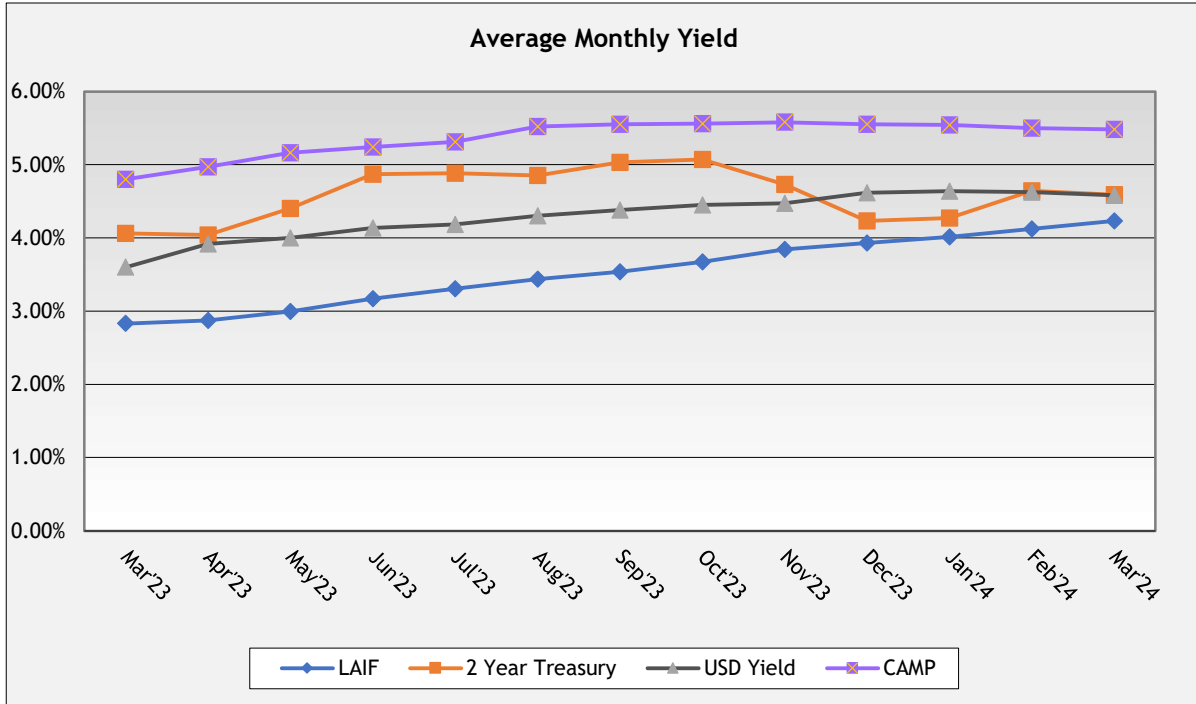
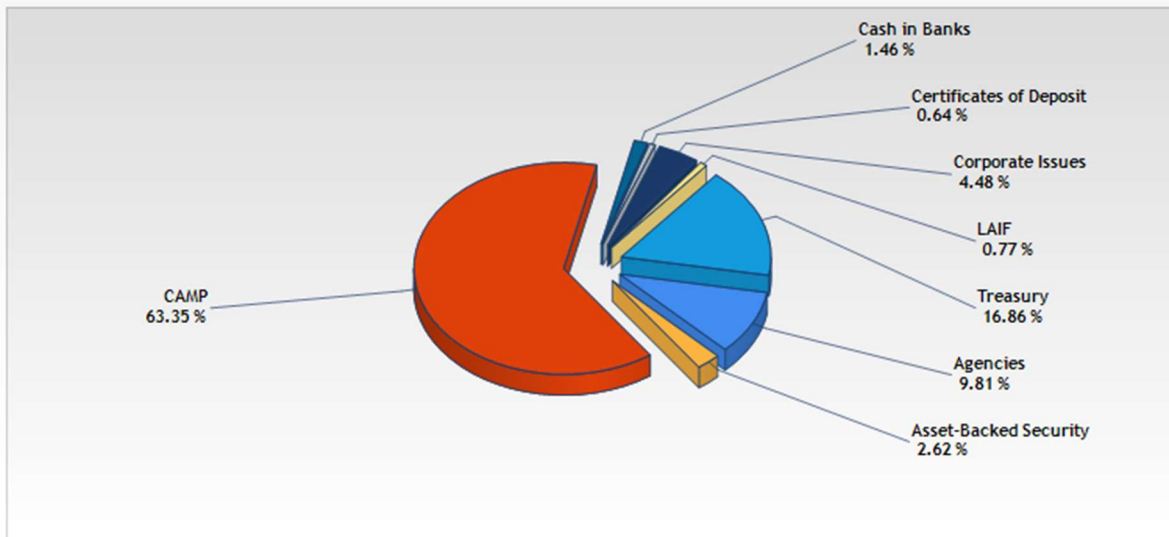


Union Sanitary District Investment Reports

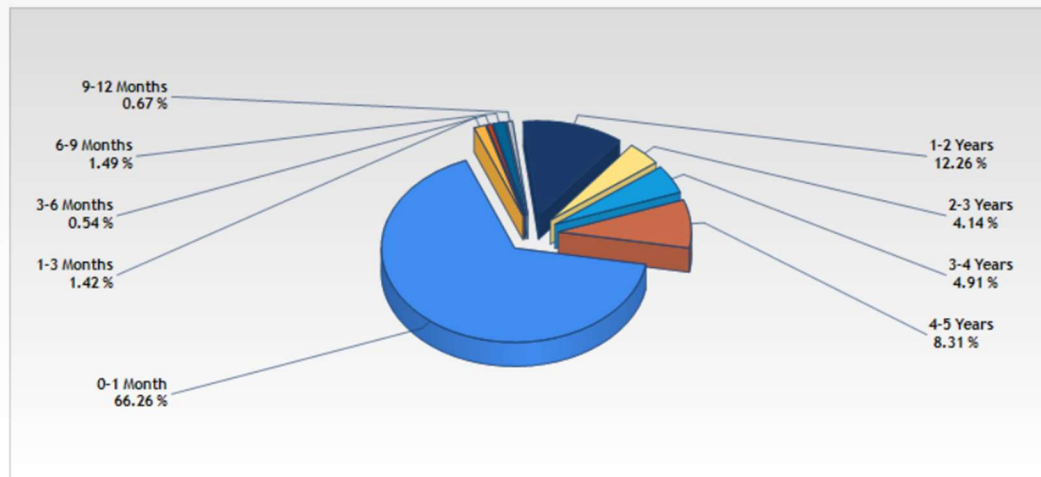
As of March 31, 2024



Portfolio Holdings Distribution by Asset Class



Portfolio Holdings Distribution by Maturity Range



Maturity Range	Face Amount/Shares	YTM @ Cost	Cost Value	Days To Maturity	% of Portfolio	Market Value	Book Value	Duration To Maturity
0-1 Month	144,454,096.27	5.473	144,455,110.57	1	66.26	144,453,178.77	144,453,984.26	0.00
1-3 Months	3,120,000.00	1.021	3,089,098.04	43	1.42	3,102,139.45	3,118,271.89	0.12
3-6 Months	1,175,000.00	0.908	1,178,054.14	151	0.54	1,153,283.48	1,175,086.65	0.41
6-9 Months	3,245,000.00	1.902	3,250,871.68	248	1.49	3,171,356.55	3,246,178.50	0.67
9-12 Months	1,465,000.00	1.536	1,468,404.15	319	0.67	1,419,487.65	1,465,640.48	0.86
1-2 Years	27,124,836.48	1.207	26,731,773.75	553	12.26	25,567,356.08	26,945,831.58	1.50
2-3 Years	9,179,836.15	3.334	9,018,071.60	914	4.14	8,794,231.73	9,065,098.68	2.42
3-4 Years	11,253,000.00	4.047	10,696,543.58	1,315	4.91	10,653,289.48	10,821,584.13	3.41
4-5 Years	18,209,814.15	4.954	18,120,792.75	1,621	8.31	18,234,846.67	18,141,834.10	4.02
TOTAL / AVERAGE	219,226,583.05	4.581	218,008,720.26	313	100	216,549,169.86	218,433,510.27	0.81

Union Sanitary District
 Portfolio Holdings
 Board Report - Holdings
 Report Format: By Transaction
 Group By: Asset Class
 Average By: Cost Value
 Portfolio / Report Group: All Portfolios
 As of 3/30/2024

Description	CUSIP/Ticker	Credit Rating 1	Settlement Date	Face Amount/Shares	Cost Value	Coupon Rate	Market Value	YTM @ Cost	Next Call Date	Maturity Date	% of Portfolio
Agencies											
FHLB 0.5 4/14/2025	3130AJHU6	S&P-AA+	4/16/2020	560,000.00	557,222.40	0.500	533,836.80	0.601		4/14/2025	0.26
FHLMC 0.375 7/21/2025	3137EAEU9	S&P-AA+	7/23/2020	525,000.00	522,385.50	0.375	495,153.75	0.476		7/21/2025	0.24
FHLMC 0.375 9/23/2025	3137EAEX3	S&P-AA+	9/25/2020	795,000.00	792,607.05	0.375	744,589.05	0.436		9/23/2025	0.36
FHLMC 1.5 2/12/2025	3137EAEP0	S&P-AA+	2/14/2020	1,035,000.00	1,034,203.05	1.500	1,002,262.95	1.516		2/12/2025	0.47
FHLMC 4.724 12/1/2028	3137HBFY5	S&P-AA+	1/18/2024	415,000.00	419,145.44	4.724	415,366.57	4.495		12/1/2028	0.19
FHLMC 5.4 2/23/2026-24	3134GYKA9	S&P-AA+	2/23/2023	780,000.00	780,000.00	5.400	778,081.20	5.400	5/23/2024	2/23/2026	0.36
FHMS 3.117 6/1/2027	3137F2LJ3	S&P-AA+	8/22/2023	660,000.00	617,203.13	3.117	630,598.65	5.024		6/1/2027	0.28
