INVESTMENT OVERSIGHT COMMITTEE

IOC Conference Call Thursday, July 23, 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 ikammerer@rivco.org prior to 9:00 a.m. on July 23. 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.	Cal	I to Order Executive Office
2.	App	proval of Meeting Minutes – April 23, 2020
3.	Мо	nthly Disclosure Report on Investment PortfolioGiovane Pizano
4.	Inve	estment Reports of Funds Outside the County Treasury
	a)	CORAL
	b)	Land Secured Districts Stephanie Persi
	c)	Successor Agency to the Redevelopment Agency Imelda Delos Santos
	d)	Housing Successor AgencyEsmeralda Oviedo
	e)	Riverside County District Court Financing Corporation Imelda Delos Santos
	f)	Pension Obligation Bonds Imelda Delos Santos
	g)	Riverside Public Financing Authority Imelda Delos Santos

	h) Infrastructure Financing Authority	lmelda Delos Santos
5.	Investment Policy Review/Update	Giovane Pizano
6.	Public Comment	
7.	Other Business	
8.	Meeting Adjourned to – October 22, 2020	

INVESTMENT OVERSIGHT COMMITTEE

MINUTES OF CONFERENCE CALL

April 23, 2020 10 a.m.

Webex Conference Call

Members Present:

Don Kent Executive Office

Jon Christensen Treasurer-Tax Collector

Theresia Trevino Riverside County Transportation Commission

Edwin Gomez Riverside County Office of Education

Members Absent:

Elliot Duchon Jurupa Unified School District

Staff and Guests Present:

Giovane Pizano Treasurer-Tax Collector

Michael Thomas County Counsel

Esmeralda Oviedo Economic Development Agency

Susana Garcia Executive Office Imelda Delos Santos Executive Office Jarvyk Punzalan Executive Office Valerie Arce Executive Office

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 January 23, 2020 meeting minutes were reviewed and approved.

MOTION: Theresia Trevino moved to approve.

Jon Christensen seconded.

All were in favor. The motion approved unanimously.

3. MONTHLY DISCLOSURE REPORT ON INVESTMENT PORTFOLIO

Giovane Pizano reported that the portfolio is in good position, from both a liquidity standpoint and credit standpoint, to weather the economic storm. From the end of December to March the

size of the portfolio contracted by over \$900 million from \$8.2 billion to \$7.3 billion due to the normal cash cycle. The yield dropped 40 basis points from 1.86% to 1.46%. The WAM increased by 8 days from 1.01 to 1.19. During the same time, the Federal Open Market Committee (FOMC) met three times and voted to cut rates twice, once on March 3, 2020 by 50 basis points and again on March 5, 2020 by an additional 100 basis points for a total of 150 basis points. It injected historic liquidity into the market of approximately \$2.3 trillion. It has the capacity to inject up to \$4 trillion into the market. The liquidity was injected in the form of special purchasing of bonds in the open market. The Fed would buy securities in money market funds, commercial paper issuers, mortgages, repo lines for primary dealers and other direct lending facilities. As a result, and as expected, the Treasury rates dropped by around 140 basis points across the yield curve. For example, the three-month Treasury bill was yielding 1.54% on January 23, 2020 is now yielding 9 basis points as of this morning. The two-year Treasury note went from 1.51% to 21 basis points. In the same time frame, credit spreads widened considerably for fear of liquidity issues. Some of the programs put into place by the Federal Reserve Bank have reversed some of the concerns as indicated by tightening credit spreads. The portfolio is in a position to weather the storm without issues related to credits or liquidity.

Mr. Christensen asked Mr. Pizano to share his conversation with Fitch Ratings. Mr. Pizano shared that in March when conditions were bad in the market, Fitch Ratings noticed that some of the surrounding counties were seeking higher yields and Riverside County was doing the opposite. It commended Riverside County for doing so, rather than hoping for federal intervention to bail out from credit names being purchased in the market. It mentioned that Riverside County's portfolio was one, which was in a better position to weather the credit shock. There is an expectation that, once we start to quantify economic costs, there will be credit stress and a wave of credit downgrades. Fitch Ratings did not understand why others were seeking these credits.

Mr. Kent stated that the March report reflects all high-quality corporate companies including Microsoft, Apple and Johnson & Johnson. Mr. Christensen confirmed that a strong portfolio has been established to weather the storm.

4. INVESTMENT REPORTS OF FUNDS OUTSIDE THE COUNTY TREASURY

- a) CORAL: Giovane Pizano reported no significant changes.
- b) LAND SECURED DISTRICTS: Stephanie Persi reported no significant changes.
- c) SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENGY: Imelda Delos Santos reported the total securities have increased by \$9 million from the last quarter report due to a debt service deposit in March. New to the report is the refunded 2020 Series D and E bonds which can be located on pages 38 and 39 of the report.

Mr. Kent shared that this is back to 2008-2009 levels and is expected. A drop is also expected for the next reporting period as well.

- **d) HOUSING AUTHORITY SUCCESSOR AGENCY:** Esmeralda Oviedo reported no significant changes
- e) RIVERSIDE COUNTY DISTRICT COURT FINANCING CORPORATION: Ms. Delos Santos reported no significant changes.
- f) **PENSION OBLIGATION BONDS:** Ms. Delos Santos reported a significant decrease due to a debt service payment on February 15, 2020.
- g) RIVERSIDE PUBLIC FINANCING AUTHORITY: Ms. Delos Santos reported no significant changes.
- h) INFRASTRUCTURE FINANCING AUTHORITY: Ms. Delos Santos reported no significant changes.

5. PUBLIC COMMENT

None.

6. OTHER BUSINESS

None.

7. ADJOURNMENT

The next IOC meeting is scheduled for Thursday, July 23, 2020 at 10:00 a.m. Don Kent adjourned the meeting at 10:19 a.m.



County of Riverside

Treasurer's Pooled Investment Fund

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- 9 | Month End Holdings



Treasurer's Pooled Investment Fund

Monthly Commentary

Economic Outlook Darkens

April saw infection rates peak and the debate shifted towards when, and how, to re-start economic and social activity. Historic unemployment claims and a collapse in many commodity prices darken the economic outlook. Treasury rates settled at the near zero rate levels set in March. The size of the TPIF peaked briefly in April when it reached \$8.9 billion, as a result of property tax collections and the receipt of the CARES Act funds. Near zero market rates continued to put downward pressure on the TPIF's yield this month.

On April 27th, the number of worldwide cases of COVID-19 surpassed three million. The United States accounted for more than a third of the total cases. As the infection rate peaked, data started to show the extent of the economic impact. Annualized 1Q GDP contracted by 4.8% Q/Q. A recession is defined as two consecutive quarters of negative GDP growth. A severe (GDP down by 10%) or prolonged (three or four years) recession is referred to as an economic depression.

On the employment front, the data was historic. Non-Farm Payrolls came in at -701,000 for March and the initial jobless claims for April total a historic -20.1 million.

Leading indicators like Durable Goods Orders pointed to more pain. The report for Durable Goods Orders for March reflected a 14.4% drop M/M.

Governments continued to provide support to alleviate the economic fallout of the coronavirus pandemic. In Europe, EU finance ministers agreed on a €540 billion loan package and in the U.S. the President signed a \$484 billion interim coronavirus relief bill that will add another \$310 billion to the small-business Paycheck Protection Program. In total, \$2.9 trillion in stimulus has been added in the U.S. Treasury via the issuance of Treasuries. On April 2nd alone, the Treasury Department sold \$220 billion in T-Bills, which eclipsed the previous record of \$164 billion sold on November 13th, 2018.

Collapse in demand for oil and an unexpected production war by two of the largest producers caused market concerns, as the price of crude oil fell from \$59.75 per barrel at the start of the year to \$18.84 at the end of the April. The collapse in oil prices shows how severe and unexpected the economic contraction has been. On April 1, Whiting Petroleum Corporation declared bankruptcy. Whiting was once the largest oil producer in

the Bakken shale region. With encouragement from the U.S. President, OPEC and allies struck a deal to cut oil production by 9.7 million barrels per day, the largest cut ever agreed upon. On a side note, U.S. oil prices for May contracts settled at an all-time low of -\$37.63 per barrel. This was the first time in history that oil futures contracts traded at negative prices.

The Federal Reserve announced it will support the U.S. economy by keeping rates near zero for the foreseeable future. Treasury yields in general dropped slightly during the month. The yield on the 2-year Treasury Note started at 0.25 and ended at .20. The yield on the 5-year Treasury Note started at 0.36 and ended at .35. The massive Federal reserve market intervention improved liquidity conditions for credit securities, as the 3month LIBOR rate moved from 1.60 to 0.61 from the start to the end of the month. As funds continue to be invested at these lower rates, the TPIF yield will continue to decline, however it is still well positioned to weather a wave of credit downgrades and corporate distress

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

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)
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
Jan-20	7,653,741,469.47	7,633,961,510.96	19,779,958.51	0.26%	1.82	1.06
Dec-19	8,232,092,850.66	8,214,054,109.29	18,038,741.37	0.22%	1.86	1.01
Nov-19	6,701,954,259.60	6,686,612,679.23	15,341,580.37	0.23%	1.91	1.13

*Market values do not include accrued interest.

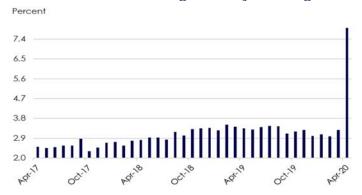
Economy

National Economy

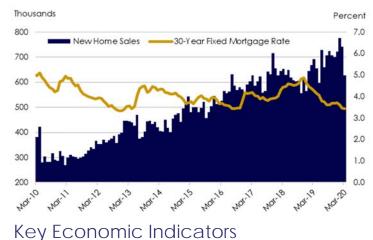
News cycles have been dominated by details on the pandemic's effects on employment. Both post WWII records, April saw a 20.5 million loss in non-farm payrolls and a 14.7% unemployment rate. For comparison, April 2019 saw a 163k increase in non-farm payrolls and the financial crisis unemployment rate peaked at 10%, and the Great Depression at roughly 24.9%. Perhaps more accurate, the "real" unemployment rate currently sits at 22.8%, well above the previous high of 17.2% in April 2010. (CNBC 05/08/20)

Over the past five weeks, 26.45 million Americans have filed for unemployment. Since November 2009, our economy added 22.442 million jobs. In less than five weeks, a decade's worth of gains were wiped out. (CNBC 04/23/20)

Private Sector Average Hourly Earnings Y/Y



New Home Sales SAAR

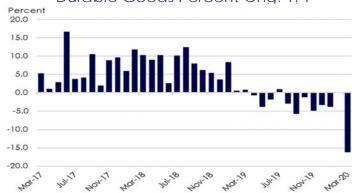


State Economy

On April 28th, the California Employment Development Department (EDD) launched the Pandemic Unemployment Assistance (PUA) program. Since March 14th, the first day of unemployment claims related to Covid-19, EDD processed 4.1 million claims between the PUA and Unemployment Insurance (UI), and over a third of the total (\$22.9 billion) paid in benefits during the calendar year 2010, the highest year of demand during the recession. (EDD 05/07/20)

Experts describe the California real estate market as "frozen" and compare it to Hong Kong during the 2003 SARS outbreak. Transaction levels greatly declined but home prices went relatively unchanged. The market bounced back with the economy as the epidemic played out. (LA TIMES 04/23/20)

Durable Goods Percent Chg. Y/Y



Nonfarm Payrolls Total M/M Change SA



1.2%

1 2%

kelease Dale	indicator	Actual	Consensus	riioi reai
04/29/2020	Real GDP - Q/Q Change	-4.8%	-4.0%	3.2%
04/03/2020	Unemployment Rate - Seasonally Adjusted	4.4%	3.8%	3.8%
04/03/2020	Non-Farm Payrolls - M/M Change - Thousands	-701	-100	196
04/10/2020	CPI - Y/Y Change	1.5%	1.6%	1.9%
04/10/2020	CPI Ex Food and Energy - Y/Y Change	2.1%	2.3%	2.0%
04/03/2020	ISM Non-Manufacturing Index (> 50 indicates growth)	52.5	44.0	56.1
04/23/2020	New Home Sales - SAAR - Thousands	627	645	692
04/02/2020	Factory Orders - M/M Change	0.0%	0.2%	-0.5%

Durable Goods Orders - New Orders - M/M Change

"Note: 'Prior Year' displays final estimates of indicator values from the equivalent period of the prior year.

04/02/2020

-1.4%

COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR

Market Data

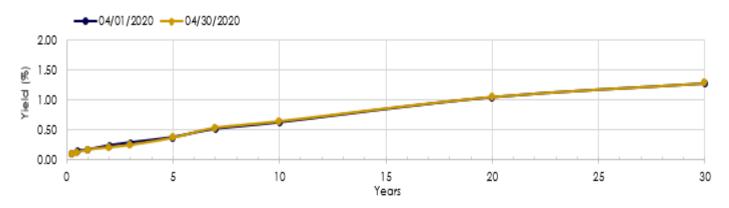
Federal Open Market Committee Meeting 04/29/2020

- 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 April statement that "it is prepared to use its full range of tools to support the U.S. in this challenging time, thereby promoting its maximum employment and price stability goals."

Fed Funds Target Rate (Upper Limit)



U.S. Treasury Curve

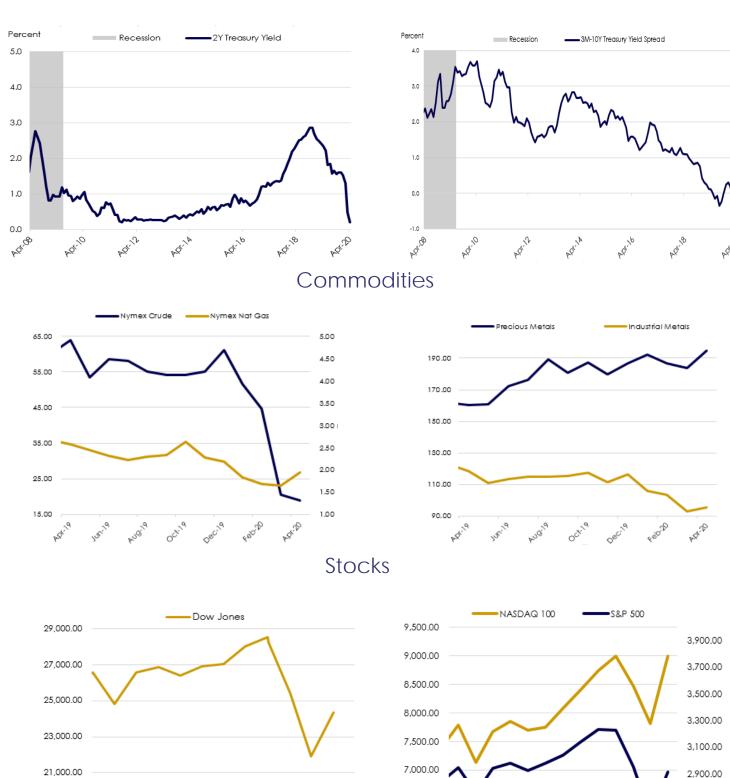


Treasury Curve Differentials	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
04/30/2020 - 04/01/2020	0.00	-0.03	0.00	-0.03	-0.04	-0.01	0.02	0.01
04/30/2020	0.09	0.11	0.16	0.20	0.24	0.36	0.64	1.28
04/01/2020	0.09	0.14	0.16	0.23	0.28	0.37	0.62	1.27

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



6,500.00

6,000.00

19,000.00

2,700.00

2,500.00

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

Portfolio Data

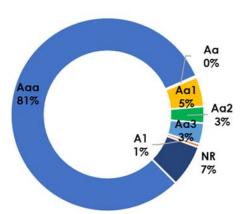
The County of Riverside's Treasurer's Pooled Investment Fund is currently rated **AAA-bf** by **Moody's Investor Service** and **AAAf/S1** by **Fitch Ratings**.

