## CORRECTED

## City of Elk Grove Investment Pool

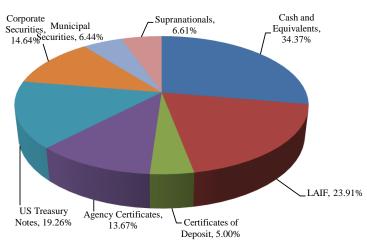
# **Monthly Review - JUNE 2021**

#### INVESTMENT POLICY SUMMARY

The funds are invested pursuant to the objectives and requirements set forth in the City's investment policy. The City of Elk Grove's investment policy has three objectives: (1) safety of principal is the foremost objective of the investment program. Investments of the City shall be undertaken in a manner which seeks to ensure the preservation of principal in the overall portfolio (2) the City's investment portfolio shall remain sufficiently liquid to enable the City to meet all operating requirements which might be reasonably anticipated. This goal shall be achieved by maintaining a prudent portion of the City's portfolio in liquid, short-term instruments which can readily be converted to cash if necessary, and (3) the City's investment portfolio shall be designed with the objective of attaining a sound rate of return throughout budgetary and economic cycles, commensurate with the City's investment risk constraints and the cash flow characteristics of the portfolio. In accordance with California Government Code Section 53607, the Elk Grove City Council has authorized the City Treasurer to invest on behalf of the City, to manage the City's investment program consistent with this investment policy, and to maintain a system of internal controls to regulate the activities of subordinate officials. It is the City's full intent, at the time of purchase, to hold all investments until maturity to ensure the return of all invested principal dollars. However, it is realized that market prices of securities will vary depending on economic and interest rate conditions at any point in time. It is further recognized, that in a well diversified investment portfolio, occasional measured losses are inevitable due to economic, bond market or individual security credit analysis. These occasional losses must be considered within the context of the overall investment program objectives and the resultant long term rate-of-return.

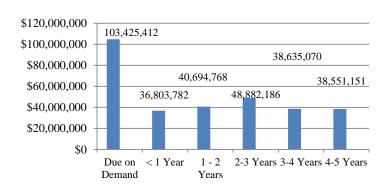
## **Portfolio by Asset Class**

Investment Description	Portfolio at Cost	Effective Monthly Yield			
Cash and Equivalents	34.37%	0.32%			
LAIF	23.91%	0.26%			
Certificates of Deposit	5.00%	2.03%			
Agency Certificates	13.67%	1.49%			
US Treasury Notes	19.26%	1.57%			
Corporate Securities	14.64%	2.43%			
Municipal Securities	6.44%	0.19%			
Supranationals	6.61%	0.72%			
External Third Party Investment Managers					
State Treasurer's Office (L	\$ 72,939,280				



### **Maturity Schedule**

Maturity	Market Value	%
Due on Demand		
	104,855,207	34.00%
< 1 Year	36,803,782	11.93%
1 - 2 Years	40,694,768	13.19%
2-3 Years	48,882,186	15.85%
3-4 Years	38,635,070	12.53%
4-5 Years	38,551,151	12.50%
Total	\$ 308,422,164	100.00%



### FISCAL YEAR TO DATE INTEREST \$4,040,601.08\*

<sup>\*</sup>This amount does not include unrealized gains/ losses for the Fiscal Year.

