/30/2026	640	1,000,000.00	1,000,000.00	04/16/2021	1.149	5.106	(55,220.00)	94.4780	944,780.00
3130AML91	FEDERAL HOME LOAN BANKS	1.750	05/27/2026	698	1,000,000.00	1,000,000.00	05/20/2021	1.113	4.845	(55,950.00)	94.4050	944,050.00
3130AMNE8	FEDERAL HOME LOAN BANKS	2.000	06/10/2026	712	2,000,000.00	2,000,000.00	06/02/2021	1.165	4.856	(105,100.00)	94.7450	1,894,900.00
3130ALVK7	FEDERAL HOME LOAN BANKS	1.250	04/15/2026	656	1,170,304.20	1,170,000.00	06/15/2021	0.520	4.974	(63,215.10)	94.5970	1,106,784.90
3130AN5F3	FEDERAL HOME LOAN BANKS	0.750	07/15/2026	747	2,500,000.00	2,500,000.00	07/01/2021	1.045	4.864	(162,875.00)	93.4850	2,337,125.00
3130AN5Z9	FEDERAL HOME LOAN BANKS	1.500	07/22/2026	754	2,000,000.00	2,000,000.00	07/02/2021	1.144	4.839	(129,860.00)	93.5070	1,870,140.00
3130AN6C9	FEDERAL HOME LOAN BANKS	1.000	07/29/2026	761	2,000,000.00	2,000,000.00	07/07/2021	1.238	4.813	(112,560.00)	94.3720	1,887,440.00
3130ANEC0	FEDERAL HOME LOAN BANKS	1.125	07/29/2026	761	999,000.00	1,004,714.89	08/13/2021	0.896	4.838	(77,564.89)	92.7150	927,150.00
3130ANJD3	FEDERAL HOME LOAN BANKS	0.900	08/26/2026	789	554,306.25	554,697.16	08/30/2021	0.575	4.869	(37,004.26)	93.2780	517,692.90
3130ANJ92	FEDERAL HOME LOAN BANKS	1.000	08/25/2026	788	999,900.00	1,001,220.89	09/20/2021	0.943	4.838	(79,010.89)	92.2210	922,210.00
3130ANY38	FEDERAL HOME LOAN BANKS	0.750	09/28/2026	822	1,439,125.00	1,452,862.79	10/15/2021	1.105	4.854	(114,788.29)	92.2810	1,338,074.50
3130ANVL1	FEDERAL HOME LOAN BANKS	1.000	09/23/2026	817	431,737.50	440,760.99	10/22/2021	1.508	4.917	(31,434.69)	94.0980	409,326.30
3130APJN6	FEDERAL HOME LOAN BANKS	2.050	10/27/2026	851	1,298,700.00	1,317,542.07	10/27/2021	1.458	4.843	(96,686.07)	93.9120	1,220,856.00
3130ANEP1	FEDERAL HOME LOAN BANKS	0.875	08/18/2026	781	1,592,000.00	1,613,472.46	11/04/2021	1.174	4.854	(119,184.46)	93.3930	1,494,288.00
3130ALGY4	FEDERAL HOME LOAN BANKS	1.000	03/16/2026	626	232,125.00	241,697.87	07/28/2022	3.003	4.906	(7,592.87)	93.6420	234,105.00
3134GXS62	FEDERAL HOME LOAN MORTGAGE CORP	5.000	08/25/2025	423	1,999,500.00	2,009,496.31	08/25/2022	4.573	5.613	(23,216.31)	99.3140	1,986,280.00
3134GXXV1	FEDERAL HOME LOAN MORTGAGE CORP	3.500	06/30/2025	367	488,375.00	496,419.83	07/26/2023	5.233	5.455	(1,089.83)	99.0660	495,330.00
3130APV51	FEDERAL HOME LOAN BANKS	1.250	11/24/2026	879	923,500.00	952,048.65	09/07/2023	5.109	5.093	191.35	95.2240	952,240.00
3130AMVE9	FEDERAL HOME LOAN BANKS	0.550	09/30/2024	94	2,000,000.00	2,000,000.00	06/11/2021	0.434	5.572	(25,120.00)	98.7440	1,974,880.00
3130AKLV6	FEDERAL HOME LOAN BANKS	0.500	12/30/2025	550	1,842,000.00	1,904,301.18	10/17/2023	5.336	4.982	9,578.82	95.6940	1,913,880.00
3130AL6A7	FEDERAL HOME LOAN BANKS	0.800	02/26/2026	608	2,270,000.00	2,332,716.94	11/13/2023	5.182	5.012	6,058.06	93.5510	2,338,775.00
3130ARTT8	FEDERAL HOME LOAN BANKS	3.750	05/19/2027	1055	1,967,570.00	1,977,676.42	---	4.802	4.978	(9,496.42)	98.4090	1,968,180.00
3130APYR0	FEDERAL HOME LOAN BANKS	2.000	12/17/2024	172	1,750,000.00	1,750,000.00	11/19/2021	1.162	5.375	(27,072.50)	98.4530	1,722,927.50
3130ARNT4	FEDERAL HOME LOAN BANKS	4.500	04/29/2027	1035	1,397,272.50	1,407,485.91	01/05/2024	5.718	5.829	(4,214.06)	99.8770	1,403,271.85
3130AN4K3	FEDERAL HOME LOAN BANKS	1.000	01/21/2025	207	1,750,000.00	1,750,000.00	07/08/2021	0.713	5.398	(42,472.50)	97.5730	1,707,527.50
3130ARLY5	FEDERAL HOME LOAN BANKS	3.500	04/26/2027	1032	1,669,774.00	1,683,364.48	01/23/2024	5.287	5.441	(6,994.48)	98.6100	1,676,370.00
3130AR5T4	FEDERAL HOME LOAN BANKS	3.500	03/14/2025	259	971,000.00	992,164.13	05/23/2023	4.894	5.360	(3,254.13)	98.8910	988,910.00
3130ARA92	FEDERAL HOME LOAN BANKS	5.000	03/24/2025	269	484,750.00	501,808.00	09/19/2022	4.494	5.381	(3,213.00)	99.7190	498,595.00
3130ANRA0	FEDERAL HOME LOAN BANKS	1.200	09/09/2025	438	479,735.00	483,736.90	04/05/2024	5.038	4.968	343.10	96.8160	484,080.00
3130ARHA2	FEDERAL HOME LOAN BANKS	4.000	04/14/2025	290	731,017.50	744,187.28	06/15/2023	5.012	5.188	(1,079.78)	99.0810	743,107.50
3130ARTK7	FEDERAL HOME LOAN BANKS	4.250	04/28/2025	304	2,972,400.00	2,998,089.93	12/12/2023	5.451	5.695	(6,129.93)	99.7320	2,991,960.00
3130AR3M1	FEDERAL HOME LOAN BANKS	2.500	03/10/2027	985	721,732.50	721,925.73	06/24/2024	5.071	5.191	(2,255.73)	95.9560	719,670.00
3130ALP99	FEDERAL HOME LOAN BANKS	1.250	03/30/2026	640	348,669.50	348,772.26	06/25/2024	4.952	4.974	(165.66)	94.2180	348,606.60
3130ANZ60	FEDERAL HOME LOAN BANKS	1.000	06/27/2025	364	1,996,000.00	2,007,349.75	09/28/2021	0.779	5.356	(88,529.75)	95.9410	1,918,820.00
3134GXWX8	FEDERAL HOME LOAN MORTGAGE CORP	4.000	06/27/2025	364	1,986,000.00	2,003,840.03	08/24/2022	3.801	5.437	(31,380.03)	98.6230	1,972,460.00
3136G4A86	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	07/21/2025	388	1,993,000.00	1,998,501.45	07/17/2020	0.571	5.421	(98,941.45)	94.9780	1,899,560.00
3133EL2S2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.670	08/04/2025	402	2,175,000.00	2,175,000.00	08/06/2020	0.670	5.024	(100,137.00)	95.3960	2,074,863.00
3133EL3H5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.570	08/12/2025	410	998,500.00	999,660.43	08/11/2020	0.600	5.024	(47,680.43)	95.1980	951,980.00
3133EMMP4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.390	07/14/2025	381	4,261,186.25	4,271,766.51	01/19/2021	0.463	5.098	(198,974.01)	95.2700	4,072,792.50
3133EL7K4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.550	09/16/2025	445	3,498,750.00	3,499,693.58	---	0.557	5.073	(184,248.58)	94.7270	3,315,445.00
3134GWJM9	FEDERAL HOME LOAN MORTGAGE CORP	0.500	08/13/2025	411	1,994,000.00	1,998,638.90	07/30/2020	0.561	5.024	(96,418.90)	95.1110	1,902,220.00
3130AKRN8	FEDERAL HOME LOAN BANKS	0.650	01/28/2026	579	700,000.00	700,000.00	01/13/2021	0.650	5.126	(47,075.00)	93.2750	652,925.00
3130AKGD2	FEDERAL HOME LOAN BANKS	0.570	11/25/2025	515	1,159,130.00	1,159,750.62	12/11/2020	0.585	5.021	(69,130.22)	94.0190	1,090,620.40
3130AK6H4	FEDERAL HOME LOAN BANKS	0.500	09/22/2025	451	2,497,250.00	2,499,314.22	09/23/2020	0.522	5.035	(133,289.22)	94.6410	2,366,025.00
3137EAEU9	FEDERAL HOME LOAN MORTGAGE CORP	0.375	07/21/2025	388	1,990,040.00	1,997,868.80	07/21/2020	0.476	4.990	(92,368.80)	95.2750	1,905,500.00
3135G05S8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	08/14/2025	412	250,000.00	250,000.00	01/25/2021	0.500	5.024	(12,252.50)	95.0990	237,747.50
3136G47D9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	11/17/2025	507	1,750,000.00	1,750,000.00	10/28/2020	0.560	4.965	(102,060.00)	94.1680	1,647,940.00
3134GW5R3	FEDERAL HOME LOAN MORTGAGE CORP	0.650	10/27/2025	486	1,000,650.00	1,000,000.00	01/21/2021	-5.189	5.192	(57,680.00)	94.2320	942,320.00
3134GWAU0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	07/23/2025	390	997,500.00	999,462.26	07/22/2020	0.551	5.039	(46,152.26)	95.3310	953,310.00
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	11/07/2025	497	1,992,840.00	1,998,033.10	11/09/2020	0.573	4.948	(113,533.10)	94.2250	1,884,500.00
3134GWVN3	FEDERAL HOME LOAN MORTGAGE CORP	0.600	09/30/2025	459	2,000,000.00	2,000,000.00	09/24/2020	0.600	5.093	(107,980.00)	94.6010	1,892,020.00
3133EL4W1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.610	08/25/2025	423	4,818,230.00	4,823,411.32	---	0.639	5.028	(235,415.32)	95.0880	4,587,996.00
3130AKZ66	FEDERAL HOME LOAN BANKS	0.600	02/26/2026	608	1,623,781.25	1,624,591.42	02/05/2021	0.615	5.039	(113,178.92)	93.0100	1,511,412.50
3133EL4C5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.700	02/18/2026	600	3,000,000.00	3,000,000.00	02/10/2021	0.700	4.822	(192,660.00)	93.5780	2,807,340.00
3130AKWA0	FEDERAL HOME LOAN BANKS	0.520	02/12/2026	594	999,500.00	999,836.47	02/01/2021	0.530	4.990	(68,676.47)	93.1160	931,160.00
3130AKXJ0	FEDERAL HOME LOAN BANKS	0.600	02/24/2026	606	188,670.00	189,554.42	02/24/2021	0.743	5.041	(12,799.32)	93.0290	176,755.10
3136G4H55	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	08/05/2025	403	793,200.00	798,272.58	03/12/2021	0.747	5.023	(36,208.58)	95.2580	762,064.00



