# **INVESTMENT OVERSIGHT COMMITTEE**

### IOC Webex Thursday, October 22, 2020 10:00 a.m.

## AGENDA

### **IMPORTANT NOTICE REGARDING IOC MEETING**

This meeting is being conducted utilizing teleconferencing and electronic means. This is consistent with State of California Executive Order N-29-20 dated March 17, 2020, regarding the COVID-19 pandemic.

In compliance with the Americans with Disabilities Act, if you need special assistance to participate in this meeting, please contact Jennifer Kammerer at (951) 955-1136. Notification 48 hours prior to the meeting will enable us to make reasonable arrangements to ensure accessibility to the meeting [28 CFR 35.102.35.104 ADA Title II].

Submission of Public Comments: For those who wish to make public comments at this meeting, please submit your comments by email to Jennifer Kammerer at <u>ikammerer@rivco.org prior to 9:00 a.m. on October 22</u>. All email comments shall be subject to the same rules as would otherwise govern speaker comments at the meetings. All email comments shall not exceed three (3) minutes and will be read out loud at the meeting and become part of the record of the meeting.

1.	Ca	I to Order Executive Office
2.	Ар	proval of Meeting Minutes – July 23, 2020
3.	Мо	nthly Disclosure Report on Investment Portfolio Giovane Pizano
4.	Inv	estment Reports of Funds Outside the County Treasury
	a)	CORAL Isela Licea
	b)	Land Secured Districts Stephanie Persi
	c)	Successor Agency to the Redevelopment Agency Imelda Delos Santos
	d)	Housing Successor AgencyEsmeralda Oviedo
	e)	Pension Obligation Bonds Imelda Delos Santos
	f)	Riverside Public Financing Authority Imelda Delos Santos
	g)	Infrastructure Financing AuthorityImelda Delos Santos

5.	Investment Policy Review/Update	Isela Licea
6.	Agreed-Upon Procedures Report for FY 2019-2020	Imelda Delos Santos.

- 7. Public Comment
- 8. Other Business
- 9. Meeting Adjourned to January 28, 2021

## **INVESTMENT OVERSIGHT COMMITTEE**

### MINUTES OF CONFERENCE CALL

### July 23, 2020 10 a.m.

### WebEx Conference Call

### Members Present:

Don Kent Elliot Duchon Theresia Trevino Matt Jennings Executive Office Jurupa Unified School District Riverside County Transportation Commission Treasurer-Tax Collector

#### Members Absent:

Edwin Gomez

**Riverside County Office of Education** 

### **Staff and Guests Present:**

Michael Thomas Imelda Delos Santos Jarvyk Punzalan Stephanie Persi Jen Kammerer Rose Salgado Jeanine Rey Esmeralda Oviedo Giovane Pizano Steve Faeth Isela Licea County Counsel Executive Office Executive Office Executive Office Executive Office Facilities Management Flood Control Housing, Homelessness Prevention & Workforce Solutions Treasurer-Tax Collector Treasurer-Tax Collector Treasurer-Tax Collector

### 1. CALL TO ORDER

Don Kent noted the established quorum and called the meeting to order at 10:00 a.m.

### 2. APPROVAL OF MINUTES

The April 23, 2020 meeting minutes were reviewed and approved.

MOTION: Theresia Trevino moved to approve.

Don Kent seconded.

All were in favor. The motion approved unanimously.

### 3. MONTHLY DISCLOSURE REPORT ON INVESTMENT PORTFOLIO

The portfolio has remained in a highly liquid, ultra conservative posture, with roughly \$1.5 billion in 30 day and under maturities. The balance of the portfolio grew from \$7.3 billion at the end of March to \$7.8 billion at the end of June. Also of note, the June 2019 portfolio balance was \$6.8 billion. Most of this increase was due to the receipt of the \$430 million CARES ACT money and also some from slightly higher collections received in April (\$3.96 billion in 4/2020 vs. \$3.76 billion in 4/2019). The portfolio yield dropped from 1.46% to .77% as a result of the 150 basis points of Fed rate cuts in March. We are now unfortunately buying new short investments in the .08 - .12% range and do not see any improvement in the near future with the uncertainty still surrounding the Coronavirus situation.

### 4. INVESTMENT REPORTS OF FUNDS OUTSIDE THE COUNTY TREASURY

- a) CORAL: Isela reported that there were no significant changes.
- b) LAND SECURED DISTRICTS: Stephanie Persi reported no significant changes.
- c) SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENGY: Imelda reported no significant changes. She pointed out however that included in the portfolio balance is a \$23 million advance for the October debt service.
- d) HOUSING AUTHORITY SUCCESSOR AGENCY: Esmeralda Oviedo reported no significant changes
- e) RIVERSIDE COUNTY DISTRICT COURT FINANCING CORPORATION: Imelda stated that there was no investment report included in the agenda packet for the meeting because the bond was paid in full as of June 2020. Based on this information, Don Kent stated the item will be taken out of agenda going forward.
- f) PENSION OBLIGATION BONDS: Imelda stated that the 4<sup>th</sup> Quarter report includes new accounts pertaining to the 2020 Taxable Pension Obligation Bonds issued in May 2020. Except for the inclusion of the new bond, there were no other significant changes.
- g) RIVERSIDE PUBLIC FINANCING AUTHORITY: Imelda reported no significant changes.
- h) INFRASTRUCTURE FINANCING AUTHORITY: Imelda reported no significant changes.

### 5. INVESTMENT POLICY REVIEW/UPDATE

Isela reported that there were only maintenance changes and no changes to limits or compensation.

### 6. PUBLIC COMMENT

None.

### 7. OTHER BUSINESS

None.

### 8. ADJOURNMENT

The next IOC meeting is scheduled for Thursday, October 22, 2020 at 10:00 a.m. Don Kent adjourned the meeting at 10:20 a.m.



# County of Riverside Treasurer's Pooled Investment Fund



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Federal Reserve Chair Jerome Powell during the July 29th FOMC press conference. Digital Image. Federal Reserve Board. https://www.youtube.com/user/FedReserveBoard

# Treasurer's Pooled Investment Fund

### Monthly Commentary Despite Second Wave, Progress Being Made

The resurgence of Covid-19 and its economic impact dominated the frontpage news in July and pushed trade tension and geopolitics to the back pages. The United States economy suffered its worst quarter since World War II, with the GDP shrinking by an annualized rate of 32.9% in the April–June period. Treasury rates moved lower and continued to push the Treasurer's Pooled Investment Fund's (TPIF) yield lower.

Concerns over the economic fallout increased as the United States surpassed three million COVID-19 cases and set a daily record of 62,021 new cases. Progress in the development of a vaccine sporadically punctuated the negative trend in the resurgence of the spread of Covid-19. In this context, Non-Farm Payroll came in strong at 4.8 million new jobs and the Unemployment Rate of 11.1% was an improvement from prior 13.3%. On the other hand, a 32.9% QoQ drop in GDP confirmed the market view that we are in a steep recession.

Weekly initial jobless claims flat lined

at 1.3 million, and while a vast improvement over the 6 million+ number printed at the depth of this crisis, it is still daunting compared to the 225,000-level averaged during the good times of 2019.

The National Association of Home Builders Index posted at 72 vs 58 the prior month and housing starts posted a 17.3% MoM increase. Continuing a trend seen in previous months, most of the home sales and building activity is occurring in nonurban areas. Riverside County seems to be participating in this trend, with single family home prices for June rising to an average of \$430,000, a 7.8% increase over the last 12 months.

Fiscal support was provided by the President signing into law an extension of the Paycheck Protection Program, extending the filing deadline to August 8th. The Federal Open Market Committee (FOMC) once again voted to keep the Federal funds rate unchanged at the target range of 0.0% to 0.25%. Fed Chair Jerome Powell re-affirmed its commitment to provide monetary support as he stated

that the FOMC "is not even thinking about thinking about raising rates".

Equity markets shrugged off the negative news to finish the month higher. The S&P 500 moved up by 5% in July. The dovish statement from the FED moved rates lower. The US Treasury yield curve shifted slightly lower with bills and notes across the maturity spectrum decreasing by 2 to 23 basis points at each maturity point. The three-month Treasury Bill rate fell from 0.129% to 0.084%; and the 5year treasury note rate fell from 0.312% to 0.204

July ended with Fitch placing the US credit rating on Negative Outlook while affirming the 'AAA' rating. While a below AAA rating of the US would potentially drag down many credits, including the TPIF, the TPIF remains well positioned to weather the storm.

Jon Christensen Treasurer-Tax Collector

### Treasurer's Statement

The Treasurer's Pooled Investment Fund is comprised of contributions from the county, schools, special districts, and other discretionary depositors throughout the County of Riverside. The primary objective of the treasurer shall be to **safeguard the principal** of the funds under the Treasurer's control, meet the **liquidity needs** of the depositor, and to maximize a **return on the funds** within the given parameters.

The Treasurer-Tax Collector and the Capital Markets team are committed to maintaining the highest credit ratings. The Treasurer's Pooled Investment Fund is currently rated **Aaa-bf** by **Moody's Investor Service** and **AAAf/S1** by **Fitch Ratings**, two of the nation's most trusted bond credit rating services.

Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California Government Code 53646.

### Capital Markets Team

Jon Christensen Treasurer-Tax Collector

Matt Jennings Assistant Treasurer-Tax Collector

Giovane Pizano Chief Investment Manager

Steve Faeth Senior Investment Manager

Isela Licea Assistant Investment Manager

> Hayden Nestande Prof Student Intern

### 6-Month Pool Performance

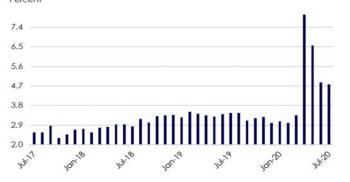
	Month End Market Value (\$)*	Month End Book Value (\$)	Paper Gain or Loss (\$)	Paper Gain or Loss (%)	Book Yield (%)	WAM (Yrs)
Jul-20	7,518,644,766.16	7,493,729,391.77	24,915,374.39	0.33%	0.70	1.12
Jun-20	7,804,218,376.34	7,775,589,310.59	28,629,065.75	0.37%	0.77	1.12
May-20	8,196,871,029.51	8,166,677,324.99	30,193,704.52	0.37%	0.88	1.10
Apr-20	8,707,241,840.70	8,668,716,409.06	38,525,431.64	0.44%	1.15	1.01
Mar-20	7,300,500,274.82	7,261,665,325.07	38,834,949.75	0.53%	1.46	1.19
Feb-20	7,341,926,889.86	7,315,633,798.80	26,293,091.06	0.36%	1.80	1.16
*Market values do	not include accrued interest.					

# Economy

## National Economy

After significantly falling in March and April as coronavirus fears struck worldwide, consumer spending followed up the 8.5% gain in May with another increase of 5.6% in June. Oddly, these numbers contrast the data showing personal income was up 12.1% in April, mostly attributable to a wave of government aid, and down 4.4% and 1.1% in May and June respectively. As the \$600/week unemployment benefits are set to expire July  $31^{st}$ , lawmakers are contemplating next steps as some fear without this money or some reduced form of it, consumer spending will greatly decline and our economy will dive with it. Millions of Americans are relying on these checks, and the current outlook suggests that dependence is not going away in the short term. (AP 07/31/20)

Private Sector Average Hourly Earnings Y/Y



### New Home Sales SAAR



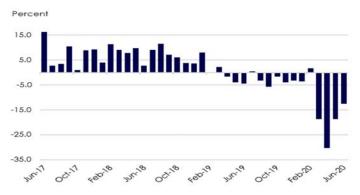
### Key Economic Indicators

Release Date	Indicator	Actual	Consensus	Prior Year
07/30/2020	Real GDP - Q/Q Change	-32.9%	-34.5%	2.1%
07/02/2020	Unemployment Rate - Seasonally Adjusted	11.1%	12.5%	3.7%
07/02/2020	Non-Farm Payrolls - M/M Change - Thousands	4,800	3,230	224
07/14/2020	CPI - Y/Y Change	0.6%	0.6%	1.6%
07/14/2020	CPI Ex Food and Energy - Y/Y Change	1.2%	1.1%	2.1%
07/06/2020	ISM Non-Manufacturing Index (> 50 indicates growth)	57.1	50.2	55.1
07/24/2020	New Home Sales - SAAR - Thousands	776	700	646
07/02/2020	Factory Orders - M/M Change	8.0%	8.6%	-0.7%
07/02/2020	Durable Goods Orders - New Orders - M/M Change	15.7%	18.8%	-1.3%
*Note: 'Prior Year' displays	final estimates of indicator values from the equivalent period of the prior year.			

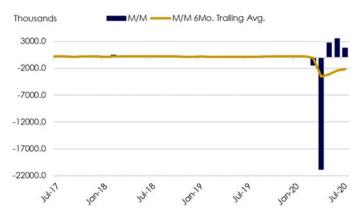
### State Economy

Offering a bright spot, the California housing market continues to trend upward. After sitting below 300,000 for two consecutive months and hitting a record low in May, home sales surged 42.4% in June to 339,910 units, the largest monthly increase on record. Still, this is below the June 2019 mark of 389,730 homes. Along with a surge in sales came a surge in prices. California home prices climbed 6.5% from May lows, even besting June 2019 prices by 2.5%, posting a median price of \$626,170.00 in June 2020. (PRNewswire 07/16/20) Riverside County is certainly contributing to the positive housing market. The median sale price is up 7.8% YoY to \$430,000, just below the \$432,000 high seen during the housing bubble. Analysts expect a new record high to come soon. (PE 07/27/20)

### Durable Goods Percent Chg. Y/Y



### Nonfarm Payrolls Total M/M Change SA

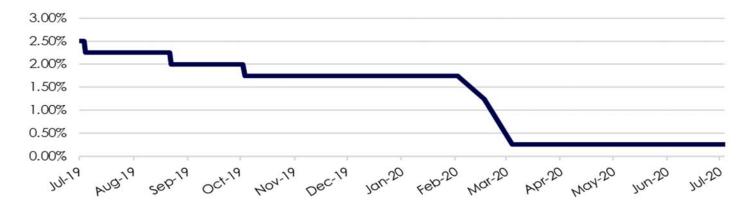


# Market Data

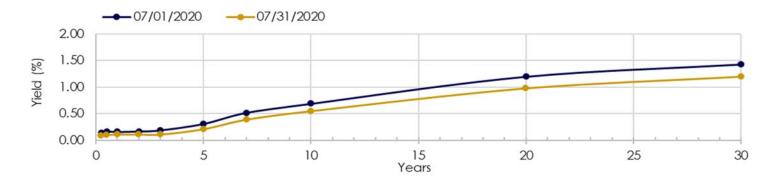
## Federal Open Market Committee Meeting 07/29/2020

- The FOMC stated that the Corona virus outbreak is causing tremendous human and economic hardship across the U.S., and will weigh heavily on economic activity, employment, and inflation in the near term, and poses considerable risk to the economic outlook over the medium term.
- The FOMC maintained the Fed Funds Target Range of 0.0-0.25%
- The FOMC stated in their July statement that "it is committed to using its full range of tools to support the U.S. economy and to help assure that the recovery from this difficult period will be as robust as possible."

## Fed Funds Target Rate (Upper Limit)



### U.S. Treasury Curve

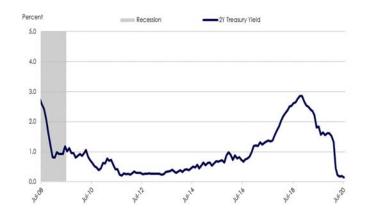


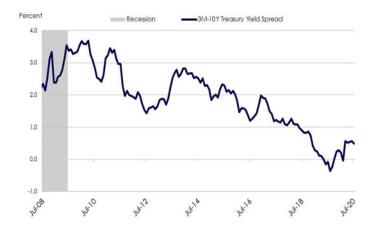
Treasury Curve Differentials	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
07/31/2020 - 07/01/2020	-0.05	-0.07	-0.05	-0.06	-0.08	-0.10	-0.14	-0.23
07/31/2020	0.09	0.10	0.11	0.11	0.11	0.21	0.55	1.20
07/01/2020	0.14	0.17	0.16	0.17	0.19	0.31	0.69	1.43

The US Treasury Curve and its values are subject to frequent change and will be updated monthly with each issued TPIF report.

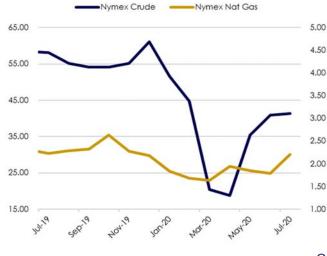
# Market Data cont'd

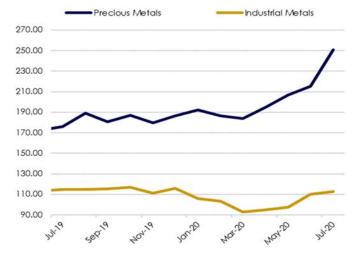
## U.S. Treasuries



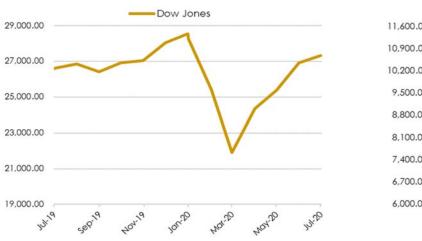


## Commodities











\* Values listed for commodities and stocks are in US dollars and are as of the final business day of each month.

# Portfolio Data

The County of Riverside's Treasurer's Pooled Investment Fund is currently rated AAA-bf by Moody's Investor Service and

### AAAf/S1 by Fitch Ratings.

### Moody's Asset Rating (000's)

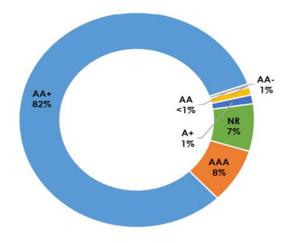
	Book	MKT/Book	% Book	Yield
Aaa	6,684,853.94	100.35%	89.17%	0.66%
Aa	10,000.00	101.45%	0.13%	2.22%
Aa1	168,495.00	100.30%	2.25%	1.74%
Aa2	15,415.00	100.00%	0.21%	2.68%
Aa3	87,215.00	100.00%	1.16%	2.86%
NR	531,000.00	100.21%	7.08%	0.48%
Totals:	7,496,978.94	100.33%	100.00%	0.70%

## S&P Asset Rating (000's)

	Book	MKT/Book	% Book	Yield
AAA	619,364.00	100.30%	8.26%	0.42%
AA+	6,120,008.94	100.36%	81.63%	0.70%
AA	38,391.00	99.92%	0.51%	1.81%
AA-	88,215.00	100.00%	1.18%	2.84%
A+	100,000.00	100.00%	1.33%	1.63%
NR	531,000.00	100.21%	7.08%	0.48%
Totals:	7,496,978.94	100.33%	100.00%	0.70%

## 12-Month Projected Cash Flow

Aaa 89%	
	Aa 0% - Aa1 3%
	3% Aa2 Aa3 <sup>0%</sup> 1% NR 7%

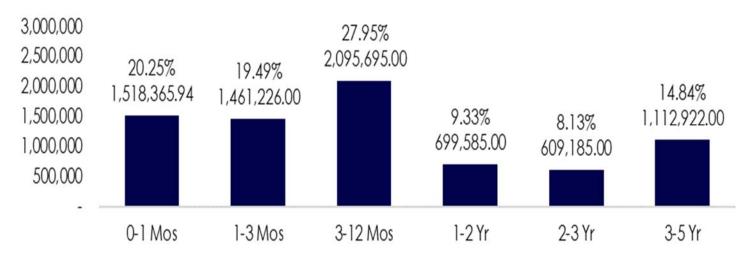


Month	Monthly Receipts	Monthly Dis- bursements	Difference	Required Ma- tured Invest- ments	Balance	Actual Invest- ments Maturing	Available to In- vest > 1 Year
08/2020					36.35		
08/2020	986.77	1,164.92	-178.15	141.80	-	1,668.37	
09/2020	1,085.65	1,145.14	-59.49	59.49	-	788.98	
10/2020	1,249.55	1,343.18	-93.63	93.63	-	722.25	
11/2020	1,205.40	1,074.70	130.70		130.70	470.10	
12/2020	2,348.61	1,073.38	1,275.23		1,405.93	-	
01/2021	1,078.90	1,910.81	-831.91		574.02	551.51	
02/2021	1,005.21	1,217.34	-212.13		361.89	265.00	
03/2021	1,497.96	1,092.59	405.37		767.26	215.26	
04/2021	2,103.36	1,289.52	813.84		1,581.10	76.17	
05/2021	2,100.00	1,086.87	1013.13		2,594.23	282.65	
06/2021	1,044.31	1,802.91	-758.60		1,835.63	25.00	
07/2021	1,034.19	1,472.64	-438.45		1,397.18	10.00	
TOTALS	16,739.91	15,674.00	1,065.91	294.92 3.94%	10,684.29	5,075.29 67.73%	7,198.80 96.06%

Based on historic and current financial conditions within the County, the Pool is expected to maintain sufficient liquidity of

# Portfolio Data cont'd

## Asset Maturity Distribution (Par Value, 000's)



## Asset Allocation (000's)

Assets	Scheduled Book	Scheduled Market	Mkt/Book	Yield	WAL (Yr.)	Mat (Yr.)
TREAS	2,199,547.55	2,206,293.34	100.31%	0.64%	0.39	0.39
AGENCIES	3,962,203.41	3,978,045.40	100.40%	0.71%	0.76	1.84
MMKT	524,000.00	524,000.00	100.00%	0.12%	0.00	0.00
CASH	351,000.00	351,000.00	100.00%	0.40%	0.00	0.00
CALTRUST FND	4,023.98	4,023.98	100.00%	0.89%	0.00	0.00
COMM PAPER	149,454.36	149,970.38	100.35%	0.64%	0.15	0.15
CDS	100,000.00	100,000.00	100.00%	1.63%	0.48	0.72
MEDIUM TERM NOTES	82,836.63	84,648.21	102.19%	2.56%	0.32	0.37
MUNI	120,663.47	120,663.47	100.00%	2.79%	1.03	1.03
Totals:	7,493,729.40	7,518,644.77	100.33%	0.70%	0.542	1.12

\* For details on the Pool's composition see Month End Portfolio Holdings, pages 9 to 13.

### TIMMI



The Treasurer's Institutional Money Market Index (TIMMI) is a composite index of four AAA rated prime institutional money market funds. Their average yield is compared to the yield of the Treasurer's Pooled Investment Fund in the above graph.

# **Compliance Report**

## Compliance Status: Full Compliance

The Treasurer's Pooled Investment Fund was in full compliance with the County of Riverside's Treasurer's Statement of Investment Policy. The County's Statement of Investment Policy is more restrictive than California Government Code 53646. The County's Investment Policy is reviewed annually by the County of Riverside's Oversight Committee and approved by the Board of Supervisors.

	GO	VERNMENT CO	DDE	COUN	ITY INVESTMENT	POLICY	
Investment Category	Maximum Remaining Maturity	Authorized % Limit	S&P/ Moody's	Maximum Remaining Maturity	Authorized % Limit	S&P/Moody's/ Fitch	Ac
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	4 YEARS	15%	AA-/Aa3/AA-	1.
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	29
LOCAL AGENCY OBLIGATIONS (LAO)	5 YEARS	NO LIMIT	NA	3 YEARS	2.50%	INVESTMENT GRADE	<0
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA	52
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	1.
CERTIFICATE & TIME DE- POSITS (NCD & TCD)	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1	1.
INT'L BANK FOR RECON- STRUCTION AND DEVELOP- MENT AND INT'L FINANCE CORPORATION	NA	NA	NA	4 YEARS	20%	AA/Aa/AA	0.
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	0.
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA	0.
MEDIUM TERM NOTES (MTNO)	5 YEARS	30%	А	3 YEARS	20%	AA/Aa2/AA	1.
Caltrust short term Fund	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	0.
Money Market Mutual Funds (MMF)	60 DAYS(1)	20%	AAA/Aaa (2)	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	6.
LOCAL AGENCY INVESTMENT FUND (LAIF)	NA	NA	NA	DAILY LIQUIDITY	Max \$50 million	NA	0.
CASH/DEPOSIT AC- COUNT	NA	NA	NA	NA	NA	NA	4.

<sup>1</sup> Money Market Mutual Funds maturity may be interpreted as a weighted average maturity not exceeding 60 days.

<sup>2</sup> Or must have an investment advisor with no fewer than 5 years experience and with assets under management of \$500,000,000 USD.

### THIS COMPLETES THE REPORT REQUIREMENTS OF CALIFORNIA GOVERNMENT CODE 53646.

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CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
Fund: 1 PO											
FRGXX	T ACCTS-A/365-6 FIDELITY GOV	08/01/2020	.097	.097	21,000,000.00	21,000,000.00	100.000000	21,000,000.00	0.00	.003	.003
GOFXX	FEDERATED GOV	08/01/2020	.107	.107	59,000,000.00	59,000,000.00	100.000000	59,000,000.00	0.00	.003	.003
WFFXX	WELLS FARGO GOV	08/01/2020	.106	.106	141,000,000.00	141,000,000.00	100.000000	141,000,000.00	0.00	.003	.003
FGTXX	GOLDMAN SACHS GOV	08/01/2020	.143	.143	231,000,000.00	231,000,000.00	100.000000	231,000,000.00	0.00	.003	.003
OGVXX TFDXX	JP MORGAN GOV BLACKROCK GOV	08/01/2020 08/01/2020	.088 .088	.088 .088	21,000,000.00 51,000,000.00	21,000,000.00 51,000,000.00	100.000000 100.000000	21,000,000.00 51,000,000.00	0.00 0.00	.003 .003	.003 .003
		00/01/2020	.120	.120	524,000,000.00	524,000,000.00	100.000000	524,000,000.00	0.00	.003	.003
1065: CLTR-		00/01/2020	.913	.891	4 015 044 14	4.023.976.03	100 200000	4 000 07/ 00	0.00	000	002
CLTR	CALTRUST SHT TERM FUND	08/01/2020	.913	.891	4,015,944.14 4,015,944.14	4,023,976.03	100.200000 100.200000	4,023,976.03 4,023,976.03	0.00	.003 .003	.003 .003
	RATE-A/365-6										
CASH	BANK OF THE WEST	08/01/2020	.400	.400	350,000,000.00 350,000,000.00	350,000,000.00 350,000,000.00	100.000000 100.000000	350,000,000.00 350,000,000.00	0.00	.003	.003
	RATE-A/360										
CASH CASH	PACIFIC PREMIER BANK FIRST REPUBLIC BANK	08/01/2020 08/01/2020	1.530 1.515	1.530 1.515	0.00 0.00	0.00 0.00	.000000. 000000.	0.00 0.00	0.00 0.00	.000 .000	.003 .003
CASH	UB MANAGED RATE	08/01/2020	.100	.100	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.000	.003
1300-11 S TE	REASURY BILL		.100	.100	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.003	.003
9127963X5	U.S. TREASURY BILL	09/08/2020	.146	.146	75,000,000.00	74,953,158.33	99.990000	74,992,500.00	39,341.67	.107	.107
912796TN9	U.S. TREASURY BILL	10/08/2020	.172	.172	75,000,000.00	74,934,783.00	99.982000	74,986,500.00	51,717.00	.189	.189
9127964A4		09/29/2020	.136	.136	50,000,000.00	49,970,911.11	99.984000	49,992,000.00	21,088.89	.164	.164
9127962T5 9127964G1	U.S. TREASURY BILL U.S. TREASURY BILL	10/29/2020 10/06/2020	.162 .136	.162 .136	50,000,000.00 50,000,000.00	49,959,176.50 49,970,911.11	99.976000 99.985000	49,988,000.00 49,992,500.00	28,823.50 21,588.89	.246 .183	.247 .184
912796TP4	U.S. TREASURY BILL	11/05/2020	.130	.130	50,000,000.00	49,967,139.00	99.975000	49,987,500.00	20,361.00	.265	.266
9127962Z1	U.S. TREASURY BILL	11/12/2020	.154	.154	50,000,000.00	49,961,198.50	99.971000	49,985,500.00	24,301.50	.284	.285
9127963P2	U.S. TREASURY BILL	08/18/2020	.110	.110	50,000,000.00	49,985,486.11	99.996000	49,998,000.00	12,513.89	.049	.049
9127963Y3 9127963Z0	U.S. TREASURY BILL U.S. TREASURY BILL	09/15/2020 09/22/2020	.115 .128	.115 .128	50,000,000.00 50,000,000.00	49,980,833.33 49,977,510.42	99.988000 99.986000	49,994,000.00 49,993,000.00	13,166.67 15,489.58	.126 .145	.126 .145
912796320 9127964H9		10/13/2020	.128	.126	50,000,000.00	49,972,805.00	99.988000 99.981000	49,993,000.00	17,695.00	.202	.143
9127964G1		10/06/2020	.129	.129	50,000,000.00	49,975,370.83	99.985000	49,992,500.00	17,129.17	.183	.184
912796XE4	U.S. TREASURY BILL	02/25/2021	.172	.172	50,000,000.00	49,935,211.11	99.937000	49,968,500.00	33,288.89	.571	.573
9127963B3 912796XE4	U.S. TREASURY BILL U.S. TREASURY BILL	11/27/2020 02/25/2021	.161 .167	.161 .167	50,000,000.00 50,000,000.00	49,959,302.78 49,938,070.83	99.947228 99.937000	49,973,613.89 49,968,500.00	14,311.11 30,429.17	.325 .571	.326 .573
9127963Z0	U.S. TREASURY BILL	09/22/2020	.160	.160	50,000,000.00	49,938,070.83	99.986000	49,993,000.00	16,555.56	.145	.145
9127963Z0	U.S. TREASURY BILL	09/22/2020	.175	.175	50,000,000.00	49,974,722.22	99.986000	49,993,000.00	18,277.78	.145	.145
912796XE4	U.S. TREASURY BILL	02/25/2021	.180	.180	50,000,000.00	49,935,000.00	99.937000	49,968,500.00	33,500.00	.571	.573
9127964A4 912796XE4	U.S. TREASURY BILL U.S. TREASURY BILL	09/29/2020 02/25/2021	.170 .178	.170 .178	50,000,000.00 50,000,000.00	49,974,972.22 49,937,381.94	99.984000 99.937000	49,992,000.00 49,968,500.00	17,027.78 31,118.06	.164 .571	.164 .573
9127967E4	U.S. TREASURY BILL	10/15/2020	.178	.178	25,000,000.00	24,985,951.39	99.937000	24,994,750.00	8,798.61	.208	.208
912796WZ8		08/06/2020	.120	.120	50,000,000.00	49,992,833.33	99.999000	49,999,500.00	6,666.67	.016	.016
9127963X5	U.S. TREASURY BILL	09/08/2020	.127	.127	50,000,000.00	49,986,583.89	99.990000	49,995,000.00	8,416.11	.107	.107
912796UC1 9127962T5	U.S. TREASURY BILL U.S. TREASURY BILL	01/28/2021 10/29/2020	.165	.165	50,000,000.00	49,950,041.67	99.948000 99.976000	49,974,000.00	23,958.33	.495	.496 .247
912796215 9127962Y4	U.S. TREASURY BILL	05/20/2020	.144 .140	.144 .140	50,000,000.00 50,000,000.00	49,977,279.17 49,939,722.22	99.978000 99.886444	49,988,000.00 49,943,222.22	10,720.83 3,500.00	.246 .801	.247
9127963N7		08/11/2020	.111	.111	50,000,000.00	49,996,006.11	99.998000	49,999,000.00	2,993.89	.030	.030
9127963Z0	U.S. TREASURY BILL	09/22/2020	.099	.099	25,000,000.00	24,996,165.56	99.986000	24,996,500.00	334.44	.145	.145
9127963Q0 9127963T4	U.S. TREASURY BILL U.S. TREASURY BILL	08/25/2020 01/07/2021	.093 .122	.093 .122	25,000,000.00 50,000,000.00	24,998,191.67 49,972,662.50	99.995000 99.951000	24,998,750.00 49,975,500.00	558.33 2,837.50	.068 .438	.068 .438
			.145	.145	1,475,000,000.00	1,474,035,826.29	99.971684	1,474,582,336.11	546,509.82	.261	.262
1310: U.S. TF 912828L32	REASURY BOND U.S. TREASURY BOND	08/31/2020	1.375	1.627	50,000,000.00	49,898,437.50	100.096000	50 049 000 00	140 562 50	.084	.085
912828L32 912828YC8		08/31/2020	1.375	1.627	25,000,000.00	24,906,250.00	100.096000	50,048,000.00 25,369,250.00	149,562.50 463,000.00	1.063	1.085
912828527	U.S. TREASURY BOND	06/30/2021	1.125	1.735	25,000,000.00	24,753,906.25	100.902000	25,225,500.00	471,593.75	.906	.915
912828YE4	U.S. TREASURY BOND	08/31/2024	1.250	1.702	25,000,000.00	24,479,492.19	104.375000	26,093,750.00	1,614,257.81	3.938	4.088
912828L99	U.S. TREASURY BOND	10/31/2020	1.375	1.634	50,000,000.00 50,000,000.00	49,876,953.13	100.303000	50,151,500.00 50,424,000.00	274,546.87	.250	.252
	U.S. TREASURY BOND U.S. TREASURY BOND	01/15/2021 11/15/2020	2.000 2.625	1.647 1.638	50,000,000.00	50,193,359.38 50,455,078.13	100.848000 100.708000	50,354,000.00	230,640.62 -101,078.13	.456 .291	.460 .293
	U.S. TREASURY BOND	11/30/2020	2.000	1.639	50,000,000.00	50,173,828.13	100.611000	50,305,500.00	131,671.87	.331	.334
	U.S. TREASURY BOND	01/15/2021	2.000	1.643	50,000,000.00	50,193,359.38	100.848000	50,424,000.00	230,640.62	.456	.460
	U.S. TREASURY BOND U.S. TREASURY BOND	01/15/2021 11/30/2024	2.000 1.500	1.637	25,000,000.00	25,097,656.25	100.848000	25,212,000.00	114,343.75		
	U.S. TREASURY BOND					24 705 078 13				.456	.460
9128283Q1		01/15/2021	2.000	1.751 1.626	25,000,000.00 25,000,000.00	24,705,078.13 25,097,656.25	105.680000 100.848000	26,420,000.00 25,212,000.00	1,714,921.87 114,343.75		.460 4.337 .460
	U.S. TREASURY BOND	01/15/2021	2.000 2.000	1.626 1.645	25,000,000.00 50,000,000.00	25,097,656.25 50,185,546.88	105.680000 100.848000 100.848000	26,420,000.00 25,212,000.00 50,424,000.00	1,714,921.87 114,343.75 238,453.12	.456 4.164 .456 .456	4.337 .460 .460
9128282Z2	U.S. TREASURY BOND U.S. TREASURY BOND	01/15/2021 10/15/2020	2.000 2.000 1.625	1.626 1.645 1.649	25,000,000.00 50,000,000.00 25,000,000.00	25,097,656.25 50,185,546.88 24,995,117.19	105.680000 100.848000 100.848000 100.300000	26,420,000.00 25,212,000.00 50,424,000.00 25,075,000.00	1,714,921.87 114,343.75 238,453.12 79,882.81	.456 4.164 .456 .456 .206	4.337 .460 .460 .208
9128283Q1	U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND	01/15/2021 10/15/2020 01/15/2021	2.000 2.000 1.625 2.000	1.626 1.645 1.649 1.606	25,000,000.00 50,000,000.00 25,000,000.00 50,000,000.00	25,097,656.25 50,185,546.88 24,995,117.19 50,201,171.88	105.680000 100.848000 100.848000 100.300000 100.848000	26,420,000.00 25,212,000.00 50,424,000.00 25,075,000.00 50,424,000.00	1,714,921.87 114,343.75 238,453.12 79,882.81 222,828.12	.456 4.164 .456 .456 .206 .456	4.337 .460 .460 .208 .460
9128283Q1 912828VV9	U.S. TREASURY BOND U.S. TREASURY BOND	01/15/2021 10/15/2020	2.000 2.000 1.625	1.626 1.645 1.649	25,000,000.00 50,000,000.00 25,000,000.00	25,097,656.25 50,185,546.88 24,995,117.19	105.680000 100.848000 100.848000 100.300000	26,420,000.00 25,212,000.00 50,424,000.00 25,075,000.00	1,714,921.87 114,343.75 238,453.12 79,882.81	.456 4.164 .456 .456 .206	4.337 .460 .460 .208
9128283Q1 912828VV9	U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND	01/15/2021 10/15/2020 01/15/2021 08/31/2020	2.000 2.000 1.625 2.000 2.125 2.000 1.375	1.626 1.645 1.649 1.606 1.615 1.605 1.591	25,000,000.00 50,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	25,097,656.25 50,185,546.88 24,995,117.19 50,201,171.88 50,166,015.63 50,195,312.50 49,937,500.00	105.680000 100.848000 100.848000 100.300000 100.848000 100.153000 100.848000 100.96000	26,420,000.00 25,212,000.00 50,424,000.00 25,075,000.00 50,424,000.00 50,076,500.00 50,424,000.00 50,048,000.00	1,714,921.87 114,343.75 238,453.12 79,882.81 222,828.12 -89,515.63 228,687.50 110,500.00	.456 4.164 .456 .206 .456 .084 .456 .084	4.337 .460 .208 .460 .085 .460 .085
9128283Q1 912828VV9 9128283Q1 912828L32	U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND	01/15/2021 10/15/2020 01/15/2021 08/31/2020 01/15/2021	2.000 2.000 1.625 2.000 2.125 2.000	1.626 1.645 1.649 1.606 1.615 1.605	25,000,000.00 50,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	25,097,656.25 50,185,546.88 24,995,117.19 50,201,171.88 50,166,015.63 50,195,312.50	105.680000 100.848000 100.848000 100.300000 100.848000 100.153000 100.848000	26,420,000.00 25,212,000.00 50,424,000.00 50,424,000.00 50,424,000.00 50,076,500.00 50,424,000.00	1,714,921.87 114,343.75 238,453.12 79,882.81 222,828.12 -89,515.63 228,687.50	.456 4.164 .456 .456 .206 .456 .084 .456	4.337 .460 .208 .460 .085 .460
9128283Q1 912828VV9 9128283Q1 912828L32	U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND C-DISC NOTE	01/15/2021 10/15/2020 01/15/2021 08/31/2020 01/15/2021	2.000 2.000 1.625 2.000 2.125 2.000 1.375 <b>1.819</b>	1.626 1.645 1.649 1.606 1.615 1.605 1.591 <b>1.641</b> .120	25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 <b>725,000,000.00</b> 50,000,000.00	25,097,656.25 50,185,546.88 24,995,117.19 50,201,171.88 50,166,015.63 50,195,312.50 49,937,500.00 <b>725,511,718.80</b> 49,978,666.67	105.680000 100.848000 100.848000 100.300000 100.848000 100.153000 100.96000 100.925655 99.993000	26,420,000.00 25,212,000.00 50,424,000.00 50,424,000.00 50,424,000.00 50,076,500.00 50,0424,000.00 <b>731,711,000.00</b> 49,996,500.00	1,714,921.87 114,343.75 238,453.12 79,882.81 222,828.12 -89,515.63 228,687.50 110,500.00 <b>6,199,281.20</b> 17,833.33	.456 4.164 .456 .456 .206 .456 .084 .456 .084 <b>.632</b> .090	4.337 .460 .208 .460 .085 .460 .085 .460 .085 .647
9128283Q1 912828VV9 9128283Q1 912828L32 1400: FHLM0 313396E41	U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND C-DISC NOTE FHLMC DISC NTE	01/15/2021 10/15/2020 01/15/2021 08/31/2020 01/15/2021 08/31/2020	2.000 2.000 1.625 2.000 2.125 2.000 1.375 <b>1.819</b>	1.626 1.645 1.649 1.606 1.615 1.605 <u>1.591</u> <b>1.641</b>	25,000,000.00 50,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 <b>725,000,000.00</b>	25,097,656.25 50,185,546.88 24,995,117.19 50,201,171.88 50,166,015.63 50,195,312.50 49,937,500.00 <b>725,511,718.80</b>	105.680000 100.848000 100.848000 100.300000 100.848000 100.153000 100.848000 100.96000 <b>100.925655</b>	26,420,000.00 25,212,000.00 50,424,000.00 25,075,000.00 50,076,500.00 50,424,000.00 50,424,000.00 50,048,000.00 <b>731,711,000.00</b>	1,714,921.87 114,343.75 238,453.12 79,882.81 222,828.12 -89,515.63 228,687.50 110,500.00 <b>6,199,281.20</b>	.456 4.164 .456 .456 .206 .456 .084 .456 .084 .456 .084 .632	4.337 .460 .208 .460 .085 .460 .085 .460 .085
9128283Q1 912828VV9 9128283Q1 912828L32 1400: FHLM0 313396E41 1425: FHLM0	U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND C-DISC NOTE	01/15/2021 10/15/2020 01/15/2021 08/31/2020 01/15/2021 08/31/2020	2.000 2.000 1.625 2.000 2.125 2.000 1.375 <b>1.819</b>	1.626 1.645 1.649 1.606 1.615 1.605 1.591 <b>1.641</b> .120	25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 <b>725,000,000.00</b> 50,000,000.00	25,097,656.25 50,185,546.88 24,995,117.19 50,201,171.88 50,166,015.63 50,195,312.50 49,937,500.00 <b>725,511,718.80</b> 49,978,666.67	105.680000 100.848000 100.848000 100.300000 100.848000 100.153000 100.96000 100.925655 99.993000	26,420,000.00 25,212,000.00 50,424,000.00 50,424,000.00 50,424,000.00 50,076,500.00 50,0424,000.00 <b>731,711,000.00</b> 49,996,500.00	1,714,921.87 114,343.75 238,453.12 79,882.81 222,828.12 -89,515.63 228,687.50 110,500.00 <b>6,199,281.20</b> 17,833.33	.456 4.164 .456 .456 .206 .456 .084 .456 .084 <b>.632</b> .090	4.337 .460 .208 .460 .085 .460 .085 .460 .085 .647
9128283Q1 912828VV9 9128283Q1 912828L32 1400: FHLM0 313396E41 1425: FHLM0 3134GAXZ2 3134GAXZ2	U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND C-DISC NOTE FHLMC DISC NTE C-Fxd-S 30/360 2 FHLMC 4YrNc6MOE 4 FHLMC 4YrNc1YrE	01/15/2021 10/15/2020 01/15/2021 08/31/2020 01/15/2021 08/31/2020 09/02/2020 11/25/2020 11/25/2020 11/30/2020	2.000 2.000 1.625 2.000 2.125 2.000 1.375 <b>1.819</b> .120 .120 1.370 1.370 1.440	1.626 1.645 1.649 1.605 1.615 1.605 1.591 1.641 .120 1.20 1.370 1.440	25,000,000,00 50,000,000,00 25,000,000,00 50,000,000,00 50,000,000,00	25,097,656.25 50,185,546.88 24,995,117,19 50,201,171.88 50,166,015,63 50,195,312,50 49,937,500,00 <b>725,511,718.80</b> 49,978,666,67 <b>49,978,666,67</b> 25,000,000,00 10,000,000,00	105.680000 100.848000 100.848000 100.30000 100.848000 100.153000 100.946000 100.925655 99.993000 <b>99.993000</b> 100.382000 100.423000	26,420,000.00 25,212,000.00 50,424,000.00 50,424,000.00 50,075,000.00 50,076,500.00 50,0424,000.00 <b>731,711,000.00</b> 49,996,500.00 <b>49,996,500.00</b> 25,095,500.00 10,042,300.00	1,714,921.87 114,343.75 238,453.12 79,882.81 222,828.12 -89,515.63 228,687.50 110,500.00 <b>6,199,281.20</b> 17,833.33 <b>17,833.33</b> <b>95</b> ,500.00 42,300.00	.456 4.164 .456 .206 .456 .084 .456 .084 <b>.632</b> .090 .090 .318 .332	4.337 .460 .208 .460 .085 .460 .085 .460 .085 .647 .090 .090 .090 .321 .334
9128283Q1 912828VV9 9128283Q1 912828L32 1400: FHLM0 313396E41 1425: FHLM0 3134GAX22 3134GAX44 3134GSMF9	U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND C-DISC NOTE FHLMC DISC NTE C-Fxd-S 30/360 2 FHLMC 4YTNc6MOE 4 FHLMC 4YTNc6MOE 9 FHLMC 5YTNc3YTE	01/15/2021 10/15/2020 01/15/2021 08/31/2020 01/15/2021 08/31/2020 09/02/2020 11/25/2020 11/25/2020 11/30/2020 05/26/2023	2.000 2.000 1.625 2.000 2.125 2.000 1.375 <b>1.819</b> .120 .120 1.370 1.440 3.000	1.626 1.645 1.649 1.606 1.615 1.605 1.591 <b>1.641</b> .120 .120 1.370 1.440 3.000	25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 <b>725,000,000.00</b> <b>725,000,000.00</b> <b>50,000,000.00</b> <b>50,000,000.00</b> <b>25,000,000.00</b> <b>10,000,000.00</b>	25,097,656.25 50,185,546.88 24,995,117.19 50,201,171.88 50,166,015,63 50,195,312,50 49,937,500.00 <b>725,511,718.80</b> 49,978,666.67 <b>49,978,666.67</b> <b>25,000,000,00</b> 10,000,000,000	105.680000 100.848000 100.848000 100.300000 100.848000 100.153000 100.948000 100.925655 99.993000 99.993000 100.382000 100.423000 100.423000	26,420,000.00 25,212,000.00 50,424,000.00 50,775,000.00 50,776,500.00 50,76,500.00 50,424,000.00 50,424,000.00 731,711,000.00 49,996,500.00 49,996,500.00 25,095,500.00 10,042,300.00	1,714,921.87 114,343.75 238,453.12 79,882.81 222,828.12 -89,515.63 228,687.50 110,500.00 <b>6,199,281.20</b> 17,833.33 <b>17,833.33</b> <b>95,500.00</b> 42,300.00 309,150.00	.456 4.164 .456 .456 .084 .456 .084 .632 .090 .090 .318 .332 2.671	4.337 .460 .208 .460 .085 .460 .085 .647 .090 .090 .321 .334 2.819
9128283Q1 912828VV9 9128283Q1 912828L32 1400: FHLM0 313396E41 1425: FHLM0 3134GAX22 3134GAYK4 3134GSMF9 3134GTKG7	U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND C-DISC NOTE FHLMC DISC NTE C-Fxd-S 30/360 2 FHLMC 4YrNc6MOE 4 FHLMC 4YrNc6MOE 4 FHLMC 5YrNc3YrE 7 FHLMC 5YrNc3YrB	01/15/2021 10/15/2020 01/15/2021 08/31/2020 09/02/2020 09/02/2020 11/25/2020 11/25/2020 11/30/2020 05/26/2023 05/03/2024	2.000 2.000 1.625 2.000 2.125 2.000 1.375 <b>1.819</b> .120 .120 1.370 1.440 3.000 2.600	1.626 1.645 1.649 1.605 1.615 1.605 1.591 <b>1.641</b> .120 .120 1.370 1.440 3.000 2.600	25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 <b>725,000,000.00</b> <b>725,000,000.00</b> <b>50,000,000.00</b> <b>50,000,000.00</b> <b>25,000,000.00</b> 15,000,000.00 15,000,000.00	25,097,656.25 50,185,546.88 24,995,117.19 50,201,171.88 50,166,015.63 50,195,312.50 <b>725,511,718.80</b> <b>49</b> ,978,666.67 <b>49</b> ,978,666.67 <b>25</b> ,000,000,00 10,000,000,00	105.680000 100.848000 100.848000 100.300000 100.848000 100.153000 100.948000 <b>100.925655</b> <b>99.993000</b> <b>99.993000</b> <b>100.382000</b> 100.423000 102.061000 101.608000	26,420,000.00 25,212,000.00 50,424,000.00 50,424,000.00 50,424,000.00 50,076,500.00 50,048,000.00 <b>731,711,000.00</b> 49,996,500.00 49,996,500.00 10,042,300.00 15,309,150.00 10,160,800.00	1,714,921.87 114,343.75 238,453.12 79,882.81 222,828.12 -89,515.63 228,687.50 110,500.00 <b>6,199,281.20</b> 17,833.33 <b>17,833.33</b> <b>95</b> ,500.00 42,300.00 309,150.00 160,800.00	.456 4.164 .456 .456 .206 .456 .084 .456 .084 .456 .084 .632 .090 .090 .090 .318 .332 2.671 3.534	4.337 .460 .208 .460 .085 .647 .090 .090 .321 .334 2.819 3.759
9128283Q1 9128283Q1 9128283Q1 912828L32 1400: FHLMG 313396E41 1425: FHLMG 3134GAX22 3134GAXK4 3134GAXK4 3134GSMF9 3134GTKG7 3134GTKG7	U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND C-DISC NOTE FHLMC DISC NTE C-Fxd-S 30/360 2 FHLMC 4YTNc6MOE 4 FHLMC 4YTNc6MOE 9 FHLMC 5YTNc3YTE	01/15/2021 10/15/2020 01/15/2021 08/31/2020 01/15/2021 08/31/2020 09/02/2020 11/25/2020 11/25/2020 11/30/2020 05/26/2023	2.000 2.000 1.625 2.000 2.125 2.000 1.375 <b>1.819</b> .120 .120 1.370 1.440 3.000	1.626 1.645 1.649 1.606 1.615 1.605 1.591 <b>1.641</b> .120 .120 1.370 1.440 3.000	25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 <b>725,000,000.00</b> <b>725,000,000.00</b> <b>50,000,000.00</b> <b>50,000,000.00</b> <b>25,000,000.00</b> <b>10,000,000.00</b>	25,097,656.25 50,185,546.88 24,995,117.19 50,201,171.88 50,166,015,63 50,195,312,50 49,937,500.00 <b>725,511,718.80</b> 49,978,666.67 <b>49,978,666.67</b> <b>25,000,000,00</b> 10,000,000,000	105.680000 100.848000 100.848000 100.300000 100.848000 100.153000 100.948000 100.925655 99.993000 99.993000 100.382000 100.423000 100.423000	26,420,000.00 25,212,000.00 50,424,000.00 50,775,000.00 50,776,500.00 50,76,500.00 50,424,000.00 50,424,000.00 731,711,000.00 49,996,500.00 49,996,500.00 25,095,500.00 10,042,300.00	1,714,921.87 114,343.75 238,453.12 79,882.81 222,828.12 -89,515.63 228,687.50 110,500.00 <b>6,199,281.20</b> 17,833.33 <b>17,833.33</b> <b>95,500.00</b> 42,300.00 309,150.00	.456 4.164 .456 .456 .084 .456 .084 .632 .090 .090 .318 .332 2.671	4.337 .460 .460 .085 .460 .085 .460 .085 .467 .090 .090 .321 .334 2.819
9128283Q1 912828VV9 912828Q1 912828Q2 1400: FHLM0 313396E41 1425: FHLM0 3134GAX24 3134GAX24 3134GAX43 3134GTW82 3134GTW82 3134GUHK9 3134GUHK9	U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND C-DISC NOTE FHLMC DISC NTE C-Fxd-S 30/360 2 FHLMC 4YrNc6MOE 4 FHLMC 4YrNc6MOE 4 FHLMC 4YrNc1YrE 9 FHLMC 5YrNc3YrE 7 FHLMC 5YrNc3YrE 9 FHLMC 5YrNc1Q 9 FHLMC 5YrNc1Q 1 FHLMC 4YrNc1YrB	01/15/2021 10/15/2020 01/15/2021 08/31/2020 09/02/2020 09/02/2020 11/25/2020 11/30/2020 05/26/2023 05/03/2024 08/07/2024 08/07/2024 11/27/2023	2.000 2.000 1.625 2.000 2.125 2.000 1.375 <b>1.819</b> .120 .120 1.370 1.440 3.000 2.600 2.150 1.875 1.800	1.626 1.645 1.645 1.606 1.615 1.605 1.591 1.641 1.20 1.370 1.440 3.000 2.600 2.150 1.875 1.800	25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 <b>725,000,000.00</b> <b>725,000,000.00</b> <b>725,000,000.00</b> <b>250,000,000.00</b> <b>10,000,000.00</b> <b>15,000,000.00</b> <b>10,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b>	25,097,656.25 50,185,546.88 24,995,117.19 50,201,171.88 50,166,015,63 50,195,312.50 <b>725,511,718.80</b> <b>725,511,718.80</b> <b>49,978,666.67</b> <b>49,978,666.67</b> <b>25,000,000.00</b> 10,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00	105.680000 100.848000 100.848000 100.300000 100.848000 100.153000 100.948000 <b>100.925655</b> <b>99.993000</b> <b>99.993000</b> 100.382000 100.432000 100.432000 101.608000 100.22000 100.22000 100.274000 100.245600	26,420,000.00 25,212,000.00 50,424,000.00 50,775,000.00 50,775,000.00 50,76,500.00 50,076,500.00 731,711,000.00 49,996,500.00 10,042,300.00 10,042,300.00 10,160,800.00 5,001,100.00 10,027,400.00 15,068,400.00	1,714,921.87 114,343.75 238,453.12 79,882.81 222,828.12 -89,515.63 228,687.50 110,500.00 <b>6,199,281.20</b> 17,833.33 <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b>	.456 4.164 .456 .456 .206 .456 .084 .456 .084 .632 .090 .090 .090 .318 .332 2.671 3.534 3.789 4.004 3.201	4.337 .460 .208 .460 .085 .647 .090 .090 .321 .334 2.819 3.759 4.022 4.211 3.326
9128283Q1 912828VV9 912828Q2 912828Q2 1400: FHLM0 313396E41 1425: FHLM0 3134GAX24 3134GAX44 3134GSMF9 3134GTW82 3134GTW82 3134GUW87 3134GUW87 3134GUW87	U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND C-DISC NOTE FHLMC DISC NTE C-Fxd-S 30/360 2 FHLMC 4YrNc6MoE 4 FHLMC 4YrNc6MoE 4 FHLMC 5YrNc3YrE 7 FHLMC 5YrNc3YrE 2 FHLMC 5YrNc3YrE 2 FHLMC 5YrNc1YrD 9 FHLMC 5YrNc1YrD 9 FHLMC 5YrNc1YrD 1 FHLMC 4YrNc1YrB 4 FHLMC 4YrNc1YrB	01/15/2021 10/15/2020 01/15/2021 08/31/2020 01/15/2021 08/31/2020 09/02/2020 11/25/2020 11/30/2020 05/26/2023 05/03/2024 08/07/2024 10/15/2024 11/27/2023 08/28/2023	2.000 2.000 1.625 2.000 2.125 2.000 1.375 <b>1.819</b> <b>1.20</b> <b>1.370</b> <b>1.310</b> <b>1.320</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.375</b> <b>1.375</b> <b>1.375</b> <b>1.375</b> <b>1.375</b> <b>1.375</b> <b>1.300</b> <b>1.375</b> <b>1.375</b> <b>1.370</b> <b>1.375</b> <b>1.370</b> <b>1.375</b> <b>1.370</b> <b>1.375</b> <b>1.370</b> <b>1.375</b> <b>1.370</b> <b>1.375</b> <b>1.375</b> <b>1.370</b> <b>1.375</b> <b>1.375</b> <b>1.370</b> <b>1.375</b> <b>1.370</b> <b>1.375</b> <b>1.370</b> <b>1.375</b> <b>1.370</b> <b>1.375</b> <b>1.375</b> <b>1.370</b> <b>1.375</b> <b>1.375</b> <b>1.370</b> <b>1.375</b> <b>1.375</b> <b>1.375</b> <b>1.370</b> <b>1.375</b> <b>1.375</b> <b>1.370</b> <b>1.375</b> <b>1.375</b> <b>1.370</b> <b>1.375</b> <b>1.370</b> <b>1.375</b> <b>1.370</b> <b>1.375</b> <b>1.370</b> <b>1.370</b> <b>1.375</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.370</b> <b>1.375</b> <b>1.800</b> <b>1.800</b> <b>1.800</b> <b>1.800</b> <b>1.800</b> <b>1.800</b> <b>1.800</b>	1.626 1.645 1.645 1.606 1.615 1.605 1.605 1.615 1.605 1.615 1.605 1.641 1.641 1.641 1.641 1.640 1.370 1.440 3.000 2.600 2.150 1.850 1.800 1.814	25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 <b>725,000,000.00</b> <b>50,000,000.00</b> <b>50,000,000.00</b> <b>25,000,000.00</b> <b>25,000,000.00</b> 10,000,000.00 5,000,000.00 10,000,000.00 5,000,000.00 10,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 15,000,000.00 5,000,000.00	25,097,656.25 50,185,546.88 24,995,117.19 50,201,171.88 50,166,015.63 50,195,312.50 <b>725,511,718.80</b> <b>49</b> ,978,666.67 <b>49</b> ,978,666.67 <b>25</b> ,000,000,00 10,000,000,00 10,000,000,00 10,000,00	105.680000 100.848000 100.300000 100.848000 100.153000 100.946000 100.925655 99.993000 99.993000 100.382000 100.382000 100.423000 101.68000 100.022000 100.274000 100.456000	26,420,000.00 25,212,000.00 50,424,000.00 50,424,000.00 50,424,000.00 50,048,000.00 <b>731,711,000.00</b> <b>49,996,500.00</b> <b>49,996,500.00</b> <b>25,095,500.00</b> <b>10,042,300.00</b> <b>15,309,150.00</b> <b>10,06,800.00</b> <b>5,001,100.00</b> <b>10,027,400.00</b> <b>15,068,400.00</b> <b>695,729.75</b>	1,714,921.87 114,343.75 238,453.12 79,882.81 222,828.12 -89,515.63 228,687.50 110,500.00 <b>6,199,281.20</b> 17,833.33 <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.34</b> <b>17,934.00</b> <b>160,800.00</b> <b>1,100.00</b> <b>27,400.00</b> <b>6,400.00</b> <b>1,077.25</b>	.456 4.164 .456 .456 .084 .456 .084 <b>.632</b> .090 .090 .318 .332 2.671 3.534 3.789 4.004 3.201 2.969	4.337 .460 .460 .208 .460 .085 .460 .085 .647 .090 .321 .334 2.819 3.759 4.022 4.211 3.326 3.077
9128283Q1 912828V09 9128283Q1 9128283Q1 9128283Q1 9128283Q1 313396E41 <b>1425: FHLMG</b> 3134GAX22 3134GAX42 3134GTK97 3134GTW82 3134GUW89 3134GUW88 3134GUT88 3134GUT88	U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND C-DISC NOTE FHLMC DISC NTE C-Fxd-S 30/360 FHLMC 4YrNc6MoE FHLMC 4YrNc1YrE FHLMC 5YrNc1YrE FHLMC 5YrNc1YrB FHLMC 5YrNc10 FHLMC 5YrNc10 FHLMC 5YrNc10 FHLMC 4YrNc1MB FHLMC 4YrNc1MB FHLMC 3.75YrNc9MoB FHLMC 3.75YrNc9MoB	01/15/2021 10/15/2020 01/15/2021 08/31/2020 01/15/2021 08/31/2020 09/02/2020 11/25/2020 11/30/2020 05/26/2023 05/03/2024 10/15/2024 11/27/2024 11/27/2023 08/28/2023 08/23/2023	2.000 2.000 1.625 2.000 2.125 2.000 1.375 <b>1.819</b> .120 .120 .120 .1370 1.440 3.000 2.600 2.150 1.875 1.800 1.800	1.626 1.645 1.649 1.606 1.615 1.691 <b>1.641</b> .120 .120 1.370 1.440 3.000 2.600 2.150 1.875 1.875 1.804 1.814	25,000,000,00 50,000,000,00 50,000,000,00	25,097,656.25 50,185,546.88 24,995,117.19 50,201,171.88 50,166,015,63 50,195,312,50 49,937,500,00 <b>725,511,718.80</b> 49,978,666,67 <b>49,978,666,67</b> <b>25,000,000,00</b> 10,000,000,00 10,000,000,00 10,000,000,	105.680000 100.848000 100.30000 100.848000 100.153000 100.946000 100.925655 99.993000 99.993000 100.382000 100.423000 101.608000 101.608000 100.224000 100.456000 100.155000	26,420,000.00 25,212,000.00 50,424,000.00 50,424,000.00 50,075,000.00 50,076,500.00 50,048,000.00 <b>731,711,000.00</b> <b>49,996,500.00</b> <b>49,996,500.00</b> <b>10,042,300.00</b> <b>10,042,300.00</b> <b>10,042,300.00</b> <b>10,068,400.00</b> <b>695,729,75</b> <b>15,093,300.00</b>	1,714,921.87 114,343.75 238,453.12 79,882.81 222,828.12 -89,515.63 228,687.50 110,500.00 <b>6,199,281.20</b> 17,833.33 <b>17,833.33</b> <b>17,833.33</b> <b>95</b> ,500.00 42,300.00 309,150.00 160,800.00 1,100.00 27,400.00 68,400.00 68,400.00 1,07.25 93,300.00	.456 4.164 .456 .456 .084 .456 .084 <b>.632</b> .090 .090 .318 .332 2.671 3.534 3.789 4.004 3.201 2.969 2.803	4.337 .460 .460 .208 .460 .085 .460 .085 .647 .090 .090 .321 .334 2.819 3.759 4.022 4.211 3.326 3.077 2.896
9128283Q1 912828VV9 912828Q3Q1 9128283Q1 9128283Q1 9128283Q2 1400: FHLM0 313396E41 1425: FHLM0 3134GAX24 3134GAX24 3134GTW89 3134GTW89 3134GUHK9 3134GUHK9 3134GUG38 3134GUG38	U.S. TREASURY BOND U.S. TREASURY BOND C-DISC NOTE FHLMC DISC NTE C-Fxd-S 30/360 2 FHLMC 4YrNc6MOE 4 FHLMC 4YrNc6MOE 4 FHLMC 5YrNc3YrE 7 FHLMC 5YrNc3YrE 7 FHLMC 5YrNc2YrB 2 FHLMC 5YrNc1YrD 9 FHLMC 5YrNc1YrB 1 FHLMC 3.5YrNc1YrB 8 FHLMC 3.5YrNc1YrB	01/15/2021 10/15/2021 01/15/2021 08/31/2020 01/15/2021 08/31/2020 09/02/2020 11/25/2020 11/25/2020 05/26/2023 05/03/2024 08/07/2024 11/27/2023 08/28/2023 06/23/2023	2.000 2.000 1.625 2.000 2.125 <b>1.819</b> .120 .120 .120 .1370 1.440 3.000 2.600 2.150 1.875 1.800 1.800 1.800	1.626 1.645 1.649 1.606 1.615 1.691 <b>1.615</b> <b>1.691</b> <b>1.641</b> <b>1.20</b> <b>1.370</b> 1.440 3.000 2.600 2.150 1.840 1.875 1.800 1.814 1.800 1.814 1.800	25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 <b>725,000,000.00</b> <b>725,000,000.00</b> <b>725,000,000.00</b> <b>725,000,000.00</b> <b>725,000,000.00</b> <b>725,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b>	25,097,656.25 50,185,546.88 24,995,117.19 50,201,171.88 50,166,015,63 50,195,312,50 49,937,500,00 <b>725,511,718.80</b> 49,978,666.67 49,978,666.67 25,000,000,00 10,000,000,00 10,000,000,00 10,000,00	105.680000 100.848000 100.848000 100.300000 100.848000 100.153000 100.946000 100.946000 100.925655 99.993000 99.993000 100.382000 100.423000 100.423000 100.622000 100.456000 100.456000 100.622000	26,420,000.00 25,212,000.00 50,424,000.00 50,745,000.00 50,745,000.00 50,076,500.00 50,048,000.00 <b>731,711,000.00</b> <b>49,996,500.00</b> <b>49,996,500.00</b> <b>10,042,300.00</b> <b>10,042,300.00</b> <b>10,042,300.00</b> <b>10,042,300.00</b> <b>10,042,300.00</b> <b>10,042,300.00</b> <b>10,042,300.00</b> <b>15,009,150.00</b> <b>10,027,400.00</b> <b>15,068,400.00</b> <b>695,729.75</b> <b>15,093,300.00</b> <b>9,055,980.00</b>	1,714,921.87 114,343.75 238,453.12 79,882.81 222,828.12 -89,515.63 228,687.50 110,500.00 <b>6,199,281.20</b> 17,833.33 <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,933.33</b> <b>17,933.33</b> <b>17,933.33</b> <b>17,933.33</b> <b>17,933.33</b> <b>17,933.33</b> <b>17,933.33</b> <b>17,933.33</b> <b>17,933.33</b> <b>17,933.33</b> <b>17,933.33</b> <b>17,933.33</b> <b>17,933.33</b> <b>17,933.33</b> <b>17,933.33</b> <b>17,933.33</b> <b>17,933.33</b> <b>17,933.33</b> <b>17,933.33</b> <b>17,933.35</b> <b>17,15</b> <b>17,15</b> <b>17,15</b> <b>17,15</b> <b>17,15</b> <b>17,15</b> <b>17,15</b> <b>17,15</b> <b>17,15</b> <b>17,15</b> 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<b>17,15</b> <b>17,15</b> <b>17,15</b> <b>17,15</b> <b>17,</b>	.456 4.164 .456 .206 .456 .084 .456 .084 .632 .090 .090 .318 .332 2.671 3.534 3.789 4.004 3.201 2.969 2.803 2.803	4.337 .460 .208 .460 .085 .647 .090 .090 .321 .334 2.819 3.759 4.022 4.211 3.326 3.077 2.896 2.896
9128283Q1 912828VV9 912828Q1 912828Q2 1400: FHLM0 313396E41 1425: FHLM0 3134GAX22 3134GAX24 3134GSMF9 3134GTK87 3134GTK87 3134GUHK9 3134GUHK9 3134GUHX8 3134GUHX8 3134GUG38 3134GUG38 3134GUH45	U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND C-DISC NOTE FHLMC DISC NTE C-Fxd-S 30/360 FHLMC 4YrNc6MoE FHLMC 4YrNc1YrE FHLMC 5YrNc1YrE FHLMC 5YrNc1YrB FHLMC 5YrNc10 FHLMC 5YrNc10 FHLMC 5YrNc10 FHLMC 4YrNc1MB FHLMC 4YrNc1MB FHLMC 3.75YrNc9MoB FHLMC 3.75YrNc9MoB	01/15/2021 10/15/2020 01/15/2021 08/31/2020 01/15/2021 08/31/2020 09/02/2020 11/25/2020 11/30/2020 05/26/2023 05/03/2024 10/15/2024 11/27/2024 11/27/2023 08/28/2023 08/23/2023	2.000 2.000 1.625 2.000 2.125 2.000 1.375 <b>1.819</b> .120 .120 .120 .1370 1.440 3.000 2.600 2.150 1.875 1.800 1.800	1.626 1.645 1.649 1.606 1.615 1.691 <b>1.641</b> .120 .120 1.370 1.440 3.000 2.600 2.150 1.875 1.875 1.804 1.814	25,000,000,00 50,000,000,00 50,000,000,00	25,097,656.25 50,185,546.88 24,995,117.19 50,201,171.88 50,166,015,63 50,195,312,50 49,937,500,00 <b>725,511,718.80</b> 49,978,666,67 <b>49,978,666,67</b> <b>25,000,000,00</b> 10,000,000,00 10,000,000,00 10,000,000,	105.680000 100.848000 100.30000 100.848000 100.153000 100.946000 100.925655 99.993000 99.993000 100.382000 100.423000 101.608000 101.608000 100.224000 100.456000 100.155000	26,420,000.00 25,212,000.00 50,424,000.00 50,424,000.00 50,075,000.00 50,076,500.00 50,048,000.00 <b>731,711,000.00</b> <b>49,996,500.00</b> <b>49,996,500.00</b> <b>10,042,300.00</b> <b>10,042,300.00</b> <b>10,042,300.00</b> <b>10,068,400.00</b> <b>695,729,75</b> <b>15,093,300.00</b>	1,714,921.87 114,343.75 238,453.12 79,882.81 222,828.12 -89,515.63 228,687.50 110,500.00 <b>6,199,281.20</b> 17,833.33 <b>17,833.33</b> <b>17,833.33</b> <b>95</b> ,500.00 42,300.00 309,150.00 160,800.00 1,100.00 27,400.00 68,400.00 68,400.00 1,07.25 93,300.00	.456 4.164 .456 .456 .084 .456 .084 <b>.632</b> .090 .090 .318 .332 2.671 3.534 3.789 4.004 3.201 2.969 2.803	4.337 .460 .208 .460 .085 .647 .090 .090 .321 .334 2.819 3.759 4.022 4.211 3.326 3.077 2.896
9128283Q1 912828VV9 912828Q3Q1 9128283Q1 9128283Q1 1400: FHLM0 313396E41 1425: FHLM0 3134GAX22 3134GAX44 3134GSMF9 3134GUW82 3134GUW82 3134GUM72 3134GUG38 3134GUM72 3134GUM72 3134GUM72	U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND C-DISC NOTE FHLMC DISC NTE C-Fxd-S 30/360 2 FHLMC dYINc6MOE 4 FHLMC 4YINc1YRE 2 FHLMC 5YINc2YRB 2 FHLMC 5YINc2YRB 2 FHLMC 5YINc2YRB 2 FHLMC 5YINc2YRB 2 FHLMC 5YINc1YRB 3 FHLMC 3.5YINc1YRB 8 FHLMC 3.5YINc1YRB 8 FHLMC 3.5YINc1YRB 5 FHLMC 4YINc1YRB 2 FHLMC 4YINc1YRB 4 FHLMC 4YINc1YRB 5 FHLMC 4YINc1YRB	01/15/2021 10/15/2021 01/15/2021 08/31/2020 01/15/2021 08/31/2020 09/02/2020 11/25/2020 11/30/2020 05/26/2023 05/26/2023 05/26/2023 05/26/2023 06/23/2023 06/23/2023 12/28/2023 12/28/2023	2.000 2.000 1.625 2.000 2.125 <b>1.819</b> .120 .120 .120 .1370 1.440 3.000 2.600 2.150 1.875 1.800 1.800 1.800 1.800 1.800 1.800 1.800 1.800 1.800	1.626 1.645 1.649 1.606 1.615 1.691 <b>1.641</b> <b>1.20</b> <b>1.370</b> 1.440 3.000 2.150 1.875 1.800 1.875 1.800 1.822 1.800 1.822 1.900 1.850	25,000,000,00 50,000,000,00 50,000,000,00 50,000,000,00 50,000,000,00 <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>75,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,0</b>	25,097,656.25 50,185,546.88 24,995,117.19 50,201,171.88 50,166,015,63 50,195,312,50 49,937,500,00 <b>725,511,718.80</b> 49,978,666,67 49,978,666,67 25,000,000,00 10,000,000,00 10,000,000,00 10,000,00	105.680000 100.848000 100.848000 100.300000 100.848000 100.153000 100.925655 99.993000 99.993000 100.382000 100.423000 101.608000 100.22000 100.274000 100.456000 100.622000 100.635000 100.635000	26,420,000.00 25,212,000.00 50,424,000.00 50,424,000.00 50,075,000.00 50,076,500.00 50,048,000.00 731,711,000.00 49,996,500.00 25,095,500.00 10,042,300.00 15,309,150.00 10,160,800.00 5,001,100.00 10,027,400.00 15,068,400.00 695,729,75 15,093,300.00 9,055,980.00 20,127,000.00 10,062,300.00	1,714,921.87 114,343.75 238,453.12 79,882.81 222,828.12 -89,515.63 228,687.50 110,500.00 <b>6,199,281.20</b> 17,833.33 <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.30</b> <b>17,833.30</b> <b>17,900.00</b> 62,730.00 62,730.00 127,000.00 62,200.00 169,000.00	.456 4.164 .456 .206 .456 .084 .456 .084 .632 .090 .090 .090 .318 .332 2.671 3.534 3.534 3.789 4.004 3.201 2.969 2.803 3.280 3.280 3.280	4.337 .460 .460 .208 .460 .085 .647 .090 .090 .321 .334 2.819 3.759 4.022 4.211 3.326 3.375 4.022 4.211 3.326 3.3759 4.022 4.211 3.326 3.0759 4.023 4.211 3.326 3.3759 4.023 4.211 3.326 3.3759 4.023 4.211 3.326 3.3759 4.023 4.211 3.326 3.3759 4.023 4.211 3.326 3.3759 4.023 4.211 3.326 3.3759 4.023 4.211 3.326 3.3759 4.023 4.211 3.326 3.3759 4.023 4.211 3.326 3.3759 4.023 4.211 3.326 3.3759 4.023 4.211 3.326 3.3759 4.023 4.211 3.326 3.3759 4.023 4.211 3.326 3.3759 4.023 4.211 3.326 3.3759 4.023 4.229 4.211 3.326 3.3759 4.211 3.326 3.3759 4.023 4.211 3.326 3.3759 4.023 4.211 3.326 3.3759 4.023 4.211 3.326 3.371 3.3747 3.3759 3.3759 3.3759 3.3759 3.3759 3.3759 3.3759 3.3759 3.3759 3.3759 3.3759 3.3759 3.3759 3.3759 3.3759 3.3759 3.3759 3.3759 3.371 3.3769 3.371 3.3769 3.371 3.3769 3.371 3.3769 3.3759759 3.3759759 3.3759
9128283Q1 912828VV9 912828Q1 9128283Q1 9128283Q1 9128283Q1 1400: FHLM0 313396E41 1425: FHLM0 3134GAX24 3134GAX24 3134GTW89 3134GTW89 3134GUH89 3134GUH89 3134GUB38 3134GUH45 3134GUH45 3134GUH45 3134GUH78	U.S. TREASURY BOND U.S. TREASURY BOND C-DISC NOTE FHLMC DISC NTE C-Fxd-S 30/360 2 FHLMC 4YrNc1YrE 3 FHLMC 4YrNc1YrE 4 FHLMC 4YrNc1YrB 5 FHLMC 3.75YrNc9MoB 8 FHLMC 3.75YrNc1YrB 5 FHLMC 3.5YrNc1YrB 5 FHLMC 4YrNc1YrB 5 FHLMC 4YrNc1YrD 5 FHLMC 4	01/15/2021 10/15/2020 01/15/2021 08/31/2020 09/02/2020 09/02/2020 11/25/2020 11/25/2020 05/26/2023 05/03/2024 08/07/2024 08/07/2024 08/28/2023 06/23/2023 12/28/2023 12/28/2023 12/28/2023 06/23/2023	2.000 2.000 1.625 2.000 2.125 2.000 1.375 <b>1.819</b> .120 .120 1.370 1.440 3.000 2.600 2.150 1.875 1.800 1.800 1.800 1.800 1.800 1.800 1.800 1.800 1.800 1.800 1.800 1.800 1.800 1.800 1.800	1.626 1.645 1.645 1.606 1.615 1.606 1.615 1.591 <b>1.641</b> 1.20 1.440 3.000 2.600 2.150 1.440 3.000 2.600 2.150 1.875 1.800 1.875 1.800 1.875 1.800 1.814 1.822 1.900 1.822 1.900 1.850 1.822	$\begin{array}{c} 25,000,000,00\\ 50,000,000,00\\ 25,000,000,00\\ 50,000,000,00\\ 50,000,000,00\\ 50,000,000,00\\ \hline 50,000,000,00\\ \hline 725,000,000,00\\ \hline 25,000,000,00\\ \hline 25,000,000,00\\ 10,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 25,000,000,00\\ 15,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 15,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 0,000,000,00\\ 0,000,000,00\\ 0,000,00$	25,097,656.25 50,185,546.88 24,995,117.19 50,201,171.88 50,166,015,63 50,195,312,50 49,937,500.00 <b>725,511,718.80</b> <b>49,978,666.67</b> <b>49,978,666.67</b> <b>49,978,666.67</b> <b>25,000,000,000</b> 10,000,000,000 10,000,000,000 10,000,00	105.680000 100.848000 100.848000 100.848000 100.153000 100.95500 99.993000 99.993000 99.993000 100.382000 100.382000 100.382000 100.423000 100.64000 100.022000 100.456000 100.622000 100.635000 100.635000 100.623000	26,420,000.00 25,212,000.00 50,424,000.00 50,424,000.00 50,424,000.00 50,048,000.00 <b>731,711,000.00</b> <b>49,996,500.00</b> <b>49,996,500.00</b> <b>10,042,300.00</b> <b>15,309,150.00</b> <b>10,042,300.00</b> <b>10,07,400.00</b> <b>15,068,400.00</b> <b>15,068,400.00</b> <b>15,068,400.00</b> <b>15,068,400.00</b> <b>15,068,400.00</b> <b>15,0729,75</b> <b>15,093,300.00</b> <b>9,055,780.00</b> <b>20,127,000.00</b> <b>10,062,300.00</b> <b>25,169,000.00</b> <b>15,004,050.00</b>	1,714,921.87 114,343.75 238,453.12 79,882.81 222,828.12 228,687.50 110,500.00 <b>6,199,281.20</b> 17,833.33 <b>17,833.33</b> <b>17,833.33</b> <b>95</b> ,500.00 42,300.00 160,800.00 1,100.00 27,400.00 68,400.00 1,077.25 93,300.00 62,730.00 127,000.00 62,300.00 169,000.00	.456 4.164 .456 .456 .084 .456 .084 .456 .084 .632 .090 .090 .090 .318 .332 2.671 3.534 3.789 4.004 3.201 2.969 2.803 3.280 3.280 3.280 3.280	4.337 .460 .460 .208 .460 .085 .460 .085 .647 .090 .090 .321 .334 2.819 3.759 4.022 4.211 3.326 3.077 2.896 3.411 3.411 3.411 3.978
9128283Q1 912828V29 912828Q1 912828Q1 912828Q1 912828Q1 912828Q2 131396E41 <b>1425: FHLMG</b> 3134GAX22 3134GAX22 3134GTKG7 3134GTKG7 3134GUK83 3134GUK83 3134GUK83 3134GUH45 3134GUH45 3134GUF48 3134GVF83	U.S. TREASURY BOND U.S. TREASURY BOND C-DISC NOTE FHLMC DISC NTE C-Fxd-S 30/360 FHLMC DISC NTE FHLMC 4YrNC1YR FHLMC 4YrNC1YR FHLMC 5YrNc2YrB FHLMC 5YrNc2YrB FHLMC 5YrNc1YrB FHLMC 5YrNc1YrB FHLMC 3.5YrNc1YrB FHLMC 3.5YrNc1YrB FHLMC 3.5YrNc1YrB FHLMC 3.5YrNc1YrB FHLMC 3.5YrNc1YrB FHLMC 4YrNc1YrB FHLMC 4YrNc1YrB FHLMC 4.5YrNc1YrB FHLMC 4.5YrNc1YrB FHLMC 4.5YrNc1YrB FHLMC 4.5YrNc1YrB	01/15/2021 10/15/2020 01/15/2021 08/31/2020 09/02/2020 11/25/2020 11/25/2020 11/25/2020 11/30/2020 05/26/2023 05/03/2024 08/07/2024 10/15/2024 10/15/2023 06/23/2023 06/23/2023 12/28/2023 12/28/2023 06/23/2023 06/23/2023 06/23/2023 06/23/2023	2.000 2.000 2.125 2.000 2.125 <b>1.819</b> .120 .120 .1370 1.440 3.000 2.600 2.150 1.875 1.800 1.800 1.800 1.800 1.800 1.800 1.800 1.900 1.900 1.750	1.626 1.645 1.649 1.606 1.615 1.691 <b>1.641</b> <b>1.20</b> <b>1.370</b> 1.440 3.000 2.600 2.150 1.875 1.800 1.875 1.800 1.814 1.800 1.814 1.800 1.814 1.800 1.814 1.800 1.814 1.800 1.814 1.800 1.814 1.800 1.815 1.814 1.800 1.815 1.814 1.800 1.815 1.814 1.800 1.815 1.800 1.815 1.815 1.800 1.815 1.815 1.800 1.815 1.800 1.815 1.800 1.815 1.900 1.815 1.800 1.815 1.900 1.815 1.900 1.815 1.900 1.900 1.815 1.900 1.900 1.900 1.900 1.900 1.900 1.900 1.900 1.900 1.900 1.900 1.900 1.900 1.900 1.900 1.750	25,000,000,00 50,000,000,00 50,000,000,00	25,097,656.25 50,185,546.88 24,995,117,19 50,201,171,88 50,195,312,50 49,937,500,00 <b>725,511,718</b> ,80 <b>49,978,666.67</b> <b>49,978,666.67</b> <b>25,000,000,00</b> 10,000,000,00 10,000,000,00 10,000,000,	105.680000 100.848000 100.300000 100.848000 100.153000 100.954000 100.925655 99.993000 99.993000 100.382000 100.423000 100.423000 100.274000 100.274000 100.274000 100.622000 100.622000 100.622000 100.622000 100.623000 100.676000 100.027000	26,420,000.00 25,212,000.00 50,424,000.00 50,424,000.00 50,424,000.00 50,076,500.00 50,048,000.00 731,711,000.00 49,996,500.00 25,095,500.00 10,042,300.00 15,309,150.00 10,160,800.00 5,001,100.00 10,027,400.00 15,068,400.00 695,729.75 15,093,300.00 9,055,980.00 20,127,000.00 10,062,300.00 25,169,000.00 25,169,000.00 25,169,000.00	1,714,921.87 114,343.75 238,453.12 79,882.81 222,828.12 -89,515.63 228,687.50 110,500.00 <b>6,199,281.20</b> 17,833.33 <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,933.30</b> .00 <b>1</b> ,000.00 <b>6</b> 2,300.00 <b>1</b> ,27,000.00 <b>6</b> 2,300.00 <b>1</b> ,350.000	.456 4.164 .456 .456 .084 .456 .084 .456 .084 .632 .090 .090 .090 .318 .332 2.671 3.534 3.789 4.004 3.201 2.969 2.803 3.280 3.280 3.280 3.280 3.2814 2.913 2.910	4.337 .460 .460 .208 .460 .085 .647 .090 .090 .321 .334 2.819 3.759 4.022 4.211 3.359 4.022 4.211 3.375 2.896 2.896 2.896 3.411 3.411 3.411 3.978 3.027
9128283Q1 9128283Q1 9128283Q1 9128283Q1 9128283Q1 9128283Q1 9128283Q1 9128283Q1 9128283Q1 9128283Q1 9128283Q1 9128283Q1 9128283Q1 9134GUX2 9134GUX2 9134GUX2 9134GUX2 9134GUX2 9134GUX2 9134GUX2 9134GUX2 9134GUX2 9134GVX3 9134GVX3 9134GVX3 9134GVX3 9134GVX3 9134GVX4Z	U.S. TREASURY BOND U.S. TREASURY BOND C-DISC NOTE FHLMC DISC NTE C-Fxd-S 30/360 2 FHLMC 4YrNc1YrE 3 FHLMC 4YrNc1YrE 4 FHLMC 4YrNc1YrB 5 FHLMC 3.75YrNc9MoB 8 FHLMC 3.75YrNc1YrB 5 FHLMC 3.5YrNc1YrB 5 FHLMC 4YrNc1YrB 5 FHLMC 4YrNc1YrD 5 FHLMC 4	01/15/2021 10/15/2020 01/15/2021 08/31/2020 09/02/2020 09/02/2020 11/25/2020 11/25/2020 05/26/2023 05/03/2024 08/07/2024 08/07/2024 08/28/2023 06/23/2023 12/28/2023 12/28/2023 12/28/2023 06/23/2023	2.000 2.000 1.625 2.000 2.125 2.000 1.375 <b>1.819</b> .120 .120 1.370 1.440 3.000 2.600 2.150 1.875 1.800 1.800 1.800 1.800 1.800 1.800 1.800 1.800 1.800 1.800 1.800 1.800 1.800 1.800 1.800	1.626 1.645 1.645 1.606 1.615 1.606 1.615 1.591 <b>1.641</b> 1.20 1.440 3.000 2.600 2.150 1.440 3.000 2.600 2.150 1.875 1.800 1.875 1.800 1.875 1.800 1.814 1.822 1.900 1.822 1.900 1.850 1.822	$\begin{array}{c} 25,000,000,00\\ 50,000,000,00\\ 25,000,000,00\\ 50,000,000,00\\ 50,000,000,00\\ 50,000,000,00\\ \hline 50,000,000,00\\ \hline 725,000,000,00\\ \hline 25,000,000,00\\ \hline 25,000,000,00\\ 10,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 25,000,000,00\\ 15,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 15,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 0,000,000,00\\ 0,000,000,00\\ 0,000,00$	25,097,656.25 50,185,546.88 24,995,117.19 50,201,171.88 50,166,015,63 50,195,312,50 49,937,500.00 <b>725,511,718.80</b> <b>49,978,666.67</b> <b>49,978,666.67</b> <b>49,978,666.67</b> <b>25,000,000,000</b> 10,000,000,000 10,000,000,000 10,000,00	105.680000 100.848000 100.848000 100.848000 100.153000 100.95500 99.993000 99.993000 99.993000 100.382000 100.382000 100.382000 100.423000 100.64000 100.022000 100.456000 100.622000 100.635000 100.635000 100.623000	26,420,000.00 25,212,000.00 50,424,000.00 50,424,000.00 50,424,000.00 50,048,000.00 <b>731,711,000.00</b> <b>49,996,500.00</b> <b>49,996,500.00</b> <b>10,042,300.00</b> <b>15,309,150.00</b> <b>10,042,300.00</b> <b>10,07,400.00</b> <b>15,068,400.00</b> <b>15,068,400.00</b> <b>15,068,400.00</b> <b>15,068,400.00</b> <b>15,068,400.00</b> <b>15,0729,75</b> <b>15,093,300.00</b> <b>9,055,780.00</b> <b>20,127,000.00</b> <b>10,062,300.00</b> <b>25,169,000.00</b> <b>15,004,050.00</b>	1,714,921.87 114,343.75 238,453.12 79,882.81 222,828.12 228,687.50 110,500.00 <b>6,199,281.20</b> 17,833.33 <b>17,833.33</b> <b>17,833.33</b> <b>95</b> ,500.00 42,300.00 160,800.00 1,100.00 27,400.00 68,400.00 1,077.25 93,300.00 62,730.00 127,000.00 62,300.00 169,000.00	.456 4.164 .456 .456 .084 .456 .084 .456 .084 .632 .090 .090 .090 .318 .332 2.671 3.534 3.789 4.004 3.201 2.969 2.803 3.280 3.280 3.280 3.280	4.337 .460 .460 .208 .460 .085 .460 .090 .090 .321 .334 2.819 3.759 4.022 4.211 3.326 3.077 2.896 3.411 3.411 3.978 3.027
9128283Q1 912828VV9 912828Q1 912828Q2 912828Q2 1400: FHLM0 313396E41 1425: FHLM0 3134GAX24 3134GAX24 3134GAX44 3134GTW82 3134GTW82 3134GUHX9 3134GUHX9 3134GUHX9 3134GUHX8 3134GUHX8 3134GUHX8 3134GUHX8 3134GUHX8 3134GUHX8 3134GVA7 3134GVA8 3134GVA8 3134GVC29	U.S. TREASURY BOND U.S. TREASURY BOND C-DISC NOTE FHLMC DISC NTE C-Fxd-S 30/360 2 FHLMC DISC NTE C-Fxd-S 30/360 2 FHLMC 4YrNc1YrE 9 FHLMC 5YrNc3YrE 7 FHLMC 5YrNc3YrE 9 FHLMC 5YrNc3YrE 9 FHLMC 5YrNc1YrB 8 FHLMC 3.5YrNc1YrB 8 FHLMC 3.5YrNc1YrB 8 FHLMC 3.5YrNc1YrB 8 FHLMC 4YrNc1YrB 9 FHLMC 4YrNc6MoB 10 FHLMC 4YrNc6MoB 10 FHLMC 4YrNc6MoB 10 FHLMC 4YrNc1YrB	01/15/2021 10/15/2020 01/15/2021 08/31/2020 01/15/2021 08/31/2020 11/25/2020 11/25/2020 11/25/2020 05/26/2023 05/03/2024 08/07/2024 08/07/2024 08/07/2023 06/23/2023 06/23/2023 12/28/2023 06/23/2023 06/23/2023 06/23/2023 06/23/2023 06/23/2023 06/23/2023 06/23/2023 06/23/2023 06/23/2023	2.000 2.000 1.625 2.000 2.125 2.000 1.375 <b>1.819</b> .120 .120 1.370 1.440 3.000 2.600 2.150 1.875 1.800 1.800 1.800 1.800 1.800 1.800 1.900 1.900 1.900 1.750 1.750 1.700	1.626 1.645 1.649 1.606 1.615 1.605 1.591 <b>1.641</b> <b>.120</b> <b>.120</b> 1.370 1.440 3.000 2.600 2.150 1.875 1.800 1.875 1.800 1.875 1.800 1.814 1.800 1.814 1.800 1.822 1.900 1.822 1.900 1.750 1.750 1.750	$\begin{array}{c} 25,000,000,00\\ 50,000,000,00\\ 25,000,000,00\\ 50,000,000,00\\ 50,000,000,00\\ 50,000,000,00\\ \hline 50,000,000,00\\ \hline 725,000,000,00\\ \hline 25,000,000,00\\ \hline 25,000,000,00\\ \hline 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 15,000,000,00\\ 10,000,000,00\\ 50,000,000,00\\ 15,000,000,00\\ 50,000,000,00\\ 15,000,000,00\\ 50,000,000,00\\ 50,000,000,00\\ 50,000,000,00\\ 50,000,000,00\\ 5,000,00\\ 5,000,000,00\\ 5,000,000,00\\ 5,000,0$	25,097,656.25 50,185,546.88 24,995,117.19 50,201,171.88 50,166,015,63 50,195,312.50 <b>49,937,500,00</b> <b>725,511,718.80</b> <b>49,978,666.67</b> <b>49,978,666.67</b> <b>25,000,000,00</b> 10,000,000,00 10,000,000,00 10,000,000,	105.680000 100.848000 100.848000 100.300000 100.848000 100.153000 100.95500 99.993000 99.993000 100.382000 100.382000 100.423000 100.64000 100.622000 100.622000 100.622000 100.635000 100.622000 100.635000 100.622000 100.622000 100.622000 100.622000 100.622000 100.622000 100.622000 100.62000 100.027000 100.027000 100.027000	26,420,000.00 25,212,000.00 50,424,000.00 50,424,000.00 50,424,000.00 50,076,500.00 50,048,000.00 731,711,000.00 49,996,500.00 49,996,500.00 10,042,300.00 15,309,150.00 10,160,800.00 5,001,100.00 10,027,400.00 15,068,400.00 5,001,100.00 15,068,400.00 9,055,980.00 20,127,000.00 15,062,300.00 25,169,000.01 15,004,050.00 5,001,350.00 5,001,350.00 5,001,350.00 5,001,350.00 5,001,350.00 5,001,350.00 5,001,350.00 5,001,350.00 5,001,350.00 5,001,350.00	1,714,921.87 114,343.75 238,453.12 79,882.81 222,828.12 228,687.50 110,500.00 <b>6,199,281.20</b> 17,833.33 <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,930.00</b> <b>1</b> ,000,00 <b>1</b> ,350.00 <b>1</b> ,35	.456 4.164 .456 .456 .084 .456 .084 .456 .084 .632 .090 .090 .090 .090 .318 .332 2.671 3.534 3.789 4.004 3.201 2.969 2.803 2.803 3.280 3.2700 3.270 3.270 3.270 3.2700 3.2700 3.2700 3.2700 3.20	4.337 .460 .460 .208 .460 .085 .460 .085 .647 .090 .321 .334 2.819 3.759 4.022 4.211 3.326 3.077 2.896 2.896 2.896 2.896 3.411 3.411 3.978 3.027 3.027 3.537 3.557 0.4.556
9128283Q1 9128283Q1 9128283Q1 9128283Q1 9128283Q1 912828132 1400: FHLM0 313396E41 1425: FHLM0 3134GAX22 3134GAX22 3134GAX23 3134GUW82 3134GUW82 3134GUH83 3134GUH83 3134GUH83 3134GUH83 3134GUH83 3134GV483 3134GV483 3134GV283 3134GVC83 3134GVC83	U.S. TREASURY BOND           C-DISC NOTE           FHLMC SYTNCEYRE           PHLMC 5YTNC2YRB           PHLMC 5YTNC1YRD           PHLMC 5YTNC1YRB           PHLMC 4YTNC1YRB           PHLMC 4.SYTNC1YRB           PHLMC 4.SYTNC1YRD           PHLMC 4.SYTNC1YRD           PHLMC 4.SYTNC1YRD           PHLMC 3.SYTNC6MOD           PHLMC 4YTNC6MOB	01/15/2021 10/15/2020 01/15/2021 08/31/2020 01/15/2021 08/31/2020 11/25/2020 11/25/2020 11/30/2020 05/26/2023 05/03/2024 08/07/2024 10/15/2024 11/27/2023 06/23/2023 06/23/2023 06/23/2023 12/28/2023 06/23/2023 06/23/2023 06/23/2023 06/23/2023 06/23/2023 06/23/2023 06/23/2023 07/22/2024 08/10/2023 02/12/2024 02/18/2025	2.000 2.000 2.000 2.125 2.000 1.375 <b>1.819</b> .120 .120 .120 .1370 1.440 3.000 2.600 2.150 1.875 1.800 1.800 1.800 1.800 1.900 1.900 1.750 1.800 1.750 1.800	1.626 1.645 1.649 1.606 1.615 1.691 <b>1.641</b> <b>1.20</b> <b>1.370</b> 1.440 3.000 2.600 2.150 1.875 1.800 1.814 1.800 1.822 1.900 1.850 1.700 1.850 1.700 1.800	25,000,000,00 50,000,000,00 50,000,000,00 50,000,000,00 50,000,000,00 <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>725,000,000,00</b> <b>75,000,000,00</b> <b>75,000,000,00</b> <b>75,000,000,00</b> <b>75,000,000,00</b> <b>75,000,000,00</b> <b>75,000,000,00</b> <b>75,000,000,00</b> <b>75,000,000,000</b> <b>75,000,000,000</b> <b>75,000,000,000</b> <b>75,000,000,000</b> <b>75,000,000,000</b> <b>75,000,000,000</b> <b>75,000,000,000</b> <b>75,000,000,000</b> 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10,000,000,00 10,000,000,	105.680000 100.848000 100.848000 100.30000 100.848000 100.153000 <b>100.925655</b> <b>99.993000</b> <b>99.993000</b> <b>100.382000</b> 100.423000 100.423000 100.22000 100.274000 100.65000 100.622000 100.622000 100.623000 100.623000 100.623000 100.627000 100.027000 100.027000 100.027000 100.027000 100.026000 100.66000	26,420,000.00 25,212,000.00 50,424,000.00 50,424,000.00 50,424,000.00 50,076,500.00 50,048,000.00 731,711,000.00 49,996,500.00 25,095,500.00 10,042,300.00 10,042,300.00 10,042,300.00 10,027,400.00 15,068,000 0,055,988.00 20,127,000.00 15,064,300.00 9,055,988.00 20,127,000.00 15,004,2300.00 9,055,980.00 20,127,000.00 15,004,2300.00 5,001,350.00 5,001,350.00 5,001,350.00 5,001,350.00 5,001,350.00 5,001,350.00 5,001,350.00 5,001,350.00 5,001,350.00 5,001,350.00	1,714,921.87 114,343.75 238,453.12 79,882.81 222,828.12 -89,515.63 228,687.50 110,500.00 <b>6,199,281.20</b> 17,833.33 <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> 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.090 .321 .334 2.819 3.759 4.022 4.211 3.326 3.077 2.896 2.896 3.411 3.411 3.978 3.027 3.537 3.5570 4.555
9128283Q1 912828V9 912828Q1 912828Q3 1400: FHLMG 313396E41 1425: FHLMG 3134GAX22 3134GAX44 3134GSMF9 3134GTW82 3134GUW72 3134GUW72 3134GUH75 3134GUM72 3134GUM72 3134GUM72 3134GUM72 3134GV28 3134GV28 3134GV28 3134GV202 3134GVCD2 3134GVCD2 3134GVCD2 3134GVCD2 3134GVCD2 3134GVCD2 3134GVCD2 3134GVCD2 3134GVCD2 3134GVCD2 3134GVCD2	U.S. TREASURY BOND U.S. TREASURY BOND C-DISC NOTE FHLMC DISC NTE C-Fxd-S 30/360 2 FHLMC DISC NTE C-Fxd-S 30/360 2 FHLMC 4YrNc1YrE 9 FHLMC 5YrNc3YrE 7 FHLMC 5YrNc3YrE 9 FHLMC 5YrNc3YrE 9 FHLMC 5YrNc1YrB 8 FHLMC 3.5YrNc1YrB 8 FHLMC 3.5YrNc1YrB 8 FHLMC 3.5YrNc1YrB 8 FHLMC 4YrNc1YrB 9 FHLMC 4YrNc6MoB 10 FHLMC 4YrNc6MoB 10 FHLMC 4YrNc6MoB 10 FHLMC 4YrNc1YrB	01/15/2021 10/15/2020 01/15/2021 08/31/2020 01/15/2021 08/31/2020 11/25/2020 11/25/2020 11/25/2020 05/26/2023 05/03/2024 08/07/2024 08/07/2024 08/07/2023 06/23/2023 06/23/2023 12/28/2023 06/23/2023 06/23/2023 06/23/2023 06/23/2023 06/23/2023 06/23/2023 06/23/2023 06/23/2023 06/23/2023	2.000 2.000 1.625 2.000 2.125 2.000 1.375 <b>1.819</b> .120 .120 1.370 1.440 3.000 2.600 2.150 1.875 1.800 1.800 1.800 1.800 1.800 1.800 1.900 1.900 1.900 1.750 1.750 1.700	1.626 1.645 1.649 1.606 1.615 1.605 1.591 <b>1.641</b> <b>.120</b> <b>.120</b> 1.370 1.440 3.000 2.600 2.150 1.875 1.800 1.875 1.800 1.875 1.800 1.814 1.800 1.814 1.800 1.822 1.900 1.822 1.900 1.750 1.750 1.750	$\begin{array}{c} 25,000,000,00\\ 50,000,000,00\\ 25,000,000,00\\ 50,000,000,00\\ 50,000,000,00\\ 50,000,000,00\\ \hline 50,000,000,00\\ \hline 725,000,000,00\\ \hline 25,000,000,00\\ \hline 25,000,000,00\\ \hline 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 15,000,000,00\\ 10,000,000,00\\ 50,000,000,00\\ 15,000,000,00\\ 50,000,000,00\\ 15,000,000,00\\ 50,000,000,00\\ 50,000,000,00\\ 50,000,000,00\\ 50,000,000,00\\ 5,000,00\\ 5,000,000,00\\ 5,000,000,00\\ 5,000,0$	25,097,656.25 50,185,546.88 24,995,117.19 50,201,171.88 50,166,015,63 50,195,312.50 <b>49,937,500,00</b> <b>725,511,718.80</b> <b>49,978,666.67</b> <b>49,978,666.67</b> <b>25,000,000,00</b> 10,000,000,00 10,000,000,00 10,000,000,	105.680000 100.848000 100.848000 100.300000 100.848000 100.153000 100.95500 99.993000 99.993000 100.382000 100.382000 100.423000 100.64000 100.622000 100.622000 100.622000 100.635000 100.622000 100.635000 100.622000 100.622000 100.622000 100.622000 100.622000 100.622000 100.622000 100.62000 100.027000 100.027000 100.027000	26,420,000.00 25,212,000.00 50,424,000.00 50,424,000.00 50,424,000.00 50,076,500.00 50,048,000.00 731,711,000.00 49,996,500.00 49,996,500.00 10,042,300.00 15,309,150.00 10,160,800.00 5,001,100.00 10,027,400.00 15,068,400.00 5,001,100.00 15,068,400.00 9,055,980.00 20,127,000.00 15,062,300.00 25,169,000.01 15,004,050.00 5,001,350.00 5,001,350.00 5,001,350.00 5,001,350.00 5,001,350.00 5,001,350.00 5,001,350.00 5,001,350.00 5,001,350.00 5,001,350.00	1,714,921.87 114,343.75 238,453.12 79,882.81 222,828.12 228,687.50 110,500.00 <b>6,199,281.20</b> 17,833.33 <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,833.33</b> <b>17,930.00</b> <b>1</b> ,000,00 <b>1</b> ,350.00 <b>1</b> ,35	.456 4.164 .456 .456 .084 .456 .084 .456 .084 .632 .090 .090 .090 .090 .318 .332 2.671 3.534 3.789 4.004 3.201 2.969 2.803 2.803 3.280 3.2700 3.270 3.270 3.270 3.2700 3.2700 3.2700 3.2700 3.20	4.337 .460 .460 .208 .460 .085 .460 .085 .647 .090 .090 .321 .334 2.819 3.759 4.022 4.211 3.326 3.077 2.896 2.897 2.897 2.896 2.896 2.896 2.897 2.897 2.896 2.896 2.896 2.897 2.896 2.896 2.897 2.896 2.896 2.897 2.896 2.896 2.897 2.896 2.897 2.896 2.897 2.896 2.897 2.896 2.897 2.896 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| CUSIP   | Description  
   