### CITY OF ELK GROVE SUMMARY OF CASH AND INVESTED FUNDS FOR THE MONTH ENDED JUNE 30, 2021

The Property Name		FOR THE MON	TH ENDED JUNE 30, 202	<b>31</b>			
US BANK CREAL**   US BANK PRESTAMENTS**   US BANK PREDEAL ASSETT BAZIERE**   US BANK PREDEAL BAZIERE**   US BAZIERE BAZIERE**   U		Interest Rate	Maturity Date	Par Value	Cost	Market Value	% of portfolio
US BANK POURSINEMY   1985	<u> </u>					A 45 505 225	5 100/
US RANNK TELEBREAL ASSET SECURE*   Due to Dimental   S8,691   31,594   US RANNK TATA ASSET SECURE*   Due to Dimental   S8,691   32,594   0.005   US RANNK TATA ASSET SECURE*   Due to Dimental   S8,691   32,595   0.005   US RANNK TATA ASSET SECURE*   Due to Dimental   S8,691   32,595   0.005   US RANNK TATA ASSET SECURE*   Due to Dimental   S8,691   32,595   0.005   US RANNK TATA ASSET SECURE*   S8,691							
THE SHANK STATE ASSITE ASSIT							
Description   Description   Cast							
CASHON HAND   100 con Demand   100 con							
TOCAL AGENCY NIVESTEMPT   TOLE   1,000							
MOREY MARSET - TYE STAR BARK *   0.328   Due on Demand   5.789.56   5.789.5							
Page		0.26%					
Part	MONEY MARKET - FIVE STAR BANK ***	0.32%	Due on Demand		5,789,567	5,789,567	1.90%
Part	INSURED CASH SWEEP (CD) - RIVER CITY BANK ***	0.34%	Due on Demand		5,519,842	5,519,842	1.81%
FARMERS & MERCHARTS BANK ***	<b>Total Demand Deposit Accounts</b>			<del>-</del>	104,855,207	104,855,207	32.57%
FARMER'S & MERCHANTS BANK +**   0.25%   1015/2021   250,000   250,000   250,000   0.12%   FARMER'S & MERCHANTS BANK +**   0.25%   1115/2021   250,000   250,000   250,000   0.12%   FARMER'S & MERCHANTS BANK +**   0.25%   1115/2021   250,000   250,000   250,000   0.12%   FARMER'S & MERCHANTS BANK +**   0.25%   1105/2021   240,000   246,000   24	Certificates of Deposit	Interest Rate	Maturity Date	Par Value	Cost	Market Value	% of portfolio
FARMERS & MERCHANTS BANK ****   0.25%   1015/02/12   250,000   250,000   0.12%   FARMERS & MERCHANTS BANK ****   0.25%   111/52/02/1   250,000   250,000   0.20%   CARMERS & MERCHANTS BANK ***   0.25%   111/52/02/1   250,000   250,000   0.25%   CARMERS & MERCHANTS BANK ***   0.25%   0.70%   0.25%   0.00%   0.26%   0.00%   0.26%   0.00%   0.25%   0.00%   0.00%   0.25%   0.00%   0	FARMERS & MERCHANTS BANK ***	0.45%	08/15/2021	250,000	250,000	250,000	0.12%
FAMERIS & MERCHANTS BANK ***   0.25%   11/15/2021   250,000   250,000   0.12%   FAMERIS & MERCHANTS BANK ***   0.25%   11/03/2021   246,000   246,000   246,000   0.12%   FAMERIS & MERCHANTS BANK   1.25%   07/08/2021   246,000   246,00	FARMERS & MERCHANTS BANK ***	0.35%	09/15/2021	250,000	250,000	250,000	0.12%
FARMERS & MERCHANTS BANK ***   0.25%   11/03/2021   25,000   25,000   0.12%	FARMERS & MERCHANTS BANK ***	0.25%	10/15/2021	250,000	250,000	250,000	0.12%
IVABANK   1.25%   07082021   246,000   246,000   246,018   0.12%   WELLS FARGO BANK   1.59%   0707302021   246,000   246,000   246,139   0.12%   CITIZENS DEP BANK   1.49%   08240201   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   247,001   0.12%   APEX BANK CAMDEIN   1.59%   10125021   246,000   246,000   247,101   0.12%   VERLS BANK CAMDEIN   1.49%   1025021   246,000   246,000   247,101   0.12%   VERLS BANK   1.49%   1025021   246,000   246,000   247,101   0.12%   VERLS BANK   1.49%   1025021   246,000   246,000   246,007   247,101   0.12%   VERLS BANK   1.49%   1025021   246,000   246,000   246,007   247,101   0.12%   VERLS BANK   1.49%   1025021   246,000   246,000   246,007	FARMERS & MERCHANTS BANK ***	0.25%	11/15/2021	250,000	250,000	250,000	0.12%
NORTHYMENT RANK  1.59% 0716/20021 246,000 246,000 246,109 0.12% CTITEENS DEP BANK 1.49% 0824,4021 246,000 246,000 246,000 246,000 246,000 246,000 246,000 247,001 0.12% MRCHNTS FMRS BANK 1.49% 1025/2021 246,000 246,000 247,101 0.12% CTITEENS DEP BANK 1.49% 1025/2021 246,000 246,000 247,101 0.12% CTITEENS DEP BANK 1.49% 1025/2021 246,000 246,000 247,101 0.12% CTITEENS DEP BANK 1.49% 1025/2021 246,000 246,000 247,101 0.12% CTITEENS BANK 1.49% 1025/2021 246,000 246,000 247,101 0.12% CTITEENS DEP BANK 1.49% 1025/2021 246,000 246,000 247,101 0.12% CTITEENS DEP BANK 1.49% 1025/2021 246,000 246,000 248,607 0.12% CTITEENS DEP BANK 2.09% 0.131/2022 246,000 246,000 248,009 0.12% CTITEENS DEP BANK 2.09% 0.131/2022 246,000 246,000 249,528 0.12% CTITEENS DEP BANK 2.09% 0.131/2022 246,000 246,000 249,528 0.12% CTITEENS DEP BANK 2.09% 0.146,000 251,738 0.12% AMERICAN EXPERSE SCRUTLIRION 0.158/2022 246,000 246,000 251,738 0.12% AMERICAN EXPERSE SCRUTLIRION 0.158/2022 246,000 246,000 251,738 0.12% AMERICAN EAGLE 2.19% 0.915/2022 246,000 246,000 251,738 0.12% AMERICAN EAGLE 2.20% 1.11/17/2022 246,000 246,000 253,101 0.12% CTITEAN NA 2.20% 1.11/20/202 246,000 246,000 253,101 0.12% CTITEAN NA 3.25% 0.713/10.23 246,000 246,000 253,101 0.12% CTITEAN NA 3.25% 0.713/10.23 246,000 246,000 253,301 0.12% CTITEAN NA 3.25% 0.713/10.23 24	FARMERS & MERCHANTS BANK ***	0.25%	11/03/2021	250,000	250,000	250,000	0.12%
WEILS FARGO BANK         1.50%         0720/2012         246,000         246,000         246,109         0.12%           CITIZENS DEP BANK         1.40%         0824/021         246,000         246,000         246,206         0.245           APEX BANK CAMDEN         1.50%         1012/2021         246,000         246,000         247,101         0.12%           VERUS BANK         1.45%         1023/2021         246,000         246,000         247,119         0.12%           VERUS BANK         1.46%         1023/2021         246,000         246,000         247,119         0.12%           VERUS BANK         1.40%         1013/2022         246,000         246,000         248,637         0.12%           CULLMAN SAVINGS         2.00%         01/31/2022         246,000         246,000         248,869         0.12%           THIRD FED SAV LN         2.50%         01/31/2022         246,000         246,000         249,218         0.12%           AMERICAN EXPRESS CENTURION         2.45%         0405/2022         246,000         246,000         251,788         0.12%           AMERICAN EXPRESS CENTURION         2.15%         091/35/2022         246,000         245,108         251,788         0.12%           ALIEGIAG	EVABANK	1.25%	07/08/2021	246,000	246,000	246,066	0.12%
CTIZENS DEP BANK  1.49% 1012/2012 1246,000 246,000 247,011 0.12% MRCHNTS FMRS BANK 1.45% 1025/2012 1246,000 246,000 247,110 0.12% MRCHNTS FMRS BANK 1.45% 1025/2012 1246,000 246,000 247,110 0.12% STEARNS COUNTY 2.05% 0113/2022 246,000 246,000 246,000 248,809 0.12% STEARNS COUNTY 2.05% 0113/2022 246,000 246,000 248,809 0.12% STEARNS COUNTY 2.05% 0131/2022 246,000 246,000 248,809 0.12% 015/2022 246,000 246,000 249,528 0.12% DOILAR BANK FED SV 2.05% 0131/2022 246,000 246,000 249,528 0.12% OLICAR BANK FED SV 2.05% 0308/2022 246,000 246,000 249,528 0.12% OLICAR BANK FED SV 2.05% 0308/2022 246,000 246,000 249,528 0.12% OLICAR BANK FED SV 2.05% 0308/2022 246,000 246,000 246,000 249,528 0.12% OLICAR BANK FED SV 2.05% 0308/2022 246,000 246,000 245,000 246,00	NORTHWEST BANK	1.25%	07/15/2021	246,000	246,000	246,148	0.12%
CTIZENS DEP BANK  1.49% 1012/2012 1246,000 246,000 247,011 0.12% MRCHNTS FMRS BANK 1.45% 1025/2012 1246,000 246,000 247,110 0.12% MRCHNTS FMRS BANK 1.45% 1025/2012 1246,000 246,000 247,110 0.12% STEARNS COUNTY 2.05% 0113/2022 246,000 246,000 246,000 248,809 0.12% STEARNS COUNTY 2.05% 0113/2022 246,000 246,000 248,809 0.12% STEARNS COUNTY 2.05% 0131/2022 246,000 246,000 248,809 0.12% 015/2022 246,000 246,000 249,528 0.12% DOILAR BANK FED SV 2.05% 0131/2022 246,000 246,000 249,528 0.12% OLICAR BANK FED SV 2.05% 0308/2022 246,000 246,000 249,528 0.12% OLICAR BANK FED SV 2.05% 0308/2022 246,000 246,000 249,528 0.12% OLICAR BANK FED SV 2.05% 0308/2022 246,000 246,000 246,000 249,528 0.12% OLICAR BANK FED SV 2.05% 0308/2022 246,000 246,000 245,000 246,00	WELLS FARGO BANK						
APEX BANK CAMDEN							
MRCHNTS FMRS BANK							
VERUS BANK							
STEARNS COUNTY							
CULLMAN SAVINGS							
THIRD FED SAV LN							
DOLLAR BANK FED SY							
AMERICAN EXPRESS CENTURION   2.45%   04.05/2022   246,000   246,000   250,524   0.12%   GOLDMAN SACHS BANK   2.30%   07/26/2022   246,000   246,000   251,788   0.12%   AMERICAN EAGLE   2.05%   09/15/2022   246,000   245,139   251,727   0.12%   ALLEGIANCE BANK   2.15%   09/29/2022   246,000   245,131   252,202   0.12%   SYSTEMATIC   2.15%   111/72/2022   246,000   245,508   252,804   0.12%   FOCUS BANK   2.20%   11/24/2022   246,000   246,000   253,104   0.12%   MERICK BANK   2.25%   11/29/2022   246,000   246,000   253,301   0.12%   CHOICE BANK   2.25%   11/29/2022   246,000   246,000   253,301   0.12%   MORGAN STANLEY   2.65%   01/11/2023   246,000   246,000   255,346   0.12%   BANK OF NEW ENGLAND   3.25%   07/31/2023   246,000   246,000   255,346   0.12%   MEDALLION BANK   3.25%   07/31/2023   246,000   246,000   261,446   0.12%   MEDALLION BANK   3.25%   09/28/2023   246,000   246,000   261,446   0.12%   SPRING BANK BRONX   3.15%   09/27/2023   246,000   246,000   261,446   0.12%   WEST TOWN BANK   3.25%   09/28/2023   246,000   246,000   261,968   0.12%   WEST TOWN BANK   3.35%   10/17/2023   246,000   246,000   263,668   0.12%   WEST TOWN BANK   3.35%   10/17/2023   246,000   246,000   263,668   0.12%   WEST TOWN BANK   3.35%   10/17/2023   246,000   246,000   263,668   0.12%   WEST TOWN BANK   3.35%   10/17/2023   246,000   246,000   263,668   0.12%   WORD BANK BRONX   3.15%   10/24/2023   246,000   246,000   263,668   0.12%   WORD BANK BRONX   3.35%   10/17/2023   246,000   246,000   263,668   0.12%   WORD BANK BROWN   3.35%   10/17/2023   246,000   246,000   263,668   0.12%   WORD BANK BROWN   3.35%   10/17/2023   246,000   246,000   263,668   0.12%   WORD BANK BROWN   3.35%   10/17/2024   245,000   246,000   263,668   0.12%   WORD BANK BROWN   3.35%   10/17/2024   245,000   246,000   263,668   0.12%   WORD BANK BROWN   3.35%   10/17/2024   245,000   246,000   263,586   0.12%   WORD BANK BROWN   3.30%   07/11/2024   245,000   246,000   267,596   0.12%   WORD BANK BROWN   3.30%   07/11/2024   245,000							
GOLDMAN SACHS BANK AMERICAN EAGLE 2.05% 0915/2022 246,000 245,139 251,727 0.12% ALLEGIANCE BANK 2.15% 0992/2022 246,000 245,139 251,727 0.12% SYSTEMATIC 2.15% 11/17/2022 246,000 245,518 252,804 0.12% SYSTEMATIC 2.15% 11/17/2022 246,000 2445,008 252,804 0.12% MERRICK BANK 2.20% 11/12/2022 246,000 244,709 253,301 0.12% CHOICE BANK 2.20% 11/12/2022 246,000 246,000 255,340 0.12% MERRICK BANK 2.20% 11/12/2022 246,000 246,000 255,340 0.12% MORGAN STANLEY 2.65% 01/11/2023 246,000 246,000 255,346 0.12% MEDALLION BANK 3.25% 07/31/2023 246,000 246,000 261,446 0.12% MEDALLION BANK 3.25% 07/31/2023 246,000 246,000 262,438 0.12% SPRING BANK BRONX 3.15% 09077/2023 246,000 246,000 262,438 0.12% WEST TOWN BANK 3.25% 09072/2023 246,000 246,000 262,438 0.12% WEST TOWN BANK 3.25% 09072/2023 246,000 246,000 262,438 0.12% WEST TOWN BANK 3.25% 09072/2023 246,000 246,000 262,438 0.12% USB BANK USA 3.35% 1017/2023 246,000 246,000 263,464 0.12% WEST TOWN BANK 3.25% 09072/2023 246,000 246,000 263,644 0.12% MEDALLAN BANK BONX 3.15% 09072/2023 246,000 246,000 263,644 0.12% USB BANK USA 3.35% 1017/2023 246,000 246,000 263,644 0.12% USB BANK USA 3.35% 1017/2023 246,000 246,000 263,644 0.12% USB BANK USA 3.35% 1017/2023 246,000 246,000 263,644 0.12% USB BANK USA 3.35% 1017/2023 246,000 246,000 263,645 0.12% COMMERCIAL BANK 3.40% 11/15/2023 246,000 246,000 263,586 0.12% COMMERCIAL BANK 2.60% 04/25/2024 245,000 246,000 246,000 263,586 0.12% COMMERCIAL BANK 2.60% 04/25/2024 245,000 246,000 263,586 0.12% COMMERCIAL BANK 2.60% 04/25/2024 245,000 245,000 245,000 255,467 0.12% EAGLE BANK 2.50% 05/24/204 245,000 245,000 245,000 256,681 0.12% COMMERCIAL BANK 2.60% 08/21/2024 245,000 245,000 245,000 256,681 0.12% EAGLE BANK 2.00% 08/21/2024 245,000 245,000 245,000 256,681 0.12% EAGLE BANK 2.00% 08/21/2024 245,000 245,000 245,000 256,681 0.12% EAGLE BANK 2.00% 08/21/2024 245,000 245,000 245,000 257,569 0.12% EAGLE BANK 2.00% 08/30/2024 245,000 245,000 245,000 257,463 0.12% EAGLE BANK 0							
AMERICAN EAGLE 2.05% 09/15/2022 246,000 245,139 251,727 0.12% ALLEGIANCE BANK 2.15% 09/20/2022 246,000 245,311 252,202 0.12% SYSTEMATIC 2.15% 11/17/2022 246,000 245,008 252,804 0.12% OFFICE BANK 2.20% 11/24/2022 246,000 246,000 253,104 0.12% OFFICE BANK 2.25% 11/29/2022 246,000 246,000 253,104 0.12% OFFICE BANK 2.25% 11/29/2022 246,000 246,000 253,104 0.12% OFFICE BANK 2.25% 01/12/52022 246,000 246,000 253,331 0.12% OFFICE BANK 2.20% 12/15/2022 246,000 246,000 253,331 0.12% OFFICE BANK 2.20% 01/11/203 246,000 246,000 255,346 0.12% OFFICE BANK OF NEW ENGLAND 3.25% 07/31/2023 246,000 246,000 255,346 0.12% OFFICE BANK 3.30% 09/07/2023 246,000 246,000 261,446 0.12% OFFICE BANK 3.30% 09/07/2023 246,000 246,000 261,446 0.12% OFFICE BANK NA 3.30% 09/07/2023 246,000 246,000 261,446 0.12% OFFICE BANK NA 3.30% 09/07/2023 246,000 246,000 261,446 0.12% OFFICE BANK BANK 3.35% 09/27/2023 246,000 246,000 261,446 0.12% OFFICE BANK BANK 3.35% 09/27/2023 246,000 246,000 261,446 0.12% OFFICE BANK BANK 3.35% 09/27/2023 246,000 246,000 261,466 0.12% OFFICE BANK BANK 0.3.35% 09/27/2023 246,000 246,000 261,968 0.12% OFFICE BANK USA 3.35% 09/27/2023 246,000 246,000 263,633 0.12% OFFICE BANK USA 3.35% 09/27/2023 246,000 246,000 263,633 0.12% OFFICE BANK USA 3.35% 09/27/2023 246,000 246,000 263,633 0.12% OFFICE BANK USA 3.35% 09/27/2023 246,000 246,000 263,633 0.12% OFFICE BANK 09/27/2024 245,000 245,000 263,633 0.12% OFFICE BANK 09/27/2024 245,000 246,000 263,633 0.12% OFFICE BANK 09/27/2024 245,000 245,000 245,000 263,633 0.12% OFFICE BANK 09/27/2024 245,000 245,00							
ALLEGIANCE BANK   2.15%   0929/2022   246,000   245,508   252,202   0.12%   SYSTEMATIC   2.15%   11/17/2022   246,000   245,008   253,104   0.12%   FOCUS BANK   2.20%   11/24/2022   246,000   246,000   253,104   0.12%   MERRICK BANK   2.20%   11/29/2022   246,000   246,000   253,301   0.12%   CIDIOTE BANK   2.20%   12/15/2022   246,000   246,000   253,301   0.12%   CIDIOTE BANK   2.20%   12/15/2023   246,000   246,000   255,346   0.12%   MORGAN STANLEY   2.65%   0/1/12/203   246,000   246,000   255,346   0.12%   MEDALLION BANK   3.25%   0/3/12/203   246,000   246,000   261,446   0.12%   CIDIOTE BANK   3.25%   0/3/12/203   246,000   246,000   262,588   0.12%   CIDIOTE BANK   3.25%   0/3/12/203   246,000   246,000   263,644   0.12%   CIDIOTE BANK   3.25%   0/3/12/203   246,000   246,000   263,646   0.12%   CIDIOTE BANK   3.35%   10/17/2023   246,000   246,000   263,646   0.12%   CIDIOTE BANK   3.36%   10/12/203   246,000   246,000   263,646   0.12%   CIDIOTE BANK   3.40%   11/15/2023   246,000   246,000   246,000   263,646   0.12%   CIDIOTE BANK   3.40%   11/15/2023   246,000   246,000   246,000   263,646   0.12%   CIDIOTE BANK   3.40%   11/15/2023   246,000   246							
SYSTEMATIC 2.15% 11/17/2022 246,000 245,508 252,804 0.12% FOCUS BANK 2.20% 11/24/2022 246,000 244,709 253,301 0.12% MERRICK BANK 2.25% 11/29/2022 246,000 244,709 253,301 0.12% CHOICE BANK 2.20% 12/15/2022 246,000 246,000 253,331 0.12% CHOICE BANK 2.20% 12/15/2022 246,000 246,000 253,331 0.12% MORGAN STANLEY 2.65% 01/11/2033 246,000 246,000 255,346 0.12% BANK OF NEW ENGLAND 3.25% 07/31/2023 246,000 246,000 261,446 0.12% MEDALLION BANK 3.25% 07/31/2023 246,000 246,000 261,446 0.12% CHIBANK NA 3.30% 09/07/2023 246,000 246,000 261,446 0.12% SPRING BANK SPRING SP							
FOCUS BANK							
MERRICK BANK         2.25%         11/29/2022         246,000         244,709         253,301         0.12%           CHOICE BANK         2.20%         12/15/2022         246,000         246,000         253,331         0.12%           MORGAN STANLEY         2.65%         01/11/2023         246,000         246,000         255,346         0.12%           BANK OF NEW ENGLAND         3.25%         07/31/2023         246,000         246,000         261,446         0.12%           MEDALLION BANK         3.25%         07/31/2023         246,000         246,000         261,446         0.12%           CITIBANK NA         3.30%         09/07/2023         246,000         246,000         261,446         0.12%           SPRING BANK BRONX         3.15%         09/27/2023         246,000         246,000         261,468         0.12%           WEST TOWN BANK         3.25%         09/28/2023         246,000         246,000         262,568         0.12%           UBS BANK USA         3.35%         10/17/2023         246,000         246,000         263,664         0.12%           MORGAN STANLEY         3.55%         11/08/2023         245,000         245,000         263,586         0.12%           COMMERCIAL BANK							
CHOICE BANK CHEW ENGLAND CHOICE BANK OF REW ENGLAND CHOICE BANK OF REW ENGLAND CHOICE BANK OF NEW ENGLAND CHOICE BANK OF NEW ENGLAND CHOICE CHOICE BANK OF NEW ENGLAND CHOICE BANK OF NEW ENGLAND CHOICE CHOICE BANK OF NEW ENGLAND CHOICE							
MORGAN STANLEY							
BANK OF NEW ENGLAND         3.25%         07/31/2023         246,000         246,000         261,446         0.12%           MEDALLION BANK         3.25%         07/31/2023         246,000         246,000         261,446         0.12%           CITIBANK NA         3.35%         09/07/2023         246,000         246,000         262,438         0.12%           SPRING BANK BRONX         3.15%         09/27/2023         246,000         246,000         261,968         0.12%           WEST TOWN BANK         3.25%         09/28/2023         246,000         246,000         263,464         0.12%           UBS BANK USA         3.35%         10/17/2023         246,000         246,000         263,663         0.12%           BARCLAYS BANK DE         3.35%         10/24/2023         246,000         246,000         263,633         0.12%           COMMERCIAL BANK         3.40%         11/15/2023         245,000         246,000         263,586         0.12%           COUNTRY BANK NEW YORK         3.00%         01/25/2024         245,000         244,000         246,000         246,000         246,000         246,000         246,000         246,000         248,756         0.12%           COWITES BANK         2.60%         04/26/2				*			
MEDALLION BANK         3.25%         07/31/2023         246,000         246,000         261,446         0.12%           CTITIBANK NA         3.30%         0907/2023         246,000         246,000         262,438         0.12%           SPRING BANK BRONX         3.15%         09/27/2023         246,000         246,000         261,968         0.12%           WEST TOWN BANK         3.25%         09/28/2023         246,000         246,000         263,568         0.12%           UBS BANK USA         3.35%         10/17/2023         246,000         246,000         263,464         0.12%           BARCLAYS BANK DE         3.35%         10/24/2023         246,000         245,000         263,586         0.12%           COMMERCIAL BANK         3.40%         11/15/2023         245,000         245,000         264,302         0.12%           COUNTRY BANK NEW YORK         3.00%         01/25/2024         245,000         244,755         262,096         0.12%           COMMUNITY FIRST         0.85%         03/27/2024         245,000         245,000         245,000         248,756         0.12%           CAPITAL ONE NATIONAL         2.65%         05/22/2024         246,000         246,000         260,600         261,699							
CITIBANK NA         3.30%         09/07/2023         246,000         262,438         0.12%           SPRING BANK BRONX         3.15%         09/27/2023         246,000         246,000         261,968         0.12%           WEST TOWN BANK         3.25%         09/28/2023         246,000         246,000         263,668         0.12%           UBS BANK USA         3.35%         10/17/2023         246,000         246,000         263,643         0.12%           BARCLAYS BANK DE         3.35%         10/24/2023         246,000         246,000         263,633         0.12%           MORGAN STANLEY         3.55%         11/08/2023         245,000         245,000         263,633         0.12%           COUNTRY BANK NEW YORK         3.00%         0.125/2024         245,000         246,000         264,302         0.12%           COMMUNITY FIRST         0.85%         03/27/2024         245,000         244,755         262,096         0.12%           MAINSTREET BANK         2.60%         04/26/2024         245,000         245,000         246,000         26,681         0.12%           EAGLE BANK         2.50%         05/24/2024         246,000         246,000         26,681         0.12%           SYNCHRONY BANK	BANK OF NEW ENGLAND	3.25%	07/31/2023	246,000	246,000	261,446	0.12%
SPRING BANK BRONX         3.15%         09/27/2023         246,000         266,000         261,968         0.12%           WEST TOWN BANK         3.25%         09/28/2023         246,000         246,000         262,568         0.12%           UBS BANK USA         3.35%         10/17/2023         246,000         246,000         263,646         0.12%           BARCLAYS BANK DE         3.35%         10/24/2023         246,000         246,000         263,633         0.12%           MORGAN STANLEY         3.55%         11/08/2023         245,000         245,000         263,586         0.12%           COMMERCIAL BANK         3.40%         11/15/2023         246,000         246,000         264,302         0.12%           COMTRY BANK NEW YORK         3.00%         01/25/2024         245,000         244,755         262,096         0.12%           COMMUNITY FIRST         0.85%         03/27/2024         245,000         244,755         26,096         0.12%           MAINSTREET BANK         2.60%         04/26/2024         246,000         246,000         26,681         0.12%           CAPITAL ONE NATIONAL         2.65%         05/22/2024         246,000         246,000         26,681         0.12%           SYNCHRON	MEDALLION BANK	3.25%	07/31/2023	246,000	246,000	261,446	0.12%
WEST TOWN BANK         3.25%         09/28/2023         246,000         26,000         26,568         0.12%           UBS BANK USA         3.35%         10/17/2023         246,000         246,000         263,464         0.12%           BARCLAYS BANK DE         3.55%         10/24/2023         246,000         246,000         263,633         0.12%           MORGAN STANLEY         3.55%         11/08/2023         245,000         245,000         263,633         0.12%           COMMERCIAL BANK         3.40%         11/15/2023         246,000         246,000         264,302         0.12%           COUNTRY BANK NEW YORK         3.00%         01/25/2024         245,000         244,755         262,096         0.12%           COMMUNITY FIRST         0.85%         03/27/2024         245,000         244,755         262,096         0.12%           CAPITAL ONE NATIONAL         2.60%         04/26/2024         246,000         246,000         261,692         0.12%           EAGLE BANK         2.50%         05/22/2024         246,000         246,000         261,609         0.12%           CITIZENS STATE         2.50%         05/24/2024         246,000         246,000         261,602         0.12%           SYNCHRONY BANK	CITIBANK NA	3.30%	09/07/2023	246,000	246,000	262,438	0.12%
UBS BANK USA         3.35%         10/17/2023         246,000         246,000         263,464         0.12%           BARCLAYS BANK DE         3.35%         10/24/2023         246,000         246,000         263,633         0.12%           MORGAN STANLEY         3.55%         11/08/2023         245,000         245,000         263,586         0.12%           COMMERCIAL BANK         3.40%         11/15/2023         246,000         246,000         264,302         0.12%           COUNTRY BANK NEW YORK         3.00%         01/25/2024         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         246,000         246,000         246,000         246,000         246,000         246,000         246,000         246,000         261,929         0.12%           CAPITAL ONE NATIONAL         2.65%         05/22/2024         246,000         246,000         261,609         0.12%           CITIZENS STATE         2.50%         05/24/2024         246,000         246,000         261,609         0.12%           SYNCHRONY BANK         3.	SPRING BANK BRONX	3.15%	09/27/2023	246,000	246,000	261,968	0.12%
BARCLAYS BANK DE         3.35%         10/24/2023         246,000         246,000         263,633         0.12%           MORGAN STANLEY         3.55%         11/08/2023         245,000         245,000         263,586         0.12%           COMMERCIAL BANK         3.40%         11/15/2023         246,000         246,000         264,302         0.12%           COUNTRY BANK NEW YORK         3.00%         01/25/2024         245,000         244,755         262,096         0.12%           COMMUNITY FIRST         0.85%         03/27/2024         245,000         245,000         248,756         0.12%           MAINSTREET BANK         2.60%         04/26/2024         246,000         246,000         261,929         0.12%           CAPITAL ONE NATIONAL         2.65%         05/22/2024         246,000         246,000         261,692         0.12%           EAGLE BANK         2.50%         05/30/2024         246,000         246,000         261,609         0.12%           CITIZENS STATE         2.50%         05/30/2024         246,000         246,000         261,702         0.12%           SYNCHRONY BANK         3.30%         07/11/2024         245,000         245,000         251,702         0.12%           ABACUS FE	WEST TOWN BANK	3.25%	09/28/2023	246,000	246,000	262,568	0.12%
MORGAN STANLEY         3.55%         11/08/2023         245,000         245,000         263,586         0.12%           COMMERCIAL BANK         3.40%         11/15/2023         246,000         246,000         264,302         0.12%           COUNTRY BANK NEW YORK         3.00%         01/25/2024         245,000         244,755         262,096         0.12%           COMMUNITY FIRST         0.85%         03/27/2024         245,000         246,000         246,000         246,000         261,929         0.12%           MAINSTREET BANK         2.60%         04/26/2024         246,000         246,000         261,929         0.12%           CAPITAL ONE NATIONAL         2.65%         05/22/2024         246,000         246,000         261,699         0.12%           EAGLE BANK         2.50%         05/24/2024         246,000         246,000         261,609         0.12%           CITIZENS STATE         2.50%         05/30/2024         246,000         246,000         261,609         0.12%           SYNCHRONY BANK         3.30%         07/11/2024         245,000         260,803         265,487         0.13%           CONGRESSIONAL BANK         2.10%         07/26/2024         245,000         245,000         258,291 <td< td=""><td>UBS BANK USA</td><td>3.35%</td><td>10/17/2023</td><td>246,000</td><td>246,000</td><td>263,464</td><td>0.12%</td></td<>	UBS BANK USA	3.35%	10/17/2023	246,000	246,000	263,464	0.12%
COMMERCIAL BANK         3.40%         11/15/2023         246,000         246,000         264,302         0.12%           COUNTRY BANK NEW YORK         3.00%         01/25/2024         245,000         244,755         262,096         0.12%           COMMUNITY FIRST         0.85%         03/27/2024         245,000         245,000         248,756         0.12%           MAINSTREET BANK         2.60%         04/26/2024         246,000         246,000         261,929         0.12%           CAPITAL ONE NATIONAL         2.65%         05/22/2024         246,000         246,000         261,699         0.12%           EAGLE BANK         2.50%         05/24/2024         246,000         246,000         261,609         0.12%           CITIZENS STATE         2.50%         05/30/2024         246,000         246,000         261,609         0.12%           SYNCHRONY BANK         3.30%         07/11/2024         245,000         260,803         265,487         0.13%           CONGRESSIONAL BANK         2.10%         07/24/2024         245,000         245,000         258,291         0.12%           BANKWEST INC         2.00%         07/26/2024         245,000         245,000         257,569         0.12%           FIRST NAT	BARCLAYS BANK DE	3.35%	10/24/2023	246,000	246,000	263,633	0.12%
COUNTRY BANK NEW YORK         3.00%         01/25/2024         245,000         244,755         262,096         0.12%           COMMUNITY FIRST         0.85%         03/27/2024         245,000         245,000         248,756         0.12%           MAINSTREET BANK         2.60%         04/26/2024         246,000         246,000         261,929         0.12%           CAPITAL ONE NATIONAL         2.65%         05/22/2024         246,000         246,000         261,681         0.12%           EAGLE BANK         2.50%         05/24/2024         246,000         246,000         261,609         0.12%           CITIZENS STATE         2.50%         05/30/2024         246,000         246,000         261,609         0.12%           SYNCHRONY BANK         3.30%         07/11/2024         245,000         260,803         265,487         0.13%           CONGRESSIONAL BANK         2.10%         07/24/2024         245,000         245,000         258,291         0.12%           ABACUS FEDERAL         1.95%         07/26/2024         245,000         245,000         257,194         0.12%           BANKWEST INC         2.00%         07/26/2024         245,000         245,000         257,669         0.12%           FIRST NATI	MORGAN STANLEY	3.55%	11/08/2023	245,000	245,000	263,586	0.12%
COMMUNITY FIRST         0.85%         03/27/2024         245,000         245,000         248,756         0.12%           MAINSTREET BANK         2.60%         04/26/2024         246,000         246,000         261,929         0.12%           CAPITAL ONE NATIONAL         2.65%         05/22/2024         246,000         246,000         262,681         0.12%           EAGLE BANK         2.50%         05/24/2024         246,000         246,000         261,609         0.12%           CITIZENS STATE         2.50%         05/30/2024         246,000         246,000         261,702         0.12%           SYNCHRONY BANK         3.30%         07/11/2024         245,000         260,803         265,487         0.13%           CONGRESSIONAL BANK         2.10%         07/24/2024         245,000         245,000         258,291         0.12%           ABACUS FEDERAL         1.95%         07/26/2024         245,000         245,000         257,194         0.12%           BANKWEST INC         2.00%         07/26/2024         245,000         245,000         257,569         0.12%           CAPITAL ONE BANK         2.00%         08/21/2024         245,000         245,000         257,769         0.12%           FIRST NATIONAL<	COMMERCIAL BANK	3.40%	11/15/2023	246,000	246,000	264,302	0.12%
MAINSTREET BANK         2.60%         04/26/2024         246,000         261,929         0.12%           CAPITAL ONE NATIONAL         2.65%         05/22/2024         246,000         262,681         0.12%           EAGLE BANK         2.50%         05/24/2024         246,000         246,000         261,609         0.12%           CITIZENS STATE         2.50%         05/30/2024         246,000         246,000         261,702         0.12%           SYNCHRONY BANK         3.30%         07/11/2024         245,000         260,803         265,487         0.13%           CONGRESSIONAL BANK         2.10%         07/24/2024         245,000         245,000         258,291         0.12%           ABACUS FEDERAL         1.95%         07/26/2024         245,000         245,000         257,194         0.12%           BANKWEST INC         2.00%         07/26/2024         245,000         245,000         257,569         0.12%           CAPITAL ONE BANK         2.00%         08/21/2024         245,000         245,000         257,769         0.12%           FIRST NATIONAL         1.85%         08/30/2024         245,000         245,000         257,463         0.12%           WASHINGTON         2.00%         08/30/2024	COUNTRY BANK NEW YORK	3.00%	01/25/2024	245,000	244,755	262,096	0.12%
MAINSTREET BANK         2.60%         04/26/2024         246,000         261,929         0.12%           CAPITAL ONE NATIONAL         2.65%         05/22/2024         246,000         262,681         0.12%           EAGLE BANK         2.50%         05/24/2024         246,000         246,000         261,609         0.12%           CITIZENS STATE         2.50%         05/30/2024         246,000         246,000         261,702         0.12%           SYNCHRONY BANK         3.30%         07/11/2024         245,000         260,803         265,487         0.13%           CONGRESSIONAL BANK         2.10%         07/24/2024         245,000         245,000         258,291         0.12%           ABACUS FEDERAL         1.95%         07/26/2024         245,000         245,000         257,194         0.12%           BANKWEST INC         2.00%         07/26/2024         245,000         245,000         257,569         0.12%           CAPITAL ONE BANK         2.00%         08/21/2024         245,000         245,000         257,769         0.12%           FIRST NATIONAL         1.85%         08/30/2024         245,000         245,000         257,463         0.12%           WASHINGTON         2.00%         08/30/2024	COMMUNITY FIRST	0.85%	03/27/2024	245.000	245,000	248,756	0.12%
CAPITAL ONE NATIONAL       2.65%       05/22/2024       246,000       246,000       262,681       0.12%         EAGLE BANK       2.50%       05/24/2024       246,000       246,000       261,609       0.12%         CITIZENS STATE       2.50%       05/30/2024       246,000       246,000       261,702       0.12%         SYNCHRONY BANK       3.30%       07/11/2024       245,000       260,803       265,487       0.13%         CONGRESSIONAL BANK       2.10%       07/24/2024       245,000       245,000       258,291       0.12%         ABACUS FEDERAL       1.95%       07/26/2024       245,000       245,000       257,194       0.12%         BANKWEST INC       2.00%       07/26/2024       245,000       245,000       257,569       0.12%         CAPITAL ONE BANK       2.00%       08/21/2024       245,000       245,000       257,769       0.12%         FIRST NATIONAL       1.85%       08/30/2024       245,000       245,000       257,463       0.12%         PREFERRED BANK       1.95%       08/30/2024       245,000       245,000       257,463       0.12%         WASHINGTON       2.00%       08/30/2024       245,000       245,000       257,850       0.12% </td <td></td> <td></td> <td>04/26/2024</td> <td></td> <td></td> <td></td> <td></td>			04/26/2024				
EAGLE BANK       2.50%       05/24/2024       246,000       246,000       261,609       0.12%         CITIZENS STATE       2.50%       05/30/2024       246,000       246,000       261,702       0.12%         SYNCHRONY BANK       3.30%       07/11/2024       245,000       260,803       265,487       0.13%         CONGRESSIONAL BANK       2.10%       07/24/2024       245,000       245,000       258,291       0.12%         ABACUS FEDERAL       1.95%       07/26/2024       245,000       245,000       257,194       0.12%         BANKWEST INC       2.00%       07/26/2024       245,000       245,000       257,569       0.12%         CAPITAL ONE BANK       2.00%       08/21/2024       245,000       245,000       257,769       0.12%         FIRST NATIONAL       1.85%       08/30/2024       245,000       245,000       256,691       0.12%         PREFERRED BANK       1.95%       08/30/2024       245,000       245,000       257,463       0.12%         WASHINGTON       2.00%       08/30/2024       245,000       245,000       257,463       0.12%         LAKESIDE BANK       1.80%       09/27/2024       245,000       244,412       256,468       0.12%							
CITIZENS STATE       2.50%       05/30/2024       246,000       246,000       261,702       0.12%         SYNCHRONY BANK       3.30%       07/11/2024       245,000       260,803       265,487       0.13%         CONGRESSIONAL BANK       2.10%       07/24/2024       245,000       245,000       258,291       0.12%         ABACUS FEDERAL       1.95%       07/26/2024       245,000       245,000       257,194       0.12%         BANKWEST INC       2.00%       07/26/2024       245,000       245,000       257,569       0.12%         CAPITAL ONE BANK       2.00%       08/21/2024       245,000       245,000       257,769       0.12%         FIRST NATIONAL       1.85%       08/30/2024       245,000       245,000       257,463       0.12%         PREFERRED BANK       1.95%       08/30/2024       245,000       245,000       257,463       0.12%         WASHINGTON       2.00%       08/30/2024       245,000       245,000       257,850       0.12%         LAKESIDE BANK       1.80%       09/27/2024       245,000       244,412       256,468       0.12%         CELTIC BANK       1.70%       09/30/2024       246,000       246,000       256,488       0.12%	EAGLE BANK	2.50%	05/24/2024	246,000	246,000	261,609	0.12%
SYNCHRONY BANK         3.30%         07/11/2024         245,000         260,803         265,487         0.13%           CONGRESSIONAL BANK         2.10%         07/24/2024         245,000         245,000         258,291         0.12%           ABACUS FEDERAL         1.95%         07/26/2024         245,000         245,000         257,194         0.12%           BANKWEST INC         2.00%         07/26/2024         245,000         245,000         257,569         0.12%           CAPITAL ONE BANK         2.00%         08/21/2024         245,000         245,000         257,769         0.12%           FIRST NATIONAL         1.85%         08/30/2024         245,000         245,000         257,463         0.12%           PREFERRED BANK         1.95%         08/30/2024         245,000         245,000         257,463         0.12%           WASHINGTON         2.00%         08/30/2024         245,000         245,000         257,850         0.12%           LAKESIDE BANK         1.80%         09/27/2024         245,000         245,000         256,468         0.12%           BANKERS BANK OF THE WEST         1.80%         09/30/2024         245,000         245,000         256,488         0.12%           CELTIC BANK <td>CITIZENS STATE</td> <td>2.50%</td> <td>05/30/2024</td> <td></td> <td>246,000</td> <td>261,702</td> <td>0.12%</td>	CITIZENS STATE	2.50%	05/30/2024		246,000	261,702	0.12%
CONGRESSIONAL BANK 2.10% 07/24/2024 245,000 245,000 258,291 0.12% ABACUS FEDERAL 1.95% 07/26/2024 245,000 245,000 257,194 0.12% BANKWEST INC 2.00% 07/26/2024 245,000 245,000 257,569 0.12% CAPITAL ONE BANK 2.00% 08/21/2024 245,000 245,000 257,769 0.12% FIRST NATIONAL 1.85% 08/30/2024 245,000 245,000 257,769 0.12% PREFERRED BANK 1.95% 08/30/2024 245,000 245,000 257,691 0.12% 08/30/2024 245,000 245,000 257,463 0.12% WASHINGTON 2.00% 08/30/2024 245,000 245,000 257,850 0.12% UAKESIDE BANK 1.80% 09/27/2024 245,000 244,412 256,468 0.12% BANKERS BANK OF THE WEST 1.80% 09/30/2024 245,000 245,000 245,000 257,850 0.12% 09/30/2024 245,000 245,000 245,000 257,850 0.12% 09/30/2024 245,000 245,000 257,850 0.12% 09/30/2024 245,000 245,000 257,850 0.12% 09/30/2024 245,000 245,000 257,850 0.12% 09/30/2024 245,000 245,000 257,850 0.12% 09/30/2024 245,000 245,000 257,850 0.12% 09/30/2024 245,000 245,000 257,850 0.12% 09/30/2024 245,000 245,000 257,850 0.12% 09/30/2024 245,000 245,000 245,000 257,850 0.12% 09/30/2024 245,000 245,000 245,000 257,850 0.12% 09/30/2024 245,000 245,000 245,000 257,850 0.12% 09/30/2024 245,000 245,000 245,000 257,850 0.12% 09/30/2024 245,000 245,000 245,000 257,850 0.12% 09/30/2024 245,000 245,000 245,000 257,850 0.12% 09/30/2024 245,000 245,000 245,000 257,850 0.12% 09/30/2024 245,000 245,000 245,000 257,850 0.12% 09/30/2024 245,000 245,000 245,000 257,850 0.12%							
ABACUS FEDERAL 1.95% 07/26/2024 245,000 245,000 257,194 0.12% BANKWEST INC 2.00% 07/26/2024 245,000 245,000 257,569 0.12% CAPITAL ONE BANK 2.00% 08/21/2024 245,000 245,000 257,769 0.12% FIRST NATIONAL 1.85% 08/30/2024 245,000 245,000 257,769 0.12% PREFERRED BANK 1.95% 08/30/2024 245,000 245,000 257,463 0.12% WASHINGTON 2.00% 08/30/2024 245,000 245,000 257,850 0.12% LAKESIDE BANK 1.80% 09/27/2024 245,000 244,412 256,468 0.12% BANKERS BANK OF THE WEST 1.80% 09/30/2024 245,000 245,000 256,488 0.12% CELTIC BANK 1.70% 09/30/2024 246,000 246,123 256,740 0.12%							
BANKWEST INC         2.00%         07/26/2024         245,000         245,000         257,569         0.12%           CAPITAL ONE BANK         2.00%         08/21/2024         245,000         245,000         257,769         0.12%           FIRST NATIONAL         1.85%         08/30/2024         245,000         245,000         256,691         0.12%           PREFERRED BANK         1.95%         08/30/2024         245,000         245,000         257,463         0.12%           WASHINGTON         2.00%         08/30/2024         245,000         245,000         257,850         0.12%           LAKESIDE BANK         1.80%         09/27/2024         245,000         244,412         256,468         0.12%           BANKERS BANK OF THE WEST         1.80%         09/30/2024         245,000         245,000         256,488         0.12%           CELTIC BANK         1.70%         09/30/2024         246,000         246,123         256,740         0.12%							
CAPITAL ONE BANK       2.00%       08/21/2024       245,000       245,000       257,769       0.12%         FIRST NATIONAL       1.85%       08/30/2024       245,000       245,000       256,691       0.12%         PREFERRED BANK       1.95%       08/30/2024       245,000       245,000       257,463       0.12%         WASHINGTON       2.00%       08/30/2024       245,000       245,000       257,850       0.12%         LAKESIDE BANK       1.80%       09/27/2024       245,000       244,412       256,468       0.12%         BANKERS BANK OF THE WEST       1.80%       09/30/2024       245,000       245,000       256,488       0.12%         CELTIC BANK       1.70%       09/30/2024       246,000       246,123       256,740       0.12%							
FIRST NATIONAL         1.85%         08/30/2024         245,000         245,000         256,691         0.12%           PREFERRED BANK         1.95%         08/30/2024         245,000         245,000         257,463         0.12%           WASHINGTON         2.00%         08/30/2024         245,000         245,000         257,850         0.12%           LAKESIDE BANK         1.80%         09/27/2024         245,000         244,412         256,468         0.12%           BANKERS BANK OF THE WEST         1.80%         09/30/2024         245,000         245,000         256,488         0.12%           CELTIC BANK         1.70%         09/30/2024         246,000         246,123         256,740         0.12%							
PREFERRED BANK         1.95%         08/30/2024         245,000         245,000         257,463         0.12%           WASHINGTON         2.00%         08/30/2024         245,000         245,000         257,850         0.12%           LAKESIDE BANK         1.80%         09/27/2024         245,000         244,412         256,468         0.12%           BANKERS BANK OF THE WEST         1.80%         09/30/2024         245,000         245,000         256,488         0.12%           CELTIC BANK         1.70%         09/30/2024         246,000         246,123         256,740         0.12%							
WASHINGTON         2.00%         08/30/2024         245,000         245,000         257,850         0.12%           LAKESIDE BANK         1.80%         09/27/2024         245,000         244,412         256,468         0.12%           BANKERS BANK OF THE WEST         1.80%         09/30/2024         245,000         245,000         256,488         0.12%           CELTIC BANK         1.70%         09/30/2024         246,000         246,123         256,740         0.12%							
LAKESIDE BANK       1.80%       09/27/2024       245,000       244,412       256,468       0.12%         BANKERS BANK OF THE WEST       1.80%       09/30/2024       245,000       245,000       256,488       0.12%         CELTIC BANK       1.70%       09/30/2024       246,000       246,123       256,740       0.12%							
BANKERS BANK OF THE WEST       1.80%       09/30/2024       245,000       245,000       256,488       0.12%         CELTIC BANK       1.70%       09/30/2024       246,000       246,123       256,740       0.12%							
CELTIC BANK 1.70% 09/30/2024 246,000 246,123 256,740 0.12%							
FINWISE BANK 1.75% 09/30/2024 245,000 245,000 256,091 0.12%							
	FINWISE BANK	1.75%	09/30/2024	245,000	245,000	256,091	0.12%