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3134GW3J3	FEDERAL HOME LOAN MORTGAGE CORP	0.450	10/29/2025	488	430,129.69	435,694.48	03/17/2021	0.848	5.004	(23,168.56)	94.1840	412,525.92
3130AMFM9	FEDERAL HOME LOAN BANKS	0.900	12/26/2025	546	1,999,500.00	1,999,836.92	05/26/2021	0.906	5.018	(116,996.92)	94.1420	1,882,840.00
3134GVT99	FEDERAL HOME LOAN MORTGAGE CORP	0.650	06/30/2025	367	999,900.00	999,975.23	06/04/2021	0.652	5.078	(42,855.23)	95.7120	957,120.00
3130AMSL7	FEDERAL HOME LOAN BANKS	1.030	06/30/2026	732	2,500,000.00	2,500,000.00	06/07/2021	1.030	4.860	(180,900.00)	92.7640	2,319,100.00
90376PCH2	UNITED STATES INTERNATIONAL DEVELOPMENT FIN	0.000	08/16/2025	414	5,772,620.00	5,940,979.15	---	0.906	1.758	(58,219.15)	98.0460	5,882,760.00
3130AMSP8	FEDERAL HOME LOAN BANKS	1.000	06/30/2026	732	500,000.00	500,000.00	06/11/2021	1.000	4.860	(36,465.00)	92.7070	463,535.00
3136G4ZR7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	07/21/2025	388	1,000,000.00	1,000,000.00	06/15/2021	0.700	5.421	(48,180.00)	95.1820	951,820.00
3134GXEJ9	FEDERAL HOME LOAN MORTGAGE CORP	0.640	11/24/2025	514	1,409,681.25	1,420,060.43	06/25/2021	0.889	5.022	(78,807.68)	94.1230	1,341,252.75
3130AN4Z0	FEDERAL HOME LOAN BANKS	0.800	07/21/2025	388	3,000,000.00	3,000,000.00	07/06/2021	0.800	5.045	(130,350.00)	95.6550	2,869,650.00
3130AN2T6	FEDERAL HOME LOAN BANKS	0.875	10/22/2025	481	2,460,000.00	2,460,000.00	07/06/2021	0.875	5.024	(128,510.40)	94.7760	2,331,489.60
3130AN4N7	FEDERAL HOME LOAN BANKS	0.720	07/14/2025	381	4,775,000.00	4,775,000.00	---	0.720	5.158	(212,821.75)	95.5430	4,562,178.25
3130ANC81	FEDERAL HOME LOAN BANKS	1.100	07/27/2026	759	2,500,000.00	2,500,000.00	07/14/2021	1.100	4.832	(182,625.00)	92.6950	2,317,375.00
3134GWQN9	FEDERAL HOME LOAN MORTGAGE CORP	0.625	08/19/2025	417	999,500.00	999,857.78	08/03/2021	0.638	5.024	(48,087.78)	95.1770	951,770.00
3130ANFZ8	FEDERAL HOME LOAN BANKS	0.700	08/18/2025	416	1,780,000.00	1,780,000.00	08/04/2021	0.700	5.038	(84,443.20)	95.2560	1,695,556.80
3130ANWC0	FEDERAL HOME LOAN BANKS	0.850	12/15/2025	535	5,450,000.00	5,450,000.00	09/01/2021	0.850	5.019	(316,863.00)	94.1860	5,133,137.00
3130ANRU6	FEDERAL HOME LOAN BANKS	1.020	09/17/2026	811	1,090,000.00	1,090,000.00	09/20/2021	1.020	4.896	(87,854.00)	91.9400	1,002,146.00
3130APCH6	FEDERAL HOME LOAN BANKS	1.125	09/29/2026	823	2,000,000.00	2,000,000.00	09/24/2021	1.125	4.842	(156,900.00)	92.1550	1,843,100.00
3130ANZ29	FEDERAL HOME LOAN BANKS	0.700	09/30/2025	459	956,400.00	958,854.28	10/07/2021	0.796	5.030	(48,831.88)	94.7940	910,022.40
3130ATK71	FEDERAL HOME LOAN BANKS	4.750	10/27/2025	486	4,634,630.00	4,640,703.42	---	4.908	4.827	4,460.58	99.8960	4,645,164.00
3134GX6G4	FEDERAL HOME LOAN MORTGAGE CORP	5.250	11/10/2025	500	1,750,000.00	1,750,000.00	10/25/2022	5.250	5.264	(437.50)	99.9750	1,749,562.50
3133ENT26	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.300	10/19/2026	843	1,604,000.00	1,604,000.00	11/10/2022	5.299	5.440	(4,940.32)	99.6920	1,599,059.68
3130ALDN1	FEDERAL HOME LOAN BANKS	0.800	03/16/2026	626	221,625.00	234,696.31	12/01/2022	4.555	4.922	(1,466.31)	93.2920	233,230.00
3130ASYR4	FEDERAL HOME LOAN BANKS	4.000	08/28/2025	426	1,771,956.00	1,785,210.83	05/22/2023	4.715	5.091	(7,278.83)	98.7740	1,777,932.00
3130APEW1	FEDERAL HOME LOAN BANKS	1.100	07/28/2026	760	450,650.00	466,748.71	05/30/2023	4.486	4.832	(3,318.71)	92.6860	463,430.00
3130AM3R1	FEDERAL HOME LOAN BANKS	1.000	04/29/2026	670	1,130,375.00	1,164,109.82	---	4.971	4.860	2,090.18	93.2960	1,166,200.00
3130AQGV9	FEDERAL HOME LOAN BANKS	1.200	07/18/2025	385	462,653.61	480,768.53	06/13/2023	5.000	5.159	(858.53)	95.9820	479,910.00
3134GY4U3	FEDERAL HOME LOAN MORTGAGE CORP	4.875	02/26/2026	608	789,037.50	791,248.73	06/21/2023	5.176	5.212	(517.88)	99.4630	790,730.85
3133ELQ56	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.570	07/02/2024	4	2,738,500.00	2,739,996.88	---	0.584	1.825	(380.48)	99.9860	2,739,616.40
3130AMZJ4	FEDERAL HOME LOAN BANKS	0.500	07/12/2024	14	909,545.00	909,994.55	07/08/2021	0.517	4.585	(1,441.45)	99.8410	908,553.10
3134GWXD3	FEDERAL HOME LOAN MORTGAGE CORP	0.375	07/15/2024	17	2,498,750.00	2,499,985.25	10/02/2020	0.388	4.680	(5,060.25)	99.7970	2,494,925.00
3130AN5G1	FEDERAL HOME LOAN BANKS	0.570	07/29/2024	31	3,500,000.00	3,500,000.00	07/08/2021	0.570	5.084	(13,580.00)	99.6120	3,486,420.00
3130AMHH8	FEDERAL HOME LOAN BANKS	0.410	08/01/2024	34	3,748,837.50	3,749,966.56	06/02/2021	0.420	5.165	(16,241.56)	99.5660	3,733,725.00
3134GWHF6	FEDERAL HOME LOAN MORTGAGE CORP	0.450	08/05/2024	38	4,796,150.00	4,799,901.42	---	0.470	5.381	(24,141.42)	99.4950	4,775,760.00