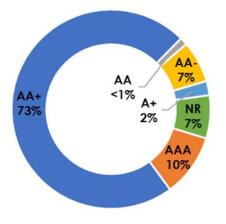
Moody's Asset Rating (000's)

_		•	-	
	Book	MKT/Book	% Book	Yield
Aaa	7,019,658.10	100.49%	80.98%	1.09%
Aa	20,000.00	100.91%	0.23%	2.06%
Aa1	432,487.92	100.24%	4.99%	1.72%
Aa2	236,425.56	100.40%	2.73%	1.48%
Aa3	305,100.13	100.38%	3.52%	2.08%
A1	50,000.00	100.00%	0.58%	1.75%
NR	605,044.70	100.17%	6.98%	0.83%
Totals:	8,668,716.41	100.44%	100.00%	1.15%

S&P Asset Rating (000's)

	Book	MKT/Book	% Book	Yield
AAA	882,969.56	100.24%	10.19%	0.48%
AA+	6,285,555.03	100.52%	72.51%	1.19%
AA	106,227.21	100.17%	1.23%	1.19%
AA-	588,919.91	100.40%	6.79%	1.92%
A +	200,000.00	100.00%	2.31%	1.74%
NR	605,044.70	100.17%	6.98%	0.83%
Totals:	8,668,716.41	100.44%	100.00%	1.15%





12-Month Projected Cash Flow

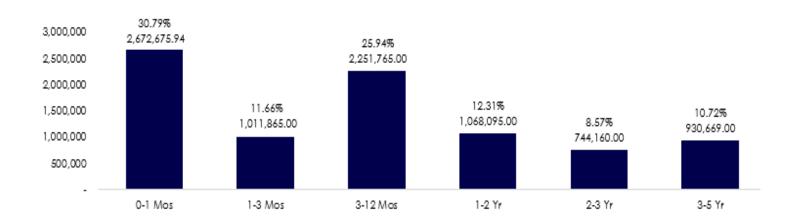
Month	Monthly Receipts	Monthly Dis- bursements	Difference	Required Ma- tured Invest- ments	Balance	Actual Invest- ments Maturing	Available to Invest > 1 Year
05/2020					143.58		
05/2020	1,086.86	1,939.63	(852.77)	709.19	-	2,697.68	
06/2020	1,044.30	1,802.91	(758.61)	758.61	-	570.04	
07/2020	1,034.18	1,472.64	(438.46)	438.46	-	501.83	
08/2020	986.77	1,164.92	(178.15)	178.15	-	373.35	
09/2020	1,085.65	1,145.14	(59.49)	59.49	-	413.98	
10/2020	1,249.55	1,343.18	(93.63)	93.63	-	347.25	
11/2020	1,205.40	1,074.70	130.70		130.70	320.10	
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	327.75	
02/2021	1,005.21	1,217.34	(212.13)		361.89		
03/2021	1,497.96	1,092.59	405.37		767.26	230.26	
04/2021	2,103.36	1,289.52	813.84		1,581.10	154.08	
TOTALS	15,726.75	16,526.76	(800.01)	2,237.53	4,964.48	5,936.32	6,431.18
				25.81%		68.48%	74.19%

^{*} Values listed in Cash Flow Table are in millions of USD.

Based on historic and current financial conditions within the County, the Pool is expected to maintain sufficient liquidity of funds to cover County expenses for the next twelve months.

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	1,050,312.06	1,059,579.25	100.88%	1.29%	0.72	0.72
AGENCIES	4,915,734.76	4,937,247.65	100.44%	1.10%	0.71	1.54
MMKT	799,000.00	799,000.00	100.00%	0.26%	0.00	0.00
CASH	375,000.00	375,000.00	100.00%	0.75%	0.00	0.00
CALTRUST FND	4,023.98	4,023.98	100.00%	1.40%	0.00	0.00
COMM PAPER	921,180.02	926,754.38	100.61%	1.61%	0.08	0.08
CDS	100,000.00	100,000.00	100.00%	1.63%	0.48	0.72
NCDS	290,000.00	290,000.00	100.00%	1.81%	0.09	0.09
MEDIUM TERM NOTES	82,836.63	85,007.64	102.62%	2.56%	0.57	0.63
MUNI	130,588.96	130,588.96	100.00%	2.68%	1.20	1.20
LOCAL AGCY OBLIG	40.00	40.00	100.00%	2.41%	0.13	0.13
Totals:	8,668,716.40	8,707,241.84	100.44%	1.15%	0.534	1.01

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.

Investment Category
MUNICIPAL BONDS (MUNI)
U.S. TREASURIES
LOCAL AGENCY OBLIGATIONS (LAO)
FEDERAL AGENCIES
COMMERCIAL PAPER (CP)
CERTIFICATE & TIME DE- POSITS (NCD & TCD)
INT'L BANK FOR RECON- STRUCTION AND DEVELOP- MENT AND INT'L FINANCE CORPORATION
REPURCHASE AGREEMENTS (REPO)
REVERSE REPOS
MEDIUM TERM NOTES (MTNO)
CALTRUST SHORT TERM FUND
MONEY MARKET MUTUAL FUNDS (MMF)
LOCAL AGENCY INVESTMENT FUND (LAIF)
CASH/DEPOSIT AC- COUNT

GO	GOVERNMENT CODE					
Maximum Remaining Maturity	Authorized % Limit	S&P/ Moody's				
5 YEARS	NO LIMIT	NA				
5 YEARS	NO LIMIT	NA				
5 YEARS	NO LIMIT	NA				
5 YEARS	NO LIMIT	AAA				
270 DAYS	40%	A1/P1				
5 YEARS	30%	NA				
NA	NA	NA				
1 YEARS	NO LIMIT	NA				
92 DAYS	20%	NA				
5 YEARS	30%	А				
NA	NA	NA				
60 DAYS(1)	20%	AAA/Aaa(2)				
NA	NA	NA				
NA	NA	NA				

COUNTY INVESTMENT POLICY						
Maximum Remaining Maturity	Authorized % Limit		Actual %			
4 YEARS	15%	AA-/Aa3/AA-	1.51%			
5 YEARS	100%	NA	12.12%			
3 YEARS	2.50%	INVESTMENT GRADE	<0.01%			
5 YEARS	100%	NA	56.71%			
270 DAYS	40%	A1/P1/F1	10.63%			
1 YEAR	25% Combined	A1/P1/F1	4.50%			
4 YEARS	20%	AA/Aa/AA	0.00%			
45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	0.00%			
60 DAYS	10%	NA	0.00%			
3 YEARS	20%	AA/Aa2/AA	0.96%			
DAILY LIQUIDITY	1.00%	NA	0.05%			
DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	9.22%			
DAILY LIQUIDITY	Max \$50 million	NA	0.00%			
NA	NA	NA	4.33%			