### CITY OF ELK GROVE SUMMARY OF CASH AND INVESTED FUNDS FOR THE MONTH ENDED JUNE 30, 2021

ENTERPRISE BANK   1.80%   11.08/2024   24.500   24.59%   25.673   0.12%   1.02%   1.02%   1.02%   24.50%   24.50%   25.673   0.12%   1.02%   24.50%   24.50%   25.673   0.12%   1.02%   24.50%   24.50%   25.673   0.12%   1.02%   24.50%   24.50%   25.673   0.12%   1.02%   24.50%   24.50%   25.673   0.12%   1.02%   24.50%   24.50%   25.673   0.12%   1.02%   24.50%   24.50%   25.673   0.12%   1.02%   24.50%   24.50%   25.673   0.12%   1.02%   24.50%   24.50%   25.673   0.12%   1.02%   24.50%   24.50%   25.673   0.12%   1.02%   24.50%   24.50%   25.673   0.12%   1.02%   24.50%   24.50%   25.673   0.12%   1.02%   24.50%   24.50%   25.673   0.12%   1.02%   24.50%   24.50%   25.073   0.12%   1.02%   24.50%   24.50%   25.073   0.12%   1.02%   24.50%   24.50%   25.00	TYPE OF INVESTMENT	Interest Rate	Maturity Date	Par Value	Cost	Market Value	% of portfolio
LIVE OAK BANKING   1.8%   1.127/00/1 245,000   255,004   255,004   255,004   255,004   215,004	Certificates of Deposit (continued)						
ILI GAK BANKING         IL5%         IL1790         425,000         255,048         2.12%           THE CITY NATONAL BANK         1.75%         1.209,0104         245,000         255,006         2.024           INB OF MCCREGOR         1.80%         1.227,0224         245,000         255,007         1.028           FINB DANK         1.75%         0.123,0225         245,000         255,007         2.012%           FINE BANK USA         1.80%         0.123,0225         245,000         255,000         257,211         0.12%           CIESCEST BANK         0.40%         1023,022         245,000         255,000         227,211         0.12%           ADMAL SYGES BANK         0.40%         1023,022         245,000         255,000         242,000         0.12%           TOSAL CRITICIST BANK         1.00         1023,022         245,000         256,000         1.02         0.02           TOSAL CRITICIST BANK         1.00         1.00         257,000         1.00         9.00         1.00         9.00         1.00         9.00         1.00         9.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1.00         1	ENTERPRISE BANK	1.80%	11/08/2024	245,000	245,980	256,723	0.12%
THE CITY NATIONAL BANK	RAYMOND JAMES	1.80%	11/08/2024	245,000	245,000	256,743	0.12%
PUPPER PENNISUA   1.75%   1.277.001   245.000   245.000   256.000   257.037   0.12%	LIVE OAK BANKING	1.85%	11/27/2024	245,000	245,000	257,255	0.12%
PINE OF MCGRECOR   1.80%   1.72%   0.723002   245,000   245,000   257,073   0.12%   261,000   257,011   0.12%   261,000   261,000   257,211   0.12%   261,000   261,	THE CITY NATIONAL BANK	1.75%	12/09/2024	245,000	245,000	256,493	0.12%
THIRD BANK	UPPER PENNISUA	1.75%	12/27/2024	245,000	245,000	256,596	0.12%
Perfect   Perf	FNB OF MCGREGOR	1.80%	12/30/2024	245,000	245,000	257,037	0.12%
PRESECRIT BANK   1.10%   0.320025   245,000   245,000   242,000	TRIAD BANK	1.75%	01/23/2025	245,000	245,000	256,733	0.12%
ROYAL SYGS BANK TOAL CERTIFICATEOR DEPOIST         0.40%         1023/2015         245,000         25,000         15,000         15,000         15,000         76,000	ENERBANK USA	1.80%	01/29/2025	245,000	245,000	257,211	0.12%
Total Certificates of Deposit	CRESCENT BANK	1.10%	03/20/2025	245,000	245,000	251,154	0.12%
REDIERAL FARM CREDIT BANKS FUNDING CORP   1.3%   07716/2021   1.000.000   998,450   1.001.100   0.50%   FEDERAL HOME LOAN MORTGAGE CORP   1.13%   08725/2021   1.000.000   998,450   1.001.100   0.50%   FEDERAL HOME LOAN MORTGAGE CORP   1.13%   08725/2021   1.000.000   994,470   1.002,110   0.50%   FEDERAL NATIONAL MORTGAGE CORP   1.30%   0.9025/2021   5.000.000   498,060   5.01,370   0.25%   FEDERAL AGRICULTURAL MORTGAGE CORP   1.30%   0.9020/2021   5.000.000   498,060   5.01,370   0.25%   FEDERAL NATIONAL MORTGAGE SSOCIATION   1.38%   1.1097/2021   1.000.000   1.090,000   1.003,510   0.50%   FEDERAL HOME LOAN BANKS   1.88%   1.129/2021   2.000.000   1.909,800   2.014,980   0.99%   FEDERAL HOME LOAN BANKS   1.88%   1.129/2021   1.000.000   1.000,000   1.006,590   0.50%   FEDERAL FARM CREDIT BANKS FUNDING CORP   1.76%   1.129/2021   1.000,000   1.000,000   1.006,590   0.50%   FEDERAL FARM CREDIT BANKS FUNDING CORP   2.00%   0.105/2022   2.000,000   1.998,210   2.019,850   0.50%   FEDERAL FARM CREDIT BANKS FUNDING CORP   2.80%   0.105/2022   2.000,000   1.998,210   2.019,850   0.50%   FEDERAL FARM CREDIT BANKS FUNDING CORP   2.80%   0.105/2022   1.000,000   999,360   1.028,220   0.50%   FEDERAL FARM CREDIT BANKS FUNDING CORP   2.00%   0.109/2022   750,000   745,530   768,353   0.37%   FEDERAL HOME LOAN BANKS   2.50%   1.209/2022   750,000   759,155   774,990   0.38%   FEDERAL HOME LOAN BANKS   1.88%   1.209/2022   750,000   759,155   774,990   0.38%   FEDERAL HOME LOAN BANKS   1.88%   1.209/2022   750,000   3.00,000   3.00,000   3.00,000   3.00,000   4.00,000   3.00,000   4.00,000	ROYAL SVGS BANK	0.40%	10/23/2025	245,000	245,000	242,996	0.12%
FEDERAL FARM CREDIT BANKS FUNDING CORP	Total Certificates of Deposit		_	15,248,000	15,260,739	15,813,367	7.62%
FEDERAL FARM CREDIT BANKS FUNDING CORP   1.70%   07/16/2021   1.000,000   998,450   1.001,100   0.50%   FEDERAL HOME LOAN MORTGAGE CORP   1.13%   08/12/2021   1.000,000   994,470   1.001,250   0.50%   FEDERAL NATIONAL MORTGAGE CORP   1.30%   08/25/2021   1.000,000   1.000,000   1.002,110   0.50%   FEDERAL AGRICULTURAL MORTGAGE CORP   1.30%   09/20/2021   500,000   498,060   501,370   0.25%   FEDERAL NATIONAL MORTGAGE ASSOCIATION   1.38%   10/07/2021   500,000   498,060   501,370   0.25%   FEDERAL HOME LOAN BANKS   1.88%   11/29/2021   2.000,000   1.990,800   2.014,980   0.99%   FEDERAL HOME LOAN BANKS   1.88%   11/29/2021   1.000,000   1.000,000   1.000,000   1.000,090   0.50%   FEDERAL HOME LOAN BANKS   1.88%   11/29/2021   1.000,000   1.000,000   1.000,090   0.50%   FEDERAL HOME LOAN BANKS   1.88%   12/10/2021   1.000,000   498,821   2.019-880   1.09%   FEDERAL MATIONAL MORTGAGE ASSOCIATION   2.00%   01/05/2022   2.000,000   1.998,210   2.019-880   1.00%   FEDERAL FARM CREDIT BANKS FUNDING CORP   2.80%   07/18/2022   1.000,000   999,360   1.028,220   0.50%   FEDERAL HOME LOAN BANKS   1.88%   12/09/2022   1.000,000   999,360   1.028,220   0.50%   FEDERAL HOME LOAN BANKS   1.88%   12/09/2022   1.000,000   999,360   1.028,220   0.50%   FEDERAL HOME LOAN BANKS   1.88%   12/09/2022   750,000   745,530   768,353   0.37%   FEDERAL HOME LOAN BANKS   1.88%   12/09/2022   275,000   278,737   281,732   0.14%   FEDERAL HOME LOAN MORTGAGE CORP   2.50%   10/17/2022   750,000   698,250   771,588   0.35%   FEDERAL HOME LOAN MORTGAGE CORP   2.50%   01/30/2033   1,000,000   899,360   1,036,160   0.50%   FEDERAL HOME LOAN MORTGAGE CORP   0.13%   02/03/2033   860,000   899,518   893,972   0.43%   FEDERAL HOME LOAN MORTGAGE CORP   0.13%   04/13/2023   2.000,000   1,999,200   1,096,420   1.00%   FEDERAL HOME LOAN MORTGAGE CORP   0.13%   04/13/2023   3.105,000   3.097,641   1.55%   FEDERAL HOME LOAN MORTGAGE CORP   0.13%   04/13/2023   3.100,000   1.999,300   1.000,010   0.999,700   1.999,400   1.999,400   1.999,400   1.999,400	Agency Securities	Interest Rate	Maturity Date	Par Value	Cost	Market Value	% of portfolio
FEDERAL HOME LOAN MORTGAGE CORP	· · · · · · · · · · · · · · · · · · ·	2.70%	07/16/2021	1,000,000	998,450	1,001,100	0.50%
FEDERAL AGRICULTURAL MORTGAGE CORP	FEDERAL HOME LOAN MORTGAGE CORP	1.13%	08/12/2021				0.50%
FEDERAL AGRICULTURAL MORTGAGE CORP	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.45%	08/25/2021	1.000.000	1.000.000	1.002.110	0.50%
FEDERAL HOME LOAN BANKS   1.88%   11/29/2021   2,000,000   1,990,800   2,014,980   0.99%   FEDERAL FARM CREDIT BANKS FUNDING CORP   1.76%   11/29/2021   455,000   454,181   458,663   0.23%   FEDERAL HOME LOAN BANKS   1.88%   12/10/2021   455,000   454,181   458,663   0.23%   FEDERAL NATIONAL MORTGAGE ASSOCIATION   2.00%   01/05/2022   2,000,000   1,998,210   2,019,580   1.00%   FEDERAL RATRO REDIT BANKS FUNDING CORP   2.80%   07/18/2022   1,000,000   999,360   1,028,220   0.50%   FEDERAL FARM CREDIT BANKS FUNDING CORP   2.02%   10/17/2022   750,000   745,530   768,353   0.37%   FEDERAL FARM CREDIT BANKS FUNDING CORP   2.02%   10/17/2022   750,000   745,530   768,353   0.37%   FEDERAL HOME LOAN BANKS   2.50%   12/09/2022   275,000   278,737   281,732   0.14%   FEDERAL HOME LOAN BANKS   1.88%   12/09/2022   275,000   278,737   281,732   0.14%   FEDERAL HOME LOAN MORTGAGE CORP   2.28%   12/28/2022   700,000   698,250   721,588   0.35%   FEDERAL HOME LOAN MORTGAGE CORP   2.50%   01/30/2023   1,000,000   1,000,000   1,006,160   0.50%   FEDERAL HOME LOAN MORTGAGE CORP   2.50%   01/30/2023   860,000   859,518   859,372   0.43%   FEDERAL HOME LOAN MORTGAGE CORP   0.13%   02/03/2023   860,000   859,518   859,372   0.43%   FEDERAL HOME LOAN MORTGAGE CORP   0.13%   03/17/2023   825,000   824,093   823,614   0.41%   FEDERAL HOME LOAN MORTGAGE CORP   0.13%   03/17/2023   825,000   824,093   823,614   0.41%   FEDERAL HOME LOAN MORTGAGE CORP   0.13%   03/17/2023   2,000,000   1,999,300   1,996,420   1.00%   FEDERAL HOME LOAN MORTGAGE CORP   0.25%   07/10/203   1,000,000   1,999,300   1,996,420   1.00%   FEDERAL HOME LOAN MORTGAGE ASSOCIATION   0.25%   07/10/203   1,000,000   1,999,300   1,996,420   1.00%   FEDERAL HOME LOAN MORTGAGE CORP   0.25%   07/10/203   1,000,000   1,999,300   1,996,420   1.00%   FEDERAL HOME LOAN MORTGAGE CORP   0.25%   07/10/203   1,000,000   0.999,300   1,996,420   1.00%   FEDERAL HOME LOAN MORTGAGE CORP   0.25%   07/10/203   1,000,000   0.999,300   1,996,420   1.00%   FEDERAL HOME LOAN MORTGAGE CO	FEDERAL AGRICULTURAL MORTGAGE CORP	1.30%	09/20/2021	500,000	498,060	501,370	0.25%
FEDERAL HOME LOAN BANKS   1.88%   12/10/2021   1,000,000   1,000,000   1,006,990   0.50%   1,000,000   1,006,990   0.50%   1,000,000   1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.38%	10/07/2021	1,000,000	999,700	1,003,510	0.50%
FEDERAL HOME LOAN BANKS   1.88%   12/10/2021   1,000,000   1,000,000   1,006,990   0.50%   1,000,000   1,006,990   0.50%   1,000,000   1	FEDERAL HOME LOAN BANKS	1.88%	11/29/2021	2,000,000	1,990,800	2,014,980	0.99%
FEDERAL HOME LOAN BANKS   1.88%   12/10/2021   455,000   454,181   458,663   0.23%   FEDERAL NATIONAL MORTGAGE ASSOCIATION   2.00%   01/05/2022   2,000,000   1,998,210   2,019,580   1.008, 200   0.50%   FEDERAL FARM CREDIT BANKS FUNDING CORP   2.80%   07/18/2022   1,000,000   999,360   1,028,220   0.50%   FEDERAL NATIONAL MORTGAGE ASSOCIATION   2.00%   10/05/2022   1,000,000   998,760   1,023,020   0.50%   FEDERAL FARM CREDIT BANKS FUNDING CORP   2.02%   10/17/2022   750,000   745,530   768,353   0.37%   768,353   0.37%   768,353   768,353   0.37%   768,353   768,353   0.37%   769,000   759,155   774,990   0.38%   760,000   759,155   774,990   0.38%   760,000   759,155   774,990   0.38%   760,000   759,155   774,990   0.38%   760,000   759,155   774,990   0.38%   760,000   759,155   774,990   0.38%   760,000   759,155   774,990   0.38%   760,000   759,155   774,990   0.38%   760,000   759,155   774,990   0.38%   760,000   759,155   774,990   0.38%   760,000   759,155   774,990   0.38%   760,000   759,155   774,990   0.38%   760,000   759,155   774,990   0.38%   760,000   759,155   774,990   0.38%   760,000   759,155   774,990   0.38%   760,000   759,155   774,990   0.38%   760,000   759,155   774,990   0.38%   760,000   759,155   774,990   0.38%   760,000   759,155   774,990   0.38%   760,000   760,000   769,150   774,990   0.38%   760,000	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.76%	11/29/2021		1.000.000	1.006.990	0.50%
FEDERAL NATIONAL MORTGAGE ASSOCIATION   2.00%   01/05/2022   2,000,000   1,998,210   2,019,580   1.00%   EEDERAL FARM CREDIT BANKS FUNDING CORP   2.80%   07/18/2022   1,000,000   999,360   1,028,220   0.50%   FEDERAL NATIONAL MORTGAGE ASSOCIATION   2.00%   10015/2022   1,000,000   998,760   1,023,020   0.50%   FEDERAL FARM CREDIT BANKS FUNDING CORP   2.02%   10/17/2022   750,000   745,530   768,353   0.37%   FEDERAL HOME LOAN BANKS   2.50%   12/09/2022   750,000   759,155   774,990   0.38%   FEDERAL HOME LOAN BANKS   1.88%   12/09/2022   275,000   278,737   281,732   0.14%   FEDERAL HOME LOAN MORTGAGE CORP   2.28%   12/28/2022   700,000   698,250   721,588   0.35%   FEDERAL HOME LOAN MORTGAGE CORP   2.50%   01/30/2023   1,000,000   1,000,000   1,036,160   0.50%   FEDERAL HOME LOAN MORTGAGE CORP   0.13%   02/03/2023   860,000   859,518   859,372   0.43%   FEDERAL HOME LOAN MORTGAGE CORP   0.13%   03/17/2023   825,000   824,093   823,614   0.41%   FEDERAL HOME LOAN MORTGAGE CORP   0.13%   04/13/2023   3,105,000   3,100,901   3,097,641   1.55%   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.25%   07/10/2023   1,000,000   1,999,300   1,000,010   0.50%   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.25%   11/27/2023   2,000,000   1,999,300   1,997,680   1.00%   FEDERAL HOME LOAN MORTGAGE CORP   0.25%   12/04/2023   2,000,000   1,999,300   1,997,680   1.00%   FEDERAL HOME LOAN MORTGAGE CORP   0.25%   12/04/2023   1,000,000   999,700   1,996,420   1,00%   FEDERAL HOME LOAN MORTGAGE CORP   0.25%   12/08/2023   1,000,000   999,700   1,996,420   1,00%   FEDERAL HOME LOAN MORTGAGE CORP   0.25%   12/08/2023   1,000,000   999,700   1,997,680   1.00%   FEDERAL HOME LOAN MORTGAGE CORP   0.25%   12/08/2023   1,000,000   1,999,300   1,907,680   1.00%   FEDERAL HOME LOAN MORTGAGE CORP   0.25%   12/08/2023   1,000,000   1,999,300   1,907,800   1.00%   FEDERAL HOME LOAN MORTGAGE CORP   0.50%   14/04/2023   1,000,000   1,999,300   1,907,800   1.00%   FEDERAL HOME LOAN MORTGAGE CORP   0.50%   14/04/2025   1,000,000   1,000,000   1,000,000							
FEDERAL FARM CREDIT BANKS FUNDING CORP         2.80%         07/18/2022         1,000,000         999,360         1,028,220         0.50%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         2.00%         10/05/2022         1,000,000         998,760         1,023,020         0.50%           FEDERAL FARM CREDIT BANKS FUNDING CORP         2.02%         10/17/2022         750,000         745,530         768,353         0.37%           FEDERAL HOME LOAN BANKS         2.50%         12/09/2022         750,000         759,155         774,990         0.38%           FEDERAL HOME LOAN BANKS         1.88%         12/09/2022         275,000         278,737         281,732         0.14%           FEDERAL HOME LOAN MORTGAGE CORP         2.28%         12/28/2022         700,000         698,250         721,588         0.35%           FEDERAL HOME LOAN MORTGAGE CORP         0.13%         00/30/2023         1,000,000         1,000,000         1,036,160         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.13%         03/17/2023         825,000         824,093         823,614         0.41%           FEDERAL HOME LOAN BANKS         0.13%         03/17/2023         3,105,000         3,100,001         3,097,641         1.55%           FEDERAL HOME LOAN MORTGAGE ASSOCIATION <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>							
FEDERAL NATIONAL MORTGAGE ASSOCIATION   2.00%   10/05/2022   1,000,000   998,760   1,023,020   0.50%   FEDERAL FARM CREDIT BANKS FUNDING CORP   2.02%   10/17/2022   750,000   745,530   768,353   0.37%   768,253   0.37%   768,253   0.37%   768,253   0.37%   768,253   0.37%   768,253   0.38%   768,253   0.38%   768,253   0.38%   768,253   0.38%   768,253   0.38%   768,253   0.38%   768,253   0.38%   768,253   0.38%   768,253   0.38%   768,253   0.38%   768,253   0.38%   768,253   0.38%   768,253   0.38%   768,253   0.38%   768,253   0.38%   768,253   0.28%   768,2							
FEDERAL FARM CREDIT BANKS FUNDING CORP         2.02%         10/17/2022         750,000         745,530         768,353         0.37%           FEDERAL HOME LOAN BANKS         2.50%         12/09/2022         750,000         759,155         774,990         0.38%           FEDERAL HOME LOAN BANKS         1.88%         12/09/2022         275,000         278,737         281,732         0.14%           FEDERAL HOME LOAN MORTGAGE CORP         2.28%         12/28/2022         700,000         698,250         721,588         0.35%           FEDERAL HOME LOAN MORTGAGE CORP         2.50%         01/30/2023         1,000,000         1,000,000         1,036,160         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.13%         02/03/2023         860,000         859,518         859,372         0.43%           FEDERAL HOME LOAN MORTGAGE CORP         0.13%         03/17/2023         825,000         824,093         823,614         0.41%           FEDERAL HOME LOAN MORTGAGE CORP         0.13%         04/13/2023         3,105,000         3,100,901         3,097,641         1.55%           FEDERAL HOME LOAN MORTGAGE ASSOCIATION         0.25%         07/10/2023         1,000,000         999,300         1,000,010         0.50%           FEDERAL HOME LOAN BANKS         3.38%							
FEDERAL HOME LOAN BANKS         2.50%         12/09/2022         750,000         759,155         774,990         0.38%           FEDERAL HOME LOAN BANKS         1.88%         12/09/2022         275,000         278,737         281,732         0.14%           FEDERAL HOME LOAN MORTGAGE CORP         2.28%         12/28/2022         700,000         698,250         721,588         0.35%           FEDERAL HOME LOAN MORTGAGE CORP         2.50%         01/30/2023         1,000,000         1,000,000         1,036,160         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.13%         02/03/2023         860,000         859,518         859,372         0.43%           FEDERAL HOME LOAN MORTGAGE CORP         0.13%         03/17/2023         825,000         824,093         823,614         0.41%           FEDERAL HOME LOAN MORTGAGE ASSOCIATION         0.25%         07/10/2023         1,000,000         1999,300         1,000,010         0.50%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         0.25%         11/27/2023         2,000,000         1,999,200         1,996,420         1.00%           FEDERAL HOME LOAN BANKS         3.38%         12/08/2023         1,500,000         1,999,300         1,000,000         1,999,300         1,000,000         1,999,300         1,000,000							
FEDERAL HOME LOAN BANKS         1.88%         12/09/2022         275,000         278,737         281,732         0.14%           FEDERAL HOME LOAN MORTGAGE CORP         2.28%         12/28/2022         700,000         698,250         721,588         0.35%           FEDERAL AGRICULTURAL MORTGAGE CORP         2.50%         01/30/2023         1,000,000         1,000,000         1,036,160         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.13%         02/03/2023         860,000         859,518         859,372         0.43%           FEDERAL HOME LOAN MORTGAGE CORP         0.13%         03/17/2023         825,000         824,093         823,614         0.41%           FEDERAL HOME LOAN MORTGAGE ASSOCIATION         0.25%         07/10/2023         3,105,000         3,100,001         3,007,641         1.55%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         0.25%         07/10/2023         1,000,000         999,300         1,000,010         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.25%         11/27/2023         2,000,000         1,999,200         1,997,680         1.00%           FEDERAL HOME LOAN BANKS         3.38%         12/08/2023         1,500,000         1,597,030         1,610,265         0.79%           FEDERAL HOME LOAN MORTGAGE CORP				· · · · · · · · · · · · · · · · · · ·			
FEDERAL HOME LOAN MORTGAGE CORP         2.28%         12/28/2022         700,000         698,250         721,588         0.35%           FEDERAL AGRICULTURAL MORTGAGE CORP         2.50%         01/30/2023         1,000,000         1,000,000         1,036,160         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.13%         02/03/2023         860,000         859,518         859,372         0.43%           FEDERAL HOME LOAN BANKS         0.13%         03/17/2023         825,000         824,093         823,614         0.41%           FEDERAL HOME LOAN MORTGAGE CORP         0.13%         04/13/2023         3,105,000         3,100,901         3,097,641         1.55%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         0.25%         07/10/2023         1,000,000         999,300         1,000,010         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.25%         11/27/2023         2,000,000         1,999,200         1,996,420         1.00%           FEDERAL HOME LOAN MORTGAGE CORP         0.25%         12/04/2023         2,000,000         1,999,300         1,997,680         1.00%           FEDERAL HOME LOAN BANKS         3.38%         12/08/2023         1,500,000         1,577,030         1,610,265         0.79%           FEDERAL HOME LOAN MORTGAGE ASSOCIATION							
FEDERAL AGRICULTURAL MORTGAGE CORP         2.50%         01/30/2023         1,000,000         1,000,000         1,036,160         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.13%         02/03/2023         860,000         859,518         859,372         0.43%           FEDERAL HOME LOAN BANKS         0.13%         03/17/2023         825,000         824,093         823,614         0.41%           FEDERAL HOME LOAN MORTGAGE CORP         0.13%         04/13/2023         3,105,000         3,100,901         3,097,641         1.55%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         0.25%         07/10/2023         1,000,000         999,300         1,000,011         0.50%           FEDERAL HOME LOAN MORTGAGE ASSOCIATION         0.25%         11/27/2023         2,000,000         1,999,200         1,996,420         1.00%           FEDERAL HOME LOAN MORTGAGE CORP         0.25%         12/04/2023         2,000,000         1,999,300         1,907,680         1.00%           FEDERAL HOME LOAN BANKS         3.38%         12/08/2023         1,500,000         1,577,030         1,610,265         0.79%           FEDERAL HOME LOAN MORTGAGE ASSOCIATION         1.75%         04/05/2024         694,000         717,700         729,852         0.36%           FEDERAL HOME LOAN BANKS							
FEDERAL HOME LOAN MORTGAGE CORP         0.13%         02/03/2023         860,000         859,518         859,372         0.43%           FEDERAL HOME LOAN BANKS         0.13%         03/17/2023         825,000         824,093         823,614         0.41%           FEDERAL HOME LOAN MORTGAGE CORP         0.13%         04/13/2023         3,105,000         3,100,901         3,097,641         1.55%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         0.25%         07/10/2023         1,000,000         999,300         1,000,010         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.25%         11/27/2023         2,000,000         1,999,200         1,996,420         1.00%           FEDERAL HOME LOAN MORTGAGE CORP         0.25%         12/04/2023         2,000,000         1,999,300         1,907,680         1.00%           FEDERAL HOME LOAN BANKS         3.38%         12/08/2023         1,500,000         1,599,300         1,510,265         0.79%           FEDERAL HOME LOAN BANKS         2.25%         12/08/2023         1,500,000         1,577,030         1,610,265         0.79%           FEDERAL HOME LOAN MORTGAGE ASSOCIATION         1.75%         07/02/2024         694,000         717,700         729,852         0.36%           FEDERAL NATIONAL MORTGAGE ASSOCIATION							
FEDERAL HOME LOAN BANKS         0.13%         03/17/2023         825,000         824,093         823,614         0.41%           FEDERAL HOME LOAN MORTGAGE CORP         0.13%         04/13/2023         3,105,000         3,100,901         3,097,641         1.55%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         0.25%         07/10/2023         1,000,000         999,300         1,000,010         0.50%           FEDERAL HOME LOAN MORTGAGE ASSOCIATION         0.25%         11/27/2023         2,000,000         1,999,200         1,996,420         1.00%           FEDERAL HOME LOAN MORTGAGE CORP         0.25%         12/04/2023         2,000,000         1,999,300         1,997,680         1.00%           FEDERAL HOME LOAN BANKS         3.38%         12/08/2023         1,500,000         1,577,030         1,610,265         0.79%           FEDERAL HOME LOAN BANKS         2.25%         12/08/2023         1,000,000         999,790         1,045,620         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         2.30%         04/05/2024         694,000         717,700         729,852         0.36%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         1.75%         07/02/2024         2,000,000         2,022,117         2,079,280         1.01%           FEDERAL HOME LOAN BANKS							
FEDERAL HOME LOAN MORTGAGE CORP         0.13%         04/13/2023         3,105,000         3,100,901         3,097,641         1.55%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         0.25%         07/10/2023         1,000,000         999,300         1,000,010         0.50%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         0.25%         11/27/2023         2,000,000         1,999,200         1,996,420         1.00%           FEDERAL HOME LOAN MORTGAGE CORP         0.25%         12/04/2023         2,000,000         1,999,300         1,997,680         1.00%           FEDERAL HOME LOAN BANKS         3.38%         12/08/2023         1,500,000         1,577,030         1,610,265         0.79%           FEDERAL HOME LOAN BANKS         2.25%         12/08/2023         1,000,000         999,790         1,045,620         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         2.30%         04/05/2024         694,000         717,700         729,852         0.36%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         1.75%         07/02/2024         2,000,000         2,022,117         2,079,280         1.01%           FEDERAL HOME LOAN BANKS         2.75%         12/13/2024         1,000,000         2,529,510         2,620,599         1.26%           FEDERAL HOME LOAN BANKS							
FEDERAL NATIONAL MORTGAGE ASSOCIATION         0.25%         07/10/2023         1,000,000         999,300         1,000,010         0.50%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         0.25%         11/27/2023         2,000,000         1,999,200         1,996,420         1.00%           FEDERAL HOME LOAN MORTGAGE CORP         0.25%         12/04/2023         2,000,000         1,999,300         1,997,680         1.00%           FEDERAL HOME LOAN BANKS         3.38%         12/08/2023         1,500,000         1,577,030         1,610,265         0.79%           FEDERAL HOME LOAN BANKS         2.25%         12/08/2023         1,000,000         999,790         1,045,620         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         2.30%         04/05/2024         694,000         717,700         729,852         0.36%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         1.75%         07/02/2024         2,000,000         2,022,117         2,079,280         1.01%           FEDERAL HOME LOAN BANKS         2.75%         12/13/2024         1,000,000         2,529,510         2,620,599         1.26%           FEDERAL HOME LOAN BANKS         0.50%         04/14/2025         2,700,000         2,704,549         2,683,800         1.35%           FEDERAL HOME LOAN MORTGAGE CORP							
FEDERAL NATIONAL MORTGAGE ASSOCIATION         0.25%         11/27/2023         2,000,000         1,999,200         1,996,420         1.00%           FEDERAL HOME LOAN MORTGAGE CORP         0.25%         12/04/2023         2,000,000         1,999,300         1,997,680         1.00%           FEDERAL HOME LOAN BANKS         3.38%         12/08/2023         1,500,000         1,577,030         1,610,265         0.79%           FEDERAL HOME LOAN BANKS         2.25%         12/08/2023         1,000,000         999,790         1,045,620         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         2.30%         04/05/2024         694,000         717,700         729,852         0.36%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         1.75%         07/02/2024         2,000,000         2,022,117         2,079,280         1.01%           FEDERAL HOME LOAN BANKS         2.75%         12/13/2024         1,000,000         2,529,510         2,620,599         1.26%           FEDERAL HOME LOAN BANKS         2.75%         12/13/2024         1,000,000         1,059,380         1,073,690         0.53%           FEDERAL HOME LOAN MORTGAGE CORP         0.63%         04/12/2025         2,700,000         2,704,549         2,683,800         1.35%           FEDERAL HOME LOAN MORTGAGE CORP							
FEDERAL HOME LOAN MORTGAGE CORP         0.25%         12/04/2023         2,000,000         1,999,300         1,997,680         1.00%           FEDERAL HOME LOAN BANKS         3.38%         12/08/2023         1,500,000         1,577,030         1,610,265         0.79%           FEDERAL HOME LOAN BANKS         2.25%         12/08/2023         1,000,000         999,790         1,045,620         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         2.30%         04/05/2024         694,000         717,700         729,852         0.36%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         1.75%         07/02/2024         2,000,000         2,022,117         2,079,280         1.01%           FEDERAL HOME LOAN BANKS         1.63%         10/15/2024         2,530,000         2,529,510         2,620,599         1.26%           FEDERAL HOME LOAN BANKS         2.75%         12/13/2024         1,000,000         1,059,380         1,073,690         0.53%           FEDERAL HOME LOAN MORTGAGE CORP         0.63%         04/14/2025         2,700,000         2,704,549         2,683,800         1.35%           FEDERAL HOME LOAN MORTGAGE CORP         0.63%         04/22/2025         1,000,000         1,004,890         998,770         0.50%           FEDERAL HOME LOAN MORTGAGE ASSOCIATION							
FEDERAL HOME LOAN BANKS         3.38%         12/08/2023         1,500,000         1,577,030         1,610,265         0.79%           FEDERAL HOME LOAN BANKS         2.25%         12/08/2023         1,000,000         999,790         1,045,620         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         2.30%         04/05/2024         694,000         717,700         729,852         0.36%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         1.75%         07/02/2024         2,000,000         2,022,117         2,079,280         1.01%           FEDERAL HOME LOAN BANKS         1.63%         10/15/2024         2,530,000         2,529,510         2,620,599         1.26%           FEDERAL HOME LOAN BANKS         2.75%         12/13/2024         1,000,000         1,059,380         1,073,690         0.53%           FEDERAL HOME LOAN BANKS         0.50%         04/14/2025         2,700,000         2,704,549         2,683,800         1.35%           FEDERAL HOME LOAN MORTGAGE CORP         0.63%         04/22/2025         1,000,000         1,004,890         998,770         0.50%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         0.38%         08/25/2025         1,000,000         997,720         985,190         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.38% <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
FEDERAL HOME LOAN BANKS         2.25%         12/08/2023         1,000,000         999,790         1,045,620         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         2.30%         04/05/2024         694,000         717,700         729,852         0.36%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         1.75%         07/02/2024         2,000,000         2,022,117         2,079,280         1.01%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         1.63%         10/15/2024         2,530,000         2,529,510         2,620,599         1.26%           FEDERAL HOME LOAN BANKS         2.75%         12/13/2024         1,000,000         1,059,380         1,073,690         0.53%           FEDERAL HOME LOAN BANKS         0.50%         04/14/2025         2,700,000         2,704,549         2,683,800         1.35%           FEDERAL HOME LOAN MORTGAGE CORP         0.63%         04/22/2025         1,000,000         1,004,890         998,770         0.50%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         0.38%         08/25/2025         1,000,000         997,720         985,190         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.38%         09/23/2025         1,900,000         1,898,493         1,870,265         0.95%							
FEDERAL HOME LOAN MORTGAGE CORP         2.30%         04/05/2024         694,000         717,700         729,852         0.36%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         1.75%         07/02/2024         2,000,000         2,022,117         2,079,280         1.01%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         1.63%         10/15/2024         2,530,000         2,529,510         2,620,599         1.26%           FEDERAL HOME LOAN BANKS         2.75%         12/13/2024         1,000,000         1,059,380         1,073,690         0.53%           FEDERAL HOME LOAN BANKS         0.50%         04/14/2025         2,700,000         2,704,549         2,683,800         1.35%           FEDERAL HOME LOAN MORTGAGE CORP         0.63%         04/22/2025         1,000,000         1,004,890         998,770         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.75%         05/28/2025         1,000,000         999,750         996,300         0.50%           FEDERAL HOME LOAN MORTGAGE ASSOCIATION         0.38%         08/25/2025         1,000,000         997,720         985,190         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.38%         09/23/2025         1,900,000         1,898,493         1,870,265         0.95%							
FEDERAL NATIONAL MORTGAGE ASSOCIATION         1.75%         07/02/2024         2,000,000         2,022,117         2,079,280         1.01%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         1.63%         10/15/2024         2,530,000         2,529,510         2,620,599         1.26%           FEDERAL HOME LOAN BANKS         2.75%         12/13/2024         1,000,000         1,059,380         1,073,690         0.53%           FEDERAL HOME LOAN BANKS         0.50%         04/14/2025         2,700,000         2,704,549         2,683,800         1.35%           FEDERAL HOME LOAN MORTGAGE CORP         0.63%         04/22/2025         1,000,000         1,004,890         998,770         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.75%         05/28/2025         1,000,000         999,750         996,300         0.50%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         0.38%         08/25/2025         1,000,000         1,898,493         1,870,265         0.95%           FEDERAL HOME LOAN MORTGAGE CORP         0.38%         09/23/2025         1,900,000         1,898,493         1,870,265         0.95%							
FEDERAL NATIONAL MORTGAGE ASSOCIATION         1.63%         10/15/2024         2,530,000         2,529,510         2,620,599         1.26%           FEDERAL HOME LOAN BANKS         2.75%         12/13/2024         1,000,000         1,059,380         1,073,690         0.53%           FEDERAL HOME LOAN BANKS         0.50%         04/14/2025         2,700,000         2,704,549         2,683,800         1.35%           FEDERAL HOME LOAN MORTGAGE CORP         0.63%         04/22/2025         1,000,000         1,004,890         998,770         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.75%         05/28/2025         1,000,000         999,750         996,300         0.50%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         0.38%         08/25/2025         1,000,000         997,720         985,190         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.38%         09/23/2025         1,900,000         1,898,493         1,870,265         0.95%				· · · · · · · · · · · · · · · · · · ·			
FEDERAL HOME LOAN BANKS         2.75%         12/13/2024         1,000,000         1,059,380         1,073,690         0.53%           FEDERAL HOME LOAN BANKS         0.50%         04/14/2025         2,700,000         2,704,549         2,683,800         1.35%           FEDERAL HOME LOAN MORTGAGE CORP         0.63%         04/22/2025         1,000,000         1,004,890         998,770         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.75%         05/28/2025         1,000,000         999,750         996,300         0.50%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         0.38%         08/25/2025         1,000,000         997,720         985,190         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.38%         09/23/2025         1,900,000         1,898,493         1,870,265         0.95%	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.75%	07/02/2024	2,000,000	2,022,117	2,079,280	1.01%
FEDERAL HOME LOAN BANKS         0.50%         04/14/2025         2,700,000         2,704,549         2,683,800         1.35%           FEDERAL HOME LOAN MORTGAGE CORP         0.63%         04/22/2025         1,000,000         1,004,890         998,770         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.75%         05/28/2025         1,000,000         999,750         996,300         0.50%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         0.38%         08/25/2025         1,000,000         997,720         985,190         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.38%         09/23/2025         1,900,000         1,898,493         1,870,265         0.95%	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.63%	10/15/2024	2,530,000	2,529,510	2,620,599	1.26%
FEDERAL HOME LOAN MORTGAGE CORP         0.63%         04/22/2025         1,000,000         1,004,890         998,770         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.75%         05/28/2025         1,000,000         999,750         996,300         0.50%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         0.38%         08/25/2025         1,000,000         997,720         985,190         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.38%         09/23/2025         1,900,000         1,898,493         1,870,265         0.95%	FEDERAL HOME LOAN BANKS	2.75%	12/13/2024	1,000,000	1,059,380	1,073,690	0.53%
FEDERAL HOME LOAN MORTGAGE CORP         0.75%         05/28/2025         1,000,000         999,750         996,300         0.50%           FEDERAL NATIONAL MORTGAGE ASSOCIATION         0.38%         08/25/2025         1,000,000         997,720         985,190         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.38%         09/23/2025         1,900,000         1,898,493         1,870,265         0.95%	FEDERAL HOME LOAN BANKS	0.50%	04/14/2025	2,700,000	2,704,549	2,683,800	1.35%
FEDERAL NATIONAL MORTGAGE ASSOCIATION         0.38%         08/25/2025         1,000,000         997,720         985,190         0.50%           FEDERAL HOME LOAN MORTGAGE CORP         0.38%         09/23/2025         1,900,000         1,898,493         1,870,265         0.95%	FEDERAL HOME LOAN MORTGAGE CORP	0.63%	04/22/2025	1,000,000	1,004,890	998,770	0.50%
FEDERAL HOME LOAN MORTGAGE CORP 0.38% 09/23/2025 1,900,000 1,898,493 1,870,265 0.95%	FEDERAL HOME LOAN MORTGAGE CORP	0.75%	05/28/2025	1,000,000	999,750	996,300	0.50%
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.38%	08/25/2025	1,000,000	997,720	985,190	0.50%
Total Agency Securities 41,544,000 41,706,905 42,111,984 <b>20.83%</b>	FEDERAL HOME LOAN MORTGAGE CORP	0.38%	09/23/2025	1,900,000	1,898,493	1,870,265	0.95%
	<b>Total Agency Securities</b>		_	41,544,000	41,706,905	42,111,984	20.83%