3136G4H22	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.410	08/12/2024	45	3,696,531.25	3,699,894.51	08/11/2020	0.434	5.318	(21,983.51)	99.4030	3,677,911.00
3130ATBS5	FEDERAL HOME LOAN BANKS	4.000	09/29/2026	823	585,240.00	589,037.77	08/28/2023	4.868	4.760	1,290.23	98.3880	590,328.00
3130ATG50	FEDERAL HOME LOAN BANKS	5.000	10/17/2025	476	2,160,384.00	2,165,968.50	08/30/2023	5.335	5.252	2,049.75	99.6790	2,168,018.25
3133EL5S9	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.480	09/03/2024	67	810,000.00	810,000.00	09/30/2020	0.480	5.799	(7,711.20)	99.0480	802,288.80
3130AN2S8	FEDERAL HOME LOAN BANKS	0.570	09/03/2024	67	1,000,000.00	1,000,000.00	07/08/2021	0.570	5.423	(8,600.00)	99.1400	991,400.00
3133EL6V1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.430	09/10/2024	74	2,500,000.00	2,500,000.00	09/14/2020	0.430	5.784	(26,500.00)	98.9400	2,473,500.00
3133ENX88	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.200	11/03/2025	493	1,483,887.93	1,486,510.69	09/11/2023	5.435	5.264	3,162.32	99.9110	1,489,673.01
3136G43T8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.400	09/16/2024	80	350,000.00	350,000.00	09/18/2020	0.400	5.475	(3,808.00)	98.9120	346,192.00
3134GWSW7	FEDERAL HOME LOAN MORTGAGE CORP	0.420	09/17/2024	81	2,899,130.00	2,899,952.37	---	0.428	5.482	(31,823.37)	98.9010	2,868,129.00
3130ALKN3	FEDERAL HOME LOAN BANKS	0.500	09/24/2024	88	2,500,000.00	2,500,000.00	03/03/2021	0.500	5.412	(29,000.00)	98.8400	2,471,000.00
3134GYA69	FEDERAL HOME LOAN MORTGAGE CORP	5.000	09/27/2024	91	3,000,000.00	3,000,000.00	12/13/2022	5.005	5.557	(4,590.00)	99.8470	2,995,410.00
3130AQD59	FEDERAL HOME LOAN BANKS	1.000	09/30/2024	94	1,346,529.60	1,426,516.49	12/01/2022	4.750	5.276	(1,924.49)	98.9300	1,424,592.00
3134GWVJ2	FEDERAL HOME LOAN MORTGAGE CORP	0.400	09/30/2024	94	885,778.50	885,985.72	10/21/2020	0.406	5.594	(11,592.32)	98.6900	874,393.40
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	07/29/2025	396	917,750.00	950,155.68	10/03/2023	5.407	5.023	3,644.32	95.3800	953,800.00
3130AN4Y3	FEDERAL HOME LOAN BANKS	0.625	10/15/2024	109	2,500,000.00	2,500,000.00	07/06/2021	0.625	5.546	(36,025.00)	98.5590	2,463,975.00
3133EMCN0	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.400	10/15/2024	109	6,235,937.50	6,248,950.23	---	0.457	5.726	(96,325.23)	98.4420	6,152,625.00
3130AKQ82	FEDERAL HOME LOAN BANKS	0.600	01/28/2026	579	449,635.00	464,412.89	10/18/2023	5.362	5.037	2,227.11	93.3280	466,640.00
3135GADR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.125	12/22/2025	542	2,406,328.74	2,410,797.85	10/30/2023	5.425	5.314	3,738.08	99.7330	2,414,535.93
3130ALJ39	FEDERAL HOME LOAN BANKS	0.900	03/03/2026	613	906,530.00	931,674.39	11/02/2023	5.205	4.918	4,255.61	93.5930	935,930.00
3130AQCP6	FEDERAL HOME LOAN BANKS	1.200	06/30/2025	367	1,403,400.00	1,440,607.64	11/02/2023	5.307	5.162	1,882.36	96.1660	1,442,490.00
3134GXR63	FEDERAL HOME LOAN MORTGAGE CORP	4.050	08/28/2025	426	1,511,202.00	1,520,725.04	11/20/2023	5.153	5.017	2,519.76	98.9120	1,523,244.80
3130AXTC2	FEDERAL HOME LOAN BANKS	5.520	08/15/2025	413	1,500,000.00	1,500,000.00	11/20/2023	5.525	5.604	(1,470.00)	99.9020	1,498,530.00
3134GY3P5	FEDERAL HOME LOAN MORTGAGE CORP	5.125	11/22/2024	147	500,000.00	500,000.00	11/10/2022	5.126	5.460	(710.00)	99.8580	499,290.00
3136G4Q22	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	11/26/2024	151	2,000,000.00	2,000,000.00	08/13/2020	0.500	5.739	(42,100.00)	97.8950	1,957,900.00
3130AXVD7	FEDERAL HOME LOAN BANKS	5.400	11/20/2026	875	1,329,867.00	1,329,911.84	11/29/2023	5.403	5.515	(3,369.84)	99.7400	1,326,542.00
3130AMNR9	FEDERAL HOME LOAN BANKS	0.625	11/27/2024	152	2,483,264.49	2,547,268.88	12/05/2023	5.225	5.646	(4,999.28)	97.9680	2,542,269.60
3134GWVY4	FEDERAL HOME LOAN MORTGAGE CORP	0.375	12/30/2024	185	4,992,700.00	4,999,122.02	---	0.410	5.418	(123,222.02)	97.5180	4,875,900.00
3134GWUY0	FEDERAL HOME LOAN MORTGAGE CORP	0.400	12/30/2024	185	1,997,900.00	1,999,748.81	10/08/2020	0.425	5.419	(49,148.81)	97.5300	1,950,600.00
3130AMYD8	FEDERAL HOME LOAN BANKS	0.625	12/30/2024	185	2,654,336.25	2,654,903.23	07/07/2021	0.632	5.685	(65,933.08)	97.5130	2,588,970.15
3130ANAV2	FEDERAL HOME LOAN BANKS	0.550	01/28/2025	214	3,004,980.00	3,000,000.00	08/03/2021	0.380	5.221	(79,500.00)	97.3500	2,920,500.00
3134GWSQ5	FEDERAL HOME LOAN MORTGAGE CORP	0.450	01/29/2025	215	1,923,075.00	1,924,731.36	11/13/2020	0.474	5.424	(54,247.36)	97.1680	1,870,484.00
3130AYXE1	FEDERAL HOME LOAN BANKS	5.000	08/13/2027	1141	1,000,000.00	1,000,000.00	02/09/2024	5.000	5.029	(890.00)	99.9110	999,110.00