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

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

CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
		Date	ооцроп	To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturity
Fund: 1 PC 1060: MMK	T ACCTS-A/365-6										
FRGXX	FIDELITY GOV	05/01/2020	.236	.236	176,000,000.00	176,000,000.00	100.000000	176,000,000.00	0.00	.003	.003
GOFXX WFFXX	FEDERATED GOV WELLS FARGO GOV	05/01/2020 05/01/2020	.263 .236	.263 .236	226,000,000.00 166,000,000.00	226,000,000.00 166,000,000.00	100.000000 100.000000	226,000,000.00 166,000,000.00	0.00	.003	.003
FGTXX	GOLDMAN SACHS GOV	05/01/2020	.287	.287	231,000,000.00	231,000,000.00	100.000000	231,000,000.00	0.00	.003	.003
1065: CLTR	-A/365-6		.258	.258	799,000,000.00	799,000,000.00	100.000000	799,000,000.00	0.00	.003	.003
CLTR	CALTRUST SHT TERM FUND	05/01/2020	1.430	1.396	4,015,944.14	4,023,976.03	100.200000	4,023,976.03	0.00	.003	.003
1080: MGD) RATE-A/365-6		1.430	1.396	4,015,944.14	4,023,976.03	100.200000	4,023,976.03	0.00	.003	.003
CASH	BANK OF THE WEST	05/01/2020	.750	.750	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.003	.003
1170, MCD	DATE A /240		.750	.750	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.003	.003
CASH	PACIFIC PREMIER BANK	05/01/2020	1.530	1.530	0.00	0.00	.000000	0.00	0.00	.000	.003
CASH	FIRST REPUBLIC BANK	05/01/2020	1.515	1.515	0.00	0.00	.000000	0.00	0.00	.000	.003
CASH	UB MANAGED RATE	05/01/2020	.750	.750	350,000,000.00 350,000,000.00	350,000,000.00 350,000,000.00	100.000000	350,000,000.00 350,000,000.00	0.00	.003	.003
	-SINKING FND-A/360										
LAO	US DIST COURTHOUSE	06/15/2020	2.408 2.408	2.408 2.408	40,000.00 40,000.00	40,000.00 40,000.00	100.000000 100.000000	40,000.00 40,000.00	0.00	129 129	.126 . 126
	TREASURY BILL	05 (07 (0000	4 500	4.505	25 000 000 00	04.007.500.70	00 000000	04.000.750.00	100 040 00	010	010
912796TT6 9127963X5	U.S. TREASURY BILL U.S. TREASURY BILL	05/07/2020 09/08/2020	1.523 .146	1.535 .146	25,000,000.00 75,000,000.00	24,807,509.72 74,953,158.33	99.999000 99.953000	24,999,750.00 74,964,750.00	192,240.28 11,591.67	.019 .358	.019 .359
912796TN9		10/08/2020	.172	.172	75,000,000.00	74,934,783.00	99.953000	74,964,750.00	29,967.00	.440	.441
9127964A4 9127962T5		09/29/2020 10/29/2020	.136 .162	.136 .162	50,000,000.00 50,000,000.00	49,970,911.11 49,959,176.50	99.950000 99.949000	49,975,000.00 49,974,500.00	4,088.89 15,323.50	.416 .497	.416 .499
			.279	.281	275,000,000.00	274,625,538.66	99.955909	274,878,750.00	253,211.34	.385	.386
1310: U.S. T 912828Y46	TREASURY BOND U.S. TREASURY BOND	07/31/2020	2.625	1.662	25,000,000.00	25,179,687.50	100.631000	25,157,750.00	-21,937.50	.250	.252
912828L32	U.S. TREASURY BOND	08/31/2020	1.375	1.627	50,000,000.00	49,898,437.50	100.426000	50,213,000.00	314,562.50	.334	.337
912828YC8 912828S27		08/31/2021 06/30/2021	1.500 1.125	1.711 1.735	25,000,000.00 25,000,000.00	24,906,250.00 24,753,906.25	101.789000 101.117000	25,447,250.00 25,279,250.00	541,000.00 525,343.75	1.311 1.148	1.337 1.167
912828YE4	U.S. TREASURY BOND	08/31/2024	1.250	1.702	25,000,000.00	24,479,492.19	103.977000	25,994,250.00	1,514,757.81	4.186	4.340
912828L99 9128283Q1		10/31/2020 01/15/2021	1.375 2.000	1.634 1.647	50,000,000.00 50,000,000.00	49,876,953.13 50,193,359.38	100.633000 101.328000	50,316,500.00 50,664,000.00	439,546.87 470,640.62	.500 .698	.504 .712
912828PC8		11/15/2020	2.625	1.638	50,000,000.00	50,455,078.13	101.352000	50,676,000.00	220,921.87	.531	.545
912828A42		11/30/2020	2.000	1.639	50,000,000.00	50,173,828.13	101.094000	50,547,000.00	373,171.87	.574	.586
9128283Q1 9128283Q1		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	101.328000 101.328000	50,664,000.00 25,332,000.00	470,640.62 234,343.75	.698 .698	.712 .712
912828YV6		11/30/2024	1.500	1.751	25,000,000.00	24,705,078.13	105.324000	26,331,000.00	1,625,921.87	4.380	4.589
9128283Q1 9128283Q1		01/15/2021 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	101.328000 101.328000	25,332,000.00 50,664,000.00	234,343.75 478,453.12	.698 .698	.712 .712
912828272	U.S. TREASURY BOND	10/15/2020	1.625	1.649	25,000,000.00	24,995,117.19	100.691000	25,172,750.00	177,632.81	.456	.460
9128283Q1	1 U.S. TREASURY BOND 9 U.S. TREASURY BOND	01/15/2021 08/31/2020	2.000 2.125	1.606 1.615	50,000,000.00 50,000,000.00	50,201,171.88 50,166,015.63	101.328000 100.680000	50,664,000.00 50,340,000.00	462,828.12 173,984.37	.698 .334	.712 .337
9128283Q1	1 U.S. TREASURY BOND	01/15/2021	2.000	1.605	50,000,000.00	50,195,312.50	101.328000	50,664,000.00	468,687.50	.698	.712
912828L32 912828XE5		08/31/2020 05/31/2020	1.375 1.500	1.591 1.555	50,000,000.00 25,000,000.00	49,937,500.00 24,995,117.19	100.426000 100.115000	50,213,000.00 25,028,750.00	275,500.00 33,632.81	.334 .084	.337 .085
		03/31/2020	1.835	1.639	775,000,000.00	775,686,523.49	101.251677	784,700,500.00	9,013,976.51	.828	.850
1400: FHLN											
313396ZZ9	IC-DISC NOTE FHLMC DISC NTE	07/29/2020	.126	.126	50.000.000.00	49.983.725.00	99.970000	49.985.000.00	1.275.00	.246	.247
313396ZZ9 313396E41	FHLMC DISC NTE	07/29/2020 09/02/2020	.126 .120	.126 .120	50,000,000.00 50,000,000.00	49,983,725.00 49,978,666.67	99.970000 99.955000	49,985,000.00 49,977,500.00	1,275.00 -1,166.67	.246	.247
313396E41	FHLMC DISC NTE										
313396E41 1425: FHLW 3134GAVF	FHLMC DISC NTE FHLMC DISC NTE 1C-Fxd-S 30/360 8 FHLMC 3.5YrNc1YrE	09/02/2020	.120 .123	.120 .123	50,000,000.00 100,000,000.00 15,000,000.00	49,978,666.67 99,962,391.67 15,000,000.00	99.955000 99.962500 100.020000	49,977,500.00 99,962,500.00 15,003,000.00	-1,166.67 108.33 3,000.00	.342 . 294 .022	.342 .294
313396E41 1425: FHLW 3134GAVF 3134GAXZ	FHLMC DISC NTE FHLMC DISC NTE 1C-Fxd-\$ 30/360	09/02/2020	.120 .123	.120 .123	50,000,000.00 100,000,000.00	49,978,666.67 99,962,391.67 15,000,000.00 25,000,000.00	99.955000 99.962500	49,977,500.00 99,962,500.00 15,003,000.00 25,155,250.00	-1,166.67 108.33	.342 . 294	.342 . 294
313396E41 1425: FHLM 3134GAVF 3134GAYK 3134GAYK 3134G9W3	FHLMC DISC NTE FHLMC DISC NTE 1C-Fxd-S 30/360 8 FHLMC 3.5YrNc1YrE 2 FHLMC 4YrNc1YrE 4 FHLMC 4YrNc1YrE 57 FHLMC 2.5YrNc3MoB	05/08/2020 05/08/2020 11/25/2020 11/30/2020 08/10/2020	1.200 1.370 1.440 1.450	.120 .123 1.200 1.370 1.440 2.421	50,000,000.00 100,000,000.00 15,000,000.00 25,000,000.00 10,000,000.00 10,000,000.00	49,978,666.67 99,962,391.67 15,000,000.00 25,000,000.00 10,000,000.00 9,769,000.00	99.955000 99.962500 100.020000 100.621000 100.680000 100.035000	49,977,500.00 99,962,500.00 15,003,000.00 25,155,250.00 10,068,000.00 10,003,500.00	-1,166.67 108.33 3,000.00 155,250.00 68,000.00 234,500.00	.342 .294 .022 .562 .576 .276	.342 .294 .022 .573 .586 .279
313396E41 1425: FHLM 3134GAVF 3134GAYK 3134GAYK 3134G9W3 3134GSMF	FHLMC DISC NTE FHLMC DISC NTE 1C-Fxd-S 30/360 8 FHLMC 3.5YrNc1YrE 2 FHLMC 4YrNc6MoE 4 FHLMC 4YrNc1YrE 17 FHLMC 2.5YrNc3MoB 9 FHLMC 5YrNc3YrE	09/02/2020 05/08/2020 11/25/2020 11/30/2020 08/10/2020 05/26/2023	1.200 1.370 1.440 1.450 3.000	.120 .123 1.200 1.370 1.440 2.421 3.000	50,000,000.00 100,000,000.00 15,000,000.00 25,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00	49,978,666.67 99,962,391.67 15,000,000.00 25,000,000.00 10,000,000.00 9,769,000.00 15,000,000.00	99.955000 99.962500 100.020000 100.621000 100.680000	49,977,500.00 99,962,500.00 15,003,000.00 25,155,250.00 10,068,000.00 10,003,500.00 15,381,300.00	-1,166.67 108.33 3,000.00 155,250.00 68,000.00 234,500.00 381,300.00	.342 .294 .022 .562 .576 .276 2.878	.342 .294 .022 .573 .586 .279 3.071
313396E41 1425: FHLM 3134GAVF 3134GAYZ 3134GSWS 3134GSWF 3134GSWE 3134GSWE 3134GSWE	FHLMC DISC NTE FHLMC DISC NTE 1C-Fxd-S 30/360 8 FHLMC 3.5YrNc1YrE 2 FHLMC 4YrNc1YrE 4 FHLMC 4YrNc1YrE 57 FHLMC 2.5YrNc3MoB 9 FHLMC 5YrNc3YrE 2 FHLMC 5YrNc3YrE 7 FHLMC 5YrNc2YrE 7 FHLMC 5YrNc2YrB	09/02/2020 05/08/2020 11/25/2020 11/30/2020 08/10/2020 05/26/2023 06/29/2023 05/03/2024	1.200 1.200 1.370 1.440 1.450 3.000 3.100 2.600	.120 .123 1.200 1.370 1.440 2.421 3.000 3.100 2.600	50,000,000.00 100,000,000.00 15,000,000.00 25,000,000.00 10,000,000.00 15,000,000.00 5,000,000.00 10,000,000.00	49,978,666.67 99,962,391.67 15,000,000.00 25,000,000.00 10,000,000.00 9,769,000.00 15,000,000.00 10,000,000.00	99.955000 99.962500 100.020000 100.621000 100.680000 100.035000 102.542000 100.425000 101.996000	49,977,500.00 99,962,500.00 15,003,000.00 25,155,250.00 10,068,000.00 10,003,500.00 15,381,300.00 5,021,250.00 10,199,600.00	-1,166.67 108.33 3,000.00 155,250.00 68,000.00 234,500.00 381,300.00 21,250.00 199,600.00	.342 .294 .022 .562 .576 .276 .276 2.878 2.962 3.736	.342 .294 .022 .573 .586 .279 3.071 3.164 4.011
313396E41 1425: FHLM 3134GAVF 3134GAYK 3134G9W3 3134GSMF 3134GSME 3134GTKG 3134GTKG	FHLMC DISC NTE FHLMC DISC NTE 1C-Fxd-S 30/360 8 FHLMC 3.5YrNc1YrE 2 FHLMC 4YrNc6MoE 4 FHLMC 4YrNc1YrE 57 FHLMC 2.5YrNc3MoB 9 FHLMC 5YrNc3YrE 2 FHLMC 5YrNc3YrE 7 FHLMC 5YrNc2YrE 7 FHLMC 5YrNc2YrB FHLMC 5YrNc2YrB FHLMC 5YrNc2YrB	09/02/2020 05/08/2020 11/25/2020 11/30/2020 08/10/2020 05/26/2023 06/29/2023 05/03/2024 06/10/2022	1.200 1.370 1.370 1.440 1.450 3.000 3.100 2.600 2.400	.120 .123 1.200 1.370 1.440 2.421 3.000 3.100 2.600 2.400	50,000,000.00 100,000,000.00 15,000,000.00 25,000,000.00 10,000,000.00 10,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00	49,978,666.67 99,962,391.67 15,000,000.00 25,000,000.00 10,000,000.00 9,769,000.00 15,000,000.00 5,000,000.00 5,000,000.00	99.955000 99.962500 100.020000 100.621000 100.680000 100.035000 102.542000 100.425000 101.996000 100.222000	49,977,500.00 99,962,500.00 15,003,000.00 25,155,250.00 10,068,000.00 10,003,500.00 15,381,300.00 5,021,250.00 10,199,600.00 5,011,100.00	-1,166.67 108.33 3,000.00 155,250.00 68,000.00 234,500.00 381,300.00 21,250.00 199,600.00 11,100.00	.342 .294 .022 .562 .576 .276 .2878 2.962 3.736 2.028	.342 .294 .022 .573 .586 .279 3.071 3.164 4.011 2.112
