Sonoma County Inv Pool Selected Funds
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 06/30/2025

Security ID	Investment	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody'	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Money Market Accounts													
94984B793	28383	Cal Trust MMG	0.00	0.00	0.00	0.00	AAA	Aaa	0.00 %	0.000	1		0.000
SYS30839	30839	CAMP	168,000,000.00	168,000,000.00	168,000,000.00	168,000,000.00	AAA	Aaa	4.62 %	0.000	1		0.000
SYS31038	31038	Cal Trust MMG	51,000,000.00	51,000,000.00	51,000,000.00	51,000,000.00	AAA	Aaa	1.40 %	0.000	1		0.000
261941108	31070	Dreyfus Treasury Securities	0.00	0.00	0.00	0.00	NR	Aaa	0.00 %	0.000	1		0.000
SYS31110	31110	California CLASS	0.00	0.00	0.00	0.00	AAA	NR	0.00 %	0.000	1		0.000
		Subtotal	**219,000,000.00**	**219,000,000.00**	**219,000,000.00**	**219,000,000.00**			**6.02 %**	**0.000**	**1**		**0.000**
Negotiable CDs													
05973RBY7	31567	BANCO SANTANDER NY	25,000,000.00	25,000,000.00	25,020,250.00	25,020,250.00	A+	A2	0.69 %	-9.053	2	07/03/202	0.005
89115DXJ0	31576	TORONTO DOMINION	20,000,000.00	20,000,000.00	20,012,000.00	20,012,000.00	A+	Aa2	0.55 %	1.779	6	07/07/202	0.016
05973RBZ4	31570	BANCO SANTANDER NY	25,000,000.00	25,000,000.00	25,021,250.00	25,021,250.00	A+	A2	0.69 %	1.078	7	07/08/202	0.019
63873Q6T6	31690	NATIXIS BANK NY	20,000,000.00	20,000,000.00	20,001,800.00	20,001,800.00	A+	A1	0.55 %	4.504	34	08/04/202	0.093
85325VNZ9	31678	STANDARD CHARTERED	25,000,000.00	25,000,000.00	24,997,750.00	24,997,750.00	A+	A1	0.69 %	4.630	36	08/06/202	0.098
0727MDCX1	31738	BEYERISHCE LANDESBANK	20,000,000.00	20,000,000.00	20,013,400.00	20,013,400.00	NR	Aa2	0.55 %	4.526	218	02/04/202	0.597
0727MDEE1	31754	BEYERISHCE LANDESBANK	21,000,000.00	21,000,000.00	20,998,320.00	20,998,320.00	NR	Aa2	0.58 %	4.523	223	02/09/202	0.610
05973RDZ2	31813	BANCO SANTANDER NY	25,000,000.00	25,000,000.00	24,892,750.00	24,892,750.00	A+	A2	0.69 %	4.753	307	05/04/202	0.841
0727MDFA8	31867	BEYERISHCE LANDESBANK	21,000,000.00	21,000,000.00	20,964,510.00	20,964,510.00	NR	Aa2	0.58 %	4.439	335	06/01/202	0.917
05973RED0	31860	BANCO SANTANDER NY	25,000,000.00	25,000,000.00	24,962,250.00	24,962,250.00	A+	A2	0.69 %	4.428	337	06/03/202	0.923
63873TCD8	31869	NATIXIS BANK NY	25,000,000.00	25,000,000.00	24,960,500.00	24,960,500.00	A+	A1	0.69 %	4.425	339	06/05/202	0.928
22536JKW4	31873	CREDIT AGRICOLE NY	25,000,000.00	25,000,000.00	24,983,000.00	24,983,000.00	A+	A1	0.69 %	4.374	343	06/09/202	0.939
22536JPN9	31892	CREDIT AGRICOLE NY	25,000,000.00	25,000,000.00	25,006,000.00	25,006,000.00	A+	A1	0.69 %	4.345	365	07/01/202	1.000
0727MDFH3	31904	BEYERISHCE LANDESBANK	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	NR	Aa2	0.69 %	4.330	365	07/01/202	1.000
85325VRM4	31899	STANDARD CHARTERED	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	A+	A1	0.69 %	4.310	366	07/02/202	1.002
85325VRN2	31902	STANDARD CHARTERED	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	A+	A1	0.69 %	4.350	370	07/06/202	1.013
83369XY85	31903	SOCIETE GENERALE	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	A	A1	0.69 %	4.260	371	07/07/202	1.016
		Subtotal	**402,000,000.00**	**402,000,000.00**	**401,833,780.00**	**401,833,780.00**			**11.09 %**	**3.258**	**241**		**0.660**

Security ID	Investment	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody'	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
SCEIP Notes													
SYS29458	29458	SCEIP	361.53	361.53	361.53	361.53	NR	NR	0.00 %	2.971	63	09/02/202	0.172
SYS29501	29501	SCEIP	569.21	569.21	569.21	569.21	NR	NR	0.00 %	2.971	63	09/02/202	0.172
SYS29519	29519	SCEIP	274.43	274.43	274.43	274.43	NR	NR	0.00 %	2.971	63	09/02/202	0.172
SYS29575	29575	SCEIP	731.08	731.08	731.08	731.08	NR	NR	0.00 %	2.971	63	09/02/202	0.172
SYS29579	29579	SCEIP	574.13	574.13	574.13	574.13	NR	NR	0.00 %	2.971	63	09/02/202	0.172
SYS29587	29587	SCEIP	4,196.25	4,196.25	4,196.25	4,196.25	NR	NR	0.00 %	3.002	428	09/02/202	1.130
SYS29740	29740	SCEIP	7,920.67	7,920.67	7,920.67	7,920.67	NR	NR	0.00 %	3.002	428	09/02/202	1.130
SYS29752	29752	SCEIP	10,305.53	10,305.53	10,305.53	10,305.53	NR	NR	0.00 %	3.001	793	09/02/202	2.065
SYS29795	29795	SCEIP	19,051.66	19,051.66	19,051.66	19,051.66	NR	NR	0.00 %	3.001	793	09/02/202	2.065
SYS29827	29827	SCEIP	3,387.56	3,387.56	3,387.56	3,387.56	NR	NR	0.00 %	3.001	793	09/02/202	2.065
SYS29874	29874	SCEIP	17,249.92	17,249.92	17,249.92	17,249.92	NR	NR	0.00 %	3.001	1,159	09/02/202	2.973
SYS29904	29904	SCEIP	6,566.14	6,566.14	6,566.14	6,566.14	NR	NR	0.00 %	3.001	1,159	09/02/202	2.973
SYS29948	29948	SCEIP	23,625.79	23,625.79	23,625.79	23,625.79	NR	NR	0.00 %	3.001	1,159	09/02/202	2.973
SYS28288	28288	SCEIP	29,271.32	29,271.32	29,271.32	29,271.32	NR	NR	0.00 %	3.001	1,524	09/02/202	3.854
SYS28313	28313	SCEIP	17,825.94	17,825.94	17,825.94	17,825.94	NR	NR	0.00 %	3.001	1,524	09/02/202	3.854
SYS28352	28352	SCEIP	79,636.61	79,636.61	79,636.61	79,636.61	NR	NR	0.00 %	3.001	1,524	09/02/202	3.854
SYS28387	28387	SCEIP	927,566.92	927,566.92	927,566.92	927,566.92	NR	NR	0.03 %	3.001	1,524	09/02/202	3.854
SYS28427	28427	SCEIP	130,759.13	130,759.13	130,759.13	130,759.13	NR	NR	0.00 %	3.001	1,524	09/02/202	3.854
SYS29961	29961	SCEIP	60,468.99	60,468.99	60,468.99	60,468.99	NR	NR	0.00 %	3.001	1,524	09/02/202	3.854
SYS29966	29966	SCEIP	23,170.46	23,170.46	23,170.46	23,170.46	NR	NR	0.00 %	3.001	1,524	09/02/202	3.854
SYS30093	30093	SCEIP	5,970.72	5,970.72	5,970.72	5,970.72	NR	NR	0.00 %	3.001	1,524	09/02/202	3.854
SYS28477	28477	SCEIP	94,088.42	94,088.42	94,088.42	94,088.42	NR	NR	0.00 %	3.000	1,889	09/02/203	4.709
SYS28551	28551	SCEIP	352,758.13	352,758.13	352,758.13	352,758.13	NR	NR	0.01 %	3.000	1,889	09/02/203	4.709
SYS28577	28577	SCEIP	287,735.17	287,735.17	287,735.17	287,735.17	NR	NR	0.01 %	3.000	1,889	09/02/203	4.709
SYS28595	28595	SCEIP	365,268.72	365,268.72	365,268.72	365,268.72	NR	NR	0.01 %	3.000	1,889	09/02/203	4.709
SYS28620	28620	SCEIP	152,028.84	152,028.84	152,028.84	152,028.84	NR	NR	0.00 %	3.000	1,889	09/02/203	4.709
SYS28680	28680	SCEIP	126,215.82	126,215.82	126,215.82	126,215.82	NR	NR	0.00 %	3.000	1,889	09/02/203	4.709
SYS28707	28707	SCEIP	103,218.52	103,218.52	103,218.52	103,218.52	NR	NR	0.00 %	3.000	1,889	09/02/203	4.709
SYS28739	28739	SCEIP	234,763.34	234,763.34	234,763.34	234,763.34	NR	NR	0.01 %	3.000	1,889	09/02/203	4.709
SYS28764	28764	SCEIP	173,770.81	173,770.81	173,770.81	173,770.81	NR	NR	0.01 %	3.000	1,889	09/02/203	4.709
SYS28770	28770	SCEIP	86,724.94	86,724.94	86,724.94	86,724.94	NR	NR	0.00 %	3.000	1,889	09/02/203	4.709
SYS28798	28798	SCEIP	74,122.46	74,122.46	74,122.46	74,122.46	NR	NR	0.00 %	3.000	1,889	09/02/203	4.709
SYS30240	30240	SCEIP	10,280.55	10,280.55	10,280.55	10,280.55	NR	NR	0.00 %	3.000	1,889	09/02/203	4.709
SYS30262	30262	SCEIP	8,165.59	8,165.59	8,165.59	8,165.59	NR	NR	0.00 %	3.000	1,889	09/02/203	4.709
SYS30324	30324	SCEIP	16,647.73	16,647.73	16,647.73	16,647.73	NR	NR	0.00 %	3.000	1,889	09/02/203	4.709
SYS30428	30428	SCEIP	11,107.80	11,107.80	11,107.80	11,107.80	NR	NR	0.00 %	3.000	1,889	09/02/203	4.709

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SCEIP Notes													
SYS28822	28822	SCEIP	111,161.41	111,161.41	111,161.41	111,161.41	NR	NR	0.00 %	3.000	2,254	09/02/203	5.540
SYS28843	28843	SCEIP	106,645.08	106,645.08	106,645.08	106,645.08	NR	NR	0.00 %	3.000	2,254	09/02/203	5.540
SYS28856	28856	SCEIP	141,490.58	141,490.58	141,490.58	141,490.58	NR	NR	0.00 %	3.000	2,254	09/02/203	5.540
SYS28881	28881	SCEIP	109,576.40	109,576.40	109,576.40	109,576.40	NR	NR	0.00 %	3.000	2,254	09/02/203	5.540
SYS28901	28901	SCEIP	252,835.82	252,835.82	252,835.82	252,835.82	NR	NR	0.01 %	3.000	2,254	09/02/203	5.540
SYS28910	28910	SCEIP	78,324.46	78,324.46	78,324.46	78,324.46	NR	NR	0.00 %	3.000	2,254	09/02/203	5.540
SYS28929	28929	SCEIP	95,683.07	95,683.07	95,683.07	95,683.07	NR	NR	0.00 %	3.000	2,254	09/02/203	5.540
SYS28949	28949	SCEIP	70,063.89	70,063.89	70,063.89	70,063.89	NR	NR	0.00 %	3.000	2,254	09/02/203	5.540
SYS28963	28963	SCEIP	124,389.33	124,389.33	124,389.33	124,389.33	NR	NR	0.00 %	3.000	2,254	09/02/203	5.540
SYS28975	28975	SCEIP	163,622.43	163,622.43	163,622.43	163,622.43	NR	NR	0.01 %	3.000	2,254	09/02/203	5.540
SYS30585	30585	SCEIP	54,350.13	54,350.13	54,350.13	54,350.13	NR	NR	0.00 %	1.990	2,254	09/02/203	5.741
SYS30626	30626	SCEIP	41,468.66	41,468.66	41,468.66	41,468.66	NR	NR	0.00 %	1.990	2,254	09/02/203	5.741
SYS30673	30673	SCEIP	34,465.58	34,465.58	34,465.58	34,465.58	NR	NR	0.00 %	1.990	2,254	09/02/203	5.741
SYS30712	30712	SCEIP	13,701.66	13,701.66	13,701.66	13,701.66	NR	NR	0.00 %	1.990	2,254	09/02/203	5.741
SYS30727	30727	SCEIP	81,055.37	81,055.37	81,055.37	81,055.37	NR	NR	0.00 %	1.990	2,254	09/02/203	5.741
SYS30742	30742	SCEIP	2,041.66	2,041.66	2,041.66	2,041.66	NR	NR	0.00 %	1.990	2,254	09/02/203	5.741
SYS30759	30759	SCEIP	25,644.17	25,644.17	25,644.17	25,644.17	NR	NR	0.00 %	1.990	2,254	09/02/203	5.741
SYS30802	30802	SCEIP	87,612.94	87,612.94	87,612.94	87,612.94	NR	NR	0.00 %	1.990	2,254	09/02/203	5.741
SYS30834	30834	SCEIP	42,455.90	42,455.90	42,455.90	42,455.90	NR	NR	0.00 %	1.990	2,254	09/02/203	5.741
SYS30866	30866	SCEIP	182,448.73	182,448.73	182,448.73	182,448.73	NR	NR	0.01 %	1.990	2,254	09/02/203	5.741
SYS30893	30893	SCEIP	21,442.05	21,442.05	21,442.05	21,442.05	NR	NR	0.00 %	1.990	2,254	09/02/203	5.741
SYS30904	30904	SCEIP	242,619.99	242,619.99	242,619.99	242,619.99	NR	NR	0.01 %	1.990	2,620	09/02/203	6.607
SYS30923	30923	SCEIP	43,919.60	43,919.60	43,919.60	43,919.60	NR	NR	0.00 %	1.990	2,620	09/02/203	6.607
SYS30936	30936	SCEIP	63,904.87	63,904.87	63,904.87	63,904.87	NR	NR	0.00 %	1.990	2,620	09/02/203	6.607
SYS30959	30959	SCEIP	28,951.54	28,951.54	28,951.54	28,951.54	NR	NR	0.00 %	1.990	2,620	09/02/203	6.607
SYS30968	30968	SCEIP	65,404.73	65,404.73	65,404.73	65,404.73	NR	NR	0.00 %	1.990	2,620	09/02/203	6.607
SYS30993	30993	SCEIP	53,747.56	53,747.56	53,747.56	53,747.56	NR	NR	0.00 %	1.990	2,620	09/02/203	6.607
SYS31024	31024	SCEIP	62,766.35	62,766.35	62,766.35	62,766.35	NR	NR	0.00 %	1.990	2,620	09/02/203	6.607
SYS31030	31030	SCEIP	216,664.94	216,664.94	216,664.94	216,664.94	NR	NR	0.01 %	1.990	2,620	09/02/203	6.607
SYS31062	31062	SCEIP	156,863.36	156,863.36	156,863.36	156,863.36	NR	NR	0.00 %	1.990	2,620	09/02/203	6.607
SYS31066	31066	SCEIP	126,629.46	126,629.46	126,629.46	126,629.46	NR	NR	0.00 %	1.990	2,985	09/02/203	7.457
SYS31072	31072	SCEIP	137,092.96	137,092.96	137,092.96	137,092.96	NR	NR	0.00 %	1.990	2,985	09/02/203	7.457
SYS31073	31073	SCEIP	26,800.82	26,800.82	26,800.82	26,800.82	NR	NR	0.00 %	2.990	2,985	09/02/203	7.130
SYS31106	31106	SCEIP	14,359.69	14,359.69	14,359.69	14,359.69	NR	NR	0.00 %	1.990	2,985	09/02/203	7.457
SYS31107	31107	SCEIP	67,072.24	67,072.24	67,072.24	67,072.24	NR	NR	0.00 %	2.990	2,985	09/02/203	7.130
SYS31139	31139	SCEIP	46,397.35	46,397.35	46,397.35	46,397.35	NR	NR	0.00 %	1.990	2,985	09/02/203	7.457