Investment Portfolio

6/28/2024

Identifier	Description	Coupon Rate	Final Maturity	Days to Final Maturity	Original Cost	Book Value	Trade Date	Purchase Yield	Yield to Maturity	Net Unrealized Gain/Loss	Market Price	Market Value
3133EMQG0	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	02/10/2025	227	2,498,000.00	2,499,690.57	02/05/2021	0.340	5.425	(76,090.57)	96.9440	2,423,600.00
3135GAKB6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.625	11/24/2026	879	4,000,000.00	4,000,000.00	---	5.621	5.737	(10,200.00)	99.7450	3,989,800.00
3135GANQ0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.500	08/12/2027	1140	1,494,000.00	1,494,585.06	02/16/2024	4.625	4.851	(9,735.06)	98.9900	1,484,850.00
3130AHHB2	FEDERAL HOME LOAN BANKS	2.150	11/08/2027	1228	229,225.00	231,089.28	02/16/2024	4.607	4.723	(869.28)	92.0880	230,220.00
3135GA4W8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	02/18/2025	235	1,999,500.00	1,999,924.22	11/18/2020	0.506	5.424	(60,964.22)	96.9480	1,938,960.00
3130B03D9	FEDERAL HOME LOAN BANKS	5.125	02/12/2026	594	1,909,045.00	1,909,211.79	02/20/2024	5.152	5.233	(2,496.99)	99.8280	1,906,714.80
3130ANM72	FEDERAL HOME LOAN BANKS	0.625	02/26/2025	243	3,124,437.50	3,124,893.11	08/18/2021	0.630	5.346	(94,518.11)	96.9720	3,030,375.00
3134GWSE7	FEDERAL HOME LOAN MORTGAGE CORP	0.550	02/26/2025	243	514,871.25	514,980.87	09/04/2020	0.556	5.425	(16,074.62)	96.8750	498,906.25
3130AMMG4	FEDERAL HOME LOAN BANKS	0.625	02/27/2025	244	960,000.00	960,000.00	06/11/2021	0.625	5.341	(29,145.60)	96.9640	930,854.40
3134HIUM3	FEDERAL HOME LOAN MORTGAGE CORP	5.550	02/26/2027	973	938,671.35	938,713.57	03/04/2024	5.562	5.577	(417.82)	99.9250	938,295.75
3134HIVW0	FEDERAL HOME LOAN MORTGAGE CORP	5.400	02/28/2028	1340	3,430,000.00	3,430,000.00	03/05/2024	5.378	5.450	(5,865.30)	99.8290	3,424,134.70
3130AVQZ8	FEDERAL HOME LOAN BANKS	5.000	01/25/2027	941	995,870.00	996,293.00	03/19/2024	5.155	4.986	3,997.00	100.0290	1,000,290.00
3134HIXC2	FEDERAL HOME LOAN MORTGAGE CORP	4.250	03/25/2027	1000	1,982,000.00	1,983,478.08	03/20/2024	4.574	4.685	(5,718.08)	98.8880	1,977,760.00
3134GWUP9	FEDERAL HOME LOAN MORTGAGE CORP	0.450	03/24/2025	269	1,000,000.00	1,000,000.00	10/06/2020	0.450	5.425	(35,570.00)	96.4430	964,430.00
3130AMQA3	FEDERAL HOME LOAN BANKS	0.650	03/24/2025	269	450,000.00	450,000.00	06/11/2021	0.650	5.227	(14,737.50)	96.7250	435,262.50
3134GWVS2	FEDERAL HOME LOAN MORTGAGE CORP	0.450	03/28/2025	273	1,997,500.00	1,999,575.41	10/21/2020	0.478	5.426	(71,775.41)	96.3900	1,927,800.00
3130ARCX7	FEDERAL HOME LOAN BANKS	2.000	03/28/2025	273	286,074.00	294,160.99	06/01/2023	4.686	5.206	(1,156.99)	97.6680	293,004.00
3134GWTV8	FEDERAL HOME LOAN MORTGAGE CORP	0.480	03/28/2025	273	1,449,710.00	1,449,951.56	09/29/2020	0.484	5.425	(51,977.56)	96.4120	1,397,974.00
690353RX7	US INTERNATIONAL DEVELOPMENT FINANCE CORP	4.440	02/27/2027	974	1,415,772.16	1,415,200.12	02/22/2024	5.201	5.136	2,764.20	99.0340	1,417,964.32
3134HIQ6	FEDERAL HOME LOAN MORTGAGE CORP	5.625	02/22/2027	969	749,445.00	749,510.47	04/23/2024	5.650	5.665	(305.47)	99.8940	749,205.00
3130ANBU3	FEDERAL HOME LOAN BANKS	0.700	04/29/2025	305	2,000,000.00	2,000,000.00	07/19/2021	0.700	5.224	(73,120.00)	96.3440	1,926,880.00
3130AN6N5	FEDERAL HOME LOAN BANKS	0.700	04/29/2025	305	2,499,375.00	2,499,862.85	07/19/2021	0.707	5.225	(91,237.85)	96.3450	2,408,625.00
3134GVQF8	FEDERAL HOME LOAN MORTGAGE CORP	0.750	04/30/2025	306	1,000,000.00	1,000,000.00	05/04/2020	0.750	5.425	(37,850.00)	96.2150	962,150.00
3130ANCC2	FEDERAL HOME LOAN BANKS	0.750	05/12/2025	318	2,500,000.00	2,500,000.00	07/20/2021	0.750	5.238	(94,450.00)	96.2220	2,405,550.00
90376PDN8	UNITED STATES INTERNATIONAL DEVELOPMENT FIN	0.000	01/17/2026	568	9,599,779.00	9,622,908.39	---	2.536	2.128	53,691.61	96.7660	9,676,600.00
3134GY4R0	FEDERAL HOME LOAN MORTGAGE CORP	5.250	05/23/2025	329	1,748,687.50	1,749,496.65	11/22/2022	5.283	5.670	(5,971.65)	99.6300	1,743,525.00
3135GASJ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.500	05/17/2028	1419	1,849,084.05	1,849,509.16	05/24/2024	4.812	4.649	10,579.84	99.4700	1,860,089.00
3134GVB31	FEDERAL HOME LOAN MORTGAGE CORP	0.750	05/28/2025	334	600,000.00	600,000.00	09/02/2021	0.750	5.424	(24,756.00)	95.8740	575,244.00
3134HIV67	FEDERAL HOME LOAN MORTGAGE CORP	4.500	02/23/2026	605	1,882,273.00	1,883,065.10	05/28/2024	5.073	5.028	1,259.90	99.1750	1,884,325.00
3134GVVX3	FEDERAL HOME LOAN MORTGAGE CORP	0.750	05/28/2025	334	1,000,000.00	1,000,000.00	05/15/2020	0.750	5.424	(41,260.00)	95.8740	958,740.00
3134GW6Z4	FEDERAL HOME LOAN MORTGAGE CORP	0.480	05/29/2025	335	524,737.50	524,947.18	10/30/2020	0.491	5.424	(22,926.43)	95.6230	502,020.75
US3130B0GM52	FEDERAL HOME LOAN BANKS	5.000	03/20/2028	1361	2,751,700.35	2,752,001.09	05/30/2024	5.139	4.964	16,123.36	100.1130	2,768,124.45
3130B1JW8	FEDERAL HOME LOAN BANKS	5.125	11/26/2027	1246	2,498,125.00	2,498,161.22	06/03/2024	5.149	5.123	1,863.78	100.0010	2,500,025.00
3130AYXF8	FEDERAL HOME LOAN BANKS	4.750	02/22/2027	969	1,991,740.00	1,991,959.62	06/05/2024	4.912	4.945	(1,639.62)	99.5160	1,990,320.00
3130ALU51	FEDERAL HOME LOAN BANKS	1.050	04/15/2026	656	233,125.00	233,676.24	06/05/2024	4.893	4.921	(133.74)	93.4170	233,542.50
3135GATE1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.500	06/04/2027	1071	1,982,500.00	1,982,758.66	06/11/2024	4.819	4.879	(3,318.66)	98.9720	1,979,440.00
3130AYCR5	FEDERAL HOME LOAN BANKS	5.500	01/22/2027	938	5,860,000.00	5,860,000.00	06/12/2024	5.497	5.591	(12,833.40)	99.7810	5,847,166.60
3130AMQ70	FEDERAL HOME LOAN BANKS	0.750	06/16/2025	353	2,500,000.00	2,500,000.00	05/26/2021	0.750	5.261	(104,950.00)	95.8020	2,395,050.00
3134H13B7	FEDERAL HOME LOAN MORTGAGE CORP	4.500	06/27/2028	1460	1,983,500.00	1,983,520.74	06/20/2024	4.729	4.852	(8,860.74)	98.7330	1,974,660.00
3130B0DK2	FEDERAL HOME LOAN BANKS	5.050	03/05/2026	615	838,866.00	838,878.59	06/21/2024	5.129	5.345	(2,893.79)	99.5220	835,984.80
3130AYNJ1	FEDERAL HOME LOAN BANKS	5.000	01/23/2026	574	504,222.30	504,230.35	06/24/2024	5.100	5.193	(699.90)	99.7090	503,530.45
3134GYQA3	FEDERAL HOME LOAN MORTGAGE CORP	5.500	05/01/2026	672	999,850.00	999,852.15	06/25/2024	5.504	5.745	(4,162.15)	99.5690	995,690.00
---	---	1.784	10/30/2025	489	317,047,357.69	318,197,417.19	---	2.174	5.009	(8,220,240.12)	97.0034	309,977,177.06

AGCY DISC

Identifier	Description	Coupon Rate	Final Maturity	Days to Final Matur	Original Cost	Book Value	Trade Date	Purchase Yield	Yield to Maturity	Net Unrealized Gain/Loss	Market Price	Market Value
90376PGF2	UNITED STATES INTERNATIONAL DEVELOPMENT FIN	0.000	08/21/2024	54	10,000,000.00	10,000,000.00	08/16/2023	0.000	-29.760	495,200.00	104.9520	10,495,200.00
90376PGF2	UNITED STATES INTERNATIONAL DEVELOPMENT	0.000	08/21/2024	54	10,000,000.00	10,000,000.00	08/16/2023	0.000	-29.760	495,200.00	104.9520	10,495,200.00

