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# CITY OF ENGLEWOOD

June 2024

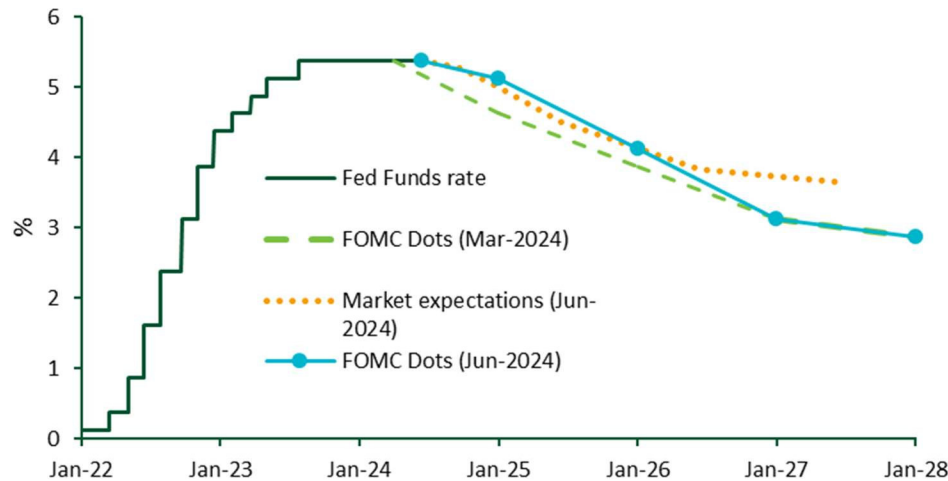


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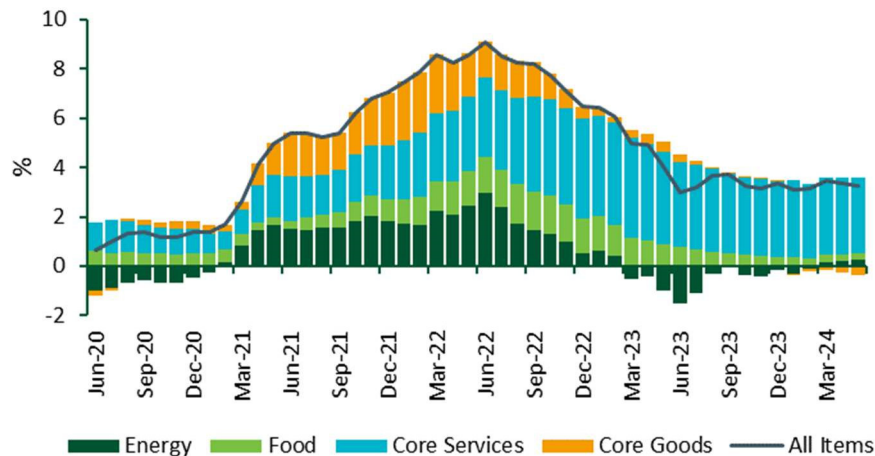
As of June 30, 2024

Chart 1: The Fed modestly dialed back its rate cut expectations.



Source: Bureau of Labor Statistics, Macrobond, June 30, 2024

Chart 2: CPI resumed its descent as core goods prices fell.



Source: Bureau of Labor Statistics, Macrobond, June 30, 2024

### Economic Indicators and Monetary Policy

As expected, the FOMC held the Fed Funds Rate at 5.25% to 5.5% at the June meeting. Further, the Fed left its quarterly economic projections largely unchanged, save for very slight increases in its unemployment, PCE and core PCE forecasts for 2025. It adjusted its “dot plot” to reflect a median expectation of one rate cut in 2024, down from its last projection of three. Notably a larger number of committee members voted for two cuts rather than one. The committee also projected a steeper course of four rate cuts in 2025, up from three. This moves the “dots” in line with the latest market expectations for the next two years (Chart 1).

CPI was flat in May, down from 0.3% in April. Year-on-year, this took the rate from 3.4% to 3.3%. The slowdown in the headline index was driven by 2% drop in energy prices, while food prices were up modestly by 0.1%. Core CPI rose 0.2% in June, taking the year-on-year measure down from 3.6% to 3.4%. The PCE report also softened with the headline figure flat in May and down from 2.7% to 2.6% year-on-year with core PCE at 0.1% in May, down from 2.8% to 2.6% year-on-year.

Labor market data offered mixed signals. The establishment payrolls survey was stronger than expected with 272,000 jobs added in May, above consensus expectations for 175,000. However, the household survey was weaker, and the unemployment rate increased 0.1pp from 3.9% to 4%. Wage growth was 0.4% in May, up from 4% to 4.1% year-on-year, slightly above expectations.

The third estimate of Q1 GDP growth was revised up from 1.3% to 1.4%. The revisions were broad-based across categories, with upgrades to business fixed investment, inventories and net exports. However, consumer spending was revised down. Final sales to domestic private purchasers (used by the Fed as a gauge of domestic consumption) was also revised slightly lower, from 2.8% to 2.6%.

### Interest Rate Summary

Yields generally fell during the month. At the end of June, the 3-month US Treasury bill yielded 5.36%, the 6-month US Treasury bill yielded 5.33%, the 2-year US Treasury note yielded 4.75%, the 5-year US Treasury note yielded 4.38% and the 10-year US Treasury note yielded 4.40%.

# ACTIVITY AND PERFORMANCE SUMMARY

For the period June 1, 2024 - June 30, 2024

<u>Amortized Cost Basis Activity Summary</u>		
<b>Opening balance</b>		95,456,363.08
Income received	115,688.89	
<b>Total receipts</b>		115,688.89
<b>Total disbursements</b>		0.00
Interportfolio transfers	(116,855.75)	
<b>Total Interportfolio transfers</b>		(116,855.75)
Realized gain (loss)		0.00
Change in accruals from security movement		0.00
<b>Total amortization expense</b>		(14,382.67)
<b>Total OID/MKT accretion income</b>		38,839.73
Return of capital		0.00
<b>Closing balance</b>		95,479,653.28
<b>Ending fair value</b>		94,452,003.73
Unrealized gain (loss)		(1,027,649.55)

<u>Detail of Amortized Cost Basis Return</u>				
	Interest earned	Accretion (amortization)	Realized gain (loss)	Total income
Corporate Bonds	65,964.88	13,618.05	0.00	79,582.93
Government Agencies	66,986.60	9,269.87	0.00	76,256.47
Government Bonds	102,933.85	2,650.68	0.00	105,584.53
Municipal/Provincial Bonds	2,978.66	(1,081.54)	0.00	1,897.12
<b>Total</b>	<b>238,863.99</b>	<b>24,457.06</b>	<b>0.00</b>	<b>263,321.05</b>

<u>Comparative Rates of Return (%)</u>			
	* Twelve month trailing	* Six month trailing	* One month
Fed Funds	5.30	2.60	0.41
Overnight Repo	5.36	2.64	0.43
Merrill Lynch 3m US Treas Bill	5.31	2.59	0.42
Merrill Lynch 6m US Treas Bill	5.24	2.54	0.42
ML 1 Year US Treasury Note	5.16	2.45	0.39
ML 2 Year US Treasury Note	4.75	2.27	0.36
ML 5 Year US Treasury Note	4.32	2.10	0.33

\* rates reflected are cumulative

<u>Summary of Amortized Cost Basis Return for the Period</u>	
	Total portfolio
Interest earned	238,863.99
Accretion (amortization)	24,457.06
Realized gain (loss) on sales	0.00
Total income on portfolio	263,321.05
Average daily amortized cost	95,434,859.31
Period return (%)	0.27
YTD return (%)	1.55
Weighted average final maturity in days	767

# ACTIVITY AND PERFORMANCE SUMMARY

For the period June 1, 2024 - June 30, 2024

<u>Fair Value Basis Activity Summary</u>		
<b>Opening balance</b>		94,151,235.51
Income received	115,688.89	
<b>Total receipts</b>		115,688.89
<b>Total disbursements</b>		0.00
Interportfolio transfers	(116,855.75)	
<b>Total Interportfolio transfers</b>		(116,855.75)
Unrealized gain (loss) on security movements		0.00
Change in accruals from security movement		0.00
Return of capital		0.00
Change in fair value for the period		301,935.08
<b>Ending fair value</b>		94,452,003.73

<u>Detail of Fair Value Basis Return</u>			
	Interest earned	Change in fair value	Total income
Corporate Bonds	65,964.88	29,829.00	95,793.88
Government Agencies	66,986.60	99,202.32	166,188.92
Government Bonds	102,933.85	163,066.67	266,000.52
Municipal/Provincial Bonds	2,978.66	9,837.09	12,815.75
<b>Total</b>	<b>238,863.99</b>	<b>301,935.08</b>	<b>540,799.07</b>

<u>Comparative Rates of Return (%)</u>			
	* Twelve month trailing	* Six month trailing	* One month
Fed Funds	5.30	2.60	0.41
Overnight Repo	5.36	2.64	0.43
ICE Bofa 3 Months US T-BILL	5.40	2.63	0.41
ICE Bofa 6m US Treas Bill	5.46	2.55	0.42
ICE Bofa 1 Yr US Treasury Note	5.02	1.95	0.43
ICE BofA US Treasury 1-3	4.53	1.24	0.58
ICE BofA US Treasury 1-5	4.16	0.80	0.70