FHMS 3.224 3/1/2027	3137BXQY1	S&P-AAA	8/18/2023	750,000.00	707,460.94	3.224	720,396.15	4.994		3/1/2027	0.32
FHMS 3.243 4/1/2027	3137F1G44	S&P-AA+	8/18/2023	425,000.00	400,711.91	3.243	407,883.85	4.989		4/1/2027	0.18
FHMS 3.347 11/1/2026	3137BTUM1	S&P-AA+	5/24/2023	501,277.29	485,847.35	3.347	482,413.37	4.320		11/1/2026	0.22
FHMS 4.572 12/1/2028	3137HBLV4	S&P-AA+	2/8/2024	430,000.00	434,299.57	4.572	427,610.96	4.342		12/1/2028	0.20
FHMS 4.65 5/1/2028	3137HAMG8	S&P-AA+	9/14/2023	363,180.55	357,749.19	4.650	361,385.57	5.017		5/1/2028	0.16
FHMS 4.65 8/1/2028	3137HAMH6	S&P-AA+	9/14/2023	725,000.00	714,275.08	4.650	722,707.33	4.998		8/1/2028	0.33
FHMS 4.74 8/1/2028	3137HAQ74	S&P-AA+	10/19/2023	690,000.00	674,864.16	4.740	690,025.94	5.267		8/1/2028	0.31
FHMS 4.777 6/1/2028-23	3137HAD45	S&P-AA+	7/27/2023	572,431.37	572,417.06	4.777	568,322.29	4.779		6/1/2028	0.26
FHMS 4.8 4/1/2028	3137HAMR4	S&P-AA+	9/28/2023	683,361.82	672,637.83	4.800	683,740.95	5.196		4/1/2028	0.31
FHMS 4.8 9/1/2028	3137HAMS2	S&P-AA+	9/28/2023	715,000.00	706,453.61	4.800	717,711.07	5.079		9/1/2028	0.32
FHMS 4.819 6/1/2028	3137HACX2	S&P-AA+	7/20/2023	700,000.00	706,991.60	4.819	701,995.28	4.590		6/1/2028	0.32
FHMS 4.85 9/1/2028	3137HAST4	S&P-AA+	10/31/2023	550,000.00	532,464.35	4.850	552,626.80	5.614		9/1/2028	0.24
FHMS 4.86 10/1/2028	3137HB3G7	S&P-AA+	12/7/2023	405,000.00	403,836.44	4.860	407,267.92	4.930		10/1/2028	0.19
FHMS 5 11/1/2028	3137HBCF9	S&P-AA+	12/21/2023	365,000.00	368,408.37	5.000	369,146.11	4.785		11/1/2028	0.17
FHMS 5.069 10/1/2028	3137HB3D4	S&P-AA+	11/21/2023	280,000.00	279,190.52	5.069	283,824.72	5.139		10/1/2028	0.13
FHMS 5.272 8/1/2028	3137HAMN3	S&P-AA+	9/28/2023	401,840.41	401,838.41	5.272	405,552.41	5.274		8/1/2028	0.18
FHMS 5.355 1/1/2029	3137HC2C5	S&P-AA+	3/14/2024	625,000.00	643,741.25	5.355	642,149.44	4.653		1/1/2029	0.30
FHMS 5.4 1/1/2029	3137HC2L5	S&P-AA+	3/28/2024	505,000.00	517,193.23	5.400	519,304.58	4.828		1/1/2029	0.24
FHMS 5.4 1/1/2029	3137HBPD0	S&P-AA+	2/22/2024	700,000.00	718,858.00	5.400	719,702.97	4.774		1/1/2029	0.33
FHMS 5.477 1/1/2029	3137HBPM0	S&P-AA+	3/7/2024	700,000.00	720,997.90	5.477	722,301.37	4.775		1/1/2029	0.33
FNA 4.19 7/1/2028	3136BQDE6	S&P-AA+	7/31/2023	715,000.00	702,878.52	4.190	698,066.37	4.580		7/1/2028	0.32
FNMA 0.375 8/25/2025	3135G05X7	S&P-AA+	8/27/2020	555,000.00	552,402.60	0.375	521,317.05	0.470		8/25/2025	0.25
FNMA 0.375 8/25/2025	3135G05X7	S&P-AA+	10/22/2020	415,000.00	412,754.85	0.375	389,813.65	0.488		8/25/2025	0.19