CORP

Identifier	Description	Coupon Rate	Final Maturity	Days to Final Matur	Original Cost	Book Value	Trade Date	Purchase Yield	Yield to Maturity	Net Unrealized Gain/Loss	Market Price	Market Value
78014RFV7	ROYAL BANK OF CANADA	4.899	08/04/2025	402	2,000,000.00	2,000,000.00	08/02/2022	3.400	6.017	(23,680.00)	98.8160	1,976,320.00
78014RMY3	ROYAL BANK OF CANADA	5.745	05/22/2025	328	1,000,000.00	1,000,000.00	05/12/2023	5.500	5.882	(1,220.00)	99.8780	998,780.00
78014RNE6	ROYAL BANK OF CANADA	5.819	05/30/2025	336	1,992,000.00	1,996,214.81	05/23/2023	5.713	5.971	1,045.19	99.8630	1,997,260.00
06368GVM6	BANK OF MONTREAL	5.327	06/23/2025	360	1,981,636.00	1,989,497.40	09/18/2023	5.931	6.028	2,522.60	99.6010	1,992,020.00
13607XN78	CANADIAN IMPERIAL BANK OF COMMERCE	7.000	09/18/2026	812	2,000,000.00	2,000,000.00	09/11/2023	7.000	8.018	(41,120.00)	97.9440	1,958,880.00
61690U8A1	MORGAN STANLEY BANK NA	4.952	01/14/2028	1295	1,491,000.00	1,491,208.95	06/07/2024	5.200	5.586	(2,503.95)	99.2470	1,488,705.00
053015AE3	AUTOMATIC DATA PROCESSING INC	3.375	09/15/2025	444	2,267,160.00	2,055,050.80	09/22/2020	0.503	5.141	(96,210.80)	97.9420	1,958,840.00
037833BY5	APPLE INC	3.250	02/23/2026	605	1,318,216.90	1,223,326.82	02/16/2021	0.799	5.037	(73,498.14)	97.1960	1,149,828.68
637639AE5	NATIONAL SECURITIES CLEARING CORP	0.750	12/07/2025	527	2,594,000.00	2,594,000.00	02/09/2021	0.750	5.166	(157,196.40)	93.9400	2,436,803.60
084670BS6	BERKSHIRE HATHAWAY INC	3.125	03/15/2026	625	4,945,397.04	4,829,185.54	---	3.144	5.100	(151,179.85)	96.7930	4,678,005.69



Investment Portfolio

6/28/2024

Identifier	Description	Coupon Rate	Final Maturity	Days to Final Maturity	Original Cost	Book Value	Trade Date	Purchase Yield	Yield to Maturity	Net Unrealized Gain/Loss	Market Price	Market Value
641062AE4	NESTLE HOLDINGS INC	3.500	09/24/2025	453	2,928,024.00	2,716,102.17	06/16/2021	0.789	5.194	(129,245.37)	97.9870	2,586,856.80
459058JS3	INTERNATIONAL BANK FOR RECONSTRUCTION AND I	0.650	02/10/2026	592	3,588,377.82	3,608,649.79	---	0.846	5.025	(231,696.59)	93.2860	3,376,953.20
40139LBD4	GUARDIAN LIFE GLOBAL FUNDING	1.250	05/13/2026	684	910,230.54	907,665.68	---	1.150	5.313	(66,562.46)	92.8370	841,103.22
74153WCM9	PRICOA GLOBAL FUNDING I	0.800	09/01/2025	430	997,770.00	999,356.66	07/15/2021	0.855	5.436	(51,456.66)	94.7900	947,900.00
29157TAC0	EMORY UNIVERSITY	1.566	09/01/2025	430	102,691.00	100,748.70	08/09/2021	0.875	5.347	(5,001.70)	95.7470	95,747.00
641062AR5	NESTLE HOLDINGS INC	0.625	01/15/2026	566	1,886,912.84	1,901,702.66	09/07/2021	0.909	5.020	(115,184.16)	93.5350	1,786,518.50
594918BJ2	MICROSOFT CORP	3.125	11/03/2025	493	272,430.00	256,394.26	09/10/2021	0.775	5.048	(12,591.76)	97.5210	243,802.50
2027A0KD0	COMMONWEALTH BANK OF AUSTRALIA	1.125	06/15/2026	717	2,996,309.91	2,998,384.01	---	1.153	5.063	(216,634.01)	92.7250	2,781,750.00
40139LBC6	GUARDIAN LIFE GLOBAL FUNDING	0.875	12/10/2025	530	1,221,801.94	1,226,497.86	09/16/2021	1.017	5.286	(72,221.06)	93.9200	1,154,276.80
771196BJ0	ROCHE HOLDINGS INC	3.000	11/10/2025	500	2,160,040.00	2,046,493.53	09/17/2021	0.899	5.063	(100,393.53)	97.3050	1,946,100.00
05253JAL5	AUSTRALIA AND NEW ZEALAND BANKING GROUP LT	3.700	11/16/2025	506	1,103,881.01	1,035,586.93	10/12/2021	1.095	5.252	(56,076.93)	97.9510	979,510.00
59217GER6	METROPOLITAN LIFE GLOBAL FUNDING I	1.875	01/11/2027	927	1,504,283.31	1,502,218.12	01/04/2022	1.815	5.164	(118,093.12)	92.2750	1,384,125.00
742404AL0	PRINCETON THEOLOGICAL SEMINARY	4.275	07/01/2024	3	1,060,889.00	970,176.35	08/18/2021	0.950	4.187	(176.35)	100.0000	970,000.00
74368CBF0	PROTECTIVE LIFE GLOBAL FUNDING	0.781	07/05/2024	7	2,941,686.20	3,098,703.48	---	3.361	3.598	(408.48)	99.9450	3,098,295.00
931142EL3	WALMART INC	2.850	07/08/2024	10	2,166,600.00	2,000,000.00	12/03/2020	0.449	4.911	(1,180.00)	99.9410	1,998,820.00
023135AZ9	AMAZON.COM INC	2.800	08/22/2024	55	3,194,850.00	3,000,000.00	06/24/2021	0.598	5.435	(12,000.00)	99.6000	2,988,000.00