  | Maturity   | Coupon   | Yield  
   | Par  | Book   | Market  
   | Market  | Unrealized  | Modified   | Years To   
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	·	
   
  | Date   |  | To Mat   
   | Value  | Value  | Price   
   | Value   | Gain/Loss   | Duration   | Maturity   
  |
|   | FHLMC 4YrNc1YrE  
   
  | 02/26/2024   | 1.600  | 1.605  
   | 10,000,000.00  | 9,998,000.00   | 100.680000  
   | 10,068,000.00   | 70,000.00   | 3.433  | 3.575  
  |
|   | ) FHLMC 5YrNc6MoB<br>5 FHLMC 3YrNc6MoB   
   
  | 02/27/2025<br>02/28/2023   | 1.700<br>1.500   | 1.700<br>1.500   
   | 26,400,000.00<br>10,000,000.00   | 26,400,000.00<br>10,000,000.00   | 100.066000<br>100.070000  
   | 26,417,424.00<br>10,007,000.00  | 17,424.00<br>7,000.00   | 4.350<br>2.509   | 4.581<br>2.581   
  |
|   | FHLMC 2.5YrNc6MoB  
   
  | 10/27/2022   | .500   | .500   
   | 10,000,000.00  | 10,000,000.00  | 100.017000  
   | 10,001,700.00   | 1,700.00  | 2.309  | 2.361  
  |
|   | FHLMC 2.5YrNc6MoB  
   
  | 10/27/2022   | .500   | .500   
   | 10,000,000.00  | 10,000,000.00  | 100.017000  
   | 10,001,700.00   | 1,700.00  | 2.221  | 2.241  
  |
|   | FHLMC 2.5YrNc6MoB  
   
  | 10/27/2022   | .500   | .500   
   | 10,000,000.00  | 10,000,000.00  | 100.017000  
   | 10,001,700.00   | 1,700.00  | 2.221  | 2.241  
  |
|   | FHLMC 2.5YrNc6MoB  
   
  | 10/27/2022   | .500   | .500   
   | 10,000,000.00  | 10,000,000.00  | 100.017000  
   | 10,001,700.00   | 1,700.00  | 2.221  | 2.241  
  |
|   | FHLMC 4YrNc6MoB<br>FHLMC 3YrNc6MoB   
   
  | 05/06/2024<br>05/12/2023   | .625<br>.550   | .625<br>.550   
   | 10,000,000.00  | 10,000,000.00  | 100.025000  
   | 10,002,500.00   | 2,500.00  | 3.709<br>2.752   | 3.767<br>2.781   
  |
|   | FHLMC 5YrNc1YrB  
   
  | 05/12/2025   | .330   | .800   
   | 50,000,000.00<br>10,000,000.00   | 50,000,000.00<br>10,000,000.00   | 100.085000<br>100.044000  
   | 50,042,500.00<br>10,004,400.00  | 42,500.00<br>4,400.00   | 4.673  | 4.784  
  |
|   | FHLMC 4YrNc6MoB  
   
  | 05/13/2024   | .625   | .625   
   | 15,000,000.00  | 15,000,000.00  | 100.000000  
   | 15,000,000.00   | 0.00  | 3.728  | 3.786  
  |
| 3134GVUH9   | FHLMC 4YrNc6MoQ  
   
  | 05/13/2024   | .650   | .656   
   | 10,475,000.00  | 10,472,381.25  | 100.020000  
   | 10,477,095.00   | 4,713.75  | 3.726  | 3.786  
  |
|   | 0 FLMC 3.25YrNc1YrB  
   
  | 08/18/2023   | .450   | .450   
   | 10,000,000.00  | 10,000,000.00  | 100.071000  
   | 10,007,100.00   | 7,100.00  | 3.017  | 3.049  
  |
|   | <ul> <li>FHLMC 2YrNc6MoB</li> <li>FHLMC 3YrNc6MoB</li> </ul>   
   
  | 05/19/2022<br>11/20/2023   | .350<br>.570   | .350<br>.570   
   | 50,000,000.00<br>10,000,000.00   | 50,000,000.00<br>10,000,000.00   | 100.000000<br>100.028000  
   | 50,000,000.00<br>10,002,800.00  | 0.00<br>2,800.00  | 1.792<br>3.264   | 1.800<br>3.307   
  |
|   | FHLMC 3YrNc6MoB  
   
  | 11/20/2023   | .570   | .570   
   | 10,000,000.00  | 10,000,000.00  | 100.028000  
   | 10,002,800.00   | 2,800.00  | 3.264  | 3.307  
  |
|   | FHLMC 4YrNc6MoB  
   
  | 05/20/2024   | .650   | .650   
   | 15,000,000.00  | 15,000,000.00  | 100.038000  
   | 15,005,700.00   | 5,700.00  | 3.746  | 3.805  
  |
|   | FHLMC 4YrNc1YrB  
   
  | 05/20/2024   | .600   | .600   
   | 25,000,000.00  | 25,000,000.00  | 100.102000  
   | 25,025,500.00   | 25,500.00   | 3.750  | 3.805  
  |
|   | P FHLMC 5YrNc1YrQ  
   
  | 05/27/2025   | .750   | .750   
   | 10,000,000.00  | 10,000,000.00  | 100.061000  
   | 10,006,100.00   | 6,100.00  | 4.721  | 4.825  
  |
|   | FHLMC 4YrNc1Q<br>I FHLMC 5YrNc1YrQ   
   
  | 05/28/2024<br>05/28/2025   | .600<br>.730   | .600<br>.730   
   | 15,000,000.00<br>10,000,000.00   | 15,000,000.00<br>10,000,000.00   | 100.000000<br>100.000000  
   | 15,000,000.00<br>10,000,000.00  | 0.00<br>0.00  | 3.772<br>4.727   | 3.827<br>4.827   
  |
|   | FHLMC 5YrNc1YrQ  
   
  | 05/28/2025   | .730   | .730   
   | 5,000,000.00   | 5,000,000.00   | 100.000000  
   | 5,000,000.00  | 0.00  | 4.727  | 4.827  
  |
| 3134GVYX0   | FHLMC 4YrNc2YrO  
   
  | 06/03/2024   | .500   | .500   
   | 10,000,000.00  | 10,000,000.00  | 100.000000  
   | 10,000,000.00   | 0.00  | 3.795  | 3.844  
  |
|   | FHLMC 4.9YrNc11MoB   
   
  | 05/28/2025   | .750   | .760   
   | 15,000,000.00  | 14,992,500.00  | 100.084000  
   | 15,012,600.00   | 20,100.00   | 4.724  | 4.827  
  |
|   | 5 FHLMC 2YrNc6MoQ  
   
  | 06/02/2022   | .375   | .375   
   | 50,000,000.00  | 50,000,000.00  | 100.000000  
   | 50,000,000.00   | 0.00  | 1.827  | 1.838  
  |
|   | FHLMC 5YrNc2YrB<br>FHLMC 5YrNc3MoQ   
   
  | 06/09/2025<br>06/10/2025   | .650<br>.950   | .650<br>.950   
   | 15,000,000.00<br>10,000,000.00   | 15,000,000.00<br>10,000,000.00   | 100.000000<br>100.000000  
   | 15,000,000.00<br>10,000,000.00  | 0.00<br>0.00  | 4.768<br>4.731   | 4.860<br>4.863   
  |
|   | FHLMC 2.5YrNc1YrO  
   
  | 12/29/2022   | .350   | .350   
   | 5,000,000.00   | 5,000,000.00   | 100.000000  
   | 5,000,000.00  | 0.00  | 2.398  | 2.414  
  |
| 3136G4XZ1   | FHLMC 5YrNc1YrQ  
   
  | 06/30/2025   | .740   | .740   
   | 5,000,000.00   | 5,000,000.00   | 100.000000  
   | 5,000,000.00  | 0.00  | 4.817  | 4.918  
  |
|   | FHLMC 5YrNc6MoQ  
   
  | 06/30/2025   | .800   | .800   
   | 10,000,000.00  | 10,000,000.00  | 100.000000  
   | 10,000,000.00   | 0.00  | 4.809  | 4.918  
  |
|   | FHLMC 4YrNc2YrO  
   
  | 07/01/2024   | .500   | .500   
   | 5,000,000.00   | 5,000,000.00   | 100.000000  
   | 5,000,000.00  | 0.00  | 3.872  | 3.921  
  |
| 3134GV2S6<br>3134GV5J3  | FHLMC 4YrNc6MoB<br>FHLMC 2YrNc6MoB   
   
  | 07/08/2024<br>07/08/2022   | .625<br>.320   | .625<br>.320   
   | 20,000,000.00<br>15,000,000.00   | 20,000,000.00<br>15,000,000.00   | 100.000000<br>100.029000  
   | 20,000,000.00<br>15,004,350.00  | 0.00<br>4,350.00  | 3.881<br>1.928   | 3.940<br>1.937   
  |
|   | FHLMC 5YrNc3MoQ  
   
  | 07/09/2025   | .850   | .850   
   | 5,000,000.00   | 5,000,000.00   | 100.029000  
   | 5,000,000.00  | 4,350.00  | 4.824  | 4.942  
  |
| 3134GV6B9   | FHLMC 2.5YrNc1YrB  
   
  | 01/13/2023   | .320   | .320   
   | 15,000,000.00  | 15,000,000.00  | 100.031000  
   | 15,004,650.00   | 4,650.00  | 2.438  | 2.455  
  |
|   | FHLMC 4YrNc1YrQ  
   
  | 07/15/2024   | .570   | .570   
   | 5,000,000.00   | 5,000,000.00   | 100.000000  
   | 5,000,000.00  | 0.00  | 3.905  | 3.959  
  |
|   | FHLMC 2YrNc1YrB<br>FHLMC 2.5YrNc1YrB   
   
  | 07/20/2022<br>10/20/2022   | .250<br>.320   | .250<br>.320   
   | 5,000,000.00<br>15,000,000.00  | 5,000,000.00<br>15,000,000.00  | 100.000000<br>100.034000  
   | 5,000,000.00<br>15,005,100.00   | 0.00<br>5,100.00  | 1.963<br>2.208   | 1.970<br>2.222   
  |
|   | FHLMC 3.5YrNc1.5YrB  
   
  | 01/24/2024   | .320   | .320   
   | 15,000,000.00  | 15,000,000.00  | 100.058000  
   | 15,008,700.00   | 8,700.00  | 3.451  | 3.485  
  |
|   | 5 FHLMC 2YrNc1YrB  
   
  | 07/27/2022   | .280   | .280   
   | 15,000,000.00  | 15,000,000.00  | 100.000000  
   | 15,000,000.00   | 0.00  | 1.982  | 1.989  
  |
| 3134GWAP1   | 1 FHLMC 2YrNc1YrB  
   
  | 07/28/2022   | .250   | .250   
   | 5,000,000.00   | 5,000,000.00   | 100.000000  
   | 5,000,000.00  | 0.00  | 1.985  | 1.992  
  |
|   | FHLMC 4YrNc6Mo   
   
  | 07/29/2024   | .600   | .600   
   | 15,000,000.00  | 15,000,000.00  | 100.000000  
   | 15,000,000.00   | 0.00  | 3.941  | 3.997  
  |
|   | FHLMC 4YrNc6MoB  
   
  | 07/29/2024   | .600   | .600   
   | 15,000,000.00  | 15,000,000.00  | 100.000000  
   | 15,000,000.00   | 0.00  | 3.941  | 3.997  
  |
|   | ) FHLMC 3.75YrNC9MB<br>FHLMC 4YrNc6MoB   
   
  | 04/29/2024<br>07/29/2024   | .500<br>.600   | .500<br>.600   
   | 15,000,000.00<br>10,000,000.00   | 15,000,000.00<br>10,000,000.00   | 100.000000<br>100.000000  
   | 15,000,000.00<br>10,000,000.00  | 0.00<br>0.00  | 3.705<br>3.941   | 3.748<br>3.997   
  |
|   | 9 FHLMC 3.5YrNc6MoB  
   
  | 01/29/2024   | .500   | .500   
   | 15,000,000.00  | 15,000,000.00  | 100.000000  
   | 15,000,000.00   | 0.00  | 3.460  | 3.499  
  |
|   | FHLMC 4YrNc6MoB  
   
  | 07/29/2024   | .600   | .600   
   | 10,000,000.00  | 10,000,000.00  | 100.000000  
   | 10,000,000.00   | 0.00  | 3.941  | 3.997  
  |
|   | FHLMC 4.5YrNc2YrB  
   
  | 01/29/2025   | .510   | .510   
   | 15,000,000.00  | 15,000,000.00  | 100.078000  
   | 15,011,700.00   | 11,700.00   | 4.438  | 4.501  
  |
| 3134GV6C7   | FHLMC 5YrNc3MoB  
   
  | 07/30/2025   | .800   | .800   
   | 15,000,000.00  | 15,000,000.00  | 100.012000  
   | 15,001,800.00   | 1,800.00  | 4.889  | 5.000  
  |
|   |  
   
  |  | 922  | 924  
   |  | 922 335 783 75   |   
   | 922 985 354 80  | 1 649 571 05  | 3 196  | 3 270  
  |
| 1476: FHLMO   | C-Var-SOFR-Q A/360   
   
  |  | .922   | .924   
   | 922,355,000.00   | 922,335,783.75   | 100.176760  
   | 923,985,354.80  | 1,649,571.05  | 3.196  | 3.270  
  |
|   | C-Var-SOFR-Q A/360<br>I FHLMC 1.5Yr  
   
  | 09/23/2021   | . <b>922</b><br>.420   | <b>.924</b><br>.420  
   | 25,000,000.00  | <b>922,335,783.75</b><br>25,000,000.00   | 100.176760  
   | 25,046,500.00   | <b>1,649,571.05</b><br>46,500.00  | <b>3.196</b><br>1.141  | <b>3.270</b><br>1.148  
  |
| 3134GVHN1<br>3134GVHN1  | I FHLMC 1.5Yr<br>I FHLMC 1.5Yr   
   
  | 09/23/2021   | .420<br>.420   | .420<br>.420   
   | 25,000,000.00<br>25,000,000.00   | 25,000,000.00<br>25,000,000.00   | 100.186000<br>100.186000  
   | 25,046,500.00<br>25,046,500.00  | 46,500.00<br>46,500.00  | 1.141<br>1.141   | 1.148<br>1.148   
  |
| 3134GVHN1<br>3134GVHN1<br>3134GVHN1   | I FHLMC 1.5Yr<br>I FHLMC 1.5Yr<br>I FHLMC 1.5Yr  
   
  | 09/23/2021<br>09/23/2021   | .420<br>.420<br>.420   | .420<br>.420<br>.420   
   | 25,000,000.00<br>25,000,000.00<br>25,000,000.00  | 25,000,000.00<br>25,000,000.00<br>25,000,000.00  | 100.186000<br>100.186000<br>100.186000  
   | 25,046,500.00<br>25,046,500.00<br>25,046,500.00   | 46,500.00<br>46,500.00<br>46,500.00   | 1.141<br>1.141<br>1.141  | 1.148<br>1.148<br>1.148  
  |
| 3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1  | I FHLMC 1.5Yr<br>I FHLMC 1.5Yr<br>I FHLMC 1.5Yr<br>I FHLMC 1.5Yr   
   
  | 09/23/2021<br>09/23/2021<br>09/23/2021   | .420<br>.420<br>.420<br>.420   | .420<br>.420<br>.420<br>.420   
   | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00   | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00   | 100.186000<br>100.186000<br>100.186000<br>100.186000  
   | 25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00  | 46,500.00<br>46,500.00<br>46,500.00<br>46,500.00  | 1.141<br>1.141<br>1.141<br>1.141   | 1.148<br>1.148<br>1.148<br>1.148<br>1.148  
  |
| 3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1  | I FHLMC 1.5Yr<br>I FHLMC 1.5Yr<br>I FHLMC 1.5Yr  
   
  | 09/23/2021<br>09/23/2021   | .420<br>.420<br>.420<br>.420<br>.420<br>.420   | .420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.420   
   | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00   | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00   | 100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.188000  
   | 25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,047,000.00  | 46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>47,000.00  | 1.141<br>1.141<br>1.141<br>1.141<br>1.141<br>1.141<br>1.163  | 1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.167  
  |
| 3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN3  | FHLMC 1.5Yr  
   
  | 09/23/2021<br>09/23/2021<br>09/23/2021<br>09/23/2021   | .420<br>.420<br>.420<br>.420<br>.420   | .420<br>.420<br>.420<br>.420<br>.420   
   | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00  | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00  | 100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.186000  
   | 25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00   | 46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>46,500.00   | 1.141<br>1.141<br>1.141<br>1.141<br>1.141<br>1.141   | 1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148   
  |
| 3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHV3<br>1500: FNMA  | FHLMC 1.5Yr  
   
  | 09/23/2021<br>09/23/2021<br>09/23/2021<br>09/23/2021   | .420<br>.420<br>.420<br>.420<br>.420<br>.420   | .420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.420   
   | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00   | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00   | 100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.188000  
   | 25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,047,000.00  | 46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>47,000.00  | 1.141<br>1.141<br>1.141<br>1.141<br>1.141<br>1.141<br>1.163  | 1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.167  
  |
| 3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN3<br>3134GVHV3<br>1500: FNMA<br>313589CM3   | FHLMC 1.5Yr     FNMA DISC NTE  
   
  | 09/23/2021<br>09/23/2021<br>09/23/2021<br>09/23/2021<br>09/23/2021   | .420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.420   | .420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.420   
   | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br><b>150,000,000.00</b>   | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br><b>150,000,000.00</b>   | 100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.188000<br><b>100.186333</b>   
   | 25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,047,000.00<br><b>150,279,500.00</b>   | 46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>47,000.00<br><b>279,500.00</b>   | 1.141<br>1.141<br>1.141<br>1.141<br>1.141<br>1.141<br>1.163<br><b>1.145</b>  | 1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.167<br><b>1.151</b>  
  |
| 3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN3<br>3134GVHV3<br><b>1500: FNMA</b><br>313589CM3  | I FHLMC 1.5Yr  
   
  | 09/23/2021<br>09/23/2021<br>09/23/2021<br>09/23/2021<br>09/30/2021<br>03/01/2021   | .420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.420   | .420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.420   
   | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>150,000,000.00<br>75,000,000.00<br>75,000,000.00  | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>150,000,000.00<br>74,862,916.67<br>74,862,916.67  | 100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.186000<br><b>100.186333</b><br>99.942000<br><b>99.942000</b>  | 25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,047,000.00<br><b>150,279,500.00</b><br><b>74,956,500.00</b>  
   | 46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>47,000.00<br><b>279,500.00</b><br><b>93,583.33</b><br><b>93,583.33</b>   | 1.141<br>1.141<br>1.141<br>1.141<br>1.141<br>1.163<br><b>1.145</b><br>.582<br>.582   | 1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.167<br>1.151<br>.584<br>.584   
  |
| 3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN3<br>3134GVHV3<br><b>1500: FNMA</b><br>313589CM3<br><b>1525: FNMA</b><br>3135G0T78  | FHLMC 1.5Yr     FHLMC 1.5Yr     FHLMC 1.5Yr     FHLMC 1.5Yr     FHLMC 1.5Yr     FHLMC 1.5Yr     FHLMC 1.5Yr -DISC NOTE     FNMA DISC NTE -FXd-S 30/360     FNMA 4.83Yr   
   
  | 09/23/2021<br>09/23/2021<br>09/23/2021<br>09/23/2021<br>09/30/2021<br>03/01/2021<br>10/05/2022   | .420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.420   | .420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.420   
   | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br><b>150,000,000.00</b><br><b>75,000,000.00</b><br><b>75,000,000.00</b>   | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br><b>150,000,000.00</b><br><b>74,862,916.67</b><br><b>74,862,916.67</b><br>14,782,200.00  | 100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.186333<br>99.942000<br>99.942000<br>104.010000  
   | 25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br><b>150,279,500.00</b><br><b>74,956,500.00</b><br><b>74,956,500.00</b><br><b>15,601,500.00</b>  | 46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>47,000.00<br><b>279,500.00</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>819,300.00</b>  | 1.141<br>1.141<br>1.141<br>1.141<br>1.143<br><b>1.145</b><br>.582<br>.582<br>2.104   | 1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.167<br>1.151<br>.584<br>2.181  
  |
| 3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN3<br>3134GVHN3<br><b>1500: FNMA</b><br>313589CM3<br><b>1525: FNMA</b><br>3135G0178  | FHLMC 1.5Yr     FNMA DISC NOTE     FNMA DISC NTE  -Fxd-5 30/360     FNMA 4.83Yr     FNMA 5Yr     FNMA 4.41Yr   
   
  | 09/23/2021<br>09/23/2021<br>09/23/2021<br>09/23/2021<br>09/30/2021<br>03/01/2021   | .420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.420   | .420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.420   
   | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br><b>150,000,000.00</b><br><b>75,000,000.00</b><br><b>75,000,000.00</b><br><b>15,000,000.00</b><br><b>15,000,000.00</b>   | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>150,000,000.00<br>74,862,916.67<br>74,862,916.67  | 100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.186000<br><b>100.186000</b><br><b>100.186333</b><br><b>99.942000</b><br><b>99.942000</b><br><b>104.010000</b><br>105.403000<br>108.197000   
   | 25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,047,000.00<br><b>150,279,500.00</b><br><b>74,956,500.00</b>  | 46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>47,000.00<br><b>279,500.00</b><br><b>93,583.33</b><br><b>93,583.33</b>   | 1.141<br>1.141<br>1.141<br>1.141<br>1.141<br>1.163<br><b>1.145</b><br>.582<br>.582   | 1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.167<br>1.151<br>.584<br>.584   
  |
| 3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN3<br>3134GVHN3<br>3134GVHN3<br>313589CM3<br><b>1525: FNMA</b><br>3135G0178<br>3135G0178<br>3135G0143<br>3136G4TY9   | FHLMC 1.5Yr     FNMA DISC NTE     FNMA DISC NTE     FNMA 4.83Yr     FNMA 4.83Yr     FNMA 5Yr     FNMA  
   
   | 09/23/2021<br>09/23/2021<br>09/23/2021<br>09/23/2021<br>09/30/2021<br>09/30/2021<br>03/01/2021<br>10/05/2022<br>01/19/2023<br>09/12/2023<br>10/28/2024   | .420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.200<br>.20  | .420<br>.420<br>.420<br>.420<br>.420<br>.200<br>.200<br>.200  
  | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br><b>150,000,000.00</b><br><b>75,000,000.00</b><br><b>15,000,000.00</b><br><b>15,000,000.00</b><br><b>10,000,000.00</b>  | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br><b>150,000,000.00</b><br><b>74,862,916.67</b><br><b>74,862,916.67</b><br><b>14,782,200.00</b><br>9,944,100.00<br>30,670,500.00<br>10,000,000.00   | 100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.186000<br><b>100.186033</b><br><b>99.942000</b><br><b>99.942000</b><br><b>99.942000</b><br><b>104.010000</b><br>105.403000<br>108.197000  |
25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,047,000.00<br><b>150,279,500.00</b><br><b>74,956,500.00</b><br><b>15,601,500.00</b><br><b>15,601,500.00</b><br><b>10,540,300.00</b><br><b>32,459,100.00</b><br><b>10,032,500.00</b>  | 46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>47,000.00<br><b>279,500.00</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>819,300.00</b><br>596,200.00<br>1,788,600.00<br>32,500.00  | 1.141<br>1.141<br>1.141<br>1.141<br>1.163<br><b>1.145</b><br>.582<br>.582<br>2.104<br>2.379<br>2.936<br>4.027  | 1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.2471<br>1.3118<br>1.4247  
   |
| 3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN3<br>3134GVHN3<br>313589CM3<br>1500: FNMA<br>313560T8<br>3135G0T8<br>3135G014<br>3135G0143<br>3136G4T9<br>3136G4T9  | FHLMC 1.5Yr     FNMA 0.5C NTE     FNMA 0.5C NTE     FNMA 5Yr     FNMA 5Yr     FNMA 4.41Yr     FNMA 5YrNc1YrQ     FNMA 5YrNc1YrB  
   
  | 09/23/2021<br>09/23/2021<br>09/23/2021<br>09/23/2021<br>09/30/2021<br>03/01/2021<br>10/05/2022<br>01/19/2023<br>09/12/2023<br>10/28/2024<br>02/19/2025   | .420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.200<br>.200   | .420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.200<br>.200   
   | 25,000,000,00<br>25,000,000,00<br>25,000,000,00<br>25,000,000,00<br>25,000,000,00<br><b>150,000,000,00</b><br><b>75,000,000,00</b><br><b>75,000,000,00</b><br><b>15,000,000,00</b><br><b>10,000,000,00</b><br><b>10,000,000,00</b><br><b>10,000,000,00</b>   | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br><b>150,000,000.00</b><br><b>74,862,916.67</b><br><b>74,862,916.67</b><br><b>14,782,200.00</b><br>9,944,100.00<br>30,670,500.00<br><b>10,000,000.00</b>  | 100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.186000<br><b>100.186000</b><br><b>100.186333</b><br><b>99.942000</b><br><b>99.942000</b><br><b>104.010000</b><br>105.403000<br>108.197000<br>100.325000   
   | 25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,047,000.00<br><b>150,279,500.00</b><br><b>74,956,500.00</b><br><b>74,956,500.00</b><br><b>15,601,500.00</b><br><b>15,601,500.00</b><br><b>10,540,300.00</b><br><b>32,459,100.00</b><br><b>10,032,500.00</b><br><b>5,028,300.00</b>   | 46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>47,000.00<br><b>279,500.00</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>819,300.00</b><br>596,200.00<br>1,788,600.00<br>32,500.00<br>28,300.00   | 1.141<br>1.141<br>1.141<br>1.141<br>1.163<br><b>1.145</b><br>.582<br>.582<br>2.104<br>2.379<br>2.936<br>4.027<br>4.319   | 1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.167<br><b>1.151</b><br>.584<br>2.181<br>2.471<br>3.118<br>4.247<br>4.559   
  |
| 3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN3<br>3134GVHN3<br>3134GVHN3<br>3134GVHN3<br>313589CM3<br>1525: FNMA<br>3135G0174<br>3135G0174<br>3135G0143<br>3136G4UG6<br>3135G0149   | FHLMC 1.5Yr     FNMA DISC NTE  -FXd-S 30/360     FNMA 4.83Yr     FNMA 5Yr     FNMA 5Yr     FNMA 5Yr     FNMA 5Yr     FNMA 5Yr     FNMA 5YrNc1YrQ     FNMA 3YrNc1MB     FNMA 3YrNc6MoB  
   
  | 09/23/2021<br>09/23/2021<br>09/23/2021<br>09/23/2021<br>09/30/2021<br>03/01/2021<br>10/05/2022<br>01/19/2023<br>09/12/2023<br>10/28/2024<br>02/19/2025<br>02/21/2023   | .420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.200<br>.200   | .420<br>.420<br>.420<br>.420<br>.420<br>.200<br>.200<br>2.322<br>2.495<br>2.333<br>2.000<br>1.770<br>1.700   
   | 25,000,000,000<br>25,000,000,00<br>25,000,000,00<br>25,000,000,00<br>25,000,000,00<br><b>150,000,000,00</b><br><b>75,000,000,00</b><br><b>75,000,000,00</b><br><b>15,000,000,00</b><br><b>10,000,000,00</b><br><b>30,000,000,00</b><br><b>5,000,000,00</b>   | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br><b>150,000,000.00</b><br><b>74,862,916.67</b><br><b>74,862,916.67</b><br><b>14,782,200.00</b><br>9,944,100.00<br>30,670,500.00<br>10,000,000.00<br>5,000,000.00   | 100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.186000<br><b>100.186000</b><br><b>100.186000</b><br><b>100.186000</b><br><b>100.186333</b><br><b>99.942000</b><br><b>99.942000</b><br><b>104.010000</b><br>105.403000<br>105.403000<br>100.325000<br>100.566000   
   | 25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,047,000.00<br><b>150,279,500.00</b><br><b>74,956,500.00</b><br><b>74,956,500.00</b><br><b>15,601,500.00</b><br><b>10,540,300.00</b><br><b>32,459,100.00</b><br><b>10,032,500.00</b><br><b>5,028,300.00</b><br><b>5,028,300.00</b>  | 46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>47,000.00<br><b>279,500.00</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>819,300.00</b><br>596,200.00<br>1,788,600.00<br>32,500.00<br>28,300.00<br>12,300.00  | 1.141<br>1.141<br>1.141<br>1.141<br>1.163<br><b>1.145</b><br>.582<br>.582<br>2.104<br>2.379<br>2.936<br>4.027<br>4.319<br>2.472  | 1.148<br>1.148<br>1.148<br>1.148<br>1.167<br><b>1.151</b><br>.584<br>2.181<br>2.471<br>3.118<br>4.247<br>4.559<br>2.562  
  |
| 3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN3<br><b>1500: FNMA</b><br>313589CM3<br><b>1525: FNMA</b><br>3135G0178<br>3135G0178<br>3135G0143<br>3136G4UG6<br>3135G0V49<br>3135G0V49  | FHLMC 1.5Yr     FNMA 0.5C NTE     FNMA 0.5C NTE     FNMA 5Yr     FNMA 5Yr     FNMA 4.41Yr     FNMA 5YrNc1YrQ     FNMA 5YrNc1YrB  
   
  | 09/23/2021<br>09/23/2021<br>09/23/2021<br>09/23/2021<br>09/30/2021<br>09/30/2021<br>01/05/2022<br>01/19/2023<br>09/12/2023<br>10/28/2024<br>02/19/2025   | .420<br>.420<br>.420<br>.420<br>.420<br>.200<br>.200<br>2.375<br>2.875<br>2.000<br>1.770<br>1.700<br>1.625   | .420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.200<br>.200   
   | 25,000,000,00<br>25,000,000,00<br>25,000,000,00<br>25,000,000,00<br>25,000,000,00<br><b>150,000,000,00</b><br><b>75,000,000,00</b><br><b>75,000,000,00</b><br><b>15,000,000,00</b><br><b>10,000,000,00</b><br><b>10,000,000,00</b><br><b>10,000,000,00</b>   | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br><b>150,000,000.00</b><br><b>74,862,916.67</b><br><b>74,862,916.67</b><br><b>14,782,200.00</b><br>9,944,100.00<br>30,670,500.00<br><b>10,000,000.00</b>  | 100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.186000<br><b>100.186000</b><br><b>100.186333</b><br><b>99.942000</b><br><b>99.942000</b><br><b>104.010000</b><br>105.403000<br>108.197000<br>100.325000   
   | 25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,047,000.00<br><b>150,279,500.00</b><br><b>74,956,500.00</b><br><b>74,956,500.00</b><br><b>15,601,500.00</b><br><b>15,601,500.00</b><br><b>10,540,300.00</b><br><b>32,459,100.00</b><br><b>10,032,500.00</b><br><b>5,028,300.00</b>   | 46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>47,000.00<br><b>279,500.00</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>819,300.00</b><br>596,200.00<br>1,788,600.00<br>32,500.00<br>28,300.00   | 1.141<br>1.141<br>1.141<br>1.141<br>1.163<br><b>1.145</b><br>.582<br>.582<br>2.104<br>2.379<br>2.936<br>4.027<br>4.319   | 1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.167<br><b>1.151</b><br>.584<br>2.181<br>2.471<br>3.118<br>4.247<br>4.559   
  |
| 3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN3<br><b>1500: FNMA</b><br>313589CM3<br><b>1525: FNMA</b><br>3135G0178<br>3135G0178<br>3135G0174<br>3135G0149<br>3136G4UG6<br>3135G0749<br>3135G0249<br>3135G0249<br>3136G4WB5  | FHLMC 1.5Yr     FHLMC 1.5Yr -DISC NOTE     FNMA DISC NTE -FXd-S 30/360     FNMA 4.83Yr     FNMA 5YrNc1YrD     FNMA 5YrNc1YrD     FNMA 5YrNc1YrD     FNMA 3YrNc6MOB     FNMA 4.83Yr     9 FNMA 5YrNc1WB     FNMA 4.83Yr     9 FNMA 5YrNc1WB     FNMA 4.83Yr     9 FNMA 5YrNc1WB     FNMA 5YrNc1WB     FNMA 5YrNc1WB     FNMA 5YrNc6MOD  
   
  | 09/23/2021<br>09/23/2021<br>09/23/2021<br>09/23/2021<br>09/30/2021<br>03/01/2021<br>10/05/2022<br>01/19/2023<br>09/12/2023<br>10/28/2024<br>02/19/2025<br>02/21/2023   | .420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.200<br>.200   | .420<br>.420<br>.420<br>.420<br>.420<br>.200<br>.200<br>2.322<br>2.495<br>2.333<br>2.000<br>1.770<br>1.700   
   | 25,000,000,000<br>25,000,000,00<br>25,000,000,00<br>25,000,000,00<br>25,000,000,00<br><b>150,000,000,00</b><br><b>75,000,000,00</b><br><b>75,000,000,00</b><br><b>15,000,000,00</b><br><b>10,000,000,00</b><br><b>10,000,000,00</b><br><b>10,000,000,00</b><br><b>15,000,000,00</b><br><b>10,000,000,00</b><br><b>10,000,000,00</b><br><b>10,000,000,00</b><br><b>10,000,000,00</b><br><b>10,000,000,00</b>  | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>150,000,000.00<br>74,862,916.67<br>74,862,916.67<br>14,782,200.00<br>9,944,100.00<br>30,670,500.00<br>10,000,000.00<br>5,000,000.00<br>15,000,000.00  | 100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.186000<br><b>100.186000</b><br><b>100.186000</b><br><b>100.186333</b><br><b>99.942000</b><br><b>99.942000</b><br><b>104.010000</b><br>105.403000<br>108.197000<br>100.325000<br>100.566000<br>100.656000<br>100.484000  
   | 25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,047,000.00<br><b>150,279,500.00</b><br><b>74,956,500.00</b><br><b>74,956,500.00</b><br><b>15,601,500.00</b><br><b>10,540,300.00</b><br><b>10,540,300.00</b><br><b>10,032,500.00</b><br><b>5,028,300.00</b><br><b>15,012,300.00</b><br><b>10,548,400.00</b>   | 46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>47,000.00<br><b>279,500.00</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>819,300.00</b><br>596,200.00<br><b>1,788,600.00</b><br>32,500.00<br>28,300.00<br>28,300.00<br>28,300.00<br>301,100.00  | 1.141<br>1.141<br>1.141<br>1.141<br>1.163<br><b>1.145</b><br>.582<br>.582<br>2.104<br>2.379<br>2.936<br>4.027<br>4.319<br>2.472<br>4.270   | 1.148<br>1.148<br>1.148<br>1.148<br>1.167<br><b>1.151</b><br>.584<br>2.181<br>2.481<br>3.118<br>4.247<br>4.559<br>2.562<br>2.562   
  |
| 3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN3<br>3134GVHN3<br>3134GVHN3<br>3135G078<br>3135G078<br>3135G078<br>3135G078<br>3135G0178<br>3135G0178<br>3135G0178<br>3135G0179<br>3136G4U85<br>3135G0749<br>3135G0749<br>3135G0749<br>3135G0749<br>3135G0749<br>3135G4W85<br>3136G4W85   | FHLMC 1.5Yr     FNMA DISC NOTE     FNMA DISC NTE  FNMA 4.83Yr     FNMA 4.41Yr     FNMA 5YrNc1YrB     FNMA 5YrNc1YrB     FNMA 3YrNc6MoB     FNMA 5YrNc1YrB     FNMA 5YrNc1YrB     FNMA 5YrNc1YrB     FNMA 5YrNc6MoQ     FNMA 5YrNc1YrB     FNMA 5YrNc2YrQ   
   
  | 09/23/2021<br>09/23/2021<br>09/23/2021<br>09/23/2021<br>09/30/2021<br>09/30/2021<br>10/05/2022<br>01/19/2023<br>09/12/2023<br>09/12/2023<br>01/07/2025<br>06/24/2025<br>06/30/2025   | .420<br>.420<br>.420<br>.420<br>.420<br>.200<br>.200<br>.200   | .420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.200<br>.200   
   | $\begin{array}{c} 25,000,000,000\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 75,000,000,00\\ \hline 75,000,000,00\\ 75,000,000,00\\ 75,000,000,00\\ 75,000,000,00\\ 75,000,000,00\\ 75,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 5,000,00\\ 5,000,000,00\\ 5,000,000,00\\ 5,000,000,00\\ 5,000,000,00\\ 5,000,000,00\\ 5,000,$  | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br><b>150,000,000.00</b><br><b>74,862,916.67</b><br><b>74,862,916.67</b><br><b>74,862,916.67</b><br><b>14,782,200.00</b><br>9,944,100.00<br>30,670,500.00<br>10,000,000.00<br>15,000,000.00<br>15,000,000.00<br>10,247,300.00<br>10,000,000.00   | 100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.186000<br><b>100.186000</b><br><b>100.186000</b><br><b>100.186000</b><br><b>100.186333</b><br><b>99.942000</b><br><b>104.010000</b><br><b>105.403000</b><br><b>105.403000</b><br><b>100.566000</b><br><b>100.566000</b><br><b>100.566000</b><br><b>100.5484000</b><br><b>100.000000</b><br><b>100.031250</b>  
   | 25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,047,000.00<br><b>150,279,500.00</b><br><b>150,279,500.00</b><br><b>15,601,500.00</b><br><b>10,540,300.00</b><br><b>10,540,300.00</b><br><b>10,032,500.00</b><br><b>10,012,300.00</b><br><b>10,542,800.00</b><br><b>10,542,800.00</b><br><b>10,000,000.00</b><br><b>5,001,562,50</b><br><b>5,000,000.00</b>   | 46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>47,000.00<br><b>279,500.00</b><br><b>279,500.00</b><br><b>33,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>819,300.00</b><br><b>596,200.00</b><br><b>1,788,600.00</b><br><b>32,500.00</b><br><b>12,300.00</b><br><b>12,300.00</b><br><b>12,300.00</b><br><b>12,300.00</b><br><b>12,300.00</b><br><b>10,000</b><br><b>0.00</b><br><b>0.00</b>   | 1.141<br>1.141<br>1.141<br>1.141<br>1.163<br><b>1.145</b><br>.582<br>.582<br>2.104<br>2.379<br>2.936<br>4.027<br>4.319<br>2.472<br>4.270<br>4.319<br>2.472<br>4.270<br>4.787<br>4.748<br>4.829   | 1.148<br>1.148<br>1.148<br>1.148<br>1.167<br><b>1.151</b><br>.584<br>2.181<br>2.471<br>3.118<br>4.247<br>4.559<br>2.562<br>4.441<br>4.901<br>4.860<br>4.800<br>4.808   
  |
| 3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN3<br>3134GVHN3<br>3134GVHN3<br>313589CM3<br>1500: FNMA<br>3135G0178<br>3135G0143<br>3135G0143<br>3135G0143<br>3135G0143<br>3135G0143<br>3135G0143<br>3135G0143<br>3135G0143<br>3135G0143<br>3135G0143<br>3135G0143<br>3135G0144<br>3135G0144<br>3135G424<br>3135G424<br>3136G4X04<br>3136G4X04<br>3136G4X04   | FHLMC 1.5Yr     FNLMC 1.5Yr -DISC NOTE     FNMA JISC NTE -FXd-S 30/360     FNMA 4.83Yr     FNMA 4.83Yr     FNMA 5YrNc1YrQ     FNMA 5YrNc1YrQ     FNMA 5YrNc1YrB      FNMA 5YrNc1YrB     FNMA 5YrNc1YrB      FNMA 5YrNc1YrB      FNMA 5YrNc1YrB      FNMA 5YrNc1YrB      FNMA 5YrNc1YrB      FNMA 5YrNc1YrB      FNMA 5YrNc1YrB      FNMA 5YrNc1YrB      FNMA 5YrNc1YrB      FNMA 5YrNc1YrB      FNMA 5YrNc1YrB      FNMA 5YrNc1YrB      FNMA 5YrNC1YFB       FNMA 5YrNC1YFB       FNMA 5YrNC1YFB       FNMA 5YrNC1YFB       FNMA 5YrNC1YFB       FNMA 5YrNC1YFB       FNMA   
   
  | 09/23/2021<br>09/23/2021<br>09/23/2021<br>09/23/2021<br>09/30/2021<br>09/30/2021<br>10/05/2022<br>01/19/2023<br>09/12/2023<br>10/28/2024<br>02/19/2025<br>06/24/2025<br>06/24/2025<br>06/30/2025   | .420<br>.420<br>.420<br>.420<br>.420<br>.200<br>.200<br>2.000<br>2.375<br>2.875<br>2.000<br>1.770<br>1.625<br>.820<br>.800<br>.800<br>.650<br>.700   | .420<br>.420<br>.420<br>.420<br>.200<br>.200<br>2.322<br>2.495<br>2.333<br>2.000<br>1.770<br>1.700<br>1.094<br>.820<br>.794<br>.650<br>.700  
   | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br><b>150,000,000.00</b><br><b>75,000,000.00</b><br><b>75,000,000.00</b><br><b>10,000,000.00</b><br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>5,000,000.00<br>5,000,000.00  | 25,000,000,00<br>25,000,000,00<br>25,000,000,00<br>25,000,000,00<br>25,000,000,00<br><b>150,000,000,00</b><br><b>74,862,916.67</b><br><b>74,862,916.67</b><br><b>14,782,200,00</b><br>9,944,100,00<br>30,670,500,00<br>10,000,000,00<br>15,000,000,00<br>10,000,000,00<br>5,000,000,00<br>5,000,000,00   | 100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.186000<br><b>100.186000</b><br><b>100.186000</b><br><b>99.942000</b><br><b>99.942000</b><br><b>99.942000</b><br><b>104.010000</b><br>105.403000<br>100.325000<br>100.566000<br>100.566000<br>100.031250<br>100.000000<br>100.031250   | 25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,047,000.00<br><b>150,279,500.00</b><br><b>74,956,500.00</b><br><b>74,956,500.00</b><br><b>15,601,500.00</b><br><b>10,540,300.00</b><br><b>10,32,459,100.00</b><br><b>10,032,500.00</b><br><b>5,028,300.00</b><br><b>10,0548,400.00</b><br><b>10,0548,400.00</b><br><b>10,005,000.00</b>  
   | 46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>47,000.00<br><b>279,500.00</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>819,300.00</b><br>596,200.00<br>1,788,600.00<br>32,500.00<br>28,300.00<br>301,100.00<br>0.00<br>0.00<br>0.00<br>5,000.00   | 1.141<br>1.141<br>1.141<br>1.141<br>1.163<br><b>1.145</b><br>.582<br>.582<br>2.104<br>2.379<br>2.936<br>4.027<br>4.319<br>2.472<br>4.270<br>4.319<br>2.472<br>4.270<br>4.787<br>4.748<br>4.829<br>4.822  | 1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.167<br><b>1.151</b><br>2.584<br>2.181<br>2.481<br>2.481<br>3.118<br>4.247<br>4.559<br>2.562<br>4.441<br>4.901<br>4.860<br>4.918   
  |
| 3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN3<br>3134GVHN3<br>3134GVHN3<br>313589CM3<br>1500: FNMA<br>31356078<br>31356078<br>31356074<br>31356074<br>31356044<br>31356044<br>31356044<br>313564404<br>313664404<br>313664404<br>313664404<br>313664404   | <ul> <li>I FHLMC 1.5Yr</li> <li>-DISC NOTE</li> <li>-DISC NOTE</li> <li>-FNMA DISC NTE</li> <li>-FXd-S 30/360</li> <li>FNMA 4.83Yr</li> <li>FNMA 5YrNc1YrD</li> <li>FNMA 5YrNc1YrD</li> <li>FNMA 5YrNc1YrB</li> <li>FNMA 5YrNC1YrD</li> <li>FNMA 5YrNC1YrD</li> <li>FNMA 5YrNC1YrD</li> <li>FNMA 5YrNC1YrD</li> <li>FNMA 5YrNC1YrD</li> <li>FNMA 5YrNC1YrD</li> </ul>  
   
  | 09/23/2021<br>09/23/2021<br>09/23/2021<br>09/23/2021<br>09/30/2021<br>03/01/2021<br>10/05/2022<br>01/19/2023<br>09/12/2023<br>09/12/2023<br>01/28/2024<br>02/19/2025<br>06/24/2025<br>06/30/2025<br>06/30/2025   | .420<br>.420<br>.420<br>.420<br>.420<br>.200<br>.200<br>2.000<br>2.375<br>2.875<br>2.875<br>2.875<br>2.875<br>2.800<br>1.770<br>1.700<br>1.625<br>.820<br>.800<br>.650<br>.700<br>.800   | .420<br>.420<br>.420<br>.420<br>.420<br>.420<br>.200<br>.200   
   | $\begin{array}{c} 25,000,000,000\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 150,000,000,00\\ \hline 150,000,000,00\\ \hline 75,000,000,00\\ \hline 75,000,000,00\\ \hline 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 0,000,000,00\\ 10,000,000,00\\ 0,000,000,00\\ 10,000,000,00\\ 0,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 0,000,000,00\\ 0,000,000,00$   | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br><b>150,000,000.00</b><br><b>74,862,916.67</b><br><b>74,862,916.67</b><br><b>74,862,916.67</b><br><b>14,782,200.00</b><br>9,944,100.00<br>30,670,500.00<br>10,000,000.00<br>15,000,000.00<br>15,000,000.00<br>10,247,300.00<br>10,000,000.00   | 100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.186000<br><b>100.186000</b><br><b>100.186000</b><br><b>100.186000</b><br><b>100.186333</b><br><b>99.942000</b><br><b>99.942000</b><br><b>104.010000</b><br>105.403000<br>105.403000<br>100.566000<br>100.682000<br>100.682000<br>100.682000<br>100.000000<br>100.000000<br>100.050000   
   | 25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br><b>150,279,500.00</b><br><b>150,279,500.00</b><br><b>74,956,500.00</b><br><b>15,601,500.00</b><br><b>10,540,300.00</b><br><b>32,459,100.00</b><br><b>10,022,500.00</b><br><b>15,012,300.00</b><br><b>15,012,300.00</b><br><b>10,548,400.00</b><br><b>10,0548,400.00</b><br><b>10,0548,400.00</b><br><b>10,005,000.00</b><br><b>10,000,000.00</b>   | 46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>47,000.00<br><b>279,500.00</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.30</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,590.00</b><br><b>3</b> ,500.00<br><b>3</b> ,01,100.00<br><b>0</b> ,00<br><b>0</b> ,00<br><b>0</b> ,000<br><b>5</b> ,000.00<br><b>5</b> ,000.00<br><b>5</b> ,000.00<br><b>5</b> ,000.00<br><b>5</b> ,000.00<br><b>5</b> ,000.00<br><b>5</b> ,000.00<br><b>5</b> ,000.00<br><b>5</b> ,000.00<br><b>5</b> ,000.000 <b>5</b> ,000.000   | 1.141<br>1.141<br>1.141<br>1.141<br>1.163<br><b>1.145</b><br>.582<br>2.104<br>2.379<br>2.936<br>4.027<br>4.319<br>2.472<br>4.270<br>4.787<br>4.748<br>4.829<br>4.822<br>4.809  | 1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.167<br><b>1.151</b><br>.584<br>2.181<br>2.471<br>3.118<br>4.2471<br>3.118<br>4.2471<br>3.118<br>4.2471<br>4.559<br>2.562<br>4.441<br>4.901<br>4.860<br>4.918<br>4.918   
  |
| 3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN3<br>3134GVHN3<br>3134GVHN3<br>313589CM3<br>1500: FNMA<br>31356078<br>31356078<br>31356074<br>31356074<br>31356044<br>31356044<br>31356044<br>313564404<br>313664404<br>313664404<br>313664404<br>313664404   | <ul> <li>I FHLMC 1.5Yr</li> <li>I FNMA DISC NTE</li> </ul> <b>-DISC NOTE -FXd-S 30/360</b> FNMA 4.83Yr FNMA 4.41Yr FNMA 5YrNc1YrQ FNMA 5YrNc1YrD FNMA 5YrNc1YrD FNMA 5YrNc1YrD FNMA 5YrNc1YrD FNMA 5YrNc1YrQ FNMA 5Y   
   
  | 09/23/2021<br>09/23/2021<br>09/23/2021<br>09/23/2021<br>09/30/2021<br>09/30/2021<br>10/05/2022<br>01/19/2023<br>09/12/2023<br>10/28/2024<br>02/19/2025<br>06/24/2025<br>06/24/2025<br>06/30/2025   | .420<br>.420<br>.420<br>.420<br>.420<br>.200<br>.200<br>2.000<br>2.375<br>2.875<br>2.000<br>1.770<br>1.625<br>.820<br>.800<br>.800<br>.650<br>.700   | .420<br>.420<br>.420<br>.420<br>.420<br>.200<br>.200<br>2.322<br>2.495<br>2.333<br>2.000<br>1.770<br>1.700<br>1.700<br>1.700<br>1.700<br>1.700<br>1.920<br>.794<br>.650<br>.704<br>.800  
   | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br><b>150,000,000.00</b><br><b>75,000,000.00</b><br><b>75,000,000.00</b><br><b>10,000,000.00</b><br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>5,000,000.00<br>5,000,000.00  | 25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br>25,000,000.00<br><b>150,000,000.00</b><br><b>74,862,916.67</b><br><b>74,862,916.67</b><br><b>74,862,916.67</b><br><b>14,782,200.00</b><br>9,944,100.00<br>30,670,500.00<br>10,000,000.00<br>15,000,000.00<br>15,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00  | 100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.186000<br><b>100.186000</b><br><b>100.186000</b><br><b>99.942000</b><br><b>99.942000</b><br><b>99.942000</b><br><b>104.010000</b><br>105.403000<br>100.325000<br>100.566000<br>100.566000<br>100.031250<br>100.000000<br>100.031250   | 25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,047,000.00<br><b>150,279,500.00</b><br><b>74,956,500.00</b><br><b>74,956,500.00</b><br><b>15,601,500.00</b><br><b>10,540,300.00</b><br><b>10,32,459,100.00</b><br><b>10,032,500.00</b><br><b>5,028,300.00</b><br><b>10,0548,400.00</b><br><b>10,0548,400.00</b><br><b>10,005,000.00</b>  
   | 46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>47,000.00<br><b>279,500.00</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>819,300.00</b><br>596,200.00<br>1,788,600.00<br>32,500.00<br>28,300.00<br>301,100.00<br>0.00<br>0.00<br>0.00<br>5,000.00   | 1.141<br>1.141<br>1.141<br>1.141<br>1.163<br><b>1.145</b><br>.582<br>.582<br>2.104<br>2.379<br>2.936<br>4.027<br>4.319<br>2.472<br>4.270<br>4.319<br>2.472<br>4.270<br>4.787<br>4.748<br>4.829<br>4.822  | 1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.167<br><b>1.151</b><br>2.584<br>2.181<br>2.481<br>2.481<br>3.118<br>4.247<br>4.559<br>2.562<br>4.441<br>4.901<br>4.860<br>4.918   
  |
| 3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN1<br>3134GVHN3<br>3134GVHN3<br>3134GVHN3<br>313589CM3<br><b>1500: FNMA</b><br>3135G0T8<br>3135G0T8<br>3135G0143<br>3135G0143<br>3135G0143<br>3136G4U9<br>3136G4V9<br>3136G4VN6<br>3136G4XV2<br>3136G4XV2<br>3136G4XV2<br>3136G4XV2<br>3136G4XV2<br>3136G4XV2<br>3136G4XV6  | <ul> <li>I FHLMC 1.5Yr</li> <li><b>-DISC NOTE</b></li> <li><b>-DISC NOTE</b></li> <li><b>-FNMA DISC NTE</b></li> <li><b>-FXd-S 30/360</b></li> <li>FNMA 4.83Yr</li> <li>FNMA 5YrNc1YrQ</li> <li>FNMA 5YrNc1YrB</li> <li>FNMA 5YrNc1YrB</li> <li>FNMA 5YrNc1YrQ</li> <li>FNMA 5YrNc1YrB</li> <li>FNMA 5YrNc1YrQ</li> <li>FNMA 5YrNc1YrD</li> <li>FNMA 3YrNC1YrB</li> <li>FNMA 3YrNC1YrB</li> </ul>  
   