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SCEIP Notes													
SYS31164	31164	SCEIP	23,880.65	23,880.65	23,880.65	23,880.65	NR	NR	0.00 %	2.990	2,985	09/02/203	7.130
SYS31175	31175	SCEIP	13,431.13	13,431.13	13,431.13	13,431.13	NR	NR	0.00 %	2.990	2,985	09/02/203	7.130
SYS31201	31201	SCEIP	14,698.66	14,698.66	14,698.66	14,698.66	NR	NR	0.00 %	2.990	2,985	09/02/203	7.130
SYS31228	31228	SCEIP	138,430.70	138,430.70	138,430.70	138,430.70	NR	NR	0.00 %	2.990	2,985	09/02/203	7.130
SYS31258	31258	SCEIP	95,761.74	95,761.74	95,761.74	95,761.74	NR	NR	0.00 %	2.990	2,985	09/02/203	7.130
SYS31276	31276	SCEIP	135,946.21	135,946.21	135,946.21	135,946.21	NR	NR	0.00 %	2.990	2,985	09/02/203	7.130
SYS31299	31299	SCEIP	113,637.49	113,637.49	113,637.49	113,637.49	NR	NR	0.00 %	2.990	2,985	09/02/203	7.130
SYS31323	31323	SCEIP	54,474.72	54,474.72	54,474.72	54,474.72	NR	NR	0.00 %	2.990	2,985	09/02/203	7.130
SYS29433	29433	SCEIP	29,078.95	29,078.95	29,078.95	29,078.95	NR	NR	0.00 %	3.000	3,350	09/02/203	7.887
SYS29437	29437	SCEIP	58,867.22	58,867.22	58,867.22	58,867.22	NR	NR	0.00 %	3.000	3,350	09/02/203	7.887
SYS29441	29441	SCEIP	51,626.39	51,626.39	51,626.39	51,626.39	NR	NR	0.00 %	3.000	3,350	09/02/203	7.887
SYS29448	29448	SCEIP	11,037.78	11,037.78	11,037.78	11,037.78	NR	NR	0.00 %	3.000	3,350	09/02/203	7.887
SYS31342	31342	SCEIP	109,542.11	109,542.11	109,542.11	109,542.11	NR	NR	0.00 %	2.990	3,350	09/02/203	7.891
SYS31357	31357	SCEIP	15,507.77	15,507.77	15,507.77	15,507.77	NR	NR	0.00 %	3.490	3,350	09/02/203	7.702
SYS31380	31380	SCEIP	28,019.36	28,019.36	28,019.36	28,019.36	NR	NR	0.00 %	2.990	3,350	09/02/203	7.891
SYS31381	31381	SCEIP	10,709.58	10,709.58	10,709.58	10,709.58	NR	NR	0.00 %	3.490	3,350	09/02/203	7.702
SYS31424	31424	SCEIP	28,767.68	28,767.68	28,767.68	28,767.68	NR	NR	0.00 %	3.490	3,350	09/02/203	7.702
SYS31441	31441	SCEIP	50,783.35	50,783.35	50,783.35	50,783.35	NR	NR	0.00 %	3.490	3,350	09/02/203	7.702
SYS31477	31477	SCEIP	62,429.13	62,429.13	62,429.13	62,429.13	NR	NR	0.00 %	3.490	3,350	09/02/203	7.702
SYS31514	31514	SCEIP	156,877.76	156,877.76	156,877.76	156,877.76	NR	NR	0.00 %	3.490	3,350	09/02/203	7.702
SYS31557	31557	SCEIP	112,762.06	112,762.06	112,762.06	112,762.06	NR	NR	0.00 %	3.490	3,350	09/02/203	7.702
SYS31568	31568	SCEIP	28,256.00	28,256.00	28,256.00	28,256.00	NR	NR	0.00 %	3.490	3,350	09/02/203	7.702
SYS31577	31577	SCEIP	15,640.34	15,640.34	15,640.34	15,640.34	NR	NR	0.00 %	3.490	3,350	09/02/203	7.702
SYS31587	31587	SCEIP	18,803.31	18,803.31	18,803.31	18,803.31	NR	NR	0.00 %	3.490	3,350	09/02/203	7.702
SYS31619	31619	SCEIP	7,362.10	7,362.10	7,362.10	7,362.10	NR	NR	0.00 %	3.490	3,350	09/02/203	7.702
SYS29459	29459	SCEIP	41,756.12	41,756.12	41,756.12	41,756.12	NR	NR	0.00 %	3.000	3,715	09/02/203	8.624
SYS29467	29467	SCEIP	26,789.85	26,789.85	26,789.85	26,789.85	NR	NR	0.00 %	3.000	3,715	09/02/203	8.624
SYS29483	29483	SCEIP	12,701.10	12,701.10	12,701.10	12,701.10	NR	NR	0.00 %	3.000	3,715	09/02/203	8.624
SYS29502	29502	SCEIP	58,815.98	58,815.98	58,815.98	58,815.98	NR	NR	0.00 %	3.000	3,715	09/02/203	8.624
SYS29511	29511	SCEIP	58,073.23	58,073.23	58,073.23	58,073.23	NR	NR	0.00 %	3.000	3,715	09/02/203	8.624
SYS29520	29520	SCEIP	71,804.40	71,804.40	71,804.40	71,804.40	NR	NR	0.00 %	3.000	3,715	09/02/203	8.624
SYS29531	29531	SCEIP	51,286.45	51,286.45	51,286.45	51,286.45	NR	NR	0.00 %	3.000	3,715	09/02/203	8.624
SYS29563	29563	SCEIP	26,056.53	26,056.53	26,056.53	26,056.53	NR	NR	0.00 %	3.000	3,715	09/02/203	8.624
SYS31641	31641	SCEIP	21,078.05	21,078.05	21,078.05	21,078.05	NR	NR	0.00 %	3.490	3,715	09/02/203	8.286
SYS31686	31686	SCEIP	51,099.97	51,099.97	51,099.97	51,099.97	NR	NR	0.00 %	3.990	3,715	09/02/203	8.081
SYS31701	31701	SCEIP	44,200.92	44,200.92	44,200.92	44,200.92	NR	NR	0.00 %	3.490	3,715	09/02/203	8.333

Security ID	Investment	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody'	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
SCEIP Notes													
SYS31735	31735	SCEIP	12,389.21	12,389.21	12,389.21	12,389.21	NR	NR	0.00 %	3.490	3,715	09/02/203	8.356
SYS31736	31736	SCEIP	131,890.45	131,890.45	131,890.45	131,890.45	NR	NR	0.00 %	3.990	3,715	09/02/203	8.134
SYS31751	31751	SCEIP	153,451.20	153,451.20	153,451.20	153,451.20	NR	NR	0.00 %	3.990	3,715	09/02/203	8.160
SYS31864	31864	SCEIP	75,521.10	75,521.10	75,521.10	75,521.10	NR	NR	0.00 %	3.990	3,715	09/02/203	8.237
SYS31897	31897	SCEIP	68,715.72	68,715.72	68,715.72	68,715.72	NR	NR	0.00 %	3.990	3,715	09/02/203	8.264
SYS31907	31907	SCEIP	78,336.41	78,336.41	78,336.41	78,336.41	NR	NR	0.00 %	3.990	3,715	09/02/203	8.287
SYS31176	31176	SCEIP	570,695.86	570,695.86	570,695.86	570,695.86	NR	NR	0.02 %	1.990	6,637	09/02/204	15.086
SYS31177	31177	SCEIP	143,052.03	143,052.03	143,052.03	143,052.03	NR	NR	0.00 %	2.990	6,637	09/02/204	13.805
SYS31202	31202	SCEIP	46,365.57	46,365.57	46,365.57	46,365.57	NR	NR	0.00 %	1.990	6,637	09/02/204	15.086
SYS31203	31203	SCEIP	325,124.42	325,124.42	325,124.42	325,124.42	NR	NR	0.01 %	2.990	6,637	09/02/204	13.805
SYS31229	31229	SCEIP	375,279.56	375,279.56	375,279.56	375,279.56	NR	NR	0.01 %	2.990	6,637	09/02/204	13.805
SYS31259	31259	SCEIP	275,091.17	275,091.17	275,091.17	275,091.17	NR	NR	0.01 %	2.990	6,637	09/02/204	13.805
SYS31277	31277	SCEIP	252,195.81	252,195.81	252,195.81	252,195.81	NR	NR	0.01 %	2.990	6,637	09/02/204	13.805
SYS31300	31300	SCEIP	1,170,095.20	1,170,095.20	1,170,095.20	1,170,095.20	NR	NR	0.03 %	1.990	6,637	09/02/204	15.086
SYS31301	31301	SCEIP	487,557.55	487,557.55	487,557.55	487,557.55	NR	NR	0.01 %	2.990	6,637	09/02/204	13.805
SYS31325	31325	SCEIP	531,032.86	531,032.86	531,032.86	531,032.86	NR	NR	0.02 %	2.990	6,637	09/02/204	13.805
SYS31343	31343	SCEIP	330,089.80	330,089.80	330,089.80	330,089.80	NR	NR	0.01 %	2.990	7,003	09/02/204	14.369
SYS31344	31344	SCEIP	174,476.95	174,476.95	174,476.95	174,476.95	NR	NR	0.01 %	3.490	7,003	09/02/204	13.734
SYS31425	31425	SCEIP	67,852.27	67,852.27	67,852.27	67,852.27	NR	NR	0.00 %	2.990	7,003	09/02/204	14.369
SYS31426	31426	SCEIP	242,854.37	242,854.37	242,854.37	242,854.37	NR	NR	0.01 %	3.490	7,003	09/02/204	13.734
SYS31569	31569	SCEIP	857,635.21	857,635.21	857,635.21	857,635.21	NR	NR	0.02 %	3.490	7,003	09/02/204	13.734
SYS31578	31578	SCEIP	937,309.48	937,309.48	937,309.48	937,309.48	NR	NR	0.03 %	3.490	7,003	09/02/204	13.734
SYS31588	31588	SCEIP	299,691.48	299,691.48	299,691.48	299,691.48	NR	NR	0.01 %	3.490	7,003	09/02/204	13.734
SYS31620	31620	SCEIP	798,373.27	798,373.27	798,373.27	798,373.27	NR	NR	0.02 %	3.490	7,003	09/02/204	13.734
SYS31737	31737	SCEIP	282,531.98	282,531.98	282,531.98	282,531.98	NR	NR	0.01 %	3.990	7,368	09/02/204	13.501
SYS31753	31753	SCEIP	195,113.26	195,113.26	195,113.26	195,113.26	NR	NR	0.01 %	3.990	7,368	09/02/204	13.546
SYS31865	31865	SCEIP	152,734.55	152,734.55	152,734.55	152,734.55	NR	NR	0.00 %	3.490	7,368	09/02/204	14.310
SYS31866	31866	SCEIP	339,570.38	339,570.38	339,570.38	339,570.38	NR	NR	0.01 %	3.990	7,368	09/02/204	13.674
		Subtotal	**17,885,077.52**	**17,885,077.52**	**17,885,077.52**	**17,885,077.52**			**0.39 %**	**2.980**	**4,627**		**9.930**
Commercial Paper Disc. -Amortizing													
05971RU10	31649	BANCO SANTANDER NY	20,000,000.00	20,000,000.00	19,929,600.00	19,929,600.00	A+	A2	0.55 %	127.168	0	07/01/202	0.000
63873JU32	31651	NATIXIS BANK NY	18,000,000.00	17,995,590.00	17,931,960.00	17,931,960.00	A+	A1	0.49 %	68.298	2	07/03/202	0.005
07274LUJ4	31749	BEYERISHCE LANDESBANK	20,000,000.00	19,959,105.56	19,887,800.00	19,887,800.00	NR	Aa2	0.55 %	11.947	17	07/18/202	0.046
05971RVC5	31694	BANCO SANTANDER NY	22,000,000.00	21,886,553.33	21,808,160.00	21,808,160.00	A+	A2	0.60 %	7.540	42	08/12/202	0.114
63873JVK3	31699	NATIXIS BANK NY	10,000,000.00	9,939,294.44	9,904,200.00	9,904,200.00	A+	A1	0.27 %	7.106	49	08/19/202	0.133