61690U4T4	MORGAN STANLEY BANK NA	4.754	04/21/2026	662	2,660,590.00	2,672,588.05	08/23/2023	5.350	5.277	3,084.95	99.0990	2,675,673.00
842434CM2	SOUTHERN CALIFORNIA GAS CO	3.150	09/15/2024	79	2,156,400.00	2,010,159.62	05/26/2021	0.744	5.810	(21,619.62)	99.4270	1,988,540.00
59217GEP0	METROPOLITAN LIFE GLOBAL FUNDING I	0.700	09/27/2024	91	2,502,900.00	2,500,238.54	---	0.661	5.516	(29,663.54)	98.8230	2,470,575.00
63305LTZ6	NATIONAL BANK OF CANADA	7.000	10/20/2025	479	3,000,000.00	3,000,000.00	10/03/2023	7.000	7.006	(660.00)	99.9780	2,999,340.00
013051EH6	ALBERTA, PROVINCE OF	1.875	11/13/2024	138	1,590,926.40	1,519,947.00	02/18/2021	0.460	5.462	(27,950.76)	98.6770	1,491,996.24
06675FAT4	BANQUE FEDERATIVE DU CREDIT MUTUEL SA	2.375	11/21/2024	146	1,337,475.00	1,282,644.26	08/16/2021	0.847	5.770	(24,525.26)	98.6760	1,258,119.00
771196BL5	ROCHE HOLDINGS INC	2.375	01/28/2027	944	1,585,216.88	1,603,477.71	12/07/2023	4.620	4.993	(14,805.06)	93.7270	1,588,672.65
886546AB6	TIFFANY & CO	3.800	10/01/2024	95	1,641,759.02	1,652,938.62	01/03/2024	5.260	5.927	(3,146.07)	99.4450	1,649,792.55
037833DF4	APPLE INC	2.750	01/13/2025	199	3,788,330.00	3,528,687.23	02/02/2021	0.541	5.376	(77,162.23)	98.6150	3,451,525.00
478160CJ1	JOHNSON & JOHNSON	2.625	01/15/2025	201	5,837,375.00	5,540,375.74	---	0.674	5.325	(119,520.74)	98.5610	5,420,855.00
9033IHMS9	US BANK NA	2.800	01/27/2025	213	3,581,665.00	3,330,654.54	12/22/2020	0.601	5.621	(88,110.94)	98.4080	3,242,543.60
03444RAB4	ANDREW W MELLON FOUNDATION	0.947	08/01/2027	1129	2,655,660.00	2,690,081.78	02/13/2024	4.570	4.765	(15,761.78)	89.1440	2,674,320.00
594918BB9	MICROSOFT CORP	2.700	02/12/2025	229	3,227,700.00	3,023,014.22	02/24/2021	0.626	5.414	(72,274.22)	98.3580	2,950,740.00
57629WCH1	MASSMUTUAL GLOBAL FUNDING II	3.400	03/08/2026	618	2,136,884.87	2,148,026.42	02/13/2024	4.900	5.180	(9,931.00)	97.1420	2,138,095.42
961214EH2	WESTPAC BANKING CORP	2.350	02/19/2025	236	1,054,050.00	1,009,548.10	06/16/2021	0.851	5.479	(29,048.10)	98.0500	980,500.00
64952WEQ2	NEW YORK LIFE GLOBAL FUNDING	3.250	04/07/2027	1013	2,384,300.41	2,394,294.72	03/14/2024	4.900	5.057	(10,044.72)	95.3700	2,384,250.00
12572QAG0	CME GROUP INC	3.000	03/15/2025	260	2,982,623.20	2,748,442.12	---	0.569	5.267	(73,196.26)	98.4270	2,675,245.86
74368CBL7	PROTECTIVE LIFE GLOBAL FUNDING	3.218	03/28/2025	273	1,003,350.00	1,000,841.57	03/25/2022	3.103	5.571	(17,951.57)	98.2890	982,890.00
98459LAA1	YALE UNIVERSITY	0.873	04/15/2025	291	1,085,111.00	1,076,821.15	---	0.634	5.636	(41,209.15)	96.3360	1,035,612.00
637639AB1	NATIONAL SECURITIES CLEARING CORP	1.500	04/23/2025	299	2,288,154.22	2,247,521.26	08/10/2021	0.856	5.359	(78,883.98)	96.9440	2,168,637.28
037833BG4	APPLE INC	3.200	05/13/2025	319	2,133,702.81	1,955,158.56	09/28/2020	0.662	5.222	(74,909.12)	98.2880	1,880,249.44
21688AAE2	COOPERATIEVE RABOBANK UA (NEW YORK BRANCH	3.375	05/21/2025	327	4,344,175.80	4,058,558.98	---	0.864	5.485	(161,090.88)	98.1730	3,897,468.10
63305LC43	NATIONAL BANK OF CANADA	5.500	06/05/2026	707	1,998,000.00	1,998,062.90	05/31/2024	5.554	5.588	(1,322.90)	99.8370	1,996,740.00
06367UEK9	BANK OF MONTREAL	5.400	06/14/2027	1081	1,998,000.00	1,998,025.52	06/12/2024	5.437	5.399	1,974.48	100.0000	2,000,000.00
842434CP5	SOUTHERN CALIFORNIA GAS CO	3.200	06/15/2025	352	2,864,296.62	2,634,682.55	---	0.766	5.487	(99,590.55)	97.8800	2,535,092.00
40139LAG8	GUARDIAN LIFE GLOBAL FUNDING	1.100	06/23/2025	360	4,522,087.03	4,504,840.93	---	0.990	5.523	(193,345.93)	95.8110	4,311,495.00
6944PL2B4	PACIFIC LIFE GLOBAL FUNDING II	1.200	06/24/2025	361	4,436,665.14	4,446,589.16	---	2.463	5.475	(129,334.16)	95.9390	4,317,255.00
66815L2F5	NORTHWESTERN MUTUAL GLOBAL FUNDING	1.750	01/11/2027	927	2,128,121.00	2,128,299.30	06/27/2024	4.920	5.033	(5,997.30)	92.2740	2,122,302.00
---	---	2.852	09/13/2025	442	123,551,706.91	120,251,685.06	---	2.300	5.387	(3,147,959.93)	97.2728	117,103,725.13