313396E41 1425: FHLM 3134GAVE 3134GAYE 3134GSWE 3134GSWE 3134GTKG 3134GTSF1 3134GTYT4 3134GTYT4	FHLMC DISC NTE FHLMC DISC NTE 1C-Fxd-S 30/360 8 FHLMC 3.5YrNc1YrE 2 FHLMC 4YrNc1YrE 47 FHLMC 2.5YrNc3MoB 9 FHLMC 5YrNc3YrE 2 FHLMC 5YrNc3YrE 7 FHLMC 5YrNc2YrE 7 FHLMC 5YrNc2YrB FHLMC 3YrNc1YrE 8 FHLMC 1YrNc1YrE 9 FHLMC 1YrNc1YrE 9 FHLMC 1YrNc1YrE 9 FHLMC 1YrNc1YrE	09/02/2020 05/08/2020 11/25/2020 11/30/2020 08/10/2020 05/26/2023 06/29/2023 05/03/2024 06/10/2022 07/01/2024	1.200 1.370 1.440 1.450 3.000 3.100 2.600 2.400 2.125 2.125	.120 .123 1.200 1.370 1.440 2.421 3.000 3.100 2.600 2.400 2.125 2.125	50,000,000.00 100,000,000.00 25,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00	49,978,666.67 99,962,391.67 15,000,000.00 25,000,000.00 10,000,000.00 9,769,000.00 15,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00	99.955000 99.962500 100.020000 100.621000 100.680000 102.542000 103.5000 104.25000 104.25000 100.253000 100.253000	49,977,500.00 99,962,500.00 15,003,000.00 25,155,250.00 10,068,000.00 10,003,500.00 15,381,300.00 5,021,250.00 10,199,600.00 5,011,100.00 15,037,950.00 15,037,950.00	-1,166.67 108.33 3,000.00 155,250.00 68,000.00 234,500.00 381,300.00 21,250.00 199,600.00 11,100.00 37,950.00 37,950.00	.342 .294 .022 .562 .576 .276 .2878 .2962 3.736 2.028 3.943 3.943	.342 .294 .022 .573 .586 .279 3.071 3.164 4.011 2.112 4.173 4.173
313396E41 1425: FHLM 3134GAVF 3134GAYK 3134GSWF 3134GSWF 3134GTKG 3134GTYT4 3134GTYT4 3134GTYT4	FHLMC DISC NTE FHLMC DISC NTE 1C-Fxd-S 30/360 8 FHLMC 3.5YrNc1YrE 2 FHLMC 4YrNc1YrE 4 FHLMC 4YrNc1YrE 5 FHLMC 5YrNc3YrE 2 FHLMC 5YrNc3YrE 5 FHLMC 5YrNc2YrE 7 FHLMC 5YrNc2YrE 7 FHLMC 5YrNc1YrE 8 FHLMC 1YrNc1YrE 9 FHLMC 1YrNc1YrE 9 FHLMC 1YrNc1YrE 9 FHLMC 1YrNc1YrE 9 FHLMC 3YrNc1YrE	09/02/2020 05/08/2020 11/25/2020 11/30/2020 08/10/2020 05/26/2023 06/29/2023 05/03/2024 06/10/2022 07/01/2024 07/01/2024	1.20 1.23 1.200 1.370 1.440 1.450 3.000 2.600 2.400 2.125 2.125 2.000	.120 .123 1.200 1.370 1.440 2.421 3.000 3.100 2.600 2.400 2.125 2.125 2.000	50,000,000.00 100,000,000.00 15,000,000.00 25,000,000.00 10,000,000.00 10,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00	49,978,666.67 99,962,391.67 15,000,000.00 25,000,000.00 10,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00	99.955000 99.962500 100.020000 100.621000 100.680000 100.2542000 101.996000 100.252000 100.253000 100.253000 100.252000	49,977,500.00 99,962,500.00 15,003,000.00 25,155,250.00 10,068,000.00 10,003,500.00 5,021,250.00 10,199,600.00 5,011,100.00 15,037,950.00 15,037,950.00 15,037,950.00 15,039,300.00	-1,166.67 108.33 3,000.00 155,250.00 68,000.00 234,500.00 381,300.00 21,250.00 119,600.00 11,100.00 37,950.00 37,950.00 37,950.00 39,300.00	.342 .294 .022 .562 .576 .276 .2878 2.962 3.736 2.028 3.943 3.943 2.099	.342 .294 .022 .573 .586 .279 3.071 3.164 4.011 2.112 4.173 4.173 2.170
313396E41 1425: FHLM 3134GAVF 3134GAYS 3134G9W3 3134GSMF 3134GTSF1 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4	FHLMC DISC NTE FHLMC DISC NTE FHLMC DISC NTE 1C-Fxd-S 30/360 8 FHLMC 3.5YrNc1YrE 2 FHLMC 4YrNc6MoE 4 FHLMC 4YrNc3MoB 9 FHLMC 5YrNc3YrE 2 FHLMC 5YrNc2YrE 7 FHLMC 5YrNc2YrE 8 FHLMC 3YrNc1YrE 9 FHLMC 3YrNc1YrE 9 FHLMC 1YrNc1YrE 10 FHLMC 1YrNc1YrE 11 FHLMC 1YrNc1YrE 12 FHLMC 5YrNc2YrE 13 FHLMC 5YrNc1YrE 14 FHLMC 5YrNc1YrE 15 FHLMC 5YrNc1YrE 16 FHLMC 5YrNc1YrE 17 FHLMC 5YrNc1YrE 17 FHLMC 5YrNc1YrE 17 FHLMC 5YrNc1YrE	09/02/2020 05/08/2020 11/25/2020 11/30/2020 08/10/2020 05/26/2023 06/29/2023 06/30/2024 06/10/2022 07/01/2024 07/01/2024 07/01/2022 07/01/2024 07/08/2024	1.20 1.23 1.200 1.370 1.440 1.450 3.000 3.100 2.600 2.400 2.125 2.125 2.000 2.125 2.190	1.20 1.23 1.200 1.370 1.440 2.421 3.000 3.100 2.400 2.125 2.125 2.000 2.125 2.125	50,000,000.00 100,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 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	49,978,666.67 99,962,391.67 15,000,000.00 25,000,000.00 10,000,000.00 15,000,000.00 5,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00	99.955000 99.962500 100.020000 100.621000 100.680000 100.2542000 100.425000 101.996000 100.253000 100.253000 100.253000 100.253000 100.253000 100.253000	49,977,500.00 99,962,500.00 15,003,000.00 25,155,250.00 10,068,000.00 10,003,500.00 5,021,250.00 10,199,600.00 5,011,100.00 15,037,950.00 15,037,950.00 15,037,950.00 50,149,500.00	-1,166.67 108.33 3,000.00 155,250.00 68,000.00 234,500.00 381,300.00 21,250.00 19,600.00 11,100.00 37,950.00 37,950.00 37,950.00 149,500.00	.342 .294 .022 .562 .576 .276 .2878 .2,962 3,736 .028 3,943 3,943 2,099 3,943 3,955	.342 .294 .022 .573 .586 .279 3.071 3.164 4.011 2.112 4.173 4.173 2.170 4.173 4.192
313396E41 1425: FHLM 3134GAVF 3134GAYK 3134GSWF 3134GSWF 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4	FHLMC DISC NTE FHLMC DISC NTE 1C-Fxd-S 30/360 8 FHLMC 3.5YrNc1YrE 2 FHLMC 4YrNc1YrE 37 FHLMC 4YrNc1YrE 37 FHLMC 5YrNc3YrE 2 FHLMC 5YrNc3YrE 2 FHLMC 5YrNc2YrE 3 FHLMC 5YrNc2YrE 4 FHLMC 1YrNc1YrE 5 FHLMC 1YrNc1YrE 6 FHLMC 1YrNc1YrE 6 FHLMC 1YrNc1YrE 7 FHLMC 5YrNc1YrE 8 FHLMC 5YrNc1YrE 9 FHLMC 5YrNc1YrE	09/02/2020 05/08/2020 11/25/2020 11/30/2020 08/10/2020 05/26/2023 06/29/2023 05/03/2024 06/10/2022 07/01/2024 07/01/2024 07/01/2024 07/01/2024 07/01/2024 07/01/2024	1.20 1.23 1.200 1.370 1.440 1.450 3.000 3.100 2.600 2.125 2.125 2.000 2.125 2.190 2.150	1.20 1.23 1.200 1.370 1.440 2.421 3.000 3.100 2.600 2.400 2.125 2.125 2.000 2.125 2.125 2.190 2.150	50,000,000.00 100,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 5,000,000.00 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	49,978,666.67 99,962,391.67 15,000,000.00 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 15,000,000.00 15,000,000.00	99.955000 99.962500 100.020000 100.621000 100.680000 100.35000 100.425000 101.996000 100.222000 100.253000 100.253000 100.253000 100.253000 100.253000 100.253000 100.253000	49,977,500.00 99,962,500.00 15,003,000.00 25,155,250.00 10,068,000.00 10,003,500.00 15,381,300.00 5,021,250.00 10,199,600.00 5,011,100.00 15,037,950.00 15,039,300.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00	-1,166.67 108.33 3,000.00 155,250.00 68,000.00 234,500.00 381,300.00 21,250.00 199,600.00 37,950.00 37,950.00 39,300.00 37,950.00 149,500.00 45,900.00	.342 .294 .022 .562 .576 .276 .2878 2.962 3.736 2.028 3.943 3.943 2.099 3.943 3.943 3.943 3.943	.342 .294 .022 .573 .586 .279 .3.071 .3.164 .4.011 .2.112 .4.173 .4.173 .4.173 .4.173 .4.173 .4.192 .4.211
313396E41 1425: FHLM 3134GAVF 3134GAYE 3134GSWF 3134GSWE 3134GSVE 3134GSYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4	FHLMC DISC NTE FHLMC DISC NTE FHLMC DISC NTE 1C-Fxd-S 30/360 8 FHLMC 3.5YrNc1YrE 2 FHLMC 4YrNc6MoE 4 FHLMC 4YrNc3MoB 9 FHLMC 5YrNc3YrE 2 FHLMC 5YrNc2YrE 7 FHLMC 5YrNc2YrE 8 FHLMC 3YrNc1YrE 9 FHLMC 3YrNc1YrE 9 FHLMC 1YrNc1YrE 10 FHLMC 1YrNc1YrE 11 FHLMC 1YrNc1YrE 12 FHLMC 5YrNc2YrE 13 FHLMC 5YrNc1YrE 14 FHLMC 5YrNc1YrE 15 FHLMC 5YrNc1YrE 16 FHLMC 5YrNc1YrE 17 FHLMC 5YrNc1YrE 17 FHLMC 5YrNc1YrE 17 FHLMC 5YrNc1YrE	09/02/2020 05/08/2020 11/25/2020 11/30/2020 08/10/2020 05/26/2023 06/29/2023 06/30/2024 06/10/2022 07/01/2024 07/01/2024 07/01/2022 07/01/2024 07/08/2024	1.20 1.23 1.200 1.370 1.440 1.450 3.000 3.100 2.600 2.400 2.125 2.125 2.000 2.125 2.190	1.20 1.23 1.200 1.370 1.440 2.421 3.000 3.100 2.400 2.125 2.125 2.000 2.125 2.125	50,000,000.00 100,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 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	49,978,666.67 99,962,391.67 15,000,000.00 25,000,000.00 10,000,000.00 15,000,000.00 5,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00	99.955000 99.962500 100.020000 100.621000 100.680000 100.2542000 100.425000 101.996000 100.253000 100.253000 100.253000 100.253000 100.253000 100.253000	49,977,500.00 99,962,500.00 15,003,000.00 25,155,250.00 10,068,000.00 10,003,500.00 5,021,250.00 10,199,600.00 5,011,100.00 15,037,950.00 15,037,950.00 15,037,950.00 50,149,500.00	-1,166.67 108.33 3,000.00 155,250.00 68,000.00 234,500.00 381,300.00 21,250.00 19,600.00 11,100.00 37,950.00 37,950.00 37,950.00 149,500.00	.342 .294 .022 .562 .576 .276 .2878 .2,962 3,736 .028 3,943 3,943 2,099 3,943 3,955	.342 .294 .022 .573 .586 .279 3.071 3.164 4.011 2.112 4.173 4.173 2.170 4.173 4.192
313396E41 1425: FHLM 3134GAVF 3134GAYK 3134GSWF 3134GSWF 3134GTSF 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT3 3134GTYT3 3134GTY3 3134GTY3 3134GTY3 3134GTX3 3134GTA3 3134GTA3	FHLMC DISC NTE FHLMC DISC NTE TC-Fxd-S 30/360 8 FHLMC 3.5YrNc1YrE 2 FHLMC 4YrNc6MoE 4 FHLMC 4YrNc1YrE 7 FHLMC 5YrNc3YrE 7 FHLMC 5YrNc3YrE 8 FHLMC 5YrNc2YrB 8 FHLMC 5YrNc2YrB 9 FHLMC 5YrNc1YrE 1 FHLMC 1YrNc1YrE 1 FHLMC 1YrNc1YrE 1 FHLMC 1YrNc1YrE 1 FHLMC 5YrNc1YrE 1 FHLMC 5YrNc1YrE 2 FHLMC 5YrNc1YrE 2 FHLMC 5YrNc1YrE 3 FHLMC 5YrNc1YrE 4 FHLMC 5YrNc1YrE 5 FHLMC 5YrNc1YrE 6 FHLMC 5YrNc1YrE 7 FHLMC 5YrNc1YrE 8 FHLMC 5YrNc1YrE 9 FHLMC 5YrNc1YrE 9 FHLMC 5YrNc1YrE 1 FHLMC 5YrNc1YrC	09/02/2020 05/08/2020 11/25/2020 11/30/2020 08/10/2020 05/26/2023 06/29/2023 05/03/2024 06/10/2022 07/01/2024 07/01/2024 07/01/2024 07/01/2024 07/15/2024 07/15/2024 07/15/2024 07/15/2024 08/07/2024	1.20 1.20 1.370 1.440 1.450 3.000 3.100 2.600 2.125 2.125 2.000 2.125 2.190 2.150 2.300 2.150 2.150	1.20 1.23 1.200 1.370 1.440 2.421 3.000 3.100 2.400 2.125 2.125 2.000 2.125 2.190 2.150 2.300 2.150	50,000,000.00 100,000,000.00 15,000,000.00 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	49,978,666.67 99,962,391.67 15,000,000.00 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 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00	99.955000 99.962500 100.020000 100.621000 100.680000 102.542000 101.996000 100.253000 100.253000 100.253000 100.253000 100.253000 100.353000 100.353000 100.353000 100.36000 100.353000 100.360000 100.353000	49,977,500.00 99,962,500.00 15,003,000.00 25,155,250.00 10,068,000.00 10,003,500.00 5,021,250.00 10,199,600.00 5,011,100.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 5,014,9500.00 5,014,500.00 5,017,650.00 5,015,300.00 5,017,650.00 5,015,300.00 5,020,750.00	-1,166.67 108.33 3,000.00 155,250.00 68,000.00 234,500.00 381,300.00 21,250.00 11,100.00 37,950.00 37,950.00 37,950.00 45,900.00 149,500.00 15,300.00 20,750.00	.342 .294 .022 .562 .576 .276 .2878 .2,962 .3,736 .0028 .3,943 .3,943 .3,943 .3,955 .3,979 .3,963 .3,979 4,039	.342 .294 .022 .573 .586 .279 3.071 3.164 4.011 2.112 4.173 4.173 4.173 4.192 4.211 4.211 4.211 4.211