Security ID	Investment	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody'	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Commercial Paper Disc. -Amortizing													
07274LVN4	31750	BEYERISHCE LANDESBANK	20,000,000.00	19,874,911.13	19,801,200.00	19,801,200.00	NR	Aa2	0.55 %	6.951	52	08/22/202	0.141
07274LW29	31707	BEYERISHCE LANDESBANK	25,000,000.00	24,807,500.00	24,717,000.00	24,717,000.00	NR	Aa2	0.68 %	6.543	63	09/02/202	0.170
83369BW51	31710	SOCIETE GENERALE 1	25,000,000.00	24,799,250.00	24,707,750.00	24,707,750.00	A	A1	0.68 %	6.452	66	09/05/202	0.178
63873JWB2	31759	NATIXIS BANK NY	22,000,000.00	21,807,280.00	21,726,540.00	21,726,540.00	A+	A1	0.60 %	6.293	72	09/11/202	0.195
		Subtotal	**182,000,000.00**	**181,069,484.46**	**180,414,210.00**	**180,414,210.00**			**4.97 %**	**26.755**	**41**		**0.113**
Federal Agency Coupon Securities													
3130ALBE3	30767	FEDERAL HOME LOAN	3,180,000.00	3,178,235.82	3,145,528.80	3,145,528.80	AA+	Aa1	0.09 %	6.132	71	09/10/202	0.194
3134GWUG9	30647	FEDERAL HOME LOAN MTG	3,000,000.00	2,999,971.61	2,963,760.00	2,963,760.00	AA+	Aa1	0.08 %	5.808	85	09/24/202	0.232
3133EMDZ2	30640	FEDERAL FARM CREDIT	8,000,000.00	7,998,891.38	7,879,520.00	7,879,520.00	AA+	Aa1	0.22 %	5.481	112	10/21/202	0.306
3134GW5P7	30622	FEDERAL HOME LOAN MTG	4,000,000.00	4,000,000.00	3,938,560.00	3,938,560.00	AA+	Aa1	0.11 %	5.403	118	10/27/202	0.323
3130AKCT1	30643	FEDERAL HOME LOAN	11,725,000.00	11,723,376.84	11,539,041.50	11,539,041.50	AA+	Aa1	0.32 %	5.419	120	10/29/202	0.328
3135G06G3	30945	FEDERAL NATIONAL MTG	1,500,000.00	1,496,332.48	1,475,370.00	1,475,370.00	AA+	Aa1	0.04 %	5.237	129	11/07/202	0.353
3134GXAP9	30649	FEDERAL HOME LOAN MTG	10,000,000.00	10,000,000.00	9,830,000.00	9,830,000.00	AA+	Aa1	0.27 %	5.323	134	11/12/202	0.367
3134GXBM5	30667	FEDERAL HOME LOAN MTG	10,000,000.00	9,999,340.60	9,830,000.00	9,830,000.00	AA+	Aa1	0.27 %	5.323	134	11/12/202	0.367
3133EMHF2	30676	FEDERAL FARM CREDIT	9,745,000.00	9,743,989.63	9,567,543.55	9,567,543.55	AA+	Aa1	0.26 %	5.245	146	11/24/202	0.400
3135GA4V0	30669	FEDERAL NATIONAL MTG	2,000,000.00	2,000,000.00	1,963,600.00	1,963,600.00	AA+	Aa1	0.05 %	5.236	147	11/25/202	0.402
3130AKJW7	30696	FEDERAL HOME LOAN	15,000,000.00	15,000,000.00	14,709,600.00	14,709,600.00	AA+	Aa1	0.41 %	4.918	167	12/15/202	0.457
3130AKJR8	30699	FEDERAL HOME LOAN	4,840,000.00	4,839,822.53	4,742,812.80	4,742,812.80	AA+	Aa1	0.13 %	5.024	168	12/16/202	0.460
3130AKHR0	30705	FEDERAL HOME LOAN	18,900,000.00	18,898,071.15	18,521,055.00	18,521,055.00	AA+	Aa1	0.51 %	5.021	170	12/18/202	0.465
3134GXHD9	30708	FEDERAL HOME LOAN MTG	10,000,000.00	10,000,000.00	9,804,800.00	9,804,800.00	AA+	Aa1	0.27 %	4.856	175	12/23/202	0.479
3135GABA8	30710	FEDERAL NATIONAL MTG	10,000,000.00	10,000,000.00	9,793,900.00	9,793,900.00	AA+	Aa1	0.27 %	4.847	182	12/30/202	0.498
3134GXJX3	30711	FEDERAL HOME LOAN MTG	1,845,000.00	1,845,000.00	1,805,277.15	1,805,277.15	AA+	Aa1	0.05 %	4.866	188	01/05/202	0.497
3134GXKJ2	30719	FEDERAL HOME LOAN MTG	8,225,000.00	8,224,816.31	8,034,097.75	8,034,097.75	AA+	Aa1	0.22 %	4.814	205	01/22/202	0.543
3130AKQ74	30720	FEDERAL HOME LOAN	10,000,000.00	10,000,000.00	9,763,500.00	9,763,500.00	AA+	Aa1	0.27 %	4.973	205	01/22/202	0.543
3135G06R9	30725	FEDERAL NATIONAL MTG	15,000,000.00	15,000,000.00	14,640,300.00	14,640,300.00	AA+	Aa1	0.40 %	4.829	211	01/28/202	0.559
3130ALCV4	30768	FEDERAL HOME LOAN	2,500,000.00	2,496,911.69	2,436,450.00	2,436,450.00	AA+	Aa1	0.07 %	4.787	238	02/24/202	0.630
3130ALGJ7	30753	FEDERAL HOME LOAN	8,116,875.00	8,116,875.00	7,909,164.17	7,909,164.17	AA+	Aa1	0.22 %	4.618	265	03/23/202	0.709
3133EMUK6	30769	FEDERAL FARM CREDIT	10,000,000.00	10,000,000.00	9,745,400.00	9,745,400.00	AA+	Aa1	0.27 %	4.623	267	03/25/202	0.714
3130ALV35	30782	FEDERAL HOME LOAN	10,000,000.00	10,000,000.00	9,820,100.00	9,820,100.00	AA+	Aa1	0.27 %	4.364	286	04/13/202	0.761
3130ALXJ8	30799	FEDERAL HOME LOAN	20,000,000.00	20,000,000.00	19,447,600.00	19,447,600.00	AA+	Aa1	0.54 %	4.590	302	04/29/202	0.806
3130AMDD1	30821	FEDERAL HOME LOAN	4,950,000.00	4,949,824.45	4,803,826.50	4,803,826.50	AA+	Aa1	0.13 %	4.565	323	05/20/202	0.863
3130AMJN3	30825	FEDERAL HOME LOAN	10,000,000.00	10,000,000.00	9,699,300.00	9,699,300.00	AA+	Aa1	0.27 %	4.466	329	05/26/202	0.880
3130AML91	30831	FEDERAL HOME LOAN	10,000,000.00	10,000,000.00	9,785,200.00	9,785,200.00	AA+	Aa1	0.27 %	4.194	330	05/27/202	0.882
3130ANCD0	31885	FEDERAL HOME LOAN	5,000,000.00	4,860,399.28	4,832,300.00	4,832,300.00	AA+	Aa1	0.13 %	4.346	391	07/27/202	1.040
3130ANED8	31886	FEDERAL HOME LOAN	4,000,000.00	3,882,477.75	3,882,477.75	3,882,477.75	AA+	Aaa	0.11 %	3.823	391	07/27/202	1.044

Security ID	Investment	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody'	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration

Federal Agency Coupon Securities

Security ID	Investment	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody'	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
74274TAL4	31756	PRIVATE EXPORT FUNDING	10,000,000.00	10,006,966.67	10,033,300.00	10,033,300.00	AA+	Aa2	0.28 %	4.285	586	02/07/202	1.503
3130AR3G4	30987	FEDERAL HOME LOAN	5,265,000.00	5,265,000.00	5,219,721.00	5,219,721.00	AA+	Aa1	0.14 %	3.903	617	03/10/202	1.629
3135GAQW4	31513	FEDERAL NATIONAL MTG	10,000,000.00	9,922,877.78	9,969,200.00	9,969,200.00	AA+	Aa1	0.27 %	4.438	640	04/02/202	1.654
637639AN5	31883	NATIONAL SECURITIES	5,000,000.00	4,996,563.61	5,012,700.00	5,012,700.00	AA+	Aa1	0.14 %	4.211	688	05/20/202	1.785
17325FBN7	31891	CITIBANK	10,000,000.00	10,000,000.00	10,014,200.00	10,014,200.00	A+	Aa3	0.28 %	4.500	697	05/29/202	1.804
3130B5TH1	31814	FEDERAL HOME LOAN	11,000,000.00	11,000,000.00	10,990,430.00	10,990,430.00	AA+	Aa1	0.30 %	4.737	1,000	03/27/202	2.515
3133ERWL1	31671	FEDERAL FARM CREDIT	3,263,000.00	3,263,000.00	3,258,105.50	3,258,105.50	AA+	Aa1	0.09 %	4.500	1,011	04/07/202	2.551
3136GAF79	31835	FEDERAL NATIONAL MTG	14,225,000.00	14,223,643.28	14,216,180.50	14,216,180.50	AA+	Aa1	0.39 %	4.776	1,025	04/21/202	2.576
53359KAB7	31889	LINCOLN FINANCIAL	5,000,000.00	4,998,775.00	5,010,100.00	5,010,100.00	A+	A2	0.14 %	4.551	1,062	05/28/202	2.683
3135GAR29	31536	FEDERAL NATIONAL MTG	3,455,000.00	3,454,937.81	3,452,512.40	3,452,512.40	AA+	Aa1	0.10 %	5.126	1,105	07/10/202	1.468
3130B2NV3	31629	FEDERAL HOME LOAN	5,435,000.00	5,435,000.00	5,430,706.35	5,430,706.35	AA+	Aa1	0.15 %	5.029	1,162	09/05/202	1.714
3133ETCB1	31830	FEDERAL FARM CREDIT	24,418,000.00	24,406,312.14	24,396,023.80	24,396,023.80	AA+	Aa1	0.67 %	4.702	1,197	10/10/202	2.974
3130B2WS0	31670	FEDERAL HOME LOAN	6,400,000.00	6,400,000.00	6,376,448.00	6,376,448.00	AA+	Aa1	0.18 %	4.674	1,198	10/11/202	2.982
3136GAHV4	31905	FEDERAL NATIONAL MTG	7,445,000.00	7,469,041.15	7,469,041.15	7,469,041.15	AA+	Aa1	0.21 %	4.548	1,242	11/24/202	3.100
3135GAVM0	31638	FEDERAL NATIONAL MTG	4,480,000.00	4,480,000.00	4,445,235.20	4,445,235.20	AA+	Aa1	0.12 %	4.242	1,275	12/27/202	3.220
3134H1MX8	31422	FEDERAL HOME LOAN MTG	10,000,000.00	10,000,000.00	9,882,600.00	9,882,600.00	AA+	Aa1	0.27 %	4.869	1,281	01/02/202	3.145
3133ERVH1	31639	FEDERAL FARM CREDIT	13,000,000.00	13,000,000.00	12,968,410.00	12,968,410.00	AA+	Aa1	0.36 %	4.676	1,281	01/02/202	3.128
3134H1TW3	31458	FEDERAL HOME LOAN MTG	10,000,000.00	10,000,000.00	9,954,600.00	9,954,600.00	AA+	Aa1	0.27 %	4.889	1,338	02/28/202	3.283
3130B5EF1	31778	FEDERAL HOME LOAN	9,000,000.00	8,999,613.53	8,992,260.00	8,992,260.00	AA+	Aa1	0.25 %	5.028	1,352	03/14/202	3.298
3133ETAY3	31828	FEDERAL FARM CREDIT	20,565,000.00	20,600,233.14	20,513,381.85	20,513,381.85	AA+	Aa1	0.56 %	4.806	1,364	03/26/202	3.346
3133ETFB8	31872	FEDERAL FARM CREDIT	10,000,000.00	10,001,077.59	9,984,100.00	9,984,100.00	AA+	Aa1	0.28 %	4.797	1,399	04/30/202	3.438
3133ETGK7	31881	FEDERAL FARM CREDIT	13,600,000.00	13,586,936.44	13,564,504.00	13,564,504.00	AA+	Aa1	0.37 %	4.806	1,413	05/14/202	3.476
3136GAJK6	31906	FEDERAL NATIONAL MTG	8,000,000.00	8,000,000.00	8,000,000.00	8,000,000.00	AA+	Aa1	0.22 %	4.370	1,456	06/26/202	3.620
3130B1VQ7	31579	FEDERAL HOME LOAN	10,000,000.00	10,000,000.00	10,037,700.00	10,037,700.00	AA+	Aa1	0.28 %	4.944	1,462	07/02/202	3.376
3133ETDT1	31862	FEDERAL FARM CREDIT	8,990,000.00	8,998,865.74	8,979,571.60	8,979,571.60	AA+	Aa1	0.25 %	4.832	1,483	07/23/202	3.616
3134HADP5	31591	FEDERAL HOME LOAN MTG	10,000,000.00	9,989,250.00	9,960,200.00	9,960,200.00	AA+	Aa1	0.27 %	4.358	1,505	08/14/202	3.681
3134HAHG1	31605	FEDERAL HOME LOAN MTG	10,000,000.00	9,984,916.20	9,893,100.00	9,893,100.00	AA+	Aa1	0.27 %	4.286	1,512	08/21/202	3.719
3130B2QH1	31630	FEDERAL HOME LOAN	12,590,000.00	12,590,000.00	12,567,086.20	12,567,086.20	AA+	Aa1	0.35 %	5.050	1,528	09/06/202	3.672
3130B2S22	31633	FEDERAL HOME LOAN	1,960,000.00	1,960,000.00	1,956,922.80	1,956,922.80	AA+	Aa1	0.05 %	5.044	1,533	09/11/202	3.686
3130B2TY1	31636	FEDERAL HOME LOAN	10,000,000.00	10,000,000.00	9,970,600.00	9,970,600.00	AA+	Aa1	0.27 %	4.759	1,549	09/27/202	3.758
3130B2XZ3	31640	FEDERAL HOME LOAN	10,000,000.00	10,000,000.00	9,980,700.00	9,980,700.00	AA+	Aa1	0.28 %	5.053	1,553	10/01/202	3.740
3133ERVL2	31644	FEDERAL FARM CREDIT	17,462,000.00	17,462,000.00	17,424,456.70	17,424,456.70	AA+	Aa1	0.48 %	4.678	1,553	10/01/202	3.775
3130B2YW9	31645	FEDERAL HOME LOAN	8,985,000.00	8,985,000.00	8,967,569.10	8,967,569.10	AA+	Aa1	0.25 %	5.063	1,553	10/01/202	3.738
3134HANZ2	31650	FEDERAL HOME LOAN MTG	23,538,000.00	23,538,000.00	23,544,355.26	23,544,355.26	AA+	Aa1	0.65 %	4.995	1,553	10/01/202	3.742
3130B2XZ3	31654	FEDERAL HOME LOAN	2,410,000.00	2,410,000.00	2,405,348.70	2,405,348.70	AA+	Aa1	0.07 %	5.053	1,553	10/01/202	3.740
3130B2ZG3	31656	FEDERAL HOME LOAN	15,095,000.00	15,095,000.00	15,065,715.70	15,065,715.70	AA+	Aa1	0.41 %	5.053	1,553	10/01/202	3.740