## CITY OF ELK GROVE SUMMARY OF CASH AND INVESTED FUNDS FOR THE MONTH ENDED JUNE 30, 2021

UNITED STATES TREASURY  1.13% 0931/2021 1,000,000 955,070 1,001,790 0.48 UNITED STATES TREASURY  2.13% 0931/2021 1,000,000 996,234 1,005,150 0.48 UNITED STATES TREASURY  1.13% 0931/2021 1,000,000 996,234 1,005,150 0.55 UNITED STATES TREASURY  2.00% 11/15/2021 7,000,00 676,832 704,921 0.38 UNITED STATES TREASURY  2.00% 12/31/2021 7,000,00 676,832 704,921 0.38 UNITED STATES TREASURY  2.00% 12/31/2021 7,000,00 676,832 704,921 0.38 UNITED STATES TREASURY  2.00% 12/31/2021 7,000,00 757,801 757,208 0.37 UNITED STATES TREASURY  1.75% 0/31/2022 1,000,000 996,156 1,012,500 0.55 UNITED STATES TREASURY  1.75% 0/31/2022 2,000,000 553,945 557,392 0.28 UNITED STATES TREASURY  1.75% 0/31/2022 2,000,000 997,836 1,015,160 0.55 UNITED STATES TREASURY  1.75% 0/31/2022 2,000,000 997,836 1,015,160 0.55 UNITED STATES TREASURY  1.75% 0/31/2022 2,000,000 997,836 1,015,160 0.55 UNITED STATES TREASURY  1.63% 0/31/2022 2,000,000 997,836 1,015,160 0.55 UNITED STATES TREASURY  1.63% 0/31/2022 2,000,000 997,836 1,015,160 0.55 UNITED STATES TREASURY  1.63% 0/31/2022 1,000,000 997,836 1,015,160 0.55 UNITED STATES TREASURY  1.63% 0/31/2022 2,000,000 1,989,539 2,034,060 0.90 UNITED STATES TREASURY  1.63% 0/31/2022 1,000,000 994,672 1,017,310 0.90 UNITED STATES TREASURY  1.88% 0/31/2022 1,000,000 994,672 1,017,310 0.90 UNITED STATES TREASURY  1.89% 0/30/2022 1,000,000 994,672 1,017,40 0.55 UNITED STATES TREASURY  1.75% 0/30/2022 1,000,000 994,672 1,021,640 0.55 UNITED STATES TREASURY  1.75% 0/30/2022 1,000,000 994,672 1,021,640 0.55 UNITED STATES TREASURY  1.75% 0/30/2022 1,000,000 994,672 1,021,640 0.55 UNITED STATES TREASURY  1.75% 0/30/2022 1,000,000 0.99,141 1,998,680 1.00 UNITED STATES TREASURY  1.75% 0/30/2023 1,000,000 994,672 1,021,640 0.55 UNITED STATES TREASURY  1.75% 0/30/2023 1,000,000 994,697 1,022,100 0.55 UNITED STATES TREASURY  1.75% 0/30/2023 1,000,000 994,697 1,022,100 0.55 UNITED STATES TREASURY  1.75% 0/30/2023 1,000,000 994,897 1,022,100 0.55 UNITED STATES TREASURY  1.75% 0/30/2023 1,000,000 994,897 1,022,100 0.55 UNITED STA	TYPE OF INVESTMENT	Interest Rate	<b>Maturity Date</b>	Par Value	Cost	Market Value	% of portfolio
UNITED STATES TREASURY  1.13% 0.930.0021 1.000.000 996.324 1.002.600 0.55 UNITED STATES TREASURY 2.00% 11/15:2021 1.000.000 997.484 1.007.190 0.55 UNITED STATES TREASURY 1.75% 11/30*2021 700.000 737.801 738.801 738	US Treasury Notes	Interest Rate	Maturity Date	Par Value	Cost	Market Value	% of portfolio
UNITED STATES TREASURY 1.15% 09:30:2021 1,000,000 99:6,234 1,002,660 0.55 UNITED STATES TREASURY 2.00% 12:31:2021 700,000 97:434 1,007;490 0.55 UNITED STATES TREASURY 1.75% 11:30:2021 700,000 676.832 704.921 0.34 UNITED STATES TREASURY 2.00% 12:31:2021 750,000 97:6,156 1,012,500 0.55 UNITED STATES TREASURY 1.85% 03:31:2022 1,000,000 96:1,56 1,012,500 0.55 UNITED STATES TREASURY 1.85% 03:31:2022 500,000 199:22:73 2,027.660 1.00 UNITED STATES TREASURY 1.75% 04:30:202 2,000,000 199:22:73 2,027.660 1.00 UNITED STATES TREASURY 1.75% 05:31:2022 2,000,000 199:22:73 2,027.660 1.00 UNITED STATES TREASURY 1.55% 07:31:2022 2,000,000 199:22:73 1,000,000 99:7,836 1,015:160 0.55 UNITED STATES TREASURY 1.63% 08:15:2022 2,000,000 199:93:39 2,03:49:00 0.99 UNITED STATES TREASURY 1.63% 08:31:2022 1,000,000 99:7,836 1,015:160 0.55 UNITED STATES TREASURY 1.63% 08:31:2022 1,000,000 99:7,836 1,015:160 0.55 UNITED STATES TREASURY 1.63% 08:31:2022 1,000,000 99:7,831 1,017:310 0.55 UNITED STATES TREASURY 1.63% 08:31:2022 1,000,000 99:7,831 1,017:310 0.55 UNITED STATES TREASURY 1.63% 09:30:2022 1,000,000 99:7,831 1,017:310 0.55 UNITED STATES TREASURY 1.75% 09:30:2022 1,000,000 99:7,831 1,017:310 0.55 UNITED STATES TREASURY 1.75% 09:30:2022 1,000,000 99:7,831 1,017:310 0.55 UNITED STATES TREASURY 1.75% 09:30:2022 1,000,000 99:7,831 1,007:310 0.55 UNITED STATES TREASURY 1.75% 09:30:2022 1,000,000 99:7,831 1,007:310 0.55 UNITED STATES TREASURY 1.75% 09:30:2022 1,000,000 99:7,831 1,007:310 0.55 UNITED STATES TREASURY 1.75% 09:30:2022 1,000,000 99:7,831 1,007:310 0.55 UNITED STATES TREASURY 1.75% 09:30:2022 1,000,000 1999:7,141 1,09:7,860 1.00 UNITED STATES TREASURY 1.75% 09:30:202 1,000,000 99:7,141 1,99:8,680 1.00 UNITED STATES TREASURY 1.75% 09:30:202 1,000,000 99:7,141 1,99:8,680 1.00 UNITED STATES TREASURY 1.75% 09:30:202 1,000,000 99:7,141 1,99:8,680 1.00 UNITED STATES TREASURY 1.75% 09:30:202 1,000,000 99:7,141 1,99:8,680 1.00 UNITED STATES TREASURY 1.75% 09:7,141:202 1,000,000 99:7,141 1,99:8,680 1.00 UNITED STATES TREASURY 1.75% 09:	UNITED STATES TREASURY	1.13%	08/31/2021	1,000,000	953,070	1,001,790	0.48%
UNITED STATES TREASURY 1.75% 11/30/2021 700,000 676.832 704.921 0.34 UNITED STATES TREASURY 1.75% 11/30/2021 700,000 676.832 704.921 0.34 UNITED STATES TREASURY 2.00% 12/31/2021 700,000 737,801 757.208 0.35 UNITED STATES TREASURY 1.75% 03/31/2022 1.000,000 996,156 1.012.900 0.50 UNITED STATES TREASURY 1.75% 03/31/2022 2.000,000 15/92.273 2.027.660 1.01 UNITED STATES TREASURY 1.75% 04/30/2022 2.000,000 1992.373 2.027.660 1.01 UNITED STATES TREASURY 1.75% 04/30/2022 2.000,000 1992.373 2.027.660 1.01 UNITED STATES TREASURY 1.88% 07/31/2022 2.000,000 1992.373 2.027.660 1.00 UNITED STATES TREASURY 1.88% 07/31/2022 2.000,000 1992.373 2.034.060 0.95 UNITED STATES TREASURY 1.63% 08/31/2022 1.000,000 997.83 1.015.100 0.55 UNITED STATES TREASURY 1.63% 08/31/2022 1.000,000 997.781 1.017.310 0.55 UNITED STATES TREASURY 1.88% 09/30/2022 1.000,000 991.781 1.017.310 0.55 UNITED STATES TREASURY 1.88% 09/30/2022 1.000,000 994.672 1.021.640 0.55 UNITED STATES TREASURY 2.00% 10/31/2022 500,000 499.797 512.325 0.22 UNITED STATES TREASURY 2.00% 10/31/2022 500,000 499.797 512.325 0.22 UNITED STATES TREASURY 2.00% 10/31/2022 500,000 294.148 306.048 0.15 UNITED STATES TREASURY 2.13% 11/30/2022 2.000,000 1.999.141 1.998.680 1.00 UNITED STATES TREASURY 2.75% 04/30/2023 1.000,000 998.395 514.530 0.22 UNITED STATES TREASURY 2.75% 04/30/2023 1.000,000 998.395 1.015.900 0.55 UNITED STATES TREASURY 2.75% 04/30/2023 1.000,000 998.395 1.015.900 0.55 UNITED STATES TREASURY 2.75% 05/31/2023 750,000 494.989 1.045.990 0.55 UNITED STATES TREASURY 2.75% 05/31/2023 750,000 98.895 1.045.990 0.55 UNITED STATES TREASURY 2.75% 05/31/2023 750,000 98.895 1.045.990 0.55 UNITED STATES TREASURY 2.25% 05/31/2023 1.000,000 98.859 1.045.990 0.55 UNITED STATES TREASURY 2.25% 05/31/2023 1.000,000 98.859 1.045.990 0.55 UNITED STATES TREASURY 2.25% 05/31/2023 1.000,000 98.859 1.045.990 0.55 UNITED STATES TREASURY 2.25% 05/31/2023 1.000,000 98.859 1.045.990 0.55 UNITED STATES TREASURY 2.25% 05/31/2023 1.000,000 98.859 1.045.990 0.55 UNITED STATES TREASURY 2.25% 05/31	UNITED STATES TREASURY	2.13%	09/30/2021	1,000,000	980,805	1,005,150	0.49%
UNITED STATES TREASURY 1.75% 1.175% 1.175% 1.212021 1.750,000 737.301 757.208 0.37 UNITED STATES TREASURY 1.75% 0.331/2022 1.000,000 996.15 1.012.500 0.53 UNITED STATES TREASURY 1.85% 0.331/2022 5.50,000 553.945 557.392 0.28 UNITED STATES TREASURY 1.75% 0.331/2022 5.50,000 1.992.373 2.027.606 1.00 UNITED STATES TREASURY 1.75% 0.361/2022 1.000,000 997.836 1.015.160 0.55 UNITED STATES TREASURY 1.75% 0.561/2022 1.000,000 997.836 1.015.160 0.55 UNITED STATES TREASURY 1.85% 0.751/2022 1.000,000 997.836 1.015.160 0.55 UNITED STATES TREASURY 1.65% 0.811/2022 1.000,000 997.836 1.015.160 0.55 UNITED STATES TREASURY 1.65% 0.811/2022 1.000,000 997.836 1.015.160 0.55 UNITED STATES TREASURY 1.65% 0.811/2022 1.000,000 997.836 1.015.160 0.55 UNITED STATES TREASURY 1.65% 0.811/2022 1.000,000 997.811 1.017.101 0.55 UNITED STATES TREASURY 1.85% 0.930/2022 1.000,000 994.672 1.021.640 0.55 UNITED STATES TREASURY 1.75% 0.930/2022 1.000,000 994.672 1.021.640 0.55 UNITED STATES TREASURY 1.65% 1.031/2022 1.000,000 994.672 1.021.640 0.55 UNITED STATES TREASURY 1.65% 1.031/2022 1.000,000 994.672 1.021.640 0.55 UNITED STATES TREASURY 1.65% 1.031/2022 1.000,000 994.672 1.021.640 0.55 UNITED STATES TREASURY 1.65% 1.031/2022 1.000,000 994.672 1.021.640 0.55 UNITED STATES TREASURY 1.65% 1.031/2022 1.000,000 996.797 151.2.255 0.225 UNITED STATES TREASURY 1.65% 1.031/2022 1.000,000 1.999.997 151.2.255 0.225 UNITED STATES TREASURY 1.65% 1.031/2022 1.000,000 1.999.997 151.2.255 0.225 UNITED STATES TREASURY 1.55% 0.361/2023 1.000,000 1.999.997 1.151.255 0.225 UNITED STATES TREASURY 1.55% 0.361/2023 1.000,000 1.998.998 1.045.900 0.55 UNITED STATES TREASURY 1.63% 0.400/2023 1.000,000 1.998.998 1.045.900 0.55 UNITED STATES TREASURY 1.63% 1.031/2023 1.000,000 1.998.998 1.045.900 0.55 UNITED STATES TREASURY 1.63% 0.131/2023 1.000,000 1.998.998 1.045.900 0.55 UNITED STATES TREASURY 1.63% 0.131/2024 1.000,000 1.998.998 1.045.900 0.55 UNITED STATES TREASURY 1.15% 0.031/2024 1.000,000 1.998.998 1.045.900 0.55 0.0000 1.998.998 1.045.900 0.55 0.0000 1.998.9	UNITED STATES TREASURY	1.13%	09/30/2021	1,000,000	996,234	1,002,660	0.50%
UNITED STATES TREASURY 1.75% 03/31/2022 1,000,000 996,156 1,012,500 0.55 UNITED STATES TREASURY 1.75% 03/31/2022 1,000,000 996,156 1,012,500 0.55 UNITED STATES TREASURY 1.75% 04/30/2022 2,000,000 1,592,273 2,027,660 1.00 UNITED STATES TREASURY 1.75% 04/30/2022 2,000,000 1,992,273 2,027,660 1.00 UNITED STATES TREASURY 1.75% 04/30/2022 2,000,000 1,992,273 2,027,660 1.00 UNITED STATES TREASURY 1.85% 07/31/2022 2,400,000 2,361,134 2,445,744 1.18 UNITED STATES TREASURY 1.63% 08/51/2022 1,000,000 1,993,39 2,034,060 0.09 UNITED STATES TREASURY 1.63% 08/51/2022 1,000,000 991,781 1,017,510 0.55 UNITED STATES TREASURY 1.85% 09/30/2022 1,000,000 991,781 1,017,510 0.55 UNITED STATES TREASURY 1.85% 09/30/2022 1,000,000 994,672 1,021,640 0.56 UNITED STATES TREASURY 1.75% 09/30/2022 1,000,000 994,672 1,021,640 0.56 UNITED STATES TREASURY 1.75% 09/30/2022 1,000,000 994,672 1,021,640 0.56 UNITED STATES TREASURY 1.75% 09/30/2022 1,000,000 994,672 1,021,640 0.56 UNITED STATES TREASURY 1.75% 09/30/2022 1,000,000 994,672 1,021,640 0.56 UNITED STATES TREASURY 1.75% 09/30/2022 1,000,000 994,672 1,021,640 0.56 UNITED STATES TREASURY 1.75% 09/30/2022 1,000,000 994,672 1,021,640 0.56 UNITED STATES TREASURY 1.75% 09/30/2022 1,000,000 1,999,141 1,998,680 1.00 UNITED STATES TREASURY 1.75% 09/30/2023 1,000,000 581,95 514,530 0.23 UNITED STATES TREASURY 1.75% 09/30/2023 1,000,000 44,99,79 512,325 0.23 UNITED STATES TREASURY 1.75% 09/30/2023 1,000,000 998,298 1,045,900 0.56 UNITED STATES TREASURY 1.75% 09/30/2023 1,000,000 998,298 1,045,900 0.56 UNITED STATES TREASURY 1.75% 09/30/2023 1,000,000 998,298 1,045,900 0.56 UNITED STATES TREASURY 1.75% 09/31/2023 1,000,000 998,298 1,045,900 0.56 UNITED STATES TREASURY 1.75% 09/31/2023 1,000,000 94,998 1,045,900 0.56 UNITED STATES TREASURY 1.75% 09/31/2023 1,000,000 94,998 1,045,900 0.56 UNITED STATES TREASURY 1.75% 09/31/2024 1,000,000 998,298 1,045,900 0.56 UNITED STATES TREASURY 1.75% 09/31/2024 1,000,000 998,298 1,045,900 0.56 UNITED STATES TREASURY 1.75% 09/31/2024 1,000,000 1,999,344 1,999,360	UNITED STATES TREASURY	2.00%	11/15/2021	1,000,000	997,484	1,007,190	0.50%
UNITED STATES TREASURY  UNITED STATES TREASURY  1.75% 0/331/2022 550,000 553,945 557,392 0.28  UNITED STATES TREASURY  1.75% 0/40/2022 500,000 1,992,273 2,027,660 1.00  UNITED STATES TREASURY  1.75% 0/531/2022 1,000,000 997,836 1.015,160 0.55  UNITED STATES TREASURY  1.88% 0/731/2022 2,000,000 1,992,273 2,027,660 1.00  UNITED STATES TREASURY  1.88% 0/731/2022 2,000,000 997,836 1.015,160 0.55  UNITED STATES TREASURY  1.63% 0/81/2022 1,000,000 997,836 1.015,160 0.55  UNITED STATES TREASURY  1.63% 0/81/2022 1,000,000 991,781 1,017,310 0.56  UNITED STATES TREASURY  1.88% 0/930/2022 1,000,000 991,781 1,017,310 0.56  UNITED STATES TREASURY  1.88% 0/930/2022 1,000,000 994,672 1,021,640 0.55  UNITED STATES TREASURY  1.75% 0/930/2022 1,000,000 986,742 1,021,640 0.55  UNITED STATES TREASURY  1.75% 0/930/2022 1,000,000 994,672 1,021,640 0.55  UNITED STATES TREASURY  1.63% 11/15/2022 300,000 494,748 306,648 0.15  UNITED STATES TREASURY  1.63% 11/15/2022 300,000 294,148 306,648 0.15  UNITED STATES TREASURY  1.50% 0/331/2022 500,000 599,141 1,998,880 1.05  UNITED STATES TREASURY  1.50% 0/331/2022 500,000 599,141 1,998,880 1.05  UNITED STATES TREASURY  1.50% 0/331/2022 500,000 497,783 511,155 0.24  UNITED STATES TREASURY  1.50% 0/331/2023 500,000 497,783 511,155 0.24  UNITED STATES TREASURY  1.50% 0/331/2023 500,000 946,890 1,045,900 0.45  UNITED STATES TREASURY  1.50% 0/331/2023 1,000,000 994,680 1,025,310 0.47  UNITED STATES TREASURY  1.50% 0/331/2023 1,000,000 994,680 1,025,310 0.47  UNITED STATES TREASURY  1.50% 0/331/2023 1,000,000 994,680 1,025,310 0.47  UNITED STATES TREASURY  1.50% 0/331/2023 1,000,000 994,680 1,000,490 0.44  UNITED STATES TREASURY  2.50% 0/31/2023 1,000,000 994,680 1,000,490 0.44  UNITED STATES TREASURY  2.50% 0/31/2023 1,000,000 994,680 1,000,490 0.44  UNITED STATES TREASURY  2.50% 0/31/2023 1,000,000 994,680 1,000,490 0.44  UNITED STATES TREASURY  2.50% 0/31/2024 0/00,000 1,99,492 1.98,710 0.44  UNITED STATES TREASURY  2.50% 0/31/2024 0/00,000 0/34,899 1,036,390 0.47  UNITED STATES TREASURY  2.50%	UNITED STATES TREASURY	1.75%	11/30/2021	700,000	676,832	704,921	0.34%
UNITED STATES TREASURY  UNITED STATES TREASURY  1.75%  0.470/2022  2.000,000  1.992,273  2.027,660  1.00 1.00  UNITED STATES TREASURY  1.75%  0.571/2022  1.000,000  2.361,134  2.445,744  1.18  UNITED STATES TREASURY  1.63%  0.815/2022  2.400,000  2.361,134  2.445,744  1.18  UNITED STATES TREASURY  1.63%  0.815/2022  2.400,000  2.361,134  2.445,744  1.18  UNITED STATES TREASURY  1.63%  0.8615/2022  2.000,000  9.91,781  1.017,310  0.56  UNITED STATES TREASURY  1.88%  0.970/2022  1.000,000  9.91,781  1.017,310  0.56  UNITED STATES TREASURY  1.88%  0.970/2022  1.000,000  9.94,672  1.021,640  0.55  UNITED STATES TREASURY  1.75%  0.990/2022  1.000,000  9.94,787  1.021,259  0.22  UNITED STATES TREASURY  1.63%  1.115/2022  1.000,000  1.991,141  1.998,680  1.00  UNITED STATES TREASURY  2.13%  1.1201/2022  2.000,000  1.999,141  1.998,680  1.00  UNITED STATES TREASURY  2.13%  1.130/2022  2.000,000  2.361,134  2.445,744  1.18  2.454  1.46	UNITED STATES TREASURY	2.00%	12/31/2021	750,000	737,801	757,208	0.37%
UNITED STATES TREASURY  1.75% 0.5312022 2.000.000 1.992.273 2.027.660 1.05 UNITED STATES TREASURY 1.88% 0.7312022 2.000.000 2.361.134 2.445.744 1.18 UNITED STATES TREASURY 1.88% 0.7312022 2.000.000 1.995.393 2.034.060 0.95 UNITED STATES TREASURY 1.63% 0.8815.2022 2.000.000 1.995.393 2.034.060 0.95 UNITED STATES TREASURY 1.63% 0.8815.2022 1.000.000 991.781 1.017.310 0.55 UNITED STATES TREASURY 1.88% 0.9302022 1.000.000 994.672 1.021.640 0.55 UNITED STATES TREASURY 1.75% 0.9302022 1.000.000 994.672 1.021.640 0.55 UNITED STATES TREASURY 1.75% 0.9302022 1.000.000 994.672 UNITED STATES TREASURY 1.63% 1.115.20022 0.000.000 1.999.1781 1.020.120 0.44 UNITED STATES TREASURY 1.63% 1.115.20022 0.000.000 1.999.1791 1.992.670 1.992.670 1.992.670 1.992.670 1.992.670 1.993.670 1.992.670 1.9	UNITED STATES TREASURY	1.75%	03/31/2022	1,000,000	996,156	1,012,500	0.50%
UNITED STATES TREASURY  1.88% 07.312022 2.000.000 997.836 1.015.160 0.55 UNITED STATES TREASURY 1.63% 08/15/2022 2.000.000 1.989,339 2.034,060 0.99 UNITED STATES TREASURY 1.63% 08/15/2022 2.000.000 1.989,339 2.034,060 0.99 UNITED STATES TREASURY 1.63% 08/31/2022 1.000.000 991.781 1.017,310 0.55 UNITED STATES TREASURY 1.88% 09/30/2022 1.000.000 991.781 1.017,310 0.55 UNITED STATES TREASURY 1.75% 09/30/2022 1.000.000 986,742 1.020,120 0.45 UNITED STATES TREASURY 2.00% 10/31/2022 500.000 499,797 512,325 0.22 UNITED STATES TREASURY 1.63% 11/15/2022 500.000 499,797 512,325 0.22 UNITED STATES TREASURY 1.63% 11/15/2022 500.000 1.999,141 1.998,680 1.01 UNITED STATES TREASURY 2.13% 12/31/2022 2.000.000 1.999,141 1.998,680 1.01 UNITED STATES TREASURY 2.13% 12/31/2023 500.000 479,783 511,155 0.22 UNITED STATES TREASURY 2.75% 04/30/2023 1.000.000 998,298 1.045,900 0.55 UNITED STATES TREASURY 2.75% 04/30/2023 1.000.000 998,298 1.045,900 0.55 UNITED STATES TREASURY 2.75% 05/31/2023 750.000 748,724 785,978 0.37 UNITED STATES TREASURY 1.25% 07/31/2023 1.000.000 994,680 1.034,090 0.44 UNITED STATES TREASURY 1.25% 08/31/2023 1.000.000 991,781 1.000,000 994,672 1.002,470 0.47 UNITED STATES TREASURY 1.25% 08/31/2023 1.000.000 998,898 1.045,900 0.55 UNITED STATES TREASURY 1.25% 08/31/2023 1.000.000 998,898 1.045,900 0.55 UNITED STATES TREASURY 1.25% 08/31/2023 1.000.000 998,898 1.045,900 0.55 UNITED STATES TREASURY 1.25% 08/31/2023 1.000.000 998,898 1.045,900 0.55 UNITED STATES TREASURY 1.25% 08/31/2023 1.000.000 998,898 1.045,900 0.55 UNITED STATES TREASURY 1.25% 08/31/2023 1.000.000 998,898 1.045,900 0.55 UNITED STATES TREASURY 1.25% 08/31/2023 1.000.000 998,898 1.045,900 0.55 UNITED STATES TREASURY 1.25% 08/31/2024 1.000.000 998,898 1.045,900 0.55 UNITED STATES TREASURY 1.25% 08/31/2024 1.000.000 998,898 1.045,900 0.55 UNITED STATES TREASURY 1.36% 0.31/2024 0.000.000 998,898 1.045,900 0.55 0.000 0.59,898 0.000 0.59,898 0.000 0.59,998 0.000 0.59,998 0.000 0.59,998 0.000 0.59,998 0.000 0.59,998 0.000 0.59,998 0.000 0.59,998 0.000	UNITED STATES TREASURY	1.88%	03/31/2022	550,000	553,945	557,392	0.28%
UNITED STATES TREASURY  1.63% 0815/2022 2.000,000 2.361,134 2.445,744 1.18 UNITED STATES TREASURY 1.63% 0815/2022 2.000,000 991,781 1.017,310 0.55 UNITED STATES TREASURY 1.88% 09/30/2022 1.000,000 994,672 1.021,640 0.55 UNITED STATES TREASURY 1.75% 09/30/2022 1.000,000 994,672 1.021,640 0.55 UNITED STATES TREASURY 1.75% 09/30/2022 1.000,000 986,742 1.020,120 0.455 UNITED STATES TREASURY 2.00% 10/31/2022 500,000 499,797 512,325 0.22 UNITED STATES TREASURY 1.63% 11/15/2022 0.000,000 2.94,148 306,048 0.15 UNITED STATES TREASURY 1.13% 11/30/2022 2.000,000 1.999,141 1.998,680 1.00 UNITED STATES TREASURY 1.13% 11/30/2022 2.000,000 3.00,199,141 1.998,680 1.00 UNITED STATES TREASURY 1.15% 03/31/2023 500,000 497,783 511,55 0.22 UNITED STATES TREASURY 1.50% 03/31/2023 5.000,000 497,783 511,55 0.24 UNITED STATES TREASURY 1.63% 04/30/2023 1.000,000 998,298 1.045,900 0.55 UNITED STATES TREASURY 1.63% 04/30/2023 1.000,000 998,298 1.045,900 0.55 UNITED STATES TREASURY 1.63% 04/30/2023 1.000,000 998,298 1.045,900 0.57 UNITED STATES TREASURY 1.275% 05/31/2023 750,000 748,724 785,978 0.37 UNITED STATES TREASURY 1.25% 07/31/2023 1.000,000 944,599 1.00,470 0.47 UNITED STATES TREASURY 1.25% 07/31/2023 1.000,000 944,599 1.004,900 0.45 UNITED STATES TREASURY 1.25% 07/31/2023 1.000,000 944,599 1.004,900 0.45 UNITED STATES TREASURY 1.25% 07/31/2023 1.000,000 944,599 1.004,900 0.45 UNITED STATES TREASURY 1.25% 07/31/2023 1.000,000 944,999 1.003,000 0.49 UNITED STATES TREASURY 1.25% 07/31/2023 1.000,000 0.944,999 1.003,000 0.49 UNITED STATES TREASURY 1.25% 07/31/2023 1.000,000 0.94,999 1.003,000 0.94 UNITED STATES TREASURY 1.25% 07/31/2023 1.000,000 0.94,999 1.003,000 0.94 UNITED STATES TREASURY 1.000 0.000	UNITED STATES TREASURY	1.75%	04/30/2022	2,000,000	1,992,273	2,027,660	1.00%