313396E41 1425: FHLM 3134GAVF 3134GAYS 3134GSWF 3134GSWF 3134GTKG 3134GTYT4 3134GTYT4 3134GTYT4 3134GTYT4 3134GTX3 3134GTX3 3134GTA3 3134GTA3 3134GTA3 3134GTA3 3134GTA3 3134GTA3 3134GTA3 3134GTA3 3134GTA3	FHLMC DISC NTE FHLMC DISC NTE 1C-Fxd-S 30/360 8 FHLMC 3.5YrNc1YrE 2 FHLMC 4YrNc6MoE 4 FHLMC 4YrNc1YrE 17 FHLMC 2.5YrNc3MoB 9 FHLMC 5YrNc3YrE 2 FHLMC 5YrNc2YrE 7 FHLMC 5YrNc2YrB FHLMC 3YrNc1YrE 1 FHLMC 1YrNc1YrE 1 FHLMC 1YrNc1YrE 1 FHLMC 1YrNc1YrE 1 FHLMC 5YrNc1YrE 1 FHLMC 5YrNc1YrE 2 FHLMC 5YrNc1YrE 3 FHLMC 5YrNc1YrE 4 FHLMC 5YrNc1YrE 5 FHLMC 5YrNc1YrE 5 FHLMC 5YrNc1YrE 6 FHLMC 5YrNc1YrE 7 FHLMC 5YrNc1YrE 7 FHLMC 5YrNc1YrC 7 FHLMC 5YrNc1YrC	09/02/2020 05/08/2020 11/25/2020 08/10/2020 08/10/2020 05/26/2023 06/29/2023 05/03/2024 06/10/2022 07/01/2024 07/01/2024 07/01/2024 07/01/2024 07/01/2024 07/15/2024 07/15/2024	120 1.20 1.370 1.440 3.000 3.100 2.600 2.400 2.125 2.125 2.000 2.125 2.190 2.150	.120 .123 1.200 1.370 1.440 2.421 3.000 3.100 2.600 2.125 2.125 2.000 2.125 2.190 2.150 2.300 2.150	50,000,000.00 100,000,000.00 15,000,000.00 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	49,978,666.67 99,962,391.67 15,000,000.00 25,000,000.00 10,000,000.00 5,000,000.00 5,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 5,000,000.00	99.955000 99.962500 100.020000 100.621000 100.680000 100.2542000 100.2542000 100.253000 100.253000 100.253000 100.253000 100.253000 100.253000 100.353000 100.36000 100.36000	49,977,500.00 99,962,500.00 15,003,000.00 25,155,250.00 10,068,000.00 15,381,300.00 5,021,250.00 10,199,600.00 5,011,100.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 5,014,9500.00 5,014,500.00 5,017,650.00 5,017,650.00 5,015,300.00	-1,166.67 108.33 3,000.00 155,250.00 68,000.00 234,500.00 381,300.00 21,250.00 199,600.00 11,100.00 37,950.00 37,950.00 37,950.00 45,900.00 17,650.00 15,300.00	.342 .294 .022 .562 .576 2.878 2.962 3.736 2.028 3.943 3.943 3.943 3.955 3.979	.342 .294 .022 .573 .586 .279 3.071 3.164 4.011 2.112 4.173 4.173 2.170 4.173 4.192 4.211 4.211
313396E41 1425: FHLM 3134GAVF 3134GAVF 3134GSWF 3134GSWF 3134GTY14 3134GTY14 3134GTY14 3134GTY14 3134GTY14 3134GTY14 3134GTY3 3134GTXJ7 3134	FHLMC DISC NTE FHLMC DISC NTE FHLMC DISC NTE 1C-Fxd-S 30/360 8 FHLMC 3.5YrNc1YrE 2 FHLMC 4YrNc16MoE 4 FHLMC 4YrNc1YrE 7 FHLMC 5.5YrNc3MoB 9 FHLMC 5YrNc3YrE 7 FHLMC 5YrNc2YrB 7 FHLMC 5YrNc1YrE 8 FHLMC 1YrNc1YrE 9 FHLMC 1YrNc1YrE 1 FHLMC 1YrNc1YrE 1 FHLMC 3YrNc1YrE 1 FHLMC 5YrNc1YrE 1 FHLMC 5YrNc1YrE 2 FHLMC 5YrNc1YrE 2 FHLMC 5YrNc1YrE 2 FHLMC 5YrNc1YrE 2 FHLMC 5YrNc1YrC 3 FHLMC 5YrNc1YrC 4 FHLMC 5YrNc1YrC 5 FHLMC 5YrNc1YrC 6 FHLMC 5YrNc1YrC 7 FHLMC 5YrNc1YrC 8 FHLMC 5YrNc1YrC 9 FHLMC 5YrNc1YrC 1 FHLMC 5YrNc1YrC	09/02/2020 05/08/2020 11/25/2020 11/30/2020 08/10/2020 05/26/2023 06/29/2023 05/03/2024 06/10/2022 07/01/2024 07/01/2024 07/01/2024 07/01/2024 07/15/2024 07/15/2024 07/15/2024 07/15/2024 08/07/2024 11/27/2023 08/28/2023	1.20 1.20 1.370 1.440 1.450 3.000 3.100 2.600 2.125 2.125 2.125 2.190 2.150 2.300 2.150 2.150 2.150 2.150 2.150 2.150 2.150	.120 .123 1.200 1.370 1.440 2.421 3.000 3.100 2.600 2.125 2.125 2.000 2.125 2.190 2.150 2.300 2.150 2.300 2.150 1.875 1.800	50,000,000.00 100,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00	49,978,666.67 99,962,391.67 15,000,000.00 25,000,000.00 10,000,000.00 5,000,000.00 15,000,000.00	99.955000 99.962500 100.020000 100.621000 100.680000 100.2542000 100.425000 100.253000 100.253000 100.253000 100.253000 100.253000 100.253000 100.306000 100.306000 100.415000 100.735000 100.735000 100.735000	49,977,500.00 99,962,500.00 15,003,000.00 25,155,250.00 10,003,500.00 15,381,300.00 5,021,250.00 10,199,600.00 5,011,100.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 5,014,9500.00 5,017,650.00 5,017,650.00 5,017,650.00 10,054,600.00 15,110,250.00 6,97,960.70	-1,166.67 108.33 3,000.00 155,250.00 68,000.00 234,500.00 381,300.00 21,250.00 199,600.00 11,100.00 37,950.00 37,950.00 37,950.00 45,900.00 17,650.00 15,300.00 20,750.00 54,600.00 110,250.00 3,308.20	.342 .294 .022 .562 .576 2.878 2.962 3.736 2.028 3.943 3.943 3.955 3.979 3.963 3.979 4.039 4.255 3.422	
313396E41 1425: FHLM 3134GAVF 3134GAVS 3134GSWB 3134GSWB 3134GTKG 3134GTYF4 3134GTYF4 3134GTYF4 3134GTYS6 3134GTYS6 3134GTXJ7 3134GTAS2 3134GTAS2 3134GTAS2 3134GTAS2 3134GTWS 3134GTWS 3134GTWS 3134GTWS 3134GUWS 3134GUWS	FHLMC DISC NTE FHLMC DISC NTE TC-Fxd-S 30/360 8 FHLMC 3.5YrNc1YrE 2 FHLMC 4YrNc1YrE 37 FHLMC 4YrNc1YrE 38 FHLMC 5YrNc3YrE 2 FHLMC 5YrNc2YrE 39 FHLMC 5YrNc2YrE 4 FHLMC 5YrNc2YrE 5 FHLMC 5YrNc1YrE 6 FHLMC 1YrNc1YrE 6 FHLMC 1YrNc1YrE 7 FHLMC 1YrNc1YrE 8 FHLMC 5YrNc1YrE 9 FHLMC 5YrNc1YrC	09/02/2020 05/08/2020 11/25/2020 08/10/2020 08/10/2020 05/26/2023 06/29/2022 05/03/2024 06/10/2022 07/01/2024 07/01/2024 07/01/2024 07/15/2024 07/15/2024 08/07/2024 10/15/2024 11/27/2023 08/28/2023 12/02/2022	120 123 1.200 1.370 1.440 1.450 3.000 2.400 2.125 2.125 2.100 2.125 2.190 2.150 2.300 2.150 1.875 1.800 1.800 1.900	1.20 1.23 1.200 1.370 1.440 2.421 3.000 3.100 2.400 2.125 2.125 2.125 2.125 2.125 2.130 2.150 2.150 1.875 1.804	50,000,000.00 100,000,000.00 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 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00	49,978,666.67 99,962,391.67 15,000,000.00 25,000,000.00 10,000,000.00 5,000,000.00 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 10,000,000.00 10,000,000.00	99.955000 99.962500 100.020000 100.621000 100.680000 100.2542000 100.2542000 100.2542000 100.253000 100.253000 100.253000 100.253000 100.353000 100.306000 100.35000 100.3736000 100.346000 100.3546000 100.3546000 100.415000	49,977,500.00 99,962,500.00 15,003,000.00 25,155,250.00 10,068,000.00 10,003,500.00 5,021,250.00 10,199,600.00 5,011,100.00 15,037,950.00 15,037,950.00 15,037,950.00 50,149,500.00 50,149,500.00 5,017,650.00 5,017,650.00 5,015,300.00 5,015,300.00 5,015,300.00 5,015,300.00 5,015,300.00 5,015,300.00 5,015,300.00 5,015,300.00 10,054,600.00 15,110,250.00 697,960.70 10,012,600.00	-1,166.67 108.33 3,000.00 155,250.00 68,000.00 234,500.00 381,300.00 21,250.00 199,600.00 11,100.00 37,950.00 37,950.00 37,950.00 149,500.00 149,500.00 15,300.00 20,750.00 54,600.00 110,250.00 3,308.20 12,600.00	.342 .294 .022 .562 .576 .276 2.878 2.962 3.736 2.028 3.943 2.099 3.943 3.955 3.979 3.963 3.979 4.039 4.255 3.422 2.219 2.495	.342 .294 .022 .573 .586 .279 3.071 3.164 4.011 2.112 4.173 4.173 4.173 4.173 4.174 4.211 4.211 4.211 4.274 4.463 3.578 3.329 3.329
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313396E41 1425: FHLM 3134GAVF 3134GAVF 3134GAYK 3134GSQL 3134GSTF 3134GTYT4 3134GTYT4 3134GTYT4 3134GTXT4	FHLMC DISC NTE FHLMC DISC NTE FHLMC DISC NTE TC-Fxd-S 30/360 8 FHLMC 3.5YrNc1YrE 2 FHLMC 4YrNc1YrE 37 FHLMC 4YrNc1YrE 38 FHLMC 5YrNc3YrE 29 FHLMC 5YrNc2YrE 30 FHLMC 5YrNc2YrE 31 FHLMC 5YrNc1YrE 32 FHLMC 1YrNc1YrE 33 FHLMC 1YrNc1YrE 34 FHLMC 1YrNc1YrE 35 FHLMC 5YrNc1YrE 36 FHLMC 5YrNc1YrE 37 FHLMC 5YrNc1YrE 38 FHLMC 5YrNc1YrE 39 FHLMC 5YrNc1YrE 40 FHLMC 5YrNc1YrE 41 FHLMC 5YrNc1YrE 42 FHLMC 5YrNc1YrE 43 FHLMC 5YrNc1YrE 44 FHLMC 5YrNc1YrE 45 FHLMC 5YrNc1YrE 46 FHLMC 5YrNc1YrE 47 FHLMC 5YrNc1YrE 48 FHLMC 5YrNc1YrE 49 FHLMC 5YrNc1YrE 40 FHLMC 5YrNc1YrE 40 FHLMC 5YrNc1YrE 41 FHLMC 3.5YrNc3MoB 41 FHLMC 3.5YrNc3MoB 42 FHLMC 3.5YrNc1YrB 43 FHLMC 3.5YrNc1YrB 44 FHLMC 4YrNc6MoB 45 FHLMC 4YrNc6MoQ 47 FHLMC 4YrNc6MoQ 47 FHLMC 5YrNc6MoQ 48 FHLMC 5YrNc6MoQ 49 FHLMC 5YrNc6MoQ 40 FHLMC 5YrNc6MoB 41 FHLMC 5YrNc6MoQ 41 FHLMC 5YrNc6MoQ 42 FHLMC 5YrNc6MoB 43 FHLMC 5YrNc6MoQ 44 FHLMC 5YrNc6MoB 45 FHLMC 5YrNc6MoB 46 FHLMC 5YrNc6MoB 47 FHLMC 5YrNc1YrB	09/02/2020 05/08/2020 11/25/2020 11/25/2020 08/10/2020 08/10/2020 05/26/2023 06/29/2023 05/03/2024 07/01/2024 07/01/2024 07/01/2024 07/15/2024 07/15/2024 07/15/2024 07/15/2024 10/15/2024 11/27/2023 08/28/2023 12/02/2022 12/12/2023 06/19/2024 06/23/2023 12/28/2023 12/28/2023 01/16/2024 01/15/2024 01/16/2024 01/16/2025 01/17/2024 07/22/2024 07/22/2024 07/22/2024 07/22/2024 07/22/2024 07/22/2024 07/22/2024 07/22/2024 07/22/2024 02/24/2024 02/18/2025 02/19/2025 11/20/2023	.120 .123 1.200 1.370 1.440 1.450 3.000 3.100 2.600 2.400 2.125 2.125 2.000 2.125 2.190 2.150 2.150 2.150 1.875 1.800 1.800 1.900 1.900 1.900 1.900 1.900 1.900 1.900 1.750 1.850 1.750 1.850 1.750 1.750 1.870 1.770 1.770	.120 .123 1.200 1.370 1.440 2.421 3.000 2.400 2.125 2.125 2.190 2.150 2.300 2.150 2.150 2.150 1.875 1.800 1.900 1.900 1.800 1.800 1.900 1.900 1.800 1.900 1.800 1.900 1.900 1.800 1.900 1.900 1.800 1.770 1.750 1.700 1.770	50,000,000.00 100,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 20,000,000.00 25,000,000.00 25,000,000.00 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 5,000,000.00	49,978,666.67 99,962,391.67 15,000,000.00 25,000,000.00 10,000,000.00 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	99.955000 99.962500 100.020000 100.621000 100.680000 100.2542000 100.2542000 100.253000 100.253000 100.253000 100.253000 100.353000 100.306000 100.353000 100.36000 100.353000 100.36000 100.353000 100.36000 100.353000 100.36000 100.353000 100.36000 100.353000 100.36000 100.353000 100.36000 100.35000 100.318000 100.318000 100.276000 100.276000 100.277000 100.318000 100.318000 100.318000 100.318000 100.318000 100.318000 100.318000 100.318000 100.318000 100.318000 100.318000 100.313000	49,977,500.00 99,962,500.00 15,003,000.00 25,155,250.00 10,068,000.00 10,003,500.00 15,381,300.00 5,021,250.00 10,199,600.