\* rates reflected are cumulative

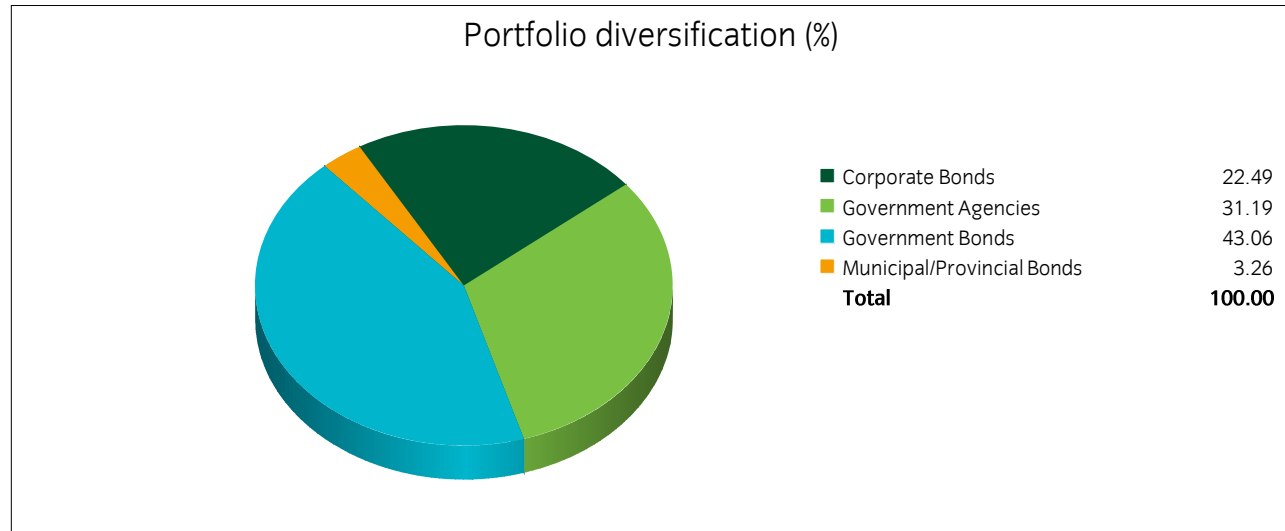
<u>Summary of Fair Value Basis Return for the Period</u>	
	Total portfolio
Interest earned	238,863.99
Change in fair value	301,935.08
Total income on portfolio	540,799.07
Average daily total value *	95,197,586.04
Period return (%)	0.57
YTD return (%)	1.46
Weighted average final maturity in days	767

\* Total value equals market value and accrued interest

# RECAP OF SECURITIES HELD

As of June 30, 2024

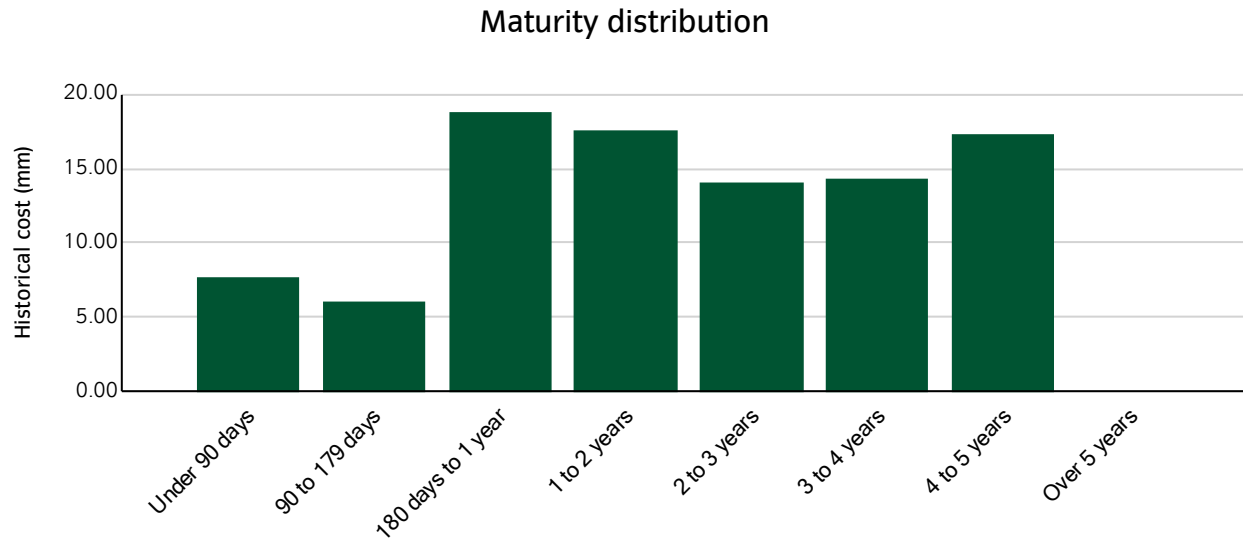
	Historical cost	Amortized cost	Fair value	Unrealized gain (loss)	Weighted average final maturity (days)	Percent of portfolio	Weighted average effective duration (years)
Corporate Bonds	21,441,406.32	21,610,464.75	21,478,647.50	(131,817.25)	562	22.49	1.43
Government Agencies	29,731,532.75	29,791,124.12	29,483,476.39	(307,647.73)	867	31.19	2.16
Government Bonds	41,052,125.99	41,001,946.83	40,425,684.11	(576,262.72)	858	43.06	2.14
Municipal/Provincial Bonds	3,111,700.00	3,076,117.58	3,064,195.73	(11,921.85)	34	3.26	0.09
<b>Total</b>	<b>95,336,765.06</b>	<b>95,479,653.28</b>	<b>94,452,003.73</b>	<b>(1,027,649.55)</b>	<b>767</b>	<b>100.00</b>	<b>1.92</b>



# MATURITY DISTRIBUTION OF SECURITIES HELD

As of June 30, 2024

Maturity	Historic cost	Percent
Under 90 days	7,664,938.00	8.04
90 to 179 days	6,050,322.46	6.35
180 days to 1 year	18,762,112.53	19.68
1 to 2 years	17,505,905.18	18.36
2 to 3 years	13,942,369.95	14.62
3 to 4 years	14,239,261.52	14.94
4 to 5 years	17,171,855.42	18.01
Over 5 years	0.00	0.00
	<b>95,336,765.06</b>	<b>100.00</b>



# SECURITIES HELD

As of June 30, 2024

Cusip	Description	Coupon	Maturity/ Call date	Par value or shares	Historical cost	Amortized cost	Fair value	Unrealized gain (loss)	Total accrued interest	% Port cost
<b>Corporate Bonds</b>										
24422EVC0	JOHN DEERE CAPITAL CORP 2.05% 09JAN2025	2.050	01/09/2025	1,500,000.00	1,444,695.00	1,487,717.22	1,473,630.86	(14,086.36)	14,606.25	1.52
90331HMS9	US BANK NA CINCINNATI 2.8% 27JAN2025 (CALLABLE 27DEC24)	2.800	01/27/2025 12/27/2024	1,000,000.00	991,480.00	998,192.99	984,082.40	(14,110.59)	11,900.00	1.04
78016EZ59	ROYAL BANK OF CANADA 3.375% 14APR2025	3.375	04/14/2025	1,500,000.00	1,476,210.00	1,492,857.97	1,474,653.26	(18,204.71)	10,687.50	1.55
17275RAW2	CISCO SYSTEMS INC 3.5% 15JUN2025	3.500	06/15/2025	1,500,000.00	1,471,245.00	1,475,803.72	1,474,859.87	(943.85)	2,187.50	1.54
46625HMN7	JPMORGAN CHASE & CO 3.9% 15JUL2025 (CALLABLE 15APR25)	3.900	07/15/2025 04/15/2025	1,750,000.00	1,742,860.00	1,747,418.03	1,723,054.36	(24,363.67)	31,281.25	1.83
06051GFS3	BANK OF AMERICA CORP 3.875% 01AUG2025	3.875	08/01/2025	500,000.00	484,280.00	494,003.40	492,347.64	(1,655.76)	8,019.10	0.51
857477AT0	STATE STREET CORP 3.55% 18AUG2025	3.550	08/18/2025	1,500,000.00	1,447,740.00	1,479,537.35	1,471,130.49	(8,406.86)	19,525.00	1.52
89236TKF1	TOYOTA MOTOR CREDIT CORP 3.65% 18AUG2025	3.650	08/18/2025	1,500,000.00	1,488,675.00	1,495,681.68	1,472,670.60	(23,011.08)	20,075.00	1.56
46625HQW3	JPMORGAN CHASE & CO 3.3% 01APR2026 (CALLABLE 01JAN26)	3.300	04/01/2026 01/01/2026	1,326,000.00	1,256,663.46	1,275,303.18	1,283,664.45	8,361.27	10,817.95	1.32
61690U4T4	MORGAN STANLEY BANK NA 4.754% 21APR2026 (CALLABLE 21MAR26)	4.754	04/21/2026 03/21/2026	1,000,000.00	1,005,560.00	1,003,304.08	990,988.73	(12,315.35)	9,111.83	1.05
24422EWX3	JOHN DEERE CAPITAL CORP 4.75% 08JUN2026	4.750	06/08/2026	1,000,000.00	999,440.00	999,616.78	993,680.95	(5,935.83)	2,902.78	1.05
89115A2S0	TORONTO-DOMINION BANK 5.532% 17JUL2026	5.532	07/17/2026	2,000,000.00	2,009,940.00	2,006,917.64	2,007,007.18	89.54	50,095.33	2.11