   | 09/23/2021<br>09/23/2021<br>09/23/2021<br>09/23/2021<br>09/30/2021<br>09/30/2021<br>03/01/2021<br>10/05/2022<br>01/19/2023<br>09/12/2023<br>01/07/2025<br>06/24/2025<br>06/30/2025<br>06/30/2025<br>06/30/2025<br>06/30/2025<br>06/30/2025<br>07/07/2023<br>01/13/2023   | .420<br>.420<br>.420<br>.420<br>.420<br>.200<br>.200<br>2.375<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.800<br>1.770<br>1.700<br>1.625<br>.820<br>.800<br>.650<br>.650<br>.700<br>.800<br>.420   | .420<br>.420<br>.420<br>.420<br>.420<br>.200<br>.200<br>2.322<br>2.495<br>2.333<br>2.000<br>1.770<br>1.700<br>1.700<br>1.700<br>1.700<br>1.700<br>1.704<br>.820<br>.794<br>.650<br>.700<br>.800<br>.740<br>.432   
  | $\begin{array}{c} 25,000,000,000\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 150,000,000,00\\ \hline 150,000,000,00\\ \hline 75,000,000,00\\ \hline 75,000,000,00\\ \hline 10,000,000,00\\ 10,000,00\\ 10,000,000,00\\ 10$ | 25,000,000,00<br>25,000,000,00<br>25,000,000,00<br>25,000,000,00<br>25,000,000,00<br><b>150,000,000,00</b><br><b>74,862,916.67</b><br><b>74,862,916.67</b><br><b>14,782,200,00</b><br>9,944,100,00<br>30,670,500,00<br>10,000,000,00<br>15,000,000,00<br>10,000,000,00<br>10,000,000,00<br>10,000,000,00<br>10,000,000,00<br>10,000,000,00<br>10,000,000,00<br>10,000,000,00<br>10,000,000,00<br>14,900,000,00<br>15,000,000,00<br>14,900,000,00<br>19,994,000,00  | 100.186000<br>100.186000<br>100.186000<br>100.186000<br>100.186000<br><b>100.186000</b><br><b>100.186000</b><br><b>100.186000</b><br><b>100.186333</b><br><b>99.942000</b><br><b>99.942000</b><br><b>104.010000</b><br>105.403000<br>105.403000<br>100.566000<br>100.682000<br>100.682000<br>100.082000<br>100.031250<br>100.000000<br>100.050000<br>100.050000<br>100.060000<br>100.060000<br>100.060000   |
25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br><b>150,279,500.00</b><br><b>74,956,500.00</b><br><b>74,956,500.00</b><br><b>74,956,500.00</b><br><b>15,601,500.00</b><br><b>10,540,300.00</b><br><b>32,459,100.00</b><br><b>10,022,500.00</b><br><b>15,012,300.00</b><br><b>15,012,300.00</b><br><b>10,0548,400.00</b><br><b>10,000,000</b><br><b>10,000,000</b><br><b>10,000,000</b><br><b>10,000,000</b><br><b>10,000,000</b><br><b>10,000,000</b><br><b>10,000,000</b><br><b>15,000,000</b><br><b>10,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>15,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,000</b><br><b>10,</b> 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46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>47,000.00<br><b>279,500.00</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,593.30</b><br><b>12,300.00</b><br><b>12,300.00</b><br><b>12,300.00</b><br><b>12,300.00</b><br><b>12,300.00</b><br><b>12,300.00</b><br><b>12,300.00</b><br><b>12,300.00</b><br><b>12,300.00</b><br><b>12,300.00</b><br><b>12,300.00</b><br><b>12,300.00</b><br><b>12,300.00</b><br><b>12,300.00</b><br><b>12,300.00</b><br><b>12,300.00</b><br><b>12,300.00</b><br><b>12,300.00</b><br><b>12,300.00</b><br><b>13,100.00</b><br><b>13,000.00</b><br><b>13,000.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>13,200.00</b><br><b>14,200.00</b><br><b>14,200.00</b><br><b>15,200.00</b><br><b>15,200.00</b><br><b>15</b>   | 1.141<br>1.141<br>1.141<br>1.141<br>1.163<br><b>1.145</b><br>.582<br>2.104<br>2.379<br>2.936<br>4.027<br>4.319<br>2.472<br>4.270<br>4.287<br>4.270<br>4.787<br>4.748<br>4.829<br>4.829<br>4.809<br>4.833<br>2.912<br>2.434   | 1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.147<br><b>1.151</b><br>.584<br>2.181<br>2.471<br>3.118<br>4.2471<br>3.118<br>4.2471<br>3.118<br>4.2471<br>3.118<br>4.259<br>2.562<br>4.441<br>4.901<br>4.860<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918   
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3134GVHN1 3134GVHN1 3134GVHN1 3134GVHN3 3134GVHN3 3134GVHN3 3136GVHN3 313589CM3 1525: FNMA 3135G0174 3135G0174 3135G0143 3135G0149 3135G0149 3135G0440H2 3136G4WH2 3136G4WH2 3136G4WH2 3136G4WH2 3136G4WH2 3136G4WH2 3136G4WH2 3136G4WH2 3136G4WH2 3136G4YUH	<ul> <li>I FHLMC 1.5Yr</li> <li>I FNMA DISC NTE</li> </ul> Fxd-5 30/360 FNMA 4.83Yr FNMA 5YrNC1YrD FNMA 3YrNC1YrD FNMA 3YrNC1YrD FNMA 3YrNC1YrD FNMA 5YrNC1YrD FNM	09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/30/2021 09/30/2021 09/30/2021 00/12/2023 09/12/2023 09/12/2023 01/19/2025 06/2025 06/2025 06/30/2025 06/30/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2025 07/07/2025 07/07/2025	.420 .420 .420 .420 .420 .200 .200 2.000 2.375 2.875 2.875 2.000 1.770 1.700 1.625 .820 .800 .650 .700 .800 .740 .420 .420	.420 .420 .420 .420 .420 .420 .200 .200	$\begin{array}{c} 25,000,000,000\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 150,000,000,00\\ \hline 75,000,000,00\\ \hline 75,000,000,00\\ \hline 75,000,000,00\\ 10,000,000,00\\ 30,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 5,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 0,000,000,00\\ 0,000,000,00\\ 0,000,00$	25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 <b>150,000,000.00</b> <b>74,862,916.67</b> <b>74,862,916.67</b> <b>74,862,916.67</b> <b>14,782,200.00</b> 9,944,100.00 30,670,500.00 10,000,000.00 15,000,000.00 15,000,000.00 10,247,300.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 19,994,000.00 15,000,000.00	100.186000 100.186000 100.186000 100.186000 100.186000 <b>100.186000</b> <b>100.186000</b> <b>100.186000</b> <b>100.186333</b> <b>99.942000</b> <b>99.942000</b> <b>104.010000</b> 105.403000 105.403000 100.566000 100.566000 100.082000 100.56000 100.000000 100.000000 100.060000 100.000000 100.034000	25,046,500.00 25,046,500.00 25,046,500.00 25,046,500.00 25,047,000.00 <b>150,279,500.00</b> <b>74,956,500.00</b> <b>74,956,500.00</b> <b>74,956,500.00</b> <b>74,956,500.00</b> <b>74,956,500.00</b> <b>74,956,500.00</b> <b>74,956,500.00</b> <b>74,956,500.00</b> <b>74,956,500.00</b> <b>10,540,300.00</b> <b>10,0542,50</b> <b>5,000,000.00</b> <b>10,005,000.00</b> <b>10,005,000.00</b> <b>10,000,000.00</b> <b>10,000,000.00</b> <b>10,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b>	46,500.00 46,500.00 46,500.00 46,500.00 47,000.00 <b>279,500.00</b> <b>379,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,593.30</b> <b>0</b> ,000 <b>1</b> ,788,600.00 <b>3</b> 01,100.00 <b>0</b> ,000 <b>0</b> ,000 <b>0</b> ,000 <b>0</b> ,000 <b>1</b> ,2800.00 <b>1</b> ,2800.000 <b>1</b> ,2800.000 <b>1</b> ,2800.000 <b>1</b> ,2800.000 <b>1</b> ,2800.000 <b>11</b> ,2800.000 <b>11</b> ,2800.000 <b>11</b> ,2800	1.141 1.141 1.141 1.141 1.163 <b>1.145</b> <b>.582</b> <b>.582</b> 2.104 2.379 2.936 4.027 4.319 2.472 4.270 4.787 4.748 4.829 4.829 4.822 4.809 4.833 2.912 2.434 4.857	1.148 1.148 1.148 1.148 1.148 1.147 <b>1.151</b> .584 2.181 2.471 3.118 4.247 4.559 2.562 4.441 4.901 4.860 4.918 4.918 4.937 2.934 2.934 2.959
3134GVHN1 3134GVHN1 3134GVHN1 3134GVHN1 3134GVHN3 <b>1500: FNMA</b> 313589CM3 <b>1525: FNMA</b> 3135G0T8 3135G0T8 3135G0T8 3135G0143 3135G0143 3135G0V49 3135G0V49 3135G0V49 3135G0X24 3136G4W85 3136G4W85 3136G4W45 3136G4XK4 3136G4XK4 3136G4XK2 3136G4XK4 3136G4XK2 3136G4XK4 3136G4XK4 3136G4XK2 3136G4XK4 3136G4XK2 3136G4XK4 3136G4XK2 3136G4XK4 3136G4XK4 3136G4XK2 3136G4XK4 313	<ul> <li>I FHLMC 1.5Yr</li> <li>I FHMC 1.5Yr</li> <li>I FNMA DISC NTE</li> </ul> <b>-DSC NOTE -FNA5 30/360</b> FNMA 4.83Yr FNMA 5YrNC1YrQ FNMA 5YrNC1YrD FNMA 5YrNC1YrB FNMA 5YrNC1YrB FNMA 5YrNC1YrQ FNMA 3YrNC1YrB FNMA 3YrNC1YrB FNMA 37YNC1YrB FNMA 37YNC1YrD FNMA 375YNC1YrD FNMA 575YNC1YrD FNMA 575YNC1YrD FNMA 575YNC1YPD	09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/30/2021 09/30/2021 10/05/2022 01/19/2023 09/12/2023 09/12/2023 01/07/2025 06/24/2025 06/30/2025 06/30/2025 06/30/2025 06/30/2025 06/30/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2023 01/13/2023 01/13/2023	.420 .420 .420 .420 .420 .200 .200 .200	.420 .420 .420 .420 .200 .200 2.322 2.495 2.333 2.000 1.770 1.094 .820 .794 .650 .700 .800 .740 .420 .432 .730	$\begin{array}{c} 25,000,000,000\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 75,000,000,00\\ \hline 150,000,000,00\\ \hline 75,000,000,00\\ \hline 75,000,000,00\\ \hline 0,000,000,00\\ 30,000,000,00\\ 30,000,000,00\\ 10,000,000,00\\ 5,000,000,00\\ 5,000,000,00\\ 10,000,000,00\\ 5,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 00,000,00\\ 00,000,00\\ 00,000,0$	25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 <b>150,000,000.00</b> <b>74,862,916.67</b> <b>74,862,916.67</b> <b>74,862,916.67</b> <b>14,782,200.00</b> 9,944,100.00 30,670,500.00 10,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00	100.186000 100.186000 100.186000 100.186000 100.186000 <b>100.186000</b> <b>100.186000</b> <b>100.186000</b> <b>100.186333</b> <b>99.942000</b> <b>104.010000</b> 105.403000 105.403000 100.566000 100.566000 100.082000 100.5484000 100.052000 100.055000 100.050000 100.060000 100.060000 100.060000 100.060000	25,046,500.00 25,046,500.00 25,046,500.00 25,046,500.00 25,047,000.00 <b>150,279,500.00</b> <b>150,279,500.00</b> <b>15,601,500.00</b> <b>10,540,300.00</b> <b>10,540,300.00</b> <b>10,540,300.00</b> <b>10,542,500.00</b> <b>10,542,500.00</b> <b>10,542,500.00</b> <b>10,0542,500</b> <b>10,000,000.00</b> <b>10,000,000.00</b> <b>10,000,000.00</b> <b>10,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b>	46,500.00 46,500.00 46,500.00 46,500.00 47,000.00 <b>279,500.00</b> <b>279,500.00</b> <b>33,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,590.00</b> <b>1</b> ,788,600.00 <b>1</b> ,2800.00 <b>1</b> ,000 <b>1</b> ,000	1.141 1.141 1.141 1.141 1.141 1.163 <b>1.145</b> <b>.582</b> <b>.582</b> <b>.582</b> 2.104 2.379 2.936 4.027 4.319 2.472 4.270 4.319 2.472 4.270 4.787 4.748 4.829 4.829 4.829 4.829 4.833 2.912 2.434 4.857 3.685	1.148 1.148 1.148 1.148 1.167 <b>1.151</b> 584 2.181 2.471 3.118 4.247 4.559 2.552 4.441 4.901 4.860 4.918 4.918 4.918 4.937 2.934 2.934 2.934 2.934
3134GVHN1 3134GVHN1 3134GVHN1 3134GVHN3 3134GVHN3 3134GVHN3 3136GVHN3 313589CM3 1525: FNMA 3135G0174 3135G0174 3135G0143 3135G0149 3135G0149 3135G0440H2 3136G4WH2 3136G4WH2 3136G4WH2 3136G4WH2 3136G4WH2 3136G4WH2 3136G4WH2 3136G4WH2 3136G4WH2 3136G4YUH	FHLMC 1.5Yr     FNMA 1.5Yr -DISC NOTE     FNMA 5Yr -DISC NOTE -FNMA 4.83Yr FNMA 4.83Yr FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrB FNMA 4.83Yr FNMA 5YrNc1YrQ FNMA 5YrNc1YrB FNMA 5YrNc1YrQ FNMA 5YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YFB	09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/30/2021 09/30/2021 09/30/2021 00/12/2023 09/12/2023 09/12/2023 01/19/2025 06/2025 06/2025 06/30/2025 06/30/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2025 07/07/2025 07/07/2025	.420 .420 .420 .420 .420 .200 .200 2.000 2.375 2.875 2.875 2.000 1.770 1.700 1.625 .820 .800 .650 .700 .800 .740 .420 .420	.420 .420 .420 .420 .420 .420 .200 .200	$\begin{array}{c} 25,000,000,000\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 150,000,000,00\\ \hline 75,000,000,00\\ \hline 75,000,000,00\\ \hline 75,000,000,00\\ 10,000,000,00\\ 30,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 5,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 0,000,000,00\\ 0,000,000,00\\ 0,000,00$	25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 <b>150,000,000.00</b> <b>74,862,916.67</b> <b>74,862,916.67</b> <b>74,862,916.67</b> <b>14,782,200.00</b> 9,944,100.00 30,670,500.00 10,000,000.00 15,000,000.00 15,000,000.00 10,247,300.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 19,994,000.00 15,000,000.00	100.186000 100.186000 100.186000 100.186000 100.186000 <b>100.186000</b> <b>100.186000</b> <b>100.186000</b> <b>100.186333</b> <b>99.942000</b> <b>99.942000</b> <b>104.010000</b> 105.403000 105.403000 100.566000 100.566000 100.082000 100.56000 100.000000 100.000000 100.060000 100.000000 100.034000	25,046,500.00 25,046,500.00 25,046,500.00 25,046,500.00 25,047,000.00 <b>150,279,500.00</b> <b>74,956,500.00</b> <b>74,956,500.00</b> <b>74,956,500.00</b> <b>74,956,500.00</b> <b>74,956,500.00</b> <b>74,956,500.00</b> <b>74,956,500.00</b> <b>74,956,500.00</b> <b>74,956,500.00</b> <b>10,540,300.00</b> <b>10,0542,50</b> <b>5,000,000.00</b> <b>10,005,000.00</b> <b>10,005,000.00</b> <b>10,000,000.00</b> <b>10,000,000.00</b> <b>10,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b>	46,500.00 46,500.00 46,500.00 46,500.00 47,000.00 <b>279,500.00</b> <b>33,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.30</b> <b>0</b> ,000 <b>1</b> ,2300.00 <b>3</b> ,01,100.00 <b>0</b> ,000 <b>0</b> ,000 <b>0</b> ,000 <b>0</b> ,000 <b>1</b> ,2800.00 <b>1</b> ,2800.00	1.141 1.141 1.141 1.141 1.163 <b>1.145</b> <b>.582</b> <b>.582</b> 2.104 2.379 2.936 4.027 4.319 2.472 4.270 4.787 4.748 4.829 4.829 4.822 4.809 4.833 2.912 2.434 4.857	1.148 1.148 1.148 1.148 1.148 1.147 <b>1.151</b> .584 2.181 2.471 3.118 4.247 4.559 2.562 4.441 4.901 4.860 4.918 4.918 4.937 2.934 2.934 2.959
3134GVHN1 3134GVHN1 3134GVHN1 3134GVHN3 3134GVHN3 3134GVHN3 3134GVHN3 3135G078 3135G078 3135G078 3135G078 3135G078 3135G078 3135G078 3135G078 3135G048 3135G048 3135G048 3135G048 3135G44VB5 3136G4XB2 3136G4XB2 3136G4XB1 3136G4XC1 3136G4ZC0 3136G45L1 3136G42C2	FHLMC 1.5Yr     FNMA DISC NTE      FNMA 5Yr     FNMA 4.83Yr     FNMA 5YrNc1YrB     FNMA 5YrNc1YrB     FNMA 5YrNc1YrB     FNMA 5YrNc1YrD     FNMA 3YrNc1YrD     FNMA 3YrNc1YrD     FNMA 3YrNc1YrD     FNMA 3YrNc1YrD     FNMA 3YrNc1YrD     FNMA 3YrNc1YrB     FNMA 5YrNc1YrB      FNMA 5YrNc1YrB      FNMA 5YrNc1YrB      FNMA 5YrNc1YrB      FNMA	09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/30/2021 09/30/2021 09/30/2021 09/30/2021 09/12/2023 09/12/2023 09/12/2023 09/12/2023 01/07/2025 06/30/2025 06/30/2025 06/30/2025 06/30/2025 06/30/2025 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023	.420 .420 .420 .420 .420 .200 .200 .200	.420 .420 .420 .420 .420 .200 .200 2.322 2.495 2.333 2.000 1.700 1.700 1.094 .500 .740 .420 .420 .420 .420 .500 .420 .700	$\begin{array}{c} 25,000,000,000\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 15,000,000,00\\ 150,000,000,00\\ 15,000,000,00\\ 10,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 00,000,00\\ 00,000,00\\ 00,000,0$	25,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 <b>150,000,000,00</b> <b>74,862,916,67</b> <b>74,862,916,67</b> <b>74,862,916,67</b> <b>14,782,200,00</b> 9,944,100,00 30,670,500,00 10,000,000,00 15,000,000,00 10,247,300,00 10,000,000,00 10,000,000,00 10,000,00	100.186000 100.186000 100.186000 100.186000 100.186000 <b>100.186000</b> <b>100.186000</b> <b>100.186000</b> <b>100.186333</b> <b>99.942000</b> <b>104.010000</b> 105.403000 105.403000 100.56000 100.56000 100.082000 100.56000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000	25,046,500.00 25,046,500.00 25,046,500.00 25,046,500.00 25,046,500.00 <b>150,279,500.00</b> <b>150,279,500.00</b> <b>15,601,500.00</b> <b>15,601,500.00</b> <b>10,540,300.00</b> <b>32,459,100.00</b> <b>10,032,500.00</b> <b>15,012,300.00</b> <b>15,012,300.00</b> <b>10,548,400.00</b> <b>10,0548,400.00</b> <b>10,005,000.00</b> <b>10,005,000.00</b> <b>10,005,000.00</b> <b>10,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b>	46,500.00 46,500.00 46,500.00 46,500.00 47,000.00 <b>279,500.00</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,596.200.00</b> <b>1</b> ,2,300.00 <b>0</b> ,000 <b>0</b> ,000 <b>1</b> ,2,800.000 <b>1</b> ,0,000 <b>1</b> ,000 <b>1</b> ,000	1.141 1.141 1.141 1.141 1.143 <b>1.145</b> <b>.582</b> <b>.582</b> <b>.582</b> 2.104 2.379 2.936 4.027 4.319 2.434 4.270 4.270 4.787 4.748 4.829 4.809 4.833 2.912 2.434 4.857 3.685 2.967 2.967 4.900	1.148 1.148 1.148 1.148 1.147 <b>1.151</b> .584 .584 2.181 2.471 3.118 4.247 4.559 2.562 4.441 4.901 4.860 4.918 4.918 4.918 4.937 2.934 2.934 2.934 2.959 3.729 2.989 2.989 2.989
3134GVHN1 3134GVHN1 3134GVHN1 3134GVHN1 3134GVHN3 3134GVHN3 313589CM3 1500: FNMA 313589CM3 1525: FNMA 3135G0178 3135	<ul> <li>I FHLMC 1.5Yr</li> <li>I FHAR 2000 FINA 20000 FINA 2000 FINA 2000 FINA 2000</li></ul>	09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/30/2021 09/30/2021 10/05/2022 01/19/2023 01/19/2023 01/19/2023 01/07/2025 06/24/2025 06/30/2025 06/30/2025 06/30/2025 06/30/2025 06/30/2025 06/30/2025 06/30/2025 06/30/2025 06/30/2025 06/30/2025 06/30/2025 06/30/2025 06/30/2025 06/30/2025 06/30/2025 06/30/2025 06/30/2025 07/07/2023 01/13/2023 01/13/2023 01/21/2023 07/27/2023 07/27/2023	.420 .420 .420 .420 .420 .200 .200 2.375 2.875 2.000 1.770 1.700 1.625 .820 .800 .650 .700 .800 .740 .420 .420 .730 .500 .420	.420 .420 .420 .420 .200 .200 2.322 2.495 2.333 2.000 1.700 1.700 1.094 .820 .794 .650 .700 .800 .740 .420 .432 .730 .500	$\begin{array}{c} 25,000,000,000\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 15,000,000,00\\ \hline 150,000,000,00\\ \hline 75,000,000,00\\ \hline 75,000,000,00\\ 0,000,000,00\\ 15,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,00\\ 10,000,00\\ 10,000,00\\ 10,000,00\\ 10,000,0$	25,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 <b>150,000,000,00</b> <b>74,862,916.67</b> <b>74,862,916.67</b> <b>74,862,916.67</b> <b>14,782,200,00</b> 9,944,100,00 30,670,500,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 15,000,000,	100.186000 100.186000 100.186000 100.186000 100.186000 <b>100.186000</b> <b>100.186000</b> <b>100.186000</b> <b>100.186333</b> <b>99.942000</b> <b>99.942000</b> <b>104.010000</b> 105.403000 105.403000 100.566000 100.082000 100.566000 100.082000 100.050000 100.050000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000	25,046,500.00 25,046,500.00 25,046,500.00 25,046,500.00 25,047,000.00 <b>150,279,500.00</b> <b>74,956,500.00</b> <b>74,956,500.00</b> <b>74,956,500.00</b> <b>10,540,300.00</b> <b>10,540,300.00</b> <b>10,540,300.00</b> <b>10,032,500.00</b> <b>10,012,300.00</b> <b>10,012,300.00</b> <b>10,015,62,50</b> <b>5,000,000.00</b> <b>10,005,000.00</b> <b>10,005,000.00</b> <b>10,005,000.00</b> <b>10,005,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b> <b>15,000,000.00</b>	46,500.00 46,500.00 46,500.00 46,500.00 47,000.00 <b>279,500.00</b> <b>3279,500.00</b> <b>33,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>819,300,00</b> 596,200,00 1,788,600.00 28,300,00 12,300,00 12,300,00 0,00 0,00 0,00 0,00 0,00 12,800,00 0,00 0,00 0,00 0,00 0,00 0,00 0	1.141 1.141 1.141 1.141 1.141 1.163 <b>1.145</b> .582 .582 2.104 2.379 2.936 4.027 4.319 2.472 4.270 4.319 2.472 4.270 4.787 4.748 4.829 4.822 4.809 4.833 2.912 2.434 4.857 3.685 2.967 2.967 2.967 2.967	1.148 1.148 1.148 1.148 1.148 1.167 <b>1.151</b> .584 2.181 2.471 3.118 4.247 4.558 2.552 4.441 4.901 4.801 4.918 4.929 4.997 3.729
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07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/29/2025	.420 .420 .420 .420 .420 .200 .200 2.375 2.875 2.875 2.875 2.875 2.875 2.000 1.770 1.700 1.625 .820 .800 .650 .800 .650 .740 .420 .420 .730 .500 .420 .500 .600	.420 .420 .420 .420 .420 .200 .200 2.322 2.495 2.333 2.000 1.770 1.700 1.700 1.700 1.700 1.700 1.700 1.700 1.700 1.700 3.800 .740 .800 .740 .422 .420 .730 .800 .740 .422 .420 .730 .800 .740 .800 .740 .800 .740 .800 .740 .800 .740 .800 .740 .800 .740 .800 .740 .740 .740 .740 .740 .770 .770 .7	$\begin{array}{c} 25,000,000,000\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 150,000,000,00\\ 150,000,000,00\\ 15,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 15,000,000,00\\ 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 | 1.141<br>1.141<br>1.141<br>1.141<br>1.141<br>1.163<br><b>1.145</b><br><b>.582</b><br><b>.582</b><br><b>.582</b><br>2.104<br>2.379<br>2.936<br>4.027<br>4.319<br>2.472<br>4.270<br>4.787<br>4.748<br>4.829<br>4.822<br>4.809<br>4.833<br>2.912<br>2.434<br>4.857<br>3.685<br>2.967<br>2.967<br>4.900<br>3.700<br>3.700<br>4.913<br>4.913                            | 1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.167<br><b>1.151</b><br>2.584<br>2.181<br>2.471<br>3.118<br>4.247<br>4.559<br>2.562<br>4.441<br>4.901<br>4.860<br>4.918<br>4.918<br>4.937<br>2.934<br>2.934<br>2.934<br>2.934<br>2.934<br>2.934<br>2.939<br>3.729<br>2.989<br>4.997<br>3.729<br>2.989<br>4.997   
  |
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.420 .200 .200 2.000 2.375 2.875 2.875 2.875 2.875 2.875 2.800 1.770 1.700 1.625 820 .800 .650 .700 .800 .650 .740 .420 .420 .420 .500 .600 .600 .600 .600 .600 .600 .620	.420 .420 .420 .420 .420 .200 .200 2.322 2.495 2.333 2.000 1.770 1.700 1.700 1.700 1.700 1.700 1.704 .820 .704 .650 .700 .420 .420 .420 .420 .500 .520	$\begin{array}{c} 25,000,000,000\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 150,000,000,00\\ 150,000,000,00\\ 150,000,000,00\\ 15,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 0,000,000,00\\ 10,000,000,00\\ 0,000,000,00\\ 0,000,000,00$	25,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 <b>150,000,000,00</b> <b>74,862,916.67</b> <b>74,862,916.67</b> <b>74,862,916.67</b> <b>74,862,916.67</b> <b>14,782,200,00</b> 9,944,100,00 30,670,500,00 10,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,00	100.186000 100.186000 100.186000 100.186000 100.186000 100.186000 100.186000 100.186000 100.186000 100.186000 105.403000 105.403000 100.56000 100.56000 100.082000 100.082000 100.082000 100.082000 100.082000 100.082000 100.082000 100.082000 100.082000 100.082000 100.082000 100.00000 100.00000 100.00000 100.00000 100.00000 100.00000 100.00000 100.00000 100.00000 100.00000 100.00000 100.00000 100.00000 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07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/27/2025 04/22/2024	.420 .420 .420 .420 .200 .200 2.000 2.375 2.875 2.875 2.875 2.875 2.875 2.800 1.770 1.700 1.625 820 .800 .650 .700 .800 .650 .740 .420 .420 .420 .500 .600 .600 .600 .600 .600 .600 .620	.420 .420 .420 .420 .420 .200 .200 2.322 2.495 2.333 2.000 1.770 1.700 1.700 1.700 1.700 1.700 1.704 .820 .704 .650 .700 .420 .420 .420 .420 .500 .520	$\begin{array}{c} 25,000,000,000\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 150,000,000,00\\ 150,000,000,00\\ 150,000,000,00\\ 15,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 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46,500.00 47,000.00 <b>279,500.00</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> <b>93,583.33</b> 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07/30/2024	.420 .420 .420 .420 .200 .200 2.000 2.375 2.875 2.875 2.875 2.000 1.770 1.700 1.625 .820 .800 .650 .700 .800 .740 .420 .730 .500 .420 .420 .730 .500 .500 .500 .520 .520 .520 .520	.420 .420 .420 .420 .420 .200 .200 2.322 2.495 2.333 2.000 1.770 1.700 1.094 820 .794 .650 .700 1.094 820 .794 .650 .740 .420 .420 .420 .420 .420 .420 .420 .520 .520 1.034	$\begin{array}{c} 25,000,000,000\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 150,000,000,00\\ 150,000,000,00\\ 15,000,000,00\\ 10,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 000,000,00\\ 000,000,00\\ 000,000,$	25,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 <b>150,000,000,00</b> <b>74,862,916,67</b> <b>74,862,916,67</b> <b>74,862,916,67</b> <b>74,862,916,67</b> <b>74,862,916,67</b> <b>74,862,916,67</b> <b>74,862,916,67</b> <b>74,862,916,67</b> <b>74,862,916,67</b> <b>74,862,916,67</b> <b>74,862,916,67</b> <b>74,862,916,67</b> <b>74,862,916,67</b> <b>74,862,916,67</b> 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<td>25,046,500.00<br/>25,046,500.00<br/>25,046,500.00<br/>25,046,500.00<br/>25,046,500.00<br/>25,046,500.00<br/>150,279,500.00<br/>74,956,500.00<br/>10,540,300.00<br/>32,459,100.00<br/>10,032,500.00<br/>10,032,500.00<br/>10,032,500.00<br/>10,032,500.00<br/>10,032,500.00<br/>10,032,500.00<br/>10,000,000.00<br/>10,005,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>15,000,000.00<br/>15,000,000.00<br/>15,000,000.00<br/>15,000,000.00<br/>15,000,000.00<br/>15,000,000.00<br/>15,000,000.00<br/>15,000,000.00<br/>15,000,000.00<br/>15,000,000.00<br/>15,000,000.00<br/>15,000,000.00<br/>15,000,000.00<br/>15,000,000.00<br/>15,000,000.00<br/>15,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>10,000,000.00<br/>1</td> <td>46,500.00<br/>46,500.00<br/>46,500.00<br/>46,500.00<br/>47,000.00<br/><b>279,500.00</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,583.33</b><br/><b>93,590.00</b><br/><b>93,613,940.00</b><br/><b>9,000</b><br/><b>12,800.00</b><br/><b>10,000</b><br/><b>12,800.00</b><br/><b>12,800.00</b><br/><b>12,800.00</b><br/><b>12,800.00</b><br/><b>12,800.00</b><br/><b>12,800.00</b><br/><b>12,800.00</b><br/><b>12,800.00</b><br/><b>12,800.00</b><br/><b>13,613,940.00</b><br/><b>5,500.00</b><br/><b>-3,000.00</b><br/><b>5,500.00</b><br/><b>-3,000.00</b><br/><b>5,500.00</b><br/><b>-3,000.00</b><br/><b>5,500.00</b><br/><b>-3,000.00</b><br/><b>5,500.00</b><br/><b>-3,000.00</b><br/><b>5,500.00</b><br/><b>-3,000.00</b><br/><b>5,500.00</b><br/><b>-3,000.00</b><br/><b>5,500.00</b><br/><b>-3,000.00</b><br/><b>-3,000.00</b><br/><b>-3,000.00</b><br/><b>-3,000.00</b><br/><b>-3,000.00</b><br/><b>-3,500.00</b><br/><b>-3,000.00</b><br/><b>-3,500.00</b><br/><b>-3,000.00</b><br/><b>-3,500.00</b><br/><b>-3,000.00</b><br/><b>-3,500.00</b><br/><b>-3,000.00</b><br/><b>-3,500.00</b><br/><b>-3,000.00</b><br/><b>-3,500.00</b><br/><b>-3,000.00</b><br/><b>-3,500.00</b><br/><b>-3,000.00</b><br/><b>-3,500.00</b><br/><b>-3,000.00</b><br/><b>-3,500.00</b><br/><b>-3,000.00</b><br/><b>-3,500.00</b><br/><b>-3,000.00</b><br/><b>-3,500.00</b><br/><b>-3,000.00</b><br/><b>-3,500.00</b><br/><b>-3,000.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b><br/><b>-3,500.00</b></td> <td>1.141<br/>1.141<br/>1.141<br/>1.141<br/>1.163<br/><b>1.145</b><br/>.582<br/>2.104<br/>2.379<br/>2.936<br/>4.027<br/>4.319<br/>2.472<br/>4.270<br/>4.287<br/>4.270<br/>4.287<br/>4.270<br/>4.287<br/>4.270<br/>4.829<br/>4.809<br/>4.833<br/>2.912<br/>2.434<br/>4.857<br/>2.967<br/>4.900<br/>3.700<br/>4.913<br/>3.951<br/>3.951<br/>3.951<br/>3.951<br/>3.951<br/>3.951</td>
<td>1.148<br/>1.148<br/>1.148<br/>1.148<br/>1.148<br/>1.148<br/>1.147<br/><b>1.151</b><br/>.584<br/>2.181<br/>2.471<br/>3.118<br/>4.247<br/>4.559<br/>2.562<br/>4.441<br/>4.901<br/>4.903<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.918<br/>4.917<br/>3.729<br/>2.989<br/>4.997<br/>3.729<br/>2.989<br/>4.997<br/>3.729<br/>2.989<br/>4.997<br/>3.729<br/>2.989<br/>4.997<br/>3.729<br/>2.989<br/>4.997<br/>3.729<br/>2.989<br/>4.907<br/>3.729<br/>2.989<br/>4.907<br/>3.729<br/>2.989<br/>4.907<br/>3.729<br/>2.555<br/>4.955<br/>3.729<br/>2.555<br/>4.955<br/>3.729<br/>2.555<br/>4.955<br/>3.729<br/>2.555<br/>4.957<br/>3.729<br/>2.555<br/>4.957<br/>3.729<br/>2.555<br/>4.957<br/>3.729<br/>2.555<br/>4.957<br/>3.729<br/>2.555<br/>4.957<br/>3.729<br/>2.555<br/>4.957<br/>3.729<br/>2.555<br/>4.957<br/>3.729<br/>2.555<br/>4.957<br/>3.729<br/>2.555<br/>4.957<br/>3.729<br/>2.555<br/>4.957<br/>3.729<br/>2.555<br/>4.957<br/>3.729<br/>2.555<br/>4.957<br/>3.729<br/>3.729<br/>3.729<br/>3.729<br/>3.729<br/>3.729<br/>4.907<br/>4.907<br/>4.900<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>5.756<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>4.000<br/>5.555<br/>5.1655<br/>5.16555<br/>5.165555<br/>5.165555555555</td> | 09/23/2021<br>09/23/2021<br>09/23/2021<br>09/23/2021<br>09/30/2021<br>09/30/2021<br>10/05/2022<br>01/19/2023<br>01/19/2023<br>01/19/2023<br>01/07/2025<br>06/24/2025<br>06/30/2025<br>06/30/2025<br>06/30/2025<br>06/30/2025<br>06/30/2025<br>06/30/2025<br>06/30/2025<br>06/30/2025<br>07/07/2023<br>01/13/2023<br>01/13/2023<br>01/13/2023<br>01/27/2025<br>04/22/2024<br>07/27/2025<br>07/30/2024<br>07/30/2024<br>07/30/2024   | .420<br>.420<br>.420<br>.420<br>.420<br>.200<br>.200<br>2.375<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.875<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.500<br>2.5000<br>2.500<br>2.500<br>2.500<br>2.5000<br>2.5000<br>2.5000<br>2.50000<br>2.50000000000 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25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>25,046,500.00<br>150,279,500.00<br>74,956,500.00<br>10,540,300.00<br>32,459,100.00<br>10,032,500.00<br>10,032,500.00<br>10,032,500.00<br>10,032,500.00<br>10,032,500.00<br>10,032,500.00<br>10,000,000.00<br>10,005,000.00<br>10,000,000.00<br>10,000,000.00<br>15,000,000.00<br>15,000,000.00<br>15,000,000.00<br>15,000,000.00<br>15,000,000.00<br>15,000,000.00<br>15,000,000.00<br>15,000,000.00<br>15,000,000.00<br>15,000,000.00<br>15,000,000.00<br>15,000,000.00<br>15,000,000.00<br>15,000,000.00<br>15,000,000.00<br>15,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>10,000,000.00<br>1 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46,500.00<br>46,500.00<br>46,500.00<br>46,500.00<br>47,000.00<br><b>279,500.00</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,583.33</b><br><b>93,590.00</b><br><b>93,613,940.00</b><br><b>9,000</b><br><b>12,800.00</b><br><b>10,000</b><br><b>12,800.00</b><br><b>12,800.00</b><br><b>12,800.00</b><br><b>12,800.00</b><br><b>12,800.00</b><br><b>12,800.00</b><br><b>12,800.00</b><br><b>12,800.00</b><br><b>12,800.00</b><br><b>13,613,940.00</b><br><b>5,500.00</b><br><b>-3,000.00</b><br><b>5,500.00</b><br><b>-3,000.00</b><br><b>5,500.00</b><br><b>-3,000.00</b><br><b>5,500.00</b><br><b>-3,000.00</b><br><b>5,500.00</b><br><b>-3,000.00</b><br><b>5,500.00</b><br><b>-3,000.00</b><br><b>5,500.00</b><br><b>-3,000.00</b><br><b>5,500.00</b><br><b>-3,000.00</b><br><b>-3,000.00</b><br><b>-3,000.00</b><br><b>-3,000.00</b><br><b>-3,000.00</b><br><b>-3,500.00</b><br><b>-3,000.00</b><br><b>-3,500.00</b><br><b>-3,000.00</b><br><b>-3,500.00</b><br><b>-3,000.00</b><br><b>-3,500.00</b><br><b>-3,000.00</b><br><b>-3,500.00</b><br><b>-3,000.00</b><br><b>-3,500.00</b><br><b>-3,000.00</b><br><b>-3,500.00</b><br><b>-3,000.00</b><br><b>-3,500.00</b><br><b>-3,000.00</b><br><b>-3,500.00</b><br><b>-3,000.00</b><br><b>-3,500.00</b><br><b>-3,000.00</b><br><b>-3,500.00</b><br><b>-3,000.00</b><br><b>-3,500.00</b><br><b>-3,000.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b><br><b>-3,500.00</b>   | 1.141<br>1.141<br>1.141<br>1.141<br>1.163<br><b>1.145</b><br>.582<br>2.104<br>2.379<br>2.936<br>4.027<br>4.319<br>2.472<br>4.270<br>4.287<br>4.270<br>4.287<br>4.270<br>4.287<br>4.270<br>4.829<br>4.809<br>4.833<br>2.912<br>2.434<br>4.857<br>2.967<br>4.900<br>3.700<br>4.913<br>3.951<br>3.951<br>3.951<br>3.951<br>3.951<br>3.951                             | 1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.148<br>1.147<br><b>1.151</b><br>.584<br>2.181<br>2.471<br>3.118<br>4.247<br>4.559<br>2.562<br>4.441<br>4.901<br>4.903<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.918<br>4.917<br>3.729<br>2.989<br>4.997<br>3.729<br>2.989<br>4.997<br>3.729<br>2.989<br>4.997<br>3.729<br>2.989<br>4.997<br>3.729<br>2.989<br>4.997<br>3.729<br>2.989<br>4.907<br>3.729<br>2.989<br>4.907<br>3.729<br>2.989<br>4.907<br>3.729<br>2.555<br>4.955<br>3.729<br>2.555<br>4.955<br>3.729<br>2.555<br>4.955<br>3.729<br>2.555<br>4.957<br>3.729<br>2.555<br>4.957<br>3.729<br>2.555<br>4.957<br>3.729<br>2.555<br>4.957<br>3.729<br>2.555<br>4.957<br>3.729<br>2.555<br>4.957<br>3.729<br>2.555<br>4.957<br>3.729<br>2.555<br>4.957<br>3.729<br>2.555<br>4.957<br>3.729<br>2.555<br>4.957<br>3.729<br>2.555<br>4.957<br>3.729<br>2.555<br>4.957<br>3.729<br>3.729<br>3.729<br>3.729<br>3.729<br>3.729<br>4.907<br>4.907<br>4.900<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>5.756<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>4.000<br>5.555<br>5.1655<br>5.16555<br>5.165555<br>5.165555555555 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1700: FHLB-DISC NOTE

CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
0001	Description	Date	Coupon	To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturity
313384A66	FHLB DISC NTE	08/03/2020	.520	.521	50,000,000.00	49,899,611.11	100.000000	50,000,000.00	100,388.89	.008	.008
313384L64	FHLB DISC NTE	10/22/2020	.300	.301	75,000,000.00	74,867,500.00	99.980000	74,985,000.00	117,500.00	.227	.227
313384D71 313384M63	FHLB DISC NTE FHLB DISC NTE	08/28/2020 10/30/2020	.050 .140	.050 .140	50,000,000.00 50,000,000.00	49,989,513.89 49,964,222.22	99.995000 99.978000	49,997,500.00 49,989,000.00	7,986.11 24,777.78	.077 .249	.077 .249
313384B81	FHLB DISC NTE	08/13/2020	.100	.100	50,000,000.00	49,985,416.67	99.998000	49,999,000.00	13,583.33	.036	.036
313384A66	FHLB DISC NTE	08/03/2020	.110	.110	40,000,000.00	39,989,000.00	100.000000	40,000,000.00	11,000.00	.008	.008
313384A82	FHLB DISC NTE	08/05/2020	.119	.119	22,000,000.00	21,993,382.28	100.000000	22,000,000.00	6,617.72	.014	.014
313384A82 313384C64	FHLB DISC NTE FHLB DISC NTE	08/05/2020 08/19/2020	.119 .120	.119 .120	30,000,000.00 29,000,000.00	29,990,975.83 28,991,300.00	100.000000 99.997000	30,000,000.00 28,999,130.00	9,024.17 7,830.00	.014 .052	.014 .052
313384C80		08/21/2020	.120	.120	31,000,000.00	30,990,596.67	99.997000	30,999,070.00	8,473.33	.052	.052
313384C80		08/21/2020	.120	.120	39,000,000.00	38,988,170.00	99.997000	38,998,830.00	10,660.00	.057	.058
313384D71	FHLB DISC NTE	08/28/2020	.148	.148	50,000,000.00	49,981,294.44	99.995000	49,997,500.00	16,205.56	.077	.077
313384K65 313384N39	FHLB DISC NTE FHLB DISC NTE	10/14/2020 11/04/2020	.165 .155	.165 .155	25,000,000.00 50,000,000.00	24,985,447.92 49,971,368.06	99.982000 99.977000	24,995,500.00 49,988,500.00	10,052.08 17,131.94	.205 .262	.205 .263
313385BY1	FHLB DISC NTE	02/16/2021	.165	.165	50,000,000.00	49,945,687.50	99.945000	49,972,500.00	26,812.50	.202	.203
313384A82	FHLB DISC NTE	08/05/2020	.115	.115	50,000,000.00	49,995,527.78	100.000000	50,000,000.00	4,472.22	.014	.014
313384K65	FHLB DISC NTE	10/14/2020	.140	.140	25,000,000.00	24,991,152.78	99.982000	24,995,500.00	4,347.22	.205	.205
313385AN6	FHLB DISC NTE	01/13/2021	.140 . <b>170</b>	.140 . <b>170</b>	23,766,000.00 739,766,000.00	23,749,363.80 739,269,530.95	99.955000 99.987339	23,755,305.30 739,672,335.30	5,941.50 402,804.35	.454 . <b>146</b>	.455 . <b>146</b>
	Fxd-S 30/360										
3130A7PV1		04/05/2021	1.375	1.390	5,000,000.00	4,996,350.00	100.882000	5,044,100.00	47,750.00	.670	.679
3130AC2C7 3130ABZE9	FHLB 3YrNc1YrE FHLB 3YrNc1YrE	08/28/2020 08/28/2020	2.000 1.650	1.790 1.650	10,000,000.00 5,000,000.00	10,061,000.00 5,000,000.00	100.126000 100.102000	10,012,600.00 5,005,100.00	-48,400.00 5,100.00	.076 .076	.077 .077
	FHLB 4.5 Yr	06/10/2022	2.125	2.182	7,975,000.00	7,955,620.75	103.540000	8,257,315.00	301,694.25	1.807	1.860
3130ADFW7		01/25/2021	2.200	2.212	15,000,000.00	14,994,900.00	101.009000	15,151,350.00	156,450.00	.482	.488
3130A0XD7		03/12/2021	2.375	2.484	10,000,000.00	9,968,000.00	101.350000	10,135,000.00	167,000.00	.601	.614
3130A0XD7	FHLB 3Yr 2 FHLB 4.08Yr	03/12/2021 03/11/2022	2.375 2.500	2.489 2.619	10,000,000.00 10,000,000.00	9,966,500.00 9,954,700.00	101.350000 103.712000	10,135,000.00 10,371,200.00	168,500.00 416,500.00	.601 1.554	.614 1.611
313382AX1		03/10/2022	2.125	2.019	11,750,000.00	11,432,397.50	104.880000	12,323,400.00	891,002.50	2.496	2.608
3130AE6U9	FHLB 3Yr	05/07/2021	2.700	2.725	7,650,000.00	7,644,492.00	102.001000	7,803,076.50	158,584.50	.750	.767
3130AE6U9		05/07/2021	2.700	2.703	10,000,000.00	9,999,100.00	102.001000	10,200,100.00	201,000.00	.750	.767
	2 FHLB 2.91Yr FHLB 5YrNc1YrQ	03/11/2022 10/21/2024	2.500 2.000	2.308 2.000	30,000,000.00 10,000,000.00	30,158,100.00 10,000,000.00	103.712000 100.339000	31,113,600.00 10,033,900.00	955,500.00 33,900.00	1.556 4.008	1.611 4.227
		10/21/2024	2.000	2.000	10,000,000.00	10,000,000.00	100.339000	10,033,900.00	33,900.00	4.008	4.227
	FHLB 5YrNc1YrQ	10/28/2024	2.000	2.000	10,000,000.00	10,000,000.00	100.369000	10,036,900.00	36,900.00	4.000	4.247
	FHLB 5YrNc2YrQ	10/29/2024	1.800	1.800	25,000,000.00	25,000,000.00	101.830000	25,457,500.00	457,500.00	4.051	4.249
	9 FHLB 1.75YrNc9MoB 2 FHLB 4.5YrNc1YrA	08/27/2024 06/11/2024	1.875 1.850	1.886 1.850	11,200,000.00 15,000,000.00	11,194,400.00 15,000,000.00	100.099000 100.518000	11,211,088.00 15,077,700.00	16,688.00 77,700.00	3.890 3.701	4.077 3.866
	FHLB 5YrNc1YrA	12/16/2024	1.940	1.940	10,000,000.00	10,000,000.00	100.571000	10,057,100.00	57,100.00	4.165	4.381
	FHLB 5YrNc1YrA	12/23/2024	1.970	1.970	5,000,000.00	5,000,000.00	100.479000	5,023,950.00	23,950.00	4.182	4.400
3130AJ5F2	FHLB 5YrNc1Yr	02/12/2025	1.750	1.750	7,250,000.00	7,250,000.00	100.109000	7,257,902.50	7,902.50	4.302	4.540
3130AJF95	FHLB 5YrNc1YrA FHLB 4YrNc6Mo	03/24/2025 03/25/2024	1.300 1.620	1.300 1.620	10,000,000.00 6,200,000.00	10,000,000.00 6,200,000.00	100.096000 100.104000	10,009,600.00 6,206,448.00	9,600.00 6,448.00	4.475 3.511	4.649 3.652
3130AJB65 3130AJAX7		03/25/2024	1.550	1.550	10,300,000.00	10,300,000.00	100.491000	10,350,573.00	50,573.00	3.511	3.652
3130AJC23		03/25/2025	1.500	1.500	5,000,000.00	5,000,000.00	100.045000	5,002,250.00	2,250.00	4.452	4.652
3130AJMP1		10/15/2020	.145	.145	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.208	.208
3130AJSN0	FHLB 7Mo	01/29/2021	.160 1.532	.173 1.552	50,000,000.00 367,325,000.00	49,996,250.00 367,071,810.25	99.992500 101.084054	49,996,250.00 371,307,003.00	0.00	.498 1.955	.499 2.039
	Var-M A/360										
		09/22/2020	.326	.326	10,000,000.00	10,000,000.00	100.025000	10,002,500.00	2,500.00	.142	.145
3130A9FM8 3130A9FR7	FHLB 4Yr FHLB 4Yr	09/22/2020 09/28/2020	.326 .323	.326 .323	15,000,000.00 10,000,000.00	15,000,000.00 10,000,000.00	100.025000 100.021000	15,003,750.00 10,002,100.00	3,750.00 2,100.00	.142 .158	.145 .162
3130A9FR7	FHLB 4Yr	09/28/2020	.323	.323	15,000,000.00	15,000,000.00	100.021000	15,003,150.00	3,150.00	.158	.162
3130AJ2N8	FHLB 1.16Yr	05/03/2021	.156	.258	25,000,000.00	24,978,764.50	99.969000	24,992,250.00	13,485.50	.751	.756
1770 <sup>.</sup> FHI B-	Var-Q A/360		.268	.302	75,000,000.00	74,978,764.50	100.005000	75,003,750.00	24,985.50	.350	.354
3130AJAS8		05/26/2021	.270	.270	75,000,000.00	75,000,000.00	99.984000	74,988,000.00	-12,000.00	.813	.819
3130AHVS9		09/11/2020	.095	491	50,000,000.00	50,075,000.00	99.998000	49,999,000.00	-76,000.00	.115	.115
3130AHVS9	FHLB 6Mo	09/11/2020	.095 . <b>170</b>	491 165	50,000,000.00 175,000,000.00	50,075,000.00 <b>175,150,000.00</b>	99.998000 99.992000	49,999,000.00 174,986,000.00	-76,000.00 -164,000.00	.115 . <b>414</b>	.115 .417
	Var-SOFR-Q A/360										
3130AJEC9	FHLB 6Mo	09/11/2020	.185 . <b>185</b>	.185 . <b>185</b>	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	99.997000 99.997000	24,999,250.00 24,999,250.00	-750.00 - <b>750.00</b>	.115 . <b>115</b>	.115
1900: FFCB-	DISC NOTE		.100	.100	23,000,000.00	20,000,000.00	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	24,777,200.00	750.00	.115	.115
313313FP8	FFCB 10Mo	05/14/2021	.150	.150	50,000,000.00	49,937,291.67	99.913000	49,956,500.00	19,208.33	.785	.786
313313AF5	FFCB DISC NOTE	01/06/2021	.130 . <b>140</b>	.130 . <b>140</b>	50,000,000.00 <b>100,000,000.00</b>	49,969,486.11 99,906,777.78	99.957000 99.935000	49,978,500.00 99,935,000.00	9,013.89 28,222.22	.435	.436 .611
	Fxd-S 30/360										
	FFCB 3Yr	08/10/2020	1.890	1.890	5,000,000.00	5,000,000.00	100.028000	5,001,400.00	1,400.00	.027	.027
3133EHJ95 3133EH6X6	FFCB 3Yr FFCB 4Yr	10/26/2020 01/12/2022	1.750 2.200	1.760 2.365	20,000,000.00 10,000,000.00	19,994,000.00 9,938,000.00	100.382000 102.920000	20,076,400.00 10,292,000.00	82,400.00 354,000.00	.236 1.414	.238 1.452
3133EJEM7		03/01/2021	2.200	2.501	10,000,000.00	9,999,700.00	102.320000	10,136,200.00	136,500.00	.570	.584
3133EJCE7	FFCB 2.8Yr	02/12/2021	2.350	2.474	15,000,000.00	14,948,670.00	101.179000	15,176,850.00	228,180.00	.518	.537
3133EJKN8	FFCB 5Yr	04/11/2023	2.700	2.721	10,000,000.00	9,990,300.00	106.595000	10,659,500.00	669,200.00	2.561	2.696
3133EJNS4 3133EJD48	FFCB 3Yr FFCB 5Yr	05/10/2021 10/02/2023	2.700 3.050	2.747 3.095	10,000,000.00 10,000,000.00	9,986,600.00 9,979,300.00	101.967000 108.748000	10,196,700.00 10,874,800.00	210,100.00 895,500.00	.758 2.970	.775 3.173
3133EJD48 3133EJT74	FFCB 2.9Yr	11/15/2021	3.050	2.922	10,000,000.00	10,035,700.00	103.705000	10,370,500.00	334,800.00	1.248	1.293
3133EKRP3	FFCB 5YrNc2YrA	06/21/2024	2.220	2.220	10,000,000.00	10,000,000.00	101.445000	10,144,500.00	144,500.00	3.697	3.893
3133EKM45		09/06/2022	1.500	1.529	14,435,000.00	14,422,874.60	102.711000	14,826,332.85	403,458.25	2.045	2.101
3133EKM94 3133EK2A3	FFCB 4YrNc1YrA FFCB 5YrNc1YrA	09/11/2023 10/15/2024	1.900 1.920	1.900 1.920	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	100.099000 100.277000	10,009,900.00 10,027,700.00	9,900.00 27,700.00	2.985 4.000	3.115 4.211
3133EK2A3 3133EK4B9	FFCB 5YrNc2YrA	10/13/2024	1.920	1.920	10,000,000.00	10,000,000.00	100.277000	10,133,900.00	133,900.00	4.000	4.211 4.247
3133EKP75	FFCB 4.9Yr	09/17/2024	1.600	1.672	6,128,000.00	6,107,471.20	105.278000	6,451,435.84	343,964.64	3.954	4.134
3133EK4A1	FFCB 4YrNc1YrA	10/30/2023	1.930	1.930	5,000,000.00	5,000,000.00	100.348000	5,017,400.00	17,400.00	3.118	3.249
	FFCB 4.9Yr FFCB 3YrNc1YrA	09/10/2024 02/10/2023	2.080 1.600	1.688 1.600	2,064,000.00 10,000,000.00	2,101,585.44 10,000,000.00	107.216000 100.735000	2,212,938.24 10,073,500.00	111,352.80 73,500.00	3.896 2.447	4.115 2.532
	FFCB 3YrNc1YrA	02/10/2023	1.600	1.600	10,000,000.00	10,000,000.00	100.735000	10,073,500.00	73,500.00	2.447	2.532
3133ELMJ0	FFCB 4YrNc1YrC	02/12/2024	1.690	1.690	5,000,000.00	5,000,000.00	100.610000	5,030,500.00	30,500.00	3.387	3.537
3133ELMD3 3133ELNF7	FFCB 3YrNc1YrA FFCB 3.5YrNc1YrA	02/10/2023 08/18/2023	1.600 1.640	1.600 1.640	15,000,000.00	15,000,000.00	100.735000 100.614000	15,110,250.00 10,061,400.00	110,250.00 61,400.00	2.447 2.939	2.532 3.049
3133ELINF7 3133ELNJ9	FFCB 3.5 Yrinc i yra FFCB 4YrNc2YrA	08/18/2023 02/28/2024	1.640	1.640	10,000,000.00 5,000,000.00	10,000,000.00 5,000,000.00	100.614000	5,099,650.00	61,400.00 99,650.00	2.939 3.451	3.049 3.581
3133ELQE7	FFCB 5YrNc1YrA	03/03/2025	1.640	1.640	10,000,000.00	10,000,000.00	100.848000	10,084,800.00	84,800.00	4.374	4.592
3133ELQP2	FFCB 4YrNc6MoA	03/04/2024	1.600	1.600	15,000,000.00	15,000,000.00	100.092000	15,013,800.00	13,800.00	3.455	3.595
3133ELTC8	FFCB 5YrNc1YrA FFCB 2YrNc1YrA	03/17/2025	1.125	1.125	10,000,000.00	10,000,000.00	100.253000 100.091000	10,025,300.00	25,300.00	4.479	4.630
3133ELUX0 3133ELUX0	FFCB 2YrNc1YrA FFCB 2YrNc1YrA	03/30/2022 03/30/2022	1.000 1.000	1.000 1.000	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	100.091000	25,022,750.00 25,022,750.00	22,750.00 22,750.00	1.644 1.644	1.663 1.663
3133ELWK6		10/20/2021	.550	.550	15,000,000.00	15,000,000.00	100.010000	15,001,500.00	1,500.00	1.212	1.222

	ortfolio Holdings									-	
CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
3133ELXC3	FFCB 4YrNc1YrA	04/22/2024	.800	.800	12,000,000.00	12,000,000.00	100.106000	12,012,720.00	12,720.00	3.655	3.729
3133ELYJ7 3133ELH80	FFCB 4YrNc3MoA FFCB 5YrNc2YrA	05/06/2024 06/10/2025	.740 .680	.740 .680	5,000,000.00 5,025,000.00	5,000,000.00 5,025,000.00	100.001000 100.000000	5,000,050.00 5.025,000.00	50.00 0.00	3.699 4.767	3.767 4.863
STUDELING	II OD SIII (C2 II) (	00/10/2023	1.686	1.704	344,652,000.00	344,529,201.24	101.338720	349,265,926.93	4,736,725.69	2.348	2.434
	Var-M A/360	05 (25 (2021	440	440	10,000,000,00	10,000,000,00	100 102000	10 010 200 00	10,000,00	014	01/
3133EGCE3 3133EGCE3		05/25/2021 05/25/2021	.442 .442	.442 .442	10,000,000.00	10,000,000.00 10,000,000.00	100.192000 100.192000	10,019,200.00 10,019,200.00	19,200.00 19,200.00	.814 .814	.816 .816
	FFCB 3.9Yr	01/18/2022	.427	189	15,000,000.00	15,139,095.00	100.252000	15,037,800.00	-101,295.00	1.445	1.468
3133EJDG1		02/21/2023	.250	.250	15,000,000.00	15,000,000.00	99.624000	14,943,600.00	-56,400.00	2.502	2.562
3133EJJE0	FFCB 3.5Yr	10/04/2021	.189 .336	.189 . <b>193</b>	15,000,000.00 65,000,000.00	15,000,000.00 65,139,095.00	100.008000 100.032308	15,001,200.00 65,021,000.00	1,200.00 -118,095.00	1.161 <b>1.428</b>	1.178 <b>1.452</b>
1936: FFCB-	Var-SOFR-Q A/360		.330	.173	03,000,000.00	05,137,075.00	100.032308	03,021,000.00	-118,095.00	1.420	1.452
3133EKT63	FFCB 2Yr	09/24/2021	.240	.240	15,000,000.00	15,000,000.00	99.974000	14,996,100.00	-3,900.00	1.134	1.151
3133EK6V3	FFCB 3Yr	11/07/2022	.410	.410	25,000,000.00	25,000,000.00	99.920000	24,980,000.00	-20,000.00	2.213	2.271
3133EK6V3 3133EK6V3	FFCB 3Yr FFCB 3Yr	11/07/2022 11/07/2022	.410 .410	.410 .410	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	99.920000 99.920000	24,980,000.00 24,980,000.00	-20,000.00 -20,000.00	2.213 2.213	2.271 2.271
3133EK6V3		11/07/2022	.410	.410	15,000,000.00	15,000,000.00	99.920000	14,988,000.00	-12,000.00	2.213	2.271
3133EK6V3	FFCB 3Yr	11/07/2022	.410	.410	25,000,000.00	25,000,000.00	99.920000	24,980,000.00	-20,000.00	2.213	2.271
3133ELCX0		12/09/2022	.420	.420	9,000,000.00	9,000,000.00	99.917000	8,992,530.00	-7,470.00	2.302	2.359
3133ELCX0 3133ELCX0	FFCB 3Yr FFCB 3Yr	12/09/2022 12/09/2022	.420 .420	.420 .420	24,000,000.00 24,000,000.00	24,000,000.00 24,000,000.00	99.917000 99.917000	23,980,080.00 23,980,080.00	-19,920.00 -19,920.00	2.302 2.302	2.359 2.359
3133ELCX0		12/09/2022	.420	.420	24,000,000.00	24,000,000.00	99.917000	23,980,080.00	-19,920.00	2.302	2.359
3133ELCX0	FFCB 3Yr	12/09/2022	.420	.420	14,000,000.00	14,000,000.00	99.917000	13,988,380.00	-11,620.00	2.302	2.359
3133ELCX0	FFCB 3Yr	12/09/2022	.420	.420	24,000,000.00	24,000,000.00	99.917000	23,980,080.00	-19,920.00	2.302	2.359
1950: FMAC	C-Fxd-S 30/360		.405	.405	249,000,000.00	249,000,000.00	99.921819	248,805,330.00	-194,670.00	2.190	2.246
3132X03B5	FAMCA 4.9Yr	06/30/2023	2.850	2.964	10,000,000.00	9,947,900.00	107.442000	10,744,200.00	796,300.00	2.772	2.915
3132X04F5	FAMCA 2.91Yr	07/23/2021	2.840	2.864	10,000,000.00	9,993,300.00	102.626000	10,262,600.00	269,300.00	.957	.978
31422BWE6	FAMCA 1YrNc6MoB	03/18/2021	.720 1.664	.720 1.722	25,000,000.00 45.000.000.00	25,000,000.00 44,941,200.00	100.013000 102.244556	25,003,250.00 46,010,050.00	3,250.00	.627 1.202	.630 1.241
1965: FMAC	C-Var-M A/360		1.004	1.722	45,000,000.00	44,941,200.00	102.244556	46,010,050.00	1,068,850.00	1.202	1.241
3132X0S77	FAMCA 3Yr	04/23/2021	.222	.222	25,000,000.00	25,000,000.00	99.974000	24,993,500.00	-6,500.00	.723	.729
3132X0U90	FAMCA 3Yr	05/10/2021	.208	.208	10,000,000.00	10,000,000.00	99.948000	9,994,800.00	-5,200.00	.769	.775
31422BWC0 31422BYJ3	FAMCA 1.6Yr	05/28/2021 10/18/2021	.243 .247	.243 .247	25,000,000.00 50.000,000.00	25,000,000.00 50,000.000.00	99.984000 99.976000	24,996,000.00 49,988,000.00	-4,000.00	.830 1.208	.825 1.216
31422D1J3	FAMCA 1.5Yr	10/16/2021	.247	.247	110,000,000.00	110,000,000.00	99.978000	109,972,300.00	-27,700.00	.972	.976
	C-Var-SOFR-Q A/360										
31422BWG1	1 FAMCA 1Yr	03/25/2021	.210 . <b>210</b>	.210 . <b>210</b>	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	99.987000 99.987000	24,996,750.00 24,996,750.00	-3,250.00 -3,250.00	.649	.649 . <b>649</b>
2350: MUNIS	S-S 30/360		.210	.210	23,000,000.00	23,000,000.00	77.787000	24,770,750.00	-3,250.00	.047	.047
419792NF9	HAWAII STATE	10/01/2020	1.370	1.319	2,250,000.00	2,254,320.00	100.192000	2,254,320.00	0.00	.169	.170
	2 STATE OF CALIFORNIA	04/01/2021	2.625	2.011	14,400,000.00	14,688,720.00	102.005000	14,688,720.00	0.00	.654	.668
	RHODE ISLAND ST & PROV STATE OF CALIFORNIA	04/01/2021 04/01/2021	2.750 2.800	2.551 2.799	3,150,000.00	3,167,766.00	100.564000 100.004000	3,167,766.00	0.00 0.00	.652 .651	.668 .668
	2 STATE OF CALIFORNIA	04/01/2021	2.600	2.799	16,000,000.00 1,795,000.00	16,000,640.00 1,784,301.80	99.404000	16,000,640.00 1,784,301.80	0.00	.651	.668
	STATE OF CALIFORNIA	04/01/2022	2.367	2.960	1,500,000.00	1,468,800.00	97.920000	1,468,800.00	0.00	1.608	1.668
	B CITY OF LOS ANGELES	09/01/2021	4.000	2.919	8,915,000.00	9,200,993.20	103.208000	9,200,993.20	0.00	1.039	1.088
	STATE OF CALIFORNIA	04/01/2022	2.367	3.120	17,695,000.00	17,256,340.95	97.521000	17,256,340.95	0.00 0.00	1.606	1.668
	) STATE OF CALIFORNIA ) STATE OF CALIFORNIA	04/01/2022 04/01/2021	2.367 2.800	3.290 2.680	25,000,000.00 10,825,000.00	24,275,250.00	97.101000	24,275,250.00			1 / / 0
419792YK6	STATE OF HAWAII					10.852.170.75	100.251000	10.852.170.75		1.605 .651	1.668 .668
419792YL4	STATE OF HAWAII	01/01/2021	3.250	2.733	12,745,000.00	10,852,170.75 12,864,165.75	100.251000 100.935000	10,852,170.75 12,864,165.75	0.00	1.605 .651 .416	1.668 .668 .422
	STATE OF HAWAII	01/01/2022	3.250 2.770	2.733 2.770	12,745,000.00 3,500,000.00	12,864,165.75 3,500,000.00	100.935000 100.000000	12,864,165.75 3,500,000.00	0.00 0.00 0.00	.651 .416 1.377	.668 422. 1.422
368079HQ5	STATE OF HAWAII GAVILAN CMNTY CLG GO	01/01/2022 08/01/2020	3.250 2.770 2.470	2.733 2.770 2.470	12,745,000.00 3,500,000.00 1,650,000.00	12,864,165.75 3,500,000.00 1,650,000.00	100.935000 100.000000 100.000000	12,864,165.75 3,500,000.00 1,650,000.00	0.00 0.00 0.00 0.00	.651 .416 1.377 .003	.668 .422 1.422 .003
365298X94	STATE OF HAWAII GAVILAN CMNTY CLG GO GARDEN GROVE USD	01/01/2022 08/01/2020 08/01/2020	3.250 2.770 2.470 1.875	2.733 2.770 2.470 1.875	12,745,000.00 3,500,000.00 1,650,000.00 1,000,000.00	12,864,165.75 3,500,000.00 1,650,000.00 1,000,000.00	100.935000 100.000000 100.000000 100.000000	12,864,165.75 3,500,000.00 1,650,000.00 1,000,000.00	0.00 0.00 0.00 0.00 0.00	.651 .416 1.377 .003 .003	.668 .422 1.422 .003 .003
365298X94 835569GM0	STATE OF HAWAII GAVILAN CMNTY CLG GO GARDEN GROVE USD SONOMA CO JUNIOR GO	01/01/2022 08/01/2020	3.250 2.770 2.470	2.733 2.770 2.470	12,745,000.00 3,500,000.00 1,650,000.00	12,864,165.75 3,500,000.00 1,650,000.00	100.935000 100.000000 100.000000	12,864,165.75 3,500,000.00 1,650,000.00	0.00 0.00 0.00 0.00	.651 .416 1.377 .003	.668 .422
365298X94 835569GM0 3020: COMI	STATE OF HAWAII GAVILAN CMNTY CLG GO GARDEN GROVE USD SONOMA CO JUNIOR GO MERCIAL PAPER	01/01/2022 08/01/2020 08/01/2020 08/01/2020	3.250 2.770 2.470 1.875 1.837 <b>2.708</b>	2.733 2.770 2.470 1.875 1.837 <b>2.789</b>	12,745,000.00 3,500,000.00 1,650,000.00 1,000,000.00 700,000.00 <b>121,125,000.00</b>	12,864,165.75 3,500,000.00 1,650,000.00 1,000,000.00 700,000.00 <b>120,663,468.45</b>	100.935000 100.000000 100.000000 100.000000 100.000000 <b>99.618963</b>	12,864,165.75 3,500,000.00 1,650,000.00 1,000,000.00 700,000.00 <b>120,663,468.45</b>	0.00 0.00 0.00 0.00 0.00 0.00 0.00	.651 .416 1.377 .003 .003 .003 <b>.990</b>	.668 .422 1.422 .003 .003 .003 <b>1.024</b>
365298X94 835569GM0 3020: COMM 03785DJ98	STATE OF HAWAII GAVILAN CMNTY CLG GO GARDEN GROVE USD SONOMA CO JUNIOR GO MERCIAL PAPER APPLE	01/01/2022 08/01/2020 08/01/2020 08/01/2020 09/09/2020	3.250 2.770 2.470 1.875 <u>1.837</u> <b>2.708</b> 1.630	2.733 2.770 2.470 1.875 1.837 <b>2.789</b> 1.647	12,745,000.00 3,500,000.00 1,650,000.00 1,000,000.00 700,000.00 <b>121,125,000.00</b> 50,000,000.00	12,864,165.75 3,500,000.00 1,650,000.00 1,000,000.00 700,000.00 <b>120,663,468.45</b> 49,481,569.44	100.935000 100.000000 100.000000 100.000000 100.000000 <b>99.618963</b> 99.987000	12,864,165.75 3,500,000.00 1,650,000.00 1,000,000.00 700,000.00 <b>120,663,468.45</b> 49,993,500.00	0.00 0.00 0.00 0.00 0.00 0.00 511,930.56	.651 .416 1.377 .003 .003 .003 .990 .108	.668 .422 1.422 .003 .003 .003 <b>1.024</b> .110
365298X94 835569GM0 3020: COMM 03785DJ98	STATE OF HAWAII GAVILAN CMNTY CLG GO GARDEN GROVE USD SONOMA CO JUNIOR GO MERCIAL PAPER	01/01/2022 08/01/2020 08/01/2020 08/01/2020	3.250 2.770 2.470 1.875 1.837 <b>2.708</b>	2.733 2.770 2.470 1.875 1.837 <b>2.789</b>	12,745,000.00 3,500,000.00 1,650,000.00 1,000,000.00 700,000.00 <b>121,125,000.00</b>	12,864,165.75 3,500,000.00 1,650,000.00 1,000,000.00 700,000.00 <b>120,663,468.45</b>	100.935000 100.000000 100.000000 100.000000 100.000000 <b>99.618963</b>	12,864,165.75 3,500,000.00 1,650,000.00 1,000,000.00 700,000.00 <b>120,663,468.45</b>	0.00 0.00 0.00 0.00 0.00 0.00 0.00	.651 .416 1.377 .003 .003 .003 <b>.990</b>	.668 .422 1.422 .003 .003 .003 <b>1.024</b> .110 .225
365298X94 835569GM0 3020: COMI 03785DJ98 74271TKM4	STATE OF HAWAII GAVILAN CMNTY CLG GO GARDEN GROVE USD ) SONOMA CO JUNIOR GO MERCIAL PAPER APPLE Procter & Gamble	01/01/2022 08/01/2020 08/01/2020 08/01/2020 09/09/2020 10/21/2020	3.250 2.770 2.470 1.875 1.837 <b>2.708</b> 1.630 .140 .140 .150	2.733 2.770 2.470 1.875 1.837 <b>2.789</b> 1.647 .140 .140 .150	12,745,000.00 3,500,000.00 1,650,000.00 700,000.00 <b>121,125,000.00</b> 50,000,000.00 50,000,000.00 25,000,000.00 25,000,000.00	12,864,165.75 3,500,000.00 1,650,000.00 700,000.00 <b>120,663,468.45</b> 49,481,569.44 49,982,111.11 24,994,847.22 24,995,833.33	100.935000 100.000000 100.000000 100.000000 <b>99.618963</b> 99.987000 99.966250 99.985333 99.989667	12,864,165.75 3,500,000.00 1,650,000.00 700,000.00 <b>120,663,468.45</b> 49,993,500.00 49,983,125.00 24,996,333.33 24,997,416.67	0.00 0.00 0.00 0.00 0.00 511,930.56 1,013.89 1,486.11 1,583.34	.651 .416 1.377 .003 .003 .003 .003 .003 .003 .003	.668 .422 1.422 .003 .003 <b>.003</b> <b>1.024</b> .110 .225 .123 .088
365298X94 835569GM0 3020: COMI 03785DJ98 74271TKM4 63763PJE0 63763PJ18	STATE OF HAWAII GAVILAN CMNTY CLG GO GARDEN GROVE USD SONOMA CO JUNIOR GO MERCIAL PAPER APPLE Procter & Gamble NATL SEC CLEARING CORP NATL SEC CLEARING CORP	01/01/2022 08/01/2020 08/01/2020 08/01/2020 09/09/2020 10/21/2020 09/14/2020	3.250 2.770 2.470 1.875 1.837 <b>2.708</b> 1.630 .140 .140	2.733 2.770 2.470 1.875 1.837 2.789 1.647 .140 .140	12,745,000.00 3,500,000.00 1,650,000.00 1,000,000.00 <b>121,125,000.00</b> 50,000,000.00 50,000,000.00 25,000,000.00	12,864,165.75 3,500,000.00 1,650,000.00 1,000,000.00 <b>120,663,468.45</b> 49,481,569.44 49,982,111.11 24,994,847.22	100.935000 100.000000 100.000000 100.000000 <b>99.618963</b> 99.987000 99.966250 99.985333	12,864,165.75 3,500,000.00 1,650,000.00 700,000.00 <b>120,663,468.45</b> 49,993,500.00 49,983,125.00 24,996,333.33	0.00 0.00 0.00 0.00 0.00 0.00 511,930.56 1,013.89 1,486.11	.651 .416 1.377 .003 .003 .003 <b>.990</b> .108 .224 .123	.668 .422 1.422 .003 .003 <b>.003</b> <b>1.024</b> .110 .225 .123 .088
365298X94 835569GM0 3020: COMI 03785DJ98 74271TKM4 63763PJE0 63763PJ18 3130: CORP	STATE OF HAWAII GAVILAN CMNTY CLG GO GARDEN GROVE USD SONOMA CO JUNIOR GO MERCIAL PAPER APPLE Procter & Gamble NATL SEC CLEARING CORP NATL SEC CLEARING CORP -Frxd-S 30/360	01/01/2022 08/01/2020 08/01/2020 08/01/2020 09/09/2020 10/21/2020 09/14/2020 09/01/2020	3.250 2.770 2.470 1.875 1.837 <b>2.708</b> 1.630 .140 .140 .150 <b>.638</b>	2.733 2.770 2.470 1.875 1.837 <b>2.789</b> 1.647 .140 .140 .150 <b>.644</b>	12,745,000.00 3,500,000.00 1,650,000.00 700,000.00 <b>121,125,000.00</b> 50,000,000.00 25,000,000.00 25,000,000.00 <b>150,000,000.00</b>	12,864,165.75 3,500,000,00 1,650,000,00 1,000,000,00 <b>120,663,468.45</b> 49,481,569,44 49,982,111.11 24,994,847,22 24,995,833,33 <b>149,454,361.10</b>	100.935000 100.000000 100.000000 100.000000 100.000000 99.618963 99.987000 99.966250 99.985333 99.989667 99.980250	12,864,165.75 3,500,000.00 1,650,000.00 700,000.00 <b>120,663,468.45</b> 49,993,500.00 49,983,125.00 24,996,333.33 24,997,416.67 <b>149,970,375.00</b>	0.00 0.00 0.00 0.00 0.00 511,930.56 1,013.89 1,486.11 1,583.34 <b>516,013.90</b>	.651 .416 1.377 .003 .003 .003 .003 .990 .108 .224 .123 .087 .146	.668 .422 1.422 .003 .003 <b>1.024</b> .110 .225 .123 .088 <b>.147</b>
365298X94 835569GM0 3020: COMI 03785DJ98 74271TKM4 63763PJE0 63763PJ18 3130: CORP	STATE OF HAWAII GAVILAN CMNTY CLG GO GARDEN GROVE USD SONOMA CO JUNIOR GO MERCIAL PAPER APPLE Procter & Gamble NATL SEC CLEARING CORP NATL SEC CLEARING CORP	01/01/2022 08/01/2020 08/01/2020 08/01/2020 09/09/2020 10/21/2020 09/14/2020	3.250 2.770 2.470 1.875 1.837 <b>2.708</b> 1.630 .140 .140 .150	2.733 2.770 2.470 1.875 1.837 <b>2.789</b> 1.647 .140 .140 .150	12,745,000.00 3,500,000.00 1,650,000.00 700,000.00 <b>121,125,000.00</b> 50,000,000.00 50,000,000.00 25,000,000.00 25,000,000.00	12,864,165.75 3,500,000.00 1,650,000.00 700,000.00 <b>120,663,468.45</b> 49,481,569.44 49,982,111.11 24,994,847.22 24,995,833.33	100.935000 100.000000 100.000000 100.000000 <b>99.618963</b> 99.987000 99.966250 99.985333 99.989667	12,864,165.75 3,500,000.00 1,650,000.00 700,000.00 <b>120,663,468.45</b> 49,993,500.00 49,983,125.00 24,996,333.33 24,997,416.67	0.00 0.00 0.00 0.00 0.00 511,930.56 1,013.89 1,486.11 1,583.34	.651 .416 1.377 .003 .003 .003 .003 .003 .003 .003	.668 .422 1.422 .003 .003 <b>1.024</b> .110 .225 .123 .088 <b>.147</b>
365298X94 835569GMC 3020: COMI 03785DJ98 74271TKM4 63763PJE0 63763PJ18 3130: CORP 594918BG8 478160BS2	STATE OF HAWAII GAVILAN CMNTY CLG GO GARDEN GROVE USD SONOMA CO JUNIOR GO MERCIAL PAPER APPLE Procter & Gamble NATL SEC CLEARING CORP NATL SEC CLEARING CORP NATL SEC CLEARING CORP -FXd-S 30/360 MICROSOFT CORP JOHNSON & JOHNSON JOHNSON & JOHNSON	01/01/2022 08/01/2020 08/01/2020 08/01/2020 09/09/2020 10/21/2020 09/14/2020 09/01/2020 11/03/2020 03/01/2021 03/01/2021	3.250 2.770 2.470 1.875 1.837 <b>2.708</b> 1.630 .140 .140 .140 .150 <b>.638</b> 2.000 1.650 1.650	2.733 2.770 2.470 1.875 <b>2.789</b> 1.647 .140 .140 .150 <b>.644</b> 2.543 2.646 2.625	12,745,000.00 3,500,000.00 1,650,000.00 1,000,000.00 <b>121,125,000.00</b> 50,000,000.00 50,000,000.00 25,000,000.00 <b>150,000,000.00</b> <b>25,000,000.00</b> <b>150,000,000.00</b> <b>12,000,000.00</b> <b>12,000,000.00</b>	12,864,165.75 3,500,000,00 1,650,000,00 <b>1000,000</b> <b>120,663,468,45</b> <b>49,481,569,44</b> <b>49,982,111,11</b> 24,994,847,22 <b>24,995,833</b> <b>149,454,361,10</b> 24,664,750,00 11,663,160,00 12,617,410,41	100.935000 100.000000 100.000000 100.000000 <b>99.618963</b> 99.987000 99.966250 99.98533 99.989667 <b>99.980250</b> 100.297000 100.555000	12,864,165.75 3,500,000.00 1,650,000.00 700,000.00 <b>120,663,468.45</b> 49,993,500.00 49,983,125.00 24,996,333.33 24,997,416.67 <b>149,970,375.00</b> 25,074,250.00 12,066,600.00 13,040,977.95	0.00 0.00 0.00 0.00 0.00 511,930.56 1,013.89 1,486.11 1,583.34 516,013.90 424,500.00 403,440.00 423,567.54	.651 .416 1.377 .003 .003 .003 .990 .108 .224 .123 .087 .146 .257 .572 .572	.668 .422 1.422 .003 .003 .003 <b>1.024</b> .110 .225 .123 .088 <b>.147</b> .260 .584
365298X94 835569GM0 3020: COMI 03785DJ98 74271TKM4 63763PJ18 3130: CORP 594918BG8 478160B52 478160B52	STATE OF HAWAII GAVILAN CMNTY CLG GO GARDEN GROVE USD SONOMA CO JUNIOR GO SONOMA CO JUNIOR GO MERCIAL PAPER APPLE Procter & Gamble NATL SEC CLEARING CORP NATL SEC CLEARING CORP NATL SEC CLEARING CORP NATL SEC CLEARING CORP NATL SEC CLEARING CORP NICROSOFT CORP JOHNSON & JOHNSON JOHNSON & JOHNSON JOHNSON & JOHNSON	01/01/2022 08/01/2020 08/01/2020 08/01/2020 10/21/2020 09/09/2020 10/21/2020 09/14/2020 09/01/2020 11/03/2020 03/01/2021	3.250 2.770 2.470 1.875 1.837 2.708 1.630 .140 .140 .150 .638 2.000 1.650 1.650	2.733 2.770 2.470 1.875 <b>2.789</b> <b>1.647</b> .140 .150 <b>.644</b> 2.543 2.646 2.625 3.149	12,745,000,00 3,500,000,00 1,650,000,00 10,000,000 <b>121,125,000,00</b> <b>121,125,000,00</b> <b>50,000,000,00</b> <b>50,000,000,00</b> <b>25,000,000,00</b> <b>150,000,000,00</b> <b>150,000,000,00</b> <b>12,000,000,00</b> <b>10,295,000,000</b> <b>10,295,000,000</b>	12,864,165,75 3,500,000,00 1,650,000,00 10,000,000 <b>120,663,468,45</b> 49,481,569,44 49,982,111,11 24,994,847,22 24,995,833,33 <b>149,454,361,10</b> 24,649,750,00 11,663,160,00 12,617,410,41 9,955,059,10	100.935000 100.000000 100.000000 100.000000 <b>99.618963</b> <b>99.987000</b> <b>99.966250</b> <b>99.986250</b> <b>99.985333</b> <b>99.989667</b> <b>99.980250</b> <b>100.297000</b> 100.555000 100.555000	12,864,165.75 3,500,000.00 1,650,000.00 700,000.00 <b>120,663,468.45</b> 49,993,500.00 49,983,125.00 24,996,333.33 24,997,416.67 <b>149,970,375.00</b> 25,074,250.00 12,066,600.00 13,040,977.95 10,352,137.25	0.00 0.00 0.00 0.00 0.00 511,930.56 1,013.89 1,486.11 1,583.34 516,013.90 424,500.00 403,440.00 423,567.54 397,078.15	.651 .416 1.377 .003 .003 .003 .990 .108 .224 .123 .087 .146 .572 .572 .572 .570	.668 .422 .003 .003 .003 .003 .003 .003 .003 .0
365298X94 835569GM0 3020: COM 03785DJ98 74271TKM4 63763PJE0 63763PJE0 63763PJE8 8130: CORP 594918BG8 478160B52 478160B52 478160B52 594918BG8	STATE OF HAWAII GAVILAN CMNTY CLG GO GARDEN GROVE USD SONOMA CO JUNIOR GO SONOMA CO JUNIOR GO MERCIAL PAPER APPLE Procter & Gamble NATL SEC CLEARING CORP NATL SEC CLEARING CORP NATL SEC CLEARING CORP NATL SEC CLEARING CORP SOLOSOFT CORP JOHNSON & JOHNSON JOHNSON & JOHNSON JOHNSON & JOHNSON MICROSOFT CORP	01/01/2022 08/01/2020 08/01/2020 08/01/2020 10/21/2020 09/01/2020 09/01/2020 09/01/2020 11/03/2020 03/01/2021 03/01/2021 11/03/2020	3.250 2.770 2.470 1.875 1.837 <b>2.708</b> 1.630 .140 .140 .150 <b>.638</b> 2.000 1.650 1.650 1.650 2.000	2.733 2.770 2.470 1.875 1.837 2.789 1.647 .140 .140 .150 644 2.543 2.646 2.655 3.149 2.912	12,745,000.00 3,500,000.00 1,650,000.00 700,000.00 <b>121,125,000.00</b> <b>50,000,000.00</b> <b>50,000,000.00</b> <b>50,000,000.00</b> <b>120,000,000.00</b> <b>150,000,000.00</b> <b>150,000,000.00</b> <b>12,000,000.00</b> <b>12,000,000.00</b> <b>12,000,000.00</b> <b>12,000,000.00</b> <b>12,000,000.00</b> <b>10,295,000.00</b> <b>10,295,000.00</b> <b>10,295,000.00</b>	12,864,165.75 3,500,000.00 1,650,000.00 <b>1000,000</b> .00 <b>120,663,468.45</b> 49,481,569.44 49,982,111.11 24,994,847.22 24,995,833.33 <b>149,454,361.10</b> 24,649,750.00 11,663,160.00 12,617,410.41 9,955,505.91 9,929,411.00	100.935000 100.00000 100.00000 100.00000 <b>99.618963</b> 99.987000 99.96250 99.98533 99.989667 <b>99.980250</b> 100.297000 100.555000 100.555000 100.555000	12,864,165.75 3,500,000.00 1,650,000.00 700,000.00 <b>120,663,468.45</b> 49,993,500.00 49,983,125.00 24,996,333.33 24,997,416.67 <b>149,970,375.00</b> 25,074,250.00 12,066,600.00 13,040,977.95 10,352,137.25 10,129,997.00	0.00 0.00 0.00 0.00 0.00 511,930.56 1,013.89 1,486.11 1,583.34 <b>516,013.90</b> 424,500.00 403,440.00 403,440.00 423,567.54 397,078.15 200,586.00	.651 .416 1.377 .003 .003 .003 .990 .108 .224 .123 .087 .146 .257 .572 .572 .572 .572 .570 .256	.668 .422 .003 .003 .003 .003 .003 .003 .003 .1024 .110 .225 .123 .088 .147 .240 .584 .584 .584 .584 .260
365298X94 835569GM0 3020: COMI 03785DJ98 74271TKM4 63763PJ18 3130: CORP 594918BG8 478160B52 478160B52	STATE OF HAWAII GAVILAN CMNTY CLG GO GARDEN GROVE USD SONOMA CO JUNIOR GO SONOMA CO JUNIOR GO MERCIAL PAPER APPLE Procter & Gamble NATL SEC CLEARING CORP NATL SEC CLEARING CORP NATL SEC CLEARING CORP NATL SEC CLEARING CORP SOLOSOFT CORP JOHNSON & JOHNSON JOHNSON & JOHNSON JOHNSON & JOHNSON MICROSOFT CORP	01/01/2022 08/01/2020 08/01/2020 08/01/2020 10/21/2020 09/09/2020 10/21/2020 09/14/2020 09/01/2020 11/03/2020 03/01/2021	3.250 2.770 2.470 1.875 1.837 2.708 1.630 .140 .140 .150 .638 2.000 1.650 1.650	2.733 2.770 2.470 1.875 <b>2.789</b> <b>1.647</b> .140 .150 <b>.644</b> 2.543 2.646 2.625 3.149	12,745,000,00 3,500,000,00 1,650,000,00 10,000,000 <b>121,125,000,00</b> <b>121,125,000,00</b> <b>50,000,000,00</b> <b>50,000,000,00</b> <b>25,000,000,00</b> <b>150,000,000,00</b> <b>150,000,000,00</b> <b>12,000,000,00</b> <b>10,295,000,000</b> <b>10,295,000,000</b>	12,864,165,75 3,500,000,00 1,650,000,00 10,000,000 <b>120,663,468,45</b> 49,481,569,44 49,982,111,11 24,994,847,22 24,995,833,33 <b>149,454,361,10</b> 24,649,750,00 11,663,160,00 12,617,410,41 9,955,059,10	100.935000 100.000000 100.000000 100.000000 <b>99.618963</b> <b>99.987000</b> <b>99.966250</b> <b>99.986250</b> <b>99.985333</b> <b>99.989667</b> <b>99.980250</b> <b>100.297000</b> 100.555000 100.555000	12,864,165.75 3,500,000.00 1,650,000.00 700,000.00 <b>120,663,468.45</b> 49,993,500.00 49,983,125.00 24,996,333.33 24,997,416.67 <b>149,970,375.00</b> 25,074,250.00 12,066,600.00 13,040,977.95 10,352,137.25	0.00 0.00 0.00 0.00 0.00 511,930.56 1,013.89 1,486.11 1,583.34 516,013.90 424,500.00 403,440.00 423,567.54 397,078.15	.651 .416 1.377 .003 .003 .003 .990 .108 .224 .123 .087 .146 .572 .572 .572 .570	.668 .422 1.422 .003 .003 .003 .003 .1024 .110 .225 .123 .123 .128 .147 .584 .584 .584 .584 .260 .126
365298X94 835569GMC 3020: COM 03785DJ98 74271TKM4 63763PJE0 63763PJE0 63763PJE8 1310: CORP 594918BG8 478160B52 478160B52 478160B52 594918BG8 053015AD5 4070: CD/TE	STATE OF HAWAII GAVILAN CMNTY CLG GO GARDEN GROVE USD SONOMA CO JUNIOR GO SONOMA CO JUNIOR GO MERCIAL PAPER APPLE Procter & Gamble NATL SEC CLEARING CORP NATL SEC CLEARING CORP NATL SEC CLEARING CORP NATL SEC CLEARING CORP NATL SEC CLEARING CORP NICROSOFT CORP JOHNSON & JOHNSON JOHNSON & JOHNSON JOHNSON & JOHNSON MICROSOFT CORP AUTOMATIC DATA	01/01/2022 08/01/2020 08/01/2020 09/09/2020 10/21/2020 09/14/2020 09/14/2020 09/01/2020 03/01/2021 03/01/2021 11/03/2020 09/15/2020	3.250 2.770 2.470 1.875 1.837 <b>2.708</b> 1.630 .140 .140 .150 <b>.638</b> 2.000 1.650 1.650 1.650 2.000 2.250 <b>1.895</b>	2.733 2.770 2.470 1.875 1.837 <b>2.789</b> 1.647 .140 .140 .140 .140 2.543 2.646 2.655 3.149 2.912 1.812 <b>2.568</b>	12,745,000.00 3,500,000.00 1,650,000.00 700,000.00 <b>121,125,000.00</b> <b>50</b> ,000,000.00 50,000,000.00 25,000,000.00 <b>150,000,000.00</b> <b>150,000,000.00</b> 12,000,000.00 12,969,000.00 10,295,000.00 10,295,000.00 <b>13,976,000.00</b> <b>84,340,000.00</b>	12,864,165,75 3,500,000,00 1,650,000,00 10,000,000 <b>120,663,468,45</b> 49,481,569,44 49,982,111,11 24,994,847,22 24,995,833,33 <b>149,454,361,10</b> 24,649,750,00 11,663,160,00 12,617,410,41 9,955,059,10 9,929,411,00 14,021,841,28 <b>82,836,631,79</b>	100.935000 100.00000 100.00000 100.00000 99.618963 99.987000 99.966250 99.980250 100.297000 100.555000 100.555000 100.555000 100.555000 100.555000 100.555000 100.555000 100.555000	12,864,165.75 3,500,000.00 1,650,000.00 700,000.00 <b>120,663,468.45</b> 49,993,500.00 49,983,125.00 24,996,333.33 24,997,416.67 <b>149,970,375.00</b> 25,074,250.00 12,066,600.00 13,040,977.95 10,352,137.25 10,129,997.00 13,984,245.84 <b>84,648,208.04</b>	0.00 0.00 0.00 0.00 511,930.56 1,013.89 1,486.11 1,583.34 516,013.90 424,500.00 403,440.00 403,440.00 423,567.54 397,078.15 200,586.00 -37,595.44 1,811,576.25	.651 .416 1.377 .003 .003 .003 .990 .108 .224 .123 .087 .146 .257 .572 .572 .572 .572 .572 .570 .256 .125 .367	.668 .422 .003 .003 .003 .003 .024 .110 .225 .123 .088 .147 .260 .584 .584 .584 .584 .584 .584 .584 .584
365298X94 835569GM0 3020: COM 03785DJ98 742717KM4 63763PJE0 63763PJE0 63763PJE8 8130: CORP 594918BG8 478160BS2 47816	STATE OF HAWAII GAVILAN CMNTY CLG GO GARDEN GROVE USD SONOMA CO JUNIOR GO SONOMA CO JUNIOR GO MERCIAL PAPER APPLE Procter & Gamble NATL SEC CLEARING CORP NATL SEC CLEARING CORP NATL SEC CLEARING CORP NATL SEC CLEARING CORP NICROSOFT CORP JOHNSON & JOHNSON JOHNSON & JOHNSON JOHNSON & JOHNSON JOHNSON & JOHNSON MICROSOFT CORP AUTOMATIC DATA	01/01/2022 08/01/2020 08/01/2020 08/01/2020 09/09/2020 10/21/2020 09/14/2020 09/01/2020 11/03/2020 03/01/2021 03/01/2021 03/01/2021 11/03/2020 09/15/2020 11/16/2020	3.250 2.770 2.470 1.875 1.837 <b>2.708</b> 1.630 .140 .140 .150 <b>.638</b> 2.000 1.650 1.650 1.650 1.650 1.650 <b>1.650</b> 1.650 <b>1.650</b> 1.650 <b>1.650</b> 1.650	2.733 2.770 2.470 1.875 1.837 <b>2.789</b> 1.647 .140 .140 .150 <b>.644</b> 2.543 2.646 2.625 3.149 2.912 1.812 <b>2.568</b> 1.648	12,745,000.00 3,500,000.00 1,650,000.00 1,000,000.00 700,000.00 50,000,000.00 50,000,000.00 25,000,000.00 150,000,000.00 150,000,000.00 12,969,000.00 10,100,000.00 13,976,000.00 84,340,000.00	12,864,165.75 3,500,000.00 1,650,000.00 <b>10,000,000</b> <b>120,663,468,45</b> 49,481,569,44 49,982,111.11 24,994,847.22 24,995,833.33 <b>149,454,361.10</b> 24,649,750.00 11,663,160.00 12,617,410,41 9,955,059,10 9,929,411.00 14,021,841.28 <b>82,836,631.79</b> 25,000,000.00	100.935000 100.00000 100.00000 100.00000 99.618963 99.987000 99.96250 99.98533 99.989667 99.980250 100.297000 100.555000 100.555000 100.555000 100.555000 100.555000 100.297000 100.555000	12,864,165.75 3,500,000.00 1,650,000.00 700,000.00 <b>120,663,468.45</b> 49,993,500.00 49,983,125.00 24,996,333.33 24,997,416.67 <b>149,970,375.00</b> 25,074,250.00 12,066,600.00 13,040,977.95 10,352,137.25 10,129,997.00 13,984,245.84 <b>84,648,208.04</b>	0.00 0.00 0.00 0.00 511,930.56 1,013.89 1,486.11 1,583.34 516,013.90 424,500.00 403,440.00 423,567.54 397,078.15 200,586.00 -37,595.44 1,811,576.25	.651 .416 1.377 .003 .003 .003 .990 .108 .224 .123 .087 .146 .257 .572 .572 .572 .572 .572 .572 .570 .256 .125 .367 .289	.668 .422 1.422 .003 .003 .003 <b>1.024</b> .110 .225 .123 .088 <b>1.107</b> .2260 .584 .584 .584 .260 .126 <b>.374</b>
365298X94 835569GMC 3020: COM 03785DJ98 74271TKM4 63763PJE0 63763PJE0 63763PJE8 1310: CORP 594918BG8 478160B52 478160B52 478160B52 594918BG8 053015AD5 4070: CD/TE	STATE OF HAWAII GAVILAN CMNTY CLG GO GARDEN GROVE USD SONOMA CO JUNIOR GO SONOMA CO JUNIOR GO MERCIAL PAPER APPLE Procter & Gamble NATL SEC CLEARING CORP NATL SEC CLEARING CORP NATL SEC CLEARING CORP NATL SEC CLEARING CORP JOHNSON & JOHNSON JOHNSON & JOHNSON JOHNSON & JOHNSON JOHNSON & JOHNSON MICROSOFT CORP AUTOMATIC DATA D-Q A/365 JP MORGAN JP MORGAN	01/01/2022 08/01/2020 08/01/2020 08/01/2020 09/09/2020 10/21/2020 09/14/2020 09/01/2020 11/03/2020 03/01/2021 03/01/2021 03/01/2021 11/03/2020 09/15/2020 11/16/2020 11/16/2020	3.250 2.770 2.470 1.875 1.837 <b>2.708</b> 1.630 .140 .140 .150 <b>.638</b> 2.000 1.650 1.650 1.650 2.000 2.250 <b>1.895</b> 1.648 1.623 <b>1.629</b>	2.733 2.770 2.470 1.875 1.837 <b>2.789</b> 1.647 .140 .140 .140 .140 2.543 2.646 2.655 3.149 2.912 1.812 <b>2.568</b>	12,745,000.00 3,500,000.00 1,600,000.00 1,000,000.00 <b>121,125,000.00</b> <b>50,000,000.00</b> <b>50,000,000.00</b> <b>50,000,000.00</b> <b>150,000,000.00</b> <b>150,000,000.00</b> <b>12,000,000.00</b> <b>12,000,000.00</b> <b>12,000,000.00</b> <b>12,000,000.00</b> <b>13,976,000.00</b> <b>84,340,000.00</b> <b>25,000,000.00</b> <b>100,000,000.00</b> <b>100,000,000.00</b> <b>100,000,000.00</b> <b>100,000,000.00</b> <b>100,000,000.00</b> <b>100,000,000,000</b> <b>100,000,000,000</b> <b>100,000,000,000</b> <b>100,000,000,000</b> <b>100,000,000,000</b> <b>100,000,000,000</b> <b>100,000,000,000</b> <b>100,000,000,000</b> <b>100,000,000,000</b> <b>100,000,000,000</b> <b>100,000,000,000</b> <b>100,000,000,000</b> <b>100,000,000,000</b> <b>100,000,000,000</b> <b>100,000,000,000</b> <b>100,000,000,000</b> <b>100,000,000,000</b> <b>100,000,000,000</b> <b>100,000,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000,000</b> <b>100,000</b> <b>100,000</b> <b>100,000</b> <b>100,000</b> <b>100,000</b> <b>100,000</b> <b>100,000</b> <b>100,000</b> <b>100,000</b> <b>100,000</b> <b>100,000</b> <b>100,000</b> <b>100,000</b> <b>100,000</b> <b>100,000</b>	12,864,165.75 3,500,000.00 1,650,000.00 1,000,000.00 <b>120,663,468.45</b> 49,481,569.44 49,982,111.11 24,994,847.22 24,995,833.33 <b>149,454,361.10</b> 24,649,750.00 11,663,160.00 12,617,410.41 9,952,509.10 9,929,411.00 14,021,841.28 <b>82,836,631.79</b> 25,000,000.00 <b>100,000,000</b> ,00	100.935000 100.00000 100.00000 99.618963 99.987000 99.964250 99.980250 100.297000 100.5550000000000	12,864,165.75 3,500,000.00 1,650,000.00 1,000,000.00 <b>120,663,468.45</b> 49,993,500.00 49,983,125.00 24,996,333.33 24,997,416.67 <b>149,970,375.00</b> 25,074,250.00 12,066,600.00 13,040,977.95 10,129,997.00 13,984,245.84 <b>84,648,208.04</b> 25,000,000.00 <b>100,000,000.00</b>	0.00 0.00 0.00 0.00 511,930.56 1.013.89 1.486.11 1.583.34 516,013.90 424,500.00 403,440.00 403,440.00 403,440.00 -37,595.44 1,811,576.25 0.00	.651 .416 1.377 .003 .003 .003 .990 .108 .224 .123 .087 .146 .257 .572 .572 .572 .572 .572 .572 .572	.668 .422 1.422 .003 .003 .003 <b>1.024</b> .110 .225 .123 .088 <b>.147</b> .260 .584
365298X94 835569GM0 3020: COMI 03785DJ98 742717KM4 63763PJE0 63763PJE0 63763PJE8 8130: CORP 594918BG8 478160BS2 4781	STATE OF HAWAII GAVILAN CMNTY CLG GO GARDEN GROVE USD SONOMA CO JUNIOR GO SONOMA CO JUNIOR GO MERCIAL PAPER APPLE Procter & Gamble NATL SEC CLEARING CORP NATL SEC CLEARING CORP NATL SEC CLEARING CORP NATL SEC CLEARING CORP NICROSOFT CORP JOHNSON & JOHNSON JOHNSON & JOHNSON JOHNSON & JOHNSON JOHNSON & JOHNSON MICROSOFT CORP AUTOMATIC DATA	01/01/2022 08/01/2020 08/01/2020 08/01/2020 09/09/2020 10/21/2020 09/14/2020 09/01/2020 11/03/2020 03/01/2021 03/01/2021 03/01/2021 11/03/2020 09/15/2020 11/16/2020 11/16/2020	3.250 2.770 2.470 1.875 1.837 <b>2.708</b> 1.630 .140 .140 .140 .140 .150 <b>.638</b> 2.000 1.650 1.650 1.650 1.650 1.650 1.650 1.650 1.650 1.650 1.650	2.733 2.770 2.470 1.875 1.837 <b>2.789</b> 1.647 .140 .150 <b>.644</b> 2.543 2.646 2.625 3.149 2.912 2.543 2.646 2.625 3.149 2.912 <b>.812</b> <b>.812</b> <b>.812</b> <b>.812</b>	12,745,000.00 3,500,000.00 1,650,000.00 1,000,000.00 <b>121,125,000.00</b> <b>50,000,000.00</b> <b>50,000,000.00</b> <b>25,000,000.00</b> <b>150,000,000.00</b> <b>150,000,000.00</b> <b>12,000,000.00</b> <b>12,969,000.00</b> <b>13,976,000.00</b> <b>13,976,000.00</b> <b>84,340,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000.00</b> <b>75,000,000</b> <b>75,000,000</b> <b>75,000,000</b> <b>75,000,000</b> <b>75,000,0</b>	12,864,165.75 3,500,000.00 1,650,000.00 1,000,000.00 <b>120,663,468.45</b> 49,481,569,44 49,982,111.11 24,994,847,22 24,995,833.33 <b>149,454,361.10</b> 24,649,750.00 11,663,160.00 12,617,410.41 9,955,059.10 9,929,411.00 14,021,841.28 <b>82,836,631.79</b> 25,000,000.00	100.935000 100.00000 100.00000 100.00000 99.618963 99.987000 99.96250 99.98533 99.989667 99.980250 100.297000 100.555000 100.555000 100.555000 100.555000 100.297000 100.355000 100.355000 100.355000 100.355000	12,864,165.75 3,500,000.00 1,650,000.00 700,000.00 120,663,468,45 49,993,500.00 49,983,125.00 24,996,333.33 24,997,416.67 149,970,375.00 25,074,250.00 12,066,600.00 13,040,977.95 10,352,137.25 10,352,137.25 10,129,997.00 13,984,245.84 84,648,208.04 25,000,000.00 75,000,000.00	0.00 0.00 0.00 0.00 511,930.56 1,013.89 1,486.11 1,583.34 516,013.90 424,500.00 403,440.00 423,567.54 397,078.15 200,586.00 -37,595.44 1,811,576.25	.651 .416 1.377 .003 .003 .003 .990 .108 .224 .123 .087 .146 .257 .572 .572 .572 .570 .256 .125 .367 .289 .301	.668 .422 1.422 .003 .003 <b>1.024</b> .110 .225 .123 .088 <b>.147</b> .260 .584 .584 .584 .584 .584 .584 .584 .260 .126 <b>.374</b>
365298X94 835569GM0 3020: COMI 03785DJ98 742717KM4 63763PJE0 63763PJE0 63763PJE8 8130: CORP 594918BG8 478160BS2 4781	STATE OF HAWAII GAVILAN CMNTY CLG GO GARDEN GROVE USD SONOMA CO JUNIOR GO SONOMA CO JUNIOR GO MERCIAL PAPER APPLE Procter & Gamble NATL SEC CLEARING CORP NATL SEC CLEARING CORP NATL SEC CLEARING CORP MICROSOFT CORP JOHNSON & JOHNSON JOHNSON & JOHNSON JOHNSON & JOHNSON MICROSOFT CORP AUTOMATIC DATA D-Q A/365 JP MORGAN JP MORGAN	01/01/2022 08/01/2020 08/01/2020 08/01/2020 09/09/2020 10/21/2020 09/14/2020 09/01/2020 11/03/2020 03/01/2021 03/01/2021 03/01/2021 11/03/2020 09/15/2020 11/16/2020 11/16/2020	3.250 2.770 2.470 1.875 1.837 <b>2.708</b> 1.630 .140 .140 .150 <b>.638</b> 2.000 1.650 1.650 1.650 2.000 2.250 <b>1.895</b> 1.648 1.623 <b>1.629</b>	2.733 2.770 2.470 1.875 1.837 <b>2.789</b> 1.647 .140 .140 .150 <b>.644</b> 2.543 2.646 2.625 3.149 2.912 2.912 1.812 <b>2.568</b> 1.648 1.623 <b>1.629</b> <b>63</b>	12,745,000.00 3,500,000.00 1,650,000.00 1,000,000.00 <b>121,125,000.00</b> <b>50,000,000.00</b> <b>50,000,000.00</b> <b>25,000,000.00</b> <b>150,000,000.00</b> <b>150,000,000.00</b> <b>12,969,000.00</b> <b>12,969,000.00</b> <b>12,969,000.00</b> <b>13,976,000.00</b> <b>13,976,000.00</b> <b>34,340,000.00</b> <b>7,969,78,944.14</b>	12,864,165.75 3,500,000.00 1,650,000.00 1,000,000.00 <b>120,663,468.45</b> 49,481,569.44 49,982,111.11 24,994,847.22 24,995,833.33 <b>149,454,361.10</b> 24,649,750.00 11,663,160.00 12,617,410.41 9,952,509.10 9,929,411.00 14,021,841.28 <b>82,836,631.79</b> 25,000,000.00 <b>100,000,000</b> ,00	100.935000 100.00000 100.00000 100.00000 99.618963 99.987000 99.96250 99.98533 99.989667 99.980250 100.297000 100.555000 100.555000 100.555000 100.555000 100.297000 100.297000 100.365435 100.000000 100.000000 100.000000	12,864,165.75 3,500,000.00 1,650,000.00 1,000,000.00 <b>120,663,468.45</b> 49,993,500.00 49,983,125.00 24,996,333.33 24,997,416.67 <b>149,970,375.00</b> 25,074,250.00 12,066,600.00 13,040,977.95 10,129,997.00 13,984,245.84 <b>84,648,208.04</b> 25,000,000.00 <b>100,000,000.00</b>	0.00 0.00 0.00 0.00 511,930.56 1.013.89 1.486.11 1.583.34 516,013.90 424,500.00 403,440.00 403,440.00 403,440.00 -37,595.44 1,811,576.25 0.00	.651 .416 1.377 .003 .003 .003 .990 .108 .224 .123 .087 .146 .257 .572 .572 .572 .572 .572 .572 .572	.668 .422 1.422 .003 .003 <b>1.024</b> .110 .225 .123 .088 <b>1.147</b> .260 .584 .584 .584 .584 .260 .126 <b>.374</b> .296 .374



## COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR CAPITAL MARKETS

COUNTY ADMINISTRATIVE CENTER 4080 LEMON STREET, 4TH FLOOR, RIVERSIDE, CA 92502-2205

WWW.COUNTYTREASURER.ORG

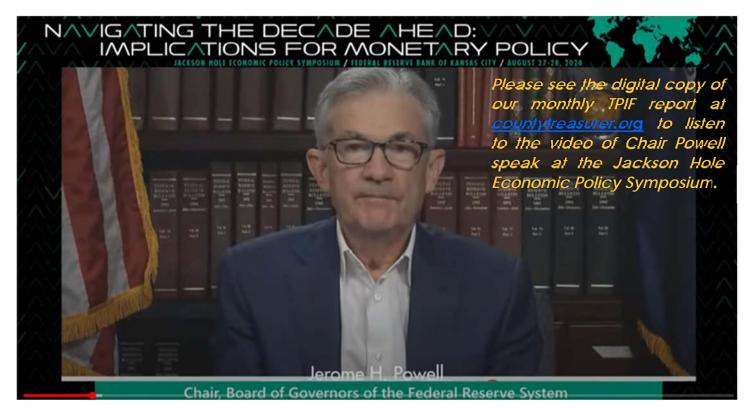


# County of Riverside Treasurer's Pooled Investment Fund



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Chair Jerome Powell during the August Jackson Hole Economic Policy Symposium kansascityfed.org

# Treasurer's Pooled Investment Fund

# Monthly Commentary The Jackson Hole Evolution-Lower for Longer

The annual Jackson Hole, Wyo., gathering of the world central bankers served as the venue for the Federal Reserve (FED) announcement of a major change to its longterm goals and strategy. The market interpreted the statement as an indication that rates will remain low for a longer period. During the month the Treasury yield curve became steeper, while rates continue to remain low. The Treasurer Tax Collector's Pooled Investment Fund (TPIF) yield continued to move in the direct of the lower interest rates.