Description	CUSIP/Ticker	Credit Rating 1	Settlement Date	Face Amount/Shares	Cost Value	Coupon Rate	Market Value	YTM @ Cost	Next Call Date	Maturity Date	% of Portfolio
FNMA 0.5 11/7/2025	3135G06G3	S&P-AA+	11/12/2020	520,000.00	518,138.40	0.500	485,674.80	0.573		11/7/2025	0.24
FNMA 0.5 6/17/2025	3135G04Z3	S&P-AA+	6/19/2020	865,000.00	863,209.45	0.500	819,872.95	0.542		6/17/2025	0.40
FNMA 0.5 6/17/2025	3135G04Z3	S&P-AA+	10/28/2020	1,010,000.00	1,011,494.80	0.500	957,308.30	0.468		6/17/2025	0.46
FNMA 0.5 8/14/2025-23	3135G05S8	S&P-AA+	8/24/2020	1,000,000.00	998,400.00	0.500	940,540.00	0.533	5/14/2024	8/14/2025	0.46
FNMA 0.625 4/22/2025	3135G03U5	S&P-AA+	4/24/2020	455,000.00	454,062.70	0.625	433,960.80	0.667		4/22/2025	0.21
FNMA 0.625 4/22/2025	3135G03U5	S&P-AA+	4/28/2020	125,000.00	124,763.75	0.625	119,220.00	0.664		4/22/2025	0.06
Sub Total / Average Agencies				21,517,091.44	21,381,108.41	3.177	21,071,731.97	3.353			9.81

Asset-Backed Security

American Express Account Master Trust 5.23 9/15/20	02582JKD1	S&P-AAA	9/19/2023	585,000.00	584,973.85	5.230	589,192.75	5.233		9/15/2028	0.27
BA Credit Card Trust 4.98 11/15/2028	05522RDH8	Moody's-Aaa	12/14/2023	260,000.00	259,965.08	4.980	260,708.63	4.985		11/15/2028	0.12
Bank of America Auto Trust 5.53 2/15/2028-26	06428AAC2	Moody's-Aaa	7/31/2023	295,000.00	294,988.82	5.530	296,439.87	5.536	10/15/2026	2/15/2028	0.14
Bank of America Auto Trust 5.74 6/15/2028-27	06054YAC1	Moody's-Aaa	11/21/2023	555,000.00	554,989.95	5.740	561,604.89	5.742	2/15/2027	6/15/2028	0.25
Carmax Auto Owner Trust 0.34 12/15/2025-25	14316NAC3	S&P-AAA	1/27/2021	15,491.17	15,488.11	0.340	15,297.52	0.344	2/15/2025	12/15/2025	0.01
Carmax Auto Owner Trust 0.52 2/17/2026-25	14314QAC8	S&P-AAA	4/21/2021	50,793.42	50,782.47	0.520	49,960.57	0.525	3/15/2025	2/17/2026	0.02
Chase Issuance Trust 4.6 1/16/2029	161571HV9	S&P-AAA	1/31/2024	645,000.00	644,901.77	4.600	641,601.43	4.607		1/16/2029	0.30
Chase Issuance Trust 5.16 9/15/2028	161571HT4	S&P-AAA	9/15/2023	570,000.00	569,842.00	5.160	572,901.24	5.168		9/15/2028	0.26
Citibank Credit Card Issuance Trust 5.23 12/8/2027	17305EGW9	S&P-AAA	12/11/2023	160,000.00	159,979.94	5.230	160,062.98	5.234		12/8/2027	0.07
Discover Card Execution Note Trust 0.58 9/15/2026	254683CP8	S&P-AAA	9/27/2021	155,000.00	154,966.81	0.580	151,508.18	0.584		9/15/2026	0.07
Fifth Third Auto Trust 2023-1 5.53 8/15/2028	31680EAD3	S&P-AAA	8/23/2023	490,000.00	489,969.62	5.530	493,236.94	5.533		8/15/2028	0.22