UNITED STATES TREASURY  1.63% 08/13/2022 1.000,000 1.989,539 1.034,060 0.95 UNITED STATES TREASURY 1.63% 08/31/2022 1.000,000 994,672 1.017,310 0.50 UNITED STATES TREASURY 1.88% 09/30/2022 1.000,000 994,672 1.021,640 0.55 UNITED STATES TREASURY 1.75% 09/30/2022 1.000,000 986,742 1.020,120 0.48 UNITED STATES TREASURY 1.00% 1.031/2022 1.000,000 986,742 1.020,120 0.48 1.015/2022 1.000,000 1.987,977 1.12,325 0.22 UNITED STATES TREASURY 1.63% 11/15/2022 1.000,000 1.991,141 1.998,680 1.00 1.00 1.00 1.00 1.00 1.00 1.00 1.	UNITED STATES TREASURY	1.75%	05/31/2022	1,000,000	997,836	1,015,160	0.50%
UNITED STATES TREASURY  1.63% 08/31/2022 1.000,000 991,781 1.017,310 0.50 UNITED STATES TREASURY 1.88% 09/30/2022 1.000,000 994,672 1.021,640 0.55 UNITED STATES TREASURY 1.75% 09/30/2022 1.000,000 994,672 1.021,640 0.55 UNITED STATES TREASURY 2.00% 10/31/2022 300,000 294,148 306,048 0.15 UNITED STATES TREASURY 0.13% 11/15/2022 300,000 1.999,141 1.998,680 0.100 UNITED STATES TREASURY 2.13% 12/31/2022 300,000 30,000 30,195 314,530 0.25 UNITED STATES TREASURY 3.15% 0.301/2032 0.0000 494,973 511,598,680 0.100 UNITED STATES TREASURY 1.50% 0.3/31/203 0.0000 497,973 3.11,155 0.25 UNITED STATES TREASURY 1.50% 0.3/31/203 0.0000 497,973 3.11,155 0.25 UNITED STATES TREASURY 1.50% 0.3/31/203 0.0000 497,973 3.11,155 0.25 UNITED STATES TREASURY 1.50% 0.3/31/203 0.0000 498,195 514,530 0.25 UNITED STATES TREASURY 1.50% 0.3/31/203 0.0000 499,984 1.045,900 0.55 UNITED STATES TREASURY 1.50% 0.3/31/203 0.0000 494,602 1.025,310 0.47 UNITED STATES TREASURY 1.25% 0/3/31/203 0/3/0000 494,580 1.020,470 0.47 UNITED STATES TREASURY 1.25% 0/3/31/203 1.000,000 981,889 1.046,990 0.45 UNITED STATES TREASURY 1.63% 1.03/10/203 1.000,000 981,889 1.046,990 0.45 UNITED STATES TREASURY 1.63% 1.03/10/203 1.000,000 981,889 1.046,990 0.45 UNITED STATES TREASURY 1.3% 1.13/00/203 1.000,000 981,889 1.046,990 0.45 UNITED STATES TREASURY 1.3% 1.13/10/203 1.000,000 981,889 1.046,990 0.45 UNITED STATES TREASURY 1.3% 1.13/10/203 1.000,000 994,995 1.046,990 0.45 UNITED STATES TREASURY 1.3% 1.13/10/203 1.000,000 994,995 1.046,990 0.45 UNITED STATES TREASURY 1.044 UNITED STATES TREASURY 1.05% 0.03/31/2024 1.000,000 1.997,944 1.998,460 1.00 1.994,991 1.994,490 1.00 1.994,991 1.994,990 1.00 1.994,992 1.997,190 1.00 1.994,992 1.997,190 1.00 1.994,992 1.997,190 1.00 1.994,992 1.997,190 1.00 1.994,992 1.997,190 1.00 1.000 1.994,992 1.997,190 1.00 1.994,992 1.997,190 1.00 1.999,994 1.990,190 1.999,994 1.990,190 1.999,994 1.990,190 1.999,994 1.990,990 1.991,991 1.990,190 1.991,991 1.990,190 1.991,991 1.990,190 1.991,991 1.990,190 1.991,991 1.990,190 1.991,991 1.990,19	UNITED STATES TREASURY	1.88%	07/31/2022	2,400,000	2,361,134	2,445,744	1.18%
UNITED STATES TREASURY 1.88% 09/30/2022 1.000,000 994,672 1.021,640 0.56 UNITED STATES TREASURY 1.75% 09/30/2022 1.000,000 499,797 512,325 0.22 UNITED STATES TREASURY 1.63% 11/15/2022 300,000 499,797 512,325 0.22 UNITED STATES TREASURY 1.63% 11/15/2022 300,000 294,148 306,048 0.15 UNITED STATES TREASURY 0.13% 11/30/2022 2.000,000 1.999,141 1.998,680 1.00 UNITED STATES TREASURY 2.13% 12/31/2022 500,000 508,195 514,530 0.22 UNITED STATES TREASURY 1.50% 03/31/2023 500,000 479,783 511,155 0.24 UNITED STATES TREASURY 1.50% 03/31/2023 500,000 479,783 511,155 0.24 UNITED STATES TREASURY 2.75% 04/30/203 1.000,000 998,298 1.045,900 0.55 UNITED STATES TREASURY 1.63% 04/30/203 1.000,000 998,298 1.045,900 0.55 UNITED STATES TREASURY 2.75% 05/31/2023 750,000 748,724 785,978 0.37 UNITED STATES TREASURY 1.25% 07/31/203 1.000,000 946,580 1.000,470 0.47 UNITED STATES TREASURY 1.25% 07/31/203 1.000,000 946,580 1.000,470 0.47 UNITED STATES TREASURY 1.63% 08/15/203 1.000,000 946,580 1.000,470 0.47 UNITED STATES TREASURY 1.63% 08/15/203 1.000,000 944,989 1.030,390 0.47 UNITED STATES TREASURY 1.63% 10/31/2023 1.000,000 944,989 1.030,390 0.47 UNITED STATES TREASURY 1.63% 10/31/2023 1.000,000 944,989 1.030,390 0.47 UNITED STATES TREASURY 1.63% 10/31/2023 1.000,000 944,989 1.030,390 0.47 UNITED STATES TREASURY 1.63% 10/31/2024 1.000,000 1.491,540 1.564,860 0.73 UNITED STATES TREASURY 2.63% 12/31/2023 750,000 777,996 792,450 0.38 UNITED STATES TREASURY 2.63% 12/31/2023 750,000 1.999,344 1.999,460 1.00 UNITED STATES TREASURY 2.63% 12/31/2024 900,000 1.999,344 1.999,460 1.00 UNITED STATES TREASURY 3.13% 03/31/2024 900,000 1.994,922 1.987,120 1.00 UNITED STATES TREASURY 3.25% 01/31/2024 900,000 1.994,922 1.987,120 1.00 UNITED STATES TREASURY 3.25% 01/31/2024 1.000,000 992,875 1.033,590 0.55 UNITED STATES TREASURY 3.25% 01/31/2024 1.000,000 992,875 1.033,590 0.55 UNITED STATES TREASURY 3.25% 01/31/2024 1.000,000 992,875 1.033,590 0.55 UNITED STATES TREASURY 3.25% 01/31/2024 1.000,000 992,875 1.033,590 0.55 UNITED STATES TREASURY 3.25% 01/31	UNITED STATES TREASURY	1.63%	08/15/2022	2,000,000	1,989,539	2,034,060	0.99%
UNITED STATES TREASURY  1.75% 09/30/2022 1.000,000 986/142 1.020,120 0.45 UNITED STATES TREASURY 1.63% 11/15/2022 300,000 294,148 306,048 0.15 UNITED STATES TREASURY 1.63% 11/15/2022 2.000,000 1.999,141 1.998,680 1.01 UNITED STATES TREASURY 2.13% 12/31/2023 500,000 479,783 511,155 0.22 UNITED STATES TREASURY 2.13% 12/31/2023 500,000 479,783 511,155 0.22 UNITED STATES TREASURY 2.75% 04/30/2023 1.000,000 988.298 1.045,900 0.55 UNITED STATES TREASURY 2.75% 04/30/2023 1.000,000 988.298 1.045,900 0.55 UNITED STATES TREASURY 1.63% 04/30/2023 1.000,000 942,602 1.025,310 0.47 UNITED STATES TREASURY 1.25% 05/31/2023 1.000,000 946,580 1.020,470 0.44 UNITED STATES TREASURY 1.25% 07/31/2023 1.000,000 946,580 1.020,470 0.44 UNITED STATES TREASURY 1.25% 08/31/2023 1.000,000 944,989 1.030,390 0.45 UNITED STATES TREASURY 1.63% 10/31/2023 1.000,000 944,989 1.030,390 0.47 UNITED STATES TREASURY 1.63% 10/31/2023 1.000,000 944,989 1.030,390 0.47 UNITED STATES TREASURY 1.13% 11/30/2023 1.000,000 1.991,444 1.564,860 0.73 UNITED STATES TREASURY 1.21% 1.01%	UNITED STATES TREASURY	1.63%	08/31/2022	1,000,000	991,781	1,017,310	0.50%
UNITED STATES TREASURY 1.63% 11/15/2022 300,000 499,797 512,325 0.22 UNITED STATES TREASURY 1.63% 11/15/2022 300,000 294,148 306,048 0.15 UNITED STATES TREASURY 0.13% 11/30/2022 2.000,000 1.999,141 1.998,680 1.00 UNITED STATES TREASURY 2.13% 12/31/2022 500,000 508,195 514,530 0.22 UNITED STATES TREASURY 1.50% 03/31/2023 500,000 479,783 511,155 0.22 UNITED STATES TREASURY 2.75% 04/30/2023 1.000,000 998,298 1.045,900 0.55 UNITED STATES TREASURY 1.63% 04/30/2023 1.000,000 998,298 1.045,900 0.55 UNITED STATES TREASURY 2.75% 05/31/2023 750,000 748,724 785,978 0.33 UNITED STATES TREASURY 1.25% 05/31/2023 750,000 748,724 785,978 0.33 UNITED STATES TREASURY 1.25% 05/31/2023 1.000,000 946,580 1.020,470 0.47 UNITED STATES TREASURY 2.50% 0815/2023 1.000,000 946,580 1.020,470 0.47 UNITED STATES TREASURY 2.50% 0815/2023 1.000,000 941,989 1.030,390 0.43 UNITED STATES TREASURY 1.63% 10/31/2023 1.000,000 944,989 1.030,390 0.43 UNITED STATES TREASURY 2.13% 11/30/2023 1.000,000 944,989 1.030,390 0.43 UNITED STATES TREASURY 2.13% 11/30/2023 1.500,000 1.941,989 1.030,390 0.43 UNITED STATES TREASURY 2.13% 11/30/2023 1.500,000 1.997,344 1.989,460 1.00 UNITED STATES TREASURY 2.63% 12/31/2023 7.500,000 1.997,344 1.989,460 1.00 UNITED STATES TREASURY 2.50% 01/31/2024 1.000,000 777,996 792,450 0.33 UNITED STATES TREASURY 2.50% 01/31/2024 1.000,000 1.999,845 1.048,480 0.51 UNITED STATES TREASURY 2.25% 01/31/2024 1.000,000 1.999,845 1.048,480 0.51 UNITED STATES TREASURY 2.25% 01/31/2024 1.000,000 1.999,845 1.048,480 0.51 UNITED STATES TREASURY 2.13% 03/31/2024 1.500,000 1.999,922 1.987,120 1.00 UNITED STATES TREASURY 1.50% 09/30/2024 1.500,000 1.999,845 1.048,480 0.51 UNITED STATES TREASURY 1.50% 09/30/2024 1.500,000 1.999,841 1.048,480 0.51 UNITED STATES TREASURY 1.50% 09/31/2024 1.000,000 992,875 1.023,590 0.55 UNITED STATES TREASURY 1.50% 09/31/2024 1.000,000 992,875 1.023,590 0.55 UNITED STATES TREASURY 1.50% 09/31/2024 1.000,000 1.999,841 1.048,480 0.51 UNITED STATES TREASURY 1.50% 09/31/2025 2.000,000 1.999,841 1.049,210 1.00 UNITED	UNITED STATES TREASURY	1.88%	09/30/2022	1,000,000	994,672	1,021,640	0.50%
UNITED STATES TREASURY  UNITED STATES TREASURY  0.13%  11/15/2022  2.000,000  1.999,141  1.998,680  1.00  1.	UNITED STATES TREASURY	1.75%	09/30/2022	1,000,000	986,742	1,020,120	0.49%
UNITED STATES TREASURY 2.13% 11/30/2022 2.000,000 1,999,141 1,998,680 1.00 UNITED STATES TREASURY 2.13% 12/31/2023 500,000 508,195 514,530 0.22 UNITED STATES TREASURY 1.50% 03/31/2023 500,000 479,783 511,155 0.22 UNITED STATES TREASURY 2.75% 04/30/2023 1.000,000 998,298 1.045,900 0.50 UNITED STATES TREASURY 1.63% 04/30/2023 1.000,000 942,602 1.025,310 0.47 UNITED STATES TREASURY 2.75% 05/31/2023 750,000 748,724 785,978 0.37 UNITED STATES TREASURY 1.25% 07/31/2023 1.000,000 946,580 1.020,470 0.47 UNITED STATES TREASURY 2.50% 08/15/2023 1.000,000 946,580 1.020,470 0.47 UNITED STATES TREASURY 1.63% 10/31/2023 1.000,000 944,989 1.030,390 0.47 UNITED STATES TREASURY 1.63% 10/31/2023 1.000,000 944,989 1.030,390 0.47 UNITED STATES TREASURY 1.63% 11/30/2023 1.000,000 944,989 1.030,390 0.47 UNITED STATES TREASURY 1.63% 11/30/2023 1.000,000 944,989 1.030,390 0.47 UNITED STATES TREASURY 1.63% 11/30/2023 1.000,000 1.991,344 1.989,460 1.00 UNITED STATES TREASURY 2.63% 11/31/2023 750,000 777,796 792,450 0.35 UNITED STATES TREASURY 2.50% 01/31/2024 900,000 1.994,922 1.987,120 UNITED STATES TREASURY 2.25% 01/31/2024 900,000 1.994,922 1.987,120 UNITED STATES TREASURY 2.13% 03/31/2024 00,0000 1.994,922 1.987,120 UNITED STATES TREASURY 2.13% 03/31/2024 00,0000 1.994,922 1.987,120 UNITED STATES TREASURY 1.25% 08/31/2024 1.000,000 1.994,922 1.987,120 1.00 UNITED STATES TREASURY 1.25% 08/31/2024 1.000,000 1.994,922 1.987,120 1.00 UNITED STATES TREASURY 1.25% 08/31/2024 1.000,000 1.992,875 1.023,590 0.50 0.50 0.50 0.50 0.50 0.50 0.50 0	UNITED STATES TREASURY	2.00%	10/31/2022	500,000	499,797	512,325	0.25%
UNITED STATES TREASURY 1.50% 0.371/2022 0.0000 0.508,195 0.514,530 0.22 0.0000 0.508,195 0.514,530 0.22 0.0000 0.508,195 0.514,530 0.22 0.0000 0.508,195 0.514,530 0.22 0.0000 0.508,195 0.514,530 0.22 0.0000 0.508,195 0.514,530 0.22 0.0000 0.508,195 0.514,530 0.52 0.0000 0.508,195 0.514,530 0.52 0.0000 0.508,195 0.514,530 0.52 0.0000 0.508,195 0.514,530 0.52 0.0000 0.508,195 0.514,530 0.52 0.0000 0.508,195 0.514,530 0.52 0.0000 0.508,195 0.514,530 0.52 0.0000 0.508,298 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.0	UNITED STATES TREASURY	1.63%	11/15/2022	300,000	294,148	306,048	0.15%
UNITED STATES TREASURY 2,75% 04/30/2023 1,000,000 998,298 1,045,900 0.55 UNITED STATES TREASURY 1,63% 04/30/2023 1,000,000 998,298 1,045,900 0.55 UNITED STATES TREASURY 1,63% 04/30/2023 1,000,000 942,602 1,025,310 0.47 UNITED STATES TREASURY 2,75% 05/31/2023 750,000 748,724 785,978 0.33 UNITED STATES TREASURY 1,25% 07/31/2023 1,000,000 946,580 1,020,470 0.47 UNITED STATES TREASURY 2,50% 08/15/2023 1,000,000 944,989 1,030,390 0.47 UNITED STATES TREASURY 1,63% 10/31/2023 1,000,000 944,989 1,030,390 0.47 UNITED STATES TREASURY 1,163% 11/30/2023 1,500,000 1,491,540 1,564,860 0.72 UNITED STATES TREASURY 1,13% 11/30/2023 1,500,000 1,997,344 1,989,460 1,00 UNITED STATES TREASURY 2,50% 01/31/2023 750,000 777,996 792,450 0.33 UNITED STATES TREASURY 2,50% 01/31/2024 900,000 940,835 949,536 0.47 UNITED STATES TREASURY 0,13% 01/31/2024 1,000,000 1,019,984 1,048,480 0,51 UNITED STATES TREASURY 0,13% 02/15/2024 2,000,000 1,994,922 1,987,120 1,000 UNITED STATES TREASURY 1,25% 03/31/2024 1,000,000 1,019,984 1,048,480 0,51 UNITED STATES TREASURY 1,25% 03/31/2024 1,000,000 1,019,984 1,048,480 0,51 UNITED STATES TREASURY 1,25% 03/31/2024 1,000,000 1,994,922 1,987,120 1,000 UNITED STATES TREASURY 1,25% 03/31/2024 1,000,000 1,000,000 1,994,922 1,987,120 1,000 UNITED STATES TREASURY 1,25% 03/31/2024 1,000,000 1,000,000 1,000,000 1,000,000	UNITED STATES TREASURY	0.13%	11/30/2022	2,000,000	1,999,141	1,998,680	1.00%
UNITED STATES TREASURY  1.63%  04/30/2023  1,000,000  998,298  1,045,900  0.50  UNITED STATES TREASURY  1.63%  04/30/2023  1,000,000  942,602  1,025,310  0.47  UNITED STATES TREASURY  2.75%  05/31/2023  750,000  748,724  785,978  0.37  UNITED STATES TREASURY  1.25%  07/31/2023  1,000,000  946,580  1,020,470  0.44  UNITED STATES TREASURY  2.50%  08/15/2023  1,000,000  944,899  1,030,390  0.47  UNITED STATES TREASURY  1.63%  10/31/2023  1,000,000  944,899  1,030,390  0.47  UNITED STATES TREASURY  2.13%  11/30/2023  1,500,000  1,491,540  1,564,860  1.07  UNITED STATES TREASURY  2.63%  12/31/2023  2,000,000  1,997,344  1,989,460  1.03  UNITED STATES TREASURY  2.50%  01/31/2024  1,000,000  940,835  949,536  0.47  UNITED STATES TREASURY  2.50%  01/31/2024  1,000,000  1,019,984  1,048,480  0.51  UNITED STATES TREASURY  2.13%  0.13%  02/15/2024  2,000,000  1,994,922  1,987,120  1.00  UNITED STATES TREASURY  2.13%  0.13/2024  1,000,000  1,019,984  1,048,480  0.51  UNITED STATES TREASURY  2.13%  0.13/2024  1,000,000  1,019,984  1,048,480  0.51  UNITED STATES TREASURY  2.13%  0.13/2024  2,000,000  1,994,922  1,987,120  1.00  UNITED STATES TREASURY  2.13%  0.13/2024  1,000,000  1,994,922  1,987,120  1.00  UNITED STATES TREASURY  2.13%  0.33/1/2024  2,000,000  1,994,922  1,987,120  1.00  UNITED STATES TREASURY  2.13%  0.33/1/2024  2,000,000  1,994,922  1,987,120  1.00  UNITED STATES TREASURY  2.13%  08/31/2024  1,000,000  2,000,156  2,063,360  1.04  UNITED STATES TREASURY  1.50%  08/31/2024  1,000,000  992,875  1,013,880  0.50  UNITED STATES TREASURY  1.50%  08/31/2024  1,000,000  1,999,844  1,962,120  1,010  UNITED STATES TREASURY  1.50%  08/31/2025  2,000,000  1,999,844  1,962,120  1,010  1,011  1,0	UNITED STATES TREASURY	2.13%	12/31/2022	500,000	508,195	514,530	0.25%
UNITED STATES TREASURY  1.63%  04/30/2023  1.000,000  942,602  1.025,310  0.47  UNITED STATES TREASURY  2.75%  05/31/2023  750,000  748,724  785,978  0.37  UNITED STATES TREASURY  1.25%  07/31/2023  1.000,000  946,580  1.020,470  0.47  UNITED STATES TREASURY  2.50%  08/15/2023  1.000,000  981,859  1.046,990  0.48  UNITED STATES TREASURY  1.63%  10/31/2023  1.000,000  944,989  1.030,390  0.47  UNITED STATES TREASURY  1.63%  11/30/2023  1.500,000  1.491,540  1.564,860  0.75  UNITED STATES TREASURY  2.63%  12/31/2023  750,000  777,996  792,450  0.35  UNITED STATES TREASURY  2.63%  12/31/2023  750,000  777,996  792,450  0.35  UNITED STATES TREASURY  2.50%  01/31/2024  1.000,000  940,835  949,536  0.47  UNITED STATES TREASURY  2.25%  01/31/2024  1.000,000  1.019,984  1.048,480  0.51  UNITED STATES TREASURY  2.13%  03/31/2024  1.000,000  1.994,922  1.987,120  1.00  UNITED STATES TREASURY  2.13%  03/31/2024  2.000,000  1.994,922  1.987,120  1.00  UNITED STATES TREASURY  2.13%  03/31/2024  1.000,000  1.539,469  1.566,570  0.77  UNITED STATES TREASURY  1.25%  08/31/2024  1.000,000  992,875  1.023,590  0.50  UNITED STATES TREASURY  1.50%  09/30/2024  1.000,000  992,875  1.023,590  0.50  UNITED STATES TREASURY  1.50%  09/30/2024  2.000,000  2.090,156  2.063,360  1.04  UNITED STATES TREASURY  1.50%  09/30/2024  2.000,000  2.090,156  2.063,360  1.04  UNITED STATES TREASURY  1.50%  09/30/2024  2.000,000  2.090,156  2.063,360  1.04  UNITED STATES TREASURY  1.50%  09/30/2024  2.000,000  2.090,156  2.063,360  1.03  UNITED STATES TREASURY  1.50%  09/30/2024  2.000,000  1.982,891  1.962,180  0.99  UNITED STATES TREASURY  0.38%  12/31/2025  2.000,000  1.982,891  1.995,220  0.995  UNITED STATES TREASURY  0.38%  01/31/2026  5.000,000  4.962,500  4.971,500  2.48  UNITED STATES TREASURY  0.75%  03/31/2026  5.000,000  4.962,500  4.971,500  2.48  UNITED STATES TREASURY	UNITED STATES TREASURY	1.50%	03/31/2023	500,000	479,783	511,155	0.24%
UNITED STATES TREASURY 1.25% 07/31/2023 1,000,000 946,580 1,020,470 0.47 UNITED STATES TREASURY 2.50% 08/15/2023 1,000,000 981,859 1,046,990 0.45 UNITED STATES TREASURY 1.63% 10/31/2023 1,000,000 981,859 1,046,990 0.45 UNITED STATES TREASURY 1.63% 11/30/2023 1,000,000 984,989 1,030,390 0.47 UNITED STATES TREASURY 2.13% 11/30/2023 1,500,000 1,491,540 1,564,860 0.75 UNITED STATES TREASURY 0.13% 12/15/2023 2,000,000 1,997,344 1,989,460 1.00 UNITED STATES TREASURY 2.63% 12/31/2023 750,000 777,996 792,450 0.35 UNITED STATES TREASURY 2.50% 01/31/2024 900,000 940,835 949,536 0.47 UNITED STATES TREASURY 0.13% 02/15/2024 1,000,000 1,019,984 1,044,480 0.51 UNITED STATES TREASURY 0.13% 02/15/2024 2,000,000 1,994,922 1,987,120 1.00 UNITED STATES TREASURY 2.13% 03/31/2024 1,000,000 1,539,469 1,566,570 0.77 UNITED STATES TREASURY 1.25% 08/31/2024 1,000,000 992,175 1,023,590 0.57 UNITED STATES TREASURY 1.50% 09/30/2024 1,000,000 992,175 1,031,880 0.55 UNITED STATES TREASURY 1.13% 02/28/2025 2,000,000 1,998,219 1,962,180 0.99 UNITED STATES TREASURY 0.38% 10/31/2025 2,000,000 1,998,219 1,962,180 0.99 UNITED STATES TREASURY 0.38% 10/31/2025 2,000,000 1,998,891 1,959,920 0.99 UNITED STATES TREASURY 0.38% 10/31/2026 5,000,000 1,982,991 1,955,992 0.99 UNITED STATES TREASURY 0.38% 10/31/2026 5,000,000 1,982,991 1,955,992 0.99 UNITED STATES TREASURY 0.38% 10/31/2026 5,000,000 1,982,991 1,957,755 0.248 UNITED STATES TREASURY 0.38% 01/31/2026 5,000,000 1,982,991 1,957,950 0.95 UNITED STATES TREASURY 0.38% 01/31/2026 5,000,000 1,982,991 1,957,950 0.95 UNITED STATES TREASURY 0.38% 01/31/2026 5,000,000 1,982,991 1,959,920 0.99 UNITED STATES TREASURY 0.38% 01/31/2026 5,000,000 1,982,991 1,959,920 0.99 UNITED STATES TREASURY 0.38% 01/31/2026 5,000,000 1,982,991 1,957,950 0.95 UNITED STATES TREASURY 0.38% 01/31/2026 5,000,000 1,982,991 1,957,950 0.95 UNITED STATES TREASURY 0.75% 03/31/2026 5,000,000 1,982,991 1,959,920 0.95 UNITED STATES TREASURY 0.75% 03/31/2026 5,000,000 1,984,982 0.97 0.95 0.95 0.95 0.95 0.95 0.95 0.95 0.95	UNITED STATES TREASURY	2.75%	04/30/2023	1,000,000	998,298	1,045,900	0.50%