Security ID	Investment	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody'	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Federal Agency Coupon Securities													
3130B33G6	31657	FEDERAL HOME LOAN	1,695,000.00	1,695,000.00	1,691,643.90	1,691,643.90	AA+	Aa1	0.05 %	5.104	1,553	10/01/202	3.735
3135GAW98	31659	FEDERAL NATIONAL MTG	10,000,000.00	10,000,000.00	9,978,700.00	9,978,700.00	AA+	Aa1	0.28 %	5.058	1,553	10/01/202	3.739
3130B2VG7	31637	FEDERAL HOME LOAN	9,975,000.00	9,975,000.00	9,949,863.00	9,949,863.00	AA+	Aa1	0.27 %	4.838	1,554	10/02/202	3.763
3130B3CM3	31672	FEDERAL HOME LOAN	2,190,000.00	2,190,000.00	2,181,240.00	2,181,240.00	AA+	Aa1	0.06 %	4.731	1,555	10/03/202	3.779
3130B3BH5	31666	FEDERAL HOME LOAN	2,460,000.00	2,460,000.00	2,455,375.20	2,455,375.20	AA+	Aa1	0.07 %	5.071	1,561	10/09/202	3.760
3134HAQR7	31669	FEDERAL HOME LOAN MTG	10,000,000.00	10,000,000.00	9,980,000.00	9,980,000.00	AA+	Aa1	0.28 %	4.704	1,561	10/09/202	3.794
3130B2YJ8	31674	FEDERAL HOME LOAN	13,000,000.00	13,000,000.00	12,957,750.00	12,957,750.00	AA+	Aa1	0.36 %	4.711	1,567	10/15/202	3.811
3134HARA3	31708	FEDERAL HOME LOAN MTG	15,000,000.00	15,000,000.00	14,988,000.00	14,988,000.00	AA+	Aa1	0.41 %	5.073	1,567	10/15/202	3.773
3130B3BB8	31664	FEDERAL HOME LOAN	2,192,500.00	2,192,500.00	2,188,860.45	2,188,860.45	AA+	Aa1	0.06 %	5.045	1,574	10/22/202	2.398
3130B3BB8	31668	FEDERAL HOME LOAN	9,950,000.00	9,950,000.00	9,933,483.00	9,933,483.00	AA+	Aa1	0.27 %	5.045	1,574	10/22/202	2.398
3134HAVB6	31673	FEDERAL HOME LOAN MTG	10,000,000.00	9,969,916.67	9,962,400.00	9,962,400.00	AA+	Aa1	0.27 %	4.398	1,577	10/25/202	3.869
3130B3F99	31675	FEDERAL HOME LOAN	4,195,000.00	4,195,000.00	4,188,875.30	4,188,875.30	AA+	Aa1	0.12 %	5.089	1,582	10/30/202	2.434
3130B3U76	31713	FEDERAL HOME LOAN	1,280,000.00	1,280,000.00	1,276,556.80	1,276,556.80	AA+	Aa1	0.04 %	5.071	1,596	11/13/202	3.853
3133ETGL5	31882	FEDERAL FARM CREDIT	7,925,000.00	7,914,370.60	7,910,497.25	7,910,497.25	AA+	Aa1	0.22 %	4.858	1,596	11/13/202	3.871
3130B6FA9	31887	FEDERAL HOME LOAN	6,235,000.00	6,234,499.71	6,235,000.00	6,235,000.00	AA+	Aa1	0.17 %	5.001	1,598	11/15/202	3.866
3134HAK28	31706	FEDERAL HOME LOAN MTG	8,727,000.00	8,727,000.00	8,711,116.86	8,711,116.86	AA+	Aa1	0.24 %	5.047	1,619	12/06/202	3.916
3134HAQ97	31728	FEDERAL HOME LOAN MTG	6,750,000.00	6,750,000.00	6,747,570.00	6,747,570.00	AA+	Aa1	0.19 %	5.010	1,626	12/13/202	3.935
3136GA3H0	31722	FEDERAL NATIONAL MTG	10,000,000.00	10,000,000.00	9,993,700.00	9,993,700.00	AA+	Aa1	0.28 %	5.016	1,633	12/20/202	3.955
3130B5DN5	31770	FEDERAL HOME LOAN	12,950,000.00	12,949,534.73	12,912,574.50	12,912,574.50	AA+	Aa1	0.36 %	5.222	1,704	03/01/203	0.000 *
3130B5D39	31771	FEDERAL HOME LOAN	4,030,000.00	4,030,000.00	4,015,411.40	4,015,411.40	AA+	Aa1	0.11 %	5.189	1,714	03/11/203	4.067
3136GACD9	31773	FEDERAL NATIONAL MTG	3,000,000.00	2,976,740.67	2,975,070.00	2,975,070.00	AA+	Aa1	0.08 %	4.323	1,715	03/12/203	4.173
3130B5FD5	31775	FEDERAL HOME LOAN	10,000,000.00	9,999,211.11	9,969,300.00	9,969,300.00	AA+	Aa1	0.27 %	5.076	1,715	03/12/203	4.078
3130B5FK9	31777	FEDERAL HOME LOAN	15,000,000.00	14,998,372.92	14,953,950.00	14,953,950.00	AA+	Aa1	0.41 %	5.076	1,715	03/12/203	4.078
3136GACJ6	31774	FEDERAL NATIONAL MTG	10,000,000.00	10,000,000.00	9,971,400.00	9,971,400.00	AA+	Aa1	0.27 %	5.171	1,717	03/14/203	4.072
3130B5E38	31772	FEDERAL HOME LOAN	10,000,000.00	10,000,000.00	9,971,700.00	9,971,700.00	AA+	Aa1	0.27 %	5.070	1,718	03/15/203	4.091
3130B5E38	31776	FEDERAL HOME LOAN	3,595,000.00	3,594,843.51	3,584,826.15	3,584,826.15	AA+	Aa1	0.10 %	5.070	1,718	03/15/203	4.091
3130B5GC6	31786	FEDERAL HOME LOAN	9,960,000.00	9,959,686.65	9,953,028.00	9,953,028.00	AA+	Aa1	0.27 %	5.118	1,718	03/15/203	4.083
3130B5GC6	31787	FEDERAL HOME LOAN	10,365,000.00	10,364,669.31	10,357,744.50	10,357,744.50	AA+	Aa1	0.29 %	5.118	1,718	03/15/203	4.083
3130B5GC6	31790	FEDERAL HOME LOAN	3,580,000.00	3,579,887.37	3,577,494.00	3,577,494.00	AA+	Aa1	0.10 %	5.118	1,718	03/15/203	4.083
3134HBDD0	31792	FEDERAL HOME LOAN MTG	15,000,000.00	14,999,502.32	14,994,450.00	14,994,450.00	AA+	Aa1	0.41 %	5.010	1,721	03/18/203	4.096
3134HBFF3	31794	FEDERAL HOME LOAN MTG	10,000,000.00	10,000,000.00	9,911,300.00	9,911,300.00	AA+	Aa1	0.27 %	6.221	1,729	03/26/203	4.095
3136GACX5	31789	FEDERAL NATIONAL MTG	10,000,000.00	10,000,000.00	9,983,200.00	9,983,200.00	AA+	Aa1	0.28 %	5.042	1,730	03/27/203	4.119
3136GACX5	31795	FEDERAL NATIONAL MTG	6,790,000.00	6,789,675.59	6,778,592.80	6,778,592.80	AA+	Aa1	0.19 %	5.042	1,730	03/27/203	4.119
3136GACX5	31796	FEDERAL NATIONAL MTG	13,995,000.00	13,991,656.75	13,971,488.40	13,971,488.40	AA+	Aa1	0.38 %	5.042	1,730	03/27/203	4.119
3130B5PV4	31798	FEDERAL HOME LOAN	13,000,000.00	12,999,463.89	12,959,310.00	12,959,310.00	AA+	Aa1	0.36 %	5.176	1,742	04/08/203	2.544
3130B5RH3	31816	FEDERAL HOME LOAN	3,595,000.00	3,595,000.00	3,583,783.60	3,583,783.60	AA+	Aa1	0.10 %	5.201	1,742	04/08/203	2.544

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Federal Agency Coupon Securities													
3134HBHU8	31825	FEDERAL HOME LOAN MTG	15,000,000.00	14,959,179.17	14,955,750.00	14,955,750.00	AA+	Aa1	0.41 %	4.320	1,742	04/08/203	4.234
3133ETBY2	31877	FEDERAL FARM CREDIT	10,000,000.00	10,036,469.73	9,990,000.00	9,990,000.00	AA+	Aa1	0.28 %	4.865	1,742	04/08/203	4.168
3130B5SG4	31821	FEDERAL HOME LOAN	3,000,000.00	3,000,000.00	2,995,500.00	2,995,500.00	AA+	Aa1	0.08 %	5.037	1,745	04/11/203	4.163
3130B5WE4	31849	FEDERAL HOME LOAN	7,650,000.00	7,650,000.00	7,623,760.50	7,623,760.50	AA+	Aa1	0.21 %	5.083	1,745	04/11/203	4.161
3134HBLE9	31853	FEDERAL HOME LOAN MTG	9,000,000.00	9,000,000.00	8,986,410.00	8,986,410.00	AA+	Aa1	0.25 %	5.037	1,745	04/11/203	4.166
3130B5V54	31827	FEDERAL HOME LOAN	10,000,000.00	10,000,000.00	9,980,800.00	9,980,800.00	AA+	Aa1	0.28 %	5.047	1,749	04/15/203	4.175
3136GAG37	31840	FEDERAL NATIONAL MTG	15,000,000.00	15,000,000.00	14,958,450.00	14,958,450.00	AA+	Aa1	0.41 %	5.168	1,749	04/15/203	4.157
3130B5T99	31823	FEDERAL HOME LOAN	10,450,000.00	10,450,000.00	10,408,827.00	10,408,827.00	AA+	Aa1	0.29 %	4.844	1,750	04/16/203	4.197
3130B5V88	31836	FEDERAL HOME LOAN	3,150,000.00	3,149,912.33	3,129,714.00	3,129,714.00	AA+	Aa1	0.09 %	5.205	1,750	04/16/203	4.169
3130B5V88	31846	FEDERAL HOME LOAN	7,765,000.00	7,764,017.68	7,714,993.40	7,714,993.40	AA+	Aa1	0.21 %	5.205	1,750	04/16/203	4.169
3130B5XB9	31847	FEDERAL HOME LOAN	3,040,000.00	3,039,894.24	3,020,331.20	3,020,331.20	AA+	Aa1	0.08 %	5.281	1,750	04/16/203	4.160
3130B5Y69	31855	FEDERAL HOME LOAN	10,060,000.00	10,059,573.66	9,995,917.80	9,995,917.80	AA+	Aa1	0.28 %	5.203	1,750	04/16/203	4.169
3130B5V47	31850	FEDERAL HOME LOAN	10,250,000.00	10,248,048.20	10,185,015.00	10,185,015.00	AA+	Aa1	0.28 %	5.152	1,751	04/17/203	4.176
3130B5RW0	31805	FEDERAL HOME LOAN	10,000,000.00	10,000,000.00	9,988,000.00	9,988,000.00	AA+	Aa1	0.28 %	5.080	1,758	04/24/203	4.188
3130B5RW0	31844	FEDERAL HOME LOAN	5,000,000.00	5,000,000.00	4,994,000.00	4,994,000.00	AA+	Aa1	0.14 %	5.080	1,758	04/24/203	4.188
3130B5WC8	31845	FEDERAL HOME LOAN	11,235,000.00	11,234,132.47	11,221,518.00	11,221,518.00	AA+	Aa1	0.31 %	5.030	1,758	04/24/203	4.193
3130B5UJ5	31824	FEDERAL HOME LOAN	10,000,000.00	10,000,000.00	9,932,700.00	9,932,700.00	AA+	Aa1	0.27 %	5.160	1,766	05/02/203	4.210
3130B5V39	31826	FEDERAL HOME LOAN	10,000,000.00	10,000,000.00	9,932,700.00	9,932,700.00	AA+	Aa1	0.27 %	5.160	1,766	05/02/203	4.210
3130B5UJ5	31837	FEDERAL HOME LOAN	9,475,000.00	9,473,726.14	9,411,233.25	9,411,233.25	AA+	Aa1	0.26 %	5.160	1,766	05/02/203	4.210
3130B64Q6	31858	FEDERAL HOME LOAN	7,390,000.00	7,389,520.58	7,380,836.40	7,380,836.40	AA+	Aa1	0.20 %	5.081	1,766	05/02/203	4.217
3133ETFU6	31870	FEDERAL FARM CREDIT	2,050,000.00	2,044,442.22	2,045,592.50	2,045,592.50	AA+	Aa1	0.06 %	4.481	1,770	05/06/203	4.290
3134HBPL9	31875	FEDERAL HOME LOAN MTG	10,000,000.00	9,997,827.82	9,978,600.00	9,978,600.00	AA+	Aa1	0.28 %	4.801	1,770	05/06/203	4.253
3134HBPK1	31868	FEDERAL HOME LOAN MTG	4,450,000.00	4,450,000.00	4,413,421.00	4,413,421.00	AA+	Aa1	0.12 %	5.115	1,771	05/07/203	4.232
3134HBNR8	31859	FEDERAL HOME LOAN MTG	10,000,000.00	9,944,846.30	9,930,500.00	9,930,500.00	AA+	Aa1	0.27 %	4.311	1,772	05/08/203	4.324
3130B6BU9	31876	FEDERAL HOME LOAN	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	AA+	Aa1	0.14 %	5.051	1,772	05/08/203	4.234
3130B65X0	31861	FEDERAL HOME LOAN	10,250,000.00	10,248,120.83	10,224,887.50	10,224,887.50	AA+	Aa1	0.28 %	4.908	1,777	05/13/203	4.260
3130B67C4	31863	FEDERAL HOME LOAN	13,000,000.00	12,999,079.98	13,000,000.00	13,000,000.00	AA+	Aa1	0.36 %	5.051	1,777	05/13/203	4.248
3130B6FJ0	31888	FEDERAL HOME LOAN	4,850,000.00	4,849,222.83	4,850,000.00	4,850,000.00	AA+	Aa1	0.13 %	5.126	1,778	05/14/203	4.241
3130B6AU0	31871	FEDERAL HOME LOAN	4,830,000.00	4,829,612.44	4,830,000.00	4,830,000.00	AA+	Aa1	0.13 %	5.001	1,779	05/15/203	4.258
3130B6C61	31884	FEDERAL HOME LOAN	6,460,000.00	6,456,889.92	6,460,000.00	6,460,000.00	AA+	Aa1	0.18 %	5.071	1,779	05/15/203	4.250
3134HBTD3	31900	FEDERAL HOME LOAN MTG	3,650,000.00	3,657,454.60	3,657,454.60	3,657,454.60	AA+	Aa1	0.10 %	4.953	1,779	05/15/203	4.260
3130B6B96	31874	FEDERAL HOME LOAN	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	AA+	Aa1	0.28 %	5.151	1,784	05/20/203	4.253
3130B6NB8	31901	FEDERAL HOME LOAN	1,660,000.00	1,659,523.00	1,659,523.00	1,659,523.00	AA+	Aa1	0.05 %	5.007	1,805	06/10/203	4.326
		Subtotal	**1,162,207,375.00**	**1,161,730,372.54**	**1,154,828,861.04**	**1,154,828,861.04**			**31.86 %**	**4.905**	**1,271**		**2.984**