GM Financial Consumer Automobile 4.85 12/18/2028-2	36268GAD7	Moody's-Aaa	1/17/2024	70,000.00	69,985.92	4.850	69,825.79	4.857	9/16/2027	12/18/2028	0.03
Honda Auto Receivables 2021-1 A3 0.27 4/21/2025-24	43813GAC5	Moody's-Aaa	2/24/2021	9,787.47	9,787.29	0.270	9,731.50	0.270	5/21/2024	4/21/2025	0.00
Honda Auto Receivables 2023-3 5.41 2/18/2028-26	43815QAC1	S&P-AAA	8/22/2023	450,000.00	449,907.21	5.410	452,224.08	5.417	11/18/2026	2/18/2028	0.21
Hyundai Auto Receivables Trust 2021-A A3 0.38 9/15	44933LAC7	S&P-AAA	4/28/2021	18,922.29	18,920.30	0.380	18,767.23	0.382	5/15/2025	9/15/2025	0.01
Hyundai Auto Receivables Trust 2021-C A3 0.74 5/15	44935FAD6	S&P-AAA	11/17/2021	50,558.86	50,547.58	0.740	49,430.97	0.745	12/15/2025	5/15/2026	0.02
Hyundai Auto Receivables Trust 2023-C 5.54 10/16/2	44918CAD4	S&P-AAA	11/13/2023	215,000.00	214,971.73	5.540	217,401.57	5.546	2/15/2028	10/16/2028	0.10
Kubota Credit Owner Trust 5.28 1/18/2028	500945AC4	Moody's-Aaa	7/26/2023	180,000.00	179,954.53	5.280	180,421.60	5.288		1/18/2028	0.08
Toyota Auto Receivables 2021-C A3 0.43 1/15/2026-2	89239BAC5	S&P-AAA	9/27/2021	86,842.13	86,835.21	0.430	84,979.64	0.432	7/15/2025	1/15/2026	0.04

Description	CUSIP/Ticker	Credit Rating 1	Settlement Date	Face Amount/Shares	Cost Value	Coupon Rate	Market Value	YTM @ Cost	Next Call Date	Maturity Date	% of Portfolio
Toyota Auto Receivables 2023-C 5.16 4/17/2028-27	89231FAD2	S&P-AAA	8/15/2023	140,000.00	139,968.33	5.160	140,148.64	5.167	8/15/2027	4/17/2028	0.06
Toyota Auto Receivables 2023-D Owner Trust 5.54 8/	89239FAD4	S&P-AAA	11/14/2023	145,000.00	144,984.37	5.540	146,577.19	5.545		8/15/2028	0.07
USAA Auto Owner Trust 5.58 5/15/2028	90291VAC4	S&P-AAA	9/15/2023	570,000.00	569,900.25	5.580	574,254.37	5.587		5/15/2028	0.26
Sub Total / Average Asset-Backed Security				5,717,395.34	5,716,611.14	4.977	5,736,277.58	4.982			2.62
CAMP											
CAMP LGIP	LGIP4000	None	5/31/2011	138,112,886.00	138,112,886.00	5.480	138,112,886.00	5.480	N/A	N/A	63.35
Sub Total / Average CAMP				138,112,886.00	138,112,886.00	5.480	138,112,886.00	5.480			63.35
Cash in Banks											
BNY Cash	LGIPBNY	None	3/31/2019	460,213.21	460,213.21	0.000	460,213.21	0.000	N/A	N/A	0.21
Dreyfus Cash	X9USDTVM2	None	3/15/2023	-1,246,144.40	-1,246,144.40	0.000	-1,246,144.40	0.000	N/A	N/A	-0.57
US BANK Cash	LGIPUSBANK	None	12/31/2016	3,976,944.53	3,976,944.53	4.907	3,976,944.53	4.907	N/A	N/A	1.82
Sub Total / Average Cash in Banks				3,191,013.34	3,191,013.34	6.115	3,191,013.34	6.115			1.46