# SECURITIES HELD

As of June 30, 2024

Cusip	Description	Coupon	Maturity/ Call date	Par value or shares	Historical cost	Amortized cost	Fair value	Unrealized gain (loss)	Total accrued interest	% Port cost
<b>Corporate Bonds</b>										
857477CD3	STATE STREET CORP 5.272% 03AUG2026 (CALLABLE 03JUL26)	5.272	08/03/2026 07/04/2026	1,000,000.00	1,010,710.00	1,008,584.62	1,001,905.25	(6,679.37)	21,527.33	1.06
89236TKX2	TOYOTA MOTOR CREDIT CORP 5% 14AUG2026	5.000	08/14/2026	1,275,000.00	1,269,339.00	1,270,946.58	1,272,093.87	1,147.29	24,083.33	1.33
14913R2Q9	CATERPILLAR FINL SERVICE 1.15% 14SEP2026	1.150	09/14/2026	1,486,000.00	1,335,928.86	1,368,604.45	1,365,314.00	(3,290.45)	5,031.76	1.40
78016HZT0	ROYAL BANK OF CANADA 4.875% 19JAN2027	4.875	01/19/2027	1,000,000.00	1,004,390.00	1,003,766.96	993,371.04	(10,395.92)	21,802.08	1.05
06368L3K0	BANK OF MONTREAL 5.37% 04JUN2027	5.370	06/04/2027	1,000,000.00	1,002,250.00	1,002,208.10	1,004,192.55	1,984.45	3,878.33	1.05
<b>Total Corporate Bonds</b>				<b>21,837,000.00</b>	<b>21,441,406.32</b>	<b>21,610,464.75</b>	<b>21,478,647.50</b>	<b>(131,817.25)</b>	<b>267,532.32</b>	<b>22.49</b>
<b>Government Agencies</b>										
3134GWCB0	FREDDIE MAC 0.45% 22JUL2024 CALLABLE	0.450	07/22/2024	1,500,000.00	1,500,000.00	1,500,000.00	1,495,203.12	(4,796.88)	2,962.50	1.57
3130AN5A4	FEDERAL HOME LOAN BANK 0.5% 26JUL2024 CALLABLE #0000	0.500	07/26/2024	1,000,000.00	1,000,000.00	1,000,000.00	996,478.73	(3,521.27)	2,138.89	1.05
3130A2UW4	FEDERAL HOME LOAN BANK 2.875% 13SEP2024	2.875	09/13/2024	1,000,000.00	1,053,238.00	1,002,209.42	994,824.73	(7,384.69)	8,545.14	1.10
3136G43H4	FANNIE MAE 0.4% 16SEP2024 CALLABLE	0.400	09/16/2024	1,000,000.00	1,000,000.00	1,000,000.00	989,356.66	(10,643.34)	1,155.56	1.05
3135G0W66	FANNIE MAE 1.625% 15OCT2024	1.625	10/15/2024	1,500,000.00	1,507,044.00	1,500,437.39	1,484,528.31	(15,909.08)	5,078.13	1.58
3130AM4H2	FEDERAL HOME LOAN BANK 0.6% 29OCT2024 (CALLABLE 29JUL24)	0.600	10/29/2024 07/29/2024	775,000.00	775,000.00	775,000.00	762,473.47	(12,526.53)	787.92	0.81

# SECURITIES HELD

As of June 30, 2024

Cusip	Description	Coupon	Maturity/ Call date	Par value or shares	Historical cost	Amortized cost	Fair value	Unrealized gain (loss)	Total accrued interest	% Port cost
<b>Government Agencies</b>										
3135G06M0	FANNIE MAE 0.5% 16DEC2024 (CALLABLE 16SEP24)	0.500	12/16/2024 09/16/2024	1,000,000.00	1,000,000.00	1,000,000.00	976,221.61	(23,778.39)	194.44	1.05
3135G0X24	FANNIE MAE 1.625% 07JAN2025	1.625	01/07/2025	1,000,000.00	1,054,158.00	1,006,563.54	981,342.49	(25,221.05)	7,809.03	1.11
3130ANCW8	FEDERAL HOME LOAN BANK 0.61% 29JAN2025 (CALLABLE 29JUL24) #0000	0.610	01/29/2025 07/29/2024	1,000,000.00	1,000,000.00	1,000,000.00	973,004.90	(26,995.10)	2,558.61	1.05
3130ALCB8	FEDERAL HOME LOAN BANK 0.68% 24FEB2026 (CALLABLE 24AUG24)	0.680	02/24/2026 08/24/2024	1,100,000.00	961,719.00	1,030,801.25	1,024,704.29	(6,096.96)	2,618.00	1.01
3133ENV72	FEDERAL FARM CREDIT BANK 4.5% 27JUL2026	4.500	07/27/2026	1,045,000.00	1,044,707.40	1,044,838.33	1,038,360.75	(6,477.58)	19,985.63	1.10
3135G06L2	FANNIE MAE 0.875% 18DEC2026 (CALLABLE 18SEP24)	0.875	12/18/2026 09/18/2024	1,140,000.00	997,536.48	1,052,572.49	1,037,973.76	(14,598.73)	332.50	1.05
3133EN5V8	FEDERAL FARM CREDIT BANK 4.125% 11JAN2027	4.125	01/11/2027	1,500,000.00	1,517,550.21	1,511,102.95	1,483,703.91	(27,399.04)	29,046.88	1.59
3130AL2X1	FEDERAL HOME LOAN BANK 0.85% 17FEB2027 (CALLABLE 17AUG24)	0.850	02/17/2027 08/17/2024	1,140,000.00	997,386.00	1,030,731.83	1,033,058.60	2,326.77	3,579.92	1.05
3133EP6K6	FEDERAL FARM CREDIT BANK 4.5% 26MAR2027	4.500	03/26/2027	1,750,000.00	1,752,632.00	1,752,400.70	1,746,016.90	(6,383.80)	20,562.50	1.84
3133EPAU9	FEDERAL FARM CREDIT BANK 3.875% 14JUL2027	3.875	07/14/2027	1,000,000.00	993,970.00	995,864.06	980,190.45	(15,673.61)	17,868.06	1.04
3135G05Y5	FANNIE MAE 0.75% 08OCT2027	0.750	10/08/2027	1,170,000.00	996,664.50	1,026,507.93	1,035,486.38	8,978.45	1,998.75	1.05
3133EPCG8	FEDERAL FARM CREDIT BANK 4.125% 01DEC2027	4.125	12/01/2027	1,000,000.00	1,012,060.00	1,008,937.90	984,549.02	(24,388.88)	3,322.92	1.06

# SECURITIES HELD

As of June 30, 2024

Cusip	Description	Coupon	Maturity/ Call date	Par value or shares	Historical cost	Amortized cost	Fair value	Unrealized gain (loss)	Total accrued interest	% Port cost
<b>Government Agencies</b>										
3133EP3Z6	FEDERAL FARM CREDIT BANK 4.375% 28FEB2028	4.375	02/28/2028	1,000,000.00	999,544.00	999,584.37	995,708.37	(3,876.00)	14,826.39	1.05
3130ATS57	FEDERAL HOME LOAN BANK 4.5% 10MAR2028	4.500	03/10/2028	2,000,000.00	2,066,034.50	2,050,186.22	1,997,546.06	(52,640.16)	27,500.00	2.17
3130AWN63	FEDERAL HOME LOAN BANK 4% 30JUN2028	4.000	06/30/2028	1,000,000.00	984,420.00	987,324.75	972,057.06	(15,267.69)	20,000.00	1.03
3130AWTR1	FEDERAL HOME LOAN BANK 4.375% 08SEP2028	4.375	09/08/2028	1,250,000.00	1,245,675.00	1,246,380.63	1,245,800.14	(580.49)	17,013.89	1.31
3130AXQK7	FEDERAL HOME LOAN BANK 4.75% 08DEC2028	4.750	12/08/2028	1,000,000.00	1,033,340.00	1,029,747.25	1,013,834.60	(15,912.65)	2,902.78	1.08
3133EP3B9	FEDERAL FARM CREDIT BANK 4.125% 13FEB2029	4.125	02/13/2029	1,250,000.00	1,238,470.66	1,239,276.68	1,236,862.31	(2,414.37)	19,622.40	1.30
3133EP5J0	FEDERAL FARM CREDIT BANK 4.125% 12MAR2029	4.125	03/12/2029	1,000,000.00	990,300.00	990,876.93	989,660.58	(1,216.35)	12,375.00	1.04
3133ERDH1	FEDERAL FARM CREDIT BANK 4.75% 30APR2029	4.750	04/30/2029	1,000,000.00	1,010,083.00	1,009,779.50	1,014,529.19	4,749.69	7,916.67	1.06
<b>Total Government Agencies</b>				<b>30,120,000.00</b>	<b>29,731,532.75</b>	<b>29,791,124.12</b>	<b>29,483,476.39</b>	<b>(307,647.73)</b>	<b>252,702.51</b>	<b>31.19</b>
<b>Government Bonds</b>										
912828G38	USA TREASURY 2.25% 15NOV2024	2.250	11/15/2024	1,200,000.00	1,275,187.50	1,208,274.22	1,186,125.00	(22,149.22)	3,375.00	1.34
9128283J7	USA TREASURY 2.125% 30NOV2024	2.125	11/30/2024	1,500,000.00	1,493,090.96	1,498,926.82	1,480,737.30	(18,189.52)	2,612.71	1.57
9128283P3	USA TREASURY 2.25% 31DEC2024	2.250	12/31/2024	1,500,000.00	1,586,894.53	1,513,009.43	1,477,470.71	(35,538.72)	16,875.00	1.66

# SECURITIES HELD

As of June 30, 2024

Cusip	Description	Coupon	Maturity/ Call date	Par value or shares	Historical cost	Amortized cost	Fair value	Unrealized gain (loss)	Total accrued interest	% Port cost
<b>Government Bonds</b>										
912828Z52	USA TREASURY 1.375% 31JAN2025	1.375	01/31/2025	1,000,000.00	1,041,253.35	1,006,121.10	977,597.66	(28,523.44)	5,703.98	1.09
912828J27	USA TREASURY 2% 15FEB2025	2.000	02/15/2025	1,500,000.00	1,485,356.59	1,496,822.66	1,469,340.83	(27,481.83)	11,208.79	1.56
912828ZC7	USA TREASURY 1.125% 28FEB2025	1.125	02/28/2025	1,000,000.00	1,020,745.54	1,003,904.85	973,271.48	(30,633.37)	3,729.62	1.07
91282CED9	USA TREASURY 1.75% 15MAR2025	1.750	03/15/2025	1,500,000.00	1,473,344.87	1,493,685.01	1,463,750.00	(29,935.01)	7,632.47	1.55
912828ZF0	USA TREASURY 0.5% 31MAR2025	0.500	03/31/2025	1,500,000.00	1,496,777.35	1,499,321.29	1,448,569.34	(50,751.95)	1,864.75	1.57
9128284M9	USA TREASURY 2.875% 30APR2025	2.875	04/30/2025	1,750,000.00	1,750,826.18	1,750,226.88	1,717,136.23	(33,090.65)	8,339.84	1.84
912828XB1	USA TREASURY 2.125% 15MAY2025	2.125	05/15/2025	1,500,000.00	1,469,126.12	1,491,151.15	1,461,152.34	(29,998.81)	3,984.38	1.54
912828Y79	USA TREASURY 2.875% 31JUL2025	2.875	07/31/2025	1,220,000.00	1,225,103.31	1,221,666.04	1,191,882.81	(29,783.23)	14,550.34	1.29
9128285C0	USA TREASURY 3% 30SEP2025	3.000	09/30/2025	1,500,000.00	1,503,520.65	1,501,294.40	1,463,437.50	(37,856.90)	11,188.53	1.58
9128285J5	USA TREASURY 3% 31OCT2025	3.000	10/31/2025	1,500,000.00	1,471,352.68	1,488,689.41	1,462,089.84	(26,599.57)	7,459.24	1.54
9128286A3	USA TREASURY 2.625% 31JAN2026	2.625	01/31/2026	2,000,000.00	1,971,569.20	1,987,305.72	1,931,640.62	(55,665.10)	21,778.85	2.07
9128286L9	USA TREASURY 2.25% 31MAR2026	2.250	03/31/2026	2,000,000.00	1,947,421.88	1,974,852.23	1,915,000.00	(59,852.23)	11,188.53	2.04