Security ID	Investment	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody'	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Federal Agency Discounts													
76116EHL7	31841	RESOLUTION FUNDING	1,200,000.00	1,046,655.34	1,046,916.00	1,046,916.00	AA+	Aa1	0.03 %	4.194	1,202	10/15/202	3.225
76116EHN3	31842	RESOLUTION FUNDING	1,900,000.00	1,584,237.47	1,585,968.00	1,585,968.00	AA+	Aa1	0.04 %	4.258	1,567	10/15/202	4.204
76116FAB3	31843	RESOLUTION FUNDING	20,000,000.00	16,559,536.33	16,493,600.00	16,493,600.00	AA+	Aa1	0.45 %	4.292	1,659	01/15/203	4.450
		Subtotal	**23,100,000.00**	**19,190,429.14**	**19,126,484.00**	**19,126,484.00**			**0.52 %**	**4.284**	**1,626**		**4.362**
Treasury Coupon Securities													
91282CGL9	31653	U.S. TREASURY	20,000,000.00	19,986,988.64	19,962,800.00	19,962,800.00	AA+	Aa1	0.55 %	4.312	229	02/15/202	0.601
		Subtotal	**20,000,000.00**	**19,986,988.64**	**19,962,800.00**	**19,962,800.00**			**0.55 %**	**4.312**	**229**		**0.601**
US Treasury Strips													
912833LZ1	31682	U.S. TREASURY	20,000,000.00	19,290,178.57	19,258,200.00	19,258,200.00	AA+	Aa1	0.53 %	4.391	318	05/15/202	0.852
912833PA2	31681	U.S. TREASURY	20,000,000.00	19,106,525.99	19,073,000.00	19,073,000.00	AA+	Aa1	0.53 %	4.274	410	08/15/202	1.100
912833PC8	31761	U.S. TREASURY	15,000,000.00	13,975,778.95	14,035,500.00	14,035,500.00	AA+	Aa1	0.39 %	4.134	594	02/15/202	1.594
912833PD6	31758	U.S. TREASURY	15,000,000.00	13,844,557.26	13,893,150.00	13,893,150.00	AA+	Aa1	0.38 %	4.141	683	05/15/202	1.833
912833PE4	31747	U.S. TREASURY	14,900,000.00	13,564,331.01	13,658,085.00	13,658,085.00	AA+	Aa1	0.38 %	4.143	775	08/15/202	2.080
912833QB9	31698	U.S. TREASURY	20,000,000.00	18,083,810.14	18,158,200.00	18,158,200.00	AA+	Aa1	0.50 %	4.114	867	11/15/202	2.327
912833RY8	31730	U.S. TREASURY	15,000,000.00	13,378,110.08	13,486,050.00	13,486,050.00	AA+	Aa1	0.37 %	4.097	959	02/15/202	2.574
912833WQ9	31700	U.S. TREASURY	20,000,000.00	17,689,214.70	17,817,600.00	17,817,600.00	AA+	Aa1	0.49 %	4.066	1,049	05/15/202	2.816
912833RZ5	31696	U.S. TREASURY	20,000,000.00	17,527,413.54	17,633,600.00	17,633,600.00	AA+	Aa1	0.49 %	4.074	1,141	08/15/202	3.064
912833WR7	31693	U.S. TREASURY	20,000,000.00	17,292,288.17	17,454,800.00	17,454,800.00	AA+	Aa1	0.48 %	4.077	1,233	11/15/202	3.311
912833XN5	31689	U.S. TREASURY	20,000,000.00	17,165,416.13	17,273,400.00	17,273,400.00	AA+	Aa1	0.48 %	4.085	1,325	02/15/202	3.557
912833XS4	31683	U.S. TREASURY	20,000,000.00	17,032,396.37	17,093,200.00	17,093,200.00	AA+	Aa1	0.47 %	4.099	1,414	05/15/202	3.795
912833XP0	31685	U.S. TREASURY	15,000,000.00	12,627,726.36	12,677,700.00	12,677,700.00	AA+	Aa1	0.35 %	4.122	1,506	08/15/202	4.043
912833XT2	31695	U.S. TREASURY	20,000,000.00	16,549,724.84	16,714,600.00	16,714,600.00	AA+	Aa1	0.46 %	4.147	1,598	11/15/202	4.289
912833XX3	31762	U.S. TREASURY	15,000,000.00	12,227,201.14	12,399,000.00	12,399,000.00	AA+	Aa1	0.34 %	4.161	1,690	02/15/203	4.536
		Subtotal	**269,900,000.00**	**239,354,673.25**	**240,626,085.00**	**240,626,085.00**			**6.64 %**	**4.145**	**1,018**		**2.734**
SupraNationals													
45950VNY8	30498	INTL FINANCE CORP	20,000,000.00	20,000,000.00	19,937,400.00	19,937,400.00	AAA	Aaa	0.55 %	9.455	14	07/15/202	0.038
4581X0DN5	31001	INTER AMERICAN DEV	18,337,000.00	18,322,341.05	18,255,216.98	18,255,216.98	AAA	Aaa	0.50 %	11.347	14	07/15/202	0.038
4581X0DN5	31009	INTER AMERICAN DEV	1,000,000.00	999,211.09	995,540.00	995,540.00	AAA	Aaa	0.03 %	11.347	14	07/15/202	0.038
4581X0DN5	31470	INTER AMERICAN DEV	11,200,000.00	11,181,729.80	11,150,048.00	11,150,048.00	AAA	Aaa	0.31 %	11.347	14	07/15/202	0.038
45950KCT5	31027	INTL FINANCE CORP	7,000,000.00	6,993,034.91	6,964,860.00	6,964,860.00	AAA	Aaa	0.19 %	11.710	15	07/16/202	0.041
459058JE4	31471	INTL BANK RECON & DEV	8,643,000.00	8,614,304.39	8,589,240.54	8,589,240.54	AAA	Aaa	0.24 %	8.412	27	07/28/202	0.073
45950VPD2	30607	INTL FINANCE CORP	20,000,000.00	19,998,841.87	19,783,000.00	19,783,000.00	AAA	Aaa	0.54 %	5.510	106	10/15/202	0.290
45950VPE0	30625	INTL FINANCE CORP	12,000,000.00	11,999,475.63	11,861,160.00	11,861,160.00	AAA	Aaa	0.33 %	5.513	106	10/15/202	0.290
45950VPH3	30672	INTL FINANCE CORP	10,000,000.00	10,000,000.00	9,927,400.00	9,927,400.00	AAA	Aaa	0.27 %	4.953	137	11/15/202	0.375

Security ID	Investment	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody'	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
SupraNationals													
45950VPH3	30690	INTL FINANCE CORP	1,250,000.00	1,249,905.58	1,240,925.00	1,240,925.00	AAA	Aaa	0.03 %	4.953	137	11/15/202	0.375
45906M2L4	30860	INTL BANK RECON & DEV	10,000,000.00	9,984,060.08	9,733,100.00	9,733,100.00	AAA	Aaa	0.27 %	4.891	238	02/24/202	0.630
45950VPT7	30758	INTL FINANCE CORP	1,990,000.00	1,989,291.68	1,952,866.60	1,952,866.60	AAA	Aaa	0.05 %	3.960	257	03/15/202	0.688
45950VPY6	30833	INTL FINANCE CORP	10,000,000.00	9,999,560.72	9,836,300.00	9,836,300.00	AAA	Aaa	0.27 %	3.422	318	05/15/202	0.853
4581X0EK0	31717	INTER AMERICAN DEV	2,023,000.00	2,023,000.00	2,028,603.71	2,028,603.71	AAA	Aaa	0.06 %	4.178	318	05/15/202	0.843
4581X0EK0	31726	INTER AMERICAN DEV	10,000,000.00	10,000,000.00	10,027,700.00	10,027,700.00	AAA	Aaa	0.28 %	4.178	318	05/15/202	0.843
4581X0EK0	31755	INTER AMERICAN DEV	1,800,000.00	1,800,000.00	1,804,986.00	1,804,986.00	AAA	Aaa	0.05 %	4.178	318	05/15/202	0.843
4581X0CU0	31714	INTER AMERICAN DEV	3,000,000.00	2,940,719.21	2,936,640.00	2,936,640.00	AAA	Aaa	0.08 %	4.370	336	06/02/202	0.894
4581X0CU0	31765	INTER AMERICAN DEV	13,000,000.00	12,727,756.08	12,725,440.00	12,725,440.00	AAA	Aaa	0.35 %	4.370	336	06/02/202	0.894
459058JX2	31715	INTL BANK RECON & DEV	20,000,000.00	19,335,531.01	19,299,800.00	19,299,800.00	AAA	Aaa	0.53 %	4.360	379	07/15/202	1.010
458182BY7	31691	INTER AMERICAN DEV	1,000,000.00	1,025,040.13	1,028,210.00	1,028,210.00	AAA	Aaa	0.03 %	4.262	396	08/01/202	1.012
459058LK7	31734	INTL BANK RECON & DEV	8,782,000.00	8,743,156.97	8,772,251.98	8,772,251.98	AAA	Aaa	0.24 %	4.103	422	08/27/202	1.103
459058LK7	31839	INTL BANK RECON & DEV	18,000,000.00	18,088,440.00	17,980,020.00	17,980,020.00	AAA	Aaa	0.50 %	4.103	422	08/27/202	1.103
459058KB8	30941	INTL BANK RECON & DEV	15,000,000.00	14,995,880.52	14,600,100.00	14,600,100.00	AAA	Aaa	0.40 %	4.310	493	11/06/202	1.302
45906M2S9	30933	INTL BANK RECON & DEV	10,000,000.00	9,993,662.22	9,583,300.00	9,583,300.00	AAA	Aaa	0.26 %	4.380	504	11/17/202	1.339
459058KT9	31731	INTL BANK RECON & DEV	7,330,000.00	7,153,727.44	7,237,568.70	7,237,568.70	AAA	Aaa	0.20 %	3.946	1,107	07/12/202	2.798
45906M4P3	31451	INTL BANK RECON & DEV	2,780,000.00	2,767,459.61	2,837,796.20	2,837,796.20	AAA	Aaa	0.08 %	4.235	1,291	01/12/202	2.198
		Subtotal	**244,135,000.00**	**242,926,129.99**	**241,089,473.71**	**241,089,473.71**			**6.64 %**	**6.123**	**266**		**0.689**
Corporate Notes													
66815L2J7	31150	NORTHWESTERN MUTUAL	2,142,000.00	2,142,000.00	2,141,014.68	2,141,014.68	AA+	Aa1	0.06 %	12.047	0	07/01/202	0.000
66815L2J7	31460	NORTHWESTERN MUTUAL	5,000,000.00	5,000,000.00	4,997,700.00	4,997,700.00	AA+	Aa1	0.14 %	12.047	0	07/01/202	0.000
66815L2J7	31510	NORTHWESTERN MUTUAL	2,470,000.00	2,470,000.00	2,468,863.80	2,468,863.80	AA+	Aa1	0.07 %	12.047	0	07/01/202	0.000
66815L2J7	31541	NORTHWESTERN MUTUAL	3,275,000.00	3,275,000.00	3,273,493.50	3,273,493.50	AA+	Aa1	0.09 %	12.047	0	07/01/202	0.000
59217GEJ4	31242	METLIFE INC	5,000,000.00	4,999,497.26	4,985,150.00	4,985,150.00	AA-	Aa3	0.14 %	54.316	1	07/02/202	0.002
59217GEJ4	31494	METLIFE INC	5,650,000.00	5,649,368.22	5,633,219.50	5,633,219.50	AA-	Aa3	0.16 %	54.316	1	07/02/202	0.002
59217GEJ4	31505	METLIFE INC	15,582,000.00	15,580,232.31	15,535,721.46	15,535,721.46	AA-	Aa3	0.43 %	54.316	1	07/02/202	0.002
29449WAA5	31371	EQUITABLE FINANCIAL LIFE	3,190,000.00	3,187,692.44	3,180,270.50	3,180,270.50	A+	A1	0.09 %	17.023	6	07/07/202	0.016
74368CAX2	31501	PROTECTIVE LIFE	18,375,000.00	18,346,291.99	18,302,602.50	18,302,602.50	AA-	A1	0.50 %	10.611	14	07/15/202	0.038
74368CAX2	31507	PROTECTIVE LIFE	2,923,000.00	2,918,494.16	2,911,483.38	2,911,483.38	AA-	A1	0.08 %	10.611	14	07/15/202	0.038
74368CAX2	31559	PROTECTIVE LIFE	7,663,000.00	7,650,812.56	7,632,807.78	7,632,807.78	AA-	A1	0.21 %	10.611	14	07/15/202	0.038
6174468C6	31491	MORGAN STANLEY	2,005,000.00	2,003,703.71	2,002,654.15	2,002,654.15	A-	A1	0.06 %	5.738	22	07/23/202	0.060
458140AS9	31488	INTEL CORP	9,031,000.00	9,021,485.90	9,015,195.75	9,015,195.75	A-	A3	0.25 %	5.793	28	07/29/202	0.076
64952WEU3	31526	NEW YORK LIFE	5,455,000.00	5,447,054.07	5,445,017.35	5,445,017.35	AA+	Aa1	0.15 %	5.414	35	08/05/202	0.095
88579YAR2	31051	3M COMPANY	4,716,000.00	4,714,258.14	4,700,390.04	4,700,390.04	A	A3	0.13 %	6.167	37	08/07/202	0.101
05565ECC7	31305	BMW CAPITAL USA	10,000,000.00	9,999,966.67	10,014,600.00	10,014,600.00	A	A2	0.28 %	3.932	41	08/11/202	0.112

Security ID	Investment	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody'	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Corporate Notes													
02079KAH0	30967	ALPHABET INC	5,000,000.00	4,993,249.76	4,959,600.00	4,959,600.00	AA+	Aa2	0.14 %	6.958	45	08/15/202	0.123
857477AT0	31021	STATE STREET CORP	7,262,000.00	7,264,290.78	7,245,805.74	7,245,805.74	A	Aa3	0.20 %	5.167	48	08/18/202	0.131
857477AT0	31537	STATE STREET CORP	21,769,000.00	21,726,125.44	21,720,455.13	21,720,455.13	A	Aa3	0.60 %	5.167	48	08/18/202	0.131
59217GFC8	31240	METLIFE INC	3,794,000.00	3,788,756.27	3,789,143.68	3,789,143.68	AA-	Aa3	0.10 %	4.826	55	08/25/202	0.150
592173AE8	31151	METLIFE INC	1,195,000.00	1,204,734.98	1,209,208.55	1,209,208.55	A	A2	0.03 %	4.160	123	11/01/202	0.336
74368CBQ6	31291	PROTECTIVE LIFE	1,255,000.00	1,254,237.36	1,260,258.45	1,260,258.45	AA-	A1	0.04 %	4.533	189	01/06/202	0.489
24422EWP0	31144	JOHN DEERE & CO	10,000,000.00	10,001,932.22	10,024,100.00	10,024,100.00	A	A1	0.28 %	4.330	192	01/09/202	0.499
29449WAE7	31152	EQUITABLE FINANCIAL LIFE	972,000.00	953,850.38	951,432.48	951,432.48	A+	A1	0.03 %	5.159	192	01/09/202	0.506
46849LUX7	31430	JACKSON NATIONAL LIFE	2,750,000.00	2,747,947.84	2,762,430.00	2,762,430.00	A	A3	0.08 %	4.617	192	01/09/202	0.497
74256LEK1	31116	PRINCIPAL LIFE	5,000,000.00	4,904,071.75	4,885,850.00	4,885,850.00	A+	A1	0.13 %	5.296	195	01/12/202	0.514
74256LEK1	31297	PRINCIPAL LIFE	3,852,000.00	3,763,829.08	3,764,058.84	3,764,058.84	A+	A1	0.10 %	5.296	195	01/12/202	0.514
66815L2A6	31290	NORTHWESTERN MUTUAL	6,320,000.00	6,174,401.31	6,177,800.00	6,177,800.00	AA+	Aa1	0.17 %	5.109	197	01/14/202	0.521
66815L2A6	31313	NORTHWESTERN MUTUAL	5,000,000.00	4,881,717.61	4,887,500.00	4,887,500.00	AA+	Aa1	0.13 %	5.109	197	01/14/202	0.521
742718EP0	30730	PROCTOR AND GAMBLE	6,871,000.00	6,952,896.09	6,800,434.83	6,800,434.83	AA-	Aa3	0.19 %	4.499	216	02/02/202	0.566
742718EP0	30950	PROCTOR AND GAMBLE	4,338,000.00	4,372,740.20	4,293,448.74	4,293,448.74	AA-	Aa3	0.12 %	4.499	216	02/02/202	0.566
17275RBP6	31465	CISCO SYSTEMS	5,000,000.00	4,999,379.86	5,015,900.00	5,015,900.00	AA-	A1	0.14 %	4.409	240	02/26/202	0.626
24422EXK0	31482	JOHN DEERE & CO	10,000,000.00	9,998,671.07	10,044,500.00	10,044,500.00	A	A1	0.28 %	4.288	248	03/06/202	0.654
57629WCH1	31118	MASSACHUSETTS MUTUAL	12,000,000.00	11,901,537.49	11,911,680.00	11,911,680.00	AA+	Aa3	0.33 %	4.508	250	03/08/202	0.662
808513BF1	31423	CHARLES SCHWAB CORP	6,771,000.00	6,593,743.97	6,584,797.50	6,584,797.50	A-	A2	0.18 %	4.980	253	03/11/202	0.675
40139LBD4	31115	GUARDIAN LIFE	6,442,000.00	6,264,293.29	6,260,335.60	6,260,335.60	AA+	Aa1	0.17 %	4.608	316	05/13/202	0.844
64952WED1	31168	NEW YORK LIFE	1,270,000.00	1,234,027.15	1,229,042.50	1,229,042.50	AA+	Aa1	0.03 %	4.702	343	06/09/202	0.914
58989V2F0	31272	METLIFE INC	15,000,000.00	14,996,025.28	15,150,600.00	15,150,600.00	AA-	Aa3	0.42 %	4.333	354	06/20/202	0.936
29449W7M3	31159	EQUITABLE FINANCIAL LIFE	19,454,000.00	18,804,025.79	18,787,311.42	18,787,311.42	A+	A1	0.52 %	4.747	376	07/12/202	0.996
29449W7M3	31286	EQUITABLE FINANCIAL LIFE	2,119,000.00	2,026,008.76	2,046,381.87	2,046,381.87	A+	A1	0.06 %	4.747	376	07/12/202	0.996
29449W7M3	31831	EQUITABLE FINANCIAL LIFE	5,035,000.00	4,889,358.93	4,862,450.55	4,862,450.55	A+	A1	0.13 %	4.747	376	07/12/202	0.996
57629WDE7	31171	MASSACHUSETTS MUTUAL	3,703,000.00	3,582,944.61	3,578,838.41	3,578,838.41	AA+	Aa3	0.10 %	4.532	380	07/16/202	1.009
62829D2A7	31345	MUTUAL OF OMAHA	3,769,000.00	3,763,326.15	3,814,642.59	3,814,642.59	A+	A1	0.11 %	4.633	391	07/27/202	1.007
62829D2A7	31391	MUTUAL OF OMAHA	10,500,000.00	10,554,925.43	10,627,155.00	10,627,155.00	A+	A1	0.29 %	4.633	391	07/27/202	1.007
61761J3R8	31418	MORGAN STANLEY	8,500,000.00	8,347,640.11	8,370,205.00	8,370,205.00	A-	A1	0.23 %	4.603	391	07/27/202	1.024
61761J3R8	31437	MORGAN STANLEY	2,765,000.00	2,713,335.61	2,722,778.45	2,722,778.45	A-	A1	0.08 %	4.603	391	07/27/202	1.024
61761J3R8	31810	MORGAN STANLEY	8,553,000.00	8,487,758.46	8,422,395.69	8,422,395.69	A-	A1	0.23 %	4.603	391	07/27/202	1.024
58769JAK3	31854	MERCEDES BENZ NA	15,000,000.00	15,267,541.16	15,091,050.00	15,091,050.00	A	A2	0.42 %	4.626	398	08/03/202	1.027
17325FBJ6	31832	CITIBANK	17,000,000.00	17,234,815.29	17,095,710.00	17,095,710.00	A+	Aa3	0.47 %	4.402	401	08/06/202	1.038
17325FBJ6	31838	CITIBANK	5,764,000.00	5,838,804.79	5,796,451.32	5,796,451.32	A+	Aa3	0.16 %	4.402	401	08/06/202	1.038
61746BCY0	31851	MORGAN STANLEY	4,356,000.00	4,490,836.82	4,446,343.44	4,446,343.44	A-	A1	0.12 %	4.314	404	08/09/202	1.039
05565EBW4	31852	BMW CAPITAL USA	3,680,000.00	3,558,449.27	3,541,852.80	3,541,852.80	A	A2	0.10 %	4.751	407	08/12/202	1.078