Certificates of Deposit											
Cooperative Centrale Raiff 5.08 7/17/2026	21684LGS5	S&P-A+	7/20/2023	700,000.00	700,000.00	5.080	709,250.71	5.080		7/17/2026	0.32
Toronto Dominion Bank 5.47 10/25/2024	89115B6F2	S&P-A	10/31/2022	690,000.00	690,000.00	5.470	689,574.06	5.470		10/25/2024	0.32
Sub Total / Average Certificates of Deposit				1,390,000.00	1,390,000.00	5.274	1,398,824.77	5.274			0.64
Corporate Issues											
Bank of America Corp 3.384 4/2/2026-25	06051GKM0	S&P-A-	3/22/2022	585,000.00	585,000.00	3.384	571,896.00	3.384	4/2/2025	4/2/2026	0.27
Bank of America NA 5.526 8/18/2026	06428CAA2	Moodys-Aa1	8/18/2023	485,000.00	485,077.60	5.526	489,607.50	5.520		8/18/2026	0.22
Bank of NY Mellon Corp 2.05 1/26/2027-26	06406RBA4	S&P-A	1/28/2022	745,000.00	747,398.90	2.050	689,795.50	1.982	12/26/2026	1/26/2027	0.34
Blackrock Funding Inc 4.7 3/14/2029-24	09290DAA9	S&P-AA-	3/14/2024	70,000.00	69,873.30	4.700	69,979.70	4.741	3/31/2024	3/14/2029	0.03
Bristol-Myers Squibb Co 0.75 11/13/2025-25	110122DN5	S&P-A+	6/21/2021	201,000.00	198,998.04	0.750	187,740.03	0.982	10/13/2025	11/13/2025	0.09
CitiBank NA 5.803 9/29/2028-28	17325FBB3	S&P-A+	9/29/2023	785,000.00	785,000.00	5.803	811,925.50	5.803	8/29/2028	9/29/2028	0.36
Citigroup Inc 0.981 5/1/2025-24	172967MX6	S&P-BBB+	5/4/2021	145,000.00	145,384.25	0.981	144,380.85	0.913	5/1/2024	5/1/2025	0.07
Citigroup Inc 0.981 5/1/2025-24	172967MX6	S&P-BBB+	5/4/2021	135,000.00	135,000.00	0.981	134,423.55	0.981	5/1/2024	5/1/2025	0.06
Goldman Sachs Group Inc 3.75 5/22/2025-25	38148LAE6	S&P-BBB+	2/17/2021	380,000.00	424,528.40	3.750	372,734.40	0.940	2/22/2025	5/22/2025	0.19
Home Depot Inc 2.8 9/14/2027-27	437076BT8	S&P-A	1/30/2023	735,000.00	693,399.00	2.800	691,671.75	4.158	6/14/2027	9/14/2027	0.32

Description	CUSIP/Ticker	Credit Rating 1	Settlement Date	Face Amount/Shares	Cost Value	Coupon Rate	Market Value	YTM @ Cost	Next Call Date	Maturity Date	% of Portfolio
Inter-American Devel Bk 0.5 9/23/2024	4581X0DZ8	S&P-AAA	9/23/2021	820,000.00	819,393.20	0.500	801,320.40	0.525		9/23/2024	0.38
John Deere Capital Corp 4.95 7/14/2028	24422EXB0	S&P-A	7/14/2023	250,000.00	249,627.50	4.950	251,867.50	4.984		7/14/2028	0.11
John Deere Capital Corp 4.95 7/14/2028	24422EXB0	S&P-A	7/14/2023	105,000.00	106,428.00	4.950	105,784.35	4.642		7/14/2028	0.05
John Deere Capital Corp 4.95 7/14/2028	24422EXB0	S&P-A	7/18/2023	195,000.00	196,911.00	4.950	196,456.65	4.727		7/14/2028	0.09