MMFUND												
Identifier	Description	Coupon Rate	Final Maturity	Days to Final Matur	Original Cost	Book Value	Trade Date	Purchase Yield	Yield to Maturity	Net Unrealized Gain/Loss	Market Price	Market Value
ICSMM94001	John Marshall Bank MM	5.390	06/28/2024	0	20,268,839.79	20,268,839.79	---	---	---	0.00	1.0000	20,268,839.79
MM4001	John Marshall Bank MM	0.100	06/28/2024	0	2,500.20	2,500.20	---	---	---	0.00	1.0000	2,500.20
MM2092	Sandy Spring Bank MM	0.550	06/28/2024	0	1,035,666.02	1,035,666.02	---	---	---	0.00	1.0000	1,035,666.02
ICSMM1173	Old Dominion National Bank	5.600	06/28/2024	0	12,960,505.71	12,960,505.71	---	---	---	0.00	1.0000	12,960,505.71
---	---	5.323	06/28/2024	0	34,267,511.72	34,267,511.72	---	---	---	0.00	1.0000	34,267,511.72

MUNI												
Identifier	Description	Coupon Rate	Final Maturity	Days to Final Matur	Original Cost	Book Value	Trade Date	Purchase Yield	Yield to Maturity	Net Unrealized Gain/Loss	Market Price	Market Value
928075FV7	VIRGINIA PORT AUTH COMWLTH PORT FD REV	3.520	07/01/2025	368	226,150.00	205,575.12	09/17/2020	0.732	5.350	(9,123.12)	98.2260	196,452.00
64966QCB4	NEW YORK CITY	2.280	08/01/2025	399	1,215,550.00	1,165,289.72	10/23/2020	1.051	5.377	(52,595.72)	96.7560	1,112,694.00
92812VE44	VIRGINIA ST HSG DEV AUTH	1.347	07/01/2025	368	400,000.00	400,000.00	07/09/2020	1.347	5.266	(15,200.00)	96.2000	384,800.00
92812VJ23	VIRGINIA ST HSG DEV AUTH	1.066	09/01/2025	430	550,000.00	550,000.00	09/25/2020	1.066	5.234	(25,806.00)	95.3080	524,194.00
75381NCX6	RAPPAHANNOCK VA REGL JAIL AUTH REGL JAIL FAC	1.000	10/01/2025	460	425,000.00	425,000.00	03/04/2021	1.000	5.404	(22,482.50)	94.7100	402,517.50