Security ID	Investment	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody'	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Corporate Notes													
74256LEP0	31294	PRINCIPAL LIFE	1,115,000.00	1,065,832.61	1,072,585.40	1,072,585.40	A+	A1	0.03 %	4.764	411	08/16/202	1.089
74256LEP0	31676	PRINCIPAL LIFE	8,710,000.00	8,408,579.56	8,378,671.60	8,378,671.60	A+	A1	0.23 %	4.764	411	08/16/202	1.089
74256LEP0	31811	PRINCIPAL LIFE	6,848,000.00	6,630,651.45	6,587,502.08	6,587,502.08	A+	A1	0.18 %	4.764	411	08/16/202	1.089
74153WCT4	31315	PRUDENTIAL FINANCIAL	3,000,000.00	2,998,830.08	3,039,540.00	3,039,540.00	AA-	Aa3	0.08 %	4.376	423	08/28/202	1.094
6944PL2W8	31316	PACIFIC LIFE	7,000,000.00	6,999,052.27	7,092,820.00	7,092,820.00	AA-	Aa3	0.20 %	4.319	423	08/28/202	1.094
6944PL2W8	31533	PACIFIC LIFE	5,265,000.00	5,277,336.89	5,334,813.90	5,334,813.90	AA-	Aa3	0.15 %	4.319	423	08/28/202	1.094
6944PL2W8	31833	PACIFIC LIFE	1,675,000.00	1,705,802.85	1,697,210.50	1,697,210.50	AA-	Aa3	0.05 %	4.319	423	08/28/202	1.094
64953BBF4	31834	NEW YORK LIFE	7,363,000.00	7,479,558.75	7,462,989.54	7,462,989.54	AA+	Aa1	0.21 %	4.296	444	09/18/202	1.149
007903BH9	31788	ADVANCED MICRO DEVICES	5,000,000.00	5,000,000.00	5,002,800.00	5,002,800.00	A	A2	0.14 %	4.169	450	09/24/202	1.175
21688AAY8	31339	RABOBANK NY	8,000,000.00	7,990,449.19	8,119,360.00	8,119,360.00	A+	Aa2	0.22 %	4.278	461	10/05/202	1.195
29449WAL1	31452	EQUITABLE FINANCIAL LIFE	6,000,000.00	5,720,595.47	5,764,620.00	5,764,620.00	A+	A1	0.16 %	4.705	499	11/12/202	1.319
74256LES4	31387	PRINCIPAL LIFE	15,000,000.00	14,288,076.23	14,389,950.00	14,389,950.00	A+	A1	0.40 %	4.581	504	11/17/202	1.335
76209PAA1	31154	REINSURANCE GROUP OF	6,250,000.00	6,029,415.05	6,024,750.00	6,024,750.00	AA-	A1	0.17 %	4.665	517	11/30/202	1.366
76209PAA1	31248	REINSURANCE GROUP OF	1,000,000.00	956,370.85	963,960.00	963,960.00	AA-	A1	0.03 %	4.665	517	11/30/202	1.366
76209PAA1	31372	REINSURANCE GROUP OF	2,730,000.00	2,590,494.82	2,631,610.80	2,631,610.80	AA-	A1	0.07 %	4.665	517	11/30/202	1.366
89236TMY8	31742	TOYOTA	5,000,000.00	4,999,892.46	5,025,250.00	5,025,250.00	A+	A1	0.14 %	4.254	556	01/08/202	1.423
59217GER6	31281	METLIFE INC	1,940,000.00	1,849,330.28	1,863,292.40	1,863,292.40	AA-	Aa3	0.05 %	4.585	559	01/11/202	1.465
59217GER6	31288	METLIFE INC	3,825,000.00	3,636,914.73	3,673,759.50	3,673,759.50	AA-	Aa3	0.10 %	4.585	559	01/11/202	1.465
66815L2F5	31289	NORTHWESTERN MUTUAL	5,000,000.00	4,758,371.03	4,796,100.00	4,796,100.00	AA+	Aa1	0.13 %	4.543	559	01/11/202	1.468
59217GER6	31348	METLIFE INC	3,096,000.00	2,922,783.63	2,973,584.16	2,973,584.16	AA-	Aa3	0.08 %	4.585	559	01/11/202	1.465
59217GER6	31389	METLIFE INC	7,480,000.00	7,123,268.02	7,184,240.80	7,184,240.80	AA-	Aa3	0.20 %	4.585	559	01/11/202	1.465
59217GER6	31428	METLIFE INC	1,238,000.00	1,182,708.40	1,189,049.48	1,189,049.48	AA-	Aa3	0.03 %	4.585	559	01/11/202	1.465
59217GER6	31848	METLIFE INC	4,000,000.00	3,873,687.87	3,841,840.00	3,841,840.00	AA-	Aa3	0.11 %	4.585	559	01/11/202	1.465
74368CBX1	31431	PROTECTIVE LIFE	10,000,000.00	10,000,000.00	10,069,400.00	10,069,400.00	AA-	A1	0.28 %	4.519	560	01/12/202	1.427
46849LVC2	31745	JACKSON NATIONAL LIFE	5,000,000.00	4,999,873.33	5,019,000.00	5,019,000.00	A	A3	0.14 %	4.641	561	01/13/202	1.429
74256LEX3	31427	PRINCIPAL LIFE	5,000,000.00	4,998,997.92	5,037,250.00	5,037,250.00	A+	A1	0.14 %	4.496	564	01/16/202	1.438
21688ABD3	31472	RABOBANK NY	10,000,000.00	10,000,000.00	10,140,600.00	10,140,600.00	A+	Aa2	0.28 %	4.168	612	03/05/202	1.572
24422EXM6	31483	JOHN DEERE & CO	10,000,000.00	9,994,789.24	10,099,400.00	10,099,400.00	A	A1	0.28 %	4.233	612	03/05/202	1.575
02665WFD8	31495	AMERICAN HONDA FINANCE	10,000,000.00	9,996,885.54	10,065,500.00	10,065,500.00	A-	A3	0.28 %	4.499	619	03/12/202	1.590
857477CL5	31496	STATE STREET CORP	10,992,000.00	10,981,241.81	11,123,354.40	11,123,354.40	A	Aa3	0.31 %	4.266	625	03/18/202	1.608
40139LBF9	31244	GUARDIAN LIFE	1,850,000.00	1,804,313.68	1,813,980.50	1,813,980.50	AA+	Aa1	0.05 %	4.420	636	03/29/202	1.659
40139LBF9	31282	GUARDIAN LIFE	2,800,000.00	2,711,831.42	2,745,484.00	2,745,484.00	AA+	Aa1	0.08 %	4.420	636	03/29/202	1.659
48305QAC7	31126	KAISER FOUNDATION	9,005,000.00	8,816,538.30	8,783,657.10	8,783,657.10	AA-	A2	0.24 %	4.565	669	05/01/202	1.746
665859AW4	31347	NORTHERN TRUST	2,000,000.00	1,938,281.73	1,993,660.00	1,993,660.00	A+	A2	0.06 %	4.181	678	05/10/202	1.763
90327QD97	31565	USAA CAPTIAL CORP	10,000,000.00	9,981,501.86	10,180,400.00	10,180,400.00	AA-	Aa2	0.28 %	4.262	700	06/01/202	1.804
592179KL8	31571	METLIFE INC	8,000,000.00	7,993,570.37	8,097,280.00	8,097,280.00	AA-	Aa3	0.22 %	4.392	710	06/11/202	1.832

Security ID	Investment	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody'	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Corporate Notes													
59217GFB0	31261	METLIFE INC	4,790,000.00	4,729,599.91	4,800,490.10	4,800,490.10	AA-	Aa3	0.13 %	4.284	729	06/30/202	1.892
46849LVA6	31812	JACKSON NATIONAL LIFE	2,750,000.00	2,836,004.45	2,795,925.00	2,795,925.00	A	A3	0.08 %	4.667	731	07/02/202	1.829
40139LAH6	31170	GUARDIAN LIFE	7,825,000.00	7,371,793.05	7,356,439.00	7,356,439.00	AA+	Aa1	0.20 %	4.545	735	07/06/202	1.933
40139LAH6	31245	GUARDIAN LIFE	5,508,000.00	5,174,705.81	5,178,180.96	5,178,180.96	AA+	Aa1	0.14 %	4.545	735	07/06/202	1.933
74368CBP8	31385	PROTECTIVE LIFE	9,440,000.00	9,348,782.06	9,479,176.00	9,479,176.00	AA-	A1	0.26 %	4.496	735	07/06/202	1.859
74368CBP8	31456	PROTECTIVE LIFE	1,644,000.00	1,634,504.20	1,650,822.60	1,650,822.60	AA-	A1	0.05 %	4.496	735	07/06/202	1.859
40139LAH6	31527	GUARDIAN LIFE	1,189,000.00	1,108,320.08	1,117,802.68	1,117,802.68	AA+	Aa1	0.03 %	4.545	735	07/06/202	1.933
59217GCK3	31243	METLIFE INC	15,262,000.00	14,722,406.86	14,777,126.26	14,777,126.26	AA-	Aa3	0.41 %	4.524	810	09/19/202	2.095
59217GCK3	31252	METLIFE INC	7,000,000.00	6,724,045.13	6,777,610.00	6,777,610.00	AA-	Aa3	0.19 %	4.524	810	09/19/202	2.095
59217GCK3	31262	METLIFE INC	3,670,000.00	3,517,698.25	3,553,404.10	3,553,404.10	AA-	Aa3	0.10 %	4.524	810	09/19/202	2.095
59217GCK3	31793	METLIFE INC	10,000,000.00	9,675,979.59	9,682,300.00	9,682,300.00	AA-	Aa3	0.27 %	4.524	810	09/19/202	2.095
40139LBG7	31113	GUARDIAN LIFE	12,070,000.00	12,260,985.97	12,367,525.50	12,367,525.50	AA+	Aa1	0.34 %	4.425	849	10/28/202	2.147
40139LBG7	31246	GUARDIAN LIFE	2,190,000.00	2,223,829.09	2,243,983.50	2,243,983.50	AA+	Aa1	0.06 %	4.425	849	10/28/202	2.147
40139LBG7	31283	GUARDIAN LIFE	11,350,000.00	11,430,789.39	11,629,777.50	11,629,777.50	AA+	Aa1	0.32 %	4.425	849	10/28/202	2.147
40139LBA0	31263	GUARDIAN LIFE	1,500,000.00	1,380,325.92	1,390,635.00	1,390,635.00	AA+	Aa1	0.04 %	4.511	871	11/19/202	2.298
64952WEY5	31535	NEW YORK LIFE	7,500,000.00	7,462,284.63	7,585,650.00	7,585,650.00	AA+	Aa1	0.21 %	4.367	922	01/09/202	2.301
63253QAB0	31145	NATIONAL AUSTRALIA BANK	10,000,000.00	10,000,000.00	10,189,100.00	10,189,100.00	AA-	Aa2	0.28 %	4.150	925	01/12/202	2.309
6944PL2D0	31285	PACIFIC LIFE	1,152,000.00	1,044,364.55	1,067,569.92	1,067,569.92	AA-	Aa3	0.03 %	4.522	933	01/20/202	2.441
532457CU0	31806	ELI LILLY & CO	10,000,000.00	10,129,470.81	10,110,400.00	10,110,400.00	A+	Aa3	0.28 %	4.102	956	02/12/202	2.404
427866BK3	31768	HERSHEY COMPANY	5,000,000.00	4,998,984.17	5,051,800.00	5,051,800.00	A	A1	0.14 %	4.135	968	02/24/202	2.436
29449WAF4	31223	EQUITABLE FINANCIAL LIFE	4,190,000.00	3,848,128.07	3,887,440.10	3,887,440.10	A+	A1	0.11 %	4.694	981	03/08/202	2.556
29449WAF4	31346	EQUITABLE FINANCIAL LIFE	1,810,000.00	1,627,068.55	1,679,299.90	1,679,299.90	A+	A1	0.05 %	4.694	981	03/08/202	2.556
29449WAF4	31366	EQUITABLE FINANCIAL LIFE	15,415,000.00	13,862,984.97	14,301,882.85	14,301,882.85	A+	A1	0.39 %	4.694	981	03/08/202	2.556
57636QBF0	31764	MASTERCARD INC	3,000,000.00	2,999,147.88	3,037,470.00	3,037,470.00	A+	Aa3	0.08 %	4.060	988	03/15/202	2.488
74153WCS6	31253	PRUDENTIAL FINANCIAL	7,000,000.00	6,999,265.70	7,131,040.00	7,131,040.00	AA-	Aa3	0.20 %	4.410	1,064	05/30/202	2.676
74153WCS6	31268	PRUDENTIAL FINANCIAL	7,000,000.00	6,988,488.02	7,131,040.00	7,131,040.00	AA-	Aa3	0.20 %	4.410	1,064	05/30/202	2.676
90327QDA4	31895	USAA CAPTIAL CORP	5,000,000.00	4,992,081.01	4,992,081.01	4,992,081.01	AA	Aa2	0.14 %	4.435	1,066	06/01/202	2.700
66815L2M0	31264	NORTHWESTERN MUTUAL	5,000,000.00	4,992,779.31	5,071,100.00	5,071,100.00	AA+	Aa1	0.14 %	4.381	1,077	06/12/202	2.715
66815L2M0	31312	NORTHWESTERN MUTUAL	4,000,000.00	3,959,080.09	4,056,880.00	4,056,880.00	AA+	Aa1	0.11 %	4.381	1,077	06/12/202	2.715
57629W6H8	31266	MASSACHUSETTS MUTUAL	3,000,000.00	3,003,876.41	3,050,310.00	3,050,310.00	AA+	Aa3	0.08 %	4.439	1,079	06/14/202	2.715
74256LEW5	31368	PRINCIPAL LIFE	2,380,000.00	2,351,488.54	2,445,521.40	2,445,521.40	A+	A1	0.07 %	4.506	1,093	06/28/202	2.739
74368CBG8	31292	PROTECTIVE LIFE	4,250,000.00	3,861,002.98	3,931,207.50	3,931,207.50	AA-	A1	0.11 %	4.594	1,101	07/06/202	2.846
6944PL2U2	31506	PACIFIC LIFE	1,355,000.00	1,372,354.56	1,396,381.70	1,396,381.70	AA-	Aa3	0.04 %	4.419	1,113	07/18/202	2.723
6944PL2U2	31856	PACIFIC LIFE	3,700,000.00	3,854,146.10	3,812,998.00	3,812,998.00	AA-	Aa3	0.11 %	4.419	1,113	07/18/202	2.723
05565ECE3	31307	BMW CAPITAL USA	10,000,000.00	9,998,071.11	10,121,500.00	10,121,500.00	A	A2	0.28 %	4.628	1,137	08/11/202	2.799
38151G2R1	31791	GOLDMAN SACHS	10,000,000.00	10,000,000.00	10,005,340.00	10,005,340.00	A+	A1	0.28 %	4.984	1,176	09/19/202	2.898