# SECURITIES HELD

As of June 30, 2024

Cusip	Description	Coupon	Maturity/ Call date	Par value or shares	Historical cost	Amortized cost	Fair value	Unrealized gain (loss)	Total accrued interest	% Port cost
<b>Government Bonds</b>										
91282CEW7	USA TREASURY 3.25% 30JUN2027	3.250	06/30/2027	1,100,000.00	1,061,331.81	1,065,435.37	1,061,371.09	(4,064.28)	17,875.00	1.11
91282CFH9	USA TREASURY 3.125% 31AUG2027	3.125	08/31/2027	1,000,000.00	974,140.63	977,108.42	959,375.00	(17,733.42)	10,360.05	1.02
91282CFM8	USA TREASURY 4.125% 30SEP2027	4.125	09/30/2027	1,000,000.00	989,729.91	992,682.71	988,671.88	(4,010.83)	10,256.15	1.04
91282CFZ9	USA TREASURY 3.875% 30NOV2027	3.875	11/30/2027	1,250,000.00	1,229,496.38	1,233,866.00	1,226,220.70	(7,645.30)	3,970.29	1.29
91282CGH8	USA TREASURY 3.5% 31JAN2028	3.500	01/31/2028	1,500,000.00	1,467,128.90	1,474,106.35	1,452,714.84	(21,391.51)	21,778.85	1.54
91282CHA2	USA TREASURY 3.5% 30APR2028	3.500	04/30/2028	1,250,000.00	1,209,281.53	1,212,619.11	1,209,082.03	(3,537.08)	7,252.04	1.27
9128284N7	USA TREASURY 2.875% 15MAY2028	2.875	05/15/2028	1,300,000.00	1,239,879.36	1,252,817.13	1,228,144.53	(24,672.60)	4,671.88	1.30
91282CHK0	USA TREASURY 4% 30JUN2028	4.000	06/30/2028	1,500,000.00	1,499,712.05	1,499,767.44	1,477,207.04	(22,560.40)	30,000.00	1.57
91282CHQ7	USA TREASURY 4.125% 31JUL2028	4.125	07/31/2028	1,000,000.00	1,000,237.73	1,000,195.21	989,414.06	(10,781.15)	17,111.95	1.05
912810FE3	USA TREASURY 5.5% 15AUG2028	5.500	08/15/2028	1,500,000.00	1,550,571.43	1,543,081.48	1,566,386.72	23,305.24	30,824.18	1.63
91282CJF9	USA TREASURY 4.875% 31OCT2028	4.875	10/31/2028	1,000,000.00	1,002,933.04	1,002,542.93	1,018,671.88	16,128.95	8,080.84	1.05
912810FF0	USA TREASURY 5.25% 15NOV2028	5.250	11/15/2028	1,000,000.00	1,043,948.66	1,038,868.31	1,034,609.38	(4,258.93)	6,562.50	1.10

# SECURITIES HELD

As of June 30, 2024

Cusip	Description	Coupon	Maturity/ Call date	Par value or shares	Historical cost	Amortized cost	Fair value	Unrealized gain (loss)	Total accrued interest	% Port cost
<b>Government Bonds</b>										
91282CJW2	USA TREASURY 4% 31JAN2029	4.000	01/31/2029	1,100,000.00	1,085,824.00	1,086,844.42	1,083,070.32	(3,774.10)	18,252.75	1.14
91282CKD2	USA TREASURY 4.25% 28FEB2029	4.250	02/28/2029	1,500,000.00	1,484,419.09	1,484,880.48	1,493,261.72	8,381.24	21,134.51	1.56
91282CKP5	USA TREASURY 4.625% 30APR2029	4.625	04/30/2029	1,000,000.00	1,005,706.47	1,005,601.74	1,011,484.38	5,882.64	7,666.44	1.05
91282CKT7	USA TREASURY 4.5% 31MAY2029	4.500	05/31/2029	1,000,000.00	996,214.29	996,278.52	1,006,796.88	10,518.36	3,688.53	1.04
<b>Total Government Bonds</b>				<b>41,170,000.00</b>	<b>41,052,125.99</b>	<b>41,001,946.83</b>	<b>40,425,684.11</b>	<b>(576,262.72)</b>	<b>350,977.99</b>	<b>43.06</b>
<b>Municipal/Provincial Bonds</b>										
574193TQ1	MARYLAND ST 0.51% 01AUG2024	0.510	08/01/2024	1,500,000.00	1,500,000.00	1,500,000.00	1,493,912.85	(6,087.15)	3,166.25	1.57
576051VX1	MASSACHUSETTS ST WTR RESOURCES 1.862% 01AUG2024	1.862	08/01/2024	1,575,000.00	1,611,700.00	1,576,117.58	1,570,282.88	(5,834.70)	12,137.91	1.69
<b>Total Municipal/Provincial Bonds</b>				<b>3,075,000.00</b>	<b>3,111,700.00</b>	<b>3,076,117.58</b>	<b>3,064,195.73</b>	<b>(11,921.85)</b>	<b>15,304.16</b>	<b>3.26</b>
<b>Grand total</b>				<b>96,202,000.00</b>	<b>95,336,765.06</b>	<b>95,479,653.28</b>	<b>94,452,003.73</b>	<b>(1,027,649.55)</b>	<b>886,516.98</b>	<b>100.00</b>

# GASB 40 - DEPOSIT AND INVESTMENT RISK DISCLOSURE

As of June 30, 2024

Cusip	Description	Coupon	Maturity date	Call date	S&P rating	Moody rating	Par value or shares	Historical cost	% Portfolio hist cost	Market value	% Portfolio mkt value	Effective dur (yrs)
<b>United States Treasury Note/Bond</b>												
912828G38	USA TREASURY 2.25%	2.250	11/15/2024		AA+	Aaa	1,200,000.00	1,275,187.50	1.34	1,186,125.00	1.26	0.38
912828J7	USA TREASURY 2.125%	2.125	11/30/2024		AA+	Aaa	1,500,000.00	1,493,090.96	1.57	1,480,737.30	1.57	0.42
912828P3	USA TREASURY 2.25%	2.250	12/31/2024		AA+	Aaa	1,500,000.00	1,586,894.53	1.66	1,477,470.71	1.56	0.49
912828Z52	USA TREASURY 1.375%	1.375	01/31/2025		AA+	Aaa	1,000,000.00	1,041,253.35	1.09	977,597.66	1.04	0.58
912828J27	USA TREASURY 2%	2.000	02/15/2025		AA+	Aaa	1,500,000.00	1,485,356.59	1.56	1,469,340.83	1.56	0.62
912828ZC7	USA TREASURY 1.125%	1.125	02/28/2025		AA+	Aaa	1,000,000.00	1,020,745.54	1.07	973,271.48	1.03	0.65
91282CED9	USA TREASURY 1.75%	1.750	03/15/2025		AA+	Aaa	1,500,000.00	1,473,344.87	1.55	1,463,750.00	1.55	0.70
912828ZF0	USA TREASURY 0.5%	0.500	03/31/2025		AA+	Aaa	1,500,000.00	1,496,777.35	1.57	1,448,569.34	1.53	0.74
9128284M9	USA TREASURY 2.875%	2.875	04/30/2025		AA+	Aaa	1,750,000.00	1,750,826.18	1.84	1,717,136.23	1.82	0.81
912828XB1	USA TREASURY 2.125%	2.125	05/15/2025		AA+	Aaa	1,500,000.00	1,469,126.12	1.54	1,461,152.34	1.55	0.85
912828Y79	USA TREASURY 2.875%	2.875	07/31/2025		AA+	Aaa	1,220,000.00	1,225,103.31	1.29	1,191,882.81	1.26	1.03
9128285C0	USA TREASURY 3%	3.000	09/30/2025		AA+	Aaa	1,500,000.00	1,503,520.65	1.58	1,463,437.50	1.55	1.20
9128285J5	USA TREASURY 3%	3.000	10/31/2025		AA+	Aaa	1,500,000.00	1,471,352.68	1.54	1,462,089.84	1.55	1.28
9128286A3	USA TREASURY 2.625%	2.625	01/31/2026		AA+	Aaa	2,000,000.00	1,971,569.20	2.07	1,931,640.62	2.05	1.51
9128286L9	USA TREASURY 2.25%	2.250	03/31/2026		AA+	Aaa	2,000,000.00	1,947,421.88	2.04	1,915,000.00	2.03	1.67
91282CEW7	USA TREASURY 3.25%	3.250	06/30/2027		AA+	Aaa	1,100,000.00	1,061,331.81	1.11	1,061,371.09	1.12	2.80
91282CFH9	USA TREASURY 3.125%	3.125	08/31/2027		AA+	Aaa	1,000,000.00	974,140.63	1.02	959,375.00	1.02	2.93
91282CFM8	USA TREASURY 4.125%	4.125	09/30/2027		AA+	Aaa	1,000,000.00	989,729.91	1.04	988,671.88	1.05	2.96
91282CFZ9	USA TREASURY 3.875%	3.875	11/30/2027		AA+	Aaa	1,250,000.00	1,229,496.38	1.29	1,226,220.70	1.30	3.14
91282CGH8	USA TREASURY 3.5%	3.500	01/31/2028		AA+	Aaa	1,500,000.00	1,467,128.90	1.54	1,452,714.84	1.54	3.26
91282CHA2	USA TREASURY 3.5%	3.500	04/30/2028		AA+	Aaa	1,250,000.00	1,209,281.53	1.27	1,209,082.03	1.28	3.50
9128284N7	USA TREASURY 2.875%	2.875	05/15/2028		AA+	Aaa	1,300,000.00	1,239,879.36	1.30	1,228,144.53	1.30	3.58
91282CHK0	USA TREASURY 4%	4.000	06/30/2028		AA+	Aaa	1,500,000.00	1,499,712.05	1.57	1,477,207.04	1.56	3.63
91282CHQ7	USA TREASURY 4.125%	4.125	07/31/2028		AA+	Aaa	1,000,000.00	1,000,237.73	1.05	989,414.06	1.05	3.64
912810FE3	USA TREASURY 5.5%	5.500	08/15/2028		AA+	Aaa	1,500,000.00	1,550,571.43	1.63	1,566,386.72	1.66	3.59