UNITED STATES TREASURY 2.50% 08/15/2023 1,000,000 946,580 1,020,470 0.47 UNITED STATES TREASURY 2.50% 08/15/2023 1,000,000 981,859 1,046,990 0.49 UNITED STATES TREASURY 1.63% 10/31/2023 1,000,000 944,989 1,030,390 0.47 UNITED STATES TREASURY 2.13% 11/30/2023 1,500,000 1,491,540 1,564,860 0.75 UNITED STATES TREASURY 2.13% 12/15/2023 2.000,000 1,997,344 1,989,460 1.00 UNITED STATES TREASURY 2.63% 12/31/2023 750,000 777,996 792,450 0.35 UNITED STATES TREASURY 2.50% 01/31/2024 900,000 940,835 949,536 0.47 UNITED STATES TREASURY 2.25% 01/31/2024 1,000,000 1,998,4 1,048,480 0.51 UNITED STATES TREASURY 0.13% 02/15/2024 2,000,000 1,994,922 1,987,120 1.00 UNITED STATES TREASURY 2.13% 03/31/2024 375,000 386,859 392,606 0.15 UNITED STATES TREASURY 2.00% 04/30/2024 1,500,000 1,539,469 1,566,570 0.77 UNITED STATES TREASURY 1.25% 08/31/2024 1,000,000 992,875 1,023,590 0.50 UNITED STATES TREASURY 1.50% 09/30/2024 2,000,000 2,090,156 2,063,360 1.04 UNITED STATES TREASURY 1.13% 02/28/2025 2,000,000 2,090,156 2,063,360 1.04 UNITED STATES TREASURY 1.13% 02/28/2025 2,000,000 1,999,844 1,962,120 1.00 UNITED STATES TREASURY 0.25% 07/31/2025 2,000,000 1,999,844 1,962,120 1.00 UNITED STATES TREASURY 0.38% 12/31/2025 2,000,000 1,999,844 1,962,120 1.00 UNITED STATES TREASURY 0.38% 12/31/2025 2,000,000 1,998,291 1,959,920 0.95 UNITED STATES TREASURY 0.38% 01/31/2026 5,000,000 4,981,955 4,977,550 2.48 UNITED STATES TREASURY 0.75% 05/31/2026 5,000,000 4,981,955 4,977,550 2.48	UNITED STATES TREASURY	1.63%	04/30/2023	1,000,000	942,602	1,025,310	0.47%
UNITED STATES TREASURY 1.63% 10/31/2023 1.000,000 981,859 1.046,990 0.45 UNITED STATES TREASURY 1.63% 10/31/2023 1.000,000 944,989 1.030,390 0.47 UNITED STATES TREASURY 2.13% 11/30/2023 1.500,000 1.491,540 1.564,860 0.75 UNITED STATES TREASURY 0.13% 12/15/2023 2.000,000 1.997,344 1.989,460 1.00 UNITED STATES TREASURY 2.63% 12/31/2023 750,000 777,996 792,450 0.35 UNITED STATES TREASURY 2.50% 01/31/2024 900,000 940,835 949,536 0.47 UNITED STATES TREASURY 2.25% 01/31/2024 1.000,000 1.019,984 1.048,480 0.51 UNITED STATES TREASURY 0.13% 02/15/2024 2.000,000 1.994,922 1.987,120 1.00 UNITED STATES TREASURY 2.13% 03/31/2024 375,000 386,859 392,606 0.15 UNITED STATES TREASURY 2.00% 04/30/2024 1.500,000 1.539,469 1.566,570 0.77 UNITED STATES TREASURY 1.25% 08/31/2024 1.000,000 992,875 1.023,360 1.04 UNITED STATES TREASURY 1.50% 09/30/2024 1.000,000 992,875 1.023,360 1.04 UNITED STATES TREASURY 1.50% 09/30/2024 1.000,000 992,172 1.031,880 0.50 UNITED STATES TREASURY 1.13% 02/28/2025 2.000,000 2.090,156 2.063,360 1.04 UNITED STATES TREASURY 1.13% 02/28/2025 2.000,000 1.989,219 1.962,180 0.99 UNITED STATES TREASURY 0.38% 01/31/2026 5.000,000 1.998,891 1.959,920 0.99 UNITED STATES TREASURY 0.38% 01/31/2026 5.000,000 4.981,055 4.977,550 2.48 UNITED STATES TREASURY 0.75% 05/31/2026 5.000,000 4.962,500 4.971,500 2.48	UNITED STATES TREASURY	2.75%	05/31/2023	750,000	748,724	785,978	0.37%
UNITED STATES TREASURY 2.13% 11/30/2023 1,500,000 1,491,540 1,564,860 0.75 UNITED STATES TREASURY 0.13% 12/15/2023 2,000,000 1,997,344 1,989,460 1.00 UNITED STATES TREASURY 2.63% 12/31/2023 750,000 777,996 792,450 0.35 UNITED STATES TREASURY 2.50% 01/31/2024 900,000 940,835 949,536 0.47 UNITED STATES TREASURY 2.25% 01/31/2024 1,000,000 1,997,944 1,048,480 0.51 UNITED STATES TREASURY 0.13% 02/15/2024 2,000,000 1,994,922 1,987,120 1.00 UNITED STATES TREASURY 2.13% 03/31/2024 375,000 386,859 392,606 0.15 UNITED STATES TREASURY 2.13% 03/31/2024 375,000 386,859 392,606 0.15 UNITED STATES TREASURY 2.00% 04/30/2024 1,500,000 1,539,469 1,566,570 0.77 UNITED STATES TREASURY 1.25% 08/31/2024 1,000,000 992,875 1,023,590 0.50 UNITED STATES TREASURY 1.50% 09/30/2024 2,000,000 2,090,156 2,063,360 1.04 UNITED STATES TREASURY 1.50% 10/31/2024 1,000,000 992,172 1,031,880 0.50 UNITED STATES TREASURY 1.13% 02/28/2025 2,000,000 2,065,938 2,036,560 1.03 UNITED STATES TREASURY 0.25% 07/31/2025 2,000,000 1,989,219 1,962,180 0.99 UNITED STATES TREASURY 0.38% 01/31/2026 2,000,000 1,982,891 1,959,920 0.99 UNITED STATES TREASURY 0.75% 03/31/2026 5,000,000 4,962,500 4,971,500 2.48	UNITED STATES TREASURY	1.25%	07/31/2023	1,000,000	946,580	1,020,470	0.47%
UNITED STATES TREASURY  0.13% 11/30/2023 1,500,000 1,491,540 1,564,860 0.75 UNITED STATES TREASURY 0.13% 12/15/2023 2,000,000 1,997,344 1,989,460 1.00 UNITED STATES TREASURY 2.63% 12/31/2023 750,000 777,996 792,450 0.35 UNITED STATES TREASURY 2.50% 01/31/2024 900,000 940,835 949,536 0.47 UNITED STATES TREASURY 2.25% 01/31/2024 1,000,000 1,019,984 1,048,480 0.51 UNITED STATES TREASURY 0.13% 02/15/2024 2,000,000 1,994,922 1,987,120 1.00 UNITED STATES TREASURY 2.13% 03/31/2024 375,000 386,859 392,606 0.15 UNITED STATES TREASURY 2.00% 04/30/2024 1,500,000 1,539,469 1,566,570 0.77 UNITED STATES TREASURY 1.25% 08/31/2024 1,000,000 992,875 1,023,590 0.50 UNITED STATES TREASURY 1.50% 09/30/2024 2,000,000 2,090,156 2,063,360 1.04 UNITED STATES TREASURY 1.50% 09/30/2024 1,000,000 992,172 1,031,880 0.50 UNITED STATES TREASURY 1.13% 02/28/2025 2,000,000 2,065,938 2,036,560 1.03 UNITED STATES TREASURY 0.25% 07/31/2025 2,000,000 1,989,219 1,962,180 0.95 UNITED STATES TREASURY 0.38% 12/31/2025 2,000,000 1,989,841 1,962,120 1.00 UNITED STATES TREASURY 0.38% 01/31/2026 5,000,000 4,981,055 4,977,550 2.48 UNITED STATES TREASURY 0.75% 05/31/2026 5,000,000 4,981,055 4,977,550 2.48 UNITED STATES TREASURY 0.75% 05/31/2026 5,000,000 4,981,055 4,977,550 2.48	UNITED STATES TREASURY	2.50%	08/15/2023	1,000,000	981,859	1,046,990	0.49%
UNITED STATES TREASURY 2.63% 12/31/2023 750,000 777,996 792,450 0.35 UNITED STATES TREASURY 2.50% 01/31/2024 900,000 940,835 949,536 0.47 UNITED STATES TREASURY 2.25% 01/31/2024 1,000,000 1,019,984 1,048,480 0.51 UNITED STATES TREASURY 0.13% 02/15/2024 2,000,000 1,994,922 1,987,120 1.00 UNITED STATES TREASURY 2.13% 03/31/2024 375,000 386,859 392,606 0.15 UNITED STATES TREASURY 2.00% 04/30/2024 1,500,000 1,539,469 1,566,570 0.77 UNITED STATES TREASURY 1.25% 08/31/2024 1,000,000 992,875 1,023,590 0.50 UNITED STATES TREASURY 1.50% 09/30/2024 2,000,000 2,090,156 2,063,360 1.04 UNITED STATES TREASURY 1.50% 09/30/2024 1,000,000 992,172 1,031,880 0.50 UNITED STATES TREASURY 1.13% 02/28/2025 2,000,000 2,065,938 2,036,560 1.03 UNITED STATES TREASURY 0.25% 07/31/2025 2,000,000 1,989,219 1,962,180 0.99 UNITED STATES TREASURY 0.38% 01/31/2026 2,000,000 1,982,891 1,959,920 0.99 UNITED STATES TREASURY 0.38% 01/31/2026 5,000,000 4,981,055 4,977,550 2.48 UNITED STATES TREASURY 0.75% 05/31/2026 5,000,000 4,962,500 4,971,500 2.48	UNITED STATES TREASURY	1.63%	10/31/2023	1,000,000	944,989	1,030,390	0.47%
UNITED STATES TREASURY 2.63% 12/31/2023 750,000 777,996 792,450 0.39 UNITED STATES TREASURY 2.50% 01/31/2024 900,000 940,835 949,536 0.47 UNITED STATES TREASURY 2.25% 01/31/2024 1,000,000 1,019,984 1,048,480 0.51 UNITED STATES TREASURY 0.13% 02/15/2024 2,000,000 1,994,922 1,987,120 1.00 UNITED STATES TREASURY 2.13% 03/31/2024 375,000 386,859 392,606 0.15 UNITED STATES TREASURY 2.00% 04/30/2024 1,500,000 1,539,469 1,566,570 0.77 UNITED STATES TREASURY 1.25% 08/31/2024 1,000,000 992,875 1,023,590 0.50 UNITED STATES TREASURY 1.50% 09/30/2024 2,000,000 2,090,156 2,063,360 1.04 UNITED STATES TREASURY 1.50% 09/30/2024 1,000,000 992,172 1,031,880 0.50 UNITED STATES TREASURY 1.13% 02/28/2025 2,000,000 2,065,938 2,036,560 1.03 UNITED STATES TREASURY 0.25% 07/31/2025 2,000,000 1,989,219 1,962,180 0.99 UNITED STATES TREASURY 0.38% 12/31/2025 2,000,000 1,989,844 1,962,120 1.00 UNITED STATES TREASURY 0.38% 01/31/2026 2,000,000 1,989,891 1,959,920 0.99 UNITED STATES TREASURY 0.75% 03/31/2026 5,000,000 4,962,500 4,971,500 2.48	UNITED STATES TREASURY	2.13%	11/30/2023	1,500,000	1,491,540	1,564,860	0.75%
UNITED STATES TREASURY 2.50% 01/31/2024 900,000 940,835 949,536 0.47 UNITED STATES TREASURY 2.25% 01/31/2024 1,000,000 1,019,984 1,048,480 0.51 UNITED STATES TREASURY 0.13% 02/15/2024 2,000,000 1,994,922 1,987,120 1.00 UNITED STATES TREASURY 2.13% 03/31/2024 375,000 386,859 392,606 0.19 UNITED STATES TREASURY 2.00% 04/30/2024 1,500,000 1,539,469 1,566,570 0.77 UNITED STATES TREASURY 1.25% 08/31/2024 1,000,000 992,875 1,023,590 0.50 UNITED STATES TREASURY 1.50% 09/30/2024 2,000,000 2,090,156 2,063,360 1.04 UNITED STATES TREASURY 1.50% 10/31/2024 1,000,000 992,172 1,031,880 0.50 UNITED STATES TREASURY 1.13% 02/28/2025 2,000,000 2,065,938 2,036,560 1.03 UNITED STATES TREASURY 0.25% 07/31/2025 2,000,000 1,989,219 1,962,180 0.99 UNITED STATES TREASURY 0.38% 01/31/2026 2,000,000 1,982,891 1,959,920 0.99 UNITED STATES TREASURY 0.75% 03/31/2026 5,000,000 4,981,055 4,977,550 2.48 UNITED STATES TREASURY**	UNITED STATES TREASURY	0.13%	12/15/2023	2,000,000	1,997,344	1,989,460	1.00%
UNITED STATES TREASURY  2.25%  01/31/2024  1,000,000  1,019,984  1,048,480  0.51  UNITED STATES TREASURY  0.13%  02/15/2024  2,000,000  1,994,922  1,987,120  1.00  UNITED STATES TREASURY  2.13%  03/31/2024  375,000  386,859  392,606  0.19  UNITED STATES TREASURY  2.00%  04/30/2024  1,500,000  1,539,469  1,566,570  0.77  UNITED STATES TREASURY  1.25%  08/31/2024  1,000,000  992,875  1,023,590  0.50  UNITED STATES TREASURY  1.50%  09/30/2024  2,000,000  2,090,156  2,063,360  1.04  UNITED STATES TREASURY  1.50%  10/31/2024  1,000,000  992,172  1,031,880  0.50  UNITED STATES TREASURY  1.13%  02/28/2025  2,000,000  2,065,938  2,036,560  1.03  UNITED STATES TREASURY  0.25%  07/31/2025  2,000,000  1,989,219  1,962,180  0.99  UNITED STATES TREASURY  0.38%  12/31/2025  2,000,000  1,999,844  1,962,120  1.00  UNITED STATES TREASURY  0.38%  01/31/2026  2,000,000  1,982,891  1,959,920  0.99  UNITED STATES TREASURY  0.75%  03/31/2026  5,000,000  4,981,055  4,977,550  2.48  UNITED STATES TREASURY**	UNITED STATES TREASURY	2.63%	12/31/2023	750,000	777,996	792,450	0.39%
UNITED STATES TREASURY  0.13%  02/15/2024  2,000,000  1,994,922  1,987,120  1.00  UNITED STATES TREASURY  2.13%  03/31/2024  375,000  386,859  392,606  0.19  UNITED STATES TREASURY  2.00%  04/30/2024  1,500,000  1,539,469  1,566,570  0.77  UNITED STATES TREASURY  1.25%  08/31/2024  1,000,000  992,875  1,023,590  0.50  UNITED STATES TREASURY  1.50%  09/30/2024  2,000,000  2,090,156  2,063,360  1.04  UNITED STATES TREASURY  1.50%  10/31/2024  1,000,000  992,172  1,031,880  0.50  UNITED STATES TREASURY  1.13%  02/28/2025  2,000,000  2,065,938  2,036,560  1.03  UNITED STATES TREASURY  0.25%  07/31/2025  2,000,000  1,989,219  1,962,180  0.99  UNITED STATES TREASURY  0.38%  12/31/2025  2,000,000  1,999,844  1,962,120  1.00  UNITED STATES TREASURY  0.38%  01/31/2026  2,000,000  1,982,891  1,959,920  0.99  UNITED STATES TREASURY  0.75%  03/31/2026  5,000,000  4,981,055  4,977,550  2.48  UNITED STATES TREASURY **	UNITED STATES TREASURY	2.50%	01/31/2024	900,000	940,835	949,536	0.47%
UNITED STATES TREASURY 2.13% 03/31/2024 375,000 386,859 392,606 0.19 UNITED STATES TREASURY 2.00% 04/30/2024 1,500,000 1,539,469 1,566,570 0.77 UNITED STATES TREASURY 1.25% 08/31/2024 1,000,000 992,875 1,023,590 0.50 UNITED STATES TREASURY 1.50% 09/30/2024 2,000,000 2,090,156 2,063,360 1.04 UNITED STATES TREASURY 1.50% 10/31/2024 1,000,000 992,172 1,031,880 0.50 UNITED STATES TREASURY 1.13% 02/28/2025 2,000,000 2,065,938 2,036,560 1.03 UNITED STATES TREASURY 0.25% 07/31/2025 2,000,000 1,989,219 1,962,180 0.99 UNITED STATES TREASURY 0.38% 12/31/2025 2,000,000 1,999,844 1,962,120 1.00 UNITED STATES TREASURY 0.38% 01/31/2026 2,000,000 1,982,891 1,959,920 0.99 UNITED STATES TREASURY 0.75% 03/31/2026 5,000,000 4,981,055 4,977,550 2.48 UNITED STATES TREASURY 8.75% 05/31/2026 5,000,000 4,962,500 4,971,500 2.48	UNITED STATES TREASURY	2.25%	01/31/2024	1,000,000	1,019,984	1,048,480	0.51%
UNITED STATES TREASURY 2.00% 04/30/2024 1,500,000 1,539,469 1,566,570 0.77 UNITED STATES TREASURY 1.25% 08/31/2024 1,000,000 992,875 1,023,590 0.50 UNITED STATES TREASURY 1.50% 09/30/2024 2,000,000 2,090,156 2,063,360 1.04 UNITED STATES TREASURY 1.50% 10/31/2024 1,000,000 992,172 1,031,880 0.50 UNITED STATES TREASURY 1.13% 02/28/2025 2,000,000 2,065,938 2,036,560 1.03 UNITED STATES TREASURY 0.25% 07/31/2025 2,000,000 1,989,219 1,962,180 0.99 UNITED STATES TREASURY 0.38% 12/31/2025 2,000,000 1,999,844 1,962,120 1.00 UNITED STATES TREASURY 0.38% 01/31/2026 2,000,000 1,982,891 1,959,920 0.99 UNITED STATES TREASURY 0.75% 03/31/2026 5,000,000 4,981,055 4,977,550 2.48 UNITED STATES TREASURY **	UNITED STATES TREASURY	0.13%	02/15/2024	2,000,000	1,994,922	1,987,120	1.00%
UNITED STATES TREASURY 1.25% 08/31/2024 1,000,000 992,875 1,023,590 0.50 UNITED STATES TREASURY 1.50% 09/30/2024 2,000,000 2,090,156 2,063,360 1.04 UNITED STATES TREASURY 1.50% 10/31/2024 1,000,000 992,172 1,031,880 0.50 UNITED STATES TREASURY 1.13% 02/28/2025 2,000,000 2,065,938 2,036,560 1.03 UNITED STATES TREASURY 0.25% 07/31/2025 2,000,000 1,989,219 1,962,180 0.99 UNITED STATES TREASURY 0.38% 12/31/2025 2,000,000 1,999,844 1,962,120 1.00 UNITED STATES TREASURY 0.38% 01/31/2026 2,000,000 1,982,891 1,959,920 0.99 UNITED STATES TREASURY 0.75% 03/31/2026 5,000,000 4,981,055 4,977,550 2.48 UNITED STATES TREASURY **	UNITED STATES TREASURY	2.13%	03/31/2024	375,000	386,859	392,606	0.19%
UNITED STATES TREASURY 1.50% 09/30/2024 2,000,000 2,090,156 2,063,360 1.04 UNITED STATES TREASURY 1.50% 10/31/2024 1,000,000 992,172 1,031,880 0.50 UNITED STATES TREASURY 1.13% 02/28/2025 2,000,000 2,065,938 2,036,560 1.03 UNITED STATES TREASURY 0.25% 07/31/2025 2,000,000 1,989,219 1,962,180 0.99 UNITED STATES TREASURY 0.38% 12/31/2025 2,000,000 1,999,844 1,962,120 1.00 UNITED STATES TREASURY 0.38% 01/31/2026 2,000,000 1,982,891 1,959,920 0.99 UNITED STATES TREASURY 0.75% 03/31/2026 5,000,000 4,981,055 4,977,550 2,49 UNITED STATES TREASURY **	UNITED STATES TREASURY	2.00%	04/30/2024	1,500,000	1,539,469	1,566,570	0.77%
UNITED STATES TREASURY       1.50%       10/31/2024       1,000,000       992,172       1,031,880       0.50         UNITED STATES TREASURY       1.13%       02/28/2025       2,000,000       2,065,938       2,036,560       1.03         UNITED STATES TREASURY       0.25%       07/31/2025       2,000,000       1,989,219       1,962,180       0.95         UNITED STATES TREASURY       0.38%       12/31/2025       2,000,000       1,999,844       1,962,120       1.00         UNITED STATES TREASURY       0.38%       01/31/2026       2,000,000       1,982,891       1,959,920       0.99         UNITED STATES TREASURY       0.75%       03/31/2026       5,000,000       4,981,055       4,977,550       2.49         UNITED STATES TREASURY **       0.75%       05/31/2026       5,000,000       4,962,500       4,971,500       2.48	UNITED STATES TREASURY	1.25%	08/31/2024	1,000,000	992,875	1,023,590	0.50%
UNITED STATES TREASURY       1.13%       02/28/2025       2,000,000       2,065,938       2,036,560       1.03         UNITED STATES TREASURY       0.25%       07/31/2025       2,000,000       1,989,219       1,962,180       0.95         UNITED STATES TREASURY       0.38%       12/31/2025       2,000,000       1,999,844       1,962,120       1.00         UNITED STATES TREASURY       0.38%       01/31/2026       2,000,000       1,982,891       1,959,920       0.95         UNITED STATES TREASURY       0.75%       03/31/2026       5,000,000       4,981,055       4,977,550       2.49         UNITED STATES TREASURY **       0.75%       05/31/2026       5,000,000       4,962,500       4,971,500       2.48	UNITED STATES TREASURY	1.50%	09/30/2024	2,000,000	2,090,156	2,063,360	1.04%
UNITED STATES TREASURY       0.25%       07/31/2025       2,000,000       1,989,219       1,962,180       0.99         UNITED STATES TREASURY       0.38%       12/31/2025       2,000,000       1,999,844       1,962,120       1.00         UNITED STATES TREASURY       0.38%       01/31/2026       2,000,000       1,982,891       1,959,920       0.99         UNITED STATES TREASURY       0.75%       03/31/2026       5,000,000       4,981,055       4,977,550       2.49         UNITED STATES TREASURY **       0.75%       05/31/2026       5,000,000       4,962,500       4,971,500       2.48	UNITED STATES TREASURY	1.50%	10/31/2024	1,000,000	992,172	1,031,880	0.50%
UNITED STATES TREASURY       0.38%       12/31/2025       2,000,000       1,999,844       1,962,120       1.00         UNITED STATES TREASURY       0.38%       01/31/2026       2,000,000       1,982,891       1,959,920       0.99         UNITED STATES TREASURY       0.75%       03/31/2026       5,000,000       4,981,055       4,977,550       2.49         UNITED STATES TREASURY **       0.75%       05/31/2026       5,000,000       4,962,500       4,971,500       2.48	UNITED STATES TREASURY	1.13%	02/28/2025	2,000,000	2,065,938	2,036,560	1.03%
UNITED STATES TREASURY       0.38%       01/31/2026       2,000,000       1,982,891       1,959,920       0.99         UNITED STATES TREASURY       0.75%       03/31/2026       5,000,000       4,981,055       4,977,550       2.49         UNITED STATES TREASURY **       0.75%       05/31/2026       5,000,000       4,962,500       4,971,500       2.48	UNITED STATES TREASURY	0.25%	07/31/2025	2,000,000	1,989,219	1,962,180	0.99%
UNITED STATES TREASURY       0.75%       03/31/2026       5,000,000       4,981,055       4,977,550       2.49         UNITED STATES TREASURY **       0.75%       05/31/2026       5,000,000       4,962,500       4,971,500       2.48	UNITED STATES TREASURY	0.38%	12/31/2025	2,000,000	1,999,844	1,962,120	1.00%
UNITED STATES TREASURY ** 0.75% 05/31/2026 5,000,000 4,962,500 4,971,500 2.48	UNITED STATES TREASURY	0.38%	01/31/2026	2,000,000	1,982,891	1,959,920	0.99%
UNITED STATES TREASURY ** 0.75% 05/31/2026 5,000,000 4,962,500 4,971,500 2.48	UNITED STATES TREASURY	0.75%	03/31/2026			4,977,550	2.49%
	UNITED STATES TREASURY **	0.75%	05/31/2026	5,000,000	4,962,500	4,971,500	2.48%
10tal US 11 casuly 10tes 50,750,000 50,750,017 57,700,022 27.55	<b>Total US Treasury Notes</b>		_	58,975,000	58,756,019	59,708,022	29.35%