Security ID	Investment	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody'	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Corporate Notes													
6944PL2H1	31386	PACIFIC LIFE	2,375,000.00	2,128,168.62	2,162,128.75	2,162,128.75	AA-	Aa3	0.06 %	4.627	1,178	09/21/202	3.063
76209PAC7	31374	REINSURANCE GROUP OF	10,000,000.00	9,991,053.33	10,447,300.00	10,447,300.00	AA-	A1	0.29 %	4.562	1,239	11/21/202	3.036
62829D2B5	31392	MUTUAL OF OMAHA	10,000,000.00	10,035,230.61	10,244,000.00	10,244,000.00	A+	A1	0.28 %	4.676	1,260	12/12/202	3.111
89236TLN3	31434	TOYOTA	10,000,000.00	10,000,000.00	10,000,100.00	10,000,100.00	A+	A1	0.28 %	5.001	1,301	01/22/202	3.154
74256LEY1	31450	PRINCIPAL LIFE	8,885,000.00	8,842,492.04	9,022,095.55	9,022,095.55	A+	A1	0.25 %	4.627	1,304	01/25/202	3.165
64952WFF5	31438	NEW YORK LIFE	15,000,000.00	14,980,572.67	15,115,050.00	15,115,050.00	AA+	Aa1	0.42 %	4.467	1,308	01/29/202	3.201
57629W4T4	31562	MASSACHUSETTS MUTUAL	2,000,000.00	2,000,000.00	2,045,120.00	2,045,120.00	AA+	Aa3	0.06 %	4.516	1,429	05/30/202	3.505
00138CBA5	31782	COREBRIDGE FUNDING	10,000,000.00	10,200,527.55	10,158,800.00	10,158,800.00	A+	A2	0.28 %	4.758	1,454	06/24/202	3.561
76209PAG8	31741	REINSURANCE GROUP OF	5,000,000.00	4,999,835.56	5,092,100.00	5,092,100.00	AA-	A1	0.14 %	4.792	1,653	01/09/203	3.897
89236TNA9	31743	TOYOTA	5,000,000.00	4,994,412.22	5,076,550.00	5,076,550.00	A+	A1	0.14 %	4.572	1,653	01/09/203	3.927
46849LVE8	31746	JACKSON NATIONAL LIFE	3,000,000.00	2,999,810.00	3,059,880.00	3,059,880.00	A	A3	0.08 %	4.855	1,657	01/13/203	3.898
17275RBX9	31767	CISCO SYSTEMS	7,000,000.00	6,998,454.17	7,116,200.00	7,116,200.00	AA-	A1	0.20 %	4.353	1,699	02/24/203	4.072
427866BL1	31769	HERSHEY COMPANY	7,000,000.00	6,996,372.44	7,088,130.00	7,088,130.00	A	A1	0.20 %	4.448	1,699	02/24/203	4.069
89236TNE1	31799	TOYOTA	13,703,000.00	13,700,543.72	13,707,521.99	13,707,521.99	A+	A1	0.38 %	4.868	1,722	03/19/203	4.113
58769JBG1	31804	MERCEDES BENZ NA	10,000,000.00	9,993,000.00	10,052,000.00	10,052,000.00	A	A2	0.28 %	4.877	1,735	04/01/203	4.136
38151G2Y6	31807	GOLDMAN SACHS	10,000,000.00	9,994,944.44	9,946,750.00	9,946,750.00	A+	A1	0.27 %	5.129	1,736	04/02/203	4.130
74153WCW7	31890	PRUDENTIAL FINANCIAL	3,000,000.00	3,000,000.00	3,011,400.00	3,011,400.00	AA-	Aa3	0.08 %	4.613	1,792	05/28/203	4.323
74368CCC6	31896	PROTECTIVE LIFE	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	AA-	A1	0.14 %	4.804	1,800	06/05/203	4.327
		Subtotal	**919,621,000.00**	**909,984,170.07**	**914,853,736.00**	**914,853,736.00**			**25.33 %**	**6.364**	**651**		**1.637**
Muni - Zero Coupon													
492279CR3	30703	KERN COUNTY CA	2,300,000.00	2,295,750.48	2,277,667.00	2,277,667.00	AA-	A1	0.06 %	7.844	45	08/15/202	0.122
492279CS1	31191	KERN COUNTY CA	10,000,000.00	9,498,479.15	9,445,600.00	9,445,600.00	AA-	A1	0.26 %	5.147	410	08/15/202	1.095
13080SL77	31122	CALIFORNIA DEVL	1,720,000.00	1,574,113.49	1,559,076.80	1,559,076.80	AA	Aa3	0.04 %	5.190	700	06/01/202	1.869
358266CE2	31279	FRESNO COUNTY	3,700,000.00	3,344,464.36	3,375,917.00	3,375,917.00	AA	A1	0.09 %	4.366	775	08/15/202	2.078
801624AX5	31724	SANTA CLARA COUNTY	1,000,000.00	872,726.28	872,260.00	872,260.00	AAA	Aa1	0.02 %	4.481	1,127	08/01/202	3.019
358266CU6	31894	FRESNO COUNTY	15,000,000.00	13,058,744.97	12,984,900.00	12,984,900.00	AA	NR	0.36 %	4.674	1,141	08/15/202	3.055
		Subtotal	**33,720,000.00**	**30,644,278.73**	**30,515,420.80**	**30,515,420.80**			**0.83 %**	**5.044**	**769**		**2.059**
Municipal Bonds													
91412GU94	30541	UNIV CALIFORNIA	6,340,000.00	6,340,000.00	6,332,455.40	6,332,455.40	AA	Aa2	0.17 %	24.146	0	07/01/202	0.000
842475P74	30571	SOUTHERN CA PUBLIC	6,400,000.00	6,400,000.00	6,380,928.00	6,380,928.00	AA-	Aa2	0.18 %	54.448	0	07/01/202	0.000
91412GU94	30692	UNIV CALIFORNIA	920,000.00	920,000.00	918,905.20	918,905.20	AA	Aa2	0.03 %	24.146	0	07/01/202	0.000
91412GU94	30780	UNIV CALIFORNIA	840,000.00	840,000.00	839,000.40	839,000.40	AA	Aa2	0.02 %	24.146	0	07/01/202	0.000
91412GU94	30795	UNIV CALIFORNIA	350,000.00	350,000.00	349,583.50	349,583.50	AA	Aa2	0.01 %	24.146	0	07/01/202	0.000
03255LJB6	30859	ANAHEIM CA	960,000.00	960,000.00	957,283.20	957,283.20	AA	A1	0.03 %	51.783	0	07/01/202	0.000
801495D41	30931	SANTA CLARA UNIFIED	3,350,000.00	3,350,000.00	3,351,943.00	3,351,943.00	AAA	A1	0.09 %	-5.206	0	07/01/202	0.000

Municipal Bonds

Security ID	Investment	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody'	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
586840NB2	31065	MENLO PARK UNIFIED	1,665,000.00	1,665,000.00	1,661,903.10	1,661,903.10	AAA	Aaa	0.05 %	35.202	0	07/01/202	0.000
842475P74	31105	SOUTHERN CA PUBLIC	2,595,000.00	2,595,000.00	2,587,266.90	2,587,266.90	AA-	Aa2	0.07 %	54.448	0	07/01/202	0.000
623040LZ3	30596	MT SAC COMM COLLEGE	250,000.00	250,476.87	249,377.50	249,377.50	AA	Aa1	0.01 %	5.834	31	08/01/202	0.084
368079KD0	30611	GAVILAN CA JR COLL DIST	1,245,000.00	1,245,069.71	1,237,953.30	1,237,953.30	AA	Aa3	0.03 %	7.554	31	08/01/202	0.084
835569GS7	30608	SANTA ROSA JR COLL	1,325,000.00	1,326,739.99	1,320,746.75	1,320,746.75	AA	Aa2	0.04 %	6.035	31	08/01/202	0.084
54438CYK2	30646	LA COMM COLL DIST	5,000,000.00	5,000,134.04	4,969,900.00	4,969,900.00	AA+	Aaa	0.14 %	7.786	31	08/01/202	0.084
190335KZ1	30658	COAST COMM COLL DIST	235,000.00	235,010.33	233,597.05	233,597.05	AA+	Aa1	0.01 %	7.806	31	08/01/202	0.084
56781RKC0	30738	MARIN CA COMM COLL DIST	1,000,000.00	1,000,000.00	993,550.00	993,550.00	AA+	Aaa	0.03 %	8.015	31	08/01/202	0.084
928346PW9	30763	VISTA CA UNIFIED SCHOOLS	1,500,000.00	1,499,724.39	1,491,285.00	1,491,285.00	AA	Aaa	0.04 %	7.589	31	08/01/202	0.084
296065EK7	30789	ESCALON CA UNIFIED	240,000.00	240,036.65	238,802.40	238,802.40	AA	NR	0.01 %	7.032	31	08/01/202	0.084
359796JV2	30806	FULLERTON CA UNIFIED	1,475,000.00	1,478,898.41	1,474,174.00	1,474,174.00	AA	Aaa	0.04 %	4.577	31	08/01/202	0.084
801686TE6	30827	SANTA CLARITA COMM	2,500,000.00	2,500,000.00	2,485,675.00	2,485,675.00	AA	Aaa	0.07 %	7.498	31	08/01/202	0.084
76886PJN4	30828	RIVERSIDE COMM COLL	1,500,000.00	1,500,000.00	1,491,570.00	1,491,570.00	NR	Aa1	0.04 %	7.367	31	08/01/202	0.084
802598NV0	30838	SANTA ROSA SCHOOL DIST	235,000.00	235,005.69	233,742.75	233,742.75	AA	A1	0.01 %	7.234	31	08/01/202	0.084
446222UR0	30846	HUNTINGTON BEACH CA	2,500,000.00	2,500,000.00	2,486,000.00	2,486,000.00	AA-	Aa3	0.07 %	7.425	31	08/01/202	0.084
54438CYK2	30864	LA COMM COLL DIST	1,700,000.00	1,699,922.65	1,689,766.00	1,689,766.00	AA+	Aaa	0.05 %	7.786	31	08/01/202	0.084
54438CYK2	30865	LA COMM COLL DIST	10,500,000.00	10,500,019.25	10,436,790.00	10,436,790.00	AA+	Aaa	0.29 %	7.786	31	08/01/202	0.084
630362EQ0	30880	NAPA VALLEY UNIFIED	925,000.00	925,048.33	919,801.50	919,801.50	NR	Aa3	0.03 %	7.435	31	08/01/202	0.084
916544EU9	30909	UPPER SANTA CLARITA	2,000,000.00	2,000,186.27	1,989,220.00	1,989,220.00	AA+	Aaa	0.06 %	7.256	31	08/01/202	0.084
446222UR0	30956	HUNTINGTON BEACH CA	1,410,000.00	1,409,603.54	1,402,104.00	1,402,104.00	AA-	Aa3	0.04 %	7.425	31	08/01/202	0.084
796720NR7	30957	SAN BARNARDINO COMM	1,460,000.00	1,459,878.54	1,452,145.20	1,452,145.20	AA	Aa1	0.04 %	7.375	31	08/01/202	0.084
797508HE1	30958	SAN DIEGUITO UNION HS	1,185,000.00	1,185,391.57	1,179,667.50	1,179,667.50	AA	Aa1	0.03 %	6.870	31	08/01/202	0.084
010878BD7	31054	ALAMEDA COUNTY	1,300,000.00	1,300,019.56	1,297,647.00	1,297,647.00	AAA	Aaa	0.04 %	5.434	31	08/01/202	0.084
835569HJ6	31096	SANTA ROSA JR COLL	1,075,000.00	1,075,000.00	1,076,042.75	1,076,042.75	AA	Aa2	0.03 %	3.747	31	08/01/202	0.084
786091AG3	31677	SACRAMENTO COUNTY CA	2,270,000.00	2,274,786.96	2,279,057.30	2,279,057.30	AA	A1	0.06 %	2.530	31	08/01/202	0.084
54465AGR7	30540	LOS ANGELES DEV AGENCY	250,000.00	250,557.25	248,600.00	248,600.00	AA	Aa2	0.01 %	5.545	62	09/01/202	0.169
738855K38	30601	POWAY CA UNIFIED	270,000.00	270,062.24	267,818.40	267,818.40	AA+	Aaa	0.01 %	5.887	62	09/01/202	0.169
378460YW3	30620	GLENDALE CA UNIFIED	575,000.00	575,053.58	569,704.25	569,704.25	AA-	Aa1	0.02 %	6.234	62	09/01/202	0.169
54465AGR7	30642	LOS ANGELES DEV AGENCY	1,000,000.00	1,002,281.04	994,400.00	994,400.00	AA	Aa2	0.03 %	5.545	62	09/01/202	0.169
50420BDE9	30790	LA QUINTA CA DEVL AGCY	2,250,000.00	2,250,798.35	2,230,965.00	2,230,965.00	AA-	Aa2	0.06 %	6.189	62	09/01/202	0.169
62451FKW9	30819	MTN VIEW-WHISMAN	390,000.00	390,036.14	386,731.80	386,731.80	AA-	Aaa	0.01 %	5.865	62	09/01/202	0.169
786089JE3	30829	SACRAMENTO WATER	865,000.00	866,506.59	859,334.25	859,334.25	AA	Aaa	0.02 %	5.683	62	09/01/202	0.169
21976THH8	30812	CORONA NORCO SCHOOLS	2,495,000.00	2,495,332.67	2,473,518.05	2,473,518.05	AA-	Aa1	0.07 %	6.165	62	09/01/202	0.169
79730WBN9	30849	SAN DIEGO CA	350,000.00	351,318.83	348,831.00	348,831.00	AA	Aaa	0.01 %	5.061	62	09/01/202	0.169
22972PCJ9	30908	CUCAMONGA VALLEY	3,005,000.00	3,017,610.74	2,998,599.35	2,998,599.35	AA+	A1	0.08 %	4.615	62	09/01/202	0.169
752147HJ0	30977	RANCHO SANTIAGO COMM	900,000.00	898,104.43	891,882.00	891,882.00	AA	Aa1	0.03 %	6.097	62	09/01/202	0.169