# GASB 40 - DEPOSIT AND INVESTMENT RISK DISCLOSURE

As of June 30, 2024

Cusip	Description	Coupon	Maturity date	Call date	S&P rating	Moody rating	Par value or shares	Historical cost	% Portfolio hist cost	Market value	% Portfolio mkt value	Effective dur (yrs)
<b>United States Treasury Note/Bond</b>												
91282CJF9	USA TREASURY 4.875%	4.875	10/31/2028		AA+	Aaa	1,000,000.00	1,002,933.04	1.05	1,018,671.88	1.08	3.83
912810FF0	USA TREASURY 5.25%	5.250	11/15/2028		AA+	Aaa	1,000,000.00	1,043,948.66	1.10	1,034,609.38	1.10	3.85
91282CJW2	USA TREASURY 4%	4.000	01/31/2029		AA+	Aaa	1,100,000.00	1,085,824.00	1.14	1,083,070.32	1.15	4.06
91282CKD2	USA TREASURY 4.25%	4.250	02/28/2029		AA+	Aaa	1,500,000.00	1,484,419.09	1.56	1,493,261.72	1.58	4.11
91282CKP5	USA TREASURY 4.625%	4.625	04/30/2029		AA+	Aaa	1,000,000.00	1,005,706.47	1.05	1,011,484.38	1.07	4.24
91282CKT7	USA TREASURY 4.5%	4.500	05/31/2029		AA+	Aaa	1,000,000.00	996,214.29	1.04	1,006,796.88	1.07	4.34
<b>Issuer total</b>							<b>41,170,000.00</b>	<b>41,052,125.99</b>	<b>43.06</b>	<b>40,425,684.11</b>	<b>42.80</b>	<b>2.14</b>
<b>Federal Home Loan Banks</b>												
3130AN5A4	FEDERAL HOME LOAN	0.500	07/26/2024		AA+	Aaa	1,000,000.00	1,000,000.00	1.05	996,478.73	1.06	0.08
3130A2UW4	FEDERAL HOME LOAN	2.875	09/13/2024		AA+	Aaa	1,000,000.00	1,053,238.00	1.10	994,824.73	1.05	0.21
3130AM4H2	FEDERAL HOME LOAN	0.600	10/29/2024	07/29/2024	AA+	Aaa	775,000.00	775,000.00	0.81	762,473.47	0.81	0.33
3130ANCW	FEDERAL HOME LOAN	0.610	01/29/2025	07/29/2024	AA+	Aaa	1,000,000.00	1,000,000.00	1.05	973,004.90	1.03	0.57
3130ALCB8	FEDERAL HOME LOAN	0.680	02/24/2026	08/24/2024	AA+	Aaa	1,100,000.00	961,719.00	1.01	1,024,704.29	1.08	1.59
3130AL2X1	FEDERAL HOME LOAN	0.850	02/17/2027	08/17/2024	AA+	Aaa	1,140,000.00	997,386.00	1.05	1,033,058.60	1.09	2.49
3130ATS57	FEDERAL HOME LOAN	4.500	03/10/2028		AA+	Aaa	2,000,000.00	2,066,034.50	2.17	1,997,546.06	2.11	3.31
3130AWN63	FEDERAL HOME LOAN	4.000	06/30/2028		AA+	Aaa	1,000,000.00	984,420.00	1.03	972,057.06	1.03	3.63
3130AWTR1	FEDERAL HOME LOAN	4.375	09/08/2028		AA+	Aaa	1,250,000.00	1,245,675.00	1.31	1,245,800.14	1.32	3.72
3130AXQK7	FEDERAL HOME LOAN	4.750	12/08/2028		AA+	Aaa	1,000,000.00	1,033,340.00	1.08	1,013,834.60	1.07	3.94
<b>Issuer total</b>							<b>11,265,000.00</b>	<b>11,116,812.50</b>	<b>11.66</b>	<b>11,013,782.58</b>	<b>11.66</b>	<b>2.18</b>
<b>Federal Farm Credit Banks Funding Corp</b>												
3133ENV72	FEDERAL FARM CREDIT	4.500	07/27/2026		AA+	Aaa	1,045,000.00	1,044,707.40	1.10	1,038,360.75	1.10	1.92
3133EN5V8	FEDERAL FARM CREDIT	4.125	01/11/2027		AA+	Aaa	1,500,000.00	1,517,550.21	1.59	1,483,703.91	1.57	2.33
3133EP6K6	FEDERAL FARM CREDIT	4.500	03/26/2027		AA+	Aaa	1,750,000.00	1,752,632.00	1.84	1,746,016.90	1.85	2.51
3133EPAU9	FEDERAL FARM CREDIT	3.875	07/14/2027		AA+	Aaa	1,000,000.00	993,970.00	1.04	980,190.45	1.04	2.78



# GASB 40 - DEPOSIT AND INVESTMENT RISK DISCLOSURE

As of June 30, 2024

Cusip	Description	Coupon	Maturity date	Call date	S&P rating	Moody rating	Par value or shares	Historical cost	% Portfolio hist cost	Market value	% Portfolio mkt value	Effective dur (yrs)
<b>Federal Farm Credit Banks Funding Corp</b>												
3133EPCG8	FEDERAL FARM CREDIT	4.125	12/01/2027		AA+	Aaa	1,000,000.00	1,012,060.00	1.06	984,549.02	1.04	3.14
3133EP3Z6	FEDERAL FARM CREDIT	4.375	02/28/2028		AA+	Aaa	1,000,000.00	999,544.00	1.05	995,708.37	1.05	3.30
3133EP3B9	FEDERAL FARM CREDIT	4.125	02/13/2029		AA+	Aaa	1,250,000.00	1,238,470.66	1.30	1,236,862.31	1.31	4.09
3133EP5J0	FEDERAL FARM CREDIT	4.125	03/12/2029		AA+	Aaa	1,000,000.00	990,300.00	1.04	989,660.58	1.05	4.16
3133ERDH1	FEDERAL FARM CREDIT	4.750	04/30/2029		AA+	Aaa	1,000,000.00	1,010,083.00	1.06	1,014,529.19	1.07	4.23
<b>Issuer total</b>							<b>10,545,000.00</b>	<b>10,559,317.27</b>	<b>11.08</b>	<b>10,469,581.48</b>	<b>11.08</b>	<b>3.09</b>
<b>Federal National Mortgage Association</b>												
3136G43H4	FANNIE MAE 0.4%	0.400	09/16/2024		AA+	Aaa	1,000,000.00	1,000,000.00	1.05	989,356.66	1.05	0.22
3135G0W66	FANNIE MAE 1.625%	1.625	10/15/2024		AA+	Aaa	1,500,000.00	1,507,044.00	1.58	1,484,528.31	1.57	0.29
3135G06M0	FANNIE MAE 0.5%	0.500	12/16/2024	09/16/2024	AA+	Aaa	1,000,000.00	1,000,000.00	1.05	976,221.61	1.03	0.46
3135G0X24	FANNIE MAE 1.625%	1.625	01/07/2025		AA+	Aaa	1,000,000.00	1,054,158.00	1.11	981,342.49	1.04	0.51
3135G06L2	FANNIE MAE 0.875%	0.875	12/18/2026	09/18/2024	AA+	Aaa	1,140,000.00	997,536.48	1.05	1,037,973.76	1.10	2.34
3135G05Y5	FANNIE MAE 0.75%	0.750	10/08/2027		AA+	Aaa	1,170,000.00	996,664.50	1.05	1,035,486.38	1.10	3.14
<b>Issuer total</b>							<b>6,810,000.00</b>	<b>6,555,402.98</b>	<b>6.88</b>	<b>6,504,909.21</b>	<b>6.89</b>	<b>1.09</b>
<b>JPMorgan Chase &amp; Co</b>												
46625HMN7	JPMORGAN CHASE & CO	3.900	07/15/2025	04/15/2025	A-	A1	1,750,000.00	1,742,860.00	1.83	1,723,054.36	1.82	0.96
46625HQW3	JPMORGAN CHASE & CO	3.300	04/01/2026	01/01/2026	A-	A1	1,326,000.00	1,256,663.46	1.32	1,283,664.45	1.36	1.61
<b>Issuer total</b>							<b>3,076,000.00</b>	<b>2,999,523.46</b>	<b>3.15</b>	<b>3,006,718.81</b>	<b>3.18</b>	<b>1.23</b>
<b>Toyota Motor Credit Corp</b>												
89236TKF1	TOYOTA MOTOR CREDIT	3.650	08/18/2025		A+	A1	1,500,000.00	1,488,675.00	1.56	1,472,670.60	1.56	1.08
89236TKX2	TOYOTA MOTOR CREDIT	5.000	08/14/2026		A+	A1	1,275,000.00	1,269,339.00	1.33	1,272,093.87	1.35	1.95
<b>Issuer total</b>							<b>2,775,000.00</b>	<b>2,758,014.00</b>	<b>2.89</b>	<b>2,744,764.47</b>	<b>2.91</b>	<b>1.48</b>