The FED made two important changes to its Statement on Longer-Run Goals and Monetary Policy Strategy that fundamentally altered its approach to meeting its dual mandate. By changing its focus to "assessments of the shortfalls of employment from its maximum level" from "deviations from its maximum level", and changing the 2% inflation target from a point to an average. These statement changes suggest the FED is willing to accept some inflation to support stronger job creation and thus lower rates for a longer period of time.

In other news the economic toll from the fall out from Covid-19 continues to be tabulated. State-run oil company Saudi Aramco reported that profits in the first half of 2020 plunged by 50% compared to the same period last year, with decreased demand in oil caused by COVID-19 cited as the main reason by CEO Amin H. Nasser.

On the US-China trade front, the dispute escalated with the US President issuing several executive orders barring firms and American citizens from trading and doing financial transactions with the Chinese technology companies ByteDance and Tencent.

August saw improving economic indicators, which gave equity investors cheer. The Dow Jones Industrial Average began the month at 26,500 and climbed 2,000 points to finish at 28,500, a 7.5% gain, its best August since 1984.

The economy showed improvement with Durable goods up 7.6%, Retail Sales ex auto up 1.9% MoM and ISM at 54.2. The employment situation data also improved with an additional 1.7 million jobs added last month and the unemployment rate improve to 10.2% from the previous months 11.1% level.

As we have mentioned in recent reports, the strongest rebound since the slowdown began has been seen in the housing sector. The August National Association of Home Builders Housing Market Index printed at 78 in August, an increase of 4 points vs. July and matching the all-time high set back in 1998. Much of this increase is being attributed to the trend of Americans desiring to move out of dense urban areas to safer suburban areas, which will continue to impact growth in Riverside County.

The FED's preferred inflation barometers CPI ex food and energy was up 1.6% YoY an increase from the previous 1.2% level. The below 2% inflation level translates to the FED maintaining the accommodating monetary support for a while

The Treasury yield curve between the 3month Treasury bill and the 10-year Treasury note steepened by 0.16% to a spread of 0.61% during the month. Treasury rates slightly increased, the 3-month Treasury bill increase from 0.08% to .09%, the 2-year Treasury note increased from 0.11% to 0.13% and the 5-year Treasury note increased from 0.21% to 0.25%. The TPIF yield will continued to see downward pressure, but remains well positioned to weather the economic environment.

#### Jon Christensen Treasurer-Tax Collector

### Treasurer's Statement

The Treasurer's Pooled Investment Fund is comprised of contributions from the county, schools, special districts, and other discretionary depositors throughout the County of Riverside. The primary objective of the treasurer shall be to **safeguard the principal** of the funds under the Treasurer's control, meet the **liquidity needs** of the depositor, and to maximize a **return on the funds** within the given parameters.

The Treasurer-Tax Collector and the Capital Markets team are committed to maintaining the highest credit ratings. The Treasurer's Pooled Investment Fund is currently rated **Aaa-bf** by **Moody's Investor Service** and **AAAf/S1** by **Fitch Ratings**, two of the nation's most trusted bond credit rating services.

Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California

### Capital Markets Team

Jon Christensen Treasurer-Tax Collector

Matt Jennings Assistant Treasurer-Tax Collector

Giovane Pizano Chief Investment Manager

Steve Faeth Senior Investment Manager

Isela Licea Assistant Investment Manager

### 6-Month Pool Performance

	Month End Market Value (\$)*	Month End Book Value (\$)	Paper Gain or Loss (\$)	Paper Gain or Loss (%)	Book Yield (%)	WAM (Yrs)
Aug-2	<b>0</b> 7,359,900,292.26	7,337,259,138.44	22,641,153.82	0.31%	0.62	1.14
Jul-2	<b>0</b> 7,518,644,766.16	7,493,729,391.77	24,915,374.39	0.33%	0.70	1.12
Jun-2	<b>0</b> 7,804,218,376.34	7,775,589,310.59	28,629,065.75	0.37%	0.77	1.12
May-2	<b>0</b> 8,196,871,029.51	8,166,677,324.99	30,193,704.52	0.37%	0.88	1.10
Apr-2	<b>0</b> 8,707,241,840.70	8,668,716,409.06	38,525,431.64	0.44%	1.15	1.01
Mar-2 *Market va	0 7,300,500,274.82 Ilues do not include accrued interest.	7,261,665,325.07	38,834,949.75	0.53%	1.46	1.19

# Economy

Percent

### National Economy

The US labor market rebounded as restaurants, retailers, and major cities began to re-open .Nonfarm payrolls increased by 1.76mm more than consensus of 1.480mm and the unemployment rate fell to 10.2%, however no where near its 3.7% from a year ago and just above the peak following the 2008 financial crisis (CNBC). A key program that provided an additional \$600 in unemployment insurance expired.

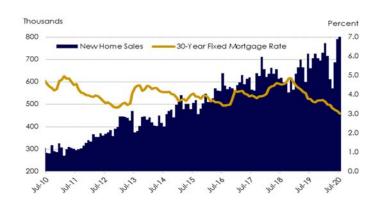
• The underemployment number that discouraged workers and part time jobs fell from 18% to 16.5%

Private Sector Average Hourly Earnings Y/Y

• Average hourly earnings rose by 4.8% from a year ago

### 7.4 6.5 5.6 4.7 3.8 2.9 2.0 $y^{y^{1/2}}$ $y^{gr^{1/8}}$ $y^{y^{1/8}}$ $y^{gr^{1/9}}$ $y^{y^{1/9}}$ $y^{gr^{1/8}}$ $y^{y^{1/8}}$

### New Home Sales SAAR



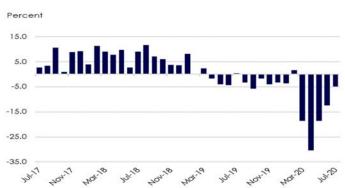
## Key Economic Indicators

#### **Release Date** Indicator Actual Consensus Prior Year Real GDP - Q/Q Change -31.7% -32.5% 08/27/2020 2.0% 08/07/2020 Unemployment Rate - Seasonally Adjusted 10.2% 10.6% 3.7% Non-Farm Payrolls - M/M Change - Thousands 1.763 1,480 08/07/2020 164 1.0% 08/12/2020 CPI - Y/Y Change 0.7% 1.8% 08/12/2020 CPI Ex Food and Energy - Y/Y Change 1.6% 1.1% 2.2% 08/05/2020 ISM Non-Manufacturing Index (> 50 indicates growth) 58.1 55.0 53.7 901 790 New Home Sales - SAAR - Thousands 635 08/25/2020 Factory Orders - M/M Change 08/04/2020 6.2% 5.0% 0.6% Durable Goods Orders - New Orders - M/M Change 7.6% 7.3% 2.0% 08/04/2020 \*Note: 'Prior Year' displays final estimates of indicator values from the equivalent period of the prior year.

# , and California home sales an

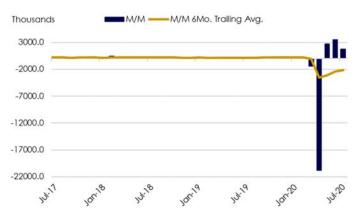
California home sales and prices jumped, as a result of the very low interest rate environment. Many first time home buyers see this environment as an opportunity while others are looking for a larger living space to include a home office and/or a yard (Los Angeles Times).

- In Los Angeles County, sales rose 34.6% from June, but were down 2.3% from a year earlier. The median home price rose 5.5% from a year earlier to \$670,000.
- In Riverside County, sales rose 21.8% from June, but were down 0.4% from a year earlier. The median home price rose 9.1% from a year earlier to \$430,000.
- In San Bernardino County, sales rose 22.3% from June and 8.1% from a year earlier. The median home price rose 9.8% from a year earlier to \$375,000.



### Durable Goods Percent Chg. Y/Y

### Nonfarm Payrolls Total M/M Change SA

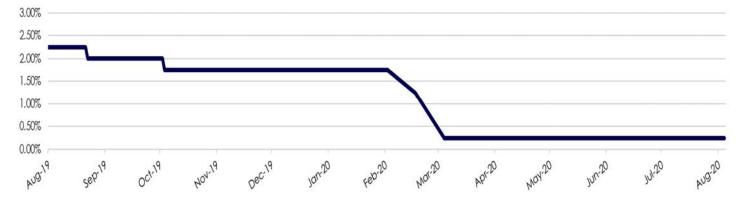


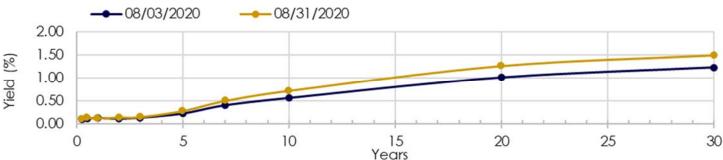
# Market Data

## Federal Open Market Committee Meeting 07/29/2020

- The FOMC stated that the Corona virus outbreak is causing tremendous human and economic hardship across the U.S., and will weigh heavily on economic activity, employment, and inflation in the near term, and poses considerable risk to the economic outlook over the medium term.
- The FOMC maintained the Fed Funds Target Range of 0.0-0.25%
- The FOMC stated in their July statement that "it is committed to using its full range of tools to support the U.S. economy and to help assure that the recovery from this difficult period will be as robust as possible."

## Fed Funds Target Rate (Upper Limit)





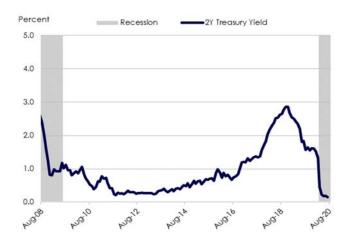
U.S.	Treasury	Curve

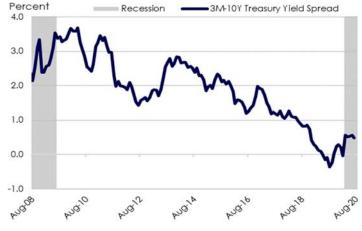
Treasury Curve Differentials	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
08/31/2020 - 08/03/2020	0.01	0.02	0.00	0.03	0.02	0.06	0.16	0.26
08/31/2020	0.11	0.13	0.12	0.14	0.15	0.28	0.72	1.49
08/03/2020	0.10	0.11	0.12	0.11	0.13	0.22	0.56	1.23

The US Treasury Curve and its values are subject to frequent change and will be updated monthly with each issued TPIF report.

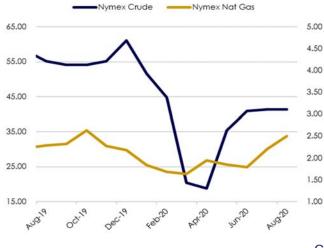
# Market Data cont'd

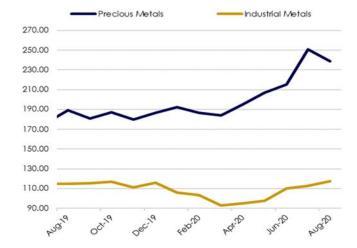
## U.S. Treasuries



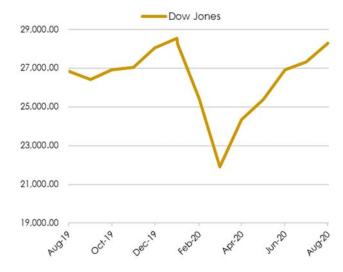


### Commodities











\* Values listed for commodities and stocks are in US dollars and are as of the final business day of each month

# Portfolio Data

The County of Riverside's Treasurer's Pooled Investment Fund is currently rated AAA-bf by Moody's Investor Service and

### AAAf/S1 by Fitch Ratings.

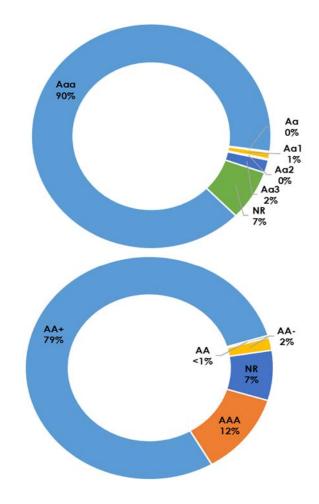
### Moody's Asset Rating (000's)

	Book	MKT/Book	% Book	Yield
Aaa	6,579,536.50	100.32%	89.67%	0.60%
Aa	10,000.00	101.29%	0.14%	2.22%
Aa1	68,100.06	100.76%	0.93%	1.90%
Aa2	12,368.76	100.00%	0.17%	2.83%
Aa3	136,312.63	100.00%	1.86%	1.85%
NR	530,941.20	100.21%	7.24%	0.48%
Totals:	7,337,259.15	100.31%	100.00%	0.62%

## S&P Asset Rating (000's)

	Book	MKT/Book	% Book	Yield
AAA	872,810.62	100.21%	11.90%	0.28%
AA+	5,774,825.93	100.34%	78.71%	0.66%
AA	22,368.76	100.02%	0.30%	1.76%
AA-	136,312.63	100.00%	1.86%	1.85%
NR	530,941.20	100.21%	7.24%	0.48%
Totals:	7,337,259.14	100.31%	100.00%	0.62%

## 12-Month Projected Cash Flow



Month	Monthly Receipts	Monthly Dis- bursements	Difference	Required Ma- tured Invest- ments	Balance	Actual Invest- ments Maturing	Available to In- vest > 1 Year
09/2020					83.30		
09/2020	1,085.65	1,145.14	-59.49		23.81	1,949.02	
10/2020	1,249.55	1,343.18	-93.63	69.82	-	722.25	
11/2020	1,205.40	1,074.70	130.70		130.70	470.10	
12/2020	2,348.61	1,073.38	1,275.23		1,405.93	-	
01/2021	1,078.90	1,910.81	-831.91		574.02	621.51	
02/2021	1,005.21	1,217.34	-212.13		361.89	265.00	
03/2021	1,497.96	1,092.59	405.37		767.26	215.26	
04/2021	2,103.36	1,289.52	813.84		1,581.10	76.17	
05/2021	2,100.00	1,086.87	1013.13		2,594.23	322.65	
06/2021	1,044.31	1,802.91	-758.60		1,835.63	200.00	
07/2021	1,034.19	1,472.64	-438.45		1,397.18	10.00	
08/2021	965.41	1,004.62	-39.21		1,357.97	25.00	
TOTALS	16,718.55	15,513.70	1,204.85	69.82	12,113.02	4,876.96	7,267.43
				0.95%		66.47%	99.05%

Based on historic and current financial conditions within the County, the Pool is expected to maintain sufficient liquidity of

# Portfolio Data cont'd

### Asset Maturity Distribution (Par Value, 000's)

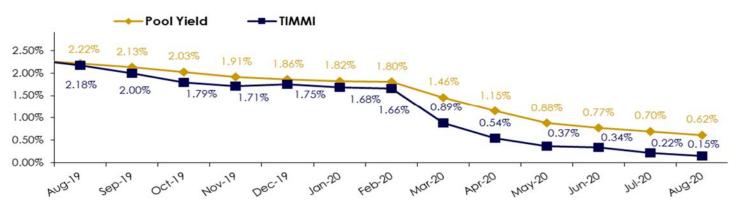


## Asset Allocation (000's)

Assets	Scheduled Book	Scheduled Market	Mkt/Book	Yield	WAL (Yr.)	Mat (Yr.)
TREAS	2,120,081.44	2,125,802.52	100.27%	0.56%	0.39	0.38
AGENCIES	3,607,602.06	3,622,157.58	100.40%	0.71%	0.80	2.05
MMKT	779,000.00	779,000.00	100.00%	0.07%	0.00	0.00
CASH	351,000.00	351,000.00	100.00%	0.30%	0.00	0.00
CALTRUST FND	4,023.98	4,023.98	100.00%	0.75%	0.00	0.00
COMM PAPER	289,423.40	289,967.48	100.19%	0.39%	0.10	0.15
MEDIUM TERM NOTES	68,814.79	70,635.27	102.65%	2.72%	0.29	0.37
MUNI	117,313.47	117,313.47	100.00%	2.81%	0.98	1.03
Totals:	7,337,259.14	7,359,900.30	100.31%	0.62%	0.535	1.13

\* For details on the Pool's composition see Month End Portfolio Holdings, pages 9 to 13.

### TIMMI



The Treasurer's Institutional Money Market Index (TIMMI) is a composite index of four AAA rated prime institutional money market funds. Their average yield is compared to the yield of the Treasurer's Pooled Investment Fund in the above graph.

# **Compliance Report**

## Compliance Status: Full Compliance

The Treasurer's Pooled Investment Fund was in full compliance with the County of Riverside's Treasurer's Statement of Investment Policy. The County's Statement of Investment Policy is more restrictive than California Government Code 53646. The County's Investment Policy is reviewed annually by the County of Riverside's Oversight Committee and approved by the Board of Supervisors.

	GO	VERNMENT CO	DDE	COUN	ITY INVESTMENT	POLICY
Investment Category	Maximum Remaining Maturity	Authorized % Limit	S&P/ Moody's	Maximum Remaining Maturity	Authorized % Limit	S&P/Moody's/ Fitch
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	4 YEARS	15%	AA-/Aa3/AA-
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA
OCAL AGENCY DBLIGATIONS (LAO)	5 YEARS	NO LIMIT	NA	3 YEARS	2.50%	INVESTMENT GRADE
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1
CERTIFICATE & TIME DE- POSITS (NCD & TCD)	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1
INT'L BANK FOR RECON- STRUCTION AND DEVELOP- MENT AND INT'L FINANCE CORPORATION	NA	NA	NA	4 YEARS	20%	AA/Aa/AA
Repurchase Agreements (Repo)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA
MEDIUM TERM NOTES (MTNO)	5 YEARS	30%	A	3 YEARS	20%	AA/Aa2/AA
Caltrust short term Fund	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA
Money Market Mutual Funds (MMF)	60 DAYS(1)	20%	AAA/Aaa (2)	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.
LOCAL AGENCY INVESTMENT FUND (LAIF)	NA	NA	NA	DAILY LIQUIDITY	Max \$50 million	NA
CASH/DEPOSIT AC- COUNT	NA	NA	NA	NA	NA	NA

<sup>1</sup> Money Market Mutual Funds maturity may be interpreted as a weighted average maturity not exceeding 60 days.

<sup>2</sup> Or must have an investment advisor with no fewer than 5 years experience and with assets under management of \$500,000,000 USD.

### THIS COMPLETES THE REPORT REQUIREMENTS OF CALIFORNIA GOVERNMENT CODE 53646.

	oniolio Holdings										
CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
Fund: 1 PO	OL FUND	Date		TO Mat	value	value	Plice	value	Galli/Loss	Duration	watunty
1060: MMKT	T ACCTS-A/365-6										
FRGXX	FIDELITY GOV	09/01/2020	.055	.055	136,000,000.00	136,000,000.00	100.000000	136,000,000.00	0.00	.003	.003
GOFXX	FEDERATED GOV	09/01/2020	.073	.073	114,000,000.00	114,000,000.00	100.000000	114,000,000.00	0.00	.003	.003
WFFXX FGTXX	WELLS FARGO GOV GOLDMAN SACHS GOV	09/01/2020 09/01/2020	.073 .092	.073 .092	191,000,000.00 126,000,000.00	191,000,000.00 126,000,000.00	100.000000 100.000000	191,000,000.00 126,000,000.00	0.00 0.00	.003 .003	.003 .003
OGVXX	JP MORGAN GOV	09/01/2020	.039	.039	51,000,000.00	51,000,000.00	100.000000	51,000,000.00	0.00	.003	.003
TFDXX	BLACKROCK GOV	09/01/2020	.050	.050	161,000,000.00	161,000,000.00	100.000000	161,000,000.00	0.00	.003	.003
1065: CLTR-	A /365_6		.066	.066	779,000,000.00	779,000,000.00	100.000000	779,000,000.00	0.00	.003	.003
CLTR	CALTRUST SHT TERM FUND	09/01/2020	.766	.746	4,015,944.14	4,023,976.03	100.200000	4,023,976.03	0.00	.003	.003
			.766	.746	4,015,944.14	4,023,976.03	100.200000	4,023,976.03	0.00	.003	.003
	RATE-A/365-6 BANK OF THE WEST	09/01/2020	.300	.300	350,000,000.00	350,000,000.00	100.000000	350,000,000.00	0.00	.003	.003
CASH	DAINE OF THE WEST	0970172020	.300	.300	350,000,000.00	350,000,000.00	100.000000	350,000,000.00	0.00	.003	.003
	RATE-A/360										
CASH	PACIFIC PREMIER BANK	09/01/2020	1.530	1.530	0.00	0.00	.000000	0.00	0.00	.000	.003
CASH CASH	FIRST REPUBLIC BANK UB MANAGED RATE	09/01/2020 09/01/2020	1.515 .030	1.515 .030	0.00 1,000,000.00	0.00 1,000,000.00	.000000 100.000000	0.00 1,000,000.00	0.00 0.00	.000 .003	.003 .003
			.030	.030	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.003	.003
1300: U.S. IF 9127963X5	U.S. TREASURY BILL	09/08/2020	.146	.146	75,000,000.00	74,953,158.33	99.998000	74,998,500.00	45,341.67	.022	.022
9127963A3 912796TN9	U.S. TREASURY BILL	10/08/2020	.146	.140	75,000,000.00	74,933,158.33	99.998000	74,998,500.00	57,717.00	.104	.104
9127964A4	U.S. TREASURY BILL	09/29/2020	.136	.136	50,000,000.00	49,970,911.11	99.993000	49,996,500.00	25,588.89	.079	.079
9127962T5	U.S. TREASURY BILL	10/29/2020	.162	.162	50,000,000.00	49,959,176.50	99.984000	49,992,000.00	32,823.50	.161	.162
9127964G1		10/06/2020	.136	.136	50,000,000.00	49,970,911.11	99.991000	49,995,500.00	24,588.89	.098	.099
912796TP4	U.S. TREASURY BILL	11/05/2020	.130	.130	50,000,000.00	49,967,139.00	99.982000	49,991,000.00	23,861.00	.180	.181
9127962Z1 9127963Y3	U.S. TREASURY BILL U.S. TREASURY BILL	11/12/2020 09/15/2020	.154 .115	.154 .115	50,000,000.00 50,000,000.00	49,961,198.50 49,980,833.33	99.979000 99.997000	49,989,500.00 49,998,500.00	28,301.50 17,666.67	.200 .041	.200 .041
9127963Z0	U.S. TREASURY BILL	09/22/2020	.128	.128	50,000,000.00	49,977,510.42	99.995000	49,997,500.00	19,989.58	.060	.060
9127964H9	U.S. TREASURY BILL	10/13/2020	.133	.133	50,000,000.00	49,972,805.00	99.988000	49,994,000.00	21,195.00	.118	.118
9127964G1		10/06/2020	.129	.129	50,000,000.00	49,975,370.83	99.991000	49,995,500.00	20,129.17	.098	.099
912796XE4	U.S. TREASURY BILL	02/25/2021	.172	.172	50,000,000.00	49,935,211.11	99.939000	49,969,500.00	34,288.89	.487	.488
9127963B3 912796XE4	U.S. TREASURY BILL U.S. TREASURY BILL	11/27/2020 02/25/2021	.161 .167	.161 .167	50,000,000.00 50,000,000.00	49,959,302.78 49,938,070.83	99.961092 99.939000	49,980,545.83 49,969,500.00	21,243.05 31,429.17	.241 .487	.241 .488
912796XE4 9127963Z0	U.S. TREASURY BILL	09/22/2020	.167	.167	50,000,000.00	49,938,070.83	99.995000	49,989,500.00	21,055.56	.467	.460
9127963Z0	U.S. TREASURY BILL	09/22/2020	.175	.175	50,000,000.00	49,974,722.22	99.995000	49,997,500.00	22,777.78	.060	.060
912796XE4	U.S. TREASURY BILL	02/25/2021	.180	.180	50,000,000.00	49,935,000.00	99.939000	49,969,500.00	34,500.00	.486	.488
9127964A4	U.S. TREASURY BILL	09/29/2020	.170	.170	50,000,000.00	49,974,972.22	99.993000	49,996,500.00	21,527.78	.079	.079
912796XE4 9127962R9	U.S. TREASURY BILL U.S. TREASURY BILL	02/25/2021 10/15/2020	.178 .170	.178 .170	50,000,000.00 25,000,000.00	49,937,381.94 24,985,951.39	99.939000 99.988000	49,969,500.00 24,997,000.00	32,118.06 11,048.61	.486 .123	.488 .123
9127963X5	U.S. TREASURY BILL	09/08/2020	.170	.127	50,000,000.00	49,986,583.89	99.998000	49,999,000.00	12,416.11	.022	.022
912796UC1		01/28/2021	.165	.165	50,000,000.00	49,950,041.67	99.955000	49,977,500.00	27,458.33	.410	.411
9127962T5	U.S. TREASURY BILL	10/29/2020	.144	.144	50,000,000.00	49,977,279.17	99.984000	49,992,000.00	14,720.83	.161	.162
9127962Y4	U.S. TREASURY BILL	05/20/2021	.140	.140	50,000,000.00	49,939,722.22	99.898500	49,949,250.00	9,527.78	.716	.718
9127963Z0 9127963T4	U.S. TREASURY BILL U.S. TREASURY BILL	09/22/2020 01/07/2021	.099 .122	.099 .122	25,000,000.00 50,000,000.00	24,996,165.56 49,972,662.50	99.995000 99.956000	24,998,750.00 49,978,000.00	2,584.44 5,337.50	.060 .353	.060 .353
9127963H0		06/17/2021	.122	.122	50,000,000.00	49,945,458.33	99.897646	49,948,822.91	3,364.58	.793	.795
912796A66		01/12/2021	.100	.100	35,000,000.00	34,985,902.78	99.959000	34,985,650.00	-252.78	.367	.367
9127962Y4	U.S. TREASURY BILL	05/20/2021	.108	.108	50,000,000.00	49,959,650.00	99.921700	49,960,850.00	1,200.00	.717	.718
912796A82	U.S. TREASURY BILL	01/26/2021	.115	.115 . <b>146</b>	35,000,000.00 1,470,000,000.00	34,982,781.94 1.468.937.102.12	99.949000 99.970069	34,982,150.00 1,469.560.018.74	-631.94 622,916.62	.405	.405
1310: U.S. TR	REASURY BOND							, . ,			
	U.S. TREASURY BOND	08/31/2021	1.500	1.711	25,000,000.00	24,906,250.00	101.336000	25,334,000.00	427,750.00	.988	1.000
912828S27 912828YE4	U.S. TREASURY BOND U.S. TREASURY BOND	06/30/2021 08/31/2024	1.125 1.250	1.735 1.702	25,000,000.00 25,000,000.00	24,753,906.25 24,479,492.19	100.805000 104.145000	25,201,250.00 26,036,250.00	447,343.75 1,556,757.81	.823 3.880	.830 4.003
912828L99	U.S. TREASURY BOND	10/31/2024	1.250	1.634	50,000,000.00	49,876,953.13	100.205000	50,102,500.00	225,546.87	.166	.167
9128283Q1		01/15/2021	2.000	1.647	50,000,000.00	50,193,359.38	100.695000	50,347,500.00	154,140.62	.372	.375
	U.S. TREASURY BOND	11/15/2020	2.625	1.638	50,000,000.00	50,455,078.13	100.508000	50,254,000.00	-201,078.13	.206	.208
	U.S. TREASURY BOND	11/30/2020	2.000	1.639	50,000,000.00	50,173,828.13	100.460000	50,230,000.00	56,171.87	.247	.249
	U.S. TREASURY BOND U.S. TREASURY BOND	01/15/2021 01/15/2021	2.000 2.000	1.643 1.637	50,000,000.00 25,000,000.00	50,193,359.38 25,097,656.25	100.695000 100.695000	50,347,500.00 25,173,750.00	154,140.62 76,093.75	.372 .372	.375 .375
	U.S. TREASURY BOND	11/30/2024	1.500	1.751	25,000,000.00	24,705,078.13	105.402000	26,350,500.00	1,645,421.87	4.082	4.252
	U.S. TREASURY BOND	01/15/2021	2.000	1.626	25,000,000.00	25,097,656.25	100.695000	25,173,750.00	76,093.75	.372	.375
	U.S. TREASURY BOND	01/15/2021	2.000	1.645	50,000,000.00	50,185,546.88	100.695000	50,347,500.00	161,953.12	.372	.375
9128282Z2 9128283Q1		10/15/2020 01/15/2021	1.625 2.000	1.649 1.606	25,000,000.00 50,000,000.00	24,995,117.19 50,201,171.88	100.181000 100.695000	25,045,250.00 50,347,500.00	50,132.81 146 328 12	.122 .372	.123 .375
	U.S. TREASURY BOND U.S. TREASURY BOND	01/15/2021	2.000	1.606	50,000,000.00	50,201,171.88	100.695000	50,347,500.00 50,347,500.00	146,328.12 152,187.50	.372	.375
912828527	U.S. TREASURY BILL	06/30/2021	1.125	.123	40,000,000.00	40,340,625.00	100.805000	40,322,000.00	-18,625.00	.830	.830
912828527	U.S. TREASURY BOND	06/30/2021	1.125	.127	35,000,000.00	35,293,945.31 651,144,335.98	100.805000	35,281,750.00	-12,195.31	.830	.830
1400: FHLM	C-DISC NOTE		1.784	1.474	650,000,000.00	031,144,333.78	100.960385	656,242,500.00	5,098,164.02	.706	.721
313396E41	FHLMC DISC NTE	09/02/2020	.120	.120	50,000,000.00	49,978,666.67	100.000000	50,000,000.00	21,333.33	.005	.005
1425' FHI M	C-Fxd-S 30/360		.120	.120	50,000,000.00	49,978,666.67	100.000000	50,000,000.00	21,333.33	.005	.005
	2 FHLMC 4YrNc6MoE	11/25/2020	1.370	1.370	25,000,000.00	25,000,000.00	100.282000	25,070,500.00	70,500.00	.234	.236
3134GAYK4	4 FHLMC 4YrNc1YrE	11/30/2020	1.440	1.440	10,000,000.00	10,000,000.00	100.316000	10,031,600.00	31,600.00	.247	.249
	9 FHLMC 5YrNc3YrE	05/26/2023	3.000	3.000	15,000,000.00	15,000,000.00	101.847000	15,277,050.00	277,050.00	2.589	2.734
	7 FHLMC 5YrNc2YrB	05/03/2024	2.600	2.600	10,000,000.00	10,000,000.00	101.417000	10,141,700.00	141,700.00	3.452	3.674
	<ul> <li>FHLMC 5YrNc1Q</li> <li>FHLMC 4YrNc1YrB</li> </ul>	10/15/2024 11/27/2023	1.875 1.800	1.875 1.800	10,000,000.00 15,000,000.00	10,000,000.00 15,000,000.00	100.167000 100.341000	10,016,700.00 15,051,150.00	16,700.00 51,150.00	3.922 3.119	4.126 3.241
	8 FHLMC 3.5YrNc1YrB	06/23/2023	1.800	1.800	15,000,000.00	15,000,000.00	100.341000	15,074,100.00	74,100.00	2.721	2.811
	8 FHLMC 3.5YrNc1YrB	06/23/2023	1.800	1.822	9,000,000.00	8,993,250.00	100.494000	9,044,460.00	51,210.00	2.720	2.811
	5 FHLMC 4YrNc1YrB	12/28/2023	1.900	1.900	20,000,000.00	20,000,000.00	100.508000	20,101,600.00	101,600.00	3.198	3.326
	2 FHLMC 4YrNc1YrB	12/28/2023	1.900	1.900	10,000,000.00	10,000,000.00	100.499000	10,049,900.00	49,900.00	3.198	3.326
	<ul><li>FHLMC 4.5YrNc1YrQ</li><li>FHLMC 5YrNc1YrB</li></ul>	07/22/2024 02/18/2025	1.850 1.700	1.850 1.700	25,000,000.00 10,000,000.00	25,000,000.00 10,000,000.00	100.551000 100.499000	25,137,750.00 10,049,900.00	137,750.00 49,900.00	3.731 4.279	3.893 4.471
	7 FHLMC5YrNc1YrB	02/18/2025	1.800	1.800	5,785,000.00	5,785,000.00	100.499000	5,816,181.15	49,900.00 31,181.15	4.279	4.471
	6 FHLMC 5YrNc1YrB	02/19/2025	1.770	1.770	5,000,000.00	5,000,000.00	100.467000	5,023,350.00	23,350.00	4.274	4.474
3134GVDC	9 FHLMC 3YrNc9MoB	11/20/2023	1.700	1.700	10,000,000.00	10,000,000.00	100.235000	10,023,500.00	23,500.00	3.118	3.222
	1 FHLMC 4YrNc1YrE	02/26/2024	1.600	1.605	10,000,000.00	9,998,000.00	100.559000	10,055,900.00	57,900.00	3.377	3.490
	4 FHLMC 2.5YrNc6MoB	10/27/2022	.500	.500	10,000,000.00	10,000,000.00	100.009000	10,000,900.00	900.00	2.138	2.156
	4 FHLMC 2.5YrNc6MoB 4 FHLMC 2.5YrNc6MoB	10/27/2022 10/27/2022	.500 .500	.500 .500	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	100.009000 100.009000	10,000,900.00 10,000,900.00	900.00 900.00	2.138 2.138	2.156 2.156
	4 FHLMC 2.5YrNc6MoB	10/27/2022	.500	.500	10,000,000.00	10,000,000.00	100.009000	10,000,900.00	900.00	2.138	2.156
	FHLMC 4YrNc6MoB	05/06/2024	.625	.625	10,000,000.00	10,000,000.00	100.010000	10,001,000.00	1,000.00	3.626	3.682
		05 (10 (2022	.550	.550	50,000,000.00	50,000,000.00	100.057000	50,028,500.00	28,500.00	2.669	2.696
	FHLMC 3YrNc6MoB	05/12/2023	.550	.550	00,000,000,000						