Investment Portfolio

6/28/2024

Identifier	Description	Coupon Rate	Final Maturity	Days to Final Maturity	Original Cost	Book Value	Trade Date	Purchase Yield	Yield to Maturity	Net Unrealized Gain/Loss	Market Price	Market Value
574193UW6	MARYLAND ST	0.670	08/01/2025	399	1,000,000.00	1,000,000.00	08/11/2021	0.670	5.088	(46,350.00)	95.3650	953,650.00
92812WAV6	VIRGINIA ST HSG DEV AUTH	1.437	11/01/2026	856	800,000.00	800,000.00	10/22/2021	1.437	4.913	(60,832.00)	92.3960	739,168.00
92812WAU8	VIRGINIA ST HSG DEV AUTH	1.237	11/01/2025	491	350,000.00	350,000.00	10/22/2021	1.237	5.105	(17,349.50)	95.0430	332,650.50
92812VE36	VIRGINIA ST HSG DEV AUTH	1.147	07/01/2024	3	325,000.00	325,000.00	07/09/2020	1.147	1.141	0.00	100.0000	325,000.00
76541VWU7	RICHMOND VA	2.000	07/15/2024	17	1,738,110.00	1,651,085.08	11/19/2020	0.500	4.758	(3,263.08)	99.8680	1,647,822.00
92812V3W4	VIRGINIA ST HSG DEV AUTH	0.450	08/01/2024	34	215,000.00	215,000.00	07/20/2021	0.450	5.044	(903.00)	99.5800	214,097.00
58178CEM5	MC KINNEY TEX	1.000	08/15/2024	48	954,372.60	940,605.28	06/18/2021	0.500	4.936	(5,427.48)	99.4870	935,177.80
92812VH90	VIRGINIA ST HSG DEV AUTH	0.866	09/01/2024	65	600,000.00	600,000.00	09/25/2020	0.866	5.280	(4,608.00)	99.2320	595,392.00
4095588J5	HAMPTON	0.700	09/01/2024	65	500,000.00	500,000.00	11/13/2020	0.700	4.995	(3,735.00)	99.2530	496,265.00
75381NCW8	RAPPAHANNOCK VA REGL JAIL AUTH REGL JAIL FAC	0.620	10/01/2024	95	420,000.00	420,000.00	03/04/2021	0.620	5.353	(5,073.60)	98.7920	414,926.40
46615MAP6	JEA FLA DIST ENERGY SYS REV	3.394	10/01/2024	95	508,238.40	480,000.00	03/26/2021	0.436	5.258	(2,332.80)	99.5140	477,667.20
92818NQC5	VIRGINIA ST RES AUTH INFRASTRUCTURE REV	2.000	11/01/2024	126	258,276.55	246,076.59	07/23/2020	0.702	5.258	(3,769.14)	98.9010	242,307.45
92818NVB1	VIRGINIA ST RES AUTH INFRASTRUCTURE REV	0.636	11/01/2024	126	1,000,000.00	1,000,000.00	10/28/2020	0.636	5.224	(15,420.00)	98.4580	984,580.00
92812WAT1	VIRGINIA ST HSG DEV AUTH	0.897	11/01/2024	126	800,000.00	800,000.00	10/22/2021	0.897	5.487	(12,336.00)	98.4580	787,664.00
92818NF37	VIRGINIA ST RES AUTH INFRASTRUCTURE REV	1.000	11/01/2024	126	360,296.60	355,528.72	05/19/2021	0.560	5.370	(5,743.67)	98.5310	349,785.05
928075JA9	VIRGINIA PORT AUTH COMWLTH PORT FD REV	1.154	07/01/2026	733	211,699.75	216,901.64	11/15/2023	5.250	5.046	835.26	92.6540	217,736.90
92818N3Y2	VIRGINIA ST RES AUTH INFRASTRUCTURE REV	3.000	11/01/2025	491	432,283.50	437,524.68	11/21/2023	5.171	5.221	(331.68)	97.1540	437,193.00
30382LGY8	FAIRFAX CNTY VA ECONOMIC DEV AUTH FAC REV	5.589	10/01/2024	95	750,000.00	750,000.00	11/09/2023	5.589	5.336	345.00	100.0460	750,345.00
13432JBQ1	CAMPBELL CNTY VA INDL DEV AUTH PUB FAC LEASE	5.680	12/01/2024	156	315,000.00	315,000.00	10/26/2023	5.675	5.359	390.60	100.1240	315,390.60
4423315U4	HOUSTON CITY	2.110	03/01/2025	246	1,034,409.60	988,535.57	10/21/2020	0.811	5.192	(28,351.17)	97.9780	960,184.40
869257PC3	SUSSEX CNTY DEL	0.616	03/15/2025	260	1,215,000.00	1,215,000.00	09/24/2020	0.616	5.155	(38,187.45)	96.8570	1,176,812.55
92812U4Q8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	4.637	04/01/2028	1373	495,000.00	495,000.00	03/12/2024	4.637	4.816	(3,049.20)	99.3840	491,950.80
92812U4N5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	4.699	04/01/2027	1007	600,000.00	600,000.00	03/12/2024	4.699	4.942	(3,756.00)	99.3740	596,244.00
92812U4L9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	4.886	04/01/2026	642	1,010,000.00	1,010,000.00	03/12/2024	4.886	5.143	(4,383.40)	99.5660	1,005,616.60
61334EDK1	MONTGOMERY CNTY MD CTFS PARTN	2.000	04/01/2025	277	452,566.40	433,881.26	10/01/2020	0.801	5.434	(14,721.56)	97.4790	419,159.70
64966MYK9	NEW YORK CITY	3.150	04/01/2025	277	385,430.60	360,330.55	11/02/2020	1.151	5.463	(11,369.10)	98.2990	348,961.45
977100GX8	WISCONSIN ST GEN FD ANNUAL APPROPRIATION REV	1.899	05/01/2025	307	1,198,618.80	1,150,932.39	10/07/2020	0.751	5.376	(43,160.19)	97.1730	1,107,772.20
92812U6S2	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	4.757	04/01/2028	1373	2,170,000.00	2,170,000.00	05/08/2024	4.759	4.916	(11,869.90)	99.4530	2,158,130.10
92812U6U7	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	4.807	04/01/2029	1738	2,190,000.00	2,190,000.00	05/08/2024	4.808	4.959	(14,103.60)	99.3560	2,175,896.40
928077JY3	VIRGINIA PORT AUTH PORT FAC REV	3.184	07/01/2027	1098	948,560.00	949,876.36	05/28/2024	5.001	4.946	1,423.64	95.1300	951,300.00
---	---	2.563	01/07/2026	558	26,054,562.80	25,712,142.96	---	2.290	5.069	(482,639.36)	98.0566	25,229,503.60

POOL

Identifier	Description	Coupon Rate	Final Maturity	Days to Final Matur	Original Cost	Book Value	Trade Date	Purchase Yield	Yield to Maturity	Net Unrealized Gain/Loss	Market Price	Market Value
LGIP5001	Virginia Investment Pool LGIP	---	---	---	210,230,274.76	210,230,274.76	---	---	0.000	0.00	1.0000	210,230,274.76
LGIP2000	State of Virginia LGIP	---	---	---	100,456,443.62	100,456,443.62	---	---	0.000	0.00	1.0000	100,456,443.62
---	---	---	---	---	310,686,718.38	310,686,718.38	---	---	0.000	0.00	1.0000	310,686,718.38

US TREASURY

Identifier	Description	Coupon Rate	Final Maturity	Days to Final Matur	Original Cost	Book Value	Trade Date	Purchase Yield	Yield to Maturity	Net Unrealized Gain/Loss	Market Price	Market Value
91282CAB7	UNITED STATES TREASURY	0.250	07/31/2025	398	4,917,109.38	4,976,372.66	---	0.687	5.053	(228,122.66)	94.9650	4,748,250.00
91282ZL7	UNITED STATES TREASURY	0.375	04/30/2025	306	4,947,187.50	4,987,553.17	---	0.674	5.158	(181,653.17)	96.1180	4,805,900.00
---	UNITED STATES TREASURY	0.313	06/15/2025	352	9,864,296.88	9,963,925.82	---	0.680	5.106	(409,775.82)	95.5448	9,554,150.00

Summary

Identifier	Description	Coupon Rate	Final Maturity	Days to Final Matur	Original Cost	Book Value	Trade Date	Purchase Yield	Yield to Maturity	Net Unrealized Gain/Loss	Market Price	Market Value
---	---	2.244	09/08/2025	437	831,472,154.38	829,079,401.14	---	2.134	2.623	(11,765,415.24)	56.7548	817,313,985.89