JP Morgan Chase & Co 0.768 8/9/2025-24	46647PCM6	S&P-A-	8/10/2021	120,000.00	120,000.00	0.768	117,750.00	0.768	8/9/2024	8/9/2025	0.06
JP Morgan Chase & Co 2.947 2/24/2028-27	46647PCW4	S&P-A-	9/18/2023	115,000.00	105,152.55	2.947	107,995.35	5.131	2/24/2027	2/24/2028	0.05
JP Morgan Chase & Co 3.54 5/1/2028-27	46647PAF3	S&P-A-	5/18/2023	560,000.00	530,762.40	3.540	534,329.60	4.735	5/1/2027	5/1/2028	0.24
JPMorgan Chase Bank NA 5.11 12/8/2026-26	48125LRU8	S&P-A+	12/8/2023	375,000.00	375,000.00	5.110	375,648.75	5.110	11/8/2026	12/8/2026	0.17
Microsoft Corp 2.4 8/8/2026-26	594918BR4	S&P-AAA	2/25/2022	730,000.00	738,095.70	2.400	692,251.70	2.137	5/8/2026	8/8/2026	0.34
Novartis Capital Corp 3 11/20/2025-25	66989HAJ7	S&P-AA-	2/3/2023	770,000.00	744,012.50	3.000	747,670.00	4.292	8/20/2025	11/20/2025	0.34
Paccar Financial Corp 5.05 8/10/2026	69371RS56	Moody's-A1	8/11/2023	525,000.00	527,157.75	5.050	526,774.50	4.901		8/10/2026	0.24
Target Corp 1.95 1/15/2027-26	87612EBM7	S&P-A	1/24/2022	100,000.00	99,830.00	1.950	92,906.00	1.986	12/15/2026	1/15/2027	0.05
Target Corp 1.95 1/15/2027-26	87612EBM7	S&P-A	1/31/2022	455,000.00	454,722.45	1.950	422,722.30	1.963	12/15/2026	1/15/2027	0.21
Toyota Motor Credit Corp 1.8 2/13/2025	89236TGT6	S&P-A+	5/26/2020	250,000.00	252,442.50	1.800	242,572.50	1.584		2/13/2025	0.12
Toyota Motor Credit Corp 1.8 2/13/2025	89236TGT6	S&P-A+	5/26/2020	180,000.00	181,758.60	1.800	174,652.20	1.584		2/13/2025	0.08
Sub Total / Average Corporate Issues				9,816,000.00	9,770,953.64	3.163	9,554,856.58	3.281			4.48
LAIF											
LAIF LGIP	LGIP1002	None	4/30/2011	1,682,196.93	1,682,196.93	4.232	1,682,196.93	4.232	N/A	N/A	0.77
Sub Total / Average LAIF				1,682,196.93	1,682,196.93	4.232	1,682,196.93	4.232			0.77
Treasury											
T-Note 0.25 10/31/2025	91282CAT8	Moody's-Aaa	10/1/2021	555,000.00	542,664.26	0.250	516,930.50	0.805		10/31/2025	0.25
T-Note 0.25 5/15/2024	91282CCC3	Moody's-Aaa	12/21/2021	2,530,000.00	2,496,101.95	0.250	2,513,890.98	0.815		5/15/2024	1.14
T-Note 0.25 5/31/2025	912828ZT0	Moody's-Aaa	5/17/2021	1,020,000.00	1,005,576.56	0.250	965,812.50	0.605		5/31/2025	0.46
T-Note 0.25 5/31/2025	912828ZT0	Moody's-Aaa	12/21/2021	2,570,000.00	2,499,525.78	0.250	2,433,468.75	1.063		5/31/2025	1.15
T-Note 0.25 8/31/2025	91282CAJ0	Moody's-Aaa	8/2/2021	500,000.00	494,433.59	0.250	468,789.05	0.526		8/31/2025	0.23
T-Note 0.25 8/31/2025	91282CAJ0	Moody's-Aaa	8/16/2021	410,000.00	403,417.58	0.250	384,407.02	0.653		8/31/2025	0.19