Encode         Distance         Distance <thdistance< th=""> <thdistance< th=""> <th< th=""><th></th><th>Maturity</th><th>Coupon</th><th>Yield</th><th>Par</th><th>Book</th><th>Market</th><th>Market</th><th>Unrealized</th><th>Modified</th><th>Years To</th></th<></thdistance<></thdistance<>		Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
Starty Mark         Period         <	3134GVS18 EHLMC 5VrNc1VrB		800								
StateWork Proc. 2 2019/2 FM         Other State Stat											
StateWork         Parks											
State-Yoo         Product State         Product Stat											
Sint Crass         Prints: Enhanced         Prins: Enhanced         Prints: Enhanced											
BIADED:         BIADED: <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>											
SHACHOP, FLING, FONLEYICO         BE721005         TEO B         STOR         TEO BOOL         TEO BOOL <thteo bool<="" th="">         TEO BOOL         <thteo bool<="" th=""></thteo></thteo>											
BARKAW MILLING SUNKING         0.952/2002         7.29         1.932/2000         0.0000003											
Interver         H-MC SYME YM         Deck 2000         J.D.											
Distancy Millor (Millor)         Obs20200         South Control (Millor)											
Instruction	3134GVYX0 FHLMC 4YrNc2YrO	06/03/2024	.500	.500	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	3.712	3.759
MILANDY         MILANDY <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>											
STATUCTOR         FLAND C. MICHARD         Gen/S2025         FSI AUX         FSI AUX <td></td>											
TINECKUY         HINLE ONNETHON         Dev202025         7.40         7.40         5.000.0020         5.000.0020         5.000.0020         5.000.0020         6.000         7.24         4.813           TINECKUY         HINLE ONNEMME         DUP202024         6.00         8.00         1.000.0020         1.0000.0020         1.000.0020 <t< td=""><td>3134GVK23 FHLMC 5YrNc3MoQ</td><td>06/10/2025</td><td>.950</td><td>.950</td><td>10,000,000.00</td><td>10,000,000.00</td><td>100.000000</td><td>10,000,000.00</td><td>0.00</td><td>4.648</td><td>4.778</td></t<>	3134GVK23 FHLMC 5YrNc3MoQ	06/10/2025	.950	.950	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	4.648	4.778
1345000         H-HC OWNERSHOL         00070202         400         M00         100000000         100000000         100000000         100000000         100000000											
1344/076         BHAC OWNERADA         0/05/2002         405         ADD DD DD H         20.000.0000         10.000.000 </td <td></td>											
1444/014         Hisk C 2016; 2016; 2016; 2016; 2017; 2017; 2018; 2017; 2017; 2018; 2017											
1344/2004         HH //C. OME/SMPC         9107/2002         490         5.000 00000         5.000 00000         5.000 00000         5.000 0											
313424098         FHMC 41Wes1M0         01/12/0224         6/70         5/70         5/7000000         5/7000000         5/7000000         5/7000000         5/7000000         5/7000000         5/70000000         5/70000000         5/70000000         5/70000000         5/70000000         5/70000000         5/700000000         5/70000000000         5/7000000000000         5/70000000000000000         5/700000000000000000000000000         5/7000000000000000000000000000000000000											
313-52,0000         FLMAC 29NN-F1MB         077/207022         250         5.000,0000         5.000,0000         100,00000         15.000,00000         15.000,0000         1											
1314CVVVF         HLVC 25 VNL-VNB         1924/2002         320         15.000.0000         15.000.0000         14.097.0000         12.40000         12.40000         12.40000         12.40000         12.40000         12.40000         12.40000         12.40000         12.40000         12.40000         12.40000         12.40000         14.977.0000         14.977.0000         14.977.0000         12.40000         12.40000         12.40000         12.40000         12.40000         12.40000         12.40000         12.40000         12.40000         14.977.00000         14.977.00000         14.9											
1144UK/F         Fill MC 2VNE/FWB         07/27/022         280         280         15,000,000,0         15,000,000,0         5,000,000,0         5,000,000,0         0.00         1.499         1.499           3144UK/F         FILL C         NV         1000,000,0         15,000,000,0         1000,000,0											
314200000         Fills         Control on the control											
3134CMVF       Full AC AVHAMADD       0779/2024       400       400       15,000,000.00       15,000,000.00       15,000,000.00       0.00       3.858       3.912         3134CMVF       FULK       15,000,000.00       15,000,000.00       15,000,000.00       0.00       3.822       3.663         3134CMVF       FULK       15,000,000.00       15,000,000.00       15,000,000.00       0.00       3.822       3.663         3134CMVF       FULK       15,000,000.00       10,000,000.00       15,000,000.00       0.00       3.828       3.912         3134CMVF       FULK       10,000,000.00       10,000,000.00       10,000,000.00       0.000       3.858       3.912         3134CMVF       FULK       10,000,000.00       10,000,000.00       10,000,000.00       0.000       3.858       3.912         3134CMVF       FULK       10,000,000.00											
3134CWA         FILMAL STYNET/WE         0.479/2024         500         1.500/00000         100.0000000         100.0000000         100.0000											
3134CMVP         Fills         Company         Fills         Second											
314/CVVNP         File.MC											
313/CVC FILMAL 4 SYME (*)         0.7,200.00         4.78.4         4.41           313/CVC FILMAL 5 SYME (*)         0.7,200.00         4.28.4         4.41           313/CVC FILMAL SYME (*)         0.7,200.20         4.28.4         4.41           313/CVC FILMAL SYME (*)         0.7,200.20         4.28.4         4.49.5           313/CVC FILMAL SYME (*)         0.7,200.20         4.28.4         4.49.5           313/CVC FILMAL SYME (*)         0.7,200.20         4.28.4         4.29.2         4.20											
31454CVX         FILMAC SYMELYMAG         07/30/2025         800         15:000,000.00         15:000,000.00         15:000,000.00         15:000,000.00         16:000,000.00											
314GWAN         FUNC 3.5YME(11%         Q2/12/024         375         2.000,000.00         2000,000.00         20.000,000.00         0.000         4.21         3.42           314GWAN         FUNC 5.5YME(MAC)         08/14/025         7.00         10.000,000.00         10.000,000.00         10.000,000.00         0.000         4.22         4.790           314GWAN         FUNC 5.5YME 0.A.350         4.29         4.29         2.000,000.00         10.000,000.00         7.000,000.00         10.000,000.00         10.000,000.00         10.000,000.00         7.000,000.00											
314GWWR FHARC SWICENIMOC         08/19/2025         700         700         10.000,000.00         10.000,0000         10.000,000.00	3134GWLU8 FHLMC 3.5YrNc1YrB	02/12/2024	.375	.375	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	0.00	3.421	3.452
89         842         890 (240,000.00         890,241,131.25         100.29605         891,479,519.45         1238,2840         3.135         3.136           3134CVINI FHUKC 15Yr         097,237,021         390         390         25,000,000.00         100.241000         25,665,260.00         65,250.00         1.657         1.663           3134CVINI FHUKC 15Yr         097,272,01         390         390         25,000,000.00         25,000,000         100.241000         25,665,260.00         65,250.00         1.677         1.663           3134CVINI FHUKC 15Yr         097,272,01         390         390         25,000,000.00         25,000,000         100.0100         25,665,260.00         65,250.00         1.687         1.663           3134CVINI FHUKC 15Yr         097,302,021         390         390         25,000,000.00         70,000,000         70,000,000         74,051,250.00         88,333.3         497         490           3136CVINI FHUKC 15Yr         097,302,021         200         200         75,000,000.00         74,451,250.00         88,333.3         497         490           3136CVINI FHUKC 15Yr         097,302,021         200         200         75,000,000.00         74,452,916.67         99,93500         74,951,250.00         88,333.3         497											
313/LVPNI         FILAC 1 5Yr         09/23/2021         390         390         25,000,000.00         10.241000         25,065,560.00         65,550.00         1.057         1.063           313/LVVNI         FILAC 1 5Yr         09/23/2021         390         390         25,000,000.00         25,000,000         100,241000         25,065,560.00         65,550.00         1.057         1.063           313/LVVNI         FILAC 1 5Yr         09/23/2021         390         390         25,000,000.00         100,241000         25,065,250.00         65,250.00         1.057         1.063           313/LVVNI         FILAC 1 5Yr         09/23/2021         390         390         25,000,000.00         100,241000         2.506,250.00         1.057         1.063           313/LVVNI         FILAC 1 5Yr         09/23/2021         200         75,000,000.00         74,862,0164         79,93000         74,951,250.00         88,333.3         497         496           110000000         19/24,820,1647         99,35000         74,951,250.00         88,333.3         497         496           1135GUTA         1001/19/2022         200         75,000,000.00         74,862,916.47         99,35000         74,951,250.00         88,333.3         497         496           <	3134GWPR0 THEMC STINESMOQ	08/19/2025									
314GVNN       HUMC 1 SYN       09/23/2021       390       25.000.000.00       25.000.000.00       25.006.320.00       65.250.00       16.57       1.663         314GVNN       HUMC 1 SYN       09/23/2021       390       370       25.000.000.00       25.000.210.00       25.065.250.00       65.250.00       16.57       1.663         314GVNN       HUMC 1 SYN       09/23/2021       390       370       25.000.000.00       25.000.250.00       65.250.00       65.250.00       65.250.00       65.250.00       1.661       1.663         3134GVNN       HUMC 1 SYN       09/20/2021       390       370       25.000.000.00       10.024000       25.006.250.00       65.250.00       65.250.00       1.660       1.662         3134GVNN       HUMC 1 SYN       09/20/2021       200       70.000.000       74.862.216.67       99.35000       74.951.250.00       88.33.33       497       490         3135GVTR       NMAA FAST       10/05/2022       2.000       73.000.000       74.851.250.00       88.33.33       497       249         3135GVTR       NMAA FAST       10/05/2022       2.000       74.951.250.00       88.33.33       497       249         3135GVTR       NMAA FAST       01/14/2023       2.315       00.0		00/00/0001	200	200	25 000 000 00	25 000 000 00	100 0/1000		(5.050.00	1.057	1.0/0
314GVHNI         FILMC 15Yr         09/23/2021         390         25,000,000,00         25,000,000,00         25,000,2100         25,005,2200         65,280,00         1.65           3134GVHNI         FILMC 15Yr         09/23/2021         390         390         25,000,000,00         25,000,200,00         25,005,250,00         65,280,00         1.657         1.663           3134GVHNI         FILMC 15Yr         09/23/2021         390         390         25,000,000,00         25,000,200,00         25,005,200         65,280,00         1.682         1.682           3134GVHNI         FILMC 15Yr         09/23/2021         390         390         25,000,000,00         74,951,290,00         98,33,33         497         499           3135GTH         NNAA 4537         01/05/2022         2.000         74,951,290,00         98,33,33         497         499           3135GTH         NNAA 4537         01/05/2022         2.000         74,951,200,00         74,951,290,00         88,33,33         497         499           3135GTH         NNAA 4537         01/07/2022         2.000         2.302         150,000,000         14,722,200,00         155,197,000,00         74,951,290,00         88,33,33         497         498         3335           3135GGVH </td <td></td>											
3134GHV3         FILMIC 15Yr         09/32/2021         390         390         25.000,000.00         25.000,000.00         25.066,250.00         65.250.00         1.682         1.087           3134GHV3         FILMA-DISC NOTE											
313LGVUS         HUMC 15YT         09/30/2021         390         75/000/0000         25/000/0000         100/26500         72/26/2000         66/250.00         16/260.00         10/26           1500         FMMA-DISC NOTE         300         15/000/0000         75/2000/000000         74/86/2916.67         90/935000         74/951/250.00         88/33.33         497         499           1255         FMMA-Fix45 30/360         200         75/000/0000         74/86/2916.67         99/935000         74/951/250.00         88/33.33         497         499           1355/CUR         FMMA-A 63/W         001/27/202         2.00         75/000/0000         74/86/2916.67         99/935000         74/951/250.00         88/33.33         497         499           1355/CUR         FMMA-4 63/W         001/27/202         2.075         2.335         10/000/000         10/01/2000         15.76/00.00         57.6/00.00         2.075         2.966         30.33           3364/UP         FMMA-4 63/W         01/12/202         2.075         2.333         30.000.00         10/01/2000         10.021/400.00         37.600.00         2.14/00.00         37.600.00         10.021/400.00         37.600.00         10.021/400.00         37.600.00         10.021/400.00         37.600.000         10.021/											
390         390         190,000,000.00         190,201,000.00         190,201,000.00         190,200,000.00         190,200,000.00         190,200,000.00         190,200,000.00         190,200.00											
313862043         FINAL DISC. NIE         03/01/2021         200         75.000.000.00         74.862.916.67         99.33000         74.951.280.00         85.33.33         497         499           1825. FINAL FAC \$ 30/360			.390	.390	150,000,000.00	150,000,000.00	100.261667	150,392,500.00	392,500.00	1.061	1.066
Tisz: FiNA-Fxd: 3 0/300         Tisz: 0000         Dialse (0)78         Final Asyn         0.005/2022         2.000         2.322         15 5000.000         013 84000         15 57 06.000         2.292         2.096           3 35G014         FNMA 5Yr         0.10/9/2023         2.375         2.495         10.000.000.00         9.941.000         10.5197.000         575.600.00         2.297         2.385           3 35G014         FNMA 5Yrk 1Yr0         0.12/22023         2.375         2.380         30.000.000         10.000.000.00         10.021.400.00         2.315.00.03         3.474         4.474           3 35GGV14         FNMA 5Yrk 1YrB         0.12/21.2023         2.825         10.000.000.00         10.000.000.00         10.022.350.00         3.152.000         4.174         4.556           3 35GGV14         FNMA 5Yrk 1YrB         0.6/9/2025         4.00         7.94         5.000.000.00         5.001.562.50         0.000         0.00         4.66         4.773           3 35GGV14         FNMA 5Yrk 1YrG         0.6/9/2025         4.00         10.000.000.00         10.000.000.00         0.000         0.00         4.66         4.773           3 35GGV14         FNMA 5Yrk 1YrG         0.6/9/2025         .00         10.000.0000.00         10.000.0000         0.		03/01/2021	.200	.200	75,000,000.00	74,862,916.67	99.935000	74,951,250.00	88,333.33	.497	.499
3135G717       FNMA 4.8Yr       10/05/202       2.000       2.322       15,000 000.00       14,782.2000       10.384.000       15,570.600.00       788.400.00       2.297       2.386         3135G014       FNMA 4.41Yr       09/12/2023       2.475       2.333       30.000.000.00       30.675.000.00       10.802.000.00       1.730.400.00       2.844       3.335.0147         3135G014       FNMA 4.41Yr       09/12/2023       2.475       2.333       30.000.000.00       10.000.000.00       10.002.1400.00       2.140.00.00       3.445       4.162         3135G014       FNMA 5YN-C1YRB       02/19/2025       1.70       1.70       5.000.000.00       10.004.000.00       10.000.000.00	1525: FNMA-Exd-S 30/360		.200	.200	75,000,000.00	74,862,916.67	99.935000	74,951,250.00	88,333.33	.497	.499
3135G0H3       FNNA 441Yr       09/12/023       2.875       2.333       30.0000.00       316,0707       70,050.00       12,000,900.00       12,040,900.00       22,400,900.00       22,400,900.00       22,400,900.00       21,400,900.00       24,400,900.00       24,400,900.00       24,400,900.00       24,400,900.00       24,400,900.00       24,400,900.00       24,400,900.00       24,400,900.00       41,82       43,450         3135G0474       FNNA 5YNC1YRB       00/17/2025       1.625       11,000,000.00       10,021,400,000.00       10,000,000.00       10,052,500.00       41,83       43,450         3136G4XF       FNNA 5YNC1YRB       00/17/2025       650       650       5000,000.00       10,000,000.00		10/05/2022	2.000	2.322	15,000,000.00	14,782,200.00	103.804000	15,570,600.00	788,400.00	2.022	2.096
31364797       FNNA 5YNC1YC       10/28/2024       2.000       10,000,000.00       10,000,000       10,021,400.00       21,400.00       39.45       4,162         31364.GUG FNNA 5YNC1YB       01/07/2025       1.625       1.094       10,000,000.00       10,000,000       10,625,500.00       335,000       4.187       4.356         3136.GWB FNNA 5YNC1YB       06/07/2025       820       820       10,000,000.00       10,000,000											
3136G4UG6       FNNA 5 YNIC1YHS       02/19/2025       1.770       1.770       5.000,000.00       10.470000       10.470000       10.0470000       10.000,000.00       10.0470000       10.000,000.00											
313G-4WW5 FNMA 5YM C1YB       06/24/2025       820       10,000,000,00       100,000,000       100,000,000       0.00       4,704       4,816         313G-4WW5 FNMA 5YM CAYCO       06/09/2025       800       740       5,000,000,00       5,001,562.50       000       4,665       4,735         313G-4WK5 FNMA 5YM CAYCO       06/30/2025       800       700       10,000,000.00       10	3136G4UG6 FNMA 5YrNc1YrB	02/19/2025	1.770	1.770	5,000,000.00	5,000,000.00	100.467000	5,023,350.00			
313G-44WB       FNMA 5YN-CMAOQ       06/09/2025       800       794       5,000,000,00       5,001,562.50       100,031250       5,001,562.50       0.00       4,665       4,775         313G-4XK       FNMA 5YN-CYNQ       06/30/2025       .700       .700       10,000,000,00       10,000,000,00       10,000,000,00       10,000,000,00       10,000,000,00       10,000,000,00       0.00       4,726       4.833         313G-4XK       FNMA 5YN-C1YQ       06/30/2025       .700       .700       10,000,000,00       10,000,000,00       10,000,000,00       10,000,000,00       0.00       4,726       4.833         313G-4XK       FNMA 5YN-C1YB       07/07/2023       .420       .420       15,000,000,00       15,000,000,00       10,000,000,00       0.00       2,682,00       2,370         313G-42XF       FNMA 3YN-C1YB       07/17/2023       .420       .420       15,000,000,00       10,000,000       15,000,000,00       0.00       2,884       .2904         313G-42XF       FNMA 3YN-C1YB       07/27/2023       .420       .420       15,000,000,00       10,000,000       10,000,000       0.00       2,884       .2904         313G-42XF       FNMA 3YN-C1YB       07/27/2023       .420       .420       15,000,000,00       10,000,00			1.625			10,247,300.00	105 625000			4.274	4.474
313G4XU2       FNMA SYNC1YY       06/30/2025       700       700       10,000,000       10,000,000       10,001,000,00       10,000,000       10,000,000       00,000,00       10,000,000       0,000,000       10,000,000       0,000,000						10 000 000 00			315,200.00	4.274 4.187	4.474 4.356
3136 GAWH2       FMMA SYNLTYC       06/30/2025       800       10,000,000.00       10,000,000.00       10,000,000.00       0,000,000			.820	.820			100.000000	10,000,000.00	315,200.00 0.00	4.274 4.187 4.704	4.474 4.356 4.816
313G4XR9       FMMA SYNCTYC       07/07/025       740       74,900,000.00       14,900,000.00       16,000,000.00       15,000,000.00       0.00       2,682.00       2,862       2,849         313GGH2V       FMMA SYNCTYB       07/07/023       420       420       15,000,000.00       100.000000       15,000,000.00       0.00       2,828       2,849         313GGH2V       FMMA SYNCTYB       07/15/025       .730       .730       15,000,000.00       100.000000       15,000,000.00       0.00       3,002       3,644         313GGH2V       FMMA 3YNCTYB       07/27/023       .420       420       15,000,000.00       100.000000       15,000,000.00       0.00       2,884       2,904         313GGH2C       FMMA SYNCTYB       07/27/023       .420       420       15,000,000.00       100.000000       15,000,000.00       0.00       2,884       2,904         313GGH2C       FMMA SYNCTYB       07/27/023       .420       .500       10,000,000.00       10,000,000.00       10,000,000.00       10,000,000.00       0.00       3,6473       3,454         313GGH2C       FMMA SYNCTYB       07/27/025       .600       .600       10,000,000.00       10,000,000.00       10,000,000.00       0.000       3,6673       3,6473		06/09/2025 06/30/2025	.820 .800 .650	.820 .794 .650	5,000,000.00 5,000,000.00	5,001,562.50 5,000,000.00	100.000000 100.031250 100.000000	10,000,000.00 5,001,562.50 5,000,000.00	315,200.00 0.00 0.00 0.00	4.274 4.187 4.704 4.665 4.746	4.474 4.356 4.816 4.775 4.833
313GG4P12       FNMA 3YhC1YfB       01/13/2023       4.20       4.32       20.000.00.00       19.994.000.00       100.011000       20.002_200.00       8,200.00       2.351       2.370         313GG4ZC       FNMA 3YhC1YfB       01/13/2023       7.30       15.000,000.00       15.000,000.00       15.000,000.00       0.00       4.774       4.874         313GG4ZC       FNMA 3YhC1YfB       01/22/2024       .500       .500       15.000,000.00       15.000,000.00       0.00       0.00       2.884       2.904         313GG4ZC       FNMA 3YhNC1YfB       07/27/2023       .420       15.000,000.00       15.000,000.00       10.0000000       15.000,000.00       0.00       2.884       2.904         313GG4E7       FNMA SYNNC1YfB       07/29/2025       .700       .700       15.000,000.00       10.0000000       10.000.0000       0.000000       0.000       0.00	3136G4XU2 FNMA 5YrNc1Yr	06/09/2025 06/30/2025 06/30/2025	.820 .800 .650 .700	.820 .794 .650 .700	5,000,000.00 5,000,000.00 10,000,000.00	5,001,562.50 5,000,000.00 10,000,000.00	100.000000 100.031250 100.000000 100.010000	10,000,000.00 5,001,562.50 5,000,000.00 10,001,000.00	315,200.00 0.00 0.00 0.00 1,000.00	4.274 4.187 4.704 4.665 4.746 4.739	4.474 4.356 4.816 4.775 4.833 4.833
3136C4YU1       FNMA SYNC1YrD       07/15/2025       730       15,000,000.00       15,000,000.00       15,000,000.00       0.00       4.774       4.874         3136C42C0       FNMA 375YrNC1YrB       07/27/2023       .420       .500       15,000,000.00       100.000000       15,000,000.00       0.00       3.602       3.644         3136C4B51       FNMA 3YNC1YrB       07/27/2023       .420       .420       15,000,000.00       15,000,000.00       15,000,000.00       0.00       0.00       2.884       2.904         3136C4E7       FNMA 3YNC1YrB       07/27/2025       .700       .700       15,000,000.00       10,000,000.00       10,000,000.00       0.00       0.00       0.00       2.884       2.904         3136C42C0       FNMA 3YNC1YrB       07/29/2025       .600       .600       10,000,000.00       10,000,000.00       10,000,000.00       0.000       0.00       0.00       3.664         3136C4725       FNMA SYNC2YrB       07/29/2025       .600       .600       10,000,000.00       10,000,000.00       10,000,000.00       0.000,000.00       0.00       3.868       3.915         3136C4725       FNMA SYNC1YrB       07/30/2024       .520       .520       10,000,000.00       10,000,000.00       10,000,000.00	3136G4XU2 FNMA 5YrNc1Yr 3136G4WH2 FNMA 5YrNc1YrQ	06/09/2025 06/30/2025 06/30/2025 06/30/2025	.820 .800 .650 .700 .800	.820 .794 .650 .700 .800	5,000,000.00 5,000,000.00 10,000,000.00 10,000,000.00	5,001,562.50 5,000,000.00 10,000,000.00 10,000,000.00	100.000000 100.031250 100.000000 100.010000 100.000000 100.018000	10,000,000.00 5,001,562.50 5,000,000.00 10,001,000.00 10,000,000.00	315,200.00 0.00 0.00 1,000.00 0.00	4.274 4.187 4.704 4.665 4.746 4.739 4.726	4.474 4.356 4.816 4.775 4.833 4.833 4.833
313642C0       FNMA 3/5YtNc1YtB       04/22/2024       .500       .500       15,000,000.00       15,000,000.00       15,000,000.00       15,000,000.00       0.00       2.884       2.904         31364B51       FNMA 3YtNc1YtB       07/27/2023       .420       .420       15,000,000.00       15,000,000.00       15,000,000.00       0.00       2.884       2.904         31364B51       FNMA SYtNc1YtB       07/27/2023       .420       .420       15,000,000.00       15,000,000.00       15,000,000.00       0.00       2.884       2.904         31364B51       FNMA SYtNc1YtB       07/29/2025       .700       .700       15,000,000.00       10,000,000.00       10,000,000.00       0.00       .450       .4192         31364F32       FNMA SYtNc2YtB       07/29/2025       .600       .600       10,000,000.00       10,000,000.00       10,000,000.00       0.00       .430       4.912         31364B28       FNMA AYtNc1YtB       07/30/2024       .520       .520       10,000,000.00       10,000,000.00       10,000,000.00       0.00       .430       4.912         31364B28       FNMA AYtNc1YtB       07/30/2024       .520       .500       10,000,000.00       10,000,000.00       10,000,000.00       .000       .436       4.912	3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4YJ6         FNMA 3YrNC1YrB	06/09/2025 06/30/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2023	.820 .800 .650 .700 .800 .740 .420	.820 .794 .650 .700 .800 .740 .420	5,000,000.00 5,000,000.00 10,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00	5,001,562.50 5,000,000.00 10,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00	100.000000 100.031250 100.000000 100.010000 100.000000 100.018000 100.000000	10,000,000.00 5,001,562.50 5,000,000.00 10,001,000.00 10,000,000.00 14,902,682.00 15,000,000.00	315,200.00 0.00 0.00 1,000.00 2,682.00 0.00	4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828	4.474 4.356 4.816 4.775 4.833 4.833 4.833 4.833 4.852 2.849
31364B51       FNMA 3YtNc1YHS       07/27/2023       420       420       15,000,000.00       15,000,000.00       15,000,000.00       15,000,000.00       0.000       2.884       2.904         313664227       FNMA 5YtNc1YrB       07/29/2025       .700       .700       15,000,000.00       10,000,000.00       10,000,000.00       10,000,000.00       0.000       3.617       3.644         313664722       FNMA 5YtNc2YrB       07/29/2025       .600       .600       10,000,000.00       10,000,000.00       10,000,000.00       .000       .368       .3915         313664828       FNMA 4YtNc1YHB       07/30/2024       .520       .520       10,100,000.00       10,000,000.00       10,000,000.00       .000       .200.00       .368       .3915         313664877       FNMA 5YtNc1YHB       08/04/	3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrB           3135G3F12         FNMA 3YrNC1YrB	06/09/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2025 07/07/2023 01/13/2023	.820 .800 .650 .700 .800 .740 .420 .420	.820 .794 .650 .700 .800 .740 .420 .432	5,000,000.00 5,000,000.00 10,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 20,000,000.00	5,001,562.50 5,000,000.00 10,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 19,994,000.00	100.000000 100.031250 100.000000 100.010000 100.000000 100.018000 100.000000 100.011000	10,000,000.00 5,001,562,50 5,000,000.00 10,001,000.00 10,000,000.00 14,902,682.00 15,000,000.00 20,002,200.00	315,200.00 0.00 0.00 1,000.00 2,682.00 0.00 8,200.00	4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351	4.474 4.356 4.816 4.775 4.833 4.833 4.833 4.833 4.852 2.849 2.370
3136G4C27       FNMA SYrNc1YrB       07/29/2025       .700       15,000,000.00       15,000,000.00       99,997000       14,999,550.00       -450.00       4.817       4.912         3136G4ZC0       FNMA 3,75YrNc1YrB       04/22/2024       .500       .500       10,000,000.00       10,000,000.00       10,000,000.00       9,997000       9,997000       .10,000,000.00       .000       .3.668       .3.915         3136G4B28       FNMA 4YrNc1YrB       07/30/2024       .520       .520       10,100,000.00       10,000,000.00       10,000,000.00       .000       .3.668       .3.915         3136G4B77       FNMA 5YrNc1YrB       08/12/2024       .700       .700       15,000,000.00       10,000,000.00       10,000,000.00       .000       .2.000       .4.830       .4.929       .3.366485 </td <td>3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4XP         FNMA 5YrNc1YrB           3135G05H2         FNMA 3YrNC1YrB           3136G4XU1         FNMA 5YrNc1YrD           3136G4XU2         FNMA 3YrNC1YrB           3136G4ZU         FNMA 3YrNC1YrD           3136G4ZU         FNMA 5YrNc1YrD</td> <td>06/09/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2023 01/13/2023 07/15/2025 04/22/2024</td> <td>.820 .800 .650 .700 .800 .740 .420 .420 .730 .500</td> <td>.820 .794 .650 .700 .800 .740 .420 .432 .730 .500</td> <td>5,000,000.00 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 20,000,000.00 15,000,000.00 15,000,000.00</td> <td>5,001,562.50 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 19,994,000.00 15,000,000.00 15,000,000.00</td> <td>100.00000 100.031250 100.00000 100.010000 100.000000 100.018000 100.000000 100.011000 100.011000 100.000000</td> <td>10,000,000.00 5,001,562,50 5,000,000.00 10,000,000.00 10,000,000.00 14,902,682.00 15,000,000.00 20,002,200.00 15,000,000.00 15,000,000.00</td> <td>315,200.00 0.00 0.00 1,000.00 2,682.00 0.00 8,200.00 0.00 0.00</td> <td>4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351 4.774 3.602</td> <td>4.474 4.356 4.816 4.775 4.833 4.833 4.833 4.833 4.833 4.852 2.849 2.370 4.874 3.644</td>	3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4XP         FNMA 5YrNc1YrB           3135G05H2         FNMA 3YrNC1YrB           3136G4XU1         FNMA 5YrNc1YrD           3136G4XU2         FNMA 3YrNC1YrB           3136G4ZU         FNMA 3YrNC1YrD           3136G4ZU         FNMA 5YrNc1YrD	06/09/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2023 01/13/2023 07/15/2025 04/22/2024	.820 .800 .650 .700 .800 .740 .420 .420 .730 .500	.820 .794 .650 .700 .800 .740 .420 .432 .730 .500	5,000,000.00 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 20,000,000.00 15,000,000.00 15,000,000.00	5,001,562.50 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 19,994,000.00 15,000,000.00 15,000,000.00	100.00000 100.031250 100.00000 100.010000 100.000000 100.018000 100.000000 100.011000 100.011000 100.000000	10,000,000.00 5,001,562,50 5,000,000.00 10,000,000.00 10,000,000.00 14,902,682.00 15,000,000.00 20,002,200.00 15,000,000.00 15,000,000.00	315,200.00 0.00 0.00 1,000.00 2,682.00 0.00 8,200.00 0.00 0.00	4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351 4.774 3.602	4.474 4.356 4.816 4.775 4.833 4.833 4.833 4.833 4.833 4.852 2.849 2.370 4.874 3.644
313644C0       FNMA 3.75Ync1YrB       04/22/2024       .500       .500       10,000,000.00       10,000,000.00       10,000,000.00       .10,00	3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4XB         FNMA 5YrNc1YrB           3135G05H2         FNMA 3YrNc1YrB           3136G4YU1         FNMA 5YrNc1YrQ           3136G4YU1         FNMA 5YrNc1YrQ           3136G4YU1         FNMA 5YrNc1YrQ           3136G4Z0         FNMA 37rNc1YrB           3136G4B51         FNMA 3YrNc1YrB	06/09/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2023 07/13/2023 07/15/2025 04/22/2024 07/27/2023	.820 .800 .650 .700 .800 .740 .420 .730 .730 .500 .420	.820 .794 .650 .700 .800 .740 .420 .432 .730 .500 .420	5,000,000.00 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 20,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00	5,001,562.50 5,000,000.00 10,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00	100.00000 100.031250 100.000000 100.010000 100.000000 100.011000 100.000000 100.000000 100.000000 100.000000	$\begin{array}{c} 10,000,000\\ 5,001,562.50\\ 5,000,000,00\\ 10,001,000,00\\ 10,000,000,00\\ 14,902,682.00\\ 15,000,000,00\\ 20,002,200,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ \end{array}$	315,200.00 0.00 0.00 1,000.00 2,682.00 0.00 8,200.00 0.00 0.00 0.00	4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351 4.774 3.602 2.884	4.474 4.356 4.816 4.775 4.833 4.833 4.833 4.833 4.852 2.849 2.370 4.874 3.644 2.904
3136G4D75       FNMA 5YrNc2YrB       07/29/2025       .600       .600       10,000,000.00       10,000,000.00       10,000,000.00       0.00       4.830       4.912         3136G4B28       FNMA 4YrNc1YrB       07/30/2024       .520       .520       9,400,000.00       10,000,000.00       9,400,000.00       0.00       3.868       3.915         3136G4B28       FNMA 4YrNc1YrB       07/30/2024       .520       .520       10,000,000.00       10,000,000.00       10,000,000.00       0.00       3.868       3.915         3136G4B28       FNMA 4YrNc1YrB       07/30/2024       .520       .520       10,100,000.00       10,000,000.00       10,000,000.00       10,000,000.00       0.00       3.868       3.915         3136G4B27       FNMA 5YrNc1YrB       08/04/2025       .700       .700       10,000,000.00       10,000,000.00       10,001,200.00       1,200.00       4.830       4.929         3136G4B3       FNMA 4YrNc2YrB       08/12/2024       .410       410       15,000,000.00       15,000,000.00       15,000,000.00       0.00       3.915       3.3664463       FNMA 5YrNc1YrB       08/12/2023       .310       .310       15,000,000.00       15,000,000.00       15,000,300.00       300.00       4.892       4.970         3	3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4XL4         FNMA 3YrNc1YrB           3136G4XL4         FNMA 3YrNc1YrB           3136G4XU1         FNMA 5YrNc1YrB           3136G4XU1         FNMA 5YrNc1YrB           3136G4Z0         FNMA 5YrNc1YrB           3136G4Z0         FNMA 3YrNc1YrB           3136G4B51         FNMA 3YrNc1YrB	06/09/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2023 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/29/2025	.820 .800 .650 .700 .800 .740 .420 .420 .730 .500 .420 .420	.820 .794 .650 .700 .800 .740 .420 .420 .500 .420 .420	5,000,000,00 5,000,000,00 10,000,000,000 14,900,000,000 15,000,000,000 15,000,000,000 15,000,000,000 15,000,000,000 15,000,000,000	5,001,562.50 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00	100.00000 100.031250 100.00000 100.010000 100.018000 100.018000 100.011000 100.000000 100.000000 100.000000 100.000000	$\begin{array}{c} 10,000,000,00\\ 5,001,562,50\\ 5,000,000,00\\ 10,001,000,000\\ 10,001,000,000\\ 15,000,000,00\\ 20,002,200,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ \end{array}$	315,200.00 0.00 1,000.00 2,682.00 0.00 8,200.00 0.00 0.00 0.00 0.00	4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351 4.774 3.602 2.884 2.884	4.474 4.356 4.816 4.775 4.833 4.833 4.833 4.852 2.849 2.370 4.874 3.644 2.904
3136G4B28       FNMA 4YrNc1YrB       07/30/2024       .520       .520       9,400,000.00       100.000000       9,400,000.00       0.00       3.868       3.915         3136G4B28       FNMA 4YrNc1YrB       07/30/2024       .520       .520       10,000,000.00       100,000,000       10,000,000.00       0.00       3.868       3.915         3136G4B28       FNMA 4YrNc1YrB       07/30/2024       .520       .520       10,100,000.00       10,000,000.00       10,000,000.00       0.00       3.868       3.915         3136G4B28       FNMA 5YrNc1YrB       08/04/2025       .700       .700       10,000,000.00       10,000,000.00       10,01,200.00       1,200.00       4.830       4.929         3136G4B77       FNMA 5YrNc1YrB       08/04/2025       .700       .700       15,000,000.00       15,000,000.00       15,001,800.00       1,800.00       4.830       4.929         3136G4B7       FNMA 5YrNc1YrB       08/12/2023       .310       310       15,000,000.00       15,000,000.00       15,000,000.00       5,000.00       .9494,300.00       .900       2.945       2.962         3136G4F1       FNMA 5YrNc1YrQ       08/12/2025       .550       .550       15,000,000.00       100.000.000       100.000.000       0.000       4.992 </td <td>3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4YL6         FNMA 3YrNC1YrB           3136G4YL6         FNMA 3YrNC1YrB           3136G4YL1         FNMA 3YrNC1YrB           3136G4ZC0         FNMA 3YrNC1YrB           3136G4B51         FNMA 3YrNC1YrB           3136G4B51         FNMA 3YrNc1YrB           3136G42C0         FNMA 3YrNc1YrB           3136G42C7         FNMA 5YrNc1YrB           3136G42C7         FNMA 5YrNc1YrB           3136G4Z07         FNMA 3YrNc1YrB           3136G4Z07         FNMA 3YrNc1YrB</td> <td>06/09/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2023 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/27/2023 07/29/2025 04/22/2024</td> <td>.820 .800 .650 .700 .800 .740 .420 .730 .500 .420 .700 .500</td> <td>.820 .794 .650 .700 .800 .740 .420 .432 .730 .500 .420 .420 .700 .500</td> <td>5,000,000.00 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00</td> <td>5,001,562.50 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00</td> <td>100.00000 100.031250 100.00000 100.010000 100.018000 100.018000 100.010000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000</td> <td><math display="block">\begin{array}{c} 10,000,000\\ 5,001,562.50\\ 5,000,000.00\\ 10,001,000.00\\ 10,000,000.00\\ 14,902,682.00\\ 15,000,000.00\\ 20,002,200.00\\ 15,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 14,999,550.00\\ 10,000,000.00\\ \end{array}</math></td> <td><math display="block">\begin{array}{c} 315,200.00\\ 0.00\\ 0.00\\ 1,000.00\\ 0.00\\ 2,682.00\\ 0.00\\ 8,200.00\\ 0.00\\ 0.00\\ 0.00\\ 0.00\\ 0.00\\ -450.00\\ 0.00\\ 0.00\\ \end{array}</math></td> <td>4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351 4.774 3.602 2.884 4.817 3.617</td> <td>4.474 4.356 4.816 4.775 4.833 4.833 4.833 4.852 2.849 2.370 4.874 3.644 2.904 4.912 3.644</td>	3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4YL6         FNMA 3YrNC1YrB           3136G4YL6         FNMA 3YrNC1YrB           3136G4YL1         FNMA 3YrNC1YrB           3136G4ZC0         FNMA 3YrNC1YrB           3136G4B51         FNMA 3YrNC1YrB           3136G4B51         FNMA 3YrNc1YrB           3136G42C0         FNMA 3YrNc1YrB           3136G42C7         FNMA 5YrNc1YrB           3136G42C7         FNMA 5YrNc1YrB           3136G4Z07         FNMA 3YrNc1YrB           3136G4Z07         FNMA 3YrNc1YrB	06/09/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2023 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/27/2023 07/29/2025 04/22/2024	.820 .800 .650 .700 .800 .740 .420 .730 .500 .420 .700 .500	.820 .794 .650 .700 .800 .740 .420 .432 .730 .500 .420 .420 .700 .500	5,000,000.00 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00	5,001,562.50 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00	100.00000 100.031250 100.00000 100.010000 100.018000 100.018000 100.010000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000	$\begin{array}{c} 10,000,000\\ 5,001,562.50\\ 5,000,000.00\\ 10,001,000.00\\ 10,000,000.00\\ 14,902,682.00\\ 15,000,000.00\\ 20,002,200.00\\ 15,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 14,999,550.00\\ 10,000,000.00\\ \end{array}$	$\begin{array}{c} 315,200.00\\ 0.00\\ 0.00\\ 1,000.00\\ 0.00\\ 2,682.00\\ 0.00\\ 8,200.00\\ 0.00\\ 0.00\\ 0.00\\ 0.00\\ 0.00\\ -450.00\\ 0.00\\ 0.00\\ \end{array}$	4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351 4.774 3.602 2.884 4.817 3.617	4.474 4.356 4.816 4.775 4.833 4.833 4.833 4.852 2.849 2.370 4.874 3.644 2.904 4.912 3.644
3136G4B28         FNMA 4YrNc1YrB         07/30/2024         .520         .520         10,100,000.0         10,100,000.00         10,100,000.00         10,100,000.00         10,100,000.00         10,000,000.00         10,000,000.00         10,001,200.00         1,200.00         4.830         4.929           3136G4B77         FNMA 5YrNc1YrB         08/04/2025         .700         .700         15,000,000.00         100.012000         15,000,000.00         18,000.00         4.830         4.929           3136G4B77         FNMA 5YrNc1YrB         08/04/2025         .700         .700         15,000,000.00         100.012000         15,000,000.00         0.00         3.911         3.951           3136G4K51         FNMA 4YrNc2YrB         08/12/2024         .410         .550         15,000,000.00         15,000,000.00         10.000200         15,000,000.00         .99,96200         14,994,300.00         -5,700.00         2.945         2.962           3136G4H63         FNMA 5YrNc1YrQ         08/12/2025         .550         15,000,000.00         100,000000         100,000000         100,000000         300.00         4.904         4.992           3136G4E79         FNMA 5YrNc1YrQ         08/27/2025         .625         5,000,000.00         100,000000         100,000000         0.000         3	3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4XB         FNMA 5YrNc1YrB           3136G4YJ6         FNMA 3YrNc1YrB           3136G4YL1         FNMA 5YrNc1YrB           3136G4YL0         FNMA 5YrNc1YrB           3136G4YL0         FNMA 5YrNc1YrB           3136G4E0         FNMA 3YrNc1YrB           3136G4B51         FNMA 3YrNc1YrB           3136G4B51         FNMA 3YrNc1YrB           3136G4C27         FNMA 3YrNc1YrB           3136G4C20         FNMA 3YrNc1YrB           3136G4F32         FNMA 5YrNc1YrB	06/09/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/27/2025 04/22/2024 07/29/2025	.820 .800 .650 .700 .800 .740 .420 .730 .500 .420 .420 .420 .500 .500 .600	.820 .794 .650 .700 .800 .740 .420 .420 .420 .420 .420 .500 .500 .600	5,000,000,00 5,000,000,00 10,000,000,00 14,900,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00	5,001,562.50 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00	100.00000 100.031250 100.00000 100.010000 100.018000 100.018000 100.000000 100.000000 100.000000 100.000000 99.997000	$\begin{array}{c} 10,000,000\\ 5,001,562.50\\ 5,000,000.00\\ 10,001,000.00\\ 10,001,000.00\\ 10,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 14,999,550.00\\ 10,000,000.00\\ 9,989,700.00\\ \end{array}$	315,200.00 0.00 0.00 1,000.00 2,682.00 0.00 8,200.00 0.00 0.00 0.00 -450.00 0.00 -10,300.00	4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351 4.774 3.602 2.884 2.884 4.817 3.617 4.830	4.474 4.356 4.816 4.775 4.833 4.833 4.833 4.852 2.849 2.370 4.874 3.644 2.904 4.912 3.644 4.912
3136G4877       FNMA 5YrNc1YrB       08/04/2025       .700       .700       10,000,000.00       10,001,200.00       10,001,200.00       1,200.00       4.830       4.929         3136G4877       FNMA 5YrNc1YrB       08/04/2025       .700       .700       15,000,000.00       15,000,000.00       15,001,800.00       1,800.00       4.830       4.929         3136G4877       FNMA 5YrNc1YrB       08/12/2024       .410       .410       15,000,000.00       15,000,000.00       15,000,000.00       5,000,000.00       .700       .700       .700         3136G4K51       FNMA 5YrNc1YrB       08/12/2023       .510       .550       15,000,000.00       15,000,000.00       15,000,300.00       .700.00       .2,945       2.962         3136G4K51       FNMA 5YrNc1YrQ       08/12/2025       .550       15,00       15,000,000.00       100.002000       15,000,300.00       300.00       4.892       4.970         3136G4K51       FNMA 5YrNc1YrQ       08/27/2025       .650       650       8650,000.00       100.000000       5,000,000.00       0.00       4.904       4.992         3136G4Z57       FNMA 5YrNc1YrQ       08/27/2025       .625       5,000,000.00       10.000,000       10,000,000       0.000       3.000.00       4.904       4.9	3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrB           3136G4XI4         FNMA 3YrNC1YrB           3136G4YU1         FNMA 5YrNc1YrB           3136G4YU1         FNMA 5YrNc1YrB           3136G4Z0         FNMA 5YrNc1YrB           3136G4B51         FNMA 3YrNc1YrB           3136G4B51         FNMA 3YrNc1YrB           3136G4B51         FNMA 5YrNc1YrB           3136G4C27         FNMA 5YrNc1YrB           3136G4Z26         FNMA 5YrNc1YrB           3136G4Z27         FNMA 5YrNc2YrB           3136G4Z3         FNMA 5YrNc2YrB           3136G4Z3         FNMA 5YrNc2YrB	06/09/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/27/2023 07/27/2025 04/22/2024 07/22/2025 07/29/2025	.820 .800 .700 .800 .740 .420 .730 .500 .420 .420 .420 .700 .500 .600 .600	.820 .794 .650 .700 .800 .740 .432 .730 .500 .420 .420 .700 .500 .600 .600 .520	5,000,000.00 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00	5,001,562.50 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00	100.00000 100.031250 100.00000 100.010000 100.018000 100.00000 100.00000 100.00000 100.00000 100.00000 99.997000 100.00000 99.897000 100.00000	$\begin{array}{c} 10,000,000,00\\ 5,001,562,50\\ 5,000,000,00\\ 10,001,000,000\\ 10,001,000,000\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 14,999,550,00\\ 10,000,000,00\\ 9,989,700,00\\ 10,000,000,00\\ \end{array}$	315,200.00 0.00 0.00 1,000.00 2,682.00 0.00 8,200.00 0.00 0.00 0.00 -450.00 0.00 -10,300.00	4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351 4.774 3.602 2.884 4.817 3.617 4.830 4.830	4.474 4.356 4.816 4.775 4.833 4.833 4.852 2.849 2.370 4.874 3.644 2.904 2.904 4.912 3.644 4.912
3136G4B77       FNMA 5YrNc1YrB       08/04/2025       .700       .700       15,000,000.00       15,000,000.00       15,001,800.00       1,800.00       4.830       4.929         3136G4J38       FNMA 4YrNc2YrB       08/12/2024       .410       .410       15,000,000.00       15,000,000.00       15,000,000.00       5,000,000.00       5,000,000.00       5,000,000.00       5,000,000.00       5,000,000.00       5,000,000.00       5,000,000.00       5,000,000.00       5,000,000.00       5,000,000.00       5,000,000.00       5,000,000.00       5,000,000.00       5,000,000.00       5,000,000.00       5,000,000.00       5,000,000.00       15,000,000.00       5,000,000.00       3,00.00       4.892       4.970         3136G4207       FNMA 5YrNc1YrQ       08/17/2025       .650       .650       8,650,000.00       100.000000       5,000,000.00       0.00       4.902       4.992         3136G4297       FNMA 5YrNc1YrQ       08/27/2025       .625       .625       5,000,000.00       10.000000       10.000,000.00       0.00       4.904       4.992         3136G4297       FNMA 5YrNc1YrQ       08/27/2025       .625       .505       .000,000.00       10.000,000.00       10.000,000.00       0.00       3.4946         136G4297       FNMA 5YrNc1YrQ       08/27/20	3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4XP         FNMA 5YrNc1YrQ           3136G4YJ6         FNMA 3YrNc1YrB           3135G05H2         FNMA 3YrNc1YrB           3136G4C0         FNMA 3YrNc1YrB           3136G4C0         FNMA 3YrNc1YrB           3136G4B51         FNMA 3YrNc1YrB           3136G4B52         FNMA 5YrNc2YrB           3136G4F32         FNMA 5YrNc2YrB           3136G4B53         FNMA 5YrNc2YrB           3136G4B28         FNMA 5YrNc2YrB           3136G4B28         FNMA 4YrNc1YrB	06/09/2025 06/30/2025 06/30/2025 07/07/2023 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/27/2025 04/22/2024 07/29/2025 07/29/2025 07/29/2025 07/30/2024	.820 .800 .700 .800 .740 .420 .730 .420 .420 .420 .420 .420 .500 .600 .500 .520	.820 .794 .650 .700 .800 .740 .420 .420 .420 .420 .420 .700 .500 .600 .600 .520 .520	5,000,000,00 5,000,000,00 10,000,000,00 10,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00	5,001,562.50 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00	100.00000 100.031250 100.00000 100.010000 100.018000 100.018000 100.0100000 100.000000 100.000000 100.000000 99.997000 100.000000 99.897000 100.000000 100.000000	$\begin{array}{c} 10,000,000\\ 5,001,562.50\\ 5,000,000,00\\ 10,001,000,00\\ 10,001,000,00\\ 10,000,000,00\\ 15,000,000,00\\ 20,002,200,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 10,000,000,00\\ 9,989,700,00\\ 10,000,000,00\\ 10,000,000,00\\ \end{array}$	315,200.00 0.00 0.00 1,000.00 2,682.00 0.00 8,200.00 0.00 0.00 0.00 -450.00 0.00 -10,300.00 0.0	4.274 4.187 4.704 4.665 4.746 4.726 4.726 4.750 2.828 2.351 4.774 3.602 2.884 4.817 3.617 4.830 4.830 3.868 3.868	4.474 4.356 4.816 4.775 4.833 4.833 4.833 4.852 2.849 2.370 4.874 3.644 2.904 4.912 3.644 4.912 3.644 4.912 3.915
3136G4K51       FNMA 3YrNC1.5YrB       08/17/2023       .310       .310       15,000,000.00       15,000,000.00       99,962000       14,994,300.00       -5,700.00       2.945       2.962         3136G4H63       FNMA 5YrNc1YrV       08/19/2025       .550       15,000,000.00       15,000,000.00       15,000,000.00       15,000,000.00       300.00       4.892       4.970         3136G4P3       FNMA 5YrNc1YrQ       08/27/2025       .650       .650       8,650,000.00       100.000000       8,650,000.00       0.00       4.904       4.992         3136G4Z97       FNMA 5YrNc1YrQ       08/27/2025       .625       .625       5,000,000.00       10.000000       10.000,000.00       0.00       4.904       4.992         3136G4Z97       FNMA 3SyrNc1.5YrQ       02/28/2024       .375       .375       10,000,000.00       10.000,000.00       10,000,000.00       0.00       3.490       3.496         156       FNMA-Var-SORF-Q A/360       -915       .890       398,689,662.50       101.028199       402,142,744.50       3.453,082.00       3.891         135G02H5       FNMA 1.5Yr       09/16/2021       .230       .230       25,000,000.00       25,000,000.00       99,98900       24,997,250.00       -2,750.00       5.250.00       1.033 <td>3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrB           3136G4YJ6         FNMA 3YrNc1YrB           3136G4YU1         FNMA 5YrNc1YrB           3136G4YC0         FNMA 5YrNc1YrB           3136G4ZC0         FNMA 3YrNc1YrB           3136G4B51         FNMA 3YrNc1YrB           3136G4C27         FNMA 3YrNc1YrB           3136G4C27         FNMA 3YrNc1YrB           3136G4C27         FNMA 3YrNc1YrB           3136G4C20         FNMA 3YrNc1YrB           3136G4D21         FNMA 5YrNc2YrB           3136G4D25         FNMA 5YrNc2YrB           3136G4B28         FNMA 4YrNc1YrB           3136G4B28         FNMA 4YrNc1YrB           3136G4B28         FNMA 4YrNc1YrB</td> <td>06/09/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/27/2023 07/29/2025 04/22/2024 07/29/2025 07/29/2025 07/29/2025 07/30/2024 07/30/2024</td> <td>.820 .800 .700 .800 .740 .420 .730 .420 .420 .420 .420 .420 .500 .600 .600 .520</td> <td>.820 .794 .650 .700 .800 .740 .420 .432 .730 .420 .420 .420 .420 .600 .600 .600 .520 .520</td> <td>5,000,000,00 5,000,000,00 10,000,000,00 14,900,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,000,00 10,000,000,000,00 10,000,000,000,00 10,000,000,000,000,000,000 10,000,000,000,000,000,000,000,000,000,</td> <td>5,001,562.50 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00</td> <td>100.00000 100.031250 100.00000 100.010000 100.018000 100.018000 100.000000 100.000000 100.000000 100.000000 99.997000 100.000000 99.897000 100.000000 100.000000 100.000000 100.000000</td> <td><math display="block">\begin{array}{c} 10,000,000,00\\ 5,001,562,50\\ 5,000,000,00\\ 10,001,000,000\\ 10,001,000,000\\ 10,000,000,00\\ 20,002,200,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 10,000,000,00\\ 9,989,700,00\\ 10,000,000,00\\ 9,400,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 0,000,000,00\\ 10,000,000,00\\ 0,000,000,00\\ 0,000,000,00</math></td> <td>315,200.00 0.00 0.00 1,000.00 2,682.00 0.00 8,200.00 0.00 0.00 -450.00 0.00 -10,300.00 0.0</td> <td>4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351 4.774 3.602 2.884 4.817 3.617 3.617 4.830 4.830 3.868 3.868 3.868</td> <td>4.474 4.356 4.816 4.775 4.833 4.833 4.852 2.849 2.370 4.874 3.644 2.904 4.912 3.644 4.912 3.915 3.915</td>	3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrB           3136G4YJ6         FNMA 3YrNc1YrB           3136G4YU1         FNMA 5YrNc1YrB           3136G4YC0         FNMA 5YrNc1YrB           3136G4ZC0         FNMA 3YrNc1YrB           3136G4B51         FNMA 3YrNc1YrB           3136G4C27         FNMA 3YrNc1YrB           3136G4C27         FNMA 3YrNc1YrB           3136G4C27         FNMA 3YrNc1YrB           3136G4C20         FNMA 3YrNc1YrB           3136G4D21         FNMA 5YrNc2YrB           3136G4D25         FNMA 5YrNc2YrB           3136G4B28         FNMA 4YrNc1YrB           3136G4B28         FNMA 4YrNc1YrB           3136G4B28         FNMA 4YrNc1YrB	06/09/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/27/2023 07/29/2025 04/22/2024 07/29/2025 07/29/2025 07/29/2025 07/30/2024 07/30/2024	.820 .800 .700 .800 .740 .420 .730 .420 .420 .420 .420 .420 .500 .600 .600 .520	.820 .794 .650 .700 .800 .740 .420 .432 .730 .420 .420 .420 .420 .600 .600 .600 .520 .520	5,000,000,00 5,000,000,00 10,000,000,00 14,900,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,000,00 10,000,000,000,00 10,000,000,000,00 10,000,000,000,000,000,000 10,000,000,000,000,000,000,000,000,000,	5,001,562.50 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00	100.00000 100.031250 100.00000 100.010000 100.018000 100.018000 100.000000 100.000000 100.000000 100.000000 99.997000 100.000000 99.897000 100.000000 100.000000 100.000000 100.000000	$\begin{array}{c} 10,000,000,00\\ 5,001,562,50\\ 5,000,000,00\\ 10,001,000,000\\ 10,001,000,000\\ 10,000,000,00\\ 20,002,200,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 10,000,000,00\\ 9,989,700,00\\ 10,000,000,00\\ 9,400,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 0,000,000,00\\ 10,000,000,00\\ 0,000,000,00\\ 0,000,000,00$	315,200.00 0.00 0.00 1,000.00 2,682.00 0.00 8,200.00 0.00 0.00 -450.00 0.00 -10,300.00 0.0	4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351 4.774 3.602 2.884 4.817 3.617 3.617 4.830 4.830 3.868 3.868 3.868	4.474 4.356 4.816 4.775 4.833 4.833 4.852 2.849 2.370 4.874 3.644 2.904 4.912 3.644 4.912 3.915 3.915
3136G4H63       FNMA 5YrNc2Yr       08/19/2025       .550       .550       15,000,000.00       100.002000       15,000,300.00       300.00       4.892       4.970         3136G4Q97       FNMA 5YrNc1YrQ       08/27/2025       .650       8.650,000.00       100.002000       8.650,000.00       0.00       4.901       4.992         3136G4Q97       FNMA 5YrNc1YrQ       08/27/2025       .625       .625       5.000,000.00       100.000000       5.000,000.00       0.00       4.904       4.992         3136G4Q97       FNMA 5YrNc1YrQ       08/27/2024       .375       .375       10,000,000.00       100.000000       100.000000       0.00       3.479       3.496         136G4297       FNMA 5YrNc1SYrQ       02/28/2024       .375       .375       10,000,000.00       100.000000       100.000,000       0.00       3.479       3.496         135G02H5       FNMA 1.5Yr       09/16/2021       .230       .230       25,000,000.00       25,000,000.00       100.021000       25,005,250.00       5.250.00       1.033       1.044         3135G02H5       FNMA 1Yr       03/16/2021       .190       .190       25,000,000.00       25,000,000.00       25,052,050       52,750.00       52,750.00       52,750.00       52,750.00	3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4Y16         FNMA 3YrNC1YrB           3136G4Y16         FNMA 3YrNC1YrB           3136G4X20         FNMA 3YrNc1YrB           3136G42C0         FNMA 3YrNc1YrB           3136G42C1         FNMA 3YrNc1YrB           3136G42C2         FNMA 3YrNc1YrB           3136G42C3         FNMA 3YrNc1YrB           3136G42C4         FNMA 3YrNc1YrB           3136G42C7         FNMA 5YrNc1YrB           3136G42C8         FNMA 5YrNc1YrB           3136G427         FNMA 5YrNc1YrB           3136G428         FNMA 5YrNc1YrB           3136G4828         FNMA 4YrNc1YrB           3136G4828         FNMA 4YrNc1YrB           3136G4828         FNMA 4YrNc1YrB           3136G4827         FNMA 5YrNc1YrB           3136G487         FNMA 5YrNc1YrB	06/09/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2023 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/29/2025 04/22/2024 07/29/2025 07/29/2025 07/30/2024 07/30/2024 07/30/2024 08/04/2025 08/04/2025	.820 .800 .700 .800 .742 .420 .420 .420 .420 .420 .420 .500 .500 .500 .500 .520 .520 .520 .5	.820 .794 .650 .700 .800 .740 .420 .432 .730 .500 .420 .420 .420 .500 .500 .600 .520 .520 .520 .520 .520 .700 .700	5,000,000.00 5,000,000.00 10,000,000.00 14,900,000.00 14,900,000.00 20,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000	5,001,562.50 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000	100.00000 100.031250 100.00000 100.010000 100.018000 100.018000 100.01000 100.000000 100.000000 100.000000 99.997000 100.000000 99.897000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000	$\begin{array}{c} 10,000,000\\ 5,001,562.50\\ 5,000,000,00\\ 10,001,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 14,999,550,00\\ 10,000,000,00\\ 9,989,700,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,001,200,00\\ 15,001,800,00\\ 15,001,800,00\\ \end{array}$	315,200.00 0.00 0.00 1,000.00 2,682.00 0.00 8,200.00 0.00 0.00 0.00 -450.00 0.00 -10,300.00 0.00 0.00 0.00 0.00 0.00 0.00 0	4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351 4.774 3.602 2.884 4.817 3.617 4.830 4.830 3.868 3.868 3.868 3.868 4.830	4.474 4.356 4.816 4.775 4.833 4.833 4.852 2.849 2.370 4.874 3.644 2.904 4.912 3.644 4.912 3.915 3.915 3.915 3.915 3.929
3136G4Q97       FNMA 5YrNc1YrQ       08/27/2025       .650       .650       8,650,000.00       100.000000       8,650,000.00       0.00       4.901       4.992         3136G42F9       FNMA 5YrNc1YrQ       08/27/2025       .625       5,000,000.00       5,000,000.00       5,000,000.00       0.00       4.901       4.992         3136G42F9       FNMA 5YrNc1YrQ       08/27/2025       .625       5,000,000.00       10,000,0000       5,000,000.00       0.00       4.904       4.992         3136G42F9       FNMA 3.5YrNc1SyrQ       02/28/2024       .375       .375       10,000,000.00       10,000,000.00       10,000,000.00       0.00       3.479       3.496         J15       .915       .90       398,050,000.00       398,689,662.50       101.028199       402,142,744.50       3,453,082.00       3.810         J1576: FNMA-Var-SOFR-Q A/360         J135G02H5       FNMA 1.5Yr       09/16/2021       .230       2.230       25,000,000.00       25,000,000.00       25,005,250.00       5,250.00       1.033       1.044         3135G02F9       FNMA 1Yr       03/16/2021       .190       .190       25,000,000.00       25,000,000.00       24,997,250.00       -2,750.00       52,750.00       52,750.00	3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4YJ6         FNMA 3YrNC1YrB           3135G05H2         FNMA 3YrNC1YrB           3136G4ZC0         FNMA 5YrNc1YrB           3136G4EC1         FNMA 3YrNc1YrB           3136G4EC1         FNMA 3YrNc1YrB           3136G4EC1         FNMA 3YrNc1YrB           3136G4EC1         FNMA 3YrNc1YrB           3136G4EC2         FNMA 3YrNc1YrB           3136G4EC3         FNMA 5YrNc2YrB           3136G4E75         FNMA 5YrNc2YrB           3136G4B28         FNMA 5YrNc2YrB           3136G4B28         FNMA 5YrNc1YrB           3136G4B28         FNMA 4YrNc1YrB           3136G4B28         FNMA 4YrNc1YrB           3136G4B27         FNMA 5YrNc1YrB	06/09/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/27/2023 07/29/2025 04/22/2024 07/29/2025 07/30/2024 07/30/2024 07/30/2024 08/04/2025 08/04/2025 08/04/2025	.820 .800 .700 .800 .740 .420 .730 .420 .420 .420 .420 .500 .600 .500 .500 .520 .520 .520 .700 .700 .410	.820 .794 .650 .700 .800 .740 .422 .730 .500 .420 .420 .420 .500 .600 .600 .520 .520 .520 .520 .700 .700 .410	5,000,000,00 5,000,000,00 10,000,000,00 14,900,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 15,000,000,00 10,000,000,000,00 10,000,000,000,00 10,000,000,000,00 10,000,000,000,000,00 10,000,000,000,000,000,000,000,000,000,	5,001,562.50 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00	100.00000 100.031250 100.00000 100.010000 100.018000 100.018000 100.000000 100.000000 100.000000 99.997000 100.000000 99.897000 100.000000 100.000000 100.000000 100.000000 100.000000 100.012000	$\begin{array}{c} 10,000,000\\ 5,001,562.50\\ 5,000,000.00\\ 10,001,000.00\\ 10,001,000.00\\ 10,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 10,000,000.00\\ 9,989,700.00\\ 10,000,000.00\\ 9,989,700.00\\ 10,000,000.00\\ 9,400,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 10,001,200.00\\ 15,001,800.00\\ 15,001,800.00\\ 15,001,800.00\\ 15,000,000.00\\ 0,000\\ 0,000\\ 0,000\\ 0,000\\$	315,200.00 0.00 0.00 1,000.00 2,682.00 0.00 8,200.00 0.00 0.00 0.00 -450.00 0.00 -10,300.00 0.00 0.00 0.00 0.00 1,200.00 1,200.00 0.00 0.00	4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351 4.774 3.602 2.884 4.817 3.617 4.830 3.868 3.868 3.868 3.868 4.830 3.911	4.474 4.356 4.816 4.775 4.833 4.833 4.852 2.849 2.370 4.874 3.644 4.912 3.644 4.912 3.915 3.915 3.915 4.929 4.929 3.951
3136G4Z97         FNMA 3.5YrNc1.5YrQ         02/28/2024         .375         .375         10,000,000.0         10,000,000.0         10,000,000.00         0.00         3.479         3.496           1576: FNMA-Var-SOFR-Q A/360         .915         .890         398,050,000.00         398,689,662.50         110.28199         402,142,744.50         3,453,082.00         3.810         3.891           135G02H5         FNMA 1.5Yr         09/16/2021         .230         .230         25,000,000.00         100.021000         25,005,250.00         5,250.00         1.033         1.044           135G02F5         FNMA 1.5Yr         03/16/2021         .190         .190         25,000,000.00         25,000,000.00         99,989000         24,997,250.00         -2,750.00         .52,950.05         .52,950.00         .540.00         .540.00	3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrB           3136G4XPJ         FNMA 3YrNC1YrB           3136G4YU1         FNMA 5YrNc1YrB           3136G4YU1         FNMA 5YrNc1YrB           3136G4YC0         FNMA 5YrNc1YrB           3136G4ZC0         FNMA 3YrNc1YrB           3136G4B51         FNMA 3YrNc1YrB           3136G4B51         FNMA 5YrNc1YrB           3136G42C0         FNMA 5YrNc1YrB           3136G42C0         FNMA 5YrNc1YrB           3136G42C0         FNMA 5YrNc1YrB           3136G4D75         FNMA 5YrNc2YrB           3136G4B28         FNMA 4YrNc1YrB           3136G4B28         FNMA 4YrNc1YrB           3136G4B28         FNMA 4YrNc1YrB           3136G4B28         FNMA 4YrNc1YrB           3136G4B35         FNMA 4YrNc1YrB	06/09/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/27/2023 07/29/2025 07/29/2025 07/29/2025 07/30/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 08/04/2025 08/04/2025 08/04/2025 08/04/2025	.820 .800 .700 .800 .740 .420 .730 .420 .420 .700 .420 .700 .600 .600 .520 .520 .520 .520 .700 .700 .410 .310	.820 .794 .650 .700 .800 .740 .420 .422 .730 .500 .420 .420 .420 .420 .520 .520 .520 .520 .520 .520 .520 .5	5,000,000.00 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00	5,001,562.50 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00	100.00000 100.031250 100.00000 100.010000 100.018000 100.018000 100.000000 100.000000 100.000000 100.000000 99.997000 100.000000 99.897000 100.000000 100.000000 100.000000 100.000000 100.000000 100.012000 100.000000 99.99.2000	$\begin{array}{c} 10,000,000,00\\ 5,001,562,50\\ 5,000,000,00\\ 10,001,000,00\\ 10,001,000,00\\ 10,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 10,000,000,00\\ 9,989,700,00\\ 10,000,000,00\\ 9,400,000,00\\ 10,000,000,00\\ 10,100,000,00\\ 10,001,200,00\\ 15,001,800,00\\ 15,001,800,00\\ 15,001,800,00\\ 15,001,800,00\\ 15,001,800,00\\ 15,001,800,00\\ 15,000,000,00\\ 14,994,300,00\\ 14,994,300,00\\ 00,000,00\\ 14,994,300,00\\ 000,000,00\\ 14,994,300,00\\ 000,000,00\\ 14,994,300,00\\ 000,000,00\\ 00,000,00\\ 00,000,00\\ 00,000,0$	315,200.00 0.00 0.00 1,000.00 2,682.00 0.00 8,200.00 8,200.00 0.00 -450.00 0.00 -10,300.00 0.00 0.00 0.00 0.00 0.00 0.00 0	4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351 4.774 3.602 2.884 4.817 3.617 4.830 3.868 3.868 3.868 4.830 4.830 3.911 2.945	4.474 4.356 4.816 4.775 4.833 4.833 4.852 2.849 2.370 4.874 3.644 4.912 3.644 4.912 3.904 4.912 3.915 3.915 3.915 3.915 3.915 3.929 3.951 2.962
.915         .890         398,050,000.00         398,689,662.50         101.028199         402,142,744.50         3,453,082.00         3.810         3.891           1576: FNMA-Var-SOFR-Q A/360         3135G02H5         FNMA 1.5Yr         09/16/2021         .230         .230         25,000,000.00         25,000,000.00         100.021000         25,005,250.00         5,250.00         1.033         1.044           3135G02H5         FNMA 1Yr         03/16/2021         .190         .190         25,000,000.00         25,000,000.00         99,98900         24,997,250.00         -2,750.00         .539         .540           3135G02K8         FNMA 2Yr         03/16/2022         .290         25,000,000.00         25,000,000.00         100.211000         25,052,750.00         52,750.00         1.523         1.540           3135G03K8         FNMA 2Yr         04/07/2022         .420         .420         25,000,000.00         100.221000         25,065,050.00         60,500.00         1.554         1.660           3135G03J0         FNMA 2Yr         04/15/2022         .460         .460         25,000,000.00         100.352000         25,088,000.00         88,000.00         1.615         1.622	3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 3YrNc1YrB           3135G95H2         FNMA 3YrNc1YrB           3136G4YU1         FNMA 3YrNc1YrB           3136G4C20         FNMA 3YrNc1YrB           3136G4E0         FNMA 3YrNc1YrB           3136G4E0         FNMA 3YrNc1YrB           3136G4E1         FNMA 3YrNc1YrB           3136G4E2         FNMA 3YrNc1YrB           3136G4E2         FNMA 3YrNc1YrB           3136G4E2         FNMA 5YrNc2YrB           3136G4E2         FNMA 5YrNc2YrB           3136G4B2         FNMA 5YrNc2YrB           3136G4B2         FNMA 4YrNc1YrB           3136G4B2         FNMA 4YrNc1YrB           3136G4B2         FNMA 4YrNc1YrB           3136G4B2         FNMA 4YrNc1YrB           3136G4B3         FNMA 5YrNc1YrB           3136G4B47         FNMA 5YrNc1YrB           3136G4B7         FNMA 5YrNc2YrB           3136G4451         FNMA 5YrNc2YrB           3136G4451         FNMA 5YrNc2YrB           3136G4451         FNMA 5YrNc2Yr           3136G445         FNMA 5YrNc2Yr           3136G4464 <td>06/09/2025 06/30/2025 06/30/2025 07/07/2023 07/07/2023 07/15/2025 07/27/2023 07/27/2023 07/27/2023 07/27/2023 07/27/2025 07/20/2025 07/20/2025 07/30/2024 07/30/2024 07/30/2024 07/30/2024 08/04/2025 08/04/2025 08/12/2024 08/12/2024</td> <td>.820 .800 .700 .800 .740 .420 .730 .420 .420 .420 .420 .500 .500 .500 .520 .520 .520 .520 .5</td> <td>.820 .794 .650 .700 .800 .740 .422 .730 .500 .420 .420 .420 .420 .500 .500 .520 .520 .520 .520 .520 .5</td> <td>5,000,000,00 5,000,000,00 10,000,000,00 14,900,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 15,000,000,000 15,000,000,00 15,000,000,000,000 1</td> <td>5,001,562.50 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,000</td> <td>100.00000 100.031250 100.00000 100.010000 100.018000 100.018000 100.000000 100.000000 100.000000 100.000000 99.997000 100.000000 100.000000 100.000000 100.000000 100.000000 100.012000 100.000000 99.952000 100.000000</td> <td><math display="block">\begin{array}{c} 10,000,000\\ 5,001,562.50\\ 5,000,000,00\\ 10,001,000,00\\ 10,001,000,00\\ 10,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 10,000,000,00\\ 15,000,000\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,</math></td> <td>315,200.00 0.00 0.00 1,000.00 2,682.00 0.00 8,200.00 0.00 0.00 0.00 -450.00 0.00 -10,300.00 0.00 1,200.00 1,200.00 1,200.00 0.00 -5,700.00 0.00</td> <td>4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351 4.774 3.602 2.884 4.817 3.617 4.830 3.868</td> <td>4.474 4.356 4.816 4.775 4.833 4.833 4.833 4.852 2.849 2.370 4.874 3.644 4.912 3.904 4.912 3.915 3.915 3.915 3.915 3.915 3.915 4.929 4.929 3.951 2.962 4.970 4.972</td>	06/09/2025 06/30/2025 06/30/2025 07/07/2023 07/07/2023 07/15/2025 07/27/2023 07/27/2023 07/27/2023 07/27/2023 07/27/2025 07/20/2025 07/20/2025 07/30/2024 07/30/2024 07/30/2024 07/30/2024 08/04/2025 08/04/2025 08/12/2024 08/12/2024	.820 .800 .700 .800 .740 .420 .730 .420 .420 .420 .420 .500 .500 .500 .520 .520 .520 .520 .5	.820 .794 .650 .700 .800 .740 .422 .730 .500 .420 .420 .420 .420 .500 .500 .520 .520 .520 .520 .520 .5	5,000,000,00 5,000,000,00 10,000,000,00 14,900,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 15,000,000,000 15,000,000,00 15,000,000,000,000 1	5,001,562.50 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,000	100.00000 100.031250 100.00000 100.010000 100.018000 100.018000 100.000000 100.000000 100.000000 100.000000 99.997000 100.000000 100.000000 100.000000 100.000000 100.000000 100.012000 100.000000 99.952000 100.000000	$\begin{array}{c} 10,000,000\\ 5,001,562.50\\ 5,000,000,00\\ 10,001,000,00\\ 10,001,000,00\\ 10,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 10,000,000,00\\ 15,000,000\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,$	315,200.00 0.00 0.00 1,000.00 2,682.00 0.00 8,200.00 0.00 0.00 0.00 -450.00 0.00 -10,300.00 0.00 1,200.00 1,200.00 1,200.00 0.00 -5,700.00 0.00	4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351 4.774 3.602 2.884 4.817 3.617 4.830 3.868	4.474 4.356 4.816 4.775 4.833 4.833 4.833 4.852 2.849 2.370 4.874 3.644 4.912 3.904 4.912 3.915 3.915 3.915 3.915 3.915 3.915 4.929 4.929 3.951 2.962 4.970 4.972
3135G02H5         FNMA 1.5Yr         09/16/2021         .230         .230         25,000,000.00         100.021000         25,005,250.00         5,250.00         1.033         1.044           3135G02F9         FNMA 1Yr         03/16/2021         .190         .190         25,000,000.00         25,000,000.00         99,98900         24,997,250.00         -2,750.00         .539         .540           3135G02K8         FNMA 2Yr         03/16/2022         .290         .290         25,000,000.00         25,000,000.00         100.211000         250,052,750.00         52,750.00         1.523         1.540           3135G03J87         FNMA 2Yr         04/07/2022         .420         420         25,000,000.00         100.212000         25,006,500.00         60,500.00         1.594         1.600           3135G03J0         FNMA 2Yr         04/15/2022         .460         .5000,000.00         25,000,000.00         100.352000         25,088,000.00         88,000.00         1.615         1.622	3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4XPJ         FNMA 3YrNC1YrB           3135G05H2         FNMA 3YrNC1YrB           3136G4YU1         FNMA 5YrNc1YrB           3136G4ZC0         FNMA 3YrNc1YrB           3136G4E51         FNMA 3YrNc1YrB           3136G42C0         FNMA 3YrNc1YrB           3136G42C0         FNMA 3YrNc1YrB           3136G42C0         FNMA 5YrNc1YrB           3136G42C0         FNMA 5YrNc2YrB           3136G42C0         FNMA 5YrNc2YrB           3136G4B28         FNMA 5YrNc1YrB           3136G4B28         FNMA 5YrNc1YrB           3136G4B28         FNMA 4YrNc1YrB           3136G4B28         FNMA 4YrNc1YrB           3136G4B27         FNMA 5YrNc1YrB           3136G4B37         FNMA 5YrNc1YrB           3136G4B37         FNMA 5YrNc1YrB           3136G4B37         FNMA 5YrNc1YrB           3136G4B37         FNMA 5YrNc1YrB           3136G4F51         FNMA 5YrNc1YrB           3136G497         FNMA 5YrNc1YrD           3136G497         FNMA 5YrNc1YrD <t< td=""><td>06/09/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/27/2025 04/22/2024 07/29/2025 07/29/2025 07/29/2025 07/30/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 08/04/2025 08/04/2025 08/04/2025 08/19/2025 08/19/2025 08/19/2025 08/27/2025</td><td>.820 .800 .700 .800 .740 .420 .730 .420 .420 .420 .420 .420 .500 .600 .500 .500 .500 .520 .520 .520 .700 .700 .410 .310 .550 .625</td><td>.820 .794 .650 .700 .800 .740 .422 .730 .500 .420 .420 .420 .420 .500 .600 .520 .520 .520 .520 .520 .520 .520 .5</td><td>5,000,000,00 5,000,000,00 10,000,000,00 14,900,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 15,000,000,000,00 15,000,000,000,00 15,000,000,00 15,000,000,000,00 15,000,000,000,000,000 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08/19/2025 08/19/2025 08/27/2025	.820 .800 .700 .800 .740 .420 .730 .420 .420 .420 .420 .420 .500 .600 .500 .500 .500 .520 .520 .520 .700 .700 .410 .310 .550 .625	.820 .794 .650 .700 .800 .740 .422 .730 .500 .420 .420 .420 .420 .500 .600 .520 .520 .520 .520 .520 .520 .520 .5	5,000,000,00 5,000,000,00 10,000,000,00 14,900,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 15,000,000,000,00 15,000,000,000,00 15,000,000,00 15,000,000,000,00 15,000,000,000,000,000 15,000,000,000,000,000 15,000,000,000,000,000,000 15,000,000,000,000,000,000,000,000,000,0	5,001,562.50 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,000	100.00000 100.031250 100.00000 100.010000 100.018000 100.018000 100.000000 100.000000 100.000000 100.000000 99.997000 100.000000 100.000000 100.000000 100.000000 100.000000 100.012000 100.000000 99.962000 100.000000 100.000000	$\begin{array}{c} 10,000,000.00\\ 5,001,562,50\\ 5,000,000.00\\ 10,001,000.00\\ 10,001,000.00\\ 10,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 15,000,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 10,000,000.00\\ 15,000,000.00\\ 14,994,300.00\\ 15,000,000.00\\ 8,650,000.00\\ 5,000,000.00\\ \end{array}$	315,200.00 0.00 0.00 1,000.00 2,682.00 0.00 8,200.00 0.00 0.00 -450.00 0.00 -10,300.00 0.00 0.00 0.00 0.00 0.00 1,200.00 1,200.00 1,200.00 1,200.00 300.00 0.00 0.00 0.00	4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351 4.774 3.602 2.884 4.817 3.617 3.617 4.830 4.830 3.868 3.868 3.868 4.830 3.911 2.945 4.892 4.901 4.904	4.474 4.356 4.816 4.775 4.833 4.833 4.852 2.849 2.370 4.874 3.644 4.912 3.644 4.912 3.904 4.912 3.915 3.915 3.915 4.929 4.929 3.951 2.962 4.970 4.992
3135G02F9         FNMA 1Yr         03/16/2021         .190         .190         25,000,000.00         99,98900         24,997,250.00         -2,750.00         .539         .540           3135G02K8         FNMA 2Yr         03/16/2022         .290         25,000,000.00         25,000,000.00         100.21100         25,052,750.00         52,750.00         1.523         1.540           3135G03J0         FNMA 2Yr         04/07/2022         .420         .420         25,000,000.00         100.221000         25,065,000.00         60,0500.00         1.540         1.640           3135G03J0         FNMA 2Yr         04/15/2022         .460         .460         25,000,000.00         100.32000         25,088,000.00         88,000.00         1.615         1.622	3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4XR9         FNMA 5YrNc1YrQ           3136G4YJ6         FNMA 3YrNC1YrB           3136G4YU1         FNMA 3YrNC1YrB           3136G4YC0         FNMA 3YrNC1YrB           3136G4Z0         FNMA 3YrNC1YrB           3136G4Z0         FNMA 3YrNc1YrB           3136G4Z0         FNMA 3YrNc1YrB           3136G4Z2         FNMA 3YrNc1YrB           3136G4Z2         FNMA 3YrNc1YrB           3136G4Z2         FNMA 5YrNc1YrB           3136G4Z2         FNMA 5YrNc1YrB           3136G4Z2         FNMA 5YrNc2YrB           3136G4Z2         FNMA 5YrNc2YrB           3136G4B28         FNMA 4YrNc1YrB           3136G4B28         FNMA 4YrNc1YrB           3136G4B28         FNMA 4YrNc1YrB           3136G4B77         FNMA 5YrNc1YrB           3136G4B77         FNMA 5YrNc1YrB           3136G4K3         FNMA 4YrNc2YrB           3136G4K45         FNMA 5YrNc2Yr           3136G4K5         FNMA 5YrNc2Yr           3136G4K6         FNMA 5YrNc2Yr           3136G4Z9         FNMA 5YrNc1YrQ           3136G4Z9 <td>06/09/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/27/2025 04/22/2024 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00,000,00\\ 00,000,0</math></td> <td>315,200.00 0.00 0.00 1,000.00 2,682.00 0.00 8,200.00 0.00 0.00 -450.00 0.00 -10,300.00 0.0</td> <td>4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351 4.774 3.602 2.884 4.817 3.617 4.830 4.830 3.868 3.801 3.911 2.945 4.8901 3.911 3.945 3.479</td> <td>4.474 4.356 4.816 4.775 4.833 4.833 4.852 2.849 2.370 4.874 3.644 4.912 3.644 4.912 3.904 2.904 2.904 4.912 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.951 2.962 4.929 4.929 3.951</td>	06/09/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/27/2025 04/22/2024 07/29/2025 07/29/2025 07/29/2025 07/30/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 08/04/2025 08/04/2025 08/04/2025 08/19/2025 08/19/2025 08/19/2025 08/27/2025	.820 .800 .700 .800 .742 .420 .420 .500 .420 .500 .500 .500 .520 .520 .520 .520 .5	820 .794 .650 .700 .800 .740 .420 .432 .500 .420 .420 .500 .500 .500 .520 .520 .520 .520 .5	5,000,000.00 5,000,000.00 10,000,000.00 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5,000,000,00\\ 10,001,000,000\\ 10,000,000,00\\ 14,902,682.00\\ 15,000,000,00\\ 20,002,200,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 14,999,550,00\\ 10,000,000,00\\ 9,989,700,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,001,200,00\\ 15,001,800,00\\ 15,001,800,00\\ 15,000,300,00\\ 14,994,300,00\\ 15,000,300,00\\ 8,650,000,00\\ 5,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 00,000,00\\ 00,000,00\\ 00,000,0$	315,200.00 0.00 0.00 1,000.00 2,682.00 0.00 8,200.00 0.00 0.00 -450.00 0.00 -10,300.00 0.0	4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351 4.774 3.602 2.884 4.817 3.617 4.830 4.830 3.868 3.801 3.911 2.945 4.8901 3.911 3.945 3.479	4.474 4.356 4.816 4.775 4.833 4.833 4.852 2.849 2.370 4.874 3.644 4.912 3.644 4.912 3.904 2.904 2.904 4.912 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.951 2.962 4.929 4.929 3.951
3135G03B7         FNMA 2Yr         04/07/2022         .420         .420         25,000,000.00         100.242000         25,006,500.00         60,500.00         1.594         1.600           3135G03J0         FNMA 2Yr         04/15/2022         .460         .460         25,000,000.00         100.352000         25,088,000.00         88,000.00         1.615         1.622	3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4WH2         FNMA 5YrNc1YrQ           3136G4WH2         FNMA 5YrNc1YrQ           3136G4YL6         FNMA 3YrNC1YrB           3135G05H2         FNMA 3YrNC1YrB           3136G4C0         FNMA 3YrNC1YrB           3136G4C0         FNMA 3YrNC1YrB           3136G4E0         FNMA 3YrNc1YrB           3136G4E0         FNMA 3YrNc1YrB           3136G4E2         FNMA 3YrNc1YrB           3136G4E2         FNMA 3YrNc1YrB           3136G4E2         FNMA 5YrNc2YrB           3136G4E2         FNMA 5YrNc2YrB           3136G4B2         FNMA 5YrNc2YrB           3136G4B2         FNMA 5YrNc1YrB           3136G4B2         FNMA 4YrNc1YrB           3136G4B2         FNMA 4YrNc2YrB           3136G4B2         FNMA 4YrNc2YrB           3136G4A27         FNMA 5YrNc1YrD           3136G4407	06/09/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/27/2023 07/29/2025 07/20/2025 07/20/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 08/04/2025 08/04/2025 08/04/2025 08/04/2025 08/12/2024 08/12/2025 08/12/2025 08/27/2025 08/27/2025	.820 .800 .700 .800 .740 .420 .730 .420 .420 .420 .420 .500 .600 .500 .500 .520 .520 .520 .520 .520 .5	.820 .794 .650 .700 .800 .740 .422 .730 .500 .420 .420 .420 .420 .500 .520 .520 .520 .520 .520 .520 .5	5,000,000,00 5,000,000,00 10,000,000,000 14,900,000,000 15,000,000,000 15,000,000,000 15,000,000,000 15,000,000,000 15,000,000,000 15,000,000,000 10,000,000,000 10,000,000,000 10,000,000,000 10,000,000,000 10,000,000,000 10,000,000,000 15,000,000,000 15,000,000,000 15,000,000,000 15,000,000,000 15,000,000,000 15,000,000,000 15,000,000,000 15,000,000,000 15,000,000,000 15,000,000,000 15,000,000,000 15,000,000,000 15,000,000,000 15,000,000,000 15,000,000,000 10,000,000,000	5,001,562.50 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00	100.00000 100.031250 100.00000 100.010000 100.018000 100.018000 100.000000 100.000000 100.000000 99.997000 100.000000 99.897000 100.000000 100.000000 100.000000 100.000000 100.012000 100.012000 100.002000 100.002000 100.002000 100.002000 100.002000 100.002000 100.000000 100.000000 100.000000 100.000000 100.000000	10,000,000 00 5,001,562,50 5,000,000,00 10,001,000,00 10,001,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 10,000,00	315,200.00 0.00 0.00 1,000.00 2,682.00 0.00 8,200.00 0.00 0.00 -450.00 0.00 -10,300.00 0.00 1,200.00 1,200.00 1,200.00 3,453,082.00	4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351 4.774 3.602 2.884 4.817 3.617 3.617 4.830 4.830 3.868 3.868 3.868 3.868 3.868 3.868 4.830 3.911 2.945 4.892 4.901 4.904 3.479 <b>3.810</b>	4.474 4.356 4.816 4.775 4.833 4.833 4.852 2.849 2.370 4.874 3.644 4.912 3.644 4.912 3.915 3.915 3.915 3.915 4.929 4.929 3.951 2.962 4.970 4.992 4.992 3.496 <b>3.891</b>
<u>3135G03J0</u> FNMA 2Yr 04/15/2022 .460 .460 25,000,000.00 25,000,000.00 100.352000 25,088,000.00 1.615 1.622	3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4WF2         FNMA 5YrNc1YrQ           3136G4WF2         FNMA 5YrNc1YrQ           3136G4Y16         FNMA 3YrNC1YrB           3136G4W1         FNMA 3YrNC1YrB           3136G4W1         FNMA 3YrNC1YrB           3136G4W1         FNMA 3YrNC1YrB           3136G4ZC0         FNMA 3YrNc1YrB           3136G4ZC1         FNMA 3YrNc1YrB           3136G4Z27         FNMA 5YrNc1YrB           3136G4Z20         FNMA 3YrNc1YrB           3136G4Z20         FNMA 5YrNc1YrB           3136G4Z20         FNMA 5YrNc1YrB           3136G4Z20         FNMA 5YrNc1YrB           3136G4Z20         FNMA 5YrNc1YrB           3136G4B21         FNMA 5YrNc1YrB           3136G4B23         FNMA 4YrNc1YrB           3136G4B24         FNMA 4YrNc1YrB           3136G4B25         FNMA 4YrNc1YrB           3136G4B26         FNMA 5YrNc1YrB           3136G4B27         FNMA 5YrNc1YrB           3136G4B27         FNMA 4YrNc1YrB           3136G4H63         FNMA 5YrNc1YrB           3136G4H63         FNMA 5YrNc1YrC           3136G4H63         FNMA 5YrNc1YrQ <td< td=""><td>06/09/2025 06/30/2025 06/30/2025 07/07/2023 07/07/2023 07/15/2025 07/27/2023 07/27/2023 07/27/2023 07/27/2023 07/27/2025 07/29/2025 07/30/2024 07/30/2024 07/30/2024 07/30/2024 08/04/2025 08/04/2025 08/12/2024 08/12/2024 08/12/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025</td><td>.820 .800 .600 .700 .800 .742 .420 .420 .420 .420 .420 .420 .500 .600 .500 .520 .520 .520 .520 .520 .520 .5</td><td>.820 .794 .650 .700 .800 .740 .422 .730 .500 .420 .420 .420 .420 .500 .600 .520 .520 .520 .520 .520 .520 .520 .5</td><td>5,000,000,00 5,000,000,00 10,000,000,00 10,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 15,000,000,00 15,000,000,00 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.318 .318 125,000,000.00 125,000,000.00 100.163000 125,203,750.00 203,750.00 1.261 1.270	3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4WF2         FNMA 5YrNc1YrQ           3136G4WF2         FNMA 5YrNc1YrQ           3136G4YJ6         FNMA 3YrNC1YrB           3135G95H2         FNMA 3YrNC1YrB           3136G4ZC0         FNMA 3YrNC1YrB           3136G4ZC0         FNMA 3YrNC1YrB           3136G4ZC0         FNMA 3YrNc1YrB           3136G4ZC1         FNMA 3YrNc1YrB           3136G4ZC2         FNMA 3YrNc1YrB           3136G4ZC3         FNMA 5YrNc2YrB           3136G4ZC0         FNMA 5YrNc2YrB           3136G4ZC0         FNMA 5YrNc2YrB           3136G4Z2         FNMA 5YrNc2YrB           3136G4Z2         FNMA 5YrNc2YrB           3136G4Z2         FNMA 4YrNc1YrB           3136G4Z8         FNMA 4YrNc1YrB           3136G4Z8         FNMA 4YrNc1YrB           3136G4Z9         FNMA 5YrNc1YrB           3136G4Z97         FNMA 5YrNc1YrB           3136G4Z97         FNMA 5YrNc1YrD           3136G4Z97         FNMA 5YrNc1YrQ           3136G4Z97         FNMA 5YrNc1YrQ           3136G4Z97         FNMA 5YrNc1YrQ           3136G4Z97         FNMA 5YrNc1YrQ           31	06/09/2025 06/30/2025 06/30/2025 07/07/2023 07/07/2023 07/15/2025 07/27/2023 07/27/2023 07/27/2023 07/27/2023 07/29/2025 07/29/2025 07/29/2025 07/29/2025 07/30/2024 07/30/2024 07/30/2024 08/04/2025 08/04/2025 08/12/2024 08/12/2024 08/12/2025 08/27/2025 08/27/2025 02/28/2024	.820 .800 .500 .700 .800 .740 .420 .730 .420 .420 .420 .420 .420 .500 .500 .500 .500 .520 .520 .520 .5	.820 .794 .650 .700 .800 .740 .422 .730 .500 .420 .420 .420 .420 .500 .600 .520 .520 .520 .520 .520 .520 .520 .5	5,000,000,00 5,000,000,00 10,000,000,00 14,900,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 25,000,000,00 25,000,000,00	5,001,562.50 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 25,000,000.00 25,000,000.00	100.00000 100.031250 100.00000 100.010000 100.018000 100.018000 100.000000 100.000000 100.000000 100.000000 99.997000 100.0000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.0000000 100.000000 100.00000000	10,000,000,00 5,001,562,50 5,000,000,00 10,001,000,00 10,000,000,00 14,902,682,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,100,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,000,00 10,0	315,200.00 0.00 0.00 0.00 0.00 0.00 2,682.00 0.00 8,200.00 0.00	4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351 4.774 3.602 2.884 2.851 4.774 3.617 4.830 4.830 3.868 3.871 3.911	4.474 4.356 4.816 4.775 4.833 4.833 4.852 2.849 2.370 4.874 3.644 4.912 3.644 4.912 3.915 3.915 3.915 3.915 4.929 4.929 3.951 2.962 4.970 4.970 4.970 4.992 3.496 <b>3.891</b>
	3136G4XU2         FNMA 5YrNc1Yr           3136G4WH2         FNMA 5YrNc1YrQ           3136G4WF2         FNMA 5YrNc1YrQ           3136G4WF         FNMA 5YrNc1YrQ           3136G4WF         FNMA 3YrNc1YrB           3136G4W1         FNMA 3YrNc1YrB           3136G4F1         FNMA 3YrNc1YrB           3136G4F2         FNMA 3YrNc1YrB           3136G4B51         FNMA 3YrNc1YrB           3136G4B51         FNMA 3YrNc1YrB           3136G4F2         FNMA 3YrNc1YrB           3136G4F2         FNMA 5YrNc1YrB           3136G4F2         FNMA 5YrNc1YrB           3136G4F2         FNMA 5YrNc1YrB           3136G4F2         FNMA 5YrNc2YrB           3136G4B2         FNMA 4YrNc1YrB           3136G4B2         FNMA 4YrNc1YrB           3136G4B2         FNMA 4YrNc1YrB           3136G4B2         FNMA 5YrNc1YrB           3136G4B2         FNMA 5YrNc1YrB           3136G4B2         FNMA 5YrNc1YrB           3136G4B2         FNMA 5YrNc1YrB           3136G4K51         FNMA 5YrNc1YrB           3136G442F7         FNMA 5YrNc1YrQ           3136G42F7         FNMA 5YrNc1YrQ           3136G42F7         FNMA 5YrNc1YrQ           3136G42F7 <td>06/09/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/27/2023 07/27/2025 04/22/2024 07/29/2025 07/29/2025 07/29/2025 07/30/2024 07/30/2024 07/30/2024 07/30/2024 08/04/2025 08/04/2025 08/04/2025 08/04/2025 08/19/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 03/16/2021 03/16/2021 03/16/2022</td> <td>.820 .800 .650 .700 .800 .740 .420 .420 .420 .420 .500 .600 .500 .500 .500 .500 .520 .520 .520 .5</td> <td>.820 .794 .650 .700 .800 .740 .420 .432 .730 .500 .600 .520 .520 .520 .520 .520 .520 .520 .5</td> <td>5,000,000,00 5,000,000,00 10,000,000,00 10,000,000,00 14,900,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00</td> <td>5,001,562.50 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00</td> <td>100.00000 100.031250 100.00000 100.018000 100.018000 100.018000 100.018000 100.01000 100.0000 100.000 100.0000 100.0000 100.0000 100.0000 1</td> <td>10,000,000.00 5,001,562.50 5,000,000.00 10,001,000.00 10,000,000.00 14,902,682.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 14,999,550.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,001,800.00 15,000,300.00 14,994,300.00 15,000,300.00 14,994,300.00 15,000,300.00 14,994,300.00 25,005,250.00 24,997,250.00 25,052,750.00 25,065,200.00 25,065,200.00 25,065,200.00 25,065,200.00 25,065,200.00 25,068,000.00 10,000,000 10,000,000.00 10,000,000.00 10,000,0000</td> <td>315,200.00 0.00 0.00 1,000.00 2,682.00 0.00 8,200.00 0.00 0.00 0.00 -450.00 0.00 -10,300.00 0.0</td> <td>4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351 4.774 3.602 2.884 4.817 3.617 4.830 4.830 3.868 3.879 3.911 3.971 3.972 3.973 3.9746 3.9746 3.9746 3.9746 3.9746 3.9746 3.9746 3.9746 3.9746 3.9746 3.9746 3.9746 3.9746 3.9746 3.9746 3.9746 3.97466 3.97466 3.974666666666666666666666666666666666666</td> <td>4.474 4.356 4.816 4.775 4.833 4.833 4.852 2.849 2.370 4.874 3.644 4.912 3.644 4.912 3.904 2.904 2.904 4.912 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.929 4.929 4.929 3.496 <b>3.891</b> 1.044 5.540 1.540 1.540 1.602</td>	06/09/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/27/2023 07/27/2025 04/22/2024 07/29/2025 07/29/2025 07/29/2025 07/30/2024 07/30/2024 07/30/2024 07/30/2024 08/04/2025 08/04/2025 08/04/2025 08/04/2025 08/19/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 03/16/2021 03/16/2021 03/16/2022	.820 .800 .650 .700 .800 .740 .420 .420 .420 .420 .500 .600 .500 .500 .500 .500 .520 .520 .520 .5	.820 .794 .650 .700 .800 .740 .420 .432 .730 .500 .600 .520 .520 .520 .520 .520 .520 .520 .5	5,000,000,00 5,000,000,00 10,000,000,00 10,000,000,00 14,900,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00	5,001,562.50 5,000,000.00 10,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00	100.00000 100.031250 100.00000 100.018000 100.018000 100.018000 100.018000 100.01000 100.0000 100.000 100.0000 100.0000 100.0000 100.0000 1	10,000,000.00 5,001,562.50 5,000,000.00 10,001,000.00 10,000,000.00 14,902,682.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 14,999,550.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,001,800.00 15,000,300.00 14,994,300.00 15,000,300.00 14,994,300.00 15,000,300.00 14,994,300.00 25,005,250.00 24,997,250.00 25,052,750.00 25,065,200.00 25,065,200.00 25,065,200.00 25,065,200.00 25,065,200.00 25,068,000.00 10,000,000 10,000,000.00 10,000,000.00 10,000,0000	315,200.00 0.00 0.00 1,000.00 2,682.00 0.00 8,200.00 0.00 0.00 0.00 -450.00 0.00 -10,300.00 0.0	4.274 4.187 4.704 4.665 4.746 4.739 4.726 4.750 2.828 2.351 4.774 3.602 2.884 4.817 3.617 4.830 4.830 3.868 3.879 3.911 3.971 3.972 3.973 3.9746 3.9746 3.9746 3.9746 3.9746 3.9746 3.9746 3.9746 3.9746 3.9746 3.9746 3.9746 3.9746 3.9746 3.9746 3.9746 3.97466 3.97466 3.974666666666666666666666666666666666666	4.474 4.356 4.816 4.775 4.833 4.833 4.852 2.849 2.370 4.874 3.644 4.912 3.644 4.912 3.904 2.904 2.904 4.912 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.915 3.929 4.929 4.929 3.496 <b>3.891</b> 1.044 5.540 1.540 1.540 1.602

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Month End Portfolio Holdings										
CUSIP Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
	Date		To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturity
1700: FHLB-DISC NOTE	10/00/0000	200	201	75 000 000 00	74.0/7.500.00	00 007000	74,000,050,00	100 750 00	140	140
313384L64 FHLB DISC NTE 313384M63 FHLB DISC NTE	10/22/2020 10/30/2020	.300 .140	.301 .140	75,000,000.00 50,000,000.00	74,867,500.00 49,964,222.22	99.987000 99.985000	74,990,250.00 49,992,500.00	122,750.00 28,277.78	.142 .164	.142 .164
313384K65 FHLB DISC NTE	10/14/2020	.145	.145	25,000,000.00	24,985,447.92	99.989000	24,997,250.00	11,802.08	.120	.121
313384N39 FHLB DISC NTE	11/04/2020	.155	.155	50,000,000.00	49,971,368.06	99.982000	49,991,000.00	19,631.94	.178	.178
313385BY1 FHLB DISC NTE	02/16/2021	.165	.165	50,000,000.00	49,945,687.50	99.939000	49,969,500.00	23,812.50	.462	.463
313384K65 FHLB DISC NTE	10/14/2020	.140	.140	25,000,000.00	24,991,152.78	99.989000	24,997,250.00	6,097.22	.120	.121
313385AN6 FHLB DISC NTE	01/13/2021	.140 . <b>189</b>	.140 . <b>189</b>	23,766,000.00 298,766,000.00	23,749,363.80 298,474,742.28	99.955000 99.975585	23,755,305.30 298,693,055.30	5,941.50 <b>218,313.02</b>	.369 .220	.370 . <b>220</b>
1725: FHLB-Fxd-S 30/360				27077007000000	2,0,11,1,12,20	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	2,0,0,0,0,000,000	210,010.02	.220	.220
3130A7PV1 FHLB 5Yr	04/05/2021	1.375	1.390	5,000,000.00	4,996,350.00	100.772000	5,038,600.00	42,250.00	.587	.595
313379Q69 FHLB 4.5 Yr	06/10/2022	2.125	2.182	7,975,000.00	7,955,620.75	103.485000	8,252,928.75	297,308.00	1.725	1.775
3130ADFW7 FHLB 3Yr 3130A0XD7 FHLB 3Yr	01/25/2021 03/12/2021	2.200 2.375	2.212 2.484	15,000,000.00 10,000,000.00	14,994,900.00 9,968,000.00	100.834000 101.205000	15,125,100.00 10,120,500.00	130,200.00 152,500.00	.398 .518	.403 .529
3130A0XD7 FHLB 3Yr	03/12/2021	2.375	2.489	10,000,000.00	9,966,500.00	101.205000	10,120,500.00	154,000.00	.518	.529
313378WG2 FHLB 4.08Yr	03/11/2022	2.500	2.619	10,000,000.00	9,954,700.00	103.561000	10,356,100.00	401,400.00	1.472	1.526
313382AX1 FHLB 4.9Yr	03/10/2023	2.125	2.716	11,750,000.00	11,432,397.50	104.870000	12,322,225.00	889,827.50	2.414	2.523
3130AE6U9 FHLB 3Yr	05/07/2021 05/07/2021	2.700 2.700	2.725	7,650,000.00	7,644,492.00 9,999,100.00	101.791000 101.791000	7,787,011.50	142,519.50	.668	.682
3130AE6U9 FHLB 3Yr 313378WG2 FHLB 2.91Yr	03/11/2022	2.700	2.703 2.308	10,000,000.00 30,000,000.00	30,158,100.00	103.561000	10,179,100.00 31,068,300.00	180,000.00 910,200.00	.668 1.474	.682 1.526
3130AHE33 FHLB 5YrNc1YrQ	10/21/2024	2.000	2.000	10,000,000.00	10,000,000.00	100.215000	10,021,500.00	21,500.00	3.925	4.142
3130AHE66 FHLB 5YrNc1YrQ	10/21/2024	2.000	2.000	10,000,000.00	10,000,000.00	100.216000	10,021,600.00	21,600.00	3.925	4.142
3130AHG64 FHLB 5YrNc1YrQ	10/28/2024	2.000	2.000	10,000,000.00	10,000,000.00	100.245000	10,024,500.00	24,500.00	3.945	4.162
3130AHG31 FHLB 5YrNc2YrQ 3130AHMM2 FHLB 4.5YrNc1YrA	10/29/2024 06/11/2024	1.800 1.850	1.800 1.850	25,000,000.00 15,000,000.00	25,000,000.00 15,000,000.00	101.668000 100.306000	25,417,000.00 15,045,900.00	417,000.00 45,900.00	3.968 3.618	4.164 3.781
3130AHN66 FHLB 5YrNc1YrA	12/16/2024	1.940	1.940	10,000,000.00	10,000,000.00	100.354000	10,035,400.00	35,400.00	4.083	4.296
3130AHQR7 FHLB 5YrNc1YrA	12/23/2024	1.970	1.970	5,000,000.00	5,000,000.00	100.387000	5,019,350.00	19,350.00	4.099	4.315
3130AJ5F2 FHLB 5YrNc1Yr	02/12/2025	1.750	1.750	7,250,000.00	7,250,000.00	100.074000	7,255,365.00	5,365.00	4.257	4.455
3130AJF95 FHLB 5YrNc1YrA 3130AJB65 FHLB 4YrNc6Mo	03/24/2025 03/25/2024	1.300 1.620	1.300 1.620	10,000,000.00 6,200,000.00	10,000,000.00 6,200,000.00	100.424000 100.091000	10,042,400.00	42,400.00 5,642.00	4.393 3.428	4.564 3.567
3130AJAX7 FHLB 4YrNc1Yr	03/25/2024	1.550	1.550	10,300,000.00	10,300,000.00	100.570000	6,205,642.00 10,358,710.00	58,710.00	3.420	3.567
3130AJC23 FHLB 5YrNc6MoA	03/25/2025	1.500	1.500	5,000,000.00	5,000,000.00	100.019000	5,000,950.00	950.00	4.370	4.567
3130AJMP1 FHLB 5Mo	10/15/2020	.145	.145	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.123	.123
3130AJSN0 FHLB 7Mo	01/29/2021	.160 <b>1.505</b>	.173 1.532	50,000,000.00 341,125,000.00	49,996,250.00 340,816,410.25	99.992500 101.081695	49,996,250.00 344,814,932.25	0.00 3,998,522.00	.413 1.891	.414 1.973
1767: FHLB-Var-M A/360		1.505	1.032	341,125,000.00	340,010,410.25	101.061095	344,014,932.23	3,990,522.00	1.071	1.973
3130A9FU0 FHLB 4Yr	09/22/2020	.333	.333	10,000,000.00	10,000,000.00	100.010000	10,001,000.00	1,000.00	.060	.060
3130A9FM8 FHLB 4Yr	09/22/2020	.333	.333	15,000,000.00	15,000,000.00	100.010000	15,001,500.00	1,500.00	.060	.060
3130A9FR7 FHLB 4Yr	09/28/2020	.306	.306	10,000,000.00	10,000,000.00	100.010000	10,001,000.00	1,000.00	.077	.077
3130A9FR7 FHLB 4Yr 3130AJ2N8 FHLB 1.16Yr	09/28/2020 05/03/2021	.306 .146	.306 .259	15,000,000.00 25,000,000.00	15,000,000.00 24,978,764.50	100.010000 100.022000	15,001,500.00 25,005,500.00	1,500.00 26,735.50	.077 .668	.077 .671
5150/62/10 11/25 11/01	00/00/2021	.262	.299	75,000,000.00	74,978,764.50	100.014000	75,010,500.00	31,735.50	.268	.269
1770: FHLB-Var-Q A/360										
3130AJAS8 FHLB 1.25Yr	05/26/2021	.144 .095	.144 491	75,000,000.00	75,000,000.00	99.985000	74,988,750.00	-11,250.00	.733 .030	.734 .030
3130AHVS9 FHLB 6Mo 3130AHVS9 FHLB 6Mo	09/11/2020 09/11/2020	.095	491	50,000,000.00 50,000,000.00	50,075,000.00 50,075,000.00	99.999000 99.999000	49,999,500.00 49,999,500.00	-75,500.00 -75,500.00	.030	.030
		.116	219	175,000,000.00	175,150,000.00	99.993000	174,987,750.00	-162,250.00	.331	.332
1786: FHLB-Var-SOFR-Q A/360	00/11/0000	455	455	25 000 000 00	05 000 000 00	100 000000		500.00	000	000
3130AJEC9 FHLB 6Mo	09/11/2020	.155	.155 . <b>155</b>	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	100.002000 100.002000	25,000,500.00 25,000,500.00	500.00 500.00	.030 .030	.030 . <b>030</b>
1900: FFCB-DISC NOTE										
313313FP8 FFCB DISC NOTE	05/14/2021	.150	.150	50,000,000.00	49,937,291.67	99.901000	49,950,500.00	13,208.33	.700	.701
313313AF5 FFCB DISC NOTE 313313GS1 FFCB DISC NOTE	01/06/2021 06/10/2021	.130 .120	.130 .120	50,000,000.00 50,000,000.00	49,969,486.11 49,948,500.00	99.958000 99.890000	49,979,000.00 49,945,000.00	9,513.89 -3,500.00	.350 .774	.351 .775
	00/10/2021	.133	.133	150,000,000.00	149,855,277.78	99.916333	149,874,500.00	19,222.22	.608	.609
1925: FFCB-Fxd-S 30/360										
3133EHJ95 FFCB 3Yr 3133EH6X6 FFCB 4Yr	10/26/2020 01/12/2022	1.750 2.200	1.760 2.365	20,000,000.00 10,000,000.00	19,994,000.00 9,938,000.00	100.249000 102.785000	20,049,800.00 10,278,500.00	55,800.00 340,500.00	.152 1.332	.153 1.367
3133EJEM7 FFCB 3Yr	03/01/2021	2.500	2.501	10,000,000.00	9,999,700.00	101.167000	10,116,700.00	117,000.00	.490	.499
3133EJCE7 FFCB 2.8Yr	02/12/2021	2.350	2.474	15,000,000.00	14,948,670.00	100.988000	15,148,200.00	199,530.00	.446	.452
3133EJKN8 FFCB 5Yr	04/11/2023	2.700	2.721	10,000,000.00	9,990,300.00	106.469000	10,646,900.00	656,600.00	2.479	2.611
3133EJNS4 FFCB 3Yr	05/10/2021	2.700	2.747	10,000,000.00	9,986,600.00	101.748000	10,174,800.00	188,200.00	.676	.690
3133EJD48 FFCB 5Yr 3133EJT74 FFCB 2.9Yr	10/02/2023 11/15/2021	3.050 3.050	3.095 2.922	10,000,000.00 10,000,000.00	9,979,300.00 10,035,700.00	108.568000 103.495000	10,856,800.00 10,349,500.00	877,500.00 313,800.00	2.887 1.166	3.088 1.208
3133EKRP3 FFCB 5YrNc2YrA	06/21/2024	2.220	2.220	10,000,000.00	10,000,000.00	101.294000	10,129,400.00	129,400.00	3.615	3.808
3133EKM45 FFCB 3Yr	09/06/2022	1.500	1.529	14,435,000.00	14,422,874.60	102.618000	14,812,908.30	390,033.70	1.962	2.016
3133EKM94 FFCB 4YrNc1YrA	09/11/2023	1.900	1.900	10,000,000.00	10,000,000.00	100.043000	10,004,300.00	4,300.00	2.903	3.030
3133EK2A3 FFCB 5YrNc1YrA 3133EK4B9 FFCB 5YrNc2YrA	10/15/2024 10/28/2024	1.920 1.820	1.920 1.820	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000,000	100.167000 101.207000	10,016,700.00 10,120,700.00	16,700.00 120,700.00	3.917 3.963	4.126 4.162
3133EKP75 FFCB 4.9Yr	09/17/2024	1.600	1.672	6,128,000.00	6,107,471.20	105.020000	6,435,625.60	328,154.40	3.872	4.049
3133EK4A1 FFCB 4YrNc1YrA	10/30/2023	1.930	1.930	5,000,000.00	5,000,000.00	100.235000	5,011,750.00	11,750.00	3.036	3.164
3133EKQA7 FFCB 4.9Yr	09/10/2024	2.080	1.688	2,064,000.00	2,101,585.44	106.920000	2,206,828.80	105,243.36	3.814	4.030
3133ELMD3 FFCB 3YrNc1YrA 3133ELMD3 FFCB 3YrNc1YrA	02/10/2023 02/10/2023	1.600 1.600	1.600 1.600	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	100.515000 100.515000	10,051,500.00 10,051,500.00	51,500.00 51,500.00	2.383 2.383	2.447 2.447
3133ELMID3 FFCB 3YINCTYTA 3133ELMJ0 FFCB 4YrNc1YrC	02/10/2023	1.600	1.690	5,000,000.00	5,000,000.00	100.515000	5,025,150.00	25,150.00	2.383	2.447 3.452
3133ELMD3 FFCB 3YrNc1YrA	02/10/2023	1.600	1.600	15,000,000.00	15,000,000.00	100.515000	15,077,250.00	77,250.00	2.383	2.447
3133ELNF7 FFCB 3.5YrNc1YrA	08/18/2023	1.640	1.640	10,000,000.00	10,000,000.00	100.517000	10,051,700.00	51,700.00	2.880	2.964
3133ELNJ9 FFCB 4YrNc2YrA 3133ELQE7 FFCB 5YrNc1YrA	02/28/2024 03/03/2025	1.550	1.550	5,000,000.00 10,000,000.00	5,000,000.00 10,000,000.00	101.833000 100.716000	5,091,650.00 10,071,600.00	91,650.00 71,600.00	3.394 4.291	3.496
3133ELQE7 FFCB 5YINCTYFA 3133ELQP2 FFCB 4YrNc6MoA	03/03/2025	1.640 1.600	1.640 1.600	15,000,000.00	15,000,000.00	100.716000	15,001,500.00	1,500.00	4.291 3.372	4.507 3.510
3133ELTC8 FFCB 5YrNc1YrA	03/17/2025	1.125	1.125	10,000,000.00	10,000,000.00	100.199000	10,019,900.00	19,900.00	4.396	4.545
3133ELUX0 FFCB 2YrNc1YrA	03/30/2022	1.000	1.000	25,000,000.00	25,000,000.00	100.070000	25,017,500.00	17,500.00	1.561	1.578
3133ELUX0 FFCB 2YrNc1YrA	03/30/2022	1.000	1.000	25,000,000.00	25,000,000.00	100.070000	25,017,500.00	17,500.00	1.561	1.578
3133ELWK6 FFCB 1.5YrNc6MoA 3133ELXC3 FFCB 4YrNc1YrA	10/20/2021 04/22/2024	.550 .800	.550 .800	15,000,000.00 12,000,000.00	15,000,000.00 12,000,000.00	100.004000 100.066000	15,000,600.00 12,007,920.00	600.00 7,920.00	1.129 3.572	1.137 3.644
3133ELH80 FFCB 5YrNc2YrA	06/10/2025	.680	.680	5,025,000.00	5,025,000.00	100.000000	5,025,000.00	0.00	4.684	4.778
3133EL2Q6 FFCB 2YrNc6MoA	08/03/2022	.230	.230	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.917	1.923
3133EL3E2 FFCB 3YrNc1YrA	08/10/2023	.320	.320	15,945,000.00	15,945,000.00	100.000000	15,945,000.00	0.00	2.925	2.942
1930: FFCB-Var-M A/360		1.595	1.614	360,597,000.00	360,474,201.24	101.169639	364,814,682.70	4,340,481.46	2.302	2.378
3133EGCE3 FFCB 5Yr	05/25/2021	.445	.445	10,000,000.00	10,000,000.00	100.173000	10,017,300.00	17,300.00	.731	.732
3133EGCE3 FFCB 5Yr	05/25/2021	.445	.445	10,000,000.00	10,000,000.00	100.173000	10,017,300.00	17,300.00	.731	.732
3133EG4C6 FFCB 3.9Yr 3133E IDG1 FECB 5Yr	01/18/2022	.392	261	15,000,000.00	15,139,095.00	100.239000	15,035,850.00	-103,245.00	1.364	1.384
3133EJDG1 FFCB 5Yr 3133EJJE0 FFCB 3.5Yr	02/21/2023 10/04/2021	.241 .180	.241 .180	15,000,000.00 15,000,000.00	15,000,000.00 15,000,000.00	99.635000 100.008000	14,945,250.00 15,001,200.00	-54,750.00 1,200.00	2.422 1.079	2.477 1.093
		.324	.174	65,000,000.00	65,139,095.00	100.026000	65,016,900.00	-122,195.00	1.346	1.367
1936: FFCB-Var-SOFR-Q A/360										

Month End Pe	ortfolio Holdings										
CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
	· ·	Date		To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturity
3133EKT63	FFCB 2Yr	09/24/2021	.210	.210	15,000,000.00	15,000,000.00	100.083000	15,012,450.00	12,450.00	1.051	1.066
3133EK6V3	FFCB 3Yr	11/07/2022	.380	.380	25,000,000.00	25,000,000.00	99.922000	24,980,500.00	-19,500.00	2.140	2.186
3133EK6V3	FFCB 3Yr	11/07/2022	.380	.380	25,000,000.00	25,000,000.00	99.922000	24,980,500.00	-19,500.00	2.140	2.186
3133EK6V3	FFCB 3Yr	11/07/2022	.380	.380	25,000,000.00	25,000,000.00	99.922000	24,980,500.00	-19,500.00	2.140	2.186
3133EK6V3		11/07/2022	.380	.380	15,000,000.00	15,000,000.00	99.922000	14,988,300.00	-11,700.00	2.140	2.186
3133EK6V3	FFCB 3Yr	11/07/2022	.380	.380	25,000,000.00	25,000,000.00	99.922000	24,980,500.00	-19,500.00	2.140	2.186
3133ELCX0		12/09/2022	.390	.390	9,000,000.00	9,000,000.00	99.920000	8,992,800.00	-7,200.00	2.219	2.274
3133ELCX0		12/09/2022	.390	.390	24,000,000.00	24,000,000.00	99.920000	23,980,800.00	-19,200.00	2.219	2.274
3133ELCX0		12/09/2022	.390	.390	24,000,000.00	24,000,000.00	99.920000	23,980,800.00	-19,200.00	2.219	2.274
3133ELCX0		12/09/2022	.390	.390	24,000,000.00	24,000,000.00	99.920000	23,980,800.00	-19,200.00	2.219	2.274
3133ELCX0		12/09/2022	.390	.390	14,000,000.00	14,000,000.00	99.920000	13,988,800.00	-11,200.00	2.219	2.274
3133ELCX0	FFCB 3Yr	12/09/2022	.390	.390	24,000,000.00	24,000,000.00	99.920000	23,980,800.00	-19,200.00	2.219	2.274
1950: FMAC	C-Fxd-S 30/360		.375	.375	249,000,000.00	249,000,000.00	99.930743	248,827,550.00	-172,450.00	2.112	2.160
3132X03B5	FAMCA 4.9Yr	06/30/2023	2.850	2.964	10,000,000.00	9,947,900.00	107.357000	10,735,700.00	787,800.00	2.690	2.830
3132X04F5	FAMCA 2.91Yr	07/23/2021	2.840	2.864	10,000,000.00	9,993,300.00	102.391000	10,239,100.00	245,800.00	.875	.893
	FAMCA 1YrNc6MoB	03/18/2021	.720	.720	25,000,000.00	25.000.000.00	100.004000	25,001,000.00	1.000.00	.543	.545
0142201120	Плиюленниевшор	00/10/2021	1.664	1.721	45,000,000.00	44,941,200.00	102.168444	45,975,800.00	1,034,600.00	1.118	1.156
1965: FMAC	C-Var-M A/360										
3132X0S77		04/23/2021	.225	.225	25,000,000.00	25,000,000.00	99.977000	24,994,250.00	-5,750.00	.640	.644
3132X0U90	FAMCA 3Yr	05/10/2021	.175	.175	10,000,000.00	10,000,000.00	99.954000	9,995,400.00	-4,600.00	.687	.690
	) FAMCA 1.6Yr	05/28/2021	.226	.226	25,000,000.00	25,000,000.00	99.985000	24,996,250.00	-3,750.00	.748	.740
31422BYJ3	FAMCA 1.5Yr	10/18/2021	.212	.212	50,000,000.00	50,000,000.00	99.977000	49,988,500.00	-11,500.00	1.125	1.132
1094. 544.0	C-Var-SOFR-Q A/360		.215	.215	110,000,000.00	110,000,000.00	99.976727	109,974,400.00	-25,600.00	.889	.892
	7-VAI-SOFR-Q A7360 1 FAMCA 1Yr	03/25/2021	.180	.180	25.000.000.00	25.000.000.00	99.989000	24,997,250.00	-2.750.00	.566	.564
31422DWG1		03/23/2021	.180	.180	25,000,000.00	25,000,000.00	99.989000 99.989000	24,997,250.00	-2,750.00	.566	.564
2350: MUNIS	S-S 30/360				20,000,000.00	20,000,000.00	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	21,777,200.00	2,700.00	.000	.001
419792NF9	HAWAII STATE	10/01/2020	1.370	1.319	2,250,000.00	2,254,320.00	100.192000	2,254,320.00	0.00	.084	.085
13063DAC2	2 STATE OF CALIFORNIA	04/01/2021	2.625	2.011	14,400,000.00	14,688,720.00	102.005000	14,688,720.00	0.00	.571	.584
	RHODE ISLAND ST & PROV	04/01/2021	2.750	2.551	3,150,000.00	3,167,766.00	100.564000	3,167,766.00	0.00	.569	.584
13063DGA0	) STATE OF CALIFORNIA	04/01/2021	2.800	2.799	16,000,000.00	16,000,640.00	100.004000	16,000,640.00	0.00	.568	.584
13063DAC2	2 STATE OF CALIFORNIA	04/01/2021	2.625	2.850	1,795,000.00	1,784,301.80	99.404000	1,784,301.80	0.00	.569	.584
13063DAD0	) STATE OF CALIFORNIA	04/01/2022	2.367	2.960	1,500,000.00	1,468,800.00	97.920000	1,468,800.00	0.00	1.526	1.584
544351MM8	B CITY OF LOS ANGELES	09/01/2021	4.000	2.919	8,915,000.00	9,200,993.20	103.208000	9,200,993.20	0.00	.960	1.003
13063DAD0	) STATE OF CALIFORNIA	04/01/2022	2.367	3.120	17,695,000.00	17,256,340.95	97.521000	17,256,340.95	0.00	1.524	1.584
	) STATE OF CALIFORNIA	04/01/2022	2.367	3.290	25,000,000.00	24,275,250.00	97.101000	24,275,250.00	0.00	1.523	1.584
	) STATE OF CALIFORNIA	04/01/2021	2.800	2.680	10,825,000.00	10,852,170.75	100.251000	10,852,170.75	0.00	.569	.584
419792YK6	STATE OF HAWAII	01/01/2021	3.250	2.733	12,745,000.00	12,864,165.75	100.935000	12,864,165.75	0.00	.332	.337
419792YL4	STATE OF HAWAII	01/01/2022	2.770	2.770	3,500,000.00	3,500,000.00	100.000000	3,500,000.00	0.00	1.295	1.337
2020. COM			2.723	2.807	117,775,000.00	117,313,468.45	99.608124	117,313,468.45	0.00	.936	.969
	MERCIAL PAPER	00/00/2020	1 4 2 0	1 6 4 7		40 401 540 44	99.997556	40.000 777 70	E17 200 24	024	0.25
03785DJ98	APPLE	09/09/2020	1.630	1.647	50,000,000.00	49,481,569.44	99.997556 99.984722	49,998,777.78	517,208.34	.024	.025
74271TKM4		10/21/2020	.140	.140	50,000,000.00	49,982,111.11	99.984722 99.996028	49,992,361.11	10,250.00	.139	.140
63763PJE0 63763PJ18	NATL SEC CLEARING CORP NATL SEC CLEARING CORP	09/14/2020	.140 .150	.140 .150	25,000,000.00	24,994,847.22	99.996028 100.000000	24,999,006.94	4,159.72	.038 .003	.038 .003
63763PJ18 74271TL68	Procter & Gamble	09/01/2020 11/06/2020	.150	.150	25,000,000.00 50,000,000.00	24,995,833.33 49,984,833.33	99.978000	25,000,000.00 49,989,000.00	4,166.67 4,166.67	.003	.003
742711L68 74271TLA9	Procter & Gamble	11/10/2020	.120	.120	50,000,000.00	49,984,833.33	99.978000 99.976667	49,989,000.00	4,166.67	.183	.184 .195
63763PJ18	NATL SEC CLEARING CORP	09/01/2020	.110	.110	40.000.000.00	49,986,402.78 39,997,800.00	99.976667 100.000000	49,988,333.33	2,200.00	.194	.003
03/03/310		07/01/2020	.385	.388	290,000,000.00	289,423,397.21	99.988786	289,967,479.16	544,081.95	.003	.003
3130: CORP	P-Fxd-S 30/360										
594918BG8	MICROSOFT CORP	11/03/2020	2.000	2.543	25,000,000.00	24,649,750.00	100.163000	25,040,750.00	391,000.00	.173	.175
478160BS2	JOHNSON & JOHNSON	03/01/2021	1.650	2.646	12,000,000.00	11,663,160.00	100.607000	12,072,840.00	409,680.00	.492	.499
478160BS2	JOHNSON & JOHNSON	03/01/2021	1.650	2.625	12,969,000.00	12,617,410.41	100.607000	13,047,721.83	430,311.42	.492	.499
478160BS2	JOHNSON & JOHNSON	03/01/2021	1.650	3.149	10,295,000.00	9,955,059.10	100.607000	10,357,490.65	402,431.55	.491	.499
594918BG8	MICROSOFT CORP	11/03/2020	2.000	2.912	10,100,000.00	9,929,411.00	100.163000	10,116,463.00	187,052.00	.173	.175
	Total Fur	nd	1.825	2.717	70,364,000.00	68,814,790.51 7,337,259,138.44	100.385517 100.271764	70,635,265.48	1,820,474.97 22,641,153.82	.333	.338
	iotai rui	in a		.024	1,007,702,744.14	,,007,207,100.44		.,007,700,272.20	22,041,100.02	1.112	1.130
Grand Total	1		.647	.624	7,339,952,944.14	7,337,259,138.44	100.271764	7,359,900,292.26	22,641,153.82	1.112	1.136



## COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR CAPITAL MARKETS

COUNTY ADMINISTRATIVE CENTER 4080 LEMON STREET, 4TH FLOOR, RIVERSIDE, CA 92502-2205

WWW.COUNTYTREASURER.ORG



# County of Riverside Treasurer's Pooled Investment Fund

# September 2020

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Chair Jerome Powell during FOMC Press Conference September 16 2020—https://www.youtube.com/redirect?q=https%3A%2F%2Fwww.federalreserve.gov%2Fmediacenter%2Ffiles%

# Treasurer's Pooled Investment Fund

### Monthly Commentary

Changing of the Guard

As the fiduciary of the County of Riverside Treasurer's Pooled Investment Fund (TPIF), the Treasurer-Tax Collector safeguards the publics' assets in the treasury. This responsibility has been passed on to me, as my friend and mentor, former Treasurer-Tax Collector Jon Christensen retired on September 23, 2020. I was unanimously appointed by the Board of Supervisors to succeed him as the Treasurer-Tax Collector, effective September 24, 2020.