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,045,900.00 15,105,000 15,105,000 10,054,600.00 15,110,250.00 697,60.70 10,012,600.00 15,110,250.00 15,139,800.00 10,015,100.00 15,139,800.00 15,139,800.00 10,015,100.00 15,139,800.00 10,015,100.00 15,139,800.00 10,015,100.00 15,028,500.00 15,139,800.00 15,041,550.00 25,069,000.00 24,773,726,76 15,041,550.00 25,232,250.00 15,047,700.00 5,015,990.00 5,015,990.00 5,009,100.00 10,077,100.00 5,833,420.45 5,035,650.00 10,051,300.00	-1,166.67 108.33 3,000.00 155,250.00 68,000.00 234,500.00 381,300.00 21,250.00 199,600.00 37,950.00 37,950.00 37,950.00 45,900.00 11,100.00 20,750.00 15,300.00 20,750.00 54,600.00 110,250.00 15,100.00 28,500.00 187,800.00	.342 .294 .022 .562 .576 .276 .2878 .2,962 .3,736 .2,028 .3,943 .3,943 .2,099 .3,943 .3,955 .3,979 .3,963 .3,979 .4,255 .3,422 .3,219 .2,495 .3,455 .3,923 .3,028 .3,027 .3,499 .3,499 .3,499 .3,499 .3,499 .3,499 .3,499 .3,551 .6,28 .6,	.342 .294 .022 .573 .586 .279 .3.071 .3.164 .4.011 .2.112 .4.173 .4.173 .4.173 .4.173 .4.174 .2.111 .4.211 .3.578 .3.3663 .3.663 .3.663 .3.663 .3.678 .3.279
313396E41 1425: FHLM 3134GAVF 3134GAVF 3134GAVF 3134GSWF 3134GSWF 3134GSWF 3134GSYT 3134GTYT 3134GTYT 3134GTYT 3134GTYT 3134GTYT 3134GTYT 3134GTXT 3134GTXT 3134GTXT 3134GTXT 3134GTXT 3134GTXT 3134GTXT 3134GTXT 3134GTXT 3134GUWF	FHLMC DISC NTE FHLMC DISC NTE TC-Fxd-S 30/360 8 FHLMC 3.5YrNc1YrE 2 FHLMC 4YrNc16MoE 4 FHLMC 4YrNc1YrE 7 FHLMC 2.5YrNc3MoB 9 FHLMC 5YrNc3YrE 7 FHLMC 5YrNc2YrB FHLMC 5YrNc1YrE 8 FHLMC 1YrNc1YrE 9 FHLMC 5YrNc1YrE 1 FHLMC 1YrNc1YrE 1 FHLMC 5YrNc1YrE 1 FHLMC 5YrNc1YrE 2 FHLMC 5YrNc1YrE 3 FHLMC 5YrNc1YrE 4 FHLMC 5YrNc1YrE 5 FHLMC 5YrNc1YrE 6 FHLMC 5YrNc1YrE 7 FHLMC 5YrNc1YrE 8 FHLMC 5YrNc1YrE 9 FHLMC 5YrNc1YrC 9 FHLMC 5YrNc6MoB 8 FHLMC 3.5YrNc1YrB 9 FHLMC 4YrNc1YrB 9 FHLMC 4YrNc1YrB 1 FHLMC 4YrNc1YrB 1 FHLMC 4YrNc1YrB 1 FHLMC 4YrNc1YrB 1 FHLMC 5YrNc6MoQ 2 FHLMC 5YrNc6MoQ 3 FHLMC 5YrNc6MoQ 3 FHLMC 3.5YrNc6MoB 4 FHLMC 3.5YrNc1YrB 5 FHLMC 3.5YrNc1YrB 6 FHLMC 5YrNc1YrB 7 FHLMC 5YrNc1YrB 8 FHLMC 5YrNc1YrB 9 FHLMC	09/02/2020 05/08/2020 11/25/2020 11/30/2020 08/10/2020 08/10/2020 05/26/2023 06/29/2023 05/03/2024 06/10/2022 07/01/2024 07/01/2024 07/01/2024 07/15/2024 07/15/2024 07/15/2024 10/15/2024 11/27/2023 08/28/2023 12/02/2022 12/12/2023 06/23/2023 12/28/2023 12/28/2023 12/28/2023 12/28/2023 06/23/2023	.120 .123 1.200 1.370 1.440 3.000 3.100 2.600 2.400 2.125 2.190 2.155 2.190 2.150 2	.120 .123 1.200 1.370 1.440 2.421 3.000 3.100 2.400 2.125 2.125 2.190 2.150 2.150 2.150 1.875 1.800 1.814 1.900 1.900 1.900 1.900 1.900 1.900 1.900 1.900 1.700 1.750 1.800 1.7700 1.800 1.7700 1.800 1.7700 1.800 1.7700 1.800 1.7700 1.800 1.7700 1.800 1.7700 1.800 1.7700 1.800 1.7700 1.800 1.7700 1.800 1.7700 1.800 1.7700 1.800 1.7700 1.800 1.7700 1.605	50,000,000.00 100,000,000.00 15,000,000.00 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 10,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00	49,978,666.67 99,962,391.67 15,000,000.00 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 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 15,000,000.00 10,000,000.00 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	99.955000 99.962500 100.020000 100.621000 100.680000 100.255000 102.542000 100.253000 100.253000 100.253000 100.253000 100.263000 100.36000 100.36000 100.36000 100.36000 100.426000 100.151000 100.190000	49,977,500.00 99,962,500.00 15,003,000.00 25,155,250.00 10,068,000.00 15,381,300.00 5,021,250.00 10,199,600.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,045,900.00 15,045,900.00 15,045,900.00 15,045,900.00 15,110,250.00 697,960.70 10,054,600.00 15,110,250.00 697,960.70 10,012,600.00 15,110,250.00 10,015,100.00 10,015,100.00 10,015,100.00 10,015,100.00 10,015,100.00 15,028,500.00 15,139,800.00 20,187,800.00 10,091,800.00 24,773,726.76 15,041,550.00 25,232,250.00 15,047,700.00 5,015,950.00 5,015,950.00 5,015,950.00 5,015,950.00 10,077,100.00 10,077,100.00 10,051,300.00 10,051,300.00 10,051,300.00 10,051,300.00	-1,166.67 108.33 3,000.00 155,250.00 68,000.00 234,500.00 381,300.00 21,250.00 199,600.00 11,100.00 37,950.00 37,950.00 37,950.00 37,950.00 149,500.00 15,300.00 20,750.00 15,300.00 20,750.00 110,250.00 21,2600.00 15,100.00 28,500.00 139,800.00 139,800.00 147,800.00 187,800.00 187,800.00 187,800.00 187,800.00 187,800.00 187,800.00 187,800.00 187,900.00 26,726,76 41,550.00 232,250.00 47,700.00 15,950.00 15,950.00 15,950.00 15,950.00 15,950.00 15,950.00 15,900.00 97,100.00 77,100.00 48,420.45 35,650.00 51,300.00 88,300.00	.342 .294 .022 .562 .576 .276 .2878 .2,962 .3,736 .2,028 .3,943 .3,943 .3,943 .3,955 .3,979 .3,963 .3,979 .4,255 .3,422 .3,219 .2,495 .3,455 .3,923 .3,028 .3,028 .3,943 .3,955 .3,979 .4,039 .4,255 .3,422 .3,219 .2,495 .3,455 .3,923 .3,028 .3,943 .3,164 .3,164 .3,164 .4,576	
313396E41 1425: FHLM 3134GAVF 3134GAVF 3134GAVF 3134GSQL 3134GSVE 3134GTYF4 3134GTYF4 3134GTYF4 3134GTYF4 3134GTYF4 3134GTYF4 3134GTYF4 3134GTYF4 3134GTWF3 3134GTWF3 3134GTWF3 3134GTWF3 3134GUF8 3134G	FHLMC DISC NTE FHLMC DISC NTE FHLMC DISC NTE TC-Fxd-S 30/360 8 FHLMC 3.5YrNc1YrE 2 FHLMC 4YrNc1YrE 37 FHLMC 4YrNc1YrE 38 FHLMC 5YrNc3YrE 29 FHLMC 5YrNc2YrE 30 FHLMC 5YrNc2YrE 31 FHLMC 5YrNc1YrE 32 FHLMC 1YrNc1YrE 33 FHLMC 1YrNc1YrE 34 FHLMC 1YrNc1YrE 35 FHLMC 5YrNc1YrE 36 FHLMC 5YrNc1YrE 37 FHLMC 5YrNc1YrE 38 FHLMC 5YrNc1YrE 39 FHLMC 5YrNc1YrE 40 FHLMC 5YrNc1YrE 41 FHLMC 5YrNc1YrE 42 FHLMC 5YrNc1YrE 43 FHLMC 5YrNc1YrE 44 FHLMC 5YrNc1YrE 45 FHLMC 5YrNc1YrE 46 FHLMC 5YrNc1YrE 47 FHLMC 5YrNc1YrE 48 FHLMC 5YrNc1YrE 49 FHLMC 5YrNc1YrE 40 FHLMC 5YrNc1YrE 40 FHLMC 5YrNc1YrE 41 FHLMC 3.5YrNc3MoB 41 FHLMC 3.5YrNc3MoB 42 FHLMC 3.5YrNc1YrB 43 FHLMC 3.5YrNc1YrB 44 FHLMC 4YrNc6MoB 45 FHLMC 4YrNc6MoQ 47 FHLMC 4YrNc6MoQ 47 FHLMC 5YrNc6MoQ 48 FHLMC 5YrNc6MoQ 49 FHLMC 5YrNc6MoQ 40 FHLMC 5YrNc6MoB 41 FHLMC 5YrNc6MoQ 41 FHLMC 5YrNc6MoQ 42 FHLMC 5YrNc6MoB 43 FHLMC 5YrNc6MoQ 44 FHLMC 5YrNc6MoB 45 FHLMC 5YrNc6MoB 46 FHLMC 5YrNc6MoB 47 FHLMC 5YrNc1YrB	09/02/2020 05/08/2020 11/25/2020 11/25/2020 08/10/2020 08/10/2020 05/26/2023 06/29/2023 05/03/2024 07/01/2024 07/01/2024 07/01/2024 07/15/2024 07/15/2024 07/15/2024 07/15/2024 10/15/2024 11/27/2023 08/28/2023 12/02/2022 12/12/2023 06/19/2024 06/23/2023 12/28/2023 12/28/2023 01/16/2024 01/15/2024 01/16/2024 01/16/2025 01/17/2024 07/22/2024 07/22/2024 07/22/2024 07/22/2024 07/22/2024 07/22/2024 07/22/2024 07/22/2024 07/22/2024 02/24/2024 02/18/2025 02/19/2025 11/20/2023	.120 .123 1.200 1.370 1.440 1.450 3.000 3.100 2.600 2.400 2.125 2.125 2.000 2.125 2.190 2.150 2.150 2.150 1.875 1.800 1.800 1.900 1.900 1.900 1.900 1.900 1.900 1.900 1.750 1.850 1.750 1.850 1.750 1.750 1.870 1.770 1.770	.120 .123 1.200 1.370 1.440 2.421 3.000 2.400 2.125 2.125 2.190 2.150 2.300 2.155 1.800 1.875 1.800 1.700 1.750 1.700 1.7700 1.7700 1.7700	50,000,000.00 100,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 20,000,000.00 25,000,000.00 25,000,000.00 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 5,000,000.00	49,978,666.67 99,962,391.67 15,000,000.00 25,000,000.00 10,000,000.00 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	99.955000 99.962500 100.020000 100.621000 100.680000 100.2542000 100.2542000 100.253000 100.253000 100.253000 100.253000 100.353000 100.306000 100.353000 100.36000 100.353000 100.36000 100.353000 100.36000 100.353000 100.36000 100.353000 100.36000 100.353000 100.36000 100.353000 100.36000 100.35000 100.318000 100.318000 100.276000 100.276000 100.277000 100.318000 100.318000 100.318000 100.318000 100.318000 100.318000 100.318000 100.318000 100.318000 100.318000 100.318000 100.313000	49,977,500.00 99,962,500.00 15,003,000.00 25,155,250.00 10,068,000.00 10,003,500.00 15,381,300.00 5,021,250.00 10,199,600.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,037,950.00 15,045,900.00 15,105,000 15,105,000 10,054,600.00 15,110,250.00 697,60.70 10,012,600.00 15,110,250.00 15,139,800.00 10,015,100.00 15,139,800.00 15,139,800.00 10,015,100.00 15,139,800.00 10,015,100.00 15,139,800.00 10,015,100.00 15,028,500.00 15,139,800.00 15,041,550.00 25,069,000.00 24,773,726,76 15,041,550.00 25,232,250.00 15,047,700.00 5,015,990.00 5,015,990.00 5,009,100.00 10,077,100.00 5,833,420.45 5,035,650.00 10,051,300.00	-1,166.67 108.33 3,000.00 155,250.00 68,000.00 234,500.00 381,300.00 21,250.00 199,600.00 37,950.00 37,950.00 37,950.00 45,900.00 11,100.00 20,750.00 15,300.00 20,750.00 54,600.00 110,250.00 15,100.00 28,500.00 187,800.00	.342 .294 .022 .562 .576 .276 .2878 .2,962 .3,943 .3,943 .2,099 .3,943 .3,955 .3,979 .3,963 .3,979 .3,963 .3,979 .3,219 .2,495 .3,422 .3,219 .2,495 .3,425 .3,426 .3,426 .3,427 .3,428 .3,438	.342 .294 .022 .573 .586 .279 .3.071 .3.164 .4.011 .2.112 .4.173 .4.173 .4.173 .4.173 .4.174 .2.111 .4.211 .3.578 .3.3663 .3.663 .3.663 .3.663 .3.678 .3.279