Security ID	Investment	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody'	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Municipal Bonds													
7973913M9	30656	SAN DIEGO COUNTY	1,000,000.00	1,000,072.95	989,110.00	989,110.00	AA+	Aa1	0.03 %	5.303	92	10/01/202	0.252
13034AL65	30701	CALIFORNIA	1,480,000.00	1,480,000.00	1,462,994.80	1,462,994.80	AAA	Aa1	0.04 %	5.362	92	10/01/202	0.252
797010MY8	30855	SAN BUENAVENTURA CA	1,000,000.00	1,000,366.30	989,140.00	989,140.00	AA	Aa3	0.03 %	5.450	92	10/01/202	0.252
13063DK23	30932	CA STATE GO	4,650,000.00	4,655,340.83	4,605,685.50	4,605,685.50	AA-	Aa2	0.13 %	5.301	92	10/01/202	0.252
13077DND0	30628	CAL STATE UNIVERSITY	1,035,000.00	1,035,252.68	1,020,137.40	1,020,137.40	AA-	Aa2	0.03 %	5.225	123	11/01/202	0.336
5445872T4	30752	LOS ANGELES CA	2,250,000.00	2,250,342.78	2,216,632.50	2,216,632.50	A+	Aaa	0.06 %	5.431	123	11/01/202	0.336
13077DML3	30771	CAL STATE UNIVERSITY	500,000.00	499,926.55	492,820.00	492,820.00	AA-	Aa2	0.01 %	5.225	123	11/01/202	0.336
13077DQD7	30874	CAL STATE UNIVERSITY	2,500,000.00	2,500,000.00	2,463,875.00	2,463,875.00	AA-	Aa2	0.07 %	5.229	123	11/01/202	0.336
76913DFW2	30912	RIVERSIDE COUNTY	1,250,000.00	1,249,913.04	1,232,962.50	1,232,962.50	AA-	Aa2	0.03 %	5.341	123	11/01/202	0.336
13063DYW2	30930	CA STATE GO	1,000,000.00	1,006,417.35	994,210.00	994,210.00	AA-	Aa2	0.03 %	4.727	123	11/01/202	0.336
544587Y51	30975	LOS ANGELES CA	1,465,000.00	1,460,387.06	1,443,830.75	1,443,830.75	A+	Aa2	0.04 %	5.408	123	11/01/202	0.336
13077DND0	30981	CAL STATE UNIVERSITY	1,500,000.00	1,494,414.40	1,478,460.00	1,478,460.00	AA-	Aa2	0.04 %	5.225	123	11/01/202	0.336
13067WRC8	30675	CAL STATE DEPT WATER	1,755,000.00	1,755,677.14	1,723,638.15	1,723,638.15	AAA	Aa1	0.05 %	5.139	153	12/01/202	0.419
13048VPA0	30807	CALIFORNIA FINANCE	1,370,000.00	1,375,056.92	1,353,409.30	1,353,409.30	A+	Aa3	0.04 %	4.834	153	12/01/202	0.419
13080SZM9	30726	CALIFORNIA DEVL	745,000.00	745,347.67	728,677.05	728,677.05	A+	A1	0.02 %	4.787	215	02/01/202	0.566
797686EN8	30740	SAN FRANCISCO BAY AREA	1,225,000.00	1,225,318.50	1,191,349.25	1,191,349.25	AA-	Aa3	0.03 %	5.068	243	03/01/202	0.648
835588AZ7	31117	SONOMA MARIN AREA RAIL	5,320,000.00	5,218,338.64	5,210,301.60	5,210,301.60	AA	Aa3	0.14 %	4.713	243	03/01/202	0.647
702282QD9	30907	PASADENA UNIFIED	1,700,000.00	1,713,968.49	1,668,278.00	1,668,278.00	AA	Aa3	0.05 %	4.381	304	05/01/202	0.810
735000TN1	30913	PORT OF OAKLAND	1,918,263.25	1,920,739.68	1,866,009.76	1,866,009.76	A+	A1	0.05 %	4.895	304	05/01/202	0.809
899141BA2	30982	TULARE COUNTY BOARD	500,000.00	501,194.80	491,790.00	491,790.00	AA	A1	0.01 %	4.649	304	05/01/202	0.807
735000TN1	31015	PORT OF OAKLAND	1,460,000.00	1,438,595.39	1,420,229.60	1,420,229.60	A+	A1	0.04 %	4.895	304	05/01/202	0.809
91412GM51	30983	UNIV CALIFORNIA	645,000.00	647,181.92	635,189.55	635,189.55	AA-	Aa3	0.02 %	4.439	318	05/15/202	0.846
91412GT62	30984	UNIV CALIFORNIA	750,000.00	755,710.84	742,545.00	742,545.00	AA	Aa2	0.02 %	4.327	318	05/15/202	0.846
91412HDN0	30985	UNIV CALIFORNIA	850,000.00	861,088.79	846,234.50	846,234.50	AA-	Aa3	0.02 %	4.333	318	05/15/202	0.844
91412HJM6	31114	UNIV CALIFORNIA	1,520,000.00	1,475,869.90	1,472,880.00	1,472,880.00	AA	Aa2	0.04 %	4.536	318	05/15/202	0.851
130658RF6	30885	CALIFORNIA STATE	280,000.00	280,109.24	270,580.80	270,580.80	AA	Aa3	0.01 %	4.872	335	06/01/202	0.891
612193AD4	30918	MONTCLAIR CA	1,000,000.00	1,000,175.57	969,670.00	969,670.00	AA-	Aa3	0.03 %	4.912	335	06/01/202	0.890
13032UXN3	31147	CAL STATE HEALTH	1,150,000.00	1,117,395.38	1,112,671.00	1,112,671.00	AA-	Aa3	0.03 %	4.832	335	06/01/202	0.891
03255LJC4	30872	ANAHEIM CA	660,000.00	660,550.15	637,738.20	637,738.20	AA	A1	0.02 %	4.668	365	07/01/202	0.974
797356DF6	30962	SAN DIEGO UNIFIED	500,000.00	497,969.55	484,180.00	484,180.00	AA+	Aa2	0.01 %	4.462	365	07/01/202	0.974
797669ZL5	30965	SAN FRANCISCO BAY AREA	1,000,000.00	1,006,312.98	979,930.00	979,930.00	AA+	A1	0.03 %	4.406	365	07/01/202	0.973
544647FC9	31029	LA UNIFIED SCHOOLS	2,500,000.00	2,451,443.70	2,428,050.00	2,428,050.00	NR	Aa2	0.07 %	4.421	365	07/01/202	0.974
797669ZL5	31050	SAN FRANCISCO BAY AREA	1,320,000.00	1,308,412.14	1,293,507.60	1,293,507.60	AA+	A1	0.04 %	4.406	365	07/01/202	0.973
802498VW2	31125	SANTA MONICA MALIBU	1,100,000.00	1,065,774.95	1,061,302.00	1,061,302.00	NR	Aa1	0.03 %	4.620	365	07/01/202	0.974
537260DY4	31136	LITTLE LAKE CITY SCHOOLS	1,000,000.00	1,011,799.37	1,013,050.00	1,013,050.00	AA-	Aa3	0.03 %	4.617	365	07/01/202	0.963
630362ER8	30881	NAPA VALLEY UNIFIED	765,000.00	765,595.36	737,444.70	737,444.70	AA-	Aa3	0.02 %	4.540	396	08/01/202	1.050

Security ID	Investment	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody'	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Municipal Bonds													
56781RKU0	30899	MARIN CA COMM COLL DIST	1,000,000.00	1,000,000.00	963,470.00	963,470.00	NR	Aaa	0.03 %	4.383	396	08/01/202	1.053
9523472G6	30903	WEST CONTRA COSTA	1,000,000.00	1,011,033.22	975,010.00	975,010.00	A+	A1	0.03 %	4.467	396	08/01/202	1.044
801686TF3	30970	SANTA CLARITA COMM	1,250,000.00	1,237,938.08	1,207,762.50	1,207,762.50	AA	A1	0.03 %	4.374	396	08/01/202	1.051
874857KM6	30974	TAMALPAIS UNION HS DIST	3,320,000.00	3,331,074.16	3,249,549.60	3,249,549.60	AA	Aaa	0.09 %	4.292	396	08/01/202	1.044
835569GT5	30976	SANTA ROSA JR COLL	150,000.00	150,426.59	146,958.00	146,958.00	AA	Aa2	0.00 %	4.386	396	08/01/202	1.041
835569GT5	31013	SANTA ROSA JR COLL	1,075,000.00	1,067,920.91	1,053,199.00	1,053,199.00	AA	Aa2	0.03 %	4.386	396	08/01/202	1.041
010878BE5	31055	ALAMEDA COUNTY	1,150,000.00	1,150,000.00	1,140,328.50	1,140,328.50	AAA	Aaa	0.03 %	4.215	396	08/01/202	1.036
802598NW8	31085	SANTA ROSA SCHOOL DIST	500,000.00	481,284.65	483,430.00	483,430.00	AA	A1	0.01 %	4.431	396	08/01/202	1.050
835569GT5	31086	SANTA ROSA JR COLL	765,000.00	745,549.45	749,485.80	749,485.80	AA	Aa2	0.02 %	4.386	396	08/01/202	1.041
835569GT5	31138	SANTA ROSA JR COLL	1,085,000.00	1,061,388.36	1,062,996.20	1,062,996.20	AA	Aa2	0.03 %	4.386	396	08/01/202	1.041
802615J96	31187	SANTA ROSA SCHOOL DIST	735,000.00	710,275.85	709,907.10	709,907.10	AA	Aa3	0.02 %	4.477	396	08/01/202	1.050
786089JF0	30940	SACRAMENTO WATER	1,750,000.00	1,759,726.54	1,701,595.00	1,701,595.00	AA	Aa2	0.05 %	4.413	427	09/01/202	1.126
738855K46	30978	POWAY CA UNIFIED	415,000.00	410,556.43	400,118.10	400,118.10	AA+	Aaa	0.01 %	4.550	427	09/01/202	1.130
798135E96	31019	SAN JOSE CITY	9,245,000.00	9,170,071.19	9,056,586.90	9,056,586.90	AA+	Aa1	0.25 %	4.312	427	09/01/202	1.123
61741GAE0	31111	MORGAN HILL CA	2,640,000.00	2,540,356.28	2,538,782.40	2,538,782.40	AA	Aa1	0.07 %	4.615	427	09/01/202	1.131
13063DRD2	30906	CA STATE GO	11,000,000.00	11,186,120.00	10,744,690.00	10,744,690.00	AA-	Aa2	0.30 %	4.305	457	10/01/202	1.206
76913DFX0	30922	RIVERSIDE COUNTY	1,000,000.00	1,001,333.33	958,500.00	958,500.00	AA-	Aaa	0.03 %	4.724	488	11/01/202	1.291
13080SZN7	31098	CALIFORNIA DEVL	1,000,000.00	946,072.72	951,600.00	951,600.00	A+	A1	0.03 %	4.411	580	02/01/202	1.530
797686EP3	30999	SAN FRANCISCO BAY AREA	1,300,000.00	1,256,743.85	1,225,757.00	1,225,757.00	AA-	Aa3	0.03 %	4.706	608	03/01/202	1.611
797686EP3	31409	SAN FRANCISCO BAY AREA	1,775,000.00	1,676,272.37	1,673,629.75	1,673,629.75	AA-	Aa3	0.05 %	4.706	608	03/01/202	1.611
91412HGF4	31028	UNIV CALIFORNIA	3,815,000.00	3,675,471.77	3,614,903.25	3,614,903.25	AA	Aa2	0.10 %	4.261	683	05/15/202	1.813
13032UVE5	31130	CAL STATE HEALTH	1,365,000.00	1,313,836.69	1,314,358.50	1,314,358.50	AA-	Aa3	0.04 %	4.528	700	06/01/202	1.837
13032UXP8	31131	CAL STATE HEALTH	1,000,000.00	943,413.99	941,790.00	941,790.00	AA-	Aa3	0.03 %	4.575	700	06/01/202	1.853
010878BF2	31056	ALAMEDA COUNTY	1,150,000.00	1,150,000.00	1,135,613.50	1,135,613.50	AAA	Aaa	0.03 %	4.094	761	08/01/202	1.958
010878BF2	31084	ALAMEDA COUNTY	1,500,000.00	1,458,893.21	1,481,235.00	1,481,235.00	AAA	Aaa	0.04 %	4.094	761	08/01/202	1.958
79770GJD9	31112	SAN FRANCISCO DEV	1,685,000.00	1,593,672.20	1,605,468.00	1,605,468.00	AA	Aaa	0.04 %	4.470	761	08/01/202	1.986
544351QS1	31077	LOS ANGELES CITY CA	2,225,000.00	2,236,669.74	2,259,665.50	2,259,665.50	AA-	Aa2	0.06 %	4.242	792	09/01/202	2.005
786089JG8	31149	SACRAMENTO WATER	2,000,000.00	1,910,979.99	1,911,200.00	1,911,200.00	AA	Aa2	0.05 %	4.271	792	09/01/202	2.069
79768HJN9	31692	SAN FRANCISCO UTILITY	8,010,000.00	8,055,088.50	8,077,524.30	8,077,524.30	NR	Aa2	0.22 %	4.261	822	10/01/202	2.094
13080SZP2	31341	CALIFORNIA DEVL	580,000.00	525,121.16	539,759.60	539,759.60	A+	A1	0.02 %	4.330	945	02/01/202	2.472
835588BB9	31186	SONOMA MARIN AREA RAIL	1,150,000.00	1,071,502.94	1,082,782.50	1,082,782.50	AA	A1	0.03 %	4.365	974	03/01/202	2.534
797686ES7	31760	SAN FRANCISCO BAY AREA	2,375,000.00	2,073,420.59	2,074,420.00	2,074,420.00	AA-	Aa3	0.06 %	4.742	1,704	03/01/203	4.362
		Subtotal	**198,273,263.25**	**196,962,890.38**	**195,038,858.31**	**195,038,858.31**			**5.46 %**	**8.651**	**275**		**0.722**

Report Total	**3,691,841,715.77**	**3,640,734,494.72**	**3,635,174,786.38**	**3,635,174,786.38**	100.3 **%**	**6.095**	**736**	**1.7968**

** = This investment has been sold after the report date.
† = Duration can not be calculated on these investments due to incomplete Market price data.