T-Note 0.25 9/30/2025	91282CAM3	Moody's-Aaa	9/9/2021	1,060,000.00	1,042,195.31	0.250	990,478.95	0.670		9/30/2025	0.48
T-Note 0.375 1/31/2026	91282CBH3	Moody's-Aaa	7/7/2021	390,000.00	382,504.69	0.375	360,567.21	0.804		1/31/2026	0.18
T-Note 0.375 1/31/2026	91282CBH3	Moody's-Aaa	5/20/2022	580,000.00	529,884.38	0.375	536,228.15	2.853		1/31/2026	0.24
T-Note 0.375 1/31/2026	91282CBH3	Moody's-Aaa	6/30/2022	1,000,000.00	905,273.44	0.375	924,531.30	3.192		1/31/2026	0.42

Description	CUSIP/Ticker	Credit Rating 1	Settlement Date	Face Amount/Shares	Cost Value	Coupon Rate	Market Value	YTM @ Cost	Next Call Date	Maturity Date	% of Portfolio
T-Note 0.375 11/30/2025	91282CAZ4	Moodys-Aaa	11/3/2021	1,020,000.00	994,061.72	0.375	948,878.87	1.014		11/30/2025	0.46
T-Note 0.375 11/30/2025	91282CAZ4	Moodys-Aaa	12/21/2021	2,575,000.00	2,498,856.45	0.375	2,395,454.00	1.144		11/30/2025	1.15
T-Note 0.375 12/31/2025	91282CBC4	Moodys-Aaa	1/25/2021	755,000.00	752,847.07	0.375	700,232.98	0.434		12/31/2025	0.35
T-Note 0.375 12/31/2025	91282CBC4	Moodys-Aaa	4/7/2021	535,000.00	522,314.65	0.375	496,191.58	0.888		12/31/2025	0.24
T-Note 0.375 12/31/2025	91282CBC4	Moodys-Aaa	5/3/2021	137,000.00	134,629.26	0.375	127,062.14	0.753		12/31/2025	0.06
T-Note 0.375 12/31/2025	91282CBC4	Moodys-Aaa	5/7/2021	600,000.00	590,343.75	0.375	556,476.54	0.728		12/31/2025	0.27
T-Note 0.375 9/30/2027	91282CAL5	Moodys-Aaa	6/26/2023	910,000.00	779,294.14	0.375	793,406.25	4.080		9/30/2027	0.36
T-Note 0.5 10/31/2027	91282CAU5	Moodys-Aaa	1/3/2023	1,265,000.00	1,076,238.28	0.500	1,104,799.64	3.926		10/31/2027	0.49
T-Note 0.5 2/28/2026	91282CBQ3	Moodys-Aaa	3/5/2021	1,260,000.00	1,242,970.31	0.500	1,164,614.09	0.777		2/28/2026	0.57
T-Note 0.5 2/28/2026	91282CBQ3	Moodys-Aaa	12/7/2021	1,040,000.00	1,011,968.75	0.500	961,268.78	1.155		2/28/2026	0.46
T-Note 0.75 4/30/2026	91282CBW0	Moodys-Aaa	5/28/2021	245,000.00	244,387.50	0.750	226,299.62	0.802		4/30/2026	0.11
T-Note 0.75 5/31/2026	91282CCF6	Moodys-Aaa	6/1/2021	395,000.00	393,750.20	0.750	363,832.05	0.815		5/31/2026	0.18
T-Note 0.875 9/30/2026	91282CCZ2	Moodys-Aaa	5/10/2022	645,000.00	589,041.21	0.875	590,124.63	2.998		9/30/2026	0.27
T-Note 1 12/15/2024	91282CDN8	Moodys-Aaa	12/21/2021	2,495,000.00	2,498,216.21	1.000	2,423,073.89	0.956		12/15/2024	1.15
T-Note 1.25 3/31/2028	91282CBS9	Moodys-Aaa	5/10/2023	464,000.00	417,636.25	1.250	412,271.24	3.490		3/31/2028	0.19
T-Note 1.25 3/31/2028	91282CBS9	Moodys-Aaa	5/11/2023	360,000.00	323,521.88	1.250	319,865.62	3.525		3/31/2028	0.15