# GASB 40 - DEPOSIT AND INVESTMENT RISK DISCLOSURE

As of June 30, 2024

Cusip	Description	Coupon	Maturity date	Call date	S&P rating	Moody rating	Par value or shares	Historical cost	% Portfolio hist cost	Market value	% Portfolio mkt value	Effective dur (yrs)
<b>State Street Corp</b>												
857477AT0	STATE STREET CORP	3.550	08/18/2025		A	A1	1,500,000.00	1,447,740.00	1.52	1,471,130.49	1.56	1.08
857477CD3	STATE STREET CORP	5.272	08/03/2026	07/04/2026	A	A1	1,000,000.00	1,010,710.00	1.06	1,001,905.25	1.06	1.86
<b>Issuer total</b>							<b>2,500,000.00</b>	<b>2,458,450.00</b>	<b>2.58</b>	<b>2,473,035.74</b>	<b>2.62</b>	<b>1.40</b>
<b>Royal Bank of Canada</b>												
78016EZ59	ROYAL BANK OF	3.375	04/14/2025		A	A1	1,500,000.00	1,476,210.00	1.55	1,474,653.26	1.56	0.77
78016HZT0	ROYAL BANK OF	4.875	01/19/2027		A	A1	1,000,000.00	1,004,390.00	1.05	993,371.04	1.05	2.31
<b>Issuer total</b>							<b>2,500,000.00</b>	<b>2,480,600.00</b>	<b>2.60</b>	<b>2,468,024.30</b>	<b>2.61</b>	<b>1.39</b>
<b>John Deere Capital Corp</b>												
24422EVC0	JOHN DEERE CAPITAL	2.050	01/09/2025		A	A1	1,500,000.00	1,444,695.00	1.52	1,473,630.86	1.56	0.52
24422EWX3	JOHN DEERE CAPITAL	4.750	06/08/2026		A	A1	1,000,000.00	999,440.00	1.05	993,680.95	1.05	1.82
<b>Issuer total</b>							<b>2,500,000.00</b>	<b>2,444,135.00</b>	<b>2.56</b>	<b>2,467,311.81</b>	<b>2.61</b>	<b>1.05</b>
<b>Toronto-Dominion Bank/The</b>												
89115A2S0	TORONTO-DOMINION	5.532	07/17/2026		A	A1	2,000,000.00	2,009,940.00	2.11	2,007,007.18	2.12	1.86
<b>Issuer total</b>							<b>2,000,000.00</b>	<b>2,009,940.00</b>	<b>2.11</b>	<b>2,007,007.18</b>	<b>2.12</b>	<b>1.86</b>
<b>Massachusetts Water Resources Authority</b>												
576051VX1	MASSACHUSETTS ST	1.862	08/01/2024		AA+	Aa1	1,575,000.00	1,611,700.00	1.69	1,570,282.88	1.66	0.09
<b>Issuer total</b>							<b>1,575,000.00</b>	<b>1,611,700.00</b>	<b>1.69</b>	<b>1,570,282.88</b>	<b>1.66</b>	<b>0.09</b>
<b>Federal Home Loan Mortgage Corp</b>												
3134GWCB0	FREDDIE MAC 0.45%	0.450	07/22/2024		AA+	Aaa	1,500,000.00	1,500,000.00	1.57	1,495,203.12	1.58	0.07
<b>Issuer total</b>							<b>1,500,000.00</b>	<b>1,500,000.00</b>	<b>1.57</b>	<b>1,495,203.12</b>	<b>1.58</b>	<b>0.07</b>

# GASB 40 - DEPOSIT AND INVESTMENT RISK DISCLOSURE

As of June 30, 2024

Cusip	Description	Coupon	Maturity date	Call date	S&P rating	Moody rating	Par value or shares	Historical cost	% Portfolio hist cost	Market value	% Portfolio mkt value	Effective dur (yrs)
<b>State of Maryland</b>												
574193TQ1	MARYLAND ST 0.51%	0.510	08/01/2024		AAA	Aaa	1,500,000.00	1,500,000.00	1.57	1,493,912.85	1.58	0.09
<b>Issuer total</b>							<b>1,500,000.00</b>	<b>1,500,000.00</b>	<b>1.57</b>	<b>1,493,912.85</b>	<b>1.58</b>	<b>0.09</b>
<b>Cisco Systems Inc</b>												
17275RAW2	CISCO SYSTEMS INC 3.5%	3.500	06/15/2025		AA-	A1	1,500,000.00	1,471,245.00	1.54	1,474,859.87	1.56	0.93
<b>Issuer total</b>							<b>1,500,000.00</b>	<b>1,471,245.00</b>	<b>1.54</b>	<b>1,474,859.87</b>	<b>1.56</b>	<b>0.93</b>
<b>Caterpillar Financial Services Corp</b>												
14913R2Q9	CATERPILLAR FINL	1.150	09/14/2026		A	A2	1,486,000.00	1,335,928.86	1.40	1,365,314.00	1.45	2.12
<b>Issuer total</b>							<b>1,486,000.00</b>	<b>1,335,928.86</b>	<b>1.40</b>	<b>1,365,314.00</b>	<b>1.45</b>	<b>2.12</b>
<b>Bank of Montreal</b>												
06368L3K0	BANK OF MONTREAL	5.370	06/04/2027		A-	A2	1,000,000.00	1,002,250.00	1.05	1,004,192.55	1.06	2.66
<b>Issuer total</b>							<b>1,000,000.00</b>	<b>1,002,250.00</b>	<b>1.05</b>	<b>1,004,192.55</b>	<b>1.06</b>	<b>2.66</b>
<b>Morgan Stanley Bank NA</b>												
61690U4T4	MORGAN STANLEY BANK	4.754	04/21/2026	03/21/2026	A+	Aa3	1,000,000.00	1,005,560.00	1.05	990,988.73	1.05	1.65
<b>Issuer total</b>							<b>1,000,000.00</b>	<b>1,005,560.00</b>	<b>1.05</b>	<b>990,988.73</b>	<b>1.05</b>	<b>1.65</b>
<b>US Bank NA/Cincinnati OH</b>												
90331HMS9	US BANK NA CINCINNATI	2.800	01/27/2025	12/27/2024	A+	A2	1,000,000.00	991,480.00	1.04	984,082.40	1.04	0.56
<b>Issuer total</b>							<b>1,000,000.00</b>	<b>991,480.00</b>	<b>1.04</b>	<b>984,082.40</b>	<b>1.04</b>	<b>0.56</b>
<b>Bank of America Corp</b>												
06051GF53	BANK OF AMERICA CORP	3.875	08/01/2025		A-	A1	500,000.00	484,280.00	0.51	492,347.64	0.52	1.03
<b>Issuer total</b>							<b>500,000.00</b>	<b>484,280.00</b>	<b>0.51</b>	<b>492,347.64</b>	<b>0.52</b>	<b>1.03</b>
<b>Grand total</b>							<b>96,202,000.00</b>	<b>95,336,765.06</b>	<b>100.00</b>	<b>94,452,003.73</b>	<b>100.00</b>	<b>1.92</b>

# SECURITIES PURCHASED

For the period June 1, 2024 - June 30, 2024

Cusip	Description / Broker	Trade date Settle date	Coupon	Maturity/ Call date	Par value or shares	Unit cost	Principal cost	Accrued interest
<b>Corporate Bonds</b>								
06368L3K0	BANK OF MONTREAL 5.37% 04JUN2027 BANK OF MONTREAL, THE	06/11/2024 06/14/2024	5.370	06/04/2027	1,000,000.00	100.23	(1,002,250.00)	(1,491.67)
<b>Total Corporate Bonds</b>					<b>1,000,000.00</b>		<b>(1,002,250.00)</b>	<b>(1,491.67)</b>
<b>Grand total</b>					<b>1,000,000.00</b>		<b>(1,002,250.00)</b>	<b>(1,491.67)</b>

# SECURITIES SOLD AND MATURED

For the period June 1, 2024 - June 30, 2024

Cusip	Description / Broker	Trade date Settle date	Coupon	Maturity/ Call date	Par value or shares	Historical cost	Amortized cost at sale or maturity	Price	Fair value at sale or maturity	Realized gain (loss)	Accrued interest sold
<b>Government Agencies</b>											
3130A8HK2	FHLB CONS BD DTD 06/14/2016 1.75 06-14-2024	06/14/2024 06/14/2024	1.750		(1,000,000.00)	1,038,480.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00
<b>Total (Government Agencies)</b>					<b>(1,000,000.00)</b>	<b>1,038,480.00</b>	<b>1,000,000.00</b>		<b>1,000,000.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Municipal/Provincial Bonds</b>											
34153QUC8	FLORIDA ST BRD ED PUB ED 0.39% DUE 06-01-2024 REG TAXABLE	06/03/2024 06/03/2024	0.390		(1,000,000.00)	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00
<b>Total (Municipal/Provincial Bonds)</b>					<b>(1,000,000.00)</b>	<b>1,000,000.00</b>	<b>1,000,000.00</b>		<b>1,000,000.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Grand total</b>					<b>(2,000,000.00)</b>	<b>2,038,480.00</b>	<b>2,000,000.00</b>		<b>2,000,000.00</b>	<b>0.00</b>	<b>0.00</b>