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CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
21246)/514		Date	·	To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturity
	6 FHLMC 3YrNc6MoB 2 FHLMC 3YrNc3MoB	02/28/2023 02/28/2023	1.500 1.800	1.500 1.800	10,000,000.00 36,000,000.00	10,000,000.00 36,000,000.00	100.276000 100.073000	10,027,600.00 36,026,280.00	27,600.00 26,280.00	2.757 2.743	2.833 2.833
	5 FHLMC 2YrNc3MoB	03/30/2022	1.150	1.150	35,000,000.00	35,000,000.00	100.116000	35,040,600.00	40,600.00	1.889	1.915
	FHLMC 5YrNc3MoB	03/26/2025	1.400	1.410	5,000,000.00	4,997,500.00	100.038000	5,001,900.00	4,400.00	4.719	4.907
	FHLMC 5YrNc3MoB 3 FHLMC 1.5YrNc3MoB	03/26/2025 09/30/2021	1.500 1.000	1.500 1.000	5,000,000.00 25,000,000.00	5,000,000.00 25,000,000.00	100.044000 100.028000	5,002,200.00 25,007,000.00	2,200.00 7,000.00	4.707 1.407	4.907 1.419
	FHLMC 3YrNc3MoE	04/06/2023	1.150	1.150	25,000,000.00	25,000,000.00	100.028000	25,021,000.00	21,000.00	2.874	2.934
	FHLMC 2.5YrNc3MoE	10/07/2022	1.125	1.125	50,000,000.00	50,000,000.00	100.009000	50,004,500.00	4,500.00	2.395	2.438
	FHLMC 2.5YrNc3MoE FHLMC 2.5YrNc3MoE	10/07/2022 10/07/2022	1.125 1.125	1.125 1.125	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	100.009000 100.009000	25,002,250.00 25,002,250.00	2,250.00 2,250.00	2.395 2.395	2.438 2.438
	1 FHLMC 2YrNc3MoE	04/08/2022	1.150	1.150	25,000,000.00	25,000,000.00	100.004000	25,030,250.00	30,250.00	1.911	1.940
	9 FHLMC 3YrNc3MoE	04/13/2023	1.100	1.100	25,000,000.00	25,000,000.00	100.015000	25,003,750.00	3,750.00	2.896	2.953
	FHLMC 1.75YrNc3MoE FHLMC 2.5YrNc6MoB	04/13/2022 10/27/2022	1.050 .500	1.050 .500	5,835,000.00 10,000,000.00	5,835,000.00 10,000,000.00	100.142000 100.003000	5,843,285.70 10,000,300.00	8,285.70 300.00	1.927 2.473	1.953 2.493
	FHLMC 2.5YrNc6MoB	10/27/2022	.500	.500	10,000,000.00	10,000,000.00	100.003000	10,000,300.00	300.00	2.473	2.493
	FHLMC 2.5YrNc6MoB	10/27/2022	.500	.500	10,000,000.00	10,000,000.00	100.003000	10,000,300.00	300.00	2.473	2.493
3134GVPD4	FHLMC 2.5YrNc6MoB	10/27/2022	.500 1.621	.500 1.633	10,000,000.00 883,462,000.00	10,000,000.00 883,219,402.50	100.003000 100.337407	10,000,300.00 886,442,865.61	300.00 3,223,463.11	2.473 2.962	2.493 3.085
	C-STEP%-S30/360 FHLMC 5YrNc3MoB	08/10/2021	1.500	1.500	15,000,000.00	15,000,000.00	100.024000	15,003,600.00	3,600.00	1.259	1.279
	FHLMC 5YrNc3MoB	08/25/2021	1.625	1.625	15,000,000.00	15,000,000.00	100.024000	15,006,150.00	6,150.00	1.239	1.321
	5 FHLMC 5YrNc3MoB	09/13/2021	1.625	1.625	16,500,000.00	16,500,000.00	100.133000	16,521,945.00	21,945.00	1.347	1.373
	FHLMC 5YrNc3MoB	11/10/2021	1.625	1.625 1.625	17,000,000.00	17,000,000.00	100.028000 100.074000	17,004,760.00	4,760.00	1.493 1.548	1.532 1.586
	FHLMC 5YrNc3MoB FHLMC 5YrNc3MoB	11/30/2021 11/26/2021	1.625 1.625	1.625	4,500,000.00 20,000,000.00	4,500,000.00 20,000,000.00	100.074000	4,503,330.00 20,014,600.00	3,330.00 14,600.00	1.546	1.575
	FHLMC 5YrNc3MoB	08/08/2023	1.500 1.598	2.399 1.646	5,000,000.00 93,000,000.00	4,790,170.00	100.011000 100.059070	5,000,550.00	210,380.00	3.156 1.499	3.274 1.534
	C-Var-SOFR-Q A/360				93,000,000.00	92,790,170.00	100.059070	93,054,935.00	264,765.00	1.499	
	1 FHLMC 1.5Yr	09/23/2021	.330	.330	25,000,000.00	25,000,000.00	100.028000	25,007,000.00	7,000.00	1.392	1.400
	1 FHLMC 1.5Yr 1 FHLMC 1.5Yr	09/23/2021 09/23/2021	.330 .330	.330 .330	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	100.028000 100.028000	25,007,000.00 25,007,000.00	7,000.00 7,000.00	1.392 1.392	1.400 1.400
3134GVHN1	1 FHLMC 1.5Yr	09/23/2021	.330	.330	25,000,000.00	25,000,000.00	100.028000	25,007,000.00	7,000.00	1.392	1.400
	1 FHLMC 1.5Yr	09/23/2021	.330	.330	25,000,000.00	25,000,000.00 25,000,000.00	100.028000 99.971000	25,007,000.00 24,992,750.00	7,000.00 -7,250.00	1.392 1.412	1.400
	3 FHLMC 1.5Yr	09/30/2021	.330 .330	.330 .330	25,000,000.00 150,000,000.00	150,000,000.00	100.018500	150,027,750.00	27,750.00	1.395	1.419 1.403
1500: FNMA 313589CM3	A-DISC NOTE 3 FNMA DISC NTE	03/01/2021	.200	.200	75,000,000.00	74,862,916.67	99.865000	74,898,750.00	35,833.33	.833	.836
		00/01/2021	.200	.200	75,000,000.00	74,862,916.67	99.865000	74,898,750.00	35,833.33	.833	.836
	A-Fxd-S 30/360 5 FNMA 4YrNc6MoE	07/13/2020	1.350	1.350	10,000,000.00	10,000,000.00	100.226000	10,022,600.00	22,600.00	.201	.203
3135G0T60		07/30/2020	1.500	1.604	10,000,000.00	9,969,700.00	100.328000	10,032,800.00	63,100.00	.247	.249
3135G0T78		10/05/2022	2.000	2.322	15,000,000.00	14,782,200.00	104.037000	15,605,550.00	823,350.00	2.354	2.433
3135G0T94	FNMA 5Yr FNMA 4.41Yr	01/19/2023 09/12/2023	2.375 2.875	2.495 2.333	10,000,000.00 30,000,000.00	9,944,100.00 30,670,500.00	105.518000 108.277000	10,551,800.00 32,483,100.00	607,700.00 1,812,600.00	2.600 3.186	2.723 3.370
3136G4TY9		10/28/2024	2.000	2.000	10,000,000.00	10,000,000.00	100.594000	10,059,400.00	59,400.00	4.278	4.499
3136G0Z87		10/26/2021	1.800	1.800	50,000,000.00	50,000,000.00	100.231000	50,115,500.00	115,500.00	1.462	1.490
3136G4UG6 3135G0Y49	FNMA 5YrNc1YrB FNMA 3YrNc6MoB	02/19/2025 02/21/2023	1.770 1.700	1.770 1.700	5,000,000.00 15,000,000.00	5,000,000.00 15,000,000.00	100.713000 100.451000	5,035,650.00 15,067,650.00	35,650.00 67,650.00	4.570 2.723	4.811 2.814
	FNMA 4.83Yr	01/07/2025	1.625	1.094	10,000,000.00	10,247,300.00	105.046000	10,504,600.00	257,300.00	4.490	4.693
1576: FNMA	A-Var-SOFR-Q A/360		1.995	1.914	165,000,000.00	165,613,800.00	102.714333	169,478,650.00	3,864,850.00	2.358	2.458
	FNMA 1.5Yr	09/16/2021	.170	.170	25,000,000.00	25,000,000.00	99.808000	24,952,000.00	-48,000.00	1.365	1.381
3135G02F9 3135G02K8		03/16/2021 03/16/2022	.130 .230	.130 .230	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	99.983000 99.886000	24,995,750.00 24,971,500.00	-4,250.00 -28,500.00	.873 1.854	.877 1.877
3135G02R8		04/07/2022	.360	.360	25,000,000.00	25,000,000.00	100.098000	25,024,500.00	24,500.00	1.928	1.937
3135G03J0	FNMA 2Yr	04/15/2022	.400 . 258	.400 . 258	25,000,000.00 125,000,000.00	25,000,000.00 125,000,000.00	100.158000 99.986600	25,039,500.00 124,983,250.00	39,500.00 -16,750.00	1.949 1.594	1.959 1.606
1700: FHLB-I			.236	.236	123,000,000.00	125,000,000.00	77.700000	124,763,230.00	-10,750.00	1.374	1.000
	FHLB DISC NTE	05/01/2020	1.530	1.542	25,000,000.00	24,809,812.50 24,801,695.83	100.000000 99.999000	25,000,000.00 24,999,750.00	190,187.50	.003	.003
	7 FHLB DISC NTE FHLB DISC NTE	05/06/2020 06/05/2020	1.569 1.550	1.582 1.562	25,000,000.00 50,000,000.00	49,608,194.44	99.999000	49,995,000.00	198,054.17 386,805.56	.016	.016 .099
313384WK1	FHLB DISC NTE	05/04/2020	1.570	1.580	50,000,000.00	49,686,000.00	99.999000	49,999,500.00	313,500.00	.011	.011
	5 FHLB DISC NTE 5 FHLB DISC NTE	05/15/2020 05/15/2020	1.570 1.570	1.577 1.577	50,000,000.00 25,000,000.00	49,768,861.11 24,884,430.56	99.997000 99.997000	49,998,500.00 24,999,250.00	229,638.89 114,819.44	.040 .040	.041 .041
	FHLB DISC NTE	05/05/2020	1.560	1.566	70,000,000.00	69,745,200.00	99.999000	69,999,300.00	254,100.00	.040	.014
	5 FHLB DISC NTE	05/15/2020	1.565	1.571	25,000,000.00	24,901,100.69	99.997000	24,999,250.00	98,149.31	.040	.041
313384XP9 313384XY0		06/01/2020 06/10/2020	1.530 .486	1.537 .487	50,000,000.00 50,000,000.00	49,783,250.00 49,938,575.00	99.991000 99.989000	49,995,500.00 49,994,500.00	212,250.00 55,925.00	.086 .112	.088 .112
	7 FHLB DISC NTE	05/06/2020	.560	.560	50,000,000.00	49,938,575.00	99.989000	49,994,500.00	43,055.56	.016	.016
313384WZ8	FHLB DISC NTE	05/18/2020	.500	.500	50,000,000.00	49,952,778.78	99.996000	49,998,000.00	45,221.22	.049	.049
313384WS4	FHLB DISC NTE FHLB DISC NTE	05/11/2020 05/08/2020	.500 .485	.500 .485	50,000,000.00 50,000,000.00	49,957,638.89 49,962,277.78	99.998000 99.998000	49,999,000.00 49,999,000.00	41,361.11 36,722.22	.030 .022	.030 .022
313384WP0 313384WT2		05/08/2020	.570	.485	50,000,000.00	49,962,277.78	99.998000	49,999,000.00	46,000.00	.022	.022
313384YF0	FHLB DISC NTE	06/17/2020	.520	.521	50,000,000.00	49,930,666.67	99.987000	49,993,500.00	62,833.33	.131	.132
313384WW5 313384A66	5 FHLB DISC NTE FHLB DISC NTE	05/15/2020 08/03/2020	.570 .520	.571 .521	50,000,000.00 50,000,000.00	49,950,125.00 49,899,611.11	99.997000 99.969000	49,998,500.00 49,984,500.00	48,375.00 84,888.89	.041 .259	.041 .260
313384L64	FHLB DISC NTE	10/22/2020	.300	.301	75,000,000.00	74,867,500.00	99.937000	74,952,750.00	85,250.00	.478	.479
313384D71		08/28/2020	.050	.050	50,000,000.00	49,989,513.89	99.960000	49,980,000.00	-9,513.89	.328	.329
313384ZA0 313384ZC6	FHLB DISC NTE FHLB DISC NTE	07/06/2020 07/08/2020	.120 .165	.120 .165	50,000,000.00 50,000,000.00	49,984,333.33 49,979,145.83	99.978000 99.977000	49,989,000.00 49,988,500.00	4,666.67 9,354.17	.183 .189	.184 .189
313384ZJ1	FHLB DISC NTE	07/14/2020	.145	.145	50,000,000.00	49,980,465.28	99.975000	49,987,500.00	7,034.72	.205	.205
313384ZS1	FHLB DISC NTE FHLB DISC NTE	07/22/2020	.120	.120	25,000,000.00	24,992,416.67	99.973000	24,993,250.00	833.33	.227	.227
		07/24/2020	.115 .140	.115 .140	25,000,000.00 50,000,000.00	24,992,732.64 49,964,222.22	99.972000 99.934000	24,993,000.00 49,967,000.00	267.36 2,777.78	.232 .500	.233 .501
313384ZU6 313384M63	FHLB DISC NTE	10/30/2020				49,993,000.00	99.985000	49,992,500.00	-500.00		.151
313384M63 313384YN3	FHLB DISC NTE FHLB DISC NTE	10/30/2020 06/24/2020	.090	.090	50,000,000.00					.150	
313384M63 313384YN3 313384ZX0	FHLB DISC NTE FHLB DISC NTE FHLB DISC NTE	06/24/2020 07/27/2020	.090 .100	.100	50,000,000.00	49,987,638.89	99.971000	49,985,500.00	-2,138.89	.241	.241
313384M63 313384YN3	FHLB DISC NTE FHLB DISC NTE	06/24/2020	.090 .100 .100 .090	.100 .100 .090	50,000,000.00 50,000,000.00 75,000,000.00	49,987,638.89 49,985,416.67 74,986,125.00	99.971000 99.965000 99.976000	49,985,500.00 49,982,500.00 74,982,000.00	-2,138.89 -2,916.67 -4,125.00	.241 .287 .202	.288 .203
313384M63 313384YN3 313384ZX0 313384B81 313384ZH5	FHLB DISC NTE FHLB DISC NTE FHLB DISC NTE FHLB DISC NTE	06/24/2020 07/27/2020 08/13/2020	.090 .100 .100	.100 .100 .090	50,000,000.00 50,000,000.00 75,000,000.00	49,987,638.89 49,985,416.67	99.971000 99.965000	49,985,500.00 49,982,500.00	-2,138.89 -2,916.67	.241 .287	.288
313384M63 313384YN3 313384ZX0 313384B81 313384ZH5 1725: FHLB-F 3130A7PV1	FHLB DISC NTE FKd-S 30/360 FHLB 5Yr	06/24/2020 07/27/2020 08/13/2020 07/13/2020	.090 .100 .100 .090 .628	.100 .100 .090 .631	50,000,000.00 50,000,000.00 75,000,000.00 1,420,000,000.00 5,000,000.00	49,987,638.89 49,985,416.67 74,986,125.00 1,417,191,673.22 4,996,350.00	99.971000 99.965000 99.976000 99.982011 101.009000	49,985,500.00 49,982,500.00 74,982,000.00 1,419,744,550.00 5,050,450.00	-2,138.89 -2,916.67 -4,125.00 2,552,876.78 54,100.00	.241 .287 .202 . 152	.288 .203 .153
313384M63 313384YN3 313384ZX0 313384B81 313384ZH5 1725: FHLB-F 3130A7PV1 3130ABYZ3	FHLB DISC NTE FKd-\$ 30/360 FHLB 5Yr FHLB 2.75YrNc9MoE	06/24/2020 07/27/2020 08/13/2020 07/13/2020 04/05/2021 05/22/2020	.090 .100 .100 .090 .628	.100 .100 .090 .631 1.390 1.600	50,000,000.00 50,000,000.00 75,000,000.00 1,420,000,000.00 5,000,000.00 5,000,000.00	49,987,638.89 49,985,416.67 74,986,125.00 1,417,191,673.22 4,996,350.00 5,000,000.00	99.971000 99.965000 99.976000 99.982011 101.009000 100.071000	49,985,500.00 49,982,500.00 74,982,000.00 1,419,744,550.00 5,050,450.00 5,003,550.00	-2,138.89 -2,916.67 -4,125.00 2,552,876.78 54,100.00 3,550.00	.241 .287 .202 .152 .921 .060	.288 .203 .153 .932 .060
313384M63 313384YN3 313384ZX0 313384B81 313384ZH5 1725: FHLB-F 3130A7PV1 3130ABYZ3	FHLB DISC NTE FKd-S 30/360 FHLB 5Yr FHLB 2.75YrNc9MoE 7 FHLB 3YrNc1YrE	06/24/2020 07/27/2020 08/13/2020 07/13/2020	.090 .100 .100 .090 .628	.100 .100 .090 .631	50,000,000.00 50,000,000.00 75,000,000.00 1,420,000,000.00 5,000,000.00	49,987,638.89 49,985,416.67 74,986,125.00 1,417,191,673.22 4,996,350.00	99.971000 99.965000 99.976000 99.982011 101.009000	49,985,500.00 49,982,500.00 74,982,000.00 1,419,744,550.00 5,050,450.00	-2,138.89 -2,916.67 -4,125.00 2,552,876.78 54,100.00	.241 .287 .202 . 152	.288 .203 .153
313384M63 313384ZN0 313384ZK0 313384ZH5 1725: FHLB-F 3130A7PV1 3130ABYZ3 3130AC2C7 3130ABZE9 3130ABY34	FHLB DISC NTE FKLS 30/360 FHLB 5Yr FHLB 2.75YrNc9MoE 7 FHLB 3YrNc1YrE FHLB 3YrNc1YrE FHLB 2.5Yr	06/24/2020 07/27/2020 08/13/2020 07/13/2020 04/05/2021 05/22/2020 08/28/2020 08/28/2020 05/29/2020	.090 .100 .100 .090 .628 1.375 1.600 2.000 1.650 1.613	.100 .100 .090 .631 1.390 1.600 1.790 1.650 1.813	50,000,000.00 50,000,000.00 75,000,000.00 1,420,000,000.00 5,000,000.00 5,000,000.00 10,000,000.00 5,000,000.00 10,000,000.00	49,987,638.89 49,985,416.67 74,986,125.00 1,417,191,673.22 4,996,350.00 5,000,000.00 10,061,000.00 5,000,000.00 9,950,500.00	99.971000 99.965000 99.976000 99.982011 101.009000 100.071000 100.489000 100.376000 100.097000	49,985,500.00 49,982,500.00 74,982,000.00 1,419,744,550.00 5,050,450.00 5,003,550.00 10,048,900.00 5,018,800.00 10,009,700.00	-2,138.89 -2,916.67 -4,125.00 2,552,876.78 54,100.00 3,550.00 -12,100.00 18,800.00 59,200.00	.241 .287 .202 .152 .921 .060 .326 .326 .079	.288 .203 .153 .932 .060 .329 .329 .079
313384M63 313384ZN0 313384ZK0 313384ZH5 1725: FHLB-F 3130A7PV1 3130ABYZ3 3130AC2C7 3130ABZE9 3130ABY34	FHLB DISC NTE FKLS 30/360 FHLB 5Yr FHLB 2.75YrNc9MoE 7 FHLB 3YrNc1YrE FHLB 3YrNc1YrE FHLB 2.5Yr FHLB 4.5 Yr	06/24/2020 07/27/2020 08/13/2020 07/13/2020 04/05/2021 05/22/2020 08/28/2020 08/28/2020	.090 .100 .100 .090 .628 1.375 1.600 2.000 1.650	.100 .100 .090 .631 1.390 1.600 1.790 1.650	50,000,000.00 50,000,000.00 75,000,000.00 1,420,000,000.00 5,000,000.00 10,000,000.00 5,000,000.00 5,000,000.00	49,987,638.89 49,985,416.67 74,986,125.00 1,417,191,673.22 4,996,350.00 5,000,000.00 10,061,000.00 5,000,000.00	99.971000 99.965000 99.976000 99.982011 101.009000 100.071000 100.489000 100.376000	49,985,500.00 49,982,500.00 74,982,000.00 1,419,744,550.00 5,050,450.00 5,003,550.00 10,048,900.00 5,018,800.00	-2,138.89 -2,916.67 -4,125.00 2,552,876.78 54,100.00 3,550.00 -12,100.00 18,800.00	.241 .287 .202 .152 .921 .060 .326 .326	.288 .203 .153 .932 .060 .329 .329