T-Note 1.25 4/30/2028	91282CBZ3	Moodys-Aaa	6/30/2023	525,000.00	460,666.99	1.250	465,486.32	4.068		4/30/2028	0.21
T-Note 1.5 10/31/2024	912828YM6	Moodys-Aaa	1/12/2021	60,000.00	62,655.47	1.500	58,708.60	0.327		10/31/2024	0.03
T-Note 1.5 8/15/2026	9128282A7	Moodys-Aaa	10/4/2022	360,000.00	327,895.31	1.500	335,362.50	4.014		8/15/2026	0.15
T-Note 1.625 5/15/2026	912828R36	Moodys-Aaa	12/21/2021	518,000.00	527,429.22	1.625	486,717.67	1.199		5/15/2026	0.24
T-Note 2 4/30/2024	912828X70	Moodys-Aaa	6/7/2019	590,000.00	592,996.09	2.000	588,248.47	1.891		4/30/2024	0.27
T-Note 2 6/30/2024	912828XX3	Moodys-Aaa	7/3/2019	355,000.00	358,660.94	2.000	351,963.08	1.783		6/30/2024	0.16
T-Note 2.125 3/31/2024	912828W71	Moodys-Aaa	3/2/2020	143,000.00	150,328.75	2.125	142,910.62	0.844		3/31/2024	0.07
T-Note 2.125 3/31/2024	912828W71	Moodys-Aaa	2/6/2024	1,325,000.00	1,318,685.55	2.125	1,324,171.88	5.340		3/31/2024	0.60
T-Note 2.25 2/15/2027	912828V98	Moodys-Aaa	7/7/2022	435,000.00	423,751.17	2.250	409,409.78	2.853		2/15/2027	0.19
T-Note 2.25 8/15/2027	912828R0	Moodys-Aaa	9/6/2022	1,365,000.00	1,294,137.30	2.250	1,274,142.19	3.400		8/15/2027	0.59
T-Note 2.375 5/15/2027	912828X88	Moodys-Aaa	8/1/2022	310,000.00	305,446.88	2.375	291,714.84	2.704		5/15/2027	0.14
T-Note 2.625 1/31/2026	9128286A3	Moodys-Aaa	2/4/2021	715,000.00	791,164.26	2.625	689,109.21	0.463		1/31/2026	0.36
T-Note 2.875 6/15/2025	91282CEU1	Moodys-Aaa	6/15/2022	865,000.00	849,963.87	2.875	844,050.82	3.490		6/15/2025	0.39
T-Note 3.5 4/30/2028	91282CHA2	Moodys-Aaa	5/5/2023	89,000.00	89,375.47	3.500	86,336.95	3.407		4/30/2028	0.04
T-Note 3.875 12/31/2027	91282CGC9	Moodys-Aaa	5/31/2023	1,680,000.00	1,680,262.50	3.875	1,652,962.58	3.871		12/31/2027	0.77
T-Note 4 1/31/2029	91282CJW2	Moodys-Aaa	2/12/2024	845,000.00	839,454.69	4.000	836,418.01	4.147		1/31/2029	0.39
T-Note 4 2/29/2028	91282CGP0	Moodys-Aaa	3/1/2023	315,000.00	311,333.20	4.000	311,333.21	4.261		2/29/2028	0.14
T-Note 4.125 10/31/2027	91282CFU0	Moodys-Aaa	12/2/2022	365,000.00	371,187.89	4.125	362,119.93	3.743		10/31/2027	0.17
T-Note 4.125 10/31/2027	91282CFU0	Moodys-Aaa	12/8/2022	1,150,000.00	1,165,992.19	4.125	1,140,925.81	3.810		10/31/2027	0.53
T-Note 4.125 9/30/2027	91282CFM8	Moodys-Aaa	11/3/2022	474,000.00	470,907.89	4.125	470,333.89	4.273		9/30/2027	0.22
Sub Total / Average Treasury				37,800,000.00	36,763,950.80	1.281	35,801,382.69	2.058			16.86
Total / Average				219,226,583.05	218,008,720.26	4.427	216,549,169.86	4.581			100