# DETAIL OF RETURN AND INTEREST RECEIVED

For the period June 1, 2024 - June 30, 2024

Cusip	Description	Accretion (amortization)	Realized gain (loss)	Change in fair value	Interest earned	Interest received
<b>Corporate Bonds</b>						
06051GFS3	BANK OF AMERICA CORP 3.875% 01AUG2025	460.10	0.00	922.45	1,560.77	0.00
06368L3K0	BANK OF MONTREAL 5.37% 04JUN2027	(41.90)	0.00	1,942.55	2,386.66	0.00
14913R2Q9	CATERPILLAR FINL SERVICE 1.15% 14SEP2026	4,435.60	0.00	4,435.35	1,376.61	0.00
17275RAW2	CISCO SYSTEMS INC 3.5% 15JUN2025	2,104.03	0.00	890.28	4,229.17	26,250.00
24422EVC0	JOHN DEERE CAPITAL CORP 2.05% 09JAN2025	1,949.65	0.00	3,857.60	2,477.08	0.00
24422EWX3	JOHN DEERE CAPITAL CORP 4.75% 08JUN2026	16.47	0.00	(147.98)	3,826.39	23,750.00
46625HQW3	JPMORGAN CHASE & CO 3.3% 01APR2026 (CALLABLE 01JAN26)	2,410.31	0.00	1,700.72	3,524.95	0.00
46625HMN7	JPMORGAN CHASE & CO 3.9% 15JUL2025 (CALLABLE 15APR25)	206.55	0.00	2,613.08	5,497.92	0.00
61690U4T4	MORGAN STANLEY BANK NA 4.754% 21APR2026 (CALLABLE 21MAR26)	(159.61)	0.00	1,324.57	3,829.61	0.00
78016EZ59	ROYAL BANK OF CANADA 3.375% 14APR2025	754.44	0.00	2,255.75	4,078.12	0.00
78016HZT0	ROYAL BANK OF CANADA 4.875% 19JAN2027	(122.97)	0.00	635.30	3,927.08	0.00
857477AT0	STATE STREET CORP 3.55% 18AUG2025	1,504.61	0.00	(29.06)	4,289.58	0.00
857477CD3	STATE STREET CORP 5.272% 03AUG2026 (CALLABLE 03JUL26)	(356.21)	0.00	1,983.57	4,246.89	0.00
89115A2S0	TORONTO-DOMINION BANK 5.532% 17JUL2026	(281.59)	0.00	1,554.68	8,912.66	0.00
89236TKF1	TOYOTA MOTOR CREDIT CORP 3.65% 18AUG2025	317.52	0.00	1,749.37	4,410.42	0.00
89236TKX2	TOYOTA MOTOR CREDIT CORP 5% 14AUG2026	159.17	0.00	1,884.72	5,135.41	0.00
90331HMS9	US BANK NA CINCINNATI 2.8% 27JAN2025 (CALLABLE 27DEC24)	261.88	0.00	2,256.05	2,255.56	0.00
<b>Total Corporate Bonds</b>		<b>13,618.05</b>	<b>0.00</b>	<b>29,829.00</b>	<b>65,964.88</b>	<b>50,000.00</b>
<b>Government Agencies</b>						
3136G43H4	FANNIE MAE 0.4% 16SEP2024 CALLABLE	0.00	0.00	3,393.18	322.23	0.00

# DETAIL OF RETURN AND INTEREST RECEIVED

For the period June 1, 2024 - June 30, 2024

Cusip	Description	Accretion (amortization)	Realized gain (loss)	Change in fair value	Interest earned	Interest received
<b>Government Agencies</b>						
3135G06M0	FANNIE MAE 0.5% 16DEC2024 (CALLABLE 16SEP24)	0.00	0.00	1,849.03	402.77	2,500.00
3135G05Y5	FANNIE MAE 0.75% 08OCT2027	3,654.30	0.00	6,773.66	706.87	0.00
3135G06L2	FANNIE MAE 0.875% 18DEC2026 (CALLABLE 18SEP24)	2,953.63	0.00	5,004.20	803.54	4,987.50
3135G0X24	FANNIE MAE 1.625% 07JAN2025	(1,052.98)	0.00	2,587.11	1,309.03	0.00
3135G0W66	FANNIE MAE 1.625% 15OCT2024	(124.96)	0.00	4,996.30	1,963.55	0.00
3133EPAU9	FEDERAL FARM CREDIT BANK 3.875% 14JUL2027	113.41	0.00	3,533.63	3,121.53	0.00
3133EPCG8	FEDERAL FARM CREDIT BANK 4.125% 01DEC2027	(217.83)	0.00	2,187.20	3,322.92	20,625.00
3133EN5V8	FEDERAL FARM CREDIT BANK 4.125% 11JAN2027	(365.63)	0.00	5,645.19	4,984.38	0.00
3133EP5J0	FEDERAL FARM CREDIT BANK 4.125% 12MAR2029	161.75	0.00	6,031.04	3,322.92	0.00
3133EP3B9	FEDERAL FARM CREDIT BANK 4.125% 13FEB2029	193.44	0.00	7,423.73	4,153.65	0.00
3133EP3Z6	FEDERAL FARM CREDIT BANK 4.375% 28FEB2028	9.47	0.00	4,208.40	3,524.31	0.00
3133EP6K6	FEDERAL FARM CREDIT BANK 4.5% 26MAR2027	(73.04)	0.00	7,054.50	6,343.75	0.00
3133ENV72	FEDERAL FARM CREDIT BANK 4.5% 27JUL2026	6.49	0.00	2,002.63	3,788.13	0.00
3133ERDH1	FEDERAL FARM CREDIT BANK 4.75% 30APR2029	(168.61)	0.00	6,537.50	3,958.34	0.00
3130AN5A4	FEDERAL HOME LOAN BANK 0.5% 26JUL2024 CALLABLE #0000	0.00	0.00	3,609.24	402.78	0.00
3130AM4H2	FEDERAL HOME LOAN BANK 0.6% 29OCT2024 (CALLABLE 29JUL24)	0.00	0.00	2,073.61	374.59	0.00
3130ANCW8	FEDERAL HOME LOAN BANK 0.61% 29JAN2025 (CALLABLE 29JUL24) #0000	0.00	0.00	2,928.93	491.39	0.00
3130ALCB8	FEDERAL HOME LOAN BANK 0.68% 24FEB2026 (CALLABLE 24AUG24)	3,494.88	0.00	3,948.31	602.56	0.00
3130AL2X1	FEDERAL HOME LOAN BANK 0.85% 17FEB2027 (CALLABLE 17AUG24)	3,461.50	0.00	6,678.97	780.59	0.00
3130A2UW4	FEDERAL HOME LOAN BANK 2.875% 13SEP2024	(907.98)	0.00	1,726.01	2,315.97	0.00

# DETAIL OF RETURN AND INTEREST RECEIVED

For the period June 1, 2024 - June 30, 2024

Cusip	Description	Accretion (amortization)	Realized gain (loss)	Change in fair value	Interest earned	Interest received
<b>Government Agencies</b>						
3130AWN63	FEDERAL HOME LOAN BANK 4% 30JUN2028	264.07	0.00	(7,799.07)	3,333.33	0.00
3130AWTR1	FEDERAL HOME LOAN BANK 4.375% 08SEP2028	72.00	0.00	3,059.64	4,405.38	0.00
3130ATS57	FEDERAL HOME LOAN BANK 4.5% 10MAR2028	(1,132.02)	0.00	(1,849.10)	7,250.00	0.00
3130AXQK7	FEDERAL HOME LOAN BANK 4.75% 08DEC2028	(558.46)	0.00	8,627.69	3,826.40	28,368.06
3130A8HK2	FHLB CONS BD DTD 06/14/2016 1.75 06-14-2024	(513.56)	0.00	1,118.32	631.94	8,750.00
3134GWCB0	FREDDIE MAC 0.45% 22JUL2024 CALLABLE	0.00	0.00	5,852.47	543.75	0.00
<b>Total Government Agencies</b>		<b>9,269.87</b>	<b>0.00</b>	<b>99,202.32</b>	<b>66,986.60</b>	<b>65,230.56</b>
<b>Government Bonds</b>						
912828ZF0	USA TREASURY 0.5% 31MAR2025	74.32	0.00	4,995.12	614.75	0.00
912828ZC7	USA TREASURY 1.125% 28FEB2025	(482.08)	0.00	2,949.21	917.12	0.00
912828Z52	USA TREASURY 1.375% 31JAN2025	(854.10)	0.00	2,695.32	1,133.24	0.00
91282CED9	USA TREASURY 1.75% 15MAR2025	734.30	0.00	3,499.32	2,139.94	0.00
912828J27	USA TREASURY 2% 15FEB2025	414.44	0.00	3,178.71	2,472.53	0.00
912828XB1	USA TREASURY 2.125% 15MAY2025	832.18	0.00	3,530.26	2,598.51	0.00
9128283J7	USA TREASURY 2.125% 30NOV2024	210.43	0.00	4,174.80	2,612.71	0.00
912828G38	USA TREASURY 2.25% 15NOV2024	(1,798.75)	0.00	2,460.94	2,201.09	0.00
9128283P3	USA TREASURY 2.25% 31DEC2024	(2,121.11)	0.00	3,237.30	2,781.59	0.00
9128286L9	USA TREASURY 2.25% 31MAR2026	1,180.64	0.00	7,109.38	3,688.53	0.00
9128286A3	USA TREASURY 2.625% 31JAN2026	656.60	0.00	6,562.50	4,326.93	0.00
9128284N7	USA TREASURY 2.875% 15MAY2028	1,000.34	0.00	7,058.59	3,046.88	0.00