With this significant change in leadership, I would like to provide some highlights of my background. I have served the department of the Riverside County Treasurer-Tax Collector for over 26 years, with the past 3 years in the capacity of the Assistant Treasurer-Tax Collector. In this capacity, I oversaw all operational aspects of the department and fulfilled the role of Treasurer-Tax Collector in his absence. Of my 26 years of service, 22 years were served in a leadership capacity, with 15 years of senior management experience. I hold a Bachelor of Science degree in Business Management and a Master of Public Administration degree.

My current investment team consists of: Chief Investment Manager Giovane Pizano, Sr. Investment Manager Steve Faeth, and Assistant Investment Manager Isela Licea. Throughout these challenging economic cycles, we have developed the investment management experience that is crucial in maintaining the quality and integrity of the TPIF. We emphatically agree that safeguarding capital is the single highest priority when investing public funds. I will continue the strong tradition of this office in prioritizing safety of principal, while ensuring ample liquidity and generating exceptional investment performance.

September saw improved economic data and the reaffirmation from the Federal Reserve (FED) that rates will stay low for a prolonged period. The Federal Reserve Open Market Committee (FOMC) held a meeting on September 16<sup>th</sup> and voted to keep interest rates at the target range of 0.00% to 0.25%. The dot plot forecast, released by the FOMC, indicated that no change to the fed funds rate range is expected by FED officials through 2023.

The economic data in September pointed to economic improvement despite the bleak 2<sup>nd</sup> quarter QoQ GDP drop of 31.4%. ISM Manufacturing rose to 56.0 vs. 54.2 in August. Nonfarm Payrolls saw a healthy gain of 1.371 million jobs and the unemployment rate dropped to 8.4% vs. 9.8% in August. The real estate sector continued its record climb, with the National Association of Home Builders Index printing at 83, an all-time record high.

Talk of inflation beginning to show up in consumer goods, medical care and home prices has given many bond investors pause. The FOMC has indicated that it will tolerate some inflation above its 2% target for a brief period. Inflation is a bond investor's most feared enemy. No bond holder wants to be locked into a low rate if inflation rises and eats away their interest payments.

In U.S. Treasury markets, the 2-year treasury note began the month at 0.13% and ended at the same rate, 0.13%. The 5-year treasury note began the month at 0.26% and ended the month at 0.27%. Stocks were also nearly unchanged, with the Dow Jones Industrial Average starting the month at 28,500 and ending at 27,800. Despite this extremely low interest rate environment, the TPIF is still positioned to maintain safety of principal and meet the liquidity needs of our depositors.

#### Matt Jennings Treasurer-Tax Collector

### Treasurer's Statement

The Treasurer's Pooled Investment Fund is comprised of contributions from the county, schools, special districts, and other discretionary depositors throughout the County of Riverside. The primary objective of the treasurer shall be to **safeguard the principal** of the funds under the Treasurer's control, meet the **liquidity needs** of the depositor, and to maximize a **return on the funds** within the given parameters.

The Treasurer-Tax Collector and the Capital Markets team are committed to maintaining the highest credit ratings. The Treasurer's Pooled Investment Fund is currently rated **Aaa-bf** by **Moody's Investor Service** and **AAAf/S1** by **Fitch Ratings**, two of the nation's most trusted bond credit rating services.

Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California

### Capital Markets Team

Matt Jennings Treasurer-Tax Collector

Giovane Pizano Chief Investment Manager

Steve Faeth Senior Investment Manager

Isela Licea Assistant Investment Manager

### 6-Month Pool Performance

	Month End Market Value (\$)*	Month End Book Value (\$)	Paper Gain or Loss (\$)	Paper Gain or Loss (%)	Book Yield (%)	WAM (Yrs)
Sep-20	8,238,993,333.67	8,218,185,162.14	20,808,171.53	0.25%	0.54	1.08
Aug-20	7,359,900,292.26	7,337,259,138.44	22,641,153.82	0.31%	0.62	1.14
Jul-20	7,518,644,766.16	7,493,729,391.77	24,915,374.39	0.33%	0.70	1.12
Jun-20	7,804,218,376.34	7,775,589,310.59	28,629,065.75	0.37%	0.77	1.12
May-20	8,196,871,029.51	8,166,677,324.99	30,193,704.52	0.37%	0.88	1.10
Apr-20	8,707,241,840.70	8,668,716,409.06	38,525,431.64	0.44%	1.15	1.01

\*Market values do not include accrued interest.

## Economy

#### National Economy

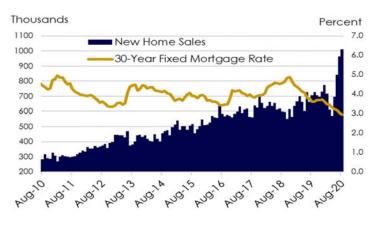
Early September saw businesses, schools, and restaurants reopen in many places. However, by end of month, some states backtracked as they saw an increase in positivity rates, still no additional fiscal stimulus, and economists warning the recovery momentum has stalled (<u>CNN Business</u>).

- Jobless claims remain at four times higher than before the pandemic, and higher to records dating back to 1967.
- The unemployment rate sat at 8.4%, better than the prior period of 10.2%, but improving at a more moderated pace since the initial bounce back in hiring.

#### Private Sector Average Hourly Earnings Y/Y

Percent



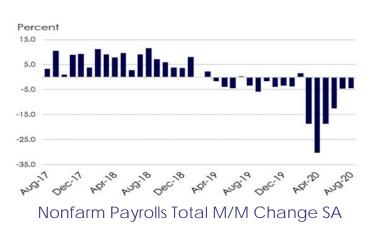


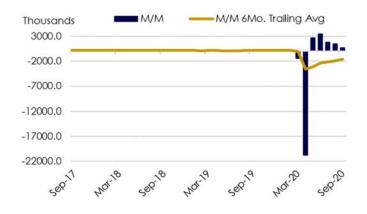
### State Economy

In August, California's unemployment rate sat at 11%, the lowest it's seen since its peak in March, however the 5<sup>th</sup> highest in the nation, with Nevada leading at 13%. Riverside sat at 11% since its peak in May of 15%, trailing Los Angeles at 15%, and El Centro with an unemployment rate of 22.3% according the Bureau of Labor Statistics (BLS).

• Through August, California saw spending in restaurants down 39% from January spending, and down 12% in consumer spending (CEF).

Durable Goods Percent Chg. Y/Y





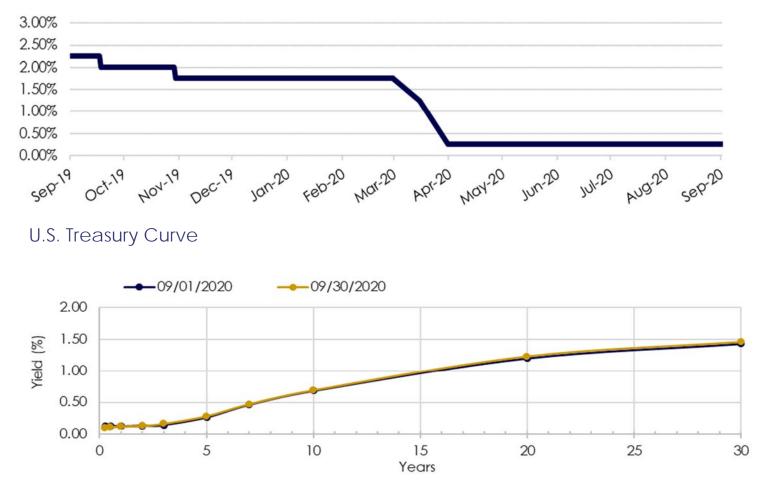
#### **Key Economic Indicators**

Release Date	Indicator	Actual	Consensus	Prior Year
09/30/2020	Real GDP - Q/Q Change	-31.4%	-31.7%	2.0%
09/04/2020	Unemployment Rate - Seasonally Adjusted	8.4%	9.7%	3.7%
09/04/2020	Non-Farm Payrolls - M/M Change - Thousands	1,371	1,350	130
09/11/2020	CPI - Y/Y Change	1.3%	1.2%	1.7%
09/11/2020	CPI Ex Food and Energy - Y/Y Change	1.7%	1.6%	2.4%
09/03/2020	ISM Non-Manufacturing Index (> 50 indicates growth)	56.9	57.0	56.4
09/24/2020	New Home Sales - SAAR - Thousands	1,011	890	713
09/02/2020	Factory Orders - M/M Change	6.4%	6.2%	1.4%
09/02/2020	Durable Goods Orders - New Orders - M/M Change	11.4%	11.2%	2.0%
*Note: 'Prior Year' displa	ays final estimates of indicator values from the equivalent period of the prior ye	ar.		

## Market Data

### Federal Open Market Committee Meeting 09/16/2020

- The FOMC stated that the Corona virus outbreak is causing tremendous human and economic hardship across the U.S., and will continue to weigh on economic activity, employment, and inflation in the near term, and poses considerable risk to the economic outlook over the medium term.
- The FOMC maintained the Fed Funds Target Range of 0.0-0.25%
- The FOMC stated in their September statement that "it is committed to using its full range of tools to support the U.S. economy in this challenging time, thereby promoting its maximum employment and price stability goals ."



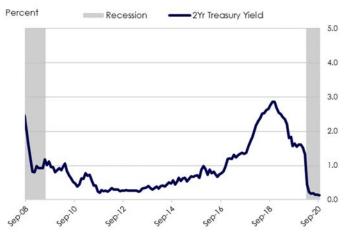
#### Fed Funds Target Rate (Upper Limit)

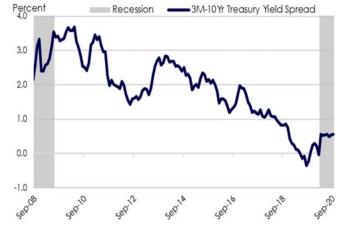
US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
09/30/2020 - 09/01/2020	-0.02	-0.02	0.00	0.00	0.02	0.02	0.01	0.03
09/30/2020	0.10	0.11	0.12	0.13	0.16	0.28	0.69	1.46
09/01/2020	0.12	0.13	0.12	0.13	0.14	0.26	0.68	1.43

The US Treasury Curve and its values are subject to frequent change and will be updated monthly with each issued TPIF report.

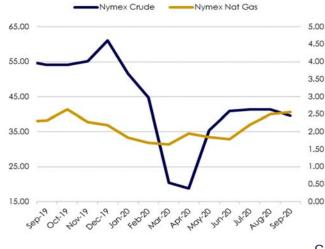
## Market Data cont'd

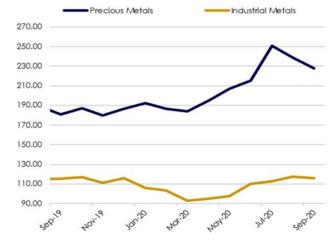
### U.S. Treasuries



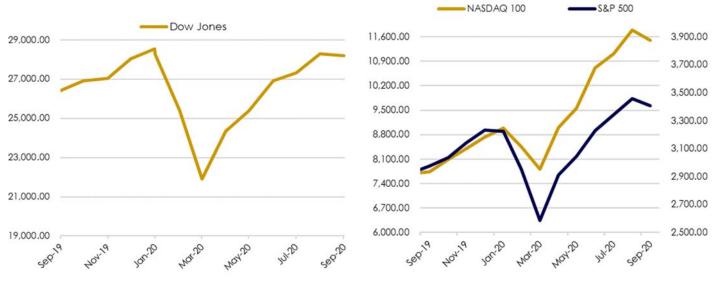


#### Commodities





### Stocks



 $^{*}$  Values listed for commodities and stocks are in US dollars and are as of the final business day of each month

## Portfolio Data

The County of Riverside's Treasurer's Pooled Investment Fund is currently rated AAA-bf by Moody's Investor Service and

#### AAAf/S1 by Fitch Ratings.

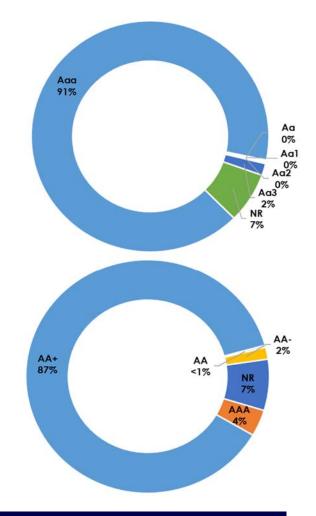
#### Moody's Asset Rating (000's)

	Book	MKT/Book	% Book	Yield
Aaa	7,460,944.09	100.26%	90.79%	0.52%
Aa	10,000.00	101.12%	0.12%	2.22%
Aa1	18,618.48	100.00%	0.23%	2.57%
Aa2	12,368.76	100.00%	0.15%	2.83%
Aa3	136,312.63	100.01%	1.66%	1.85%
NR	579,941.20	100.21%	7.06%	0.56%
Totals:	8,218,185.16	100.25%	100.00%	0.54%

#### S&P Asset Rating (000's)

	Book	MKT/Book	% Book	Yield
AAA	301,814.79	100.57%	3.67%	1.06%
AA+	7,177,747.79	100.25%	87.34%	0.51%
AA	22,368.76	100.03%	0.27%	1.76%
AA-	136,312.63	100.01%	1.66%	1.85%
NR	579,941.20	100.21%	7.06%	0.56%
Totals:	8,218,185.16	100.25%	100.00%	0.54%

#### 12-Month Projected Cash Flow

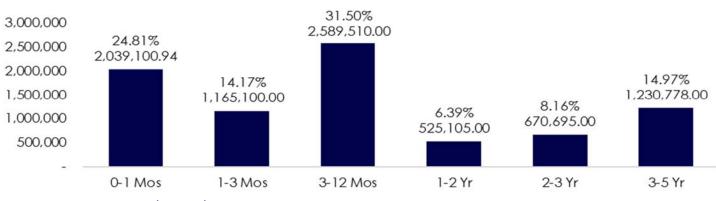


Month	Monthly Receipts	Monthly Dis- bursements	Difference	Required Ma- tured Invest- ments	Balance	Actual Invest- ments Maturing	Available to In- vest > 1 Year
10/2020					160.57		
10/2020	1,249.55	1,343.18	-93.63		66.94	2,189.10	
11/2020	1,205.40	1,074.70	130.70		197.64	915.10	
12/2020	2,348.61	1,073.38	1,275.23		1,472.87	100.00	
01/2021	1,078.90	1,910.81	-831.91		640.96	851.51	
02/2021	1,005.21	1,217.34	-212.13		428.83	365.00	
03/2021	1,497.96	1,092.59	405.37		834.20	240.26	
04/2021	2,103.36	1,289.52	813.84		1,648.04	176.17	
05/2021	2,100.00	1,086.87	1013.13		2,661.17	382.65	
06/2021	1,044.31	1,802.91	-758.60		1,902.57	340.00	
07/2021	1,034.19	1,472.64	-438.45		1,464.12	35.00	
08/2021	965.41	1,004.62	-39.21		1,424.91	25.00	
09/2021	1,146.18	1,214.91	-68.73		1,356.18	198.92	
TOTALS	16,779.08	15,583.47	1,195.61		14,259.00	5,818.71	8,218.18
				0.00%		70.80%	100.00%

Based on historic and current financial conditions within the County, the Pool is expected to maintain sufficient liquidity of

## Portfolio Data cont'd

#### Asset Maturity Distribution (Par Value, 000's)

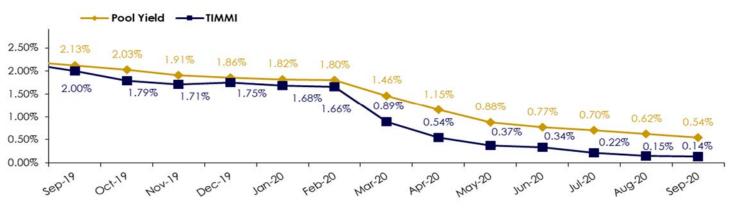


#### Asset Allocation (000's)

Assets	Scheduled Book	Scheduled Market	Mkt/Book	Yield	WAL (Yr.)	Mat(Yr.)
TREAS	3,155,409.45	3,159,950.30	100.14%	0.32%	0.30	0.30
AGENCIES	3,934,726.54	3,949,239.88	100.37%	0.66%	0.77	1.81
ммкт	233,000.00	233,000.00	100.00%	0.55%	0.00	0.00
CASH	425,000.00	425,000.00	100.00%	0.30%	0.00	0.00
CALTRUST FND	4,023.98	4,023.97	100.00%	0.68%	0.00	0.00
COMM PAPER	279,896.93	279,925.40	100.01%	0.12%	0.19	0.19
MEDIUM TERM NOTES	68,814.79	70,540.31	102.51%	2.72%	0.21	0.26
MUNI	117,313.47	117,313.47	100.00%	2.81%	0.89	0.89
Totals:	8,218,185.16	8,238,993.33	100.25%	0.54%	0.505	1.08

\* For details on the Pool's composition see Month End Portfolio Holdings, pages 9 to 13.

#### TIMMI



The Treasurer's Institutional Money Market Index (TIMMI) is a composite index of four AAA rated prime institutional money market funds. Their average yield is compared to the yield of the Treasurer's Pooled Investment Fund in the above graph.

## **Compliance Report**

### Compliance Status: Full Compliance

The Treasurer's Pooled Investment Fund was in full compliance with the County of Riverside's Treasurer's Statement of Investment Policy. The County's Statement of Investment Policy is more restrictive than California Government Code 53646. The County's Investment Policy is reviewed annually by the County of Riverside's Oversight Committee and approved by the Board of Supervisors.

	GO	VERNMENT CO	DDE	COUN	ITY INVESTMENT	POLICY
Investment Category	Maximum Remaining Maturity	Authorized % Limit	S&P/ Moody's	Maximum Remaining Maturity	Authorized % Limit	S&P/Moody's/ Fitch
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	4 YEARS	15%	AA-/Aa3/AA-
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA
OCAL AGENCY OBLIGATIONS (LAO)	5 YEARS	NO LIMIT	NA	3 YEARS	2.50%	INVESTMENT GRADE
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1
CERTIFICATE & TIME DE- POSITS (NCD & TCD)	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1
INT'L BANK FOR RECON- STRUCTION AND DEVELOP- MENT AND INT'L FINANCE CORPORATION	NA	NA	NA	4 YEARS	20%	AA/Aa/AA
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA
MEDIUM TERM NOTES (MTNO)	5 YEARS	30%	A	3 YEARS	20%	AA/Aa2/AA
Caltrust short term Fund	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA
Money Market Mutual Funds (MMF)	60 DAYS(1)	20%	AAA/Aaa (2)	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS
Local Agency Investment fund (Laif)	NA	NA	NA	DAILY LIQUIDITY	Max \$50 million	NA
CASH/DEPOSIT AC- COUNT	NA	NA	NA	NA	NA	NA

<sup>1</sup> Money Market Mutual Funds maturity may be interpreted as a weighted average maturity not exceeding 60 days.

<sup>2</sup> Or must have an investment advisor with no fewer than 5 years experience and with assets under management of \$500,000,000 USD.

#### THIS COMPLETES THE REPORT REQUIREMENTS OF CALIFORNIA GOVERNMENT CODE 53646.

Month	End	Portfolio	Holdinas

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
und: 1 PC		Date		- to wat		value	FILE		Gain/LOSS	Duration	watunty
1060: MMK RGXX	T ACCTS-A/365-6 FIDELITY GOV	10/01/2020	.400	.400	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.003	.003
GOFXX	FEDERATED GOV	10/01/2020	.400	.400	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.003	.003
NFFXX	WELLS FARGO GOV	10/01/2020	.555	.555	231,000,000.00	231,000,000.00	100.000000	231,000,000.00	0.00	.003	.003
1065: CLTR	-A/365-6		.554	.554	233,000,000.00	233,000,000.00	100.000000	233,000,000.00	0.00	.003	.003
CLTR	CALTRUST SHT TERM FUND	10/01/2020	.699	.680	4,015,944.14	4,023,976.03	100.200000	4,023,976.03	0.00	.003	.003
1080: MGD	) RATE-A/365-6		.699	.680	4,015,944.14	4,023,976.03	100.200000	4,023,976.03	0.00	.003	.003
CASH	BANK OF THE WEST	10/01/2020	.300	.300	425,000,000.00	425,000,000.00	100.000000	425,000,000.00	0.00	.003	.003
			.300	.300	425,000,000.00	425,000,000.00	100.000000	425,000,000.00	0.00	.003	.003
1170: MGD Dash	PACIFIC PREMIER BANK	10/01/2020	1.530	1.530	0.00	0.00	.000000	0.00	0.00	.000	.003
CASH	FIRST REPUBLIC BANK	10/01/2020	1.515	1.515	0.00	0.00	.000000	0.00	0.00	.000	.003
CASH	UB MANAGED RATE	10/01/2020	.030	.030 .000	0.00	0.00	.000000	0.00	0.00	.000. 000.	.003
1300: U.S. T	IREASURY BILL		.000	.000	0.00	0.00	.000000	0.00	0.00	.000	.000
912796TN9		10/08/2020	.172	.172	75,000,000.00	74,934,783.00	99.999000	74,999,250.00	64,467.00	.022	.022
127962T5 127964G1		10/29/2020 10/06/2020	.162 .136	.162 .136	50,000,000.00 50,000,000.00	49,959,176.50 49,970,911.11	99.993000 99.999000	49,996,500.00 49,999,500.00	37,323.50 28,588.89	.079 .016	.079 .016
12796TP4	U.S. TREASURY BILL	11/05/2020	.130	.130	50,000,000.00	49,967,139.00	99.992000	49,996,000.00	28,861.00	.098	.099
127962Z1		11/12/2020	.154	.154	50,000,000.00	49,961,198.50	99.989000	49,994,500.00	33,301.50	.118	.118
127964H9 127964G1		10/13/2020 10/06/2020	.133 .129	.133 .129	50,000,000.00 50,000,000.00	49,972,805.00 49,975,370.83	99.998000 99.999000	49,999,000.00 49,999,500.00	26,195.00 24,129.17	.036 .016	.036 .016
912796XE4	U.S. TREASURY BILL	02/25/2021	.172	.172	50,000,000.00	49,935,211.11	99.959000	49,979,500.00	44,288.89	.405	.405
127963B3		11/27/2020	.161	.161	50,000,000.00	49,959,302.78	99.974508	49,987,254.17	27,951.39	.159	.159
12796XE4 12796XE4		02/25/2021 02/25/2021	.167 .180	.167 .180	50,000,000.00 50,000,000.00	49,938,070.83 49,935,000.00	99.959000 99.959000	49,979,500.00 49,979,500.00	41,429.17 44,500.00	.405 .404	.405 .405
12796XE4	U.S. TREASURY BILL	02/25/2021	.178	.178	50,000,000.00	49,937,381.94	99.959000	49,979,500.00	42,118.06	.404	.405
127962R9 12796UC1		10/15/2020 01/28/2021	.170 .165	.170 .165	25,000,000.00 50,000,000.00	24,985,951.39 49.950.041.67	99.997000 99.967000	24,999,250.00 49,983,500.00	13,298.61 33,458.33	.041 .328	.041 .329
127960C		10/29/2020	.165	.165	50,000,000.00	49,950,041.87	99.987000 99.993000	49,983,500.00	33,458.33 19,220.83	.328	.329 .079
127962Y4	U.S. TREASURY BILL	05/20/2021	.140	.140	50,000,000.00	49,939,722.22	99.910167	49,955,083.33	15,361.11	.634	.636
127963T4 127963H0		01/07/2021 06/17/2021	.122 .128	.122 .128	50,000,000.00 50,000,000.00	49,972,662.50 49,945,458.33	99.974000 99.908271	49,987,000.00 49,954,135.41	14,337.50 8,677.08	.271 .711	.271 .712
12796A66		01/12/2021	.120	.120	35,000,000.00	34,985,902.78	99.979000	34,992,650.00	6,747.22	.284	.285
127962Y4		05/20/2021	.108	.108	50,000,000.00	49,959,650.00	99.930700	49,965,350.00	5,700.00	.634	.636
912796A82 9127962Y4		01/26/2021 05/20/2021	.115 .107	.115 .107	35,000,000.00 50,000,000.00	34,982,781.94 49,962,725.00	99.959000 99.931663	34,985,650.00 49,965,831.25	2,868.06 3,106.25	.323 .635	.323 .636
127963H0		06/17/2021	.115	.115	50,000,000.00	49,955,437.50	99.917264	49,958,631.94	3,194.44	.711	.712
127964K2		10/27/2020	.092	.092	50,000,000.00	49,994,122.22	99.994000	49,997,000.00	2,877.78	.074	.074
127962S7 127964S5		10/22/2020 11/17/2020	.090 .100	.090 .100	50,000,000.00 50,000,000.00	49,994,875.00 49,990,694.44	99.995000 99.986944	49,997,500.00 49,993,472.22	2,625.00 2,777.78	.060 .131	.060 .132
127964D8		02/18/2021	.110	.110	50,000,000.00	49,975,511.11	99.961000	49,980,500.00	4,988.89	.386	.386
12796XE4		02/25/2021	.111	.111	50,000,000.00	49,974,254.17	99.959000	49,979,500.00	5,245.83	.405	.405
9127964T3 912796TP4		11/24/2020 11/05/2020	.100 .099	.100 .099	25,000,000.00 50,000,000.00	24,994,861.11 49,992,475.69	99.987000 99.992000	24,996,750.00 49,996,000.00	1,888.89 3,524.31	.150 .098	.151 .099
127964G1	1 U.S. TREASURY BILL	10/06/2020	.080	.080	50,000,000.00	49,997,222.22	99.999000	49,999,500.00	2,277.78	.016	.016
9127962R9		10/15/2020 04/22/2021	.093 .110	.093	50,000,000.00 50,000,000.00	49,995,631.94	99.997000 99.938000	49,998,500.00	2,868.06	.041 .558	.041 .559
127962Q1 127963V9		01/21/2021	.110	.110 .110	50,000,000.00	49,966,388.89 49,980,444.44	99.965778	49,969,000.00 49,982,888.89	2,611.11 2,444.45	.309	.359
127963V9	9 U.S. TREASURY BILL	01/21/2021	.110	.110	50,000,000.00	49,980,444.44	99.965778	49,982,888.89	2,444.45	.309	.310
127962J7		10/01/2020	.068	.068 .088	50,000,000.00	49,998,781.25	100.000000	50,000,000.00	1,218.75	.003	.003
127964S5 127964J5		11/17/2020 10/20/2020	.089 .081	.088	45,000,000.00 150,000,000.00	44,993,875.00 149,990,550.00	99.988576 99.996000	44,994,859.38 149,994,000.00	984.38 3,450.00	.131 .055	.132 .055
127962J7	U.S. TREASURY BILL	10/01/2020	.051	.051	50,000,000.00	49,999,362.50	100.000000	50,000,000.00	637.50	.003	.003
127962S7 127964K2		10/22/2020	.071	.071	50,000,000.00	49,997,041.67	99.995000	49,997,500.00	458.33	.060 .074	.060
127964K2 127964G1		10/27/2020 10/06/2020	.073 .056	.073 .056	50,000,000.00 50,000,000.00	49,996,436.81 49,998,911.11	99.994000 99.999000	49,997,000.00 49,999,500.00	563.19 588.89	.074	.074 .016
127964Q9		11/03/2020	.072	.072	50,000,000.00	49,995,800.00	99.993400	49,996,700.00	900.00	.093	.093
12796TP4 127964H9		11/05/2020 10/13/2020	.081 .071	.081 .071	50,000,000.00 50,000,000.00	49,995,050.00 49,998,520.83	99.992000 99.998000	49,996,000.00 49,999,000.00	950.00 479.17	.098 .036	.099 .036
9127962T5		10/29/2020	.071	.071	50,000,000.00	49,996,943.06	99.993000	49,996,500.00	-443.06	.030	.030
127964Q9		11/03/2020	.072	.072	50,000,000.00	49,996,400.00	99.993400	49,996,700.00	300.00	.093	.093
9127964R7 9127964R7		11/10/2020 11/10/2020	.085 .086	.085 .086	50,000,000.00 50,000,000.00	49,994,923.61 49,994,863.89	99.991000 99.991000	49,995,500.00 49,995,500.00	576.39 636.11	.112 .112	.112 .112
12796485		11/17/2020	.085	.085	50,000,000.00	49,994,104.17	99.988916	49,994,457.92	353.75	.131	.132
0127964H9	U.S. TREASURY BILL	10/13/2020	.064	.064	50,000,000.00	49,998,844.44	99.998000	49,999,000.00	155.56	.036 . <b>199</b>	.036
310: U.S. T	IREASURY BOND		.110	.110	2,590,000,000.00	2,588,841,297.11	99.979104	2,589,458,803.40	617,506.29	. 199	.199
12828YC8	3 U.S. TREASURY BOND	08/31/2021	1.500	1.711	25,000,000.00	24,906,250.00	101.250000	25,312,500.00	406,250.00	.905	.918
12828YE4 128283Q1		08/31/2024 01/15/2021	1.250 2.000	1.702 1.647	25,000,000.00 50,000,000.00	24,479,492.19 50,193,359.38	104.059000 100.547000	26,014,750.00 50,273,500.00	1,535,257.81 80,140.62	3.798 .291	3.921 .293
128283Q 12828A42		11/30/2020	2.000	1.639	50,000,000.00	50,173,828.13	100.547000	50,273,500.00	-18,828.13	.166	.293
128283Q	1 U.S. TREASURY BOND	01/15/2021	2.000	1.643	50,000,000.00	50,193,359.38	100.547000	50,273,500.00	80,140.62	.291	.293
128283Q1 12828YV6		01/15/2021 11/30/2024	2.000 1.500	1.637 1.751	25,000,000.00 25,000,000.00	25,097,656.25 24,705,078.13	100.547000 105.297000	25,136,750.00 26,324,250.00	39,093.75 1,619,171.87	.291 3.999	.293 4.170
128283Q1		01/15/2021	2.000	1.626	25,000,000.00	25,097,656.25	105.297000	25,136,750.00	39,093.75	.291	.293
128283Q	1 U.S. TREASURY BOND	01/15/2021	2.000	1.645	50,000,000.00	50,185,546.88	100.547000	50,273,500.00	87,953.12	.291	.293
	1 U.S. TREASURY BOND 1 U.S. TREASURY BOND	01/15/2021 01/15/2021	2.000 2.000	1.606 1.605	50,000,000.00 50,000,000.00	50,201,171.88 50,195,312.50	100.547000 100.547000	50,273,500.00 50,273,500.00	72,328.12 78,187.50	.291 .291	.293 .293
1282830		06/30/2021	1.125	.123	40,000,000.00	40,340,625.00	100.547000	40,300,000.00	-40,625.00	.291	.293
12828Q78	8 U.S. TREASURY BOND	04/30/2021	1.375	.121	50,000,000.00	50,398,437.50	100.738000	50,369,000.00	-29,437.50	.580	.581
12828527	U.S. TREASURY BOND	06/30/2021	1.125 1.728	.125 <b>1.270</b>	50,000,000.00 565,000,000.00	50,400,390.63 566,568,164.10	100.750000 100.971947	50,375,000.00 570,491,500.00	-25,390.63 3,923,335.90	.747 . <b>736</b>	.748 . <b>752</b>
	1C-Fxd-S 30/360										
	2 FHLMC 4YrNc6MoE 4 FHLMC 4YrNc1YrE	11/25/2020 11/30/2020	1.370 1.440	1.370	25,000,000.00 10,000,000.00	25,000,000.00 10,000,000.00	100.182000 100.210000	25,045,500.00 10,021,000.00	45,500.00 21,000.00	.152 .166	.153 .167
	9 FHLMC 5YrNc3YrE	05/26/2023	3.000	1.440 3.000	15,000,000.00	15,000,000.00	100.210000	15,253,650.00	253,650.00	2.509	2.652
134GTKG	7 FHLMC 5YrNc2YrB	05/03/2024	2.600	2.600	10,000,000.00	10,000,000.00	101.184000	10,118,400.00	118,400.00	3.373	3.592
	9 FHLMC 5YrNc1Q 21 FHLMC 4YrNc1YrB	10/15/2024 11/27/2023	1.875 1.800	1.875 1.800	10,000,000.00 15,000,000.00	10,000,000.00 15,000,000.00	100.071000 100.193000	10,007,100.00 15,028,950.00	7,100.00 28,950.00	3.842 3.039	4.044 3.159
	88 FHLMC 3.5YrNc1YrB	06/23/2023	1.800	1.800	15,000,000.00	15,000,000.00	100.193000	15,049,050.00	49,050.00	2.641	2.729
134GUG3	88 FHLMC 3.5YrNc1YrB	06/23/2023	1.800	1.822	9,000,000.00	8,993,250.00	100.327000	9,029,430.00	36,180.00	2.640	2.729
	5 FHLMC 4YrNc1YrB 72 FHLMC 4YrNc1YrB	12/28/2023 12/28/2023	1.900 1.900	1.900 1.900	20,000,000.00 10,000,000.00	20,000,000.00 10,000,000.00	100.339000 100.333000	20,067,800.00 10,033,300.00	67,800.00 33,300.00	3.118 3.118	3.244 3.244
		12/20/2023	1.700	1.900	10,000,000.00	10,000,000.00	100.00000	10,000,000.00	33,300.00	3.110	J.244

CUSIP Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
	Date		To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturity
3134GU4E7 FHLMC 4.5YrNc1YrQ 3134GVCZ9 FHLMC 5YrNc1YrB	07/22/2024 02/18/2025	1.850 1.700	1.850 1.700	25,000,000.00 10,000,000.00	25,000,000.00 10,000,000.00	100.463000 100.438000	25,115,750.00 10,043,800.00	115,750.00 43,800.00	3.651 4.199	3.811 4.389
3134GVCZ9 FHLMC 511NC111B 3134GVCR7 FHLMC5YrNc1YrB	02/18/2025	1.800	1.800	5,785,000.00	5,785,000.00	100.438000	5,812,478.75	27,478.75	4.199	4.369
3136G4UG6 FHLMC 5YrNc1YrB	02/19/2025	1.770	1.770	5,000,000.00	5,000,000.00	100.416000	5,020,800.00	20,800.00	4.194	4.392
3134GVDC9 FHLMC 3YrNc9MoB	11/20/2023	1.700 1.600	1.700 1.605	10,000,000.00	10,000,000.00	100.169000	10,016,900.00	16,900.00	3.038 3.297	3.140 3.408
3134GVCP1 FHLMC 4YrNc1YrE 3134GVPD4 FHLMC 2.5YrNc6MoB	02/26/2024 10/27/2022	.500	.500	10,000,000.00 10,000,000.00	9,998,000.00 10,000,000.00	100.427000 100.011000	10,042,700.00 10,001,100.00	44,700.00 1,100.00	2.057	2.074
3134GVPD4 FHLMC 2.5YrNc6MoB	10/27/2022	.500	.500	10,000,000.00	10,000,000.00	100.011000	10,001,100.00	1,100.00	2.057	2.074
3134GVPD4 FHLMC 2.5YrNc6MoB	10/27/2022	.500	.500	10,000,000.00	10,000,000.00	100.011000	10,001,100.00	1,100.00	2.057	2.074
3134GVPD4 FHLMC 2.5YrNc6MoB 3134GVRF7 FHLMC 4YrNc6MoB	10/27/2022 05/06/2024	.500 .625	.500 .625	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000,000	100.011000 100.017000	10,001,100.00 10,001,700.00	1,100.00 1,700.00	2.057 3.546	2.074 3.600
3134GVSE9 FHLMC 3YrNc6MoB	05/12/2023	.550	.550	50,000,000.00	50,000,000.00	100.038000	50,019,000.00	19,000.00	2.589	2.614
3134GVSJ8 FHLMC 5YrNc1YrB	05/12/2025	.800	.800	10,000,000.00	10,000,000.00	99.932000	9,993,200.00	-6,800.00	4.510	4.616
3134GVTA6 FHLMC 4YrNc6MoB	05/13/2024	.625	.625	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	3.565	3.619
3134GVUH9 FHLMC 4YrNc6MoQ 3134GVVG0 FLMC 3.25YrNc1YrB	05/13/2024 08/18/2023	.650 .450	.656 .450	10,475,000.00 10,000,000.00	10,472,381.25 10,000,000.00	99.964000 100.057000	10,471,229.00 10,005,700.00	-1,152.25 5,700.00	3.563 2.860	3.619 2.882
3134GVWU8 FHLMC 2YrNc6MoB	05/19/2022	.350	.350	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	1.628	1.633
3134GVVU9 FHLMC 3YrNc6MoB	11/20/2023	.570	.570	10,000,000.00	10,000,000.00	100.025000	10,002,500.00	2,500.00	3.100	3.140
3134GVVU9 FHLMC 3YrNc6MoB 3134GVXN3 FHLMC 4YrNc6MoB	11/20/2023 05/20/2024	.570 .650	.570 .650	10,000,000.00 15,000,000.00	10,000,000.00 15,000,000.00	100.025000 100.027000	10,002,500.00 15,004,050.00	2,500.00 4,050.00	3.100 3.582	3.140 3.638
3134GVXL7 FHLMC 4YrNc1YrB	05/20/2024	.600	.600	25,000,000.00	25,000,000.00	100.066000	25,016,500.00	16,500.00	3.587	3.638
3134GVRV2 FHLMC 5YrNc1YrQ	05/27/2025	.750	.750	10,000,000.00	10,000,000.00	100.038000	10,003,800.00	3,800.00	4.558	4.658
3134GVZF8 FHLMC 4YrNc1Q	05/28/2024	.600	.600	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	3.609	3.660
3134GVWM FHLMC 5YrNc1YrQ 3134GVWM FHLMC 5YrNc1YrQ	05/28/2025 05/28/2025	.730 .730	.730 .730	10,000,000.00 5,000,000.00	10,000,000.00 5,000,000.00	100.000000 100.000000	10,000,000.00 5,000,000.00	0.00 0.00	4.563 4.563	4.660 4.660
3134GVYX0 FHLMC 4YrNc2YrO	06/03/2024	.500	.500	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	3.631	3.677
3134GVB31 FHLMC 4.9YrNc11MoB	05/28/2025	.750	.760	15,000,000.00	14,992,500.00	100.077000	15,011,550.00	19,050.00	4.561	4.660
3134GVG36 FHLMC 2YrNc6MoQ 3134GVE95 FHLMC 5YrNc2YrB	06/02/2022 06/09/2025	.375 .650	.375 .650	50,000,000.00 15,000,000.00	50,000,000.00 15,000,000.00	100.000000 100.000000	50,000,000.00 15,000,000.00	0.00 0.00	1.664 4.604	1.671 4.693
3134GV295 FHLMC 5YFNC2YFB 3134GV2X5 FHLMC 2.5YFNC1YFO	12/29/2022	.650	.650 .350	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	4.604 2.235	4.693 2.247
3136G4XZ1 FHLMC 5YrNc1YrQ	06/30/2025	.740	.740	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	4.651	4.751
3134GVX60 FHLMC 5YrNc6MoQ	06/30/2025	.800	.800	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	4.643	4.751
3134GV3A4 FHLMC 4YrNc2YrO 3134GV2S6 FHLMC 4YrNc6MoB	07/01/2024 07/08/2024	.500 .625	.500 .625	5,000,000.00 20,000,000.00	5,000,000.00 20,000,000.00	100.000000 100.000000	5,000,000.00 20,000,000.00	0.00 0.00	3.709 3.717	3.753 3.773
3134GV5J3 FHLMC 2YrNc6MoB	07/08/2024	.625	.625	15,000,000.00	15,000,000.00	100.000000	15,001,500.00	1,500.00	3.717	3.773
3134GV3N6 FHLMC 5YrNc3MoQ	07/09/2025	.850	.850	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	4.661	4.775
3134GV6B9 FHLMC 2.5YrNc1YrB	01/13/2023	.320	.320	15,000,000.00	15,000,000.00	99.998000	14,999,700.00	-300.00	2.274	2.288
3134GV5R5 FHLMC 4YrNc1YrQ 3134GWBX3 FHLMC 2YrNc1YrB	07/15/2024 07/20/2022	.570 .250	.570 .250	5,000,000.00 5,000,000.00	5,000,000.00 5,000,000.00	100.000000 100.000000	5,000,000.00 5,000,000.00	0.00 0.00	3.741 1.800	3.792 1.803
3134GV6H6 FHLMC 2.5YrNc1YrB	10/20/2022	.230	.230	15,000,000.00	15,000,000.00	100.057000	15,008,550.00	8,550.00	2.044	2.055
3134GWCM FHLMC 3.5YrNc1.5YrB	01/24/2024	.420	.420	15,000,000.00	15,000,000.00	99.908000	14,986,200.00	-13,800.00	3.288	3.318
3134GWEH5 FHLMC 2YrNc1YrB	07/27/2022	.280	.280	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	1.818	1.822
3134GWAP1 FHLMC 2YrNc1YrB 3134GWEF9 FHLMC 4YrNc6Mo	07/28/2022 07/29/2024	.250 .600	.250 .600	5,000,000.00 15,000,000.00	5,000,000.00 15,000,000.00	100.000000 100.000000	5,000,000.00 15,000,000.00	0.00 0.00	1.822 3.778	1.825 3.830
3134GWEF9 FHLMC 4YrNc6MoB	07/29/2024	.600	.600	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	3.778	3.830
3134GWAL0 FHLMC 3.75YrNC9MB	04/29/2024	.500	.500	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	3.541	3.581
3134GWEF9 FHLMC 4YrNc6MoB	07/29/2024	.600	.600	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	3.778	3.830
3134GWDY9 FHLMC 3.5YrNc6MoB 3134GWEF9 FHLMC 4YrNc6MoB	01/29/2024 07/29/2024	.500 .600	.500 .600	15,000,000.00 10,000,000.00	15,000,000.00 10,000,000.00	100.000000 100.000000	15,000,000.00 10,000,000.00	0.00 0.00	3.296 3.778	3.332 3.830
3134GWET9 FHLMC 4.5YrNc2YrB	01/29/2025	.510	.510	15,000,000.00	15,000,000.00	99.878000	14,981,700.00	-18,300.00	4.274	4.334
3134GV6C7 FHLMC 5YrNc3MoB	07/30/2025	.800	.800	15,000,000.00	15,000,000.00	100.043000	15,006,450.00	6,450.00	4.726	4.833
3134GWLU8 FHLMC 3.5YrNc1YrB 3134GWLW4 FHLMC 5YrNc9MoQ	02/12/2024 08/19/2025	.375	.375	20,000,000.00 10,000,000.00	20,000,000.00	100.000000	20,000,000.00	0.00 1,700.00	3.341	3.370
3134GWEW4 FHEINC SYINC9MOQ 3134GWPK6 FHLMC SYINC9MOQ	08/19/2025	.625 .700	.625 .700	10,000,000.00	10,000,000.00 10,000,000.00	100.017000 100.000000	10,001,700.00 10,000,000.00	0.00	4.802 4.792	4.888 4.888
3134GW3B0 FHLMC 5YrNC3MoB	09/02/2025	.700	.700	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	4.828	4.926
3134GW3B0 FHLMC 5YrNC3MoB	09/02/2025	.700	.700	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	4.828	4.926
3134GWL79 FHLMC 4YrNc1.5YrQ 3134GWN85 FHLMC 4YrNc6MoQ	09/10/2024 09/10/2024	.400 .450	.400 .450	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	100.000000 100.000000	10,000,000.00 10,000,000.00	0.00 0.00	3.909 3.904	3.948 3.948
3134GWL79 FHLMC 4YrNc1.5YrQ	09/10/2024	.400	.400	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	3.909	3.948
3134GWN44 FHLMC 4YrNc6MoQ	09/11/2024	.450	.450	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	3.907	3.951
3134GWP42 FHLMC 3YrNc1YrQ	09/14/2023	.320	.320	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	2.939	2.956
3134GWL38 FHLMC 5YrNc2YrQ 3134GWL38 FHLMC 5YrNc2YrQ	09/15/2025 09/15/2025	.540 .540	.540 .540	10,000,000.00 15,000,000.00	10,000,000.00 15,000,000.00	100.000000 100.000000	10,000,000.00 15,000,000.00	0.00 0.00	4.885 4.885	4.962 4.962
3134GWP91 FHLMC 4.75YrNc2YrQ	06/16/2025	.500	.500	5,000,000.00	5,000,000.00	99.934000	4,996,700.00	-3,300.00	4.649	4.712
3134GWT22 FHLMC 4.5YrNc1YrQ	03/24/2025	.475	.475	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	4.430	4.482
3134GWR32 FHLMC 3.75YrNc1YrQ 3134GWP26 FHLMC 5YrNC1.5YrB	06/24/2024 03/28/2025	.410	.410 .500	10,000,000.00 10,000,000,000	10,000,000.00 10,000,000.00	100.001000 99.932000	10,000,100.00 9,993,200.00	100.00 -6,800.00	3.701 4.439	3.734 4.493
3134GWP26 FHLMC 5YRC1.5YRB 3134GWTG1 FHLMC 5YrNC6mOB	03/28/2025	.500 .600	.500	5,000,000.00	5,000,000.00	99.932000 100.000000	9,993,200.00 5,000,000.00	-6,800.00 0.00	4.439 4.918	4.493 5.003
		.791	.793	1,020,260,000.00	1,020,241,131.25	100.093950	1,021,218,537.75	977,406.50	3.209	3.269
1476: FHLMC-Var-SOFR-Q A/360 3134GVHN1 FHLMC 1.5Yr	09/23/2021	.390	.390	25,000,000.00	25,000,000.00	100.267000	25,066,750.00	66,750.00	.978	.981
3134GVHN1 FHLINC 1.5Yr 3134GVHN1 FHLMC 1.5Yr	09/23/2021	.390	.390	25,000,000.00	25,000,000.00	100.267000	25,066,750.00	66,750.00	.978	.981
3134GVHN1 FHLMC 1.5Yr	09/23/2021	.390	.390	25,000,000.00	25,000,000.00	100.267000	25,066,750.00	66,750.00	.978	.981
3134GVHN1 FHLMC 1.5Yr	09/23/2021	.390	.390	25,000,000.00	25,000,000.00	100.267000	25,066,750.00	66,750.00	.978	.981
3134GVHN1 FHLMC 1.5Yr 3134GVHV3 FHLMC 1.5Yr	09/23/2021 09/30/2021	.390 .390	.390 .390	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	100.267000 100.272000	25,066,750.00 25,068,000.00	66,750.00 68.000.00	.978 .998	.981 1.000
	0770072021	.390	.390	150,000,000.00	150,000,000.00	100.267833	150,401,750.00	401,750.00	.981	.984
1500: FNMA-DISC NOTE 313589CM3 FNMA DISC NTE	03/01/2021	.200	.200	75,000,000.00	74,862,916.67	99.958000	74,968,500.00	105,583.33	.415	.416
	03/01/2021	.200	.200	75,000,000.00	74,862,916.67	99.958000 99.958000	74,968,500.00	105,583.33	.415	.416
1525: FNMA-Fxd-S 30/360	10/05/0000	0.000	0.000	15 000 000 00	14 700 000 07	100 700000			1.010	
3135G0T78 FNMA 4.83Yr 3135G0T94 FNMA 5Yr	10/05/2022 01/19/2023	2.000 2.375	2.322 2.495	15,000,000.00 10,000,000.00	14,782,200.00 9,944,100.00	103.708000 104.905000	15,556,200.00 10,490,500.00	774,000.00 546,400.00	1.942 2.217	2.014 2.304
3135G0U43 FNMA 4.41Yr	09/12/2023	2.375	2.495	30,000,000.00	30,670,500.00	107.779000	32,333,700.00	1,663,200.00	2.217	2.304
3136G4TY9 FNMA 5YrNc1YrQ	10/28/2024	2.000	2.000	10,000,000.00	10,000,000.00	100.125000	10,012,500.00	12,500.00	3.865	4.079
3136G4UG6 FNMA 5YrNc1YrB 3135G0X24 FNMA 4.83Yr	02/19/2025 01/07/2025	1.770 1.625	1.770 1.094	5,000,000.00 10,000,000.00	5,000,000.00 10,247,300.00	100.416000 105.377000	5,020,800.00 10,537,700.00	20,800.00 290,400.00	4.194 4.107	4.392 4.274
3135GUX24 FNMA 4.83Yr 3136G4WN9 FNMA 5YrNC1YrB	06/24/2025	.820	1.094 .820	10,000,000.00	10,247,300.00	105.377000	10,537,700.00	290,400.00 0.00	4.107 4.623	4.274
3136G4WB5 FNMA 5YrNc6MoQ	06/09/2025	.800	.794	5,000,000.00	5,001,562.50	100.031250	5,001,562.50	0.00	4.585	4.693
3136G4XK4 FNMA 5YrNc2YrQ	06/30/2025	.650	.650	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	4.663	4.751
3136G4XU2 FNMA 5YrNc1Yr 3136G4WH2 FNMA 5YrNc1YrQ	06/30/2025 06/30/2025	.700 .800	.700 .800	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	100.041000 100.000000	10,004,100.00 10,000,000.00	4,100.00 0.00	4.656 4.643	4.751 4.751
3136G4XR9 FNMA 5YrNc1YrQ	07/07/2025	.740	.740	14,900,000.00	14,900,000.00	100.074000	14,911,026.00	11,026.00	4.670	4.770
3136G4YJ6 FNMA 3YrNC1YrB	07/07/2023	.420	.420	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	2.748	2.767
3135G05H2 FNMA 3YrNC1YrB	01/13/2023	.420	.432	20,000,000.00	19,994,000.00	99.965000	19,993,000.00	-1,000.00	2.271	2.288
3136G4YU1 FNMA 5YrNc1YrQ 3136G4ZC0 FNMA 3.75YrNc1YrB	07/15/2025 04/22/2024	.730 .500	.730 .500	15,000,000.00 15,000,000.00	15,000,000.00 15,000,000.00	100.000000 100.000000	15,000,000.00 15,000,000.00	0.00 0.00	4.693 3.522	4.792 3.562

Month End Portfolio Holdings

CUSIP Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
3136G4B51 FNMA 3YrNc1YrB	Date 07/27/2023	.420	To Mat .420	Value 15,000,000.00	Value 15,000,000.00	Price 100.000000	Value 15,000,000.00	Gain/Loss 0.00	Duration 2.803	Maturity 2.822
3136G4B51 FNMA 3YrNc1YrB	07/27/2023	.420	.420	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	2.803	2.822
3136G4C27 FNMA 5YrNc1YrB	07/29/2025	.700	.700	15,000,000.00	15,000,000.00	99.955000	14,993,250.00	-6,750.00	4.736	4.830
3136G4ZC0 FNMA 3.75YrNc1YrB	04/22/2024	.500	.500	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	3.537	3.562
3136G4F32 FNMA 5YrNc2YrB	07/29/2025	.600	.600	10,000,000.00	10,000,000.00	99.889000	9,988,900.00	-11,100.00	4.750	4.830
3136G4D75 FNMA 5YrNc2YrB	07/29/2025	.600	.600	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	4.750	4.830
3136G4B28 FNMA 4YrNc1YrB 3136G4B28 FNMA 4YrNc1YrB	07/30/2024 07/30/2024	.520 .520	.520 .520	9,400,000.00 10,000,000.00	9,400,000.00 10,000,000.00	100.000000 100.000000	9,400,000.00 10,000,000.00	0.00 0.00	3.787 3.787	3.833 3.833
3136G4B28 FNMA 4YrNc1YrB	07/30/2024	.520	.520	10,100,000.00	10,100,000.00	100.000000	10,100,000.00	0.00	3.787	3.833
3136G4B77 FNMA 5YrNc1YrB	08/04/2025	.700	.700	10,000,000.00	10,000,000.00	100.041000	10,004,100.00	4,100.00	4.750	4.847
3136G4B77 FNMA 5YrNc1YrB	08/04/2025	.700	.700	15.000.000.00	15,000,000,00	100.041000	15,006,150.00	6,150.00	4.750	4.847
3136G4J38 FNMA 4YrNc2YrB	08/12/2024	.410	.410	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	3.830	3.868
3136G4K51 FNMA 3YrNC1.5YrB	08/17/2023	.310	.310	15,000,000.00	15,000,000.00	99.870000	14,980,500.00	-19,500.00	2.865	2.879
3136G4H63 FNMA 5YrNc2Yr	08/19/2025	.550	.550	15,000,000.00	15,000,000.00	100.004000	15,000,600.00	600.00	4.812	4.888
3136G4Q97 FNMA 5YrNc1YrQ	08/27/2025	.650	.650	8,650,000.00	8,650,000.00	100.000000	8,650,000.00	0.00	4.820	4.910
3136G42F9 FNMA 5YrNc1YrQ	08/27/2025	.625	.625	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	4.824	4.910
3136G4Z97 FNMA 3.5YrNc1.5YrQ 3136G4X40 FNMA 4.9YrNc11MoQ	02/28/2024 08/26/2025	.375 .600	.375 .600	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	100.000000 100.000000	10,000,000.00 10,000,000.00	0.00 0.00	3.396 4.824	3.414 4.907
3136G4P31 FNMA 3.9YrNc1.9YrQ	08/19/2024	.450	.450	3,701,000.00	3,701,000.00	100.089000	3,704,293.89	3,293.89	3.846	3.888
3136G43H4 FNMA 4YrNc2Yr	09/16/2024	.400	.400	10,000,000.00	10,000,000.00	99.884000	9,988,400.00	-11,600.00	3.925	3.964
3136G43W1 FHLMC 3.5YrNC2YrA	03/28/2024	.320	.320	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	3.472	3.493
		.878	.855	431,751,000.00	432,390,662.50	100.909386	435,677,282.39	3,286,619.89	3.758	3.832
1576: FNMA-Var-SOFR-Q A/360										
3135G02H5 FNMA 1.5Yr	09/16/2021	.230	.230	25,000,000.00	25,000,000.00	100.106000	25,026,500.00	26,500.00	.956	.962
3135G02F9 FNMA 1Yr 3135G02K8 FNMA 2Yr	03/16/2021 03/16/2022	.190 .290	.190 .290	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	100.043000 100.223000	25,010,750.00 25,055,750.00	10,750.00 55,750.00	.460 1.448	.458 1.458
3135G03B7 FNMA 2Yr	04/07/2022	.420	.290	25,000,000.00	25,000,000.00	100.429000	25,107,250.00	107,250.00	1.513	1.518
3135G03J0 FNMA 2Yr	04/15/2022	.460	.460	25,000,000.00	25,000,000.00	100.496000	25,124,000.00	124,000.00	1.534	1.540
		.318	.318	125,000,000.00	125,000,000.00	100.259400	125,324,250.00	324,250.00	1.183	1.188
1700: FHLB-DISC NOTE	10 100 10	0		75 000 007 77	74.0/7.5	00 007	74 007 755 55	100.055		
313384L64 FHLB DISC NTE	10/22/2020	.300	.301	75,000,000.00	74,867,500.00	99.997000	74,997,750.00	130,250.00	.060	.060
313384M63 FHLB DISC NTE	10/30/2020	.140	.140	50,000,000.00	49,964,222.22	99.995000	49,997,500.00	33,277.78	.082	.082
313384K65 FHLB DISC NTE 313384N39 FHLB DISC NTE	10/14/2020 11/04/2020	.165 .155	.165 .155	25,000,000.00 50,000,000.00	24,985,447.92 49,971,368.06	99.998000 99.993000	24,999,500.00 49,996,500.00	14,052.08 25,131.94	.038 .096	.038 .096
313385BY1 FHLB DISC NTE	02/16/2020	.165	.155	50,000,000.00	49,945,687.50	99.962000	49,998,500.00	35,312.50	.380	.098
313384K65 FHLB DISC NTE	10/14/2020	.140	.140	25,000,000.00	24,991,152.78	99.998000	24,999,500.00	8,347.22	.038	.038
313385AN6 FHLB DISC NTE	01/13/2021	.140	.140	23,766,000.00	23,749,363.80	99.974000	23,759,820.84	10,457.04	.287	.288
313384M63 FHLB DISC NTE	10/30/2020	.095	.095	100,000,000.00	99,985,222.22	99.995000	99,995,000.00	9,777.78	.082	.082
313384R27 FHLB DISC NTE	11/27/2020	.105	.105	25,000,000.00	24,994,166.67	99.989000	24,997,250.00	3,083.33	.159	.159
313384S67 FHLB DISC NTE	12/09/2020	.115	.115	100,000,000.00	99,970,930.56	99.983000	99,983,000.00	12,069.44	.191	.192
313385DD5 FHLB DISC NTE	03/17/2021	.110	.110	50,000,000.00	49,972,347.22	99.954000	49,977,000.00	4,652.78	.459	.460
313384K65 FHLB DISC NTE 313384K81 FHLB DISC NTE	10/14/2020 10/16/2020	.085 .080	.085 .080	25,000,000.00 14,200,000.00	24,998,465.28 14,199,116.44	99.998000 99.998000	24,999,500.00 14,199,716.00	1,034.72 599.56	.038 .044	.038 .044
313384K65 FHLB DISC NTE	10/14/2020	.080	.080	10,635,000.00	10,634,385.53	99.998000	10,634,787.30	401.77	.038	.038
	10/11/2020	.144	.144	623,601,000.00	623,229,376.20	99.986662	623,517,824.14	288,447.94	.156	.156
1725: FHLB-Fxd-S 30/360										
3130A7PV1 FHLB 5Yr	04/05/2021	1.375	1.390	5,000,000.00	4,996,350.00	100.670000	5,033,500.00	37,150.00	.507	.512
313379Q69 FHLB 4.5 Yr 3130ADFW7 FHLB 3Yr	06/10/2022 01/25/2021	2.125 2.200	2.182 2.212	7,975,000.00 15,000,000.00	7,955,620.75 14,994,900.00	103.324000 100.669000	8,240,089.00 15,100,350.00	284,468.25 105,450.00	1.645 .317	1.693 .321
3130A0XD7 FHLB 3Yr	03/12/2021	2.200	2.212	10,000,000.00	9,968,000.00	100.994000	10,099,400.00	131,400.00	.317 .441	.321
3130A0XD7 FHLB 3Yr	03/12/2021	2.375	2.489	10,000,000.00	9,966,500.00	100.994000	10.099.400.00	132,900.00	.441	.447
313378WG2 FHLB 4.08Yr	03/11/2022	2.500	2.619	10,000,000.00	9,954,700.00	103.394000	10,339,400.00	384,700.00	1.410	1.444
313382AX1 FHLB 4.9Yr	03/10/2023	2.125	2.716	11,750,000.00	11,432,397.50	104.721000	12,304,717.50	872,320.00	2.360	2.441
3130AE6U9 FHLB 3Yr	05/07/2021	2.700	2.725	7,650,000.00	7,644,492.00	101.577000	7,770,640.50	126,148.50	.588	.600
3130AE6U9 FHLB 3Yr	05/07/2021	2.700	2.703	10,000,000.00	9,999,100.00	101.577000	10,157,700.00	158,600.00	.588	.600
313378WG2 FHLB 2.91Yr	03/11/2022	2.500	2.308	30,000,000.00	30,158,100.00	103.394000	31,018,200.00	860,100.00	1.413	1.444
3130AHE33 FHLB 5YrNc1YrQ 3130AHE66 FHLB 5YrNc1YrQ	10/21/2024 10/21/2024	2.000 2.000	2.000 2.000	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	100.091000 100.091000	10,009,100.00 10,009,100.00	9,100.00 9,100.00	3.846 3.846	4.060 4.060
3130AHG64 FHLB 5YrNc1YrQ	10/28/2024	2.000	2.000	10,000,000.00	10,000,000.00	100.123000	10,012,300.00	12,300.00	3.840	4.000
3130AHG31 FHLB 5YrNc2YrQ	10/29/2024	1.800	1.800	25,000,000.00	25,000,000.00	100.602000	25,150,500.00	150,500.00	3.888	4.082
3130AHMM2 FHLB 4.5YrNc1YrA	06/11/2024	1.850	1.850	15,000,000.00	15,000,000.00	100.313000	15.046.950.00	46,950.00	3.539	3.699
3130AHN66 FHLB 5YrNc1YrA	12/16/2024	1.940	1.940	10,000,000.00	10,000,000.00	99.388000	9,938,800.00	-61,200.00	4.003	4.214
3130AHQR7 FHLB 5YrNc1YrA	12/23/2024	1.970	1.970	5,000,000.00	5,000,000.00	99.349000	4,967,450.00	-32,550.00	4.019	4.233
3130AJ5F2 FHLB 5YrNc1Yr	02/12/2025	1.750	1.750	7,250,000.00	7,250,000.00	99.184000	7,190,840.00	-59,160.00	4.177	4.373
3130AJF95 FHLB 5YrNc1YrA	03/24/2025	1.300	1.300	10,000,000.00	10,000,000.00	99.495000	9,949,500.00	-50,500.00	4.341	4.482
3130AJAX7 FHLB 4YrNc1Yr 3130AJMP1 FHLB 5Mo	03/25/2024 10/15/2020	1.550 .145	1.550 .145	10,300,000.00 50,000,000.00	10,300,000.00 50,000,000.00	99.573000 100.000000	10,256,019.00 50,000,000.00	-43,981.00 0.00	3.380 .041	3.485 .041
3130AJINIPT FILB SIMO 3130AJSN0 FILB 7Mo	01/29/2021	.145	.145	50,000,000.00	49,996,250.00	99.992500	49,996,250.00	0.00	.041	.041
3130AK4H6 FHLB 9Mo	06/04/2021	.120	.173	50,000,000.00	49,999,500.00	99.999000	49,999,500.00	0.00	.677	.677
3130AK4K9 FHLB 9Mo	06/08/2021	.120	.121	50,000,000.00	49,999,500.00	99.999000	49,999,500.00	0.00	.688	.688
3130AK3T1 FHLB 4.25YrNc3MoA	12/09/2024	.500	.500	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	4.137	4.195
3130AKAR7 FHLB 10Mo	07/16/2021	.115	.115	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.794	.792
1767: FHLB-Var-M A/360		1.109	1.131	464,925,000.00	464,615,410.25	100.594549	467,689,206.00	3,073,795.75	1.519	1.571
3130AJ2N8 FHLB 1.16Yr	05/03/2021	.146	.259	25,000,000.00	24,978,764.50	100.020000	25.005.000.00	26,235.50	.589	.589
	55/ 05/ 2021	.140	.259	25,000,000.00	24,978,764.50	100.020000	25,005,000.00	26,235.50	.589	.589
1770: FHLB-Var-Q A/360										
3130AJAS8 FHLB 1.25Yr	05/26/2021	.144	.144	75,000,000.00	75,000,000.00	99.987000	74,990,250.00	-9,750.00	.652	.652
		.144	.144	75,000,000.00	75,000,000.00	99.987000	74,990,250.00	-9,750.00	.652	.652
1900: FFCB-DISC NOTE	OF /14/0001	150	150	E0.000.000.00	40.007.004.47	00.031000		20.200.20	/10	140
313313FP8 FFCB DISC NOTE 313313AF5 FFCB DISC NOTE	05/14/2021 01/06/2021	.150 .130	.150 .130	50,000,000.00 50,000,000.00	49,937,291.67 49,969,486.11	99.931000 99.976000	49,965,500.00 49,988,000.00	28,208.33 18,513.89	.618 .268	.619 .268
313313GS1 FFCB DISC NOTE	06/10/2021	.130	.130	50,000,000.00	49,969,486.11	99.976000 99.916000	49,988,000.00	9,500.00	.268	.208
	53/10/2021	.120	.120	150,000,000.00	149,855,277.78	99.941000	149,911,500.00	56,222.22	.072	.093
1925: FFCB-Fxd-S 30/360										
3133EH6X6 FFCB 4Yr	01/12/2022	2.200	2.365	10,000,000.00	9,938,000.00	102.620000	10,262,000.00	324,000.00	1.252	1.285
3133EJEM7 FFCB 3Yr	03/01/2021	2.500	2.501	10,000,000.00	9,999,700.00	100.983000	10,098,300.00	98,600.00	.411	.416
3133EJCE7 FFCB 2.8Yr	02/12/2021	2.350	2.474	15,000,000.00	14,948,670.00	100.804000	15,120,600.00	171,930.00	.365	.370
3133EJKN8 FFCB 5Yr	04/11/2023	2.700	2.721	10,000,000.00	9,990,300.00	106.276000	10,627,600.00	637,300.00	2.400	2.529
3133EJNS4 FFCB 3Yr	05/10/2021	2.700	2.747	10,000,000.00	9,986,600.00	101.547000	10,154,700.00	168,100.00	.596	.608
3133EJD48 FFCB 5Yr	10/02/2023	3.050	3.095	10,000,000.00	9,979,300.00	108.424000	10,842,400.00	863,100.00	2.808	3.005
3133EJT74 FFCB 2.9Yr 3133EKRP3 FFCB 5YrNc2YrA	11/15/2021 06/21/2024	3.050 2.220	2.922 2.220	10,000,000.00 10,000,000.00	10,035,700.00 10,000,000.00	103.261000 101.118000	10,326,100.00	290,400.00 111,800.00	1.087 3.535	1.126 3.726
3133EKRP3 FFCB 5YFNC2YFA 3133EKM45 FFCB 3Yr	09/06/2022	2.220	2.220 1.529	14,435,000.00	14,422,874.60	101.118000	10,111,800.00 14,805,113.40	382,238.80	3.535 1.897	3.726
3133EK2A3 FFCB 5YrNc1YrA	10/15/2024	1.920	1.920	10,000,000.00	10,000,000.00	100.067000	10,006,700.00	6,700.00	3.837	4.044
3133EK4B9 FFCB 5YrNc2YrA	10/28/2024	1.820	1.820	10,000,000.00	10,000,000.00	101.140000	10,114,000.00	114,000.00	3.883	4.079
3133EKP75 FFCB 4.9Yr	09/17/2024	1.600	1.672	6,128,000.00	6,107,471.20		6,442,366.40	334,895.20	3.822	3.967

Month End Portfolio Holdings

Month	End	Portfolio	Holdings

<u></u>	Total Fur	nd	1.825 .565	2.717 .544	70,364,000.00 8,220,288,944.14	<u>68,814,790.51</u> 8,218,185,162.14	100.250571 100.227539	70,540,311.80 8,238,993,333.67	1,725,521.29 20,808,171.53	.252 1.066	.255 1.087
574710000											
594918BG8		11/03/2020	2.000	2.912	10,100,000.00	9,929,411.00	100.005000	10,100,505.00	171,094.00	.092	.093
478160BS2 478160BS2	JOHNSON & JOHNSON JOHNSON & JOHNSON	03/01/2021 03/01/2021	1.650 1.650	2.625 3.149	12,969,000.00 10,295,000.00	12,617,410.41 9,955,059.10	100.495000 100.495000	13,033,196.55 10,345,960.25	415,786.14 390,901.15	.411 .410	.416 .416
478160BS2	JOHNSON & JOHNSON	11/03/2020 03/01/2021	2.000 1.650	2.646	25,000,000.00 12,000,000.00	11,663,160.00	100.005000 100.495000	25,001,250.00 12,059,400.00	351,500.00 396,240.00	.411	.416
	-Fxd-S 30/360 MICROSOFT CORP	11/03/2020		2.543		24 649 750 00		25 001 250 00		.092	.093
43763DNE2		01/15/2021	120 . <b>122</b>	. <b>1</b> 20	35,000,000,00 <b>280,000,000.00</b>	279,896,930.55	99.973356	34 084 541 67 279,925,395.83	_1 225 00 28,465.28	.186	202 .187
	NATL SEC CLEARING CORP	01/04/2021 01/29/2021	.120 .120	.120 .120	50,000,000.00	19,991,733.33 49,976,500.00	99.946667	19,992,083.33 49,973,333.33	350.00 -3,166.67	.263 .331	.263 .332
3763PN47	NATL SEC CLEARING CORP	01/04/2021	.120	.120	25,000,000.00 20,000,000.00	24,989,583.33	99.960417 99.960417	24,990,104.17	520.84	.263	.263
4271TL68 4271TLA9	Procter & Gamble Procter & Gamble	11/06/2020 11/10/2020	.120 .110	.120 .110	50,000,000.00 50,000,000.00	49,984,833.33 49,986,402.78	99.989000 99.987778	49,994,500.00 49,993,888.89	9,666.67 7,486.11	.101 .112	.101 .112
4271TKM4	Procter & Gamble	10/21/2020	.140	.140	50,000,000.00	49,982,111.11	99.993889	49,996,944.44	14,833.33	.057	.058
8020: COM	MERCIAL PAPER		2.723	2.807	117,775,000.00	117,313,468.45	99.608124	117,313,468.45	0.00	.858	.88
19792YL4	STATE OF HAWAII	01/01/2022	2.770	2.770	3,500,000.00	3,500,000.00	100.000000	3,500,000.00	0.00	1.216	1.25
19792YK6	STATE OF HAWAII	01/01/2021	3.250	2.733	12,745,000.00	12,864,165.75	100.935000	12,864,165.75	0.00	.489	.50
	STATE OF CALIFORNIA STATE OF CALIFORNIA	04/01/2022 04/01/2021	2.367 2.800	3.290 2.680	25,000,000.00 10,825,000.00	24,275,250.00 10,852,170.75	97.101000 100.251000	24,275,250.00 10,852,170.75	0.00 0.00	1.444 .489	1.50 .50
3063DAD0	STATE OF CALIFORNIA	04/01/2022	2.367	3.120	17,695,000.00	17,256,340.95	97.521000	17,256,340.95	0.00	1.445	1.50
	STATE OF CALIFORNIA CITY OF LOS ANGELES	04/01/2022 09/01/2021	2.367 4.000	2.960 2.919	1,500,000.00 8,915,000.00	1,468,800.00 9,200,993.20	97.920000 103.208000	1,468,800.00 9,200,993.20	0.00 0.00	1.446 .897	1.50 .92
	STATE OF CALIFORNIA	04/01/2021	2.625	2.850	1,795,000.00	1,784,301.80	99.404000	1,784,301.80	0.00	.489	.50
	STATE OF CALIFORNIA	04/01/2021	2.750	2.551	16,000,000.00		100.564000	16,000,640.00	0.00	.490	.50
	STATE OF CALIFORNIA RHODE ISLAND ST & PROV	04/01/2021 04/01/2021	2.625 2.750	2.011 2.551	14,400,000.00 3,150,000.00	14,688,720.00 3,167,766.00	102.005000 100.564000	14,688,720.00 3,167,766.00	0.00 0.00	.491 .490	.50 .50
19792NF9	HAWAII STATE	10/01/2020	1.370	1.319	2,250,000.00	2,254,320.00	100.192000	2,254,320.00	0.00	.003	.00
350: MUNIS	S-S 30/360		.180	.180	25,000,000.00	25,000,000.00	100.040000	25,010,000.00	10,000.00	.486	.482
	FAMCA 1Yr	03/25/2021	.180	.180	25,000,000.00	25,000,000.00	100.040000	25,010,000.00	10,000.00	.486	.482
986: FMAC	-Var-SOFR-Q A/360		.208	.208	110,000,000.00	110,000,000.00	99.979227	109,977,150.00	-22,850.00	.809	.809
31422BYJ3	FAMCA 1.5Yr	10/18/2021	.210	.210	50,000,000.00	50,000,000.00	99.979000	49,989,500.00	-10,500.00	1.046	1.049
132X0U90 1422BWC0	FAMCA 3Yr FAMCA 1.6Yr	05/10/2021 05/28/2021	.176 .226	.176 .226	10,000,000.00 25,000,000.00	10,000,000.00 25,000,000.00	99.959000 99.987000	9,995,900.00 24,996,750.00	-4,100.00 -3,250.00	.607 .665	.608 .658
132X0S77	FAMCA 3Yr	04/23/2021	.198	.198	25,000,000.00	25,000,000.00	99.980000	24,995,000.00	-5,000.00	.561	.562
	-Var-M A/360										
132X04F5	FAMCA 2.91Yr	07/23/2021	2.840 2.845	2.864 2.915	10,000,000.00 20,000,000.00	9,993,300.00 19,941,200.00	102.190000 104.629500	10,219,000.00 20,925,900.00	225,700.00 984,700.00	.795 1.723	.81 1.802
132X03B5	FAMCA 4.9Yr	06/30/2023	2.850	2.964	10,000,000.00	9,947,900.00	107.069000	10,706,900.00	759,000.00	2.608	2.748
950: FMAC	-Fxd-S 30/360		.375	.375	249,000,000.00	249,000,000.00	100.435904	230,065,400.00	1,085,400.00	2.037	2.07
133ELCX0	FFCB 3Yr	12/09/2022	.390 .375	.390 .375	24,000,000.00	24,000,000.00 249,000,000.00	100.470000	24,112,800.00 250,085,400.00	112,800.00	2.149 2.037	2.19
133ELCX0	FFCB 3Yr	12/09/2022	.390	.390	14,000,000.00	14,000,000.00	100.470000	14,065,800.00	65,800.00	2.149	2.19
133ELCX0 133ELCX0	FFCB 3Yr FFCB 3Yr	12/09/2022 12/09/2022	.390 .390	.390 .390	24,000,000.00 24,000,000.00	24,000,000.00 24,000,000.00	100.470000 100.470000	24,112,800.00 24,112,800.00	112,800.00 112,800.00	2.149 2.149	2.19 2.19
133ELCX0	FFCB 3Yr	12/09/2022	.390	.390	24,000,000.00	24,000,000.00	100.470000	24,112,800.00	112,800.00	2.149	2.19
133ELCX0	FFCB 3Yr	12/09/2022	.380 .390	.380 .390	9,000,000.00	9,000,000.00	100.446000	9,042,300.00	42,300.00	2.059	2.10
133EK6V3 133EK6V3	FFCB 3Yr FFCB 3Yr	11/07/2022 11/07/2022	.380 .380	.380 .380	15,000,000.00 25,000,000.00	15,000,000.00 25,000,000.00	100.446000 100.446000	15,066,900.00 25,111,500.00	66,900.00 111,500.00	2.059 2.059	2.10 2.10
133EK6V3	FFCB 3Yr	11/07/2022	.380	.380	25,000,000.00	25,000,000.00	100.446000	25,111,500.00	111,500.00	2.059	2.10
133EK6V3	FFCB 3Yr FFCB 3Yr	11/07/2022 11/07/2022	.380 .380	.380 .380	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	100.446000 100.446000	25,111,500.00 25,111,500.00	111,500.00 111,500.00	2.059 2.059	2.10- 2.10-
133EKT63	FFCB 2Yr	09/24/2021	.210	.210	15,000,000.00	15,000,000.00	100.088000	15,013,200.00	13,200.00	.975	.984
936: FFCB-	Var-SOFR-Q A/360		.312	.152	65,000,000.00	65,139,095.00	100.031015	65,020,550.00	-116,545.00	1.200	1.205
133EJJE0	FFCB 3.5Yr	10/04/2021	.180 . <b>312</b>	.180 . <b>152</b>	15,000,000.00 65,000,000.00	15,000,000.00 65,139,095.00	100.025000 100.031615	15,003,750.00 65,020,550.00	3,750.00 -118,545.00	1.001 1.268	1.011 1.285
133EJDG1	FFCB 5Yr	02/21/2023	.226	.226	15,000,000.00	15,000,000.00	99.647000	14,947,050.00	-52,950.00	2.345	2.395
133EGCE3	FFCB 5Yr FFCB 3.9Yr	05/25/2021 01/18/2022	.418 .390	.418 304	10,000,000.00 15,000,000.00	10,000,000.00 15,139,095.00	100.180000 100.225000	10,018,000.00 15,033,750.00	18,000.00 -105,345.00	.651 1.285	.649 1.301
133EGCE3		05/25/2021	.418	.418	10,000,000.00	10,000,000.00	100.180000	10,018,000.00	18,000.00	.651	.649
930: FFCB-	Var-M A/360		1.554	1.555	323,377,000.00	323,472,701.24	101.203074	327,310,777.00	4,044,070.04	2.271	2.304
133EL7E8	FFCB 2.5YrNc3MoA	03/15/2023	.220 1.534	.250 1.555	10,000,000.00 325,597,000.00	9,992,500.00 325,472,701.24	99.926000 101.203874	9,992,600.00 329,516,777.88	100.00 4,044,076.64	2.450 2.297	2.455 2.364
133EL3E2	FFCB 3YrNc1YrA	08/10/2023	.320	.320	15,945,000.00	15,945,000.00	100.000000	15,945,000.00	0.00	2.845	2.860
3133ELH80 3133EL2Q6	FFCB 5YrNc2YrA FFCB 2YrNc6MoA	06/10/2025 08/03/2022	.680 .230	.680 .230	5,025,000.00 10,000,000.00	5,025,000.00 10,000,000.00	100.000000 100.000000	5,025,000.00 10,000,000.00	0.00 0.00	4.603 1.836	4.696 1.841
133ELXC3	FFCB 4YrNc1YrA	04/22/2024	.800	.800	12,000,000.00	12,000,000.00	100.084000	12,010,080.00	10,080.00	3.492	3.562
3133ELWK6		10/20/2021	.550	.550	15,000,000.00	15,000,000.00	100.003000	15,000,450.00	450.00	1.485	1.490
3133ELUX0 3133ELUX0	FFCB 2YrNc1YrA FFCB 2YrNc1YrA	03/30/2022 03/30/2022	1.000 1.000	1.000 1.000	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	100.078000 100.078000	25,019,500.00 25,019,500.00	19,500.00 19,500.00	1.485 1.485	1.490 1.490
133ELTC8	FFCB 5YrNc1YrA	03/17/2025	1.125	1.125	10,000,000.00	10,000,000.00	100.198000	10,019,800.00	19,800.00	4.340	4.46
133ELQE7	FFCB 5YrNc1YrA	02/28/2024 03/03/2025	1.550 1.640	1.640	5,000,000.00 10,000,000.00	5,000,000.00 10,000,000.00	100.561000	5,084,100.00 10,056,100.00	56,100.00	4.247	4.42
133ELNF7 133ELNJ9	FFCB 3.5YrNc1YrA FFCB 4YrNc2YrA	08/18/2023	1.640	1.640 1.550	10,000,000.00	10,000,000.00	100.453000 101.682000	10,045,300.00	45,300.00 84,100.00	2.800 3.311	2.882 3.414
	FFCB 3YrNc1YrA	02/10/2023	1.600	1.600	15,000,000.00	15,000,000.00	100.439000	15,065,850.00	65,850.00	2.303	2.36
133ELMJ0	FFCB 4YrNc1YrC	02/12/2024	1.690	1.690	5,000,000.00	5,000,000.00	100.434000	5,021,700.00	21,700.00	3.252	3.370
	FFCB 3YrNc1YrA FFCB 3YrNc1YrA	02/10/2023 02/10/2023	1.600 1.600	1.600 1.600	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	100.439000 100.439000	10,043,900.00 10,043,900.00	43,900.00 43,900.00	2.303 2.303	2.364 2.364
	FFCB 4.9Yr	09/10/2024	2.080	1.688	2,064,000.00	2,101,585.44	106.997000	2,208,418.08	106,832.64	3.773	3.948
											3.082
133EK4A1	FFCB 4YrNc1YrA	Date 10/30/2023	1.930	To Mat 1.930	Value 5,000,000.00	Value 5.000.000.00	Price 100.078000	Value 5,003,900.00	Gain/Loss 3,900.00	Duration 2.956	Maturit



## COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR CAPITAL MARKETS

COUNTY ADMINISTRATIVE CENTER 4080 LEMON STREET, 4TH FLOOR, RIVERSIDE, CA 92502-2205

WWW.COUNTYTREASURER.ORG



6700 Antioch., Suite 250 Merriam, Kansas 66204

October 13, 2020

Mr. Don Kent Assistant CEO/Chief Financial Officer County of Riverside 4080 Lemon Street, 4<sup>th</sup> Floor Riverside, CA 92501

Dear Mr. Kent:

Enclosed is the Investment Holdings Report for the Asset Leasing Corporation for the County of Riverside for the period ending September 30, 2020 (the "Report Date"). This report contains various summaries and underlying details of the issues and accounts, as well as a detailed listing of investment holdings for each individual series of bonds outstanding as of the Report Date.