Corporate Securities	Interest Rate	Maturity Date	Par Value	Cost	Market Value	% of portfolio
APPLE INC	1.55%	08/04/2021	750,000	752,521	750,060	0.38%
MICROSOFT CORP	1.55%	08/08/2021	1,000,000	999,290	1,000,240	0.50%
BERKSHIRE HATHAWAY	3.75%	08/15/2021	135,000	149,369	135,579	0.07%
INTEL CORP	3.30%	10/01/2021	201,000	210,499	202,560	0.11%
JOHNSON JOHNSON	2.45%	12/05/2021	500,000	513,965	504,785	0.26%
PFIZER INC	2.20%	12/15/2021	1,125,000	1,127,882	1,135,058	0.56%
JOHNSON JOHNSON	2.25%	03/03/2022	900,000	905,679	910,980	0.45%
MET LIFE GLOB MTN	2.65%	04/08/2022	500,000	490,271	509,430	0.24%
APPLE INC	2.30%	05/11/2022	1,600,000	1,606,139	1,626,384	0.80%
APPLE INC	2.70%	05/13/2022	500,000	503,275	510,730	0.25%
PROCTER GAMBLE CO	2.15%	08/11/2022	210,000	202,887	214,429	0.10%
CAPITAL IMPACT MTN	2.15%	09/15/2022	500,000	500,000	502,220	0.25%
UNITED PARCEL SVC	2.45%	10/01/2022	200,000	202,260	205,456	0.10%
IBM CORP	2.88%	11/09/2022	300,000	304,485	310,434	0.15%
COLGATE MTN	2.25%	11/15/2022	750,000	738,099	770,003	0.37%
MICROSOFT CORP	2.13%	11/15/2022	400,000	390,458	410,124	0.20%
AMERICAN HONDA MTN	2.60%	11/16/2022	340,000	342,128	350,921	0.17%
INTEL CORP	2.70%	12/15/2022	450,000	451,790	465,773	0.23%