# DETAIL OF RETURN AND INTEREST RECEIVED

For the period June 1, 2024 - June 30, 2024

Cusip	Description	Accretion (amortization)	Realized gain (loss)	Change in fair value	Interest earned	Interest received
<b>Government Bonds</b>						
9128284M9	USA TREASURY 2.875% 30APR2025	(22.39)	0.00	3,212.88	4,101.56	0.00
912828Y79	USA TREASURY 2.875% 31JUL2025	(126.22)	0.00	2,382.81	2,890.79	0.00
9128285C0	USA TREASURY 3% 30SEP2025	(84.97)	0.00	3,046.87	3,688.53	0.00
9128285J5	USA TREASURY 3% 31OCT2025	695.33	0.00	3,574.21	3,668.48	0.00
91282CFH9	USA TREASURY 3.125% 31AUG2027	593.56	0.00	4,765.62	2,547.55	0.00
91282CEW7	USA TREASURY 3.25% 30JUN2027	946.97	0.00	5,113.27	2,946.43	0.00
91282CHA2	USA TREASURY 3.5% 30APR2028	801.02	0.00	6,933.59	3,566.58	0.00
91282CGH8	USA TREASURY 3.5% 31JAN2028	592.98	0.00	7,910.16	4,326.93	0.00
91282CFZ9	USA TREASURY 3.875% 30NOV2027	387.83	0.00	5,957.02	3,970.29	0.00
91282CHK0	USA TREASURY 4% 30JUN2028	4.77	0.00	8,496.11	4,945.05	0.00
91282CJW2	USA TREASURY 4% 31JAN2029	235.48	0.00	7,175.79	3,626.38	0.00
91282CFM8	USA TREASURY 4.125% 30SEP2027	184.93	0.00	4,179.69	3,381.15	0.00
91282CHQ7	USA TREASURY 4.125% 31JUL2028	(3.92)	0.00	5,781.25	3,399.72	0.00
91282CKD2	USA TREASURY 4.25% 28FEB2029	266.18	0.00	9,960.93	5,197.01	0.00
91282CKT7	USA TREASURY 4.5% 31MAY2029	62.16	0.00	6,640.63	3,319.68	0.00
91282CKP5	USA TREASURY 4.625% 30APR2029	(95.21)	0.00	6,640.63	3,770.38	0.00
91282CJF9	USA TREASURY 4.875% 31OCT2028	(48.16)	0.00	5,781.26	3,974.18	0.00
912810FF0	USA TREASURY 5.25% 15NOV2028	(729.24)	0.00	5,742.19	4,279.89	0.00
912810FE3	USA TREASURY 5.5% 15AUG2028	(857.63)	0.00	8,320.31	6,799.45	0.00
<b>Total Government Bonds</b>		<b>2,650.68</b>	<b>0.00</b>	<b>163,066.67</b>	<b>102,933.85</b>	<b>0.00</b>

# DETAIL OF RETURN AND INTEREST RECEIVED

For the period June 1, 2024 - June 30, 2024

Cusip	Description	Accretion (amortization)	Realized gain (loss)	Change in fair value	Interest earned	Interest received
<b>Municipal/Provincial Bonds</b>						
34153QUC8	FLORIDA ST BRD ED PUB ED 0.39% DUE 06-01-2024 REG TAXABLE	0.00	0.00	0.00	0.00	1,950.00
574193TQ1	MARYLAND ST 0.51% 01AUG2024	0.00	0.00	5,598.45	616.25	0.00
576051VX1	MASSACHUSETTS ST WTR RESOURCES 1.862% 01AUG2024	(1,081.54)	0.00	4,238.64	2,362.41	0.00
<b>Total Municipal/Provincial Bonds</b>		<b>(1,081.54)</b>	<b>0.00</b>	<b>9,837.09</b>	<b>2,978.66</b>	<b>1,950.00</b>
<b>Grand total</b>		<b>24,457.06</b>	<b>0.00</b>	<b>301,935.08</b>	<b>238,863.99</b>	<b>117,180.56</b>

# TRANSACTION REPORT

For the period June 1, 2024 - June 30, 2024

Trade date Settle date	Cusip	Transaction	Sec type	Description	Maturity	Par value or shares	Realized gain(loss)	Principal	Interest	Transaction total
06/01/2024 06/01/2024	3133EPCG8	Income	Government Agencies	FEDERAL FARM CREDIT BANK	12/01/2027	1,000,000.00	0.00	0.00	20,625.00	20,625.00
06/01/2024 06/01/2024	34153QUC8	Income	Municipal/Provincial Bonds	FLORIDA ST BRD ED PUB ED	06/01/2024	1,000,000.00	0.00	0.00	1,950.00	1,950.00
06/03/2024 06/03/2024	34153QUC8	Capital Change	Municipal/Provincial Bonds	FLORIDA ST BRD ED PUB ED	06/01/2024	(1,000,000.00)	0.00	1,000,000.00	0.00	1,000,000.00
06/08/2024 06/08/2024	3130AXQK7	Income	Government Agencies	FEDERAL HOME LOAN BANK	12/08/2028	1,000,000.00	0.00	0.00	28,368.06	28,368.06
06/10/2024 06/10/2024	24422EWX3	Income	Corporate Bonds	JOHN DEERE CAPITAL CORP	06/08/2026	1,000,000.00	0.00	0.00	23,750.00	23,750.00
06/11/2024 06/14/2024	06368L3K0	Bought	Corporate Bonds	BANK OF MONTREAL 5.37%	06/04/2027	1,000,000.00	0.00	(1,002,250.00)	(1,491.67)	(1,003,741.67)
06/14/2024 06/14/2024	3130A8HK2	Income	Government Agencies	FHLB CONS BD DTD 06/14/2016	06/14/2024	1,000,000.00	0.00	0.00	8,750.00	8,750.00
06/14/2024 06/14/2024	3130A8HK2	Capital Change	Government Agencies	FHLB CONS BD DTD 06/14/2016	06/14/2024	(1,000,000.00)	0.00	1,000,000.00	0.00	1,000,000.00
06/15/2024 06/15/2024	17275RAW2	Income	Corporate Bonds	CISCO SYSTEMS INC 3.5%	06/15/2025	1,500,000.00	0.00	0.00	26,250.00	26,250.00
06/16/2024 06/16/2024	3135G06M0	Income	Government Agencies	FANNIE MAE 0.5% 16DEC2024	12/16/2024	1,000,000.00	0.00	0.00	2,500.00	2,500.00
06/18/2024 06/18/2024	3135G06L2	Income	Government Agencies	FANNIE MAE 0.875%	12/18/2026	1,140,000.00	0.00	0.00	4,987.50	4,987.50

# ADDITIONAL INFORMATION

## As of June 30, 2024

Past performance is not indicative of future results. Investment in any strategy involves a risk of loss which may partly be due to exchange rate fluctuations.

The performance results shown, whether net or gross of investment management fees, reflect the reinvestment of dividends and/or income and other earnings. Any gross of fees performance does not include fees and charges and these can have a material detrimental effect on the performance of an investment. The performance shown is for the stated time period(s) only.

Any target performance aims are not a guarantee, may not be achieved and a capital loss may occur. Funds which have a higher performance aim generally take more risk to achieve this and so have a greater potential for the returns to be significantly different than expected. Investments are subject to risks, including loss of principal. There can be no guarantee that any investment strategy will meet the liability funding needs of a particular client.

Performance information for certain accounts may reflect performance achieved while the account was managed at a prior firm. In addition, the performance and customized benchmark information for these periods are based on Information from 3rd parties that Insight believes to be accurate, but Insight has not independently verified such information and no representation is made regarding its accuracy or completeness.

The quoted benchmarks do not reflect deductions for fees, expenses or taxes. These benchmarks are unmanaged and cannot be purchased directly by investors. Benchmark performance is shown for illustrative purposes only and does not predict or depict the performance of any investment. There may be material factors relevant to any such comparison such as differences in volatility, and regulatory and legal restrictions between the indices shown and the strategy.

Any currency conversions performed for this presentation, use FX rates as per WM Reuters 4pm spot rates, unless noted otherwise.

Funds and portfolios with an ESG objective follow a sustainable or ESG related investment approach, which may cause them to perform differently than funds that are not required to integrate sustainable investment criteria when selecting securities. Funds and portfolios with no ESG objective are not required to integrate sustainable investment criteria when selecting securities so any ESG approach shown is only indicative and there is no guarantee that the specific approach will be applied across the whole portfolio.

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Information about the indices shown here is provided to allow for comparison of the performance of the strategy to that of certain well-known and widely recognized indices. There is no representation that such index is an appropriate benchmark for such comparison. You cannot invest directly in an index and the indices represented do not take into account trading commissions and/or other brokerage or custodial costs. The volatility of the indices may be materially different from that of the strategy. In addition, the strategy's holdings may differ substantially from the securities that comprise the indices shown.

The ICE BofA 3 Month US T-Bill index is an unmanaged market index of U.S. Treasury securities maturing in 90 days that assumes reinvestment of all income.

The ICE BofA 6 Month US T-Bill index measures the performance of Treasury bills with time to maturity of less than 6 months.

# ADDITIONAL INFORMATION

## As of June 30, 2024

The ICE BofA 1-Year US Treasury Index is a one-security index comprised of the most recently issued 1-year US Treasury note. The index is rebalanced monthly. In order to qualify for inclusion, a 1-year note must be auctioned on or before the third business day before the last business day of the month.

The ICE BofA 3-Year US Treasury Index is a one-security index comprised of the most recently issued 3-year US Treasury note. The index is rebalanced monthly. In order to qualify for inclusion, a 3-year note must be auctioned on or before the third business day before the last business day of the month.

The ICE BofA 5-Year US Treasury Index is a one-security index comprised of the most recently issued 5-year US Treasury note. The index is rebalanced monthly. In order to qualify for inclusion, a 5-year note must be auctioned on or before the third business day before the last business day of the month.

The ICE BofA 1-3 US Year Treasury Index is an unmanaged index that tracks the performance of the direct sovereign debt of the U.S. Government having a maturity of at least one year and less than three years.

The ICE BofA 1-5 US Year Treasury Index is an unmanaged index that tracks the performance of the direct sovereign debt of the U.S. Government having a maturity of at least one year and less than five years.

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# Summary Statement

June 30, 2024

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Investor ID: CO-01-0074

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**City of Englewood**  
**1000 Englewood Parkway**  
**Englewood, CO 80110-2304**

## COLOTRUST

### PLUS+

Average Monthly Yield: 5.4069%

		Beginning Balance	Contributions	Withdrawals	Income Earned	Income Earned YTD	Average Daily Balance	Month End Balance
CO-01-0074-8001	General - 8001	14,001,657.82	2,808,674.96	3,000,000.00	62,272.33	503,586.69	13,954,976.21	13,872,605.11
CO-01-0074-8005	2003 GOLF RESERVE	215,772.50	0.00	0.00	956.29	5,858.69	215,772.50	215,772.50
CO-01-0074-8006	2012 WATER BONDS	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CO-01-0074-8007	2001 STORM RESERVE	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CO-01-0074-8008	American Rescue Plan Act Funding	0.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>TOTAL</b>		<b>14,217,430.32</b>	<b>2,808,674.96</b>	<b>3,000,000.00</b>	<b>63,228.62</b>	<b>509,445.38</b>	<b>14,170,748.71</b>	<b>14,088,377.61</b>