Please let me know if you have any questions and thank you for the opportunity serve the County.

Sincerely.



September 30, 2020 Quarterly Investment Report County of Riverside, California Asset Leasing Corporation



Security	Quantity	Total Cost	Market Value
FIRST AMERICAN GOVT OBLIGATION Total	38,883,711.27	38,883,711.27	38,883,711.27
GOLDMAN SACHS GOV INST FUND Total	7,132,049.60	7,132,049.60	7,132,049.60
LAIF Total	2,547,515.69	2,547,515.69	2,547,515.69
Pooled Investment Fund County of Ri Total	270,818.17	270,818.17	270,818.17
Wells Fargo Govt Money Market #743	9.01	9.01	9.01
Cash	2,945.81	2,945.81	2,945.81
Grand Total	48,834,103.74	48,837,049.55	48,837,049.55

#### Asset Leasing Corporation Summary by Asset:

### Asset Leasing Corporation Summary by Series:

Issue	Market Value
1993 A&B Hospital Project Total	35,432,207.55
1990 Monterey Avenue Project Total	3,971.73
1997 Series A Hospital Bonds Total	864.21
2008 A Southwest Justice Center Project Total	2,284,705.29
2009 Larson Justice Center Refunding Total	1,161,874.15
2009 Public Safety Communication and Woodcrest Library Projects Total	2,296,556.44
2012 County Admin Center Refunding Project Total	2,608,924.68
2012 Series A and Taxable Series B - Capital Projects for Hospital Total	152,094.00
2013 A Public Defender/Probation RCIT Solutions Projects Total	2,211,736.83
2014 A&B Lease Revenue Refunding Bonds (Court Facilities) Total	2,684,105.66
2019 A Lease Revenue Refunding Bonds - Tech Refunding Project	9.01
Grand Total	48,837,049.55

1993 A&B Hospital Project		Market Value
94605802 - Earnings		677,445.66
94605804 – Interest		20,384,749.80
94605805 - Reserve		12,868,007.26
94605807 - Construction		1,501,972.38
94605814 - Reimbursement		32.45
	Total:	35,432,207.55
1990 Monterey Avenue Project		
94607300 - Base Rental Interest Ac		172.87
94607302 - Certficate Interest Acco		98.36
94607304 - Admin Expense General Ac		3,415.00
94607307 - Letter of Credit Admin E		285.50
	Total:	3,971.73
1997 Series A Hospital Bonds		
95435464 - Debt Service Fund		864.21
	Total:	864.21
2008 A Southwest Justice Center Project		Market Value
		1,921,226.65
129629000 - General Revenue Account		1)521)220105
129629000 - General Revenue Account 129629002 - Interest Account		7,400.69
129629002 - Interest Account		7,400.69
129629002 - Interest Account 129629006 - Admin Expense Fund		7,400.69 50,000.72
129629002 - Interest Account 129629006 - Admin Expense Fund 129629007 - Swap Account	Total:	7,400.69 50,000.72 305,050.94
129629002 - Interest Account 129629006 - Admin Expense Fund 129629007 - Swap Account	Total:	7,400.69 50,000.72 305,050.94 1,026.29
129629002 - Interest Account 129629006 - Admin Expense Fund 129629007 - Swap Account 129629013 - Principal	Total:	7,400.69 50,000.72 305,050.94 1,026.29
129629002 - Interest Account 129629006 - Admin Expense Fund 129629007 - Swap Account 129629013 - Principal 2009 Larson Justice Center Refunding	Total:	7,400.69 50,000.72 305,050.94 1,026.29 2,284,705.29
129629002 - Interest Account 129629006 - Admin Expense Fund 129629007 - Swap Account 129629013 - Principal 2009 Larson Justice Center Refunding 135542000 – Base Rental Account	Total:	7,400.69 50,000.72 305,050.94 1,026.29 <b>2,284,705.29</b> 58,900.00
129629002 - Interest Account 129629006 - Admin Expense Fund 129629007 - Swap Account 129629013 - Principal <b>2009 Larson Justice Center Refunding</b> 135542000 – Base Rental Account 135542001 - Admin Expense Fund	Total:	7,400.69 50,000.72 305,050.94 1,026.29 <b>2,284,705.29</b> 58,900.00 800.15

Asset Leasing Corporation Market Value by Account:

2009 Public Safety Communication and Woodcrest Libr	ary Projects
23817503 - Adj Rate Sec Deposit Acc	465,611.51
23817504 - Interest Account	47,962.33
23817506 - Admin Expense Account	1,745,489.11
23817508 - Investment Earnings Acco	36,167.87
23817513 - Principal Account	1,325.62
Tota	: 2,296,556.44
2012 County Admin Center Refunding Project	
66162100 – Bond Fund	64.67
66162102 - Interest Account	60,015.91
66162103 - Principal Account	675.43
66162105 - Reserve Account	2,548,168.67
Tota	: 2,608,924.68
2012 Series A and Taxable Series B - Capital Projects fo	Hospital
163458000 - Debt Service Fund	27.60
163458007 - Acquisition and Constru	152,066.40
Total	: 152,094.00
2013 A Public Defender/Probation RCIT Solutions	
	Market Value
2013 A Public Defender/Probation RCIT Solutions	
2013 A Public Defender/Probation RCIT Solutions Projects 46547600 - Bond Fund 46547601 - Interest Account	Market Value           145.08           1.63
2013 A Public Defender/Probation RCIT Solutions Projects 46547600 - Bond Fund	Market Value           145.08           1.63           471.60
2013 A Public Defender/Probation RCIT Solutions Projects 46547600 - Bond Fund 46547601 - Interest Account	Market Value           145.08           1.63
2013 A Public Defender/Probation RCIT SolutionsProjects46547600 - Bond Fund46547601 - Interest Account46547602 - Principal Account	Market Value           145.08           1.63           471.60
2013 A Public Defender/Probation RCIT Solutions Projects46547600 - Bond Fund46547601 - Interest Account46547602 - Principal Account46547603 - Reserve Account	Market Value           145.08           1.63           471.60           1,870,614.79
2013 A Public Defender/Probation RCIT Solutions Projects46547600 - Bond Fund46547601 - Interest Account46547602 - Principal Account46547603 - Reserve Account46547605 - Project	Market Value           145.08           1.63           471.60           1,870,614.79           246,352.75           94,150.98
2013 A Public Defender/Probation RCIT Solutions Projects46547600 - Bond Fund46547601 - Interest Account46547602 - Principal Account46547603 - Reserve Account46547605 - Project46547607 - Rebate	Market Value           145.08           1.63           471.60           1,870,614.79           246,352.75           94,150.98           2,211,736.83
2013 A Public Defender/Probation RCIT Solutions Projects 46547600 - Bond Fund 46547601 - Interest Account 46547602 - Principal Account 46547603 - Reserve Account 46547605 - Project 46547607 - Rebate Tota	Market Value           145.08           1.63           471.60           1,870,614.79           246,352.75           94,150.98           2,211,736.83
2013 A Public Defender/Probation RCIT Solutions Projects 46547600 - Bond Fund 46547601 - Interest Account 46547602 - Principal Account 46547603 - Reserve Account 46547605 - Project 46547607 - Rebate Total 2014 A&B Lease Revenue Refunding Bonds (Court Facil	Market Value           145.08           145.08           1.63           471.60           1,870,614.79           246,352.75           94,150.98 <b>2,211,736.83</b> ities)           21,235.47           348,550.09
2013 A Public Defender/Probation RCIT Solutions Projects 46547600 - Bond Fund 46547601 - Interest Account 46547602 - Principal Account 46547603 - Reserve Account 46547605 - Project 46547607 - Rebate Total 2014 A&B Lease Revenue Refunding Bonds (Court Facil 48606000 - Bond Fund	Market Value           145.08           1.63           471.60           1,870,614.79           246,352.75           94,150.98           :           2,211,736.83           ities)           21,235.47
2013 A Public Defender/Probation RCIT Solutions Projects 46547600 - Bond Fund 46547601 - Interest Account 46547602 - Principal Account 46547603 - Reserve Account 46547605 - Project 46547607 - Rebate Total 2014 A&B Lease Revenue Refunding Bonds (Court Facil 48606000 - Bond Fund 48606004 - 2014B GSA Payment Account	Market Value           145.08           1.63           471.60           1,870,614.79           246,352.75           94,150.98           :           2,211,736.83           ities)           21,235.47           348,550.09           2,314,320.10
2013 A Public Defender/Probation RCIT Solutions Projects 46547600 - Bond Fund 46547601 - Interest Account 46547602 - Principal Account 46547603 - Reserve Account 46547605 - Project 46547607 - Rebate Total 2014 A&B Lease Revenue Refunding Bonds (Court Facil 48606000 - Bond Fund 48606004 - 2014B GSA Payment Account 48606005 - 2014B Excess GSA Account	Market Value           145.08           145.08           1.63           471.60           1,870,614.79           246,352.75           94,150.98           :           2,211,736.83           ittes)           21,235.47           348,550.09           2,314,320.10

2019 A Lease Revenue Refunding Bonds - Tech	
Refunding Project	
83918300 – Bond Fund	0.97
83918301 – Interest	8.04
Total:	9.01
Grand Total:	48,837,049.55

### **Asset Leasing Corporation**

#### **ISSUES**

- 1. 1993 A&B HOSPITAL PROJECT
- 2. 1990 MONTEREY AVENUE PROJECT
- 3. 1997 SERIES A HOSPITAL BONDS
- 4. 2008 A SOUTHWEST JUST CENTER PROJECT
- 5. 2009 LARSON JUSTICE CENTER
- 6. 2009 PUBLIC SAFETY COMMUNICTATION & WOODCREST LIBRARY
- 7. 2012 A & B HOSPITAL REFUNDING
- 8. 2012 COUNTY ADMIN CENTER REFUNDING
- 9. 2013 SERIES A PUBLIC DEFENDER/PROBATION BUILDING & RCIT SOLUTIONS CENTER
- 10. 2014 SERIES A & B COURT FACILITIES
- 11. 2019A LEASE REVENUE REFUNDING TECH REFUNDING PROJECT

## 1993 A&B Hospital Project \$149,060,000

Dated Date:	1/1/1993	S&P:		Arbitrage Yield: 6.283%
Due:		Moody's:	WR	Arbitrage Position:
Call Date:	6/1/2003	Fitch:		Arbitrage Last Calc:
Trustee:	US Bank			

Portfolio	Security	Yield	Maturity	<u>S &amp; P</u>	Moody's	Shares	Total Cost	Market Value
1993 A&B Hospital Project					<b>A</b> = =	077 445 00	077 445 00	077 445 00
94605802 - Earnings 94605804 - Interest	FIRST AMERICAN GOVT OBLIGATI FIRST AMERICAN GOVT OBLIGATI			AAA AAA	Aaa	677,445.66 20.384.749.80	677,445.66 20.384.749.80	677,445.66 20,384,749.80
94605805 - Reserve	FIRST AMERICAN GOVT OBLIGATI			AAA	Aaa Aaa	12,868,007.26	12,868,007.26	12,868,007.26
94605807 - Construction	FIRST AMERICAN GOVT OBLIGATI	ON 0.07%	,	AAA	Aaa	1,501,972.38	1,501,972.38	1,501,972.38
94605814 - Reimbursement	FIRST AMERICAN GOVT OBLIGATI	ON 0.07%	1	AAA	Aaa	32.45	32.45	32.45
						35,432,207.55	35,432,207.55	35,432,207.55
						35,432,207.55	35,432,207.55	35,432,207.55



### 1990 Monterey Avenue Project \$8,800,000

Dated Date:	6/20/1990	S&P:	AA-/A-1+	Arbitrage Yield:
Due:	11/1/2020	Moody's:	Aa1/VMIG1	Arbitrage Position:
Call Date:	Any Business Day	Fitch:		Arbitrage Last Calc:
Trustee:	US Bank			

Portfolio	Security	Yield	Maturity	<u>S &amp; P</u>	Moody's	Shares	Total Cost	Market Value
1990 Monterey Avenue Project								
94607300 - Base Rental Interest Acc	FIRST AMERICAN GOVT OBLIGAT	TION 0.07%		AAA	Aaa	172.87	172.87	172.87
94607302 - Certficate Interest Acco	FIRST AMERICAN GOVT OBLIGAT	TION 0.07%		AAA	Aaa	98.36	98.36	98.36
94607304 - Admin Expense General Ac	FIRST AMERICAN GOVT OBLIGAT	TION 0.07%		AAA	Aaa	3,415.00	3,415.00	3,415.00
94607307 - Letter of Credit Admin E	FIRST AMERICAN GOVT OBLIGAT	TION 0.07%		AAA	Aaa	285.50	285.50	285.50
					-	3,971.73	3,971.73	3,971.73
						3,971.73	3,971.73	3,971.73



### 1997 Series A Hospital Bonds \$41,170,072.65

Dated Date:	2/20/1997	S&P:	А	Arbitrage Yield: 6.033%
Due:	6/1/2026	Moody's:	A1	Arbitrage Position:
Call Date:	Conditional	Fitch:	A+	Arbitrage Last Calc:
Trustee:	US Bank			

Portfolio	Security	Yield	Maturity	<u>S&amp;P</u> N	Moody's	Shares	Total Cost	Market Value
<b>1997 Series A Hospital Bonds</b> 95435464 - Debt Service Fund	FIRST AMERICAN GOVT OBLIGATION	N 0.07%		AAA	Aaa	864.21	864.21	864.21
						864.21	864.21	864.21



## 2008 A Southwest Justice Center Project \$78,895,000

	12/10/2008 11/1/2032 See Indenture	 AAA/A-1+ Aa1/VMIG1 WD	Arbitrage Yield: Variable Arbitrage Position: Arbitrage Last Calc:
Trustee:	US Bank		

Portfolio	Security	Yield	Maturity	<u>S &amp; P</u>	Moody's	Shares	Total Cost	Market Value
2008 A Southwest Justice Center Project								
129629000 - General Revenue Account	FIRST AMERICAN GOVT OBLIG	ATION 0.07%		AAA	Aaa	1,921,226.65	1,921,226.65	1,921,226.65
129629002 - Interest Account	FIRST AMERICAN GOVT OBLIG	ATION 0.07%		AAA	Aaa	7,400.69	7,400.69	7,400.69
129629006 - Admin Expense Fund	FIRST AMERICAN GOVT OBLIG	ATION 0.07%		AAA	Aaa	50,000.72	50,000.72	50,000.72
129629007 - Swap Account	FIRST AMERICAN GOVT OBLIG	ATION 0.07%		AAA	Aaa	305,050.94	305,050.94	305,050.94
129629013 - Principal	FIRST AMERICAN GOVT OBLIG	ATION 0.07%		AAA	Aaa	1,026.29	1,026.29	1,026.29
						2,284,705.29	2,284,705.29	2,284,705.29
						2,284,705.29	2,284,705.29	2,284,705.29



## 2009 Larson Justice Center \$24,680,000

Due:	12/30/2009 12/1/2021 Not Callable	S&P: Moody's: Fitch:	A1	Arbitrage Yield: Arbitrage Position: Arbitrage Last Calc:
Trustee:	US Bank			

Portfolio	Security	Yield	Maturity	<u>S &amp; P</u>	Moody's	Shares	Total Cost	Market Value
2009 Larson Justice Center Refunding								
135542000 - Base Rental Account	FIRST AMERICAN GOVT OBLIGA	TION 0.07%		AAA	Aaa	58,900.00	58,900.00	58,900.00
135542001 - Admin Expense Fund	FIRST AMERICAN GOVT OBLIGA	TION 0.07%		AAA	Aaa	800.15	800.15	800.15
135542006 - Reserve Fund	FIRST AMERICAN GOVT OBLIGA	TION 0.07%		AAA	Aaa	713,000.00	713,000.00	713,000.00
135542007 - Earnings Fund	FIRST AMERICAN GOVT OBLIGA	TION 0.07%		AAA	Aaa	389,174.00	389,174.00	389,174.00
						1,161,874.15	1,161,874.15	1,161,874.15
						1,161,874.15	1,161,874.15	1,161,874.15



## 2009 Public Safety Communication & Woodcrest Library \$45,685,000

Due:	12/10/2009 11/1/2039 See Indenture	 A+/A-1 A1/VMIG1	Arbitrage Yield: Arbitrage Position: Arbitrage Last Calc:
Trustee:	Wells Fargo		

Portfolio	Security	Yield	Maturity	<u>S &amp; P</u>	Moody's	Shares	Total Cost	Market Value
2009 Public Safety Communication and V 23817503 - Adj Rate Sec Deposit Acc 23817504 - Interest Account 23817506 - Admin Expense Account 23817508 - Investment Earnings Acco 23817513 - Principal Account	Noodcrest Library Projects GOLDMAN SACHS GOVT INST FU GOLDMAN SACHS GOVT INST FU GOLDMAN SACHS GOVT INST FU GOLDMAN SACHS GOVT INST FU GOLDMAN SACHS GOVT INST FU	ND # 0.03% ND # 0.03% ND # 0.03%	6 6	ААА ААА ААА ААА ААА	Aaa Aaa Aaa Aaa Aaa	465,611.51 47,962.33 1,745,489.11 36,167.87 1,325.62 2,296,556.44	465,611.51 47,962.33 1,745,489.11 36,167.87 1,325.62 2,296,556.44	465,611.51 47,962.33 1,745,489.11 36,167.87 1,325.62 2,296,556.44
						2,296,556.44	2,296,556.44	2,296,556.44



## 2012 Series A & B Hospital Refunding \$87,510,000

ſ	Dated Date:	7/11/2012	S&P:	AA-	Arbitrage Yield:
	Due:	6/1/2029	Moody's:	A1	Arbitrage Position:
	Call Date:	6/1/2022	Fitch:		Arbitrage Last
		_			Calc:
L	Trustee:	US Bank			

Portfolio	Security	Yield	Maturity	<u>S &amp; P</u>	Moody's	Shares	Total Cost	Market Value
2012 Series A and Taxable Series B - Ca	pital Projects for Hospital							
163458000 - Debt Service Fund	FIRST AMERICAN GOVT OBLIGAT	ION 0.07%	, D	AAA	Aaa	27.60	27.60	27.60
163458007 - Acquisition and Constru	Pooled Investment Fund County 0.540% Due 10-01-20	0.54%	10-01-20	Aaa		152,005.66	152,005.66	152,005.66
163458007 - Acquisition and Constru	FIRST AMERICAN GOVT OBLIGAT	ION 0.07%	, D	AAA	Aaa	60.74	60.74	60.74
					-	152,094.00	152,094.00	152,094.00
						152,094.00	152,094.00	152,094.00



## 2012 County Administrative Refunding Project \$33,360,000

Dated Date:	2/29/2012 11/1/2031	S&P: Moody's:	Arbitrage Yield: Arbitrage Position:
	11/1/2022	Fitch:	Arbitrage Last
Trustee:	Wells Fargo		Calc:

Portfolio	Security	Yield	Maturity	<u>S &amp; P</u>	Moody's	Shares	Total Cost	Market Value
2012 County Admin Center Refunding	Project							
66162100 - Bond Fund	GOLDMAN SACHS GOVT INST FUN	ID # 0.039	%	AAA	Aaa	64.67	64.67	64.67
66162102 - Interest Account	GOLDMAN SACHS GOVT INST FUN	ID # 0.039	%	AAA	Aaa	60,015.91	60,015.91	60,015.91
66162103 - Principal Account	GOLDMAN SACHS GOVT INST FUN	ID # 0.039	%	AAA	Aaa	675.43	675.43	675.43
66162105 - Reserve Account	LAIF 1.410% Due 10-01-20	1.41%	10-01-20			2,547,515.69	2,547,515.69	2,547,515.69
66162105 - Reserve Account	GOLDMAN SACHS GOVT INST FUN	ID # 0.039	%	AAA	Aaa	652.98	652.98	652.98
						2,608,924.68	2,608,924.68	2,608,924.68
						2,608,924.68	2,608,924.68	2,608,924.68



## 2013 Series A Public Defender/Probation & RCIT Solutions Center \$66,015,000

Dated Date: Due:	7/17/2013 11/1/2043	S&P: Moody's:	AA-	Arbitrage Yield: Arbitrage Position:	
Call Date:	11/1/2023	Fitch:	A+	Arbitrage Last Calc:	
Trustee:	Wells Fargo				

Portfolio	Security Yi	eld Maturity	<u>S &amp; P</u>	Moody's	Shares	Total Cost	Market Value
2013 A Public Defender/Probation RC	IT Solutions Projects						
46547600 - Bond Fund	GOLDMAN SACHS GOVT INST FUND #	0.03%	AAA	Aaa	145.08	145.08	145.08
46547601 - Interest Account	GOLDMAN SACHS GOVT INST FUND #	0.03%	AAA	Aaa	1.63	1.63	1.63
46547602 - Principal Account	GOLDMAN SACHS GOVT INST FUND #	0.03%	AAA	Aaa	471.60	471.60	471.60
46547603 - Reserve Account	GOLDMAN SACHS GOVT INST FUND #	0.03%	AAA	Aaa	1,870,614.79	1,870,614.79	1,870,614.79
46547605 - Project	Pooled Investment Fund County 0.5 0.540% Due 10-01-20	54% 10-01-20	Aaa		118,812.51	118,812.51	118,812.51
46547605 - Project	GOLDMAN SACHS GOVT INST FUND #	0.03%	AAA	Aaa	127,540.24	127,540.24	127,540.24
46547607 - Rebate	GOLDMAN SACHS GOVT INST FUND #	0.03%	AAA	Aaa	94,150.98	94,150.98	94,150.98
					2,211,736.83	2,211,736.83	2,211,736.83
					2,211,736.83	2,211,736.83	2,211,736.83



## ASSET LEASING CORPORATION

## 2014 Series A & B Court Facilities \$18,495,000

Dated Date:	6/5/2014	S&P:	AA-	Arbitrage Yield:
Due:	11/1/2033	Moody's:		Arbitrage Position:
Call Date:	11/1/2024	Fitch:		Arbitrage Last Calc:
Trustee:	Wells Fargo			

Portfolio	Security	Yield	Maturity	<u>S &amp; P</u>	Moody's	Shares	Total Cost	Market Value
2014 A&B Lease Revenue Refunding Bone	ds (Court Facilities)							
48606000 - Bond Fund	GOLDMAN SACHS GOVT INST	FUND # 0.03%	, D	AAA	Aaa	21,235.47	21,235.47	21,235.47
48606004 - 2014B GSA Payment Accoun	Cash						2,945.81	2,945.81
48606004 - 2014B GSA Payment Accoun	GOLDMAN SACHS GOVT INST	FUND # 0.03%	, D	AAA	Aaa	345,604.28	345,604.28	345,604.28
48606005 - 2014B Excess GSA Account	GOLDMAN SACHS GOVT INST	FUND # 0.03%	, D	AAA	Aaa	2,314,320.10	2,314,320.10	2,314,320.10
						2,681,159.85	2,684,105.66	2,684,105.66
						2,681,159.85	2,684,105.66	2,684,105.66



### ASSET LEASING CORPORATION

## 2019A Lease Revenue Refunding Bonds – Tech Refunding Project \$12,875,000

Dated Date:	09/26/2019	S&P:	AA-	Arbitrage Yield:
Due:	11/01/2043	Moody's:		Arbitrage Position:
Call Date:		Fitch:		Arbitrage Last Calc:
Trustee:	Wells Fargo			

Portfolio	Security	Yield	Maturity	<u>S&amp;P</u> Moody's	Shares	Total Cost	Market Value
2019 A Lease Revenue Refunding Bond	s - Tech Refunding Project						
83918300 - Bond Fund	Wells Fargo Govt Money Market	0.00%			0.97	0.97	0.97
83918301 - Interest	Wells Fargo Govt Money Market	0.00%		_	8.04	8.04	8.04
					9.01	9.01	9.01
					9.01	9.01	9.01





6700 Antioch, Suite 250 Merriam, Kansas 66204

October 15, 2020

Mr. Don Kent Assistant CEO/Chief Financial Officer County of Riverside 4080 Lemon Street, 4<sup>th</sup> Floor Riverside, CA 92501

Dear Mr. Kent:

Enclosed is the Investment Holdings Report for the Land Secured Districts of the County of Riverside for the period ending September 30, 2020 (the "Report Date"). This report contains various summaries and underlying details of the issues and accounts, as well as a detailed listing of investment holdings for each individual series of bonds outstanding as of the Report Date.

Please let me know if you have any questions and thank you for the opportunity serve the County.

Sincerely





September 30, 2020 Quarterly Investment Report County of Riverside, California Land Secured Districts



#### Land Secured Districts Summary by Asset:

Security	Quantity	Total Cost	Market Value
FEDERATED GOVT FUND	169,096.01	169,096.01	169,096.01
FIDELITY INVST MM GOVT CLASS	140,349.75	140,349.75	140,349.75
FIRST AMERICAN GOVT OBLIGATION	11,989,576.15	11,989,576.15	11,989,576.15
GOLDMAN SACHS GOVT INST FUND	1,330,820.27	1,330,820.27	1,330,820.27
MORGAN STANLEY INSTL L GOVT PTF			
INSTL	1,703,774.58	1,703,774.58	1,703,774.58
Grand Total:	15,333,616.76	15,333,616.76	15,333,616.76

#### Land Secured Districts Summary by Series:

Issue	Market Value
CFD 03-1 Newport Road 2014	1,330,820.27
CFD 04-2 Lakehills Crest	1,703,774.58
CFD 05-8 Scott Road 2013	4,644,761.44
CFD 07-2 Series 2015	4,434,384.65
CFD 07-2 Series 2017	2,708,265.37
District 168 - Rivercrest	202,163.52
CFD 89-1 Special Tax Refunding, 2018	140,349.75
CFD 89-4 Special Tax Refunding, 2018	169,096.01
CFD 05-8 Scott Road 2018	1.17
Grand Total:	15,333,616.76

### Land Secured Districts Market Value by Account:

	<u> </u>
CFD 03-1 Newport Road 2014	
83525701 - Special Tax	189.10
83525702 - Bond	195.04
83525706 - Reserve	1,282,534.12
83525707 - Earnings	257.04
83525709 - Admin Expense	47,644.97
Total:	1,330,820.27
CFD 04-2 Lakehills Crest	
547271 - Redemption	0.04
547272 - Earnings	1,541.37
547273 - Reserve	1,413,725.07
547274 - Admin Expense	16,374.20
547275 - Special Tax	259,563.13
547276 - Bond	12,570.77
Total:	1,703,774.58
CFD 05-8 Scott Road 2013	
202358000 - Special Tax	833,305.63
202358001 - Bond	4,332.40
202358002 - Reserve	1,761,200.52
202358003 - Admin Expense	225,436.95
202358006 - Improvement/Non-proc	1,820,485.94
Total:	4,644,761.44
CFD 07-2 Series 2015	
216817000 - Special Tax	1,601,184.72
216817001 - Bond	7.53
216817002 - Reserve	2,827,637.57
216817003 - Admin Expense	4,786.18
216817004 - Proceeds	66.96
216817005 - Improvement/Non-	
proceed	701.69

Total:	4,434,384.65
CFD 07-2 Series 2017	
216850000 - Bond Fund	2.16
216850003 - Proceeds	2,708,263.21
Total:	2,708,265.37
District 168 - Rivercrest	
164844000 - Redemption Account	20,933.27
164844001 - Admin Expense Account	324.66
164844006 - Reserve Account	171,806.26
164844007 - Earnings Account	9,099.33
Total:	202,163.52
CFD 89-1 Special Tax Refunding, 2018	
213890 - Special Tax	50,387.37
213891 - Bond	600.54
213893 - Reserve	62,150.36
213902 - Admin Exp	24,635.87
213903 - Earnings	2,575.61
Total:	140,349.75
CFD 89-4 Special Tax Refunding, 2018	
229583000 – Special Tax	35,680.10
229583001 – Admin Expense Fund	18,902.42
229583002 – Bond Fund	260.32
229583003 - Reserve	114,253.17
Total:	169,096.01
CFD 05-8 Scott Road 2018	
244793000 – Bond Fund	1.17
Total:	1.17
Grand Total:	15,333,616.76

### **Land Secured Districts**

#### **ISSUES**

- 1. 2014 CFD 03-1 Newport Road
- 2. 2012 CFD 04-2 Lakehills Crest
- 3. 2013 CFD 05-8 Scott Road
- 4. 2015 CFD 07-2
- 5. 2017 CFD 07-2
- 6. 2012 District 168 Rivercrest
- 7. 2018 CFD 89-1 Special Tax Refunding
- 8. 2018 CFD 89-4 Special Tax Refunding
- 9. 2018 CFD 05-8 Scott Road

### 2014 CFD 03-1 Newport Road \$14,390,000

Dated Date:	12/16/2014 9/1/2030	S&P: Moody's:	Arbitrage Yield:	(\$462.000.46)
Call Date:		Fitch:	Arbitrage Position: Arbitrage Last Calc:	· /
Trustee:	Wells Fargo			

Portfolio	Security	Yield	Maturity	<u>S &amp; P</u>	Moody's	Shares	Total Cost	Market Value
CFD 03-1 Newport Road 2014								
83525701 - Special Tax	GOLDMAN SACHS GOVT INST F	UND # 0.03%	, D	AAA	Aaa	189.10	189.10	189.10
83525702 - Bond	GOLDMAN SACHS GOVT INST F	UND # 0.03%	, D	AAA	Aaa	195.04	195.04	195.04
83525706 - Reserve	GOLDMAN SACHS GOVT INST F	UND # 0.03%	, D	AAA	Aaa	1,282,534.12	1,282,534.12	1,282,534.12
83525707 - Earnings	GOLDMAN SACHS GOVT INST F	UND # 0.03%	, D	AAA	Aaa	257.04	257.04	257.04
83525709 - Admin Expense	GOLDMAN SACHS GOVT INST F	UND # 0.03%	, D	AAA	Aaa	47,644.97	47,644.97	47,644.97
						1,330,820.27	1,330,820.27	1,330,820.27
						1,330,820.27	1,330,820.27	1,330,820.27



#### 2012 CFD 04-2 Lakehills Crest \$19,665,000

Dated Date:	8/23/2012	S&P:	NR	Arbitrage Yield:	
Due:	9/1/2035	Moody's:	NR	Arbitrage Position:	(\$530,788.20)
Call Date:	9/1/2022	Fitch:	NR	Arbitrage Last Calc:	9/1/2020
Trustee:	BNY				

Portfolio	Security	Yield	Maturity	<u>S&amp;P</u> Moody's	Shares	Total Cost	Market Value
CFD 04-2 Lakehills Crest							
547271 - Redemption	MORGAN STANLEY INSTL L GOVT	PT 0.02%		Aaa	0.04	0.04	0.04
547272 - Earnings	MORGAN STANLEY INSTL L GOVT	PT 0.02%		Aaa	1,541.37	1,541.37	1,541.37
547273 - Reserve	MORGAN STANLEY INSTL L GOVT	PT 0.02%		Aaa	1,413,725.07	1,413,725.07	1,413,725.07
547274 - Admin Expense	MORGAN STANLEY INSTL L GOVT	PT 0.02%		Aaa	16,374.20	16,374.20	16,374.20
547275 - Special Tax	MORGAN STANLEY INSTL L GOVT	PT 0.02%		Aaa	259,563.13	259,563.13	259,563.13
547276 - Bond	MORGAN STANLEY INSTL L GOVT	PT 0.02%	,	Aaa	12,570.77	12,570.77	12,570.77
					1,703,774.58	1,703,774.58	1,703,774.58
					1,703,774.58	1,703,774.58	1,703,774.58



#### 2013 CFD 05-8 Scott Road \$16,875,000

Dated Da	te: 2/28/2013	S&P:	NR	Arbitrage Yield:	
D	ie: 9/1/2042	Moody's:	NR	Arbitrage Position:	(\$1,155,972.01)
Call Da	te: 9/1/2022	Fitch:	NR	Arbitrage Last Calc:	9/2/2020
Truste	e: US Bank			-	

Portfolio	Security	Yield	Maturity	<u>S &amp; P</u>	Moody's	Shares	Total Cost	Market Value
CFD 05-8 Scott Road 2013								
202358000 - Special Tax	FIRST AMERICAN GOVT OBLIGAT	ION 0.07%	)	AAA	Aaa	833,305.63	833,305.63	833,305.63
202358001 - Bond	FIRST AMERICAN GOVT OBLIGAT	ION 0.07%	)	AAA	Aaa	4,332.40	4,332.40	4,332.40
202358002 - Reserve	FIRST AMERICAN GOVT OBLIGAT	ION 0.07%	)	AAA	Aaa	1,761,200.52	1,761,200.52	1,761,200.52
202358003 - Admin Expense	FIRST AMERICAN GOVT OBLIGAT	ION 0.07%	)	AAA	Aaa	225,436.95	225,436.95	225,436.95
202358006 - Improvement/Non-Proceed	FIRST AMERICAN GOVT OBLIGAT	ION 0.07%	)	AAA	Aaa	1,820,485.94	1,820,485.94	1,820,485.94
						4,644,761.44	4,644,761.44	4,644,761.44
						4,644,761.44	4,644,761.44	4,644,761.44



#### 2015 CFD 07-2 \$25,170,000

Dated Date:	8/6/2015	S&P:	NR	Arbitrage Yield:	
Due:	9/1/2044	Moody's:	NR	Arbitrage Position:	(\$2,604,503.44)
Call Date:	9/1/2025	Fitch:	NR	Arbitrage Last Calc:	9/1/2020
Trustee:	US Bank				

Portfolio	Security	Yield	Maturity	<u>S &amp; P</u>	Moody's	Shares	Total Cost	Market Value
CFD 07-2 Series 2015								
216817000 - Special Tax	FIRST AMERICAN GOVT OBL	IGATION 0.07%		AAA	Aaa	1,601,184.72	1,601,184.72	1,601,184.72
216817001 - Bond	FIRST AMERICAN GOVT OBL	IGATION 0.07%		AAA	Aaa	7.53	7.53	7.53
216817002 - Reserve	FIRST AMERICAN GOVT OBL	IGATION 0.07%		AAA	Aaa	2,827,637.57	2,827,637.57	2,827,637.57
216817003 - Admin Expense	FIRST AMERICAN GOVT OBL	IGATION 0.07%		AAA	Aaa	4,786.18	4,786.18	4,786.18
216817004 - Proceeds	FIRST AMERICAN GOVT OBL	IGATION 0.07%		AAA	Aaa	66.96	66.96	66.96
216817005 - Improvement/Non-proceed	FIRST AMERICAN GOVT OBL	IGATION 0.07%		AAA	Aaa	701.69	701.69	701.69
						4,434,384.65	4,434,384.65	4,434,384.65
						4,434,384.65	4,434,384.65	4,434,384.65



### 2017 CFD 07-2 \$7,610,000

Dated Date:	6/1/2017	S&P:	NR	Arbitrage Yield:	
Due:	9/1/2045	Moody's:	NR	Arbitrage Position:	(\$314,672.42)
Call Date:	9/1/2027	Fitch:	NR	Arbitrage Last Calc:	9/1/2020
Trustee:	US Bank				

Portfolio	Security	Yield	Maturity	<u>S &amp; P</u>	Moody's	Shares	Total Cost	Market Value
CFD 07-2 Series 2017 216850000 - Bond Fund 216850003 - Proceeds	FIRST AMERICAN GOVT OBLIGAT FIRST AMERICAN GOVT OBLIGAT			AAA AAA	Aaa Aaa	2.16 2,708,263.21 2,708,265.37	2.16 2,708,263.21 2,708,265.37	2.16 2,708,263.21 2,708,265.37
						2,708,265.37	2,708,265.37	2,708,265.37



#### 2012 District 168 - Rivercrest \$1,780,000

Dated Date:		S&P:		Arbitrage Yield:	
Due:	9/2/2026	Moody's:	NR	Arbitrage Position: (\$69	,947.86)
Call Date:	9/2/2022	Fitch:	NR	Arbitrage Last Calc: 9/3/2	020
Trustee:	US Bank				

Portfolio	Security	Yield	Maturity	<u>S &amp; P</u>	Moody's	Shares	Total Cost	Market Value
District 168 - Rivercrest								
164844000 - Redemption Account	FIRST AMERICAN GOVT OBLIGAT	ION 0.07%		AAA	Aaa	20,933.27	20,933.27	20,933.27
164844001 - Admin Expense Account	FIRST AMERICAN GOVT OBLIGAT	ION 0.07%		AAA	Aaa	324.66	324.66	324.66
164844006 - Reserve Account	FIRST AMERICAN GOVT OBLIGAT	ION 0.07%		AAA	Aaa	171,806.26	171,806.26	171,806.26
164844007 - Earnings Account	FIRST AMERICAN GOVT OBLIGAT	ION 0.07%		AAA	Aaa	9,099.33	9,099.33	9,099.33
					-	202,163.52	202,163.52	202,163.52
						202,163.52	202,163.52	202,163.52



## 2018 CFD 89-1 Special Tax Refunding Bonds, Series 2018 \$4,185,000

Dated Date:	2/1/2018	S&P:	NR	Arbitrage Yield:	
Due:	9/1/2025	Moody's:	NR	Arbitrage Position: (\$7,164.79	9)
Call Date:	9/1/2023	Fitch:	NR	Arbitrage Last Calc: 9/1/2020	
Trustee:	BNY				

Portfolio	Security	Yield	Maturity	<u>S&amp;P</u> Moody's	Shares	Total Cost	Market Value
CFD 89-1 Special Tax Refunding Bonds,	Series 2018						
213890 - Special Tax	FIDELITY INVST MM GOVT CLAS	SI 0.01%		Aaa	50,387.37	50,387.37	50,387.37
213891 - Bond Fund	FIDELITY INVST MM GOVT CLAS	SI 0.01%		Aaa	600.54	600.54	600.54
213893 - Reserve	FIDELITY INVST MM GOVT CLAS	SI 0.01%		Aaa	62,150.36	62,150.36	62,150.36
213902 - Admin Exp	FIDELITY INVST MM GOVT CLAS	SI 0.01%		Aaa	24,635.87	24,635.87	24,635.87
213903 - Earnings	FIDELITY INVST MM GOVT CLAS	SI 0.01%		Aaa	2,575.61	2,575.61	2,575.61
-				-	140,349.75	140,349.75	140,349.75
					140,349.75	140,349.75	140,349.75



## 2018 CFD 89-4 Special Tax Refunding Bonds, Series 2018 \$2,305,000

Dated Date:	2/1/2018	S&P:	NR	Arbitrage Yield:	
Due:	9/1/2030	Moody's:	NR	Arbitrage Position:	(\$9,939.27)
Call Date:	9/1/2026	Fitch:	NR	Arbitrage Last Calc:	9/1/2020
Trustee:	US Bank				

Portfolio	Security	Yield	Maturity	<u>S&amp;P</u> Moody's	Shares	Total Cost	Market Value
CFD 89-4 Special Tax Refunding Bonds	s, Series 2018						
229583000 - Special Tax	FEDERATED GOVT OBLIGATION	FUND 0.01	%	Aaa	35,680.10	35,680.10	35,680.10
229583001 - Admin Expense Fund	FEDERATED GOVT OBLIGATION	FUND 0.01	%	Aaa	18,902.42	18,902.42	18,902.42
229583002 - Bond Fund	FEDERATED GOVT OBLIGATION	FUND 0.01	%	Aaa	260.32	260.32	260.32
229583003 - Reserve	FEDERATED GOVT OBLIGATION	FUND 0.01	%	Aaa	114,253.17	114,253.17	114,253.17
					169,096.01	169,096.01	169,096.01
					169,096.01	169,096.01	169,096.01



#### 2018 CFD 05-8 Scott Road \$5,120,000

Dated Date:	12/13/2018	S&P:	NR	Arbitrage Yield:	4.1747%
Due:	09/01/2048	Moody's:	NR	Arbitrage Position:	(\$32,977.54)
Call Date:	09/01/2025	Fitch:	NR	Arbitrage Last Calc:	12/12/2019
Trustee:	US Bank				

Portfolio	Security	Yield	Maturity	S&P Moo	dy's <u>Shares</u>	Total Cost	Market Value
CFD 05-8 Scott Road 2018 244793000 - Bond Fund	FIRST AMERICAN GOVT OBLIGATIO	N 0.07%		AAA Aa	a 1.17	1.17	1.17
					1.17	1.17	1.17





6700 Antioch, Suite 250 Merriam, Kansas 66204

October 13, 2020

Mr. Don Kent Assistant CEO/Chief Financial Officer Riverside County Executive Office 4080 Lemon Street, 4<sup>th</sup> Floor Riverside, CA 92501

Dear Mr. Kent:

Enclosed is the Investment Holdings Report for the Successor Agency to the Redevelopment Agency for the County of Riverside for the period ending September 30, 2020 (the "Report Date"). This report contains various summaries and underlying details of the issues and accounts, as well as a detailed listing of investment holdings for each individual series of bonds outstanding as of the Report Date.

Please let me know if you have any questions and thank you for the opportunity serve the County.

Sincerely.





September 30, 2020 Quarterly Investment Report County of Riverside, California Successor Agency to the Redevelopment Agency for the County of Riverside



Security	Quantity	Total Cost	Market Value
DREFYUS TREAS PRIME CA INV SHS	4,173,249.93	4,173,249.93	4,173,249.93
DREYFUS TAX EXEMP CASH INSTL SH	8,124,177.80	8,123,977.72	8,123,944.67
FIDELITY INVST MM GOVT CLASS	33,783,145.92	33,783,145.91	33,783,145.92
GOLDMAN SACHS TR GOVT INST FUND	12,197,590.81	12,197,590.81	12,197,590.81
FEDERATED US TREAS CASH	8,287,206.86	8,287,206.86	8,287,206.86
Grand Total:	66,565,371.32	66,565,171.23	66,565,138.19

#### Successor Agency to the Redevelopment Agency by Asset:

#### Successor Agency to the Redevelopment Agency by Series:

Issue	Market Value
2004 Tax Allocation Housing Bonds Series A-T	5,513,398.36
2011 Tax Allocation Bonds B, D, E	11,453,254.88
2011 Tax Allocation Bonds Series A-T	1,409,375.67
2014 Tax Allocation Bonds A, D, E	6,012,354.00
2015 Tax Allocation Bonds A, D, E	5,449,606.81
2015 Tax Allocation Bonds B & C	4,691,711.78
2016 Tax Allocation Bonds A, D, E	4,828,286.62
2016 Tax Allocation Bonds B & C	3,212,114.05
2017 TA Housing Refunding Bonds Series A	1,114,845.32
2017 Tax Allocation Bonds D & E	10,350,568.37
2017 Tax Allocation Bonds Series C	732,177.12
2017 Tax Allocation Ref Bonds Series B	3,708,233.82
2017 Tax Allocation Housing Bonds Series A-T	4,199,554.68
2017 Tax Allocation Housing Refunding Series	
В	1,593,322.02
Combined Housing 14 15 17	2,274,852.86
2020 Series A Second Lien TARB Series D & E	21,481.83
Total:	66,565,138.19

### Successor Agency to the Redevelopment Agency by Account:

2004 Tax Allocation Housing Bonds Series	•
A-T	
363831 – Debt Service	4,775.62
363832 - PRN	4,066,091.26
363833 - Interest	1,442,531.48
Total:	5,513,398.36
2011 Tax Allocation Bonds B, D, E	
872152 - B Reserve	2,313,300.05
872153 - B Redevelopment	2,329,058.09
872154 - B Interest	1,126,126.28
872232 - E Reserve	1,192,016.90
872233 - E Redevelopment	2,009.88
872234 - E Interest	338,975.58
278486 - Sub B Debt Service	4,151,768.10
Total:	11,453,254.88
2011 Tax Allocation Bonds Series A-T	
871933 - A-T Reserve	1,409,375.67
Total:	1,409,375.67
2014 Tax Allocation Bonds A, D, E	
668371 - A Debt Service	973,951.54
668372 – A Interest	11,019.35
668373 - A Principal	0.02
668374 - A Reserve	1,458,559.70
668374 - A Reserve	1,458,559.70
668374 - A Reserve 668452 - E Debt Service	1,458,559.70 748,864.62
668374 - A Reserve 668452 - E Debt Service 668453 – E Interest	1,458,559.70 748,864.62 10,886.42
668374 - A Reserve 668452 - E Debt Service 668453 – E Interest 668454 - E Principal	1,458,559.70 748,864.62 10,886.42 0.04
668374 - A Reserve 668452 - E Debt Service 668453 – E Interest 668454 - E Principal 668455 - E Reserve	1,458,559.70 748,864.62 10,886.42 0.04 1,467,691.86

2015 Tax Allocation Bonds A, D, E         0.18           639365 - A Revenue         0.18           713679 - A Reserve         1,504,884.05           713683 - A Debt Service         715.25           713684 - A Interest         434,331.98           731685 - A Principal         740,000.15           731692 - D Debt Service         401.74           713693 - D Interest         263,375.00           713695 - D Principal         415,000.44           713702 - E Reserve         1,036,820.64           713744 - E Debt Service         1,044,310.52           713747 - E Interest         9,596.45           713748 - E Principal         170.41           Total:         5,449,606.81           2015 Tax Allocation Bonds B & C         822326 - B           822326 - B Debt Service         635.04           822327 - B Interest         1,254,900.00           822328 - B Principal         1,640,000.00           822911 - C Debt Service         455,160.11           822912 - C Interest         287,186.92           822913 - C Principal         465,160.11           822914 - C Reserve         1,043,375.00           741102 - A Revenue         0.05           741102 - A Revenue         0.05           741		Total:	6,012,354.00
713679 - A Reserve       1,504,884.05         713683 - A Debt Service       715.25         713684 - A Interest       434,331.98         731685 - A Principal       740,000.15         731692 - D Debt Service       401.74         713693 - D Interest       263,375.00         713695 - D Principal       415,000.44         713702 - E Reserve       1,036,820.64         713747 - E Interest       9,596.45         713747 - E Interest       9,596.45         713748 - E Principal       170.41         Total:       5,449,606.81         2015 Tax Allocation Bonds B & C       635.04         822326 - B Debt Service       635.04         822327 - B Interest       1,254,900.00         822328 - B Principal       1,640,000.00         822912 - C Interest       287,186.92         822913 - C Principal       465,160.11         822913 - C Principal       465,160.11         822914 - C Reserve       1,043,375.00         Total:       74,691,711.78         741102 - A Revenue       0.05         741197 - A Debt Service       9,268.17         741198 - A Interest       319,925.00         741199 - A Principal       545,187.20         74120 - D Debt Service	2015 Tax Allocation Bonds A, D, E		
713683 – A Debt Service       715.25         713684 - A Interest       434,331.98         731685 – A Principal       740,000.15         731692 – D Debt Service       401.74         713693 – D Interest       263,375.00         713695 – D Principal       415,000.44         713702 - E Reserve       1,036,820.64         713747 – E Interest       9,596.45         713747 – E Interest       9,596.45         713748 - E Principal       170.41         Total:         5,449,606.81         2015 Tax Allocation Bonds B & C         822326 - B Debt Service       635.04         822327 - B Interest       1,254,900.00         822328 - B Principal       1,640,000.00         822911 - C Debt Service       454.71         822912 - C Interest       287,186.92         822913 - C Principal       465,160.11         822914 - C Reserve       1,043,375.00         Total:       4,691,711.78         741102 - A Revenue       0.05         741197 - A Debt Service       9,268.17         741198 - A Interest       319,925.00         741199 - A Principal       545,187.20         74120 - D Debt Service       28,420.62	639365 - A Revenue		0.18
713684 - A Interest       434,331.98         731685 - A Principal       740,000.15         731692 - D Debt Service       401.74         713693 - D Interest       263,375.00         713695 - D Principal       415,000.44         713702 - E Reserve       1,036,820.64         713744 - E Debt Service       1,044,310.52         713747 - E Interest       9,596.45         713748 - E Principal       170.41         Total:       5,449,606.81         2015 Tax Allocation Bonds B & C       822326 - B Debt Service         822326 - B Debt Service       635.04         822327 - B Interest       1,254,900.00         822328 - B Principal       1,640,000.00         822911 - C Debt Service       454.71         822912 - C Interest       287,186.92         822913 - C Principal       465,160.11         822914 - C Reserve       1,043,375.00         Total:       4,691,711.78         2016 Tax Allocation Bonds A, D, E       741102 - A Revenue         741102 - A Revenue       0.05         741198 - A Interest       319,925.00         741199 - A Principal       545,187.20         741109 - A Principal       545,187.20         741210 - D Debt Service       28,420.62	713679 - A Reserve		1,504,884.05
731685 – A Principal       740,000.15         731692 – D Debt Service       401.74         713693 – D Interest       263,375.00         713695 – D Principal       415,000.44         713702 - E Reserve       1,036,820.64         713747 – E Debt Service       1,044,310.52         713747 – E Interest       9,596.45         713748 - E Principal       170.41         Total:       5,449,606.81         2015 Tax Allocation Bonds B & C       822326 - B Debt Service         822326 - B Debt Service       635.04         822327 - B Interest       1,254,900.00         822328 - B Principal       1,640,000.00         822911 - C Debt Service       455,160.11         822912 - C Interest       287,186.92         822913 - C Principal       465,160.11         822914 - C Reserve       1,043,375.00         Total:       74,691,711.78         2016 Tax Allocation Bonds A, D, E       741102 - A Revenue         741102 - A Revenue       0.05         741198 - A Interest       319,925.00         741199 - A Principal       545,187.20         741210 - D Debt Service       28,420.62	713683 – A Debt Service		715.25
731692 - D Debt Service       401.74         713693 - D Interest       263,375.00         713695 - D Principal       415,000.44         713702 - E Reserve       1,036,820.64         713747 - E Debt Service       1,044,310.52         713747 - E Interest       9,596.45         713748 - E Principal       170.41         Total:       5,449,606.81         2015 Tax Allocation Bonds B & C       822326 - B Debt Service         822326 - B Debt Service       635.04         822327 - B Interest       1,254,900.00         822328 - B Principal       1,640,000.00         822911 - C Debt Service       455.160.11         822912 - C Interest       287,186.92         822913 - C Principal       465,160.11         822914 - C Reserve       1,043,375.00         Total:       4,691,711.78         741102 - A Revenue       0.05         741197 - A Debt Service       9,268.17         741198 - A Interest       319,925.00         741199 - A Principal       545,187.20         741210 - D Debt Service       28,420.62	713684 - A Interest		434,331.98
713693 - D Interest       263,375.00         713695 - D Principal       415,000.44         713702 - E Reserve       1,036,820.64         713747 - E Debt Service       1,044,310.52         713747 - E Interest       9,596.45         713748 - E Principal       170.41         Total:       5,449,606.81         2015 Tax Allocation Bonds B & C       635.04         822326 - B Debt Service       635.04         822327 - B Interest       1,254,900.00         822328 - B Principal       1,640,000.00         822911 - C Debt Service       454.71         822912 - C Interest       287,186.92         822913 - C Principal       465,160.11         822914 - C Reserve       1,043,375.00         Total:       4,691,711.78         741102 - A Revenue       0.05         741197 - A Debt Service       9,268.17         741198 - A Interest       319,925.00         741199 - A Principal       545,187.20         741210 - D Debt Service       28,420.62	731685 – A Principal		740,000.15
713695 - D Principal       415,000.44         713702 - E Reserve       1,036,820.64         713747 - E Debt Service       1,044,310.52         713747 - E Interest       9,596.45         713748 - E Principal       170.41         Total:         5,449,606.81         2015 Tax Allocation Bonds B & C       822326 - B Debt Service         822326 - B Debt Service       635.04         822327 - B Interest       1,254,900.00         822328 - B Principal       1,640,000.00         822911 - C Debt Service       454.71         822912 - C Interest       287,186.92         822913 - C Principal       465,160.11         822914 - C Reserve       1,043,375.00         Total:         4,691,711.78         741102 - A Revenue       0.05         741197 - A Debt Service       9,268.17         741198 - A Interest       319,925.00         741199 - A Principal       545,187.20         741210 - D Debt Service       28,420.62	731692 – D Debt Service		401.74
713702 - E Reserve       1,036,820.64         713744 - E Debt Service       1,044,310.52         713747 - E Interest       9,596.45         713748 - E Principal       170.41         Total: 5,449,606.81         2015 Tax Allocation Bonds B & C       822326 - B Debt Service         822326 - B Debt Service       635.04         822327 - B Interest       1,254,900.00         822328 - B Principal       1,640,000.00         822911 - C Debt Service       454.71         822912 - C Interest       287,186.92         822913 - C Principal       465,160.11         822914 - C Reserve       1,043,375.00         Total: 4,691,711.78         741102 - A Revenue       0.05         741107 - A Debt Service       9,268.17         741198 - A Interest       319,925.00         741199 - A Principal       545,187.20         741210 - D Debt Service       28,420.62	713693 – D Interest		263,375.00
713744 – E Debt Service       1,044,310.52         713747 – E Interest       9,596.45         713748 - E Principal       170.41         Total:         5,449,606.81         2015 Tax Allocation Bonds B & C         822326 - B Debt Service       635.04         822327 - B Interest       1,254,900.00         822328 - B Principal       1,640,000.00         822911 - C Debt Service       454.71         822912 - C Interest       287,186.92         822913 - C Principal       465,160.11         822914 - C Reserve       1,043,375.00         Total:         741102 - A Revenue       0.05         741103 - A Revenue       9,268.17         741198 - A Interest       319,925.00         741199 - A Principal       545,187.20         741210 - D Debt Service       28,420.62	713695 – D Principal		415,000.44
713747 – E Interest       9,596.45         713748 - E Principal       170.41         Total:       5,449,606.81         2015 Tax Allocation Bonds B & C       635.04         822326 - B Debt Service       635.04         822327 - B Interest       1,254,900.00         822328 - B Principal       1,640,000.00         822911 - C Debt Service       454.71         822912 - C Interest       287,186.92         822913 - C Principal       465,160.11         822914 - C Reserve       1,043,375.00         Total:       4,691,711.78         741102 - A Revenue       0.05         741197 - A Debt Service       9,268.17         741198 - A Interest       319,925.00         741199 - A Principal       545,187.20         741210 - D Debt Service       28,420.62	713702 - E Reserve		1,036,820.64
713748 - E Principal       170.41         Total:       5,449,606.81         2015 Tax Allocation Bonds B & C       635.04         822326 - B Debt Service       635.04         822327 - B Interest       1,254,900.00         822328 - B Principal       1,640,000.00         822911 - C Debt Service       454.71         822912 - C Interest       287,186.92         822913 - C Principal       465,160.11         822914 - C Reserve       1,043,375.00         Total:       4,691,711.78         2016 Tax Allocation Bonds A, D, E       0.05         741102 - A Revenue       0.05         741198 - A Interest       319,925.00         741199 - A Principal       545,187.20         741210 - D Debt Service       28,420.62	713744 – E Debt Service		1,044,310.52
Total:         5,449,606.81           2015 Tax Allocation Bonds B & C         635.04           822326 - B Debt Service         635.04           822327 - B Interest         1,254,900.00           822328 - B Principal         1,640,000.00           822911 - C Debt Service         454.71           822912 - C Interest         287,186.92           822913 - C Principal         465,160.11           822914 - C Reserve         1,043,375.00           Total:         4,691,711.78           2016 Tax Allocation Bonds A, D, E         0.05           741102 - A Revenue         0.05           741198 - A Interest         319,925.00           741199 - A Principal         545,187.20           741210 - D Debt Service         28,420.62	713747 – E Interest		9,596.45
2015 Tax Allocation Bonds B & C         822326 - B Debt Service       635.04         822327 - B Interest       1,254,900.00         822328 - B Principal       1,640,000.00         822911 - C Debt Service       454.71         822912 - C Interest       287,186.92         822913 - C Principal       465,160.11         822914 - C Reserve       1,043,375.00         Total:       4,691,711.78         2016 Tax Allocation Bonds A, D, E       0.05         741102 - A Revenue       0.05         741198 - A Interest       319,925.00         741199 - A Principal       545,187.20         741210 - D Debt Service       28,420.62	713748 - E Principal		170.41
822326 - B Debt Service       635.04         822327 - B Interest       1,254,900.00         822328 - B Principal       1,640,000.00         822911 - C Debt Service       454.71         822912 - C Interest       287,186.92         822913 - C Principal       465,160.11         822914 - C Reserve       1,043,375.00         Total:       4,691,711.78         2016 Tax Allocation Bonds A, D, E       0.05         741102 - A Revenue       0.05         741198 - A Interest       319,925.00         741199 - A Principal       545,187.20         741210 - D Debt Service       28,420.62		Total:	5,449,606.81
822327 - B Interest       1,254,900.00         822328 - B Principal       1,640,000.00         822911 - C Debt Service       454.71         822912 - C Interest       287,186.92         822913 - C Principal       465,160.11         822914 - C Reserve       1,043,375.00         Total:         4,691,711.78         2016 Tax Allocation Bonds A, D, E       0.05         741102 - A Revenue       0.05         741198 - A Interest       319,925.00         741199 - A Principal       545,187.20         741210 - D Debt Service       28,420.62	2015 Tax Allocation Bonds B & C		
822328 - B Principal       1,640,000.00         822911 - C Debt Service       454.71         822912 - C Interest       287,186.92         822913 - C Principal       465,160.11         822914 - C Reserve       1,043,375.00         Total:         4,691,711.78         2016 Tax Allocation Bonds A, D, E       0.05         741102 - A Revenue       0.05         741198 - A Interest       319,925.00         741199 - A Principal       545,187.20         741210 - D Debt Service       28,420.62	822326 - B Debt Service		635.04
822911 - C Debt Service       454.71         822912 - C Interest       287,186.92         822913 - C Principal       465,160.11         822914 - C Reserve       1,043,375.00         Total:       4,691,711.78         2016 Tax Allocation Bonds A, D, E       0.05         741102 - A Revenue       0.05         741198 - A Interest       319,925.00         741199 - A Principal       545,187.20         741210 - D Debt Service       28,420.62	822327 – B Interest		1,254,900.00
822912 - C Interest       287,186.92         822913 - C Principal       465,160.11         822914 - C Reserve       1,043,375.00         Total:       4,691,711.78         2016 Tax Allocation Bonds A, D, E	822328 - B Principal		1,640,000.00
822913 - C Principal       465,160.11         822914 - C Reserve       1,043,375.00         Total:       4,691,711.78         2016 Tax Allocation Bonds A, D, E	822911 - C Debt Service		454.71
822914 - C Reserve       1,043,375.00         Total:       4,691,711.78         2016 Tax Allocation Bonds A, D, E	822912 - C Interest		287,186.92
Total:         4,691,711.78           2016 Tax Allocation Bonds A, D, E         -           741102 - A Revenue         0.05           741197 - A Debt Service         9,268.17           741198 - A Interest         319,925.00           741199 - A Principal         545,187.20           741210 - D Debt Service         28,420.62	822913 - C Principal		465,160.11
2016 Tax Allocation Bonds A, D, E           741102 - A Revenue         0.05           741197 - A Debt Service         9,268.17           741198 - A Interest         319,925.00           741199 - A Principal         545,187.20           741210 - D Debt Service         28,420.62	822914 - C Reserve		1,043,375.00
741102 - A Revenue0.05741197 - A Debt Service9,268.17741198 - A Interest319,925.00741199 - A Principal545,187.20741210 - D Debt Service28,420.62		Total:	4,691,711.78
741102 - A Revenue0.05741197 - A Debt Service9,268.17741198 - A Interest319,925.00741199 - A Principal545,187.20741210 - D Debt Service28,420.62	2016 Tax Allocation Bonds A. D. F.		
741197 - A Debt Service9,268.17741198 - A Interest319,925.00741199 - A Principal545,187.20741210 - D Debt Service28,420.62			0.05
741198 – A Interest       319,925.00         741199 – A Principal       545,187.20         741210 - D Debt Service       28,420.62			
741199 – A Principal         545,187.20           741210 - D Debt Service         28,420.62			-
741210 - D Debt Service 28,420.62			
	· · · ·		
	741210 - D Debt Service		999,850.46

741212 – D Principal	1,780,000.97
741220 – E Debt Service	708.32
741223 – E Interest	424,925.38
741224 - E Principal	720,000.45
Total:	4,828,286.62
2016 Tax Allocation Bonds B & C	
741108 - C Debt Service	5,026.16
741109 – C Interest	174,964.53
741118 - C Principal	300,100.02
741188 - B Debt Service	28,224.41
741189 - B Interest	992,343.80
741190 - B Principal	1,711,455.13
Total:	3,212,114.05
2017 TA Housing Refunding Bonds Series	
Α	
982727 - A Reserve	1,114,845.32
Total:	1,114,845.32
2017 Tax Allocation Bonds D & E	
982683 - E Debt Service	3,765.54
982684 - E Interest	1,036,127.28
982685 - E Principal	1,060,000.00
982686 - E Reserve	4,467,124.15
982700 - A Interest	1,234.23
982706 - D Debt Service	1,323.67
982707 - D Interest	636,793.50
982708 - D Principal	995,000.00
982709 - D Reserve	2,149,200.00
Total:	10,350,568.37
2017 Tax Allocation Bonds Series C	
982691 – C Debt Service	5.94
982692 – C Interest	116,898.33
982693 - C Principal	85,017.51
982694 - C Reserve	530,255.34

Total:	732,177.12
2017 Tax Allocation Ref Bonds Series B	
982718 - B Debt Service	2,680.99
982719 - B Interest	1,285,075.17
982720 - B Principal	2,420,477.66
Total:	3,708,233.82
2017 Tax Allocation Housing Bonds Series	
A-T	
208954 – Reserve	4,199,554.68
Total:	4,199,554.68
2017 Tax Allocation Housing Refunding	
Series B	
208967 – Reserve	1,593,322.02
Total:	1,593,322.02
Combined Housing 14 15 17	
668324 – Interest	1,594,739.00
668325 - Principal	680,113.86
Total:	2,274,852.86
2020 Series A Second Lien TARB Series	
D&E	
280122 - E Interest	0.53
165542 - PFA Revenue	21,480.94
275931 - D Interest	0.36
Total:	21,481.83
Grand Total:	66,565,138.19

### **Redevelopment Agency for the County of Riverside**

#### **ISSUES**

1. 2004 TAX ALLOCATION HOUSING BONDS SERIES A-T

2. 2011 TAX ALLOCATION BONDS B, D, E

3. 2011 TAX ALLOCATION HOUSING BONDS SERIES A-T

4. 2014 TAX ALLOCATION REF BONDS SERIES A, D, E

5. 2015 TAX ALLOCATION HOUSING REF BONDS SERIES A, D, E

6. 2015 TAX ALLOCATION HOUSING REF BONDS SERIES B & C

7. 2016 SERIES A TAX ALLOCATION REV BONDS SERIES A, D, E

8. 2016 TAX ALLOCATION REF BONDS SERIES B & C

9. 2017 TAX ALLOCATION HOUSING REFUNDING BONDS SERIES A

10. 2017 TAX ALLOCATION HOUSING REFUNDING BONDS SERIES D & E

11. 2017 TAX ALLOCATION HOUSING REFUNDING BONDS SERIES B

12. 2017 TAX ALLOCATION HOUSING REFUNDING BONDS SERIES C

### **Redevelopment Agency for the County of Riverside**

### **ISSUES**

- 13. 2017 TAXABLE HOUSING BONDS SERIES A-T
- 14. 2017 TAX ALLOCATION REF BONDS SERIES B
- 15. COMBINED HOUSING 14 15 17
- 16. SERIES 2020 A SECOND LIEN TARB SERIES D & E

## 2004 Tax Allocation Housing Bonds Series A-T \$37,000,000

Dated Date:	12/29/2004	S&P:	AA	Arbitrage Yield:
Due:	10/1/2029	Moody's:		Arbitrage Position:
Call Date:		Fitch:		Arbitrage Last Calc:
Trustee:	BNY			

Portfolio	Security	Yield	Maturity	<u>S&amp;P</u> Moody's	Shares	Total Cost	Market Value
2004 Tax Allocation Housing Bonds Se	ries A-T						
363831 - Debt Service	FIDELITY INVST MM GOVT CLASS	SI 0.01%		Aaa	4,775.62	4,775.62	4,775.62
363832 - PRN	FIDELITY INVST MM GOVT CLASS	SI 0.01%		Aaa	4,066,091.26	4,066,091.26	4,066,091.26
363833 - Interest	FIDELITY INVST MM GOVT CLASS	SI 0.01%		Aaa	1,442,531.48	1,442,531.48	1,442,531.48
					5,513,398.36	5,513,398.36	5,513,398.36
					5,513,398.36	5,513,398.36	5,513,398.36



#### 2011 Tax Allocation Bonds B \$23.133.000.50

+==;:==;=====					
Dated Date:	3/17/2011	S&P:	А	Arbitrage Yield:	8.185%
Due:	10/1/2042	Moody's:		Arbitrage Position:	
Call Date:	10/1/2021	Fitch:		Arbitrage Last Calc:	
Trustee:	BNY				

#### 2011 Tax Allocation Bonds D

#### \$6,475,000

Dated Date:	3/17/2011	S&P:	А	Arbitrage Yield:	7.228%
Due:	12/1/2037	Moody's:		Arbitrage Position:	
Call Date:	12/1/2021	Fitch:		Arbitrage Last Calc:	
Trustee:	BNY				

#### 2011 Tax Allocation Bonds E

#### \$12,579,720

Dated D	Date:	3/17/2011	S&P:	BBB+	Arbitrage Yield:	8.391%
	Due:	12/1/2044	Moody's:		Arbitrage Position:	
Call D	Date:	12/1/2021	Fitch:		Arbitrage Last Calc:	
Trus	stee:	BNY				

Portfolio	Security	Yield	Maturity	<u>S&amp;P</u> Moody's	Shares	Total Cost	Market Value
2011 Tax Allocation Bonds B, D, E							
872152 - B Reserve	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	2,313,300.05	2,313,300.05	2,313,300.05
872153 - B Redevelopment	DREYFUS TAX EXEMP CASH MGM	T IN 0.029	6	Aaa	2,329,291.01	2,329,090.94	2,329,058.09
872154 - B Interest	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	1,126,126.28	1,126,126.28	1,126,126.28
872232 - E Reserve	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	1,192,016.90	1,192,016.90	1,192,016.90
872233 - E Redevelopment	DREYFUS TAX EXEMP CASH MGM	T IN 0.02%	6	Aaa	2,010.08	2,010.08	2,009.88
872234 - E Interest	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	338,975.58	338,975.58	338,975.58
278486 - Sub B Debt Service	DREYFUS TREAS PRIME CA INV S	HS 0.01%			4,151,768.10	4,151,768.10	4,151,768.10
					11,453,488.01	11,453,287.93	11,453,254.88
					11,453,488.01	11,453,287.93	11,453,254.88



## 2011 Tax Allocation Housing Bonds Series A-T \$14,095,000

Dated Date:	3/8/2011	S&P:	А	Arbitrage Yield:	Taxable
Due:	10/1/2021	Moody's:	A3	Arbitrage Position:	
Call Date:	Not Callable	Fitch:		Arbitrage Last Calc:	
Trustee:	BNY			_	

Portfolio	Security Y	Yield	Maturity	<u>S&amp;P</u> Moody's	Shares	Total Cost	Market Value
2011 Tax Allocation Bonds Series A-T 871933 - A-T Reserve	FIDELITY INVST MM GOVT CLASS I 0.	.01%		Aaa	1,409,375.67	1,409,375.67	1,409,375.67
					1,409,375.67	1,409,375.67	1,409,375.67



#### 2014 Tax Allocation Bonds A

\$19,620,000				
Dated Date:	10/1/2014	S&P:	AA	Arbitrage Yield:
Due:	10/1/2037	Moody's:		Arbitrage Position:
Call Date:	10/1/2024	Fitch:		Arbitrage Last Calc:
Trustee:	BNY			

#### 2014 Tax Allocation Bonds D

#### \$28,130,000

Dated Date:	10/1/2014	S&P:	AA	Arbitrage Yield:
Due:	10/1/2037	Moody's:		Arbitrage Position:
Call Date:	10/1/2024	Fitch:		Arbitrage Last Calc:
Trustee:	BNY			

#### 2014 Tax Allocation Bonds E

\$16,545,000				
Dated Date:	10/1/2014	S&P:	AA	Arbitrage Yield:
Due:	10/1/2037	Moody's:		Arbitrage Position:
Call Date:	10/1/2024	Fitch:		Arbitrage Last Calc:
Trustee:	BNY			

Portfolio	Security	Yield	Maturity	<u>S&amp;P</u> Moody's	Shares	Total Cost	Market Value
2014 Tax Allocation Bonds A, D, E							
668371 - A Debt Service	FEDERATED HERMES US TREAS	JRY C 0.0	1%		973,951.54	973,951.54	973,951.54
668372 - A Interest	FEDERATED HERMES US TREAS	JRY C 0.0	1%		11,019.35	11,019.35	11,019.35
668373 - A Principal	FEDERATED HERMES US TREAS	JRY C 0.0	1%		0.02	0.02	0.02
668374 - A Reserve	FEDERATED HERMES US TREAS	JRY C 0.0	1%		1,458,559.70	1,458,559.70	1,458,559.70
668452 - E Debt Service	FEDERATED HERMES US TREAS	JRY C 0.0	1%		748,864.62	748,864.62	748,864.62
668453 - E Interest	FEDERATED HERMES US TREAS	JRY C 0.0	1%		10,886.42	10,886.42	10,886.42
668454 - E Principal	FEDERATED HERMES US TREAS	JRY C 0.0	1%		0.04	0.04	0.04
668455 - E Reserve	FEDERATED HERMES US TREAS	JRY C 0.0	1%		1,467,691.86	1,467,691.86	1,467,691.86
668462 - D Debt Service	FEDERATED HERMES US TREAS	JRY C 0.0	1%		1,341,380.40	1,341,380.40	1,341,380.40
668463 - D Interest	FEDERATED HERMES US TREAS	JRY C 0.0	1%		0.02	0.02	0.02
668464 - D Principal	FEDERATED HERMES US TREAS	JRY C 0.0	1%		0.03	0.03	0.03
					6,012,354.00	6,012,354.00	6,012,354.00
					6,012,354.00	6,012,354.00	6,012,354.00



### 2015 Tax Allocation Rev Bonds Series A, D, E \$54,955,000

Dated Date:	10/1/2015	S&P:	AA	Arbitrage Yield:
Due:	10/1/2037	Moody's:		Arbitrage Position:
Call Date:	10/1/2025	Fitch:		Arbitrage Last Calc:
Trustee:	BNY			

Portfolio	Security	Yield	Maturity	<u>S&amp;P</u> Moody's	Shares	Total Cost	Market Value
2015 Tax Allocation Bonds A, D, E							
639365 - A Revenue	FIDELITY INVST MM GOVT CLASS I	0.01%		Aaa	0.18	0.18	0.18
713679 - A Reserve	FIDELITY INVST MM GOVT CLASS I	0.01%		Aaa	1,504,884.05	1,504,884.05	1,504,884.05
713683 - A Debt Service	FIDELITY INVST MM GOVT CLASS I	0.01%		Aaa	715.25	715.25	715.25
713684 - A Interest	FIDELITY INVST MM GOVT CLASS I	0.01%		Aaa	434,331.98	434,331.98	434,331.98
713685 - A Principal	FIDELITY INVST MM GOVT CLASS I	0.01%		Aaa	740,000.15	740,000.15	740,000.15
713692 - D Debt Service	FIDELITY INVST MM GOVT CLASS I	0.01%		Aaa	401.74	401.73	401.74
713693 - D Interest	FIDELITY INVST MM GOVT CLASS I	0.01%		Aaa	263,375.00	263,375.00	263,375.00
713695 - D Principal	FIDELITY INVST MM GOVT CLASS I	0.01%		Aaa	415,000.44	415,000.44	415,000.44
713702 - E Reserve	FIDELITY INVST MM GOVT CLASS I	0.01%		Aaa	1,036,820.64	1,036,820.64	1,036,820.64
713744 - E Debt Service	FIDELITY INVST MM GOVT CLASS I	0.01%		Aaa	1,044,310.52	1,044,310.52	1,044,310.52
713747 - E Interest	FIDELITY INVST MM GOVT CLASS I	0.01%		Aaa	9,596.45	9,596.45	9,596.45
713748 - E Principal	FIDELITY INVST MM GOVT CLASS I	0.01%		Aaa	170.41	170.41	170.41
					5,449,606.81	5,449,606.80	5,449,606.81
					5,449,606.81	5,449,606.80	5,449,606.81



### 2015 Tax Allocation Bonds B \$64,365,000

<i> </i>				
Dated Date:	7/8/2015	S&P:	AA	Arbitrage Yield:
Due:	10/1/2037	Moody's:		Arbitrage Position:
Call Date:	10/1/2025	Fitch:		Arbitrage Last Calc:
Trustee:	BNY			

#### 2015 Tax Allocation Bonds C \$15,025,000

p13,023,000					
Dated Date:	7/8/2015	S&P:	AA	Arbitrage Yield:	
Due:	10/1/2037	Moody's:		Arbitrage Position:	
Call Date:	10/1/2025	Fitch:		Arbitrage Last Calc:	
Trustee:	BNY				

Portfolio	Security	Yield	Maturity	<u>S&amp;P</u> Moody's	Shares	Total Cost	Market Value
2015 Tax Allocation Bonds B & C							
822326 - B Debt Service	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	635.04	635.04	635.04
822327 - B Interest	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	1,254,900.00	1,254,900.00	1,254,900.00
822328 - B Principal	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	1,640,000.00	1,640,000.00	1,640,000.00
822911 - C Debt Service	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	454.71	454.71	454.71
822912 - C Interest	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	287,186.92	287,186.92	287,186.92
822913 - C Principal	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	465,160.11	465,160.11	465,160.11
822914 - C Reserve	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	1,043,375.00	1,043,375.00	1,043,375.00
					4,691,711.78	4,691,711.78	4,691,711.78
					4,691,711.78	4,691,711.78	4,691,711.78



### 2016 Tax Allocation Rev Bonds Series A, D, E \$88,895,000

Dated Date:	5/4/2016	S&P:	AA	Arbitrage Yield:
Due:	10/1/2037	Moody's:		Arbitrage Position:
Call Date:	10/1/2025	Fitch:		Arbitrage Last Calc:
Trustee:	BNY			

Portfolio	Security	Yield	Maturity	<u>S&amp;P</u> Moody's	Shares	Total Cost	Market Value
2016 Tax Allocation Bonds A, D, E							
741102 - A Revenue	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	0.05	0.05	0.05
741197 - A Debt Service	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	9,268.17	9,268.17	9,268.17
741198 - A Interest	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	319,925.00	319,925.00	319,925.00
741199 - A Principal	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	545,187.20	545,187.20	545,187.20
741210 - D Debt Service	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	28,420.62	28,420.62	28,420.62
741211 - D Interest	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	999,850.46	999,850.46	999,850.46
741212 - D Principal	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	1,780,000.97	1,780,000.97	1,780,000.97
741220 - E Debt Service	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	708.32	708.32	708.32
741223 - E Interest	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	424,925.38	424,925.38	424,925.38
741224 - E Principal	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	720,000.45	720,000.45	720,000.45
					4,828,286.62	4,828,286.62	4,828,286.62
					4,828,286.62	4,828,286.62	4,828,286.62



#### 2016 Tax Allocation Bonds B \$50,670,000

Dated Date: Due: Call Date: Trustee:	10/1/2037 10/1/2025	S&P: Moody's: Fitch:	AA	Arbitrage Yield: Arbitrage Position: Arbitrage Last Calc:	
2016 Tax Alloca \$8,950,000	ation Bonds C				

Portfolio	Security	Yield	Maturity	<u>S&amp;P</u> Moody's	Shares	Total Cost	Market Value
2016 Tax Allocation Bonds B & C							
741108 - C Debt Service	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	5,026.16	5,026.16	5,026.16
741109 - C Interest	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	174,964.53	174,964.53	174,964.53
741118 - C Principal	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	300,100.02	300,100.02	300,100.02
741188 - B Debt Service	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	28,224.41	28,224.41	28,224.41
741189 - B Interest	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	992,343.80	992,343.80	992,343.80
741190 - B Principal	FIDELITY INVST MM GOVT CLASS	l 0.01%		Aaa	1,711,455.13	1,711,455.13	1,711,455.13
					3,212,114.05	3,212,114.05	3,212,114.05
					3,212,114.05	3,212,114.05	3,212,114.05



## 2017 Tax Allocation Housing Refunding Bonds Series A \$18,135,000

Dated Date:	5/10/2017	S&P: AA	Arbitrage Yield:
Due:	10/1/2039	Moody's:	Arbitrage Position:
Call Date:	10/1/2027	Fitch:	Arbitrage Last Calc:
Trustee:	BNY		

Portfolio	Security	Yield	Maturity	<u>S &amp; P</u>	Moody's	Shares	Total Cost	Market Value
2017 TA Housing Refunding Bonds S 982727 - A Reserve	GOLDMAN SACHS GOVT INST FUN	ID # 0.03	%	AAA	Aaa	1,114,845.32	1,114,845.32	1,114,845.32
						1,114,845.32	1,114,845.32	1,114,845.32



### 2017 Tax Allocation Rev Bonds Series D & E \$80,640,000

Dated Date:	5/10/2017	S&P:	AA	Arbitrage Yield:
Due:	10/1/2040	Moody's:		Arbitrage Position:
Call Date:	10/1/2027	Fitch:		Arbitrage Last Calc:
Trustee:	BNY			

Portfolio	Security	Yield	Maturity	<u>S &amp; P</u>	Moody's	Shares	Total Cost	Market Value
2017 Tax Allocation Bonds D & E								
982683 - E Debt Service	GOLDMAN SACHS GOVT INST FU	ND # 0.03%	, D	AAA	Aaa	3,765.54	3,765.54	3,765.54
982684 - E Interest	GOLDMAN SACHS GOVT INST FU	ND # 0.03%	, D	AAA	Aaa	1,036,127.28	1,036,127.28	1,036,127.28
982685 - E Principal	GOLDMAN SACHS GOVT INST FU	ND # 0.03%	, D	AAA	Aaa	1,060,000.00	1,060,000.00	1,060,000.00
982686 - E Reserve	GOLDMAN SACHS GOVT INST FU	ND # 0.03%	, D	AAA	Aaa	4,467,124.15	4,467,124.15	4,467,124.15
982700 - A Interest	GOLDMAN SACHS GOVT INST FU	IND # 0.03%	, D	AAA	Aaa	1,234.23	1,234.23	1,234.23
982706 - D Debt Service	GOLDMAN SACHS GOVT INST FU	IND # 0.03%	, D	AAA	Aaa	1,323.67	1,323.67	1,323.67
982707 - D Interest	GOLDMAN SACHS GOVT INST FU	IND # 0.03%	, D	AAA	Aaa	636,793.50	636,793.50	636,793.50
982708 - D Principal	GOLDMAN SACHS GOVT INST FU	IND # 0.03%	, D	AAA	Aaa	995,000.00	995,000.00	995,000.00
982709 - D Reserve	GOLDMAN SACHS GOVT INST FU	IND # 0.03%	, D	AAA	Aaa	2,149,200.00	2,149,200.00	2,149,200.00
						10,350,568.37	10,350,568.37	10,350,568.37
						10,350,568.37	10,350,568.37	10,350,568.37



## 2017 Tax Allocation Rev Bonds Series B \$63,005,000

Dated Date:	S&P: AA	Arbitrage Yield:
Due:	Moody's:	Arbitrage Position:
Call Date:	Fitch:	Arbitrage Last Calc:
Trustee: BNY		-

Portfolio	Security	Yield	Maturity	<u>S&amp;P</u> Moody's	Shares	Total Cost	Market Value
2017 Tax Allocation Ref Bonds Series B 982718 - B Debt Service 982719 - B Interest 982720 - B Principal	FIDELITY INVST MM GOVT CLASS FIDELITY INVST MM GOVT CLASS FIDELITY INVST MM GOVT CLASS	SI 0.01%		Aaa Aaa Aaa	2,680.99 1,285,075.17 2,420,477.66	2,680.99 1,285,075.17 2,420,477.66	2,680.99 1,285,075.17 2,420,477.66
					3,708,233.82	3,708,233.82	3,708,233.82
					3,708,233.82	3,708,233.82	3,708,233.82



### 2017 Tax Allocation Rev Bonds Series C \$5,725,000

Dated Date:	5/10/2017	S&P:	AA	Arbitrage Yield:
Due:	10/1/2040	Moody's:		Arbitrage Position:
Call Date:	10/1/2027	Fitch:		Arbitrage Last Calc:
Trustee:	BNY			

Portfolio	Security	Yield	Maturity	<u>S &amp; P</u>	Moody's	Shares	Total Cost	Market Value
2017 Tax Allocation Bonds Series C								
982691 - C Debt Service	GOLDMAN SACHS GOVT INST FU	IND # 0.03%	6	AAA	Aaa	5.94	5.94	5.94
982692 - C Interest	GOLDMAN SACHS GOVT INST FU	ND # 0.03%	6	AAA	Aaa	116,898.33	116,898.33	116,898.33
982693 - C Principal	GOLDMAN SACHS GOVT INST FU	ND # 0.03%	6	AAA	Aaa	85,017.51	85,017.51	85,017.51
982694 - C Reserve	GOLDMAN SACHS GOVT INST FU	ND # 0.03%	6	AAA	Aaa	530,255.34	530,255.34	530,255.34
					_	732,177.12	732,177.12	732,177.12
						732,177.12	732,177.12	732,177.12



### 2017 Tax Allocation Housing Bonds Series A-T \$53,360,000

Dated Date:	12/28/2017	S&P:	AA	Arbitrage Yield:
Due:	10/01/2037	Moody's:		Arbitrage Position:
Call Date:		Fitch:		Arbitrage Last Calc:
Trustee:	BNY			

Portfolio	Security	Yield	Maturity	<u>S&amp;P</u> Moody's	Shares	Total Cost	Market Value
2017 Taxable Housing Series A-T 208954 - Reserve	DREYFUS TAX EXEMP CASH MGM	1T IN 0.02%		Aaa	4,199,554.68	4,199,554.68	4,199,554.68
					4,199,554.68	4,199,554.68	4,199,554.68



## 2017 Tax Allocation Housing Refunding Bonds Series B \$26,546,807

Dated Date:	12/28/2017	S&P:	AA	Arbitrage Yield:
Due:	10/01/2042	Moody's:		Arbitrage Position:
Call Date:		Fitch:		Arbitrage Last Calc:
Trustee:	BNY			

Portfolio	Security	Yield	Maturity	<u>S&amp;P</u> Moody's	Shares	Total Cost	Market Value
2017 Taxable Housing Series B 208967 - Reserve	DREYFUS TAX EXEMP CASH MGN	1T IN 0.029	%	Aaa	1,593,322.02	1,593,322.02	1,593,322.02
					1,593,322.02	1,593,322.02	1,593,322.02



### Combined Housing 14 15 17

Dated Date:	S&P:	Arbitrage Yield:	
Due:	Moody's:	Arbitrage Position:	
Call Date:	Fitch:	Arbitrage Last Calc:	
Trustee: BNY			

Portfolio	Security	Yield	Maturity	<u>S&amp;P</u> Moody's	Shares	Total Cost	Market Value
Combined Housing 14 15 17 668324 - Interest	FEDERATED HERMES US TREAS				1,594,739.00	1,594,739.00	1,594,739.00
668325 - Principal	FEDERATED HERMES US TREAS	URY C 0.(	)1%		<u>680,113.86</u> 2,274,852.86	<u>680,113.86</u> 2,274,852.86	<u>680,113.86</u> 2,274,852.86
					2,274,852.86	2,274,852.86	2,274,852.86



### 2020 Series A Second Lien TARB Series D&E \$13,705,000

Dated Date:	3/12/2020	S&P:	A Stable	Arbitrage Yield:
Due:	7/1/2041	Moody's:		Arbitrage Position:
Call Date:		Fitch:		Arbitrage Last Calc:
Trustee:	BNY Mellon			

Portfolio	Security	Yield	Maturity	<u>S&amp;P</u> Moody's	Shares	Total Cost	Market Value
2020 Series A Second Lien Series D & E							
280122 - E Interest	DREYFUS TREAS PRIME CA INV S	SHS 0.01%	D		0.53	0.53	0.53
165542 - PFA Revenue	DREYFUS TREAS PRIME CA INV S	SHS 0.01%	D		21,480.94	21,480.94	21,480.94
275931 - D Interest	DREYFUS TREAS PRIME CA INV S	SHS 0.01%	) )		0.36	0.36	0.36
					21,481.83	21,481.83	21,481.83
					21,481.83	21,481.83	21,481.83





6700 Antioch, Suite 250 Merriam, Kansas 66204

October 13, 2020

Mr. Don Kent Assistant CEO/Chief Financial Officer County of Riverside 4080 Lemon Street, 4<sup>th</sup> Floor Riverside, CA 92501

Dear Mr. Kent:

Enclosed is the Investment Holdings Report for the Housing Successor Agency of the County of Riverside for the period ending September 30, 2020 (the "Report Date"). This report contains various summaries and underlying details of the issues and accounts, as well as a detailed listing of investment holdings for each individual series of bonds outstanding as of the Report Date.