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CALIFORNIA ST

CALIFORNIA ST

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#### CITY OF ELK GROVE SUMMARY OF CASH AND INVESTED FUNDS FOR THE MONTH ENDED JUNE 30, 2021

	FOR THE MON	TH ENDED JUNE 30, 202	1			
TYPE OF INVESTMENT	Interest Rate	Maturity Date	Par Value	Cost	Market Value	% of portfolio
Corporate Securities (continued)						
TOYOTA MOTOR MTN	2.70%	01/11/2023	375,000	371,704	388,556	0.19%
APPLE INC	2.40%	01/13/2023	800,000	796,174	825,880	0.40%
PEPSICO INC	2.75%	03/01/2023	260,000	256,781	270,517	0.13%
BERKSHIRE HATHAWAY	2.75%	03/15/2023	1,000,000	985,955	1,037,780	0.49%
BURLINGTN NORTH	3.00%	03/15/2023	200,000	197,138	207,904	0.10%
COLGATE PALM CO MTN	2.10%	05/01/2023	650,000	620,048	670,319	0.31%
MICROSOFT CORP	2.38%	05/01/2023	1,000,000	972,336	1,033,430	0.49%
CAPITAL IMPACT MTN	3.45%	07/15/2023	1,000,000	1,000,000	1,048,340	0.50%
MICROSOFT CORP	2.00%	08/08/2023	1,000,000	954,381	1,032,480	0.48%
BANK OF NY MTN	2.20%	08/16/2023	950,000	890,902	983,811	0.45%
PRVDNC HLTH SVC	4.38%	10/01/2023	250,000	262,385	269,153	0.13%
AMERICAN HONDA MTN	3.63%	10/10/2023	219,000	219,015	234,571	0.11%
JOHN DEERE MTN	3.65%	10/12/2023	500,000	502,240	537,350	0.25%
TOYOTA MOTOR MTN STATE STREET CORP	2.25% 3.70%	10/18/2023 11/20/2023	625,000 1,250,000	600,479 1,261,655	651,031	0.30% 0.63%
SCHWAB CHARLES	0.75%				1,349,563	
APPLE INC	2.85%	03/18/2024	230,000 2,000,000	229,885 2,073,774	231,302	0.11% 1.04%
AMAZON COM INC	0.45%	05/11/2024 05/12/2024	1,635,000	1,632,613	2,122,560	0.82%
	3.00%		750,000	750,000	1,631,387	0.82%
CAPITAL IMPACT MTN JOHN DEERE MTN		05/15/2024			773,910 1,063,180	
APPLE INC	2.65% 1.80%	06/24/2024 09/11/2024	1,000,000 1,000,000	1,064,370 993,598	1,040,800	0.53% 0.50%
BANK OF NY MELLO MTN	3.25%	09/11/2024	1,000,000	1,049,426	1,040,800	0.52%
TOYOTA MOTOR MTN	2.00%	10/07/2024	317,000	317,000	330,552	0.32%
US BANK NA MTN	2.05%	01/21/2025	1,000,000	1,043,900	1,044,100	0.10%
ACE INA HOLDING	3.15%	03/15/2025	1,000,000	1,043,500	1,080,930	0.55%
QUALCOMM INC	3.45%	05/20/2025	1,000,000	1,108,190	1,098,170	0.55%
MORGAN STANLEY **	0.79%	05/30/2025	2,670,000	2,671,419	2,660,575	1.33%
JPMORGAN CHASE CO	2.30%	10/15/2025	1,000,000	1,057,920	1,041,520	0.53%
BANK OF AMERICAN MTN	2.02%	02/13/2026	2,500,000	2,579,085	2,577,625	1.29%
JPMORGAN CHASE CO	2.01%	03/13/2026	1,500,000	1,547,070	1,548,600	0.77%
BERKSHIRE HATHAWAY **	3.13%	03/15/2026	1,500,000	1,637,430	1,639,710	0.82%
UNITEDHEALTH **	1.15%	05/15/2026	530,000	531,715	529,984	0.27%
TOYOTA MTR CR MTN **	1.13%	06/18/2026	2,000,000	1,992,600	1,991,200	1.00%
BANK AMER CORP MTN **	1.32%	06/19/2026	1,000,000	1,002,320	1,002,190	0.50%
Total Corporate Securities	110270		44,072,000	44,663,955	45,545,102	22.31%
		<del>-</del>			, ,	
Municipal Securities STHRN CA PUBLIC PWR	Interest Rate 2.99%	Maturity Date 07/01/2021	Par Value 500,000	Cost 534,375	Market Value 500,000	% of portfolio 0.27%
AZUSA CA REDEV AGY	3.00%	08/01/2021	125,000	132,073	125,234	0.07%
COAST CA CMNTY CLG	1.56%	08/01/2021	100,000	100,364	100,115	0.05%
PLACER CNTY CA REDEV	3.00%	08/01/2021	255,000	269,025	255,581	0.13%
REDLANDS CA REDEV	2.25%	08/01/2021	130,000	132,679	130,181	0.07%
LA MIRADA CA REDEV	2.91%	08/15/2021	500,000	523,860	501,545	0.26%
ALAMEDA CA CENTY	3.23%	09/01/2021	420,000	452,214	422,071	0.23%
ESCONDIDO CA REVENUE	2.50%	09/01/2021	230,000	239,458	230,823	0.12%
OAKLEY CA REDEV AGY	3.00%	09/01/2021	105,000	111,300	105,426	0.06%
OCEANSIDE CA REDEV	3.00%	09/01/2021	290,000	306,574	291,276	0.15%
VISTA CA REDEV AGY	2.80%	09/01/2021	470,000	492,264	471,758	0.25%
PALM DESERT CA	2.63%	10/01/2021	615,000	603,579	618,278	0.30%
STANTON CA REDEV AGY	2.50%	12/01/2021	210,000	213,062	211,892	0.11%
POMONA CA PUBLIC	2.57%	04/01/2022	500,000	503,660	505,705	0.25%
SAN FRANCISCO CA	3.50%	04/01/2022	500,000	530,945	511,825	0.27%
SANTA CLARA VLY CA TRANSPORTATION AUTH	4.90%	04/01/2022	205,000	215,599	211,986	0.27%
CONTRA COSTA CNTY CA	2.25%	08/01/2022	1,000,000	1,004,500	1,019,750	0.50%
HAWTHORNE CA	2.80%	08/01/2022	470,000	481,022	478,018	0.24%
LOMA LINDA CA	2.38%	08/01/2022	250,000	250,280	255,275	0.13%
TULARE CA REDEV	3.27%	08/01/2022	985,000	1,012,632	1,011,910	0.51%
ARROYO GRANDE CA	3.39%	09/01/2022	210,000	212,516	217,230	0.11%
AVALON CA CMNTV IMPT	3.75%	09/01/2022	125,000	133 706	129 270	0.1170

3.75%

2.50%

2.48%

3.30%

2.98%

09/01/2022

10/01/2022

04/01/2023

05/15/2023

08/01/2023

125,000

500,000

250,000

385,000

1,000,000

133,706

1,009,780

505,770

253,385

383,294

129,270

515,720

263,435

401,967

1,028,700

0.07%

0.50%

0.25%

0.13%

0.19%

#### CITY OF ELK GROVE SUMMARY OF CASH AND INVESTED FUNDS FOR THE MONTH ENDED JUNE 30, 2021

TYPE OF INVESTMENT	Interest Rate	Maturity Date	Par Value	Cost	Market Value	% of portfolio
Municipal Securities (continued)						
CALIFORNIA ST	3.50%	08/01/2023	210,000	214,093	223,593	0.11%
SACRAMENTO CA PENSN	6.42%	08/01/2023	120,000	135,956	134,275	0.07%
SAN BERNARDINO CA	1.96%	08/01/2023	400,000	400,000	413,508	0.20%
SOLANO CNTY CA	2.06%	08/01/2023	100,000	100,000	102,954	0.05%
PITTSBURG CA	3.59%	08/01/2023	100,000	101,967	105,626	0.05%
ARROYO GRANDE CA	3.51%	09/01/2023	215,000	217,690	228,244	0.11%
SAN DIEGO CA REDEV	3.38%	09/01/2023	265,000	265,530	281,125	0.13%
SAN DIEGO CA	2.75%	09/01/2023	300,000	297,705	314,226	0.15%
WEST SACRAMENTO CA	1.93%	09/01/2023	300,000	300,000	308,280	0.15%
MALIBU CA COPS TXBL	3.00%	11/01/2023	245,000	247,036	258,181	0.12%
SACRAMENTO CNTY CA	3.20%	12/01/2023	150,000	151,517	159,090	0.08%
CALIFORNIA ST	3.00%	04/01/2024	1,000,000	1,051,050	1,066,080	0.53%
ONTARIO CA	2.80%	05/15/2024	290,000	295,926	306,405	0.15%
UNIV OF CALIFORNIA	2.26%	05/15/2024	500,000	499,510	520,655	0.25%
UNIV OF CALIF CA	3.06%	05/15/2024	250,000	260,703	267,095	0.13%
CABRILLO CA CMNTY	2.03%	08/01/2024	1,000,000	1,000,000	1,032,330	0.50%
LONG BEACH CA CMNTY	1.80%	08/01/2024	500,000	500,000	518,550	0.25%
OHLONE CA CMNTY CLG	1.81%	08/01/2024	500,000	500,000	518,250	0.25%
SAN JOSE CA	1.91%	08/01/2024	500,000	500,000	518,900	0.25%
SONOMA CNTY CA JNR	2.06%	08/01/2024	250,000	250,000	261,005	0.12%
DAVIS CA REDEV	1.85%	09/01/2024	500,000	500,000	512,810	0.25%
CALIFRONIA ST UNIV	1.65%	11/01/2024	300,000	300,000	308,412	0.15%
CITRUS CA	0.82%	08/01/2025	250,000	250,000	248,893	0.12%
COLTON CA	1.05%	08/01/2025	400,000	400,000	402,432	0.20%
PALM SPRINGS CA	3.00%	09/01/2025	270,000	295,404	291,079	0.15%
Total Municipal Securities	3.0070	0)/01/2023	19,245,000	19,642,001	19,816,971	9.81%
Supranationals	Interest Rate	Maturity Date	Par Value	Cost	Market Value	% of portfolio
INTERNATIONAL BANK MTN	1.88%	10/07/2022	1,000,000	956,561	1,020,650	0.48%
INTERNATIONAL AMERICAN DEVEL BANK	2.50%	01/18/2023	400,000	394,750	413,972	0.20%
INTERNATIONAL BANK MTN	3.00%	09/27/2023	1,000,000	995,910	1,058,290	0.50%
INTERNATIONAL AMERICAN DEVEL BANK	3.00%	10/04/2023	695,000	691,766	736,047	0.35%
INTERNATIONAL AMERICAN DEVEL BANK	2.63%	01/16/2024	650,000	649,844	685,750	0.32%
INTERNATIONAL BANK MTN	2.50%	03/19/2024	2,500,000	2,556,995	2,637,375	1.28%
INTERNATIONAL AMERICAN DEVEL BANK	2.38%	04/09/2024	1,000,000	1,034,725	1,052,380	0.52%
INTERNATIONAL BANK RECON DEVELOP	1.50%	08/28/2024	1,000,000	998,583	1,029,550	0.50%
INTERNATIONAL AMERICAN DEVEL BANK	1.70%	11/15/2024	1,500,000	1,495,005	1,555,290	0.75%
INTERNATIONAL BANK MTN	1.63%	01/15/2025	1,000,000	1,009,130	1,034,390	0.50%
INTERNATIONAL BANK MTN	0.75%	03/11/2025	1,000,000	994,290	1,001,620	0.50%
INTERNATIONAL AMERICAN DEVEL BANK	0.63%	07/15/2025	1,685,000	1,692,330	1,677,350	0.85%
TATERDALATION LATER DANIES ATTAI	0.5007	10/00/005	2 =00 000	2 504 500	2 4 50 22 5	4 0 70/

0.50%

0.88%

10/28/2025

04/20/2026

2,500,000

4,200,000

20,130,000

INVESTMENTS SUBTOTAL NOT INCLUDING **CASH & EQUIVALENTS** 

INTERNATIONAL AMERICAN DEVEL BANK

**\$ 199,214,000 \$ 200,181,873 \$ 203,566,957** 100.00%

2,501,600

4,180,764

20,152,253

TOTAL ALL INVESTMENTS INCLUDING **CASH & EQUIVALENTS** 

INTERNATIONAL BANK MTN

**Total Supranationals** 

305,037,080 \$ 308,422,164 100.00%

2,469,225

4,199,622

20,571,511

1.25%

2.09%

10.07%

<sup>\*</sup> End of month bank balances are reflected on this report

<sup>\*\*</sup> Investments purchased during the month

<sup>\*\*\*</sup> Community Bank Investments for the month: \$13,309,409.17

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#### CITY OF ELK GROVE SUMMARY OF CASH AND INVESTED FUNDS FOR THE MONTH ENDED JUNE 30, 2021

TYPE OF INVESTMENT	Interest Rate	Maturity Date	Par Value	Cost	Market Value % of portfolio

### **CERTIFICATION**

I certify that this report accurately reflects all city pooled investments is in conformity with state law and the investment policy statement adopted by the City Council on June 9, 2021. A copy of this policy is available at the City Clerk's office. The investment program herein shown provides sufficient cash liquidity to meet the next six months estimated expenditures.

Matthew Paulin	Marsha ley
Matt Paulin	Marsha Ley
Finance Director	Accounting Manager

The City of Elk Grove's Investment Policy reads in part:

The City of Elk Grove's investment policy has three objectives (1) protect principal, (2) provide for liquidity needs, and (3) obtain the most reasonable rate of return possible within the first two objectives.

It is the City's full intent, at the time of purchase, to hold all investments until maturity to ensure the return of all invested principal dollars. However, it is realized that market prices of securities will vary depending on economic and interest rate conditions at any point in time. It is further recognized, that in a well diversified investment portfolio, occasional measured losses are inevitable due to economic, bond market or individual security credit analysis. These occasional losses must be considered within the context of the overall investment program objectives and the resultant long term rate-of-return.