Please let me know if you have any questions and thank you for the opportunity serve the County.

Sincerely.



# COUNTY OF RIVERSIDE

September 30, 2020 Quarterly Investment Report County of Riverside, California Housing Successor Agency



#### Housing Successor Agency Summary by Asset:

Security	Quantity	Total Cost	Market Value
DREYFUS TAX EXEMP CASH INSTL SH	3,749,449.23	3,749,447.76	3,749,074.29
Grand Total:	3,749,449.23	3,749,447.76	3,749,074.29

#### Housing Successor Agency Summary by Series:

Issue	Market Value		
2011 Tax Allocation Housing Bonds			
Series A-T	3,749,074.29		
Total:	3,749,074.29		

#### Housing Successor Agency Market Value by Account:

2011 Tax Allocation Housing Bonds Series A-T		
871937 - A-T Bond Proceeds 3,749,0		
Total:	3,749,074.29	
Grand Total:	3,749,074.29	

# Housing Successor Agency

## **ISSUES**

1. 2011 Tax Allocation Housing Bonds Series A-T

# HOUSING SUCCESSOR AGENCY

# 2011 Tax Allocation Housing Bonds Series A-T \$14,095,000

Dated Date:	3/8/2011	S&P:	А	Arbitrage Yield:	Taxable
Due:	10/1/2021	Moody's:	A3	Arbitrage Position:	
Call Date:	Not Callable	Fitch:		Arbitrage Last Calc:	
Trustee:	BNY				

Portfolio	Security	Yield	Maturity	<u>S&amp;P</u> Moody's	Shares	Total Cost	Market Value
<b>2011 Tax Allocation Housing Bonds S</b> 871937 - A-T Bond Proceeds	Series A-T DREYFUS TAX EXEMP CASH MGN	IT IN 0.02	%	Aaa	3,749,449.23	3,749,447.76	3,749,074.29
					3,749,449.23	3,749,447.76	3,749,074.29





6700 Antioch, Suite 250 Merriam, Kansas 66204

October 13, 2020

Mr. Don Kent Assistant CEO/Chief Financial Officer County of Riverside 4080 Lemon Street, 4<sup>th</sup> Floor Riverside, CA 92501

Dear Mr. Kent:

Enclosed is the Investment Holdings Report for the Pension Obligation Bonds of the County of Riverside for the period ending September 30, 2020 (the "Report Date"). This report contains various summaries and underlying details of the issues and accounts, as well as a detailed listing of investment holdings for each individual series of bonds outstanding as of the Report Date.

Please let me know if you have any questions and thank you for the opportunity serve the County.

Sincerely.



September 30, 2020 Quarterly Investment Report County of Riverside, California Pension Obligation Bonds



	Sion Opingation Bonao	,		
Secu	ırity	Quantity	Total Cost	Market Value
FSA	Capital Management	34,435,725.45	34,435,725.45	34,435,725.45
GOL	DMAN SACHS GOVT INST FUND	46,572,741.20	46,572,741.20	46,572,741.20
Gran	nd Total	81,008,466.65	81,008,466.65	81,008,466.65

### Pension Obligation Bonds Summary by Asset:

### Pension Obligation Bonds Summary by Series:

Issue	Market Value
Taxable Pension Obligation Bonds Series 2005	
A	80,751,265.97
Taxable Pension Obligation Bonds Series 2020	257,200.68
Grand Total:	81,008,466.65

### Pension Obligation Bonds Market Value by Account:

Taxable Pension Obligation Bonds Series 2005	
А	
17295800 - Bond Account	74,289,447.22
17295804 - Pension Liability Account	6,461,818.69
17295807 - Redemption Account	0.06
Total	80,751,265.97
Taxable Pension Obligation Bonds Series 2020	
17295809 - Cost of Issuance Fund	257,200.68
Total	257,200.68
Grand Total	81,008,466.65

# **Pension Obligation Bonds**

## **ISSUES**

- 1. 2005A Pension Obligation Bonds
- 2. 2020 Pension Obligation Bonds

# **PENSION OBLIGATION BONDS**

## 2005A Pension Obligation Bonds \$400,000,000

Dated Date:	2/17/2005	S&P:	AAA/A+	Arbitrage Yield:
Due:	2/15/2035	Moody's:	Aaa/A2	Arbitrage Position:
Call Date:		Fitch:	AAA/AA-	Arbitrage Last Calc:
Trustee:	Wells Fargo			

Portfolio	Security	Yield	Maturity	<u>S &amp; P</u>	Moody's	Shares	Total Cost	Market Value
Taxable Pension Obligation Bonds Serie	es 2005 A							
17295800 - Bond Account	FSA Capital Management 4.828% Due 02-12-35	4.828%	02-12-35			33,136,923.50	33,136,923.50	33,136,923.50
17295800 - Bond Account	GOLDMAN SACHS GOVT INST FUN	D # 0.03	%	AAA	Aaa	41,152,523.72	41,152,523.72	41,152,523.72
17295804 - Pension Liabilty Account	FSA Capital Management 4.828% Due 02-12-35	4.828%	02-12-35			1,298,801.95	1,298,801.95	1,298,801.95
17295804 - Pension Liabilty Account	GOLDMAN SACHS GOVT INST FUN	D # 0.03	%	AAA	Aaa	5,163,016.74	5,163,016.74	5,163,016.74
17295807 - Redemption Account	GOLDMAN SACHS GOVT INST FUN	D # 0.03	%	AAA	Aaa	0.06	0.06	0.06
						80,751,265.97	80,751,265.97	80,751,265.97
						80,751,265.97	80,751,265.97	80,751,265.97

## **PENSION OBLIGATION BONDS**

## 2020 Pension Obligation Bonds \$719,995,000

Dated Date:	5/6/2020	S&P:	AA	Arbitrage Yield:
Due:	2/15/203	Moody's:	A2	Arbitrage Position:
Call Date:		Fitch:		Arbitrage Last Calc:
Trustee:	Wells Fargo			

Portfolio	Security	Yield	Maturity	<u>S &amp; P</u>	Moody's	Shares	Total Cost	Market Value
Taxable Pension Obligation Bonds Serie 17295809 - Cost of Issuance Fund	S 2020 GOLDMAN SACHS GOVT INST FUI	ND # 0.039	%	AAA	Aaa	257,200.68	257,200.68	257,200.68
						257,200.68	257,200.68	257,200.68





6700 Antioch, Suite 250 Merriam, Kansas 66204

October 13, 2020

Mr. Don Kent Assistant CEO/Chief Financial Officer County of Riverside 4080 Lemon Street, 4<sup>th</sup> Floor Riverside, CA 92501

Dear Mr. Kent:

Enclosed is the Investment Holdings Report for the Public Financing Authority of the County of Riverside for the period ending September 30, 2020 (the "Report Date"). This report contains various summaries and underlying details of the issues and accounts, as well as a detailed listing of investment holdings for each individual series of bonds outstanding as of the Report Date.

Please let me know if you have any questions and thank you for the opportunity serve the County.

Sincerely.



September, 2020 Quarterly Investment Report County of Riverside, California Public Financing Authority



### Public Financing Authority Summary by Asset:

Security	Quantity	Total Cost	Market Value
FIRST AMERICAN GOVT OBLIGATION	8.99	8.99	8.99
GOLDMAN SACH GOVT INST FUND	1,400,321.55	1,400,321.55	1,400,321.55
Pooled Investment Fund County of			
Riverside	425,564.10	425,564.10	425,564.10
Grand Total	1,825,894.64	1,825,894.64	1,825,894.64

### Public Financing Authority Summary by Series:

Issue	Market Value
2012 Lease Revenue Refunding	
Bonds	1,400,321.55
2015 Lease Revenue Bonds	425,573.09
Grand Total:	1,825,894.64

### Public Financing Authority Market Value by Account:

2012 Lease Revenue Refunding Bonds	
38979800 - Revenue Fund	8,628.10
38979801 - Capitalized Interest Fun	0.04
38979802 - Principal Account	0.73
38979803 - Reserve Account	1,391,692.68
Total:	1,400,321.55
2015 Lease Revenue Bonds	
278257000 - Revenue	6.04
278257001 - Interest	1.39
278257003 - Construction	425,565.66
278257005 - CONSTRUCTION	425,505.00
Total:	425,505.00 425,573.09

# **Public Financing Authority**

## **ISSUES**

- 1. 2012 Lease Rev Ref Bonds (Capital Facility Projects)
- 2. 2015 Capital Facilities Projects (ECDC)

## **PUBLIC FINANCING AUTHORITY**

# 2012 Lease Rev Ref Bonds (Capital Facility Projects) \$17,640,000

Dated Date:	11/1/2012	S&P:		Arbitrage Yield:
Due:	5/1/2033	Moody's:	A2	Arbitrage Position:
Call Date:		Fitch:	A+	Arbitrage Last Calc:
Trustee:	Wells Fargo			

Portfolio	Security	Yield	Maturity	<u>S &amp; P</u>	Moody's	Shares	Total Cost	Market Value
2012 Lease Revenue Refunding Bonds								
38979800 - Revenue Fund	GOLDMAN SACHS GOVT INST FU	JND # 0.03%	, D	AAA	Aaa	8,628.10	8,628.10	8,628.10
38979801 - Capitalized Interest Fun	GOLDMAN SACHS GOVT INST FU	JND # 0.03%	, D	AAA	Aaa	0.04	0.04	0.04
38979802 - Principal Account	GOLDMAN SACHS GOVT INST FU	JND # 0.03%	, D	AAA	Aaa	0.73	0.73	0.73
38979803 - Reserve Account	GOLDMAN SACHS GOVT INST FU	JND # 0.03%	, D	AAA	Aaa	1,391,692.68	1,391,692.68	1,391,692.68
						1,400,321.55	1,400,321.55	1,400,321.55
						1,400,321.55	1,400,321.55	1,400,321.55



## PUBLIC FINANCING AUTHORITY

# 2015 Capital Facility Projects (ECDC) \$325,000,000

Dated Date:	6/9/2015	S&P:	AA-	Arbitrage Yield:
Due:	11/1/2045	Moody's:		Arbitrage Position:
Call Date:		Fitch:	A+	Arbitrage Last Calc:
Trustee:	US Bank			

Portfolio	Security	Yield	Maturity	<u>S&amp;P</u> Moody's	Shares	Total Cost	Market Value
2015 Lease Revenue Bonds							
278257000 - Revenue	FIRST AMERICAN GOVT OBLIGAT	ION 0.01%	6	Aaa	6.04	6.04	6.04
278257001 - Interest	FIRST AMERICAN GOVT OBLIGAT	ION 0.01%	6	Aaa	1.39	1.39	1.39
278257003 - Construction	Pooled Investment Fund County 0.540% Due 10-01-20	0.54%	10-01-20	Aaa	425,564.10	425,564.10	425,564.10
278257003 - Construction	FIRST AMERICAN GOVT OBLIGAT	ION 0.01%	6	Aaa	1.56	1.56	1.56
					425,573.09	425,573.09	425,573.09
					425,573.09	425,573.09	425,573.09





6700 Antioch, Suite 250 Merriam, Kansas 66204

October 13, 2020

Mr. Don Kent Assistant CEO/Chief Financial Officer County of Riverside 4080 Lemon Street, 4<sup>th</sup> Floor Riverside, CA 92501

Dear Mr. Kent:

Enclosed is the Investment Holdings Report for the Infrastructure Financing Authority of the County of Riverside for the period ending September 30, 2020 (the "Report Date"). This report contains various summaries and underlying details of the issues and accounts, as well as a detailed listing of investment holdings for each individual series of bonds outstanding as of the Report Date.

Please let me know if you have any questions and thank you for the opportunity serve the County.

Sincerely.





September 30, 2020 Quarterly Investment Report County of Riverside, California Infrastructure Financing Authority



### Infrastructure Financing Authority Summary by Asset:

			Market
Security	Quantity	Total Cost	Value
FIRST AMERICAN GOVT OBLIGATION	338,582.40	338,582.40	338,582.40
GOLDMAN SACHS GOVT INST FUND	1,651.82	1,651.82	1,651.82
Pooled Investment Fund County of Ri	4,106,193.71	4,106,193.71	4,106,193.71
US Bank Money Market	155,847.43	155,847.43	155,847.43
Grand Total:	4,602,275.36	4,602,275.36	4,602,275.36

## Infrastructure Financing Authority Summary by Series:

	Market
Issue	Value
Lease Revenue Refunding Bonds Series 2015 A	1,651.82
2016 Series A & A-T IFA Lease Revenue Refunding	
Bonds	333,996.49
2017 Lease Revenue Bonds, Series A	155,847.43
2017 Lease Revenue Bonds, Series B & C	4,110,779.62
Grand Total:	4,602,275.36

### Infrastructure Financing Authority Market Value by Account:

Lease Revenue Refunding Bonds Series 2015 A	
84401900 - Revenue Account	167.89
84401901 - Interest Account	2.36
84401902 - Principal Account	1,481.57
Total:	1,651.82
2016 Series A & A-T IFA Lease Revenue Refunding	
Bonds	
222483000 - Bond	.50
222483001 - Interest	0.86
22483002 - Principal	0.03

222483003 - Construction	333,995.10
Total:	333,996.49
2017 Lease Revenue Bonds, Series A	
256547000 - Revenue	1.85
256547001 - Interest	1.62
256547004 - Capital Repair Fund	155,843.96
Total:	155,847.43
2017 Lease Revenue Bonds, Series B & C	
240490000 – B Bond	1.35
240490001 – Interest	0.53
240490002 – Principal	0.65
240490004 - Project Fund	4,110,777.09
Total:	4,110,779.62
Grand Total:	4,602,275.36

## Infrastructure Financing Authority

## **ISSUES**

- 1. 2015A Capital Improvement Project Ref
- 2. 2016 Series A & A-T Infrastructure Financing Auth
- 3. 2017 Lease Revenue Bonds, Series A
- 4. 2017 Lease Revenue Bonds, Series B & C

# INFRASTRUCTURE FINANCING AUTHORITY

### 2015A Capital Improvement Project Ref \$72,825,000

Γ	Dated Date:	11/4/2015	S&P:	AA-	Arbitrage Yield:
	Due:	11/1/2037	Moody's:		Arbitrage Position:
	Call Date:	11/1/2025	Fitch:		Arbitrage Last Calc:
	Trustee:	Wells Fargo			

Portfolio	Security	Yield	Maturity	<u>S &amp; P</u>	Moody's	Shares	Total Cost	Market Value
Lease Revenue Refunding Bonds Series	s 2015 A							
84401900 - Revenue Account	GOLDMAN SACHS GOVT INST FU	ND # 0.03%	, 0	AAA	Aaa	167.89	167.89	167.89
84401901 - Interest Account	GOLDMAN SACHS GOVT INST FU	ND # 0.03%	, 0	AAA	Aaa	2.36	2.36	2.36
84401902 - Principal Account	GOLDMAN SACHS GOVT INST FU	ND # 0.03%	, 0	AAA	Aaa	1,481.57	1,481.57	1,481.57
						1,651.82	1,651.82	1,651.82
						1,651.82	1,651.82	1,651.82



# INFRASTRUCTURE FINANCING AUTHORITY

# 2016 Series A & A-T Infrastructure Financing Auth \$36,740,000 & \$3,245,000

Dated	d Date: 10/4/2016	S&P:	AA-	Arbitrage Yield:
	Due: 11/1/2031	Moody's:		Arbitrage Position:
Cal	ll Date:	Fitch:		Arbitrage Last Calc:
Ті	rustee: US Bank			

Portfolio	Security	Yield	Maturity	<u>S&amp;P</u> Moody's	Shares	Total Cost	Market Value
2016 Series A & A-T IFA Lease Rev	enue Refunding Bonds						
222483000 - Bond	FIRST AMERICAN GOVT OBLIGAT	ION 0.01%	, D	Aaa	0.50	0.50	0.50
222483001 - Interest	FIRST AMERICAN GOVT OBLIGAT	ION 0.01%	D	Aaa	0.86	0.86	0.86
222483002 - Principal	FIRST AMERICAN GOVT OBLIGAT	ION 0.01%	, D	Aaa	0.03	0.03	0.03
222483003 - Construction	FIRST AMERICAN GOVT OBLIGAT	ION 0.01%	D	Aaa	333,995.10	333,995.10	333,995.10
					333,996.49	333,996.49	333,996.49
					333,996.49	333,996.49	333,996.49



# INFRASTRUCTURE FINANCING AUTHORITY

### 2017 Lease Revenue Bonds, Series A \$46,970,000

Dated Date:	12/14/2017	S&P:	AA-	Arbitrage Yield:
Due:	11/1/2037	Moody's:		Arbitrage Position:
Call Date:		Fitch:		Arbitrage Last Calc:
Trustee:	US Bank			

Portfolio	Security	Yield	Maturity	<u>S&amp;P</u> Moody's	Shares	Total Cost	Market Value
2017 Lease Revenue Bonds, Series A							
256547000 - Revenue	US Bank Mmkt 5 - CT	0.00%			1.85	1.85	1.85
256547001 - Interest	US Bank Mmkt 5 - CT	0.00%			1.62	1.62	1.62
256547004 - Capital Repair Fund	US Bank Mmkt 5 - CT	0.00%		_	155,843.96	155,843.96	155,843.96
					155,847.43	155,847.43	155,847.43
					155,847.43	155,847.43	155,847.43



# INFRASTRUCTURE FINANCING AUTHORITY

## 2017 Lease Revenue Bonds, Series B & C \$11,595,000 & \$10,610,000

Dated Date:	12/28/2017	S&P:	AA-	Arbitrage Yield:
Due:	5/1/2038	Moody's:		Arbitrage Position:
Call Date:		Fitch:		Arbitrage Last Calc:
Trustee:	US Bank			

Portfolio	Security	Yield	Maturity	<u>S&amp;P</u>	Moody's	Shares	Total Cost	Market Value
2017 Lease Revenue Bonds, Series B &	С							
240490000 - B Bond Fund	FIRST AMERICAN GOVT OBLIGAT	ION 0.01%	6		Aaa	1.35	1.35	1.35
240490001 - Interest	FIRST AMERICAN GOVT OBLIGAT	ION 0.019	6		Aaa	0.53	0.53	0.53
240490002 - Principal	FIRST AMERICAN GOVT OBLIGAT	ION 0.019	6		Aaa	0.65	0.65	0.65
240490004 - Project Fund	Pooled Investment Fund County 0.540% Due 10-01-20	0.54%	10-01-20	Aaa		4,106,193.71	4,106,193.71	4,106,193.71
240490004 - Project Fund	FIRST AMERICAN GOVT OBLIGAT	ION 0.01%	6		Aaa	4,583.38	4,583.38	4,583.38
						4,110,779.62	4,110,779.62	4,110,779.62
						4,110,779.62	4,110,779.62	4,110,779.62





### COUNTY OF RIVERSIDE OFFICE OF THE TREASURER-TAX-COLLECTOR STATEMENT OF INVESTMENT POLICY

### INTRODUCTION

The Treasurer Tax-Collectors (TTC) Statement of Investment Policy is presented annually to the County Investment Oversight Committee (IOC) for review and to the Board of Supervisors (BOS) for approval, pursuant to the requirements of Sections 53646(a) and 27133 of the California Government Code (Code Section). This policy will become effective immediately upon approval by the BOS.

### SCOPE

The TTC Statement of Investment Policy is limited in scope to only those county, school, special districts and other fund assets actually deposited and residing in the County Treasury. It does not apply to bond <u>proceeds</u>funds or other assets belonging to the County of Riverside, or any affiliated public agency the assets of which reside outside of the County Treasury.

### FIDUCIARY RESPONSIBILITY

Code Section 27000.3 declares each Treasurer, or governing body authorized to make investment decisions on behalf of local agencies, to be a trustee and therefore a fiduciary subject to the prudent investor standard. This standard, as stated in Code Section 27000.3 requires that "When investing, reinvesting, purchasing, acquiring, exchanging, selling, or managing public funds, the county Treasurer or the BOS, as applicable, shall act with care, skill, prudence, and diligence under the circumstances then prevailing, specifically including, but not limited to, the general economic conditions and the anticipated needs of the county and other depositors, that a prudent person acting in a like capacity and familiarity with those matters would use in the conduct of funds of a like character and with like aims, to safeguard the principal and maintain the liquidity needs of the county and the other depositors."

### **PORTFOLIO OBJECTIVES**

The first and primary objective of the TTC's investment of public funds is to **safeguard investment principal**; second, to maintain sufficient **liquidity** within the portfolio to meet daily cash flow requirements; and third, to achieve a reasonable rate of return or **yield** on the portfolio consistent with these objectives. The portfolio shall be actively managed in a manner that is responsive to the public trust and consistent with State law.

### AUTHORITY

Statutory authority for the TTC's investment and safekeeping functions are found in Code Sections 53601 and 53635 et. seq. The TTC's authority to make investments is to be renewed annually, pursuant to state law. It was last renewed by the BOS on October 22, 2019 by County Ordinance No.767.23. Code Section 53607 effectively requires the legislative body to delegate investment authority of the County on an annual basis.

### AUTHORIZED INVESTMENTS

Investments shall be restricted to those authorized in Code Sections 53601 and 53635 as amended and as further restricted by this policy statement. All investments shall be governed by the restrictions shown in Schedule I which defines the type of investments authorized, maturity limitations, portfolio diversification, credit quality standards (two of the three nationally recognized ratings shall be used for corporate and municipal securities), and purchase restrictions that apply.

### STAFF AUTHORIZED TO MAKE INVESTMENTS

Only the TTC, Jon Christensen, Assistant TTC, Matthew Jennings, Assistant Treasurer Chief Investment Manager Chief Investment Manager, Giovane Pizano, Deputy Investment Manager, Steve Faeth, and Assistant Investment Manager, Isela Licea, are authorized to make investments and to order the receipt and delivery of investment securities among custodial security clearance accounts.

#### AUTHORIZED BROKER/DEALERS

Securities transactions are limited solely to those noted on Schedule II of this policy.

### DAILY ACCOUNTABILITY AND CONTROL

Except for emergencies or previous authorization by the TTC, all investment transactions are to be conducted at the TTC's office (if open and available to conduct business), documented, and reviewed by the TTC, and/or Assistant TTC. All investment transactions will be entered daily into the TTC's internal financial accounting system with copies to be filed on a timely basis. Portfolio income shall be reconciled daily against cash receipts and quarterly, prior to the distribution of earnings among those entities sharing in pooled fund investment income.

### **SECURITY CUSTODY & DELIVERIES**

All securities, except for money market funds registered in the County's name and securities issued by the County or other local agencies shall be deposited for safekeeping with banks contracted to provide the County TTC with custodial security clearance services. These third party trust department arrangements provide the County with a perfected interest in, and ownership and control over, the securities held by the custodian on the County's behalf and are intended to protect the County from the bank's own creditors in the event of a bank default and filing for bankruptcy. Securities are **NOT** to be held in investment firm/broker dealer accounts. All security transactions are to be conducted on a "delivery versus payment basis." Confirmation receipts on all investments are to be reviewed immediately for conformity with County transaction documentation. Securities issued by local agencies purchased directly shall be held in the TTC's vault. The security holdings shall be reconciled with the custodian holding records daily. The TTC's Fiscal Compliance unit will audit purchases daily for compliance, and audit holding records monthly.

#### **COMPETITIVE PRICING**

Investment transactions are to be made at current market value and competitively priced whenever possible. Competitive pricing does not necessarily require submission of bids, but does require adequate comparative analysis. The current technology utilized by the Treasury provides this information.

### MATURITY LIMITATIONS

No investment shall exceed a final maturity date of five years from the date of purchase unless it is authorized by the BOS pursuant to Code Section 53601. The settlement date will be used as the date of purchase for measuring maturity limitations.

### LIQUIDITY

The portfolio shall maintain a weighted average days to maturity (WAM) of less than 541 days or 1.5 years. To provide sufficient liquidity to meet daily expenditure requirements, the portfolio shall maintain at least 40% of its total value in securities having maturities 1 year or less.

#### SECURITIES LENDING

The TTC may engage in securities lending activity limited to 20% of the portfolio's book value on the date of transaction. Instruments involved in a securities lending program are restricted to those securities pursuant to Code Section 53601 and by the TTC's Statement of Investment Policy.

#### **REVERSE REPURCHASE AGREEMENTS**

The Treasury shall not engage in any form of leverage for the purpose of enhancing portfolio yield. There shall be no entry into reverse repurchase agreements except for temporary and unanticipated cash flow requirements that would cause the TTC to sell securities at a principal loss. Any reverse repurchase agreements are restricted pursuant to Code Section 53601 and by the TTC's Statement of Investment Policy.

#### **MITIGATING MARKET & CREDIT RISKS**

Safety of principal is the primary objective of the portfolio. Each investment transaction shall seek to minimize the County's exposure to market and credit risks by giving careful and ongoing attention to the: (1) credit quality standards issued by the nationally recognized rating agencies on the credit worthiness of each issuer of the security, (2) limiting the concentration of investment in any single firm as noted in Schedule I, (3) by limiting the duration of investment to the time frames noted in Schedule I, and (4) by maintaining the diversification and liquidity standards expressed within this policy.

### TRADING & EARLY SALE OF SECURITIES

All securities are to be purchased with the intent of holding them until maturity. However, in an effort to minimize market and credit risks, securities may be sold prior to maturity either at a profit or loss when economic circumstances, trend in short-term interest rates, or a deterioration in credit-worthiness of the issuer warrants a sale of the securities to either enhance overall portfolio yield or to minimize further erosion and loss of investment principal. Such sales should take into account the short and long term impacts on the portfolio. However, the sale of a security at a loss can only be made after first securing the approval of the TTC.

#### PURCHASE OF WHEN ISSUED SECURITIES

When issued (W.I.) purchases of securities and their subsequent sale prior to cash settlement are authorized as long as sufficient cash is available to consummate their acceptance into the TTC's portfolio on the settlement date.

#### **PORTFOLIO REPORTS/AUDITING**

Portfolio reports required by Code Sections 53607 and 27133(e) shall be filed monthly with the BOS, IOC, Superintendent of Schools, Executive

Officer, County Auditor Controller and interested parties. Consistent with Board Policy B-21 (County Investment Policy Statement), § III A, an outside compliance audit will be conducted annually. Outside audits will be conducted at least biennially by an independent auditing firm selected by the BOS, per Board Minute Order No. 3.48. Reports are posted monthly on the Treasurer's website:

http://www.countyTreasurer.org/Treasurer/TreasurersPooledInvestmentFund/MonthlyReports.aspx

### SPECIFIC INVESTMENTS

Specific investments for individual funds may be made in accordance with the TTC's Statement of Investment Policy, upon written request and approval of the responsible agency's governing board, and, approval of the TTC. Investments outside of the policy may be made on behalf of such funds with approval of the governing Board and approval of the TTC. All specific investments shall be memorialized by a Memorandum of Understanding. With the purchase of specific investments, the fund will be allocated the earnings and/or loss associated with those investments. The TTC reserves the right to allocate a pro-rata charge for administrative costs to such funds.

### **PERFORMANCE EVALUATION**

Portfolio performance is monitored daily and evaluated monthly in comparison to the movement of the Treasurer's Institutional Money Market Index (TIMMI), or other suitable index. Over time, the portfolio rate of return should perform in relationship to such an index. Regular meetings are to be conducted with the investment staff to review the portfolio's performance, in keeping with this policy, and, current market conditions.

#### **INVESTMENT OVERSIGHT COMMITTEE**

In accordance with Code Section 27130 et seq. of the Code, the BOS has established an IOC. The role of the Committee is advisory in nature. It has no input on day to day operations of the Treasury.

#### **QUARTERLY DISTRIBUTION OF INVESTMENT EARNINGS**

Portfolio income, including gains and losses (if any), will be distributed quarterly in compliance with Sections 53684 and 53844 of the Code which give the TTC broad authority to apportion earnings and losses among those participants sharing in pooled investment income, and, except for specific investments in which the interest income is to be credited directly to the fund from which the investment was made, all investment income is to be distributed pro-rata based upon each participant's average daily cash balance for the fiscal quarter. Any subsequent adjustments of reported earnings by the Auditor-Controller will be first reviewed and approved by the TTC to assure compliance with Code Sections 53684 and 53844.

#### QUARTERLY APPORTIONMENT OF ADMINISTRATIVE COSTS

Prior to the quarterly apportionment of pooled fund investment income, the County TTC is permitted, pursuant to Code Section 27013, to deduct from investment income before the distribution thereof, the actual cost of the investment, audit, deposit, handling and distribution of such income. Accordingly, in keeping with Code Sections 27013, 27133(f), and 27135, the Treasury shall deduct from pooled fund investment earnings the actual cost incurred for: banking services, custodial safekeeping charges, the pro-rata annual cost of the salaries including fringe benefits for the personnel in the TTC's office engaged in the administration, investment, auditing,

cashiering, accounting, reporting, remittance processing and depositing of public funds for investment, together with the related computer and office expenses associated with the performance of these functions. Costs are apportioned based upon average daily ending balances. Prior to gaining reimbursement for these costs, the TTC shall annually prepare a proposed budget revenue estimate per Code Section 27013.

#### **TREASURY OPERATIONS**

Treasury operations are to be conducted in the most efficient manner to reduce costs and assure the full investment of funds. The TTC will maintain a policy regarding outgoing wires and other electronic transfers. Requests for outgoing transfers which do not arrive on a timely basis may be delayed. The County TTC may institute a fee schedule to more equitably allocate costs that would otherwise be spread to all depositors.

# POLICY CRITERIA FOR AGENCIES SEEKING VOLUNTARY ENTRY

Should any agency solicit entry, the agency shall comply with the requirements of Section 53684 of the Code and adopt a resolution by the legislative or governing body of the local agency authorizing the deposit of excess funds into the County treasury for the purpose of investment by the County TTC. The resolution shall specify the amount of monies to be invested, the person authorized by the agency to coordinate the transaction, the anticipated time frame for deposits, the agency's willingness to be bound to the statutory 30-day written notice requirement for withdrawals, and acknowledging the TTC's ability to deduct pro-rata administrative charges permitted by Code Section 27013. Any solicitation for entry into the TPIF must have the County TTC's consent before the receipt of funds is authorized. The depositing entity will enter into a depository agreement with the TTC.

# POLICY CRITERIA FOR VOLUNTARY PARTICIPANT WITHDRAWALS

With the TTC being required to maintain a 40% liquidity position at all times during the calendar year, it is anticipated that sufficient funds will be on hand to immediately meet on demand all participant withdrawals for the full dollar amounts requested without having to make any allowance or pro-rata adjustment based on the current market value of the portfolio. In addition, any withdrawal by a local agency for the purpose of investing or depositing those funds outside the Pool shall have the prior written approval of the County TTC.

The TTC's approval of the withdrawal request shall be based on the availability of funds; the circumstances prompting the request; the dollar volume of similar requests; the prevailing condition of the financial markets, and, an assessment of the effect of the proposed withdrawal on the stability and predictability of the investments in the county treasury.

#### POLICY ON RECEIPT OF HONORARIA, GIFTS AND GRATUITIES

Neither the TTC nor any member of his staff, shall accept any gift, gratuity or honoraria from financial advisors, brokers, dealers, bankers or other persons or firms conducting business with the County TTC which exceeds the limits established by the Fair Political Practices Commission (FPPC) and relevant portions of Code Section 27133. IOC members shall be subject to the limits included in the BOS Policy B-21.

# ETHICS & CONFLICTS OF INTEREST

Officers and staff members involved in the investment process shall refrain from any personal business activity that compromises the security and integrity of the County's investment program

or impairs their ability to make impartial and prudent investment decisions. In addition, the County TTC, Assistant TTC, Chief Investment Manager, Deputy Investment Manager and Assistant Investment Manager are required to file annually the applicable financial disclosure statements as mandated by the FPPC and County policy.

# INVESTMENTS MADE FROM DEBT ISSUANCE PROCEEDS

The proceeds of a borrowing may be specifically invested per Schedule I of this policy (with the exception of Collateralized Time Deposits and Local Agency Obligations) as well as competitively bid investments (see County of Riverside Office Of The TTC Policy Governing Competitively Bid Investments, dated March 3, 2011).

No pooled fund investments made from the proceeds of a borrowing, the monies of which are deposited in the County TTC, shall be invested for a period of time exceeding the maturity date of the borrowing. Nor shall any monies deposited with a bank trustee or fiscal agent for the ultimate purpose of retiring the borrowing be invested beyond the maturity date of the borrowing.

# POLICY ADOPTION & AMENDMENTS

This policy statement will become effective following adoption by the BOS, and, will remain in force until subsequently amended in writing by the TTC and approved by the BOS.

<u>08/04/202010/</u>207/2020

Jon Christensen Matthew Jennings County of Riverside Treasurer-Tax Collector

# **SCHEDULE I**

AUTHORIZED INVESTMENTS	DIVERSIFICATION (1)	PURCHASE RESTRICTIONS	MATURITY	CREDIT QUALITY (S&P/MOODY'S/FITCH)
U.S. Treasury notes, bills, bonds or other certificates of indebtedness	100%	N/A	Maximum 5 years	N/A
Notes, participations, or obligations issued by the agencies of the federal government	100%	N/A	Maximum 5 years	N/A
Bonds, notes, warrants or certificates of indebtedness issued by the state of CA, or local agencies, or, the County of Riverside. Registered treasury notes or bonds of any of the other 49 United States per Government Code Section 53601 (d)	15% maximum	See Schedule VI	Maximum 4 years	Long term "AA-, Aa3, AA-" or better
Notes, participations or obligations issued or fully guaranteed as to principal and interest by the International Bank for Reconstruction and Development, and the International Finance Corporation	20% maximum	Max 10% per issuer	Maximum 4 years	Long term "AA, Aa, AA" or better
Local Agency Investment Fund (LAIF)	\$50 million maximum	Maximum \$50 million per LAIF	Daily Liquidity	N/A
Commercial Paper (CP)	40% maximum	See Schedule VI	Maximum 270 days	Short term "A-1,P-1,F-1" or better
Local Agency Obligations (LAO)	2.5% maximum	BOS approval required. Issued by pool depositors only	Maximum 3 years	Non-rated, if in the opinion of the Treasurer, considered to be of investment grade or better
CalTRUST Short Term Fund (CLTR)	1% maximum	Board of Supervisors approval required	Daily liquidity	NR / Portfolio managed pursuant to California Government Code § 53601 & 53635
Negotiable CD's (NCD'S) issued by national or state chartered banks or a licensed branch of a foreign bank	25% maximum	See Schedule VI	Maximum 1 year	Short term "A-1,P-1,F-1" or better
Collateralized Time Deposits (TCD)	2% maximum	See Schedule IV	Maximum 1 year	N/A
Repurchase Agreements (REPO) with 102% collateral restricted to U. S. Treasuries, agencies, agency mortgages, CP, BA's	40% max, 25% in term repo over 7 days. No more than 20% w/one dealer in term repo	Repurchase agreements to be on file	Maximum 45 days	Short Term "A-1, P-1, F-1" or better If "A-2, P-2, F2" then overnight only
Reverse Repurchase Agreements on U. S. Treasury & federal agency securities in portfolio	10% maximum	For temporary cash flow needs only.	Max 60 days with prior approval of BOS	N/A
Medium Term Notes (MTN) or Corporate Notes	20% maximum	See Schedule VI	Maximum 3 years	"AA, Aa2, AA" minimum if under 1 year
Interest bearing Checking Account	20% maximum	N/A	Daily Liquidity	Fully collateralized with US Treasuries or US Federal agency notes
Money Market Mutual Funds (MMF) that invest in eligible securities meeting requirements of California Government Code	20% maximum	See Schedule V	Daily liquidity	Long Term "AAA" (2 of 3 nationally recognized rating services)

#### AUTHORIZED BROKER/DEALERS SCHEDULE II

The TTC is authorized to conduct investment security transactions with the broker/dealers which are designated by the Federal Reserve Bank as primary government dealers. Security transactions with firms, other than those appearing on this list, are prohibited.

1. Other authorized firms:

Union Bank Piper Sandler & Co. Sun Truist Bank FHN Financial InCapital Raymond James & Associates, Inc. Siebert Williams Shank & Co. Academy Securities, Inc. Bank of New York

- 2. Direct purchases from major commercial paper issuers, money market mutual funds, banker's acceptance issuers, negotiable CD issuers, or savings and loan are authorized.
- 3. Incidental purchases of less than \$10 million may be made with other firms if in the opinion of the TTC, such transactions are deemed advantageous.

To ensure compliance with the County TTC's investment guidelines, each newly authorized primary government dealer and other authorized firms (as listed above in section 1, 2 and 3) will be supplied a complete copy of this Investment Policy document approved by the BOS.

#### POLICY CRITERIA FOR SELECTION OF BROKER/DEALERS SCHEDULE III

- 1. The County TTC has elected to limit security transactions as mentioned in Schedule II. Accordingly, the financial institution must confirm that they are a member of the Financial Industry Regulatory Authority (FINRA), registered with the Securities & Exchange Commission (SEC), and possess all other required licenses. The TTC is prohibited from the selection of any broker, brokerage, dealer, or securities firm that has, within any consecutive 48-month period following January 1, 1996, made a political contribution in an amount exceeding the limitations contained in Rule G-37 of the Municipal Securities Rulemaking Board, to the local Treasurer, any member of the governing board of the local agency, or any candidate for those offices.
- 2. The County TTC's intent is to enter into long-term relationships. Therefore, the integrity of the firm and the personnel assigned to our account is of primary importance.
- 3. The firm must specify the types of securities it specializes in and will be made available for our account.
- 4. It is important that the firm provide related services that will enhance the account relationship which could include:
  - (a) An active secondary market for its securities.
  - (b) Internal credit research analysis on commercial paper, banker's acceptances and other securities it offers for sale.
  - (c) Be willing to trade securities for our portfolio.
  - (d) Be capable of providing market analysis, economic projections, and newsletters.
  - (e) Provide market education on new investment products, security spread relationships, graphs, etc.
- 5. The firm must be willing to provide us monthly financial statements, and transactional confirms.
- 6. The County TTC is prohibited from the establishment of a broker/dealer account for the purpose of holding the County's securities. All securities must be subject to delivery at the County's custodial bank.
- 7. Without exception, all transactions are to be conducted on a delivery versus payment (DVP) basis.
- 8. The broker/dealer must have been in operation for more than 5 years, and, if requested, the firm must be willing to provide us a list of local government clients or other reference, particularly those client relationships established within the State of California.

# POLICY CRITERIA FOR COLLATERALIZED TIME DEPOSITS SCHEDULE IV

Before the TTC can place a time deposit with a local bank or savings and loan, the following criteria must be met:

- 1. The bank must provide us with an executed copy of the "Contract for Deposit of Moneys."
- 2. The interest rate on the Time Certificate of Deposit must be competitive with rates offered by other banks and savings and loans residing in Riverside County, as well as exceed that of U.S. Treasury Securities.
- 3. Investments less than the FDIC insurance limit will be sufficient without requiring any collateral to be pledged with the Federal Reserve to secure the public fund deposit.
- 4. Investments exceeding the FDIC insurance limit shall be fully collateralized by U.S. Treasury and Federal Agency securities having maturities five years or less. The County Treasury must receive written confirmation that these securities have been pledged in repayment of the time deposit. The securities pledged as collateral must have a current market value greater than the dollar amount of the deposit in keeping with the ratio requirements specified in Code Section 53652. Additionally, a statement of the collateral shall be provided on a monthly basis. A collateral waiver for the portion insured by the FDIC will be granted.
- 5. The County TTC must be given a current audited financial statement for the financial year just ended as well as the most recent quarterly statement of financial condition. The financial reports must both include a statement of financial condition as well as an income statement depicting current and prior year operations.
- 6. The County TTC will not place a public fund deposit for more than 10% of the present paidin capital and surplus of the bank.
- 7. The County TTC must receive a certificate of deposit which specifically expresses the terms governing the transaction, deposit amount, issue date, maturity date, name of depositor, interest rate, interest payment terms (monthly, quarterly, etc).
- 8. All time certificates must have a maturity date not exceeding one year from the date of the deposit, with interest payments based upon the stated interest rate.
- 9. The County TTC must receive a letter from an officer of the bank at the time the initial deposit is made, that there is no known pending financial disclosure or public announcement of an adverse financial event involving the bank or savings and loan, nor is there any knowledge that a conflict of interest situation exists between any County official and an officer or employee of the bank.
- 10. Time deposits will only be made with banks and savings and loans having branch office locations within Riverside County.

## POLICY CRITERIA FOR ENTERING INTO A MONEY MARKET FUND SCHEDULE V

Shares of beneficial interest issued by diversified management companies, also known as money market mutual funds, invest in the securities and obligations authorized by Code Sections 53601.7(10). Approved mutual funds will be registered with the Securities and Exchange Commission under the Investment Company Act of 1940 (15 U.S.C. Sec. 80a-1 et. seq.) and shall meet the following criteria:

- 1. The fund must have <u>a</u>-"AAA" rating<del>s</del> from two of the nationally recognized rating services: Moody's, Fitch, Standard & Poor's.
- 2. The fund's prospectus cannot allow hedging strategies, options or futures.
- 3. The fund must provide a current prospectus before participation in the fund and provide copies of their portfolio reports and shall provide at least at month-end, a complete listing of securities within the fund's portfolio.

## POLICY CRITERIA CORPORATE AND MUNICIPAL SECURITIES SCHEDULE VI

**Corporate Criteria.** Money market securities will be first restricted by short-term ratings and then further restricted by long term credit ratings. The long term credit ratings, including the outlook of the parent company will be used. Money market securities consist of negotiable certificates of deposit (NCDs), bankers acceptances, and commercial paper. Medium term securities will be restricted by the long term ratings of the legal issuer. Concentration limit restrictions will make no distinction between medium term notes and money market securities.

No short term negative credit watch or long-term negative outlook by 2 of 3 nationally recognized rating services except for entities participating in government guaranteed programs. Credit Category 1 and Category 2 with negative credit watch or long-term negative outlook, by more than one nationally recognized rating service is permitted as Category 3 and Category 4 respectively.

**Municipal Criteria.** Minimum of A or A2 or A, underlying credit rating for selecting insured municipal securities and a maximum of 5% exposure to any one insurer (direct purchases and indirect commitments).

**Liquidity Provider Restrictions.** Maximum of 5% exposure to any one institution (direct purchases and indirect commitments).

Category	Short-Term Ratings	Long-Term Ratings	Restrictions
1	A-1+/P-1/F-1+ (SP-1+/MIG1/F-1+)	AAA/Aaa/AAA	<ul> <li>Corp. Maximum of 5% per issuer with no more than 2% greater than 1 year final maturity and no more than 1% greater than 2 year final maturity.</li> <li>Muni. Maximum of 5% per issuer with no more than 2% greater than 13 month final maturity.</li> </ul>
2	A-1+/P-1/F-1+ (SP-1+/MIG1/F-1)	AA+/Aa1/AA+, AA/Aa2/AA	<ul> <li>Corp. Maximum of 4% per issuer with no more than 1% greater than 1 year final maturity. No more than 13 month final maturity.</li> <li>Muni. Maximum of 5% per issuer with no more than 1% greater than 13 month final maturity. For the State of California debt only maximum of 2% greater than 13 month final maturity.</li> </ul>
3	A-1+/P-1/F-1+ (SP-1+/MIG1/F-1)	AA-/Aa3/AA-	<ul><li>Corp. Maximum of 3% per issuer with no more than 1.5% greater than 90 days. No more than 270 days final maturity.</li><li>Muni. Maximum of 5% per issuer. No more than 13 month final maturity.</li></ul>
4	A-1/P-1/F-1 (SP-1/MIG1/F-1)	A/A2/A or better.	<b>Corp.</b> No Asset Backed programs. Maximum of 2% per issuer with no more than 1% greater than 7 days. No more than 45 days maximum maturity.

# **Rating Agency Comparison Table**

Sh	ort-Term Scale		Long-Term Scale
S&P	A-1+, A-1	S&P	AAA, AA+, AA, AA-, A+, A
Moody's	P-1	Moody's	Aaa, Aa1, Aa2, Aa3, A1, A2
Fitch	F-1+, F-1	Fitch	AAA, AA+, AA, AA-, A+, A



# COUNTY OF RIVERSIDE OFFICE OF THE TREASURER-TAX COLLECTOR STATEMENT OF INVESTMENT POLICY

# INTRODUCTION

The Treasurer Tax-Collectors (TTC) Statement of Investment Policy is presented annually to the County Investment Oversight Committee (IOC) for review and to the Board of Supervisors (BOS) for approval, pursuant to the requirements of Sections 53646(a) and 27133 of the California Government Code (Code Section). This policy will become effective immediately upon approval by the BOS.

# SCOPE

The TTC Statement of Investment Policy is limited in scope to only those county, school, special districts and other fund assets actually deposited and residing in the County Treasury. It does not apply to bond proceeds or other assets belonging to the County of Riverside, or any affiliated public agency the assets of which reside outside of the County Treasury.

# FIDUCIARY RESPONSIBILITY

Code Section 27000.3 declares each Treasurer, or governing body authorized to make investment decisions on behalf of local agencies, to be a trustee and therefore a fiduciary subject to the prudent investor standard. This standard, as stated in Code Section 27000.3 requires that "When investing, reinvesting, purchasing, acquiring, exchanging, selling, or managing public funds, the county Treasurer or the BOS, as applicable, shall act with care, skill, prudence, and diligence under the circumstances then prevailing, specifically including, but not limited to, the general economic conditions and the anticipated needs of the county and other depositors, that a prudent person acting in a like capacity and familiarity with those matters would use in the conduct of funds of a like character and with like aims, to safeguard the principal and maintain the liquidity needs of the county and the other depositors."

# **PORTFOLIO OBJECTIVES**

The first and primary objective of the TTC's investment of public funds is to **safeguard investment principal**; second, to maintain sufficient **liquidity** within the portfolio to meet daily cash flow requirements; and third, to achieve a reasonable rate of return or **yield** on the portfolio consistent with these objectives. The portfolio shall be actively managed in a manner that is responsive to the public trust and consistent with State law.

# AUTHORITY

Statutory authority for the TTC's investment and safekeeping functions are found in Code Sections 53601 and 53635 et. seq. The TTC's authority to make investments is to be renewed annually, pursuant to state law. It was last renewed by the BOS on October 22, 2019 by County Ordinance No.767.23. Code Section 53607 effectively requires the legislative body to delegate investment authority of the County on an annual basis.

# **AUTHORIZED INVESTMENTS**

Investments shall be restricted to those authorized in Code Sections 53601 and 53635 as amended and as further restricted by this policy statement. All investments shall be governed by the restrictions shown in Schedule I which defines the type of investments authorized, maturity limitations, portfolio diversification, credit quality standards (two of the three nationally recognized ratings shall be used for corporate and municipal securities), and purchase restrictions that apply.

### STAFF AUTHORIZED TO MAKE INVESTMENTS

Only the TTC, Matthew Jennings, Chief Investment Manager, Giovane Pizano, Deputy Investment Manager, Steve Faeth, and Assistant Investment Manager, Isela Licea, are authorized to make investments and to order the receipt and delivery of investment securities among custodial security clearance accounts.

# **AUTHORIZED BROKER/DEALERS**

Securities transactions are limited solely to those noted on Schedule II of this policy.

# DAILY ACCOUNTABILITY AND CONTROL

Except for emergencies or previous authorization by the TTC, all investment transactions are to be conducted at the TTC's office (if open and available to conduct business), documented, and reviewed by the TTC, and/or Assistant TTC. All investment transactions will be entered daily into the TTC's internal financial accounting system with copies to be filed on a timely basis. Portfolio income shall be reconciled daily against cash receipts and quarterly, prior to the distribution of earnings among those entities sharing in pooled fund investment income.

# **SECURITY CUSTODY & DELIVERIES**

All securities, except for money market funds registered in the County's name and securities issued by the County or other local agencies shall be deposited for safekeeping with banks contracted to provide the County TTC with custodial security clearance services. These third party trust department arrangements provide the County with a perfected interest in, and ownership and control over, the securities held by the custodian on the County's behalf and are intended to protect the County from the bank's own creditors in the event of a bank default and filing for bankruptcy. Securities are **NOT** to be held in investment firm/broker dealer accounts. All security transactions are to be conducted on a "delivery versus payment basis." Confirmation receipts on all investments are to be reviewed immediately for conformity with County transaction documentation. Securities issued by local agencies purchased directly shall be held in the TTC's vault. The security holdings shall be reconciled with the custodian holding records daily. The TTC's Fiscal Compliance unit will audit purchases daily for compliance, and audit holding records monthly.

# **COMPETITIVE PRICING**

Investment transactions are to be made at current market value and competitively priced whenever possible. Competitive pricing does not necessarily require submission of bids, but does require adequate comparative analysis. The current technology utilized by the Treasury provides this information.

# **MATURITY LIMITATIONS**

No investment shall exceed a final maturity date of five years from the date of purchase unless it is authorized by the BOS pursuant to Code Section 53601. The settlement date will be used as the date of purchase for measuring maturity limitations.

# LIQUIDITY

The portfolio shall maintain a weighted average days to maturity (WAM) of less than 541 days or 1.5 years. To provide sufficient liquidity to meet daily expenditure requirements, the portfolio shall maintain at least 40% of its total value in securities having maturities 1 year or less.

#### SECURITIES LENDING

The TTC may engage in securities lending activity limited to 20% of the portfolio's book value on the date of transaction. Instruments involved in a securities lending program are restricted to those securities pursuant to Code Section 53601 and by the TTC's Statement of Investment Policy.

#### **REVERSE REPURCHASE AGREEMENTS**

The Treasury shall not engage in any form of leverage for the purpose of enhancing portfolio yield. There shall be no entry into reverse repurchase agreements except for temporary and unanticipated cash flow requirements that would cause the TTC to sell securities at a principal loss. Any reverse repurchase agreements are restricted pursuant to Code Section 53601 and by the TTC's Statement of Investment Policy.

#### **MITIGATING MARKET & CREDIT RISKS**

Safety of principal is the primary objective of the portfolio. Each investment transaction shall seek to minimize the County's exposure to market and credit risks by giving careful and ongoing attention to the: (1) credit quality standards issued by the nationally recognized rating agencies on the credit worthiness of each issuer of the security, (2) limiting the concentration of investment in any single firm as noted in Schedule I, (3) by limiting the duration of investment to the time frames noted in Schedule I, and (4) by maintaining the diversification and liquidity standards expressed within this policy.

# **TRADING & EARLY SALE OF SECURITIES**

All securities are to be purchased with the intent of holding them until maturity. However, in an effort to minimize market and credit risks, securities may be sold prior to maturity either at a profit or loss when economic circumstances, trend in short-term interest rates, or a deterioration in credit-worthiness of the issuer warrants a sale of the securities to either enhance overall portfolio yield or to minimize further erosion and loss of investment principal. Such sales should take into account the short and long term impacts on the portfolio. However, the sale of a security at a loss can only be made after first securing the approval of the TTC.

#### PURCHASE OF WHEN ISSUED SECURITIES

When issued (W.I.) purchases of securities and their subsequent sale prior to cash settlement are authorized as long as sufficient cash is available to consummate their acceptance into the TTC's portfolio on the settlement date.

### **PORTFOLIO REPORTS/AUDITING**

Portfolio reports required by Code Sections 53607 and 27133(e) shall be filed monthly with the BOS, IOC, Superintendent of Schools, Executive

Officer, County Auditor Controller and interested parties. Consistent with Board Policy B-21 (County Investment Policy Statement), § III A, an outside compliance audit will be conducted annually. Outside audits will be conducted at least biennially by an independent auditing firm selected by the BOS, per Board Minute Order No. 3.48. Reports are posted monthly on the Treasurer's website:

http://www.countyTreasurer.org/Treasurer/TreasurersPooledInvestmentFund/MonthlyReports.aspx

#### SPECIFIC INVESTMENTS

Specific investments for individual funds may be made in accordance with the TTC's Statement of Investment Policy, upon written request and approval of the responsible agency's governing board, and, approval of the TTC. Investments outside of the policy may be made on behalf of such funds with approval of the governing Board and approval of the TTC. All specific investments shall be memorialized by a Memorandum of Understanding. With the purchase of specific investments, the fund will be allocated the earnings and/or loss associated with those investments. The TTC reserves the right to allocate a pro-rata charge for administrative costs to such funds.

# **PERFORMANCE EVALUATION**

Portfolio performance is monitored daily and evaluated monthly in comparison to the movement of the Treasurer's Institutional Money Market Index (TIMMI), or other suitable index. Over time, the portfolio rate of return should perform in relationship to such an index. Regular meetings are to be conducted with the investment staff to review the portfolio's performance, in keeping with this policy, and, current market conditions.

# INVESTMENT OVERSIGHT COMMITTEE

In accordance with Code Section 27130 et seq. of the Code, the BOS has established an IOC. The role of the Committee is advisory in nature. It has no input on day to day operations of the Treasury.

#### **QUARTERLY DISTRIBUTION OF INVESTMENT EARNINGS**

Portfolio income, including gains and losses (if any), will be distributed quarterly in compliance with Sections 53684 and 53844 of the Code which give the TTC broad authority to apportion earnings and losses among those participants sharing in pooled investment income, and, except for specific investments in which the interest income is to be credited directly to the fund from which the investment was made, all investment income is to be distributed pro-rata based upon each participant's average daily cash balance for the fiscal quarter. Any subsequent adjustments of reported earnings by the Auditor-Controller will be first reviewed and approved by the TTC to assure compliance with Code Sections 53684 and 53844.

#### QUARTERLY APPORTIONMENT OF ADMINISTRATIVE COSTS

Prior to the quarterly apportionment of pooled fund investment income, the County TTC is permitted, pursuant to Code Section 27013, to deduct from investment income before the distribution thereof, the actual cost of the investment, audit, deposit, handling and distribution of such income. Accordingly, in keeping with Code Sections 27013, 27133(f), and 27135, the Treasury shall deduct from pooled fund investment earnings the actual cost incurred for: banking services, custodial safekeeping charges, the pro-rata annual cost of the salaries including fringe benefits for the personnel in the TTC's office engaged in the administration, investment, auditing,

cashiering, accounting, reporting, remittance processing and depositing of public funds for investment, together with the related computer and office expenses associated with the performance of these functions. Costs are apportioned based upon average daily ending balances. Prior to gaining reimbursement for these costs, the TTC shall annually prepare a proposed budget revenue estimate per Code Section 27013.

#### **TREASURY OPERATIONS**

Treasury operations are to be conducted in the most efficient manner to reduce costs and assure the full investment of funds. The TTC will maintain a policy regarding outgoing wires and other electronic transfers. Requests for outgoing transfers which do not arrive on a timely basis may be delayed. The County TTC may institute a fee schedule to more equitably allocate costs that would otherwise be spread to all depositors.

# POLICY CRITERIA FOR AGENCIES SEEKING VOLUNTARY ENTRY

Should any agency solicit entry, the agency shall comply with the requirements of Section 53684 of the Code and adopt a resolution by the legislative or governing body of the local agency authorizing the deposit of excess funds into the County treasury for the purpose of investment by the County TTC. The resolution shall specify the amount of monies to be invested, the person authorized by the agency to coordinate the transaction, the anticipated time frame for deposits, the agency's willingness to be bound to the statutory 30-day written notice requirement for withdrawals, and acknowledging the TTC's ability to deduct pro-rata administrative charges permitted by Code Section 27013. Any solicitation for entry into the TPIF must have the County TTC's consent before the receipt of funds is authorized. The depositing entity will enter into a depository agreement with the TTC.

# POLICY CRITERIA FOR VOLUNTARY PARTICIPANT WITHDRAWALS

With the TTC being required to maintain a 40% liquidity position at all times during the calendar year, it is anticipated that sufficient funds will be on hand to immediately meet on demand all participant withdrawals for the full dollar amounts requested without having to make any allowance or pro-rata adjustment based on the current market value of the portfolio. In addition, any withdrawal by a local agency for the purpose of investing or depositing those funds outside the Pool shall have the prior written approval of the County TTC.

The TTC's approval of the withdrawal request shall be based on the availability of funds; the circumstances prompting the request; the dollar volume of similar requests; the prevailing condition of the financial markets, and, an assessment of the effect of the proposed withdrawal on the stability and predictability of the investments in the county treasury.

#### POLICY ON RECEIPT OF HONORARIA, GIFTS AND GRATUITIES

Neither the TTC nor any member of his staff, shall accept any gift, gratuity or honoraria from financial advisors, brokers, dealers, bankers or other persons or firms conducting business with the County TTC which exceeds the limits established by the Fair Political Practices Commission (FPPC) and relevant portions of Code Section 27133. IOC members shall be subject to the limits included in the BOS Policy B-21.

# ETHICS & CONFLICTS OF INTEREST

Officers and staff members involved in the investment process shall refrain from any personal business activity that compromises the security and integrity of the County's investment program

or impairs their ability to make impartial and prudent investment decisions. In addition, the County TTC, Assistant TTC, Chief Investment Manager, Deputy Investment Manager and Assistant Investment Manager are required to file annually the applicable financial disclosure statements as mandated by the FPPC and County policy.

# INVESTMENTS MADE FROM DEBT ISSUANCE PROCEEDS

The proceeds of a borrowing may be specifically invested per Schedule I of this policy (with the exception of Collateralized Time Deposits and Local Agency Obligations) as well as competitively bid investments (see County of Riverside Office Of The TTC Policy Governing Competitively Bid Investments, dated March 3, 2011).

No pooled fund investments made from the proceeds of a borrowing, the monies of which are deposited in the County TTC, shall be invested for a period of time exceeding the maturity date of the borrowing. Nor shall any monies deposited with a bank trustee or fiscal agent for the ultimate purpose of retiring the borrowing be invested beyond the maturity date of the borrowing.

# POLICY ADOPTION & AMENDMENTS

This policy statement will become effective following adoption by the BOS, and, will remain in force until subsequently amended in writing by the TTC and approved by the BOS.

Mitt &

Matthew Jennings County of Riverside Treasurer-Tax Collector

10/27/2020

# **SCHEDULE I**

DIVERSIFICATION (1)	PURCHASE RESTRICTIONS	MATURITY	CREDIT QUALITY (S&P/MOODY'S/FITCH)
100%	N/A	Maximum 5 years	N/A
100%	N/A	Maximum 5 years	N/A
15% maximum	See Schedule VI	Maximum 4 years	Long term "AA-, Aa3, AA-" or better
20% maximum	Max 10% per issuer	Maximum 4 years	Long term "AA, Aa, AA" or better
\$50 million maximum	Maximum \$50 million per LAIF	Daily Liquidity	N/A
40% maximum	See Schedule VI	Maximum 270 days	Short term "A-1,P-1,F-1" or better
2.5% maximum	BOS approval required. Issued by pool depositors only	Maximum 3 years	Non-rated, if in the opinion of the Treasurer, considered to be of investment grade or better
1% maximum	Board of Supervisors approval required	Daily liquidity	NR / Portfolio managed pursuant to California Government Code § 53601 & 53635
25% maximum	See Schedule VI	Maximum 1 year	Short term "A-1,P-1,F-1" or better
2% maximum	See Schedule IV	Maximum 1 year	N/A
40% max, 25% in term repo over 7 days. No more than 20% w/one dealer in term repo	Repurchase agreements to be on file	Maximum 45 days	Short Term "A-1, P-1, F-1" or better If "A-2, P-2, F2" then overnight only
10% maximum	For temporary cash flow needs only.	Max 60 days with prior approval of BOS	N/A
20% maximum	See Schedule VI	Maximum 3 years	"AA, Aa2, AA" minimum if under 1 year
20% maximum	N/A	Daily Liquidity	Fully collateralized with US Treasuries or US Federal agency notes
20% maximum	See Schedule V	Daily liquidity	Long Term "AAA" (2 of 3 nationally recognized rating services)
	100%         100%         15% maximum         20% maximum         \$50 million maximum         40% maximum         2.5% maximum         1% maximum         25% maximum         2% maximum         2% maximum         40% max, 25% in term         repo over 7 days. No         more than 20% w/one         dealer in term repo         10% maximum         20% maximum         20% maximum	RESTRICTIONS100%N/A100%N/A15% maximumSee Schedule VI20% maximumMax 10% per issuer\$50 million maximumMaximum \$50 million per LAIF40% maximumSee Schedule VI2.5% maximumBOS approval required. Issued by pool depositors only1% maximumBoard of Supervisors approval required25% maximumSee Schedule VI2% maximumSee Schedule VI2% maximumSee Schedule IV40% max, 25% in term repo over 7 days. No more than 20% w/one dealer in term repoRepurchase agreements to be on file10% maximumSee Schedule IV20% maximumSee Schedule VI20% maximumSee Schedule VI	RESTRICTIONS100%N/AMaximum 5 years100%N/AMaximum 5 years15% maximumSee Schedule VIMaximum 4 years20% maximumMax 10% per issuerMaximum 4 years20% maximumMax 10% per issuerMaximum 4 years20% maximumMaximum \$50 million per LAIFDaily Liquidity40% maximumSee Schedule VIMaximum 270 days2.5% maximumBOS approval required. Issued by pool depositors onlyMaximum 3 years1% maximumBoard of Supervisors approval required Issued VIDaily liquidity25% maximumSee Schedule VIMaximum 1 year2% maximumSee Schedule IVMaximum 1 year2% maximumFor temporary cash flow needs only.Max 60 days with prior approval of BOS20% maximumSee Schedule VIMaximum 45 days20% maximumSee Schedule VIMaximum 3 years20% maximumSee Schedule VIMaximum 3 years

#### AUTHORIZED BROKER/DEALERS SCHEDULE II

The TTC is authorized to conduct investment security transactions with the broker/dealers which are designated by the Federal Reserve Bank as primary government dealers. Security transactions with firms, other than those appearing on this list, are prohibited.

1. Other authorized firms:

Union Bank Piper Sandler & Co. Truist Bank FHN Financial InCapital Raymond James & Associates, Inc. Siebert Williams Shank & Co. Academy Securities, Inc. Bank of New York

- 2. Direct purchases from major commercial paper issuers, money market mutual funds, banker's acceptance issuers, negotiable CD issuers, or savings and loan are authorized.
- 3. Incidental purchases of less than \$10 million may be made with other firms if in the opinion of the TTC, such transactions are deemed advantageous.

To ensure compliance with the County TTC's investment guidelines, each newly authorized primary government dealer and other authorized firms (as listed above in section 1, 2 and 3) will be supplied a complete copy of this Investment Policy document approved by the BOS.

#### POLICY CRITERIA FOR SELECTION OF BROKER/DEALERS SCHEDULE III

- 1. The County TTC has elected to limit security transactions as mentioned in Schedule II. Accordingly, the financial institution must confirm that they are a member of the Financial Industry Regulatory Authority (FINRA), registered with the Securities & Exchange Commission (SEC), and possess all other required licenses. The TTC is prohibited from the selection of any broker, brokerage, dealer, or securities firm that has, within any consecutive 48-month period following January 1, 1996, made a political contribution in an amount exceeding the limitations contained in Rule G-37 of the Municipal Securities Rulemaking Board, to the local Treasurer, any member of the governing board of the local agency, or any candidate for those offices.
- 2. The County TTC's intent is to enter into long-term relationships. Therefore, the integrity of the firm and the personnel assigned to our account is of primary importance.
- 3. The firm must specify the types of securities it specializes in and will be made available for our account.
- 4. It is important that the firm provide related services that will enhance the account relationship which could include:
  - (a) An active secondary market for its securities.
  - (b) Internal credit research analysis on commercial paper, banker's acceptances and other securities it offers for sale.
  - (c) Be willing to trade securities for our portfolio.
  - (d) Be capable of providing market analysis, economic projections, and newsletters.
  - (e) Provide market education on new investment products, security spread relationships, graphs, etc.
- 5. The firm must be willing to provide us monthly financial statements, and transactional confirms.
- 6. The County TTC is prohibited from the establishment of a broker/dealer account for the purpose of holding the County's securities. All securities must be subject to delivery at the County's custodial bank.
- 7. Without exception, all transactions are to be conducted on a delivery versus payment (DVP) basis.
- 8. The broker/dealer must have been in operation for more than 5 years, and, if requested, the firm must be willing to provide us a list of local government clients or other reference, particularly those client relationships established within the State of California.

# POLICY CRITERIA FOR COLLATERALIZED TIME DEPOSITS SCHEDULE IV

Before the TTC can place a time deposit with a local bank or savings and loan, the following criteria must be met:

- 1. The bank must provide us with an executed copy of the "Contract for Deposit of Moneys."
- 2. The interest rate on the Time Certificate of Deposit must be competitive with rates offered by other banks and savings and loans residing in Riverside County, as well as exceed that of U.S. Treasury Securities.
- 3. Investments less than the FDIC insurance limit will be sufficient without requiring any collateral to be pledged with the Federal Reserve to secure the public fund deposit.
- 4. Investments exceeding the FDIC insurance limit shall be fully collateralized by U.S. Treasury and Federal Agency securities having maturities five years or less. The County Treasury must receive written confirmation that these securities have been pledged in repayment of the time deposit. The securities pledged as collateral must have a current market value greater than the dollar amount of the deposit in keeping with the ratio requirements specified in Code Section 53652. Additionally, a statement of the collateral shall be provided on a monthly basis. A collateral waiver for the portion insured by the FDIC will be granted.
- 5. The County TTC must be given a current audited financial statement for the financial year just ended as well as the most recent quarterly statement of financial condition. The financial reports must both include a statement of financial condition as well as an income statement depicting current and prior year operations.
- 6. The County TTC will not place a public fund deposit for more than 10% of the present paidin capital and surplus of the bank.
- 7. The County TTC must receive a certificate of deposit which specifically expresses the terms governing the transaction, deposit amount, issue date, maturity date, name of depositor, interest rate, interest payment terms (monthly, quarterly, etc).
- 8. All time certificates must have a maturity date not exceeding one year from the date of the deposit, with interest payments based upon the stated interest rate.
- 9. The County TTC must receive a letter from an officer of the bank at the time the initial deposit is made, that there is no known pending financial disclosure or public announcement of an adverse financial event involving the bank or savings and loan, nor is there any knowledge that a conflict of interest situation exists between any County official and an officer or employee of the bank.
- 10. Time deposits will only be made with banks and savings and loans having branch office locations within Riverside County.

## POLICY CRITERIA FOR ENTERING INTO A MONEY MARKET FUND SCHEDULE V

Shares of beneficial interest issued by diversified management companies, also known as money market mutual funds, invest in the securities and obligations authorized by Code Sections 53601.7(10). Approved mutual funds will be registered with the Securities and Exchange Commission under the Investment Company Act of 1940 (15 U.S.C. Sec. 80a-1 et. seq.) and shall meet the following criteria:

- 1. The fund must have a "AAA" rating from two of the nationally recognized rating services: Moody's, Fitch, Standard & Poor's.
- 2. The fund's prospectus cannot allow hedging strategies, options or futures.
- 3. The fund must provide a current prospectus before participation in the fund and provide copies of their portfolio reports and shall provide at least at month-end, a complete listing of securities within the fund's portfolio.

## POLICY CRITERIA CORPORATE AND MUNICIPAL SECURITIES SCHEDULE VI

**Corporate Criteria.** Money market securities will be first restricted by short-term ratings and then further restricted by long term credit ratings. The long term credit ratings, including the outlook of the parent company will be used. Money market securities consist of negotiable certificates of deposit (NCDs), bankers acceptances, and commercial paper. Medium term securities will be restricted by the long term ratings of the legal issuer. Concentration limit restrictions will make no distinction between medium term notes and money market securities.

No short term negative credit watch or long-term negative outlook by 2 of 3 nationally recognized rating services except for entities participating in government guaranteed programs. Credit Category 1 and Category 2 with negative credit watch or long-term negative outlook, by more than one nationally recognized rating service is permitted as Category 3 and Category 4 respectively.

**Municipal Criteria.** Minimum of A or A2 or A, underlying credit rating for selecting insured municipal securities and a maximum of 5% exposure to any one insurer (direct purchases and indirect commitments).

**Liquidity Provider Restrictions.** Maximum of 5% exposure to any one institution (direct purchases and indirect commitments).

Category	Short-Term Ratings	Long-Term Ratings	Restrictions
1	A-1+/P-1/F-1+ (SP-1+/MIG1/F-1+)	AAA/Aaa/AAA	<ul> <li>Corp. Maximum of 5% per issuer with no more than 2% greater than 1 year final maturity and no more than 1% greater than 2 year final maturity.</li> <li>Muni. Maximum of 5% per issuer with no more than 2% greater than 13 month final maturity.</li> </ul>
2	A-1+/P-1/F-1+ (SP-1+/MIG1/F-1)	AA+/Aa1/AA+, AA/Aa2/AA	<ul> <li>Corp. Maximum of 4% per issuer with no more than 1% greater than 1 year final maturity. No more than 13 month final maturity.</li> <li>Muni. Maximum of 5% per issuer with no more than 1% greater than 13 month final maturity. For the State of California debt only maximum of 2% greater than 13 month final maturity.</li> </ul>
3	A-1+/P-1/F-1+ (SP-1+/MIG1/F-1)	AA-/Aa3/AA-	<ul><li>Corp. Maximum of 3% per issuer with no more than 1.5% greater than 90 days. No more than 270 days final maturity.</li><li>Muni. Maximum of 5% per issuer. No more than 13 month final maturity.</li></ul>
4	A-1/P-1/F-1 (SP-1/MIG1/F-1)	A/A2/A or better.	<b>Corp.</b> No Asset Backed programs. Maximum of 2% per issuer with no more than 1% greater than 7 days. No more than 45 days maximum maturity.

# **Rating Agency Comparison Table**

Sh	ort-Term Scale		Long-Term Scale
S&P	A-1+, A-1	S&P	AAA, AA+, AA, AA-, A+, A
Moody's	P-1	Moody's	Aaa, Aa1, Aa2, Aa3, A1, A2
Fitch	F-1+, F-1	Fitch	AAA, AA+, AA, AA-, A+, A



# INDEPENDENT ACCOUNTANT'S REPORT ON APPLYING AGREED-UPON PROCEDURES

The Investment Oversight Committee County of Riverside, California

We have performed the procedures enumerated below, which were agreed to by the Investment Oversight Committee of the County of Riverside, solely to assist the specified parties in evaluating the County's compliance with the Treasurer's annual investment policy and the California Government Code, for the Treasurer's investment portfolio and the investment portfolios of the other entities listed in the attached procedures, for the fiscal year ended June 30, 2020. Management is responsible for the County's compliance with those requirements. The sufficiency of these procedures is solely the responsibility of the Investment Oversight Committee. Consequently, we make no representation regarding the sufficiency of the attached procedures, either for the purpose for which this report has been requested or for any other purpose.

The procedures performed and our findings are included in the attached schedule.

This agreed-upon procedures engagement was conducted in accordance with attestation standards established by the American Institute of Certified Public Accountants. We were not engaged to, and did not conduct an examination or review, the objective of which would be the expression of an opinion or conclusion, respectively, on compliance. Accordingly, we do not express such an opinion or conclusion. Had we performed additional procedures, other matters might have come to our attention that would have been reported to you.

This report is intended solely for the information and use of the Investment Oversight Committee, the County of Riverside Board of Supervisors, and Management, and is not intended to be and should not be used by anyone other than these specified parties.

Van Lawt + Fankhamel, 11P

Loma Linda, California September 21, 2020

Van Lant & Fankhanel, LLP 25901 Kellogg Street Loma Linda, CA 92354

# AGREED-UPON PROCEDURES

#### County Treasury:

Concerning the structure and risk of the Treasurer's portfolio, we selected the quarter ended June 30, 2020:

1. Determine that all securities within the portfolio are legally authorized and met the credit quality and other purchase restrictions set forth in Government Code Section 53601, 53635, and Investment Policy. Identify any securities held which met the purchase restrictions referenced above, but would not currently meet such requirements.

#### Results:

Legal Authorization: No exceptions were noted as a result of our procedures.

Credit Quality: No exceptions were noted as a result of our procedures.

**Other Purchase Restrictions:** No exceptions were noted as a result of our procedures. We did not identify any securities held which met the purchase restrictions when purchased, but would not currently meet such requirements.

2. Determine that all securities meet the five-year maximum or earlier maturity restriction established by Government Code Sections 53601, 53635, and Investment Policy or have been duly authorized as an exception thereto.

**Results:** No exceptions were noted as a result of our procedures.

3. Determine if the Treasury is engaged in reverse repurchase agreements and whether or not the portfolio is in compliance with the restrictions noted in Government Code Section 53601(1) and whether the Treasury is engaged in any form of leverage (i.e., security lending agreements, taxable Tax and Revenue Anticipation Notes), not otherwise permitted by the Treasurer's Statement of Investment Policy and approved by the Board of Supervisors.

<u>**Results:**</u> No exceptions were noted as a result of our procedures. As of June 30, 2020, the Treasury was not engaged in any reverse repurchase agreements or any form of leverage as listed above.

4. Determine that the Treasury is not engaged in any prohibited investments such as those noted in Government Code Section 53601.6 (inverse floaters, range notes, or mortgage-derived, interest-only strips).

<u>*Results:*</u> No exceptions were noted as a result of our procedures.

5. Determine that investments or reinvestments of note proceeds are limited to and do not exceed the maturity date of the notes, in keeping with Government Code Sections 53821.5, 53852.5, and 53859.02.

**<u>Results</u>**: No exceptions were noted as a result of our procedures.

### Other Investing Activities Outside of the County Treasury:

County of Riverside Asset Leasing Corporation Housing Authority of the County of Riverside County of Riverside Successor Agency to the Redevelopment Agency Riverside County Flood Control and Water Conservation District County Executive Office for: Community Facility Districts/Assessment Districts County of Riverside Infrastructure Financing Authority County of Riverside District Court Financing Corporation County of Riverside Southwest Communities Financing Authority County of Riverside Pension Obligation Bonds County of Riverside Public Financing Authority

- 1. For each of the aforementioned entities, the following procedures were performed on the quarterly portfolio disclosure report for the quarter ended June 30, 2020:
  - A. Assure accurate identification and classification of all securities noted on portfolio reports.

County of Riverside Asset Leasing Corporation

**<u>Results</u>**: We reviewed the Quarterly Portfolio Disclosure Report of investments originally issued and found one missing account for the "2019A Lease Revenue Refunding Bonds – Tech Refunding Project" series. Subsequent to our finding, the management asked the consultant to correct the report by adding the missing account.

County Housing Authority

**<u>Results</u>**: No exceptions were noted as a result of our procedures.

County of Riverside Successor Agency to the Redevelopment Agency

**<u>Results</u>**: No exceptions were noted as a result of our procedures.

Riverside County Flood Control and Water Conservation District

<u>**Results:**</u> There was no quarterly portfolio disclosure report provided for the period ended June 30, 2020 for the Riverside County Flood Control and Water Conservation District since the related bonds (Elsinore Valley Benefit Assessment District, Zone 3) issued on February 24, 1993 were paid off on September 5, 2017.

County Executive Office for:

Community Facility Districts/Assessment Districts

**<u>Results</u>**: No exceptions were noted as a result of our procedures.

County of Riverside Infrastructure Financing Authority

**<u>Results</u>**: No exceptions were noted as a result of our procedures.

#### County of Riverside District Court Financing Corporation

<u>**Results:**</u> There was no quarterly portfolio disclosure report provided for the period ended June 30, 2020 for the County of Riverside District Court Financing Corporation since the related bonds (U.S. District Courthouse Project) issued in 1999 were paid off on June 15, 2020.

#### County of Riverside Southwest Communities Financing Authority

<u>**Results:**</u> There was no quarterly portfolio disclosure report provided for the period ended June 30, 2020 for Southwest Communities Financing Authority (SCFA) bonds since there were no balances in the accounts as of June 30, 2020. The SCFA bonds were refunded on December 28, 2017 by the issuance of the 2017 Infrastructure Financing Authority Lease Revenue Refunding Bonds Series B.

County of Riverside Pension Obligation Bonds

**<u>Results</u>**: No exceptions were noted as a result of our procedures.

County of Riverside Public Financing Authority

**<u>Results</u>**: No exceptions were noted as a result of our procedures.

B. Assure accurate market value pricing of all securities and identify the source of the pricing information.

<u>**Results:**</u> For all the entities below, the market values provided in the Fiscal Agent statements as of June 30, 2020, were used as the source of pricing information.

County of Riverside Asset Leasing Corporation

**Results:** No exceptions were noted as a result of our procedures.

County Housing Authority

**<u>Results</u>**: No exceptions were noted as a result of our procedures.

County of Riverside Successor Agency to the Redevelopment Agency

**<u>Results</u>**: No exceptions were noted as a result of our procedures.

Riverside County Flood Control and Water Conservation District

**<u>Results</u>**: See the result of our procedures for this entity noted in procedure 1.A.

County Executive Office for:

Community Facility Districts/Assessment Districts

**Results:** No exceptions were noted as a result of our procedures.

County of Riverside Infrastructure Financing Authority

**<u>Results</u>**: No exceptions were noted as a result of our procedures.

County of Riverside District Court Financing Corporation

**Results:** See the result of our procedures for this entity noted in procedure 1.A.

County of Riverside Southwest Communities Financing Authority

**<u>Results</u>**: See the result of our procedures for this entity noted in procedure 1.A.

County of Riverside Pension Obligation Bonds

**Results:** No exceptions were noted as a result of our procedures.

County of Riverside Public Financing Authority

**Results:** No exceptions were noted as a result of our procedures.

C. Confirm present rating assigned by New York Rating Agencies on all commercial paper, medium term notes, money market funds, municipal securities and investment agreement contracts. Confirm other ratings assigned, if available, for any investments not rated by New York Rating Agencies.

County of Riverside Asset Leasing Corporation

**Results:** No exceptions were noted as a result of our procedures.

County Housing Authority

**<u>Results</u>**: No exceptions were noted as a result of our procedures.

County of Riverside Successor Agency to the Redevelopment Agency

**<u>Results</u>**: No exceptions were noted as a result of our procedures.

Riverside County Flood Control and Water Conservation District

**<u>Results</u>**: See the result of our procedures for this entity noted in procedure 1.A.

County Executive Office for:

Community Facility Districts/Assessment Districts

**Results:** No exceptions were noted as a result of our procedures.

County of Riverside Infrastructure Financing Authority

**<u>Results</u>**: No exceptions were noted as a result of our procedures.

County of Riverside District Court Financing Corporation

**Results:** See the result of our procedures for this entity noted in procedure 1.A.

County of Riverside Southwest Communities Financing Authority

**<u>Results</u>**: See the result of our procedures for this entity noted in procedure 1.A.

County of Riverside Pension Obligation Bonds

**<u>Results</u>**: No exceptions were noted as a result of our procedures.

County of Riverside Public Financing Authority

**<u>Results</u>**: No exceptions were noted as a result of our procedures.

- 2. For each entity listed above, perform the following procedures on the investments:
  - A. Confirm that maturities on investments coincide with cash-flow requirements (i.e. debt service and claim disbursement requirements).

County of Riverside Asset Leasing Corporation

**Results:** No exceptions were noted as a result of our procedures.

County Housing Authority

**<u>Results</u>**: No exceptions were noted as a result of our procedures.

County of Riverside Successor Agency to the Redevelopment Agency

**<u>Results</u>**: No exceptions were noted as a result of our procedures.

Riverside County Flood Control and Water Conservation District

**<u>Results</u>**: See the result of our procedures for this entity noted in procedure 1.A.

County Executive Office for:

Community Facility Districts/Assessment Districts

**Results:** No exceptions were noted as a result of our procedures.

County of Riverside Infrastructure Financing Authority

**<u>Results</u>**: No exceptions were noted as a result of our procedures.

County of Riverside District Court Financing Corporation

**<u>Results</u>**: See the result of our procedures for this entity noted in procedure 1.A.

County of Riverside Southwest Communities Financing Authority

**<u>Results</u>**: See the result of our procedures for this entity noted in procedure 1.A.

County of Riverside Pension Obligation Bonds

**<u>Results</u>**: No exceptions were noted as a result of our procedures.

County of Riverside Public Financing Authority

**Results:** No exceptions were noted as a result of our procedures.

B. Determine that policies governing bond fund investments are current and internal control measures are deemed adequate.

County of Riverside Asset Leasing Corporation

**Results:** No exceptions were noted as a result of our procedures.

County Housing Authority

**Results:** No exceptions were noted as a result of our procedures.

County of Riverside Successor Agency to the Redevelopment Agency

**<u>Results</u>**: No exceptions were noted as a result of our procedures.

Riverside County Flood Control and Water Conservation District

**Results:** No exceptions were noted as a result of our procedures.

County Executive Office for:

Community Facility Districts/Assessment Districts

**Results:** No exceptions were noted as a result of our procedures.

County of Riverside Infrastructure Financing Authority

**Results:** No exceptions were noted as a result of our procedures.

County of Riverside District Court Financing Corporation

**Results:** No exceptions were noted as a result of our procedures.

County of Riverside Southwest Communities Financing Authority

**Results:** No exceptions were noted as a result of our procedures.

County of Riverside Pension Obligation Bonds

**<u>Results</u>**: No exceptions were noted as a result of our procedures.

County of Riverside Public Financing Authority

**<u>Results</u>**: No exceptions were noted as a result of our procedures.