Month End Portion 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
3130A0XD7 FHLB 3Yr	03/12/2021	2.375	2.484	10,000,000.00	9,968,000.00	101.870000	10,187,000.00	219,000.00	.850	.866
3130A0XD7 FHLB 3Yr 313378WG2 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	101.870000 104.219000	10,187,000.00 10,421,900.00	220,500.00 467,200.00	.850 1.803	.866 1.863
313382AX1 FHLB 4.9Yr	03/10/2023	2.125	2.716	11,750,000.00	11,432,397.50	105.140000	12,353,950.00	921,552.50	2.745	2.860
3130AE6U9 FHLB 3Yr	05/07/2021	2.700	2.725	7,650,000.00	7,644,492.00	102.466000	7,838,649.00	194,157.00	.986	1.019
3130AE6U9 FHLB 3Yr 313378WG2 FHLB 2.91Yr	05/07/2021 03/11/2022	2.700 2.500	2.703 2.308	10,000,000.00 30,000,000.00	9,999,100.00 30,158,100.00	102.466000 104.219000	10,246,600.00 31,265,700.00	247,500.00 1,107,600.00	.986 1.806	1.019 1.863
3130AHE33 FHLB 5YrNc1YrQ	10/21/2024	2.000	2.000	10,000,000.00	10,000,000.00	100.655000	10,065,500.00	65,500.00	4.258	4.479
3130AHE66 FHLB 5YrNc1YrQ	10/21/2024	2.000	2.000	10,000,000.00	10,000,000.00	100.657000	10,065,700.00	65,700.00	4.258	4.479
3130AHG64 FHLB 5YrNc1YrQ 3130AHG31 FHLB 5YrNc2YrQ	10/28/2024 10/29/2024	2.000 1.800	2.000 1.800	10,000,000.00 25,000,000.00	10,000,000.00 25,000,000.00	100.683000 101.987000	10,068,300.00 25,496,750.00	68,300.00 496,750.00	4.278 4.301	4.499 4.501
3130AHM59 FHLB 1.75YrNc9MoB	08/27/2024	1.875	1.886	11,200,000.00	11,194,400.00	100.406000	11,245,472.00	51,072.00	4.140	4.329
3130A94N8 FHLB 1.6 YrNc2MoB	08/25/2021	1.700	1.735	25,000,000.00	24,985,000.00	100.082000	25,020,500.00	35,500.00	1.296	1.321
3130AHMM2 FHLB 4.5YrNc1YrA 3130AHN66 FHLB 5YrNc1YrA	06/11/2024 12/16/2024	1.850 1.940	1.850 1.940	15,000,000.00 10,000,000.00	15,000,000.00 10,000,000.00	100.791000 100.863000	15,118,650.00 10,086,300.00	118,650.00 86,300.00	3.916 4.375	4.118 4.633
3130AHQR7 FHLB 5YrNc1YrA	12/23/2024	1.970	1.970	5,000,000.00	5,000,000.00	100.692000	5,034,600.00	34,600.00	4.373	4.652
3130AHVZ3 FHLB 5YrNc6MoQ	01/13/2025	2.000	2.000	10,000,000.00	10,000,000.00	100.254000	10,025,400.00	25,400.00	4.441	4.710
3130AHWB5 FHLB 5YrNc6MoQ 3130AHWB5 FHLB 5YrNc6MoQ	01/21/2025 01/21/2025	2.000 2.000	2.000 2.000	10,000,000.00 10,000,000.00	10,000,000.00	100.327000 100.327000	10,032,700.00 10,032,700.00	32,700.00 32,700.00	4.463 4.463	4.732 4.732
3130AHXA6 FHLB 2.5YrNc6MoB	07/22/2022	1.750	1.750	50,000,000.00	50,000,000.00	100.268000	50,134,000.00	134,000.00	2.166	2.227
3130A8XW8 FHLB 2.58YrNc1MoQ	08/25/2022	1.801	1.801	25,000,000.00	25,000,000.00	100.093000	25,023,250.00	23,250.00	2.255	2.321
3130AJ5F2 FHLB 5YrNc1Yr 3130AJA33 FHLB 3YrNc3MoB	02/12/2025 02/28/2023	1.750 1.800	1.750 1.800	7,250,000.00 15,000,000.00	7,250,000.00 15,000,000.00	100.054000 100.057000	7,253,915.00 15,008,550.00	3,915.00 8,550.00	4.553 2.743	4.792 2.833
3130AJF95 FHLB 5YrNc1YrA	03/24/2025	1.300	1.300	10,000,000.00	10,000,000.00	100.037000	10,001,200.00	1,200.00	4.726	4.901
3130AJB65 FHLB 4YrNc6Mo	03/25/2024	1.620	1.620	6,200,000.00	6,200,000.00	100.226000	6,214,012.00	14,012.00	3.762	3.904
3130AJAX7 FHLB 4YrNc1Yr 3130AJC23 FHLB 5YrNc6MoA	03/25/2024 03/25/2025	1.550 1.500	1.550 1.500	10,300,000.00 5,000,000.00	10,300,000.00 5,000,000.00	100.554000 100.069000	10,357,062.00 5,003,450.00	57,062.00 3,450.00	3.768 4.703	3.904 4.904
	03/23/2023	1.951	1.969	427,325,000.00	427,011,060.25	101.190834	432,413,730.75	5,402,670.50	2.618	2.730
1767: FHLB-Var-M A/360 3130A9FU0 FHLB 4Yr	09/22/2020	.817	.817	10,000,000.00	10,000,000.00	100.069000	10,006,900.00	6,900.00	.394	.397
3130A9F00 FHLB 4Yr 3130A9FM8 FHLB 4Yr	09/22/2020	.817	.817	15,000,000.00	15,000,000.00	100.069000	15,010,350.00	10,350.00	.394	.397
3130A9FR7 FHLB 4Yr	09/28/2020	.591	.591	10,000,000.00	10,000,000.00	100.164000	10,016,400.00	16,400.00	.410	.414
3130A9FR7 FHLB 4Yr 3130AJ2N8 FHLB 1.16Yr	09/28/2020 05/03/2021	.591 1.006	.591 1.085	15,000,000.00 25,000,000.00	15,000,000.00 24,978,764.50	100.164000 100.049000	15,024,600.00 25,012,250.00	24,600.00 33,485.50	.410 .999	.414 1.008
3130A32N0 111EB 1.1011	03/03/2021	.805	.831	75,000,000.00	74,978,764.50	100.094000	75,070,500.00	91,735.50	.601	.606
1770: FHLB-Var-Q A/360	07/01/2020	1.550	1.550	25 000 000 00	25 000 000 00	100.025000	25 007 250 00	/ 250.00	1/0	170
3130A8NF6 FHLB 3Yr 3130AJAS8 FHLB 1.25Yr	07/01/2020 05/26/2021	1.558 1.557	1.558 1.557	25,000,000.00 75,000,000.00	25,000,000.00 75,000,000.00	100.025000 99.979000	25,006,250.00 74,984,250.00	6,250.00 -15,750.00	.169 1.058	.170 1.071
3130AHVS9 FHLB 6Mo	09/11/2020	1.628	1.314	50,000,000.00	50,075,000.00	99.992000	49,996,000.00	-79,000.00	.361	.367
3130AHVS9 FHLB 6Mo	09/11/2020	1.628 1.593	1.313 1.435	50,000,000.00 200,000,000.00	50,075,000.00 200,150,000.00	99.992000 99.991250	49,996,000.00 199,982,500.00	-79,000.00 -167,500.00	.361 . 598	.367
1786: FHLB-Var-SOFR-Q A/360		1.575	1.433	200,000,000.00	200,130,000.00	77.771230	177,702,300.00	-107,300.00	.570	.000
3130AJEC9 FHLB 6Mo	09/11/2020	.095	.095	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	99.945000 99.945000	24,986,250.00 24,986,250.00	-13,750.00 -13,750.00	.363	.367 .367
1900: FFCB-DISC NOTE		.075	.073	25,000,000.00	23,000,000.00	77.745000	24,780,230.00	-13,730.00	.303	.307
313312YL8 FFCB DISC NTE 313312YF1 FFCB DISC NTE	06/22/2020 06/17/2020	1.530 1.570	1.545 1.585	25,000,000.00 25,000,000.00	24,755,625.00 24,768,861.11	99.986000 99.987000	24,996,500.00 24,996,750.00	240,875.00 227,888.89	.143 .129	.145 .132
3133121FT FFCB DISC NIE	06/17/2020	1.550	1.565	50,000,000.00	49,524,486.11	99.986500	49,993,250.00	468,763.89	.136	.138
1925: FFCB-Fxd-\$ 30/360	00/10/2020	1.000	1 000	F 000 000 00	F 000 000 00	100 4/0000	F 000 400 00	22 400 00	077	070
3133EHUL5 FFCB 3Yr 3133EHJ95 FFCB 3Yr	08/10/2020 10/26/2020	1.890 1.750	1.890 1.760	5,000,000.00 20,000,000.00	5,000,000.00 19,994,000.00	100.468000 100.661000	5,023,400.00 20,132,200.00	23,400.00 138,200.00	.277 .486	.279 .490
3133EH6X6 FFCB 4Yr	01/12/2022	2.200	2.365	10,000,000.00	9,938,000.00	103.208000	10,320,800.00	382,800.00	1.648	1.704
3133EJEM7 FFCB 3Yr	03/01/2021	2.500	2.501	10,000,000.00	9,999,700.00	102.046000	10,204,600.00	204,900.00	.820 .768	.836
3133EJCE7 FFCB 2.8Yr 3133EJKN8 FFCB 5Yr	02/12/2021 04/11/2023	2.350 2.700	2.474 2.721	15,000,000.00 10,000,000.00	14,948,670.00 9,990,300.00	101.643000 106.646000	15,246,450.00 10,664,600.00	297,780.00 674,300.00	2.811	.789 2.948
3133EJNS4 FFCB 3Yr	05/10/2021	2.700	2.747	10,000,000.00	9,986,600.00	102.515000	10,251,500.00	264,900.00	.994	1.027
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	108.656000 104.237000	10,865,600.00 10,423,700.00	886,300.00 388,000.00	3.218 1.476	3.425 1.545
3133EJ3L1 FFCB 1.5Yr	06/24/2020	2.750	2.757	10,000,000.00	9,999,000.00	100.457000	10,045,700.00	46,700.00	.149	.151
3133EKRP3 FFCB 5YrNc2YrA	06/21/2024	2.220	2.220	10,000,000.00	10,000,000.00	101.689000	10,168,900.00	168,900.00	3.906	4.145
3133EKM45 FFCB 3Yr 3133EKM94 FFCB 4YrNc1YrA	09/06/2022 09/11/2023	1.500 1.900	1.529 1.900	14,435,000.00 10,000,000.00	14,422,874.60 10,000,000.00	102.621000 100.279000	14,813,341.35 10,027,900.00	390,466.75 27,900.00	2.295 3.236	2.353 3.367
3133EK2A3 FFCB 5YrNc1YrA	10/15/2024	1.920	1.920	10,000,000.00	10,000,000.00	100.551000	10,055,100.00	55,100.00	4.250	4.463
3133EK4B9 FFCB 5YrNc2YrA	10/28/2024	1.820	1.820	10,000,000.00	10,000,000.00	101.402000	10,140,200.00	140,200.00	4.296	4.499
3133EKP75 FFCB 4.9Yr 3133EK4A1 FFCB 4YrNc1YrA	09/17/2024 10/30/2023	1.600 1.930	1.672 1.930	6,128,000.00 5,000,000.00	6,107,471.20 5,000,000.00	104.175000 100.633000	6,383,844.00 5,031,650.00	276,372.80 31,650.00	4.205 3.369	4.386 3.501
3133EKQA7 FFCB 4.9Yr	09/10/2024	2.080	1.688	2,064,000.00	2,101,585.44	106.231000	2,192,607.84	91,022.40	4.147	4.367
3133EK7L4 FFCB 1YrNc6MoA	11/19/2020	1.660	1.660	50,000,000.00	50,000,000.00	100.078000	50,039,000.00	39,000.00	.544	.556
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	100.679000 100.679000	10,067,900.00 10,067,900.00	67,900.00 67,900.00	2.697 2.697	2.784 2.784
3133ELMJ0 FFCB 4YrNc1YrC	02/12/2024	1.690	1.690	5,000,000.00	5,000,000.00	100.788000	5,039,400.00	39,400.00	3.637	3.789
3133ELJD7 FFCB 1.16YrNc5MoC	04/22/2021	1.620	1.620	27,910,000.00	27,910,000.00	100.239000	27,976,704.90	66,704.90	.966	.978
3133ELMD3 FFCB 3YrNc1YrA 3133ELNF7 FFCB 3.5YrNc1YrA	02/10/2023 08/18/2023	1.600 1.640	1.600 1.640	15,000,000.00 10,000,000.00	15,000,000.00 10,000,000.00	100.679000 100.778000	15,101,850.00 10,077,800.00	101,850.00 77,800.00	2.697 3.190	2.784 3.301
3133ELLW2 FFCB 2YrNc3MoA	05/05/2022	1.610	1.615	20,000,000.00	19,998,000.00	100.002000	20,000,400.00	2,400.00	1.978	2.014
3133ELNJ9 FFCB 4YrNc2YrA	02/28/2024	1.550	1.550	5,000,000.00	5,000,000.00	101.899000	5,094,950.00	94,950.00	3.699	3.833
3133ELQF4 FFCB 5YrNc3MoA 3133ELQE7 FFCB 5YrNc1YrA	03/03/2025 03/03/2025	1.750 1.640	1.750 1.640	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	100.066000 101.091000	10,006,600.00 10,109,100.00	6,600.00 109,100.00	4.611 4.625	4.844 4.844
3133ELQU1 FFCB 4.25YrNc3MoA	06/03/2024	1.670	1.682	10,000,000.00	9,995,000.00	100.053000	10,005,300.00	10,300.00	3.912	4.096
3133ELQV9 FFCB 4.5YrNc3MoA 3133ELQV9 FFCB 4.5YrNc3MoA	09/03/2024 09/03/2024	1.700	1.700	7,900,000.00	7,900,000.00 5,000,000.00	100.064000	7,905,056.00	5,056.00	4.158 4.158	4.348 4.348
		1.700	1.700 1.676	5,000,000.00 5,000,000.00	4,998,750.00	100.064000 100.053000	5,003,200.00 5,002,650.00	3,200.00 3,900.00	4.158 3.913	4.348
3133ELQU1 FFCB 4.25YrNc3MoA	06/03/2024	1.670			20,986,350.00		21,011,130.00			4.096
3133ELQU1 FFCB 4.25YrNc3MoA 3133ELQU1 FFCB 4.25YrNc3Mo	06/03/2024 06/03/2024	1.670	1.686	21,000,000.00		100.053000		24,780.00	3.912	
3133ELQU1 FFCB 4.25YrNc3MoA 3133ELQU1 FFCB 4.25YrNc3Mo 3133ELQP2 FFCB 4YrNc6MoA	06/03/2024 06/03/2024 03/04/2024	1.670 1.600	1.600	15,000,000.00	15,000,000.00	100.203000	15,030,450.00	30,450.00	3.705	3.847
3133ELQU1 FFCB 4.25YrNc3MoA 3133ELQU1 FFCB 4.25YrNc3Mo	06/03/2024 06/03/2024	1.670								3.847 1.381 4.882
3133ELQU1 FFCB 4.25YrNc3MoA 3133ELQU1 FFCB 4.25YrNc3Mo 3133ELQP2 FFCB 4YrNc6MoA 3133ELTL8 FFCB 1.5YrNc3MoA 3133ELTC8 FFCB 5YrNc1YrA 3133ELUX0 FFCB 2YrNc1YrA	06/03/2024 06/03/2024 03/04/2024 09/16/2021 03/17/2025 03/30/2022	1.670 1.600 .750 1.125 1.000	1.600 .784 1.125 1.000	15,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00	15,000,000.00 9,995,000.00 10,000,000.00 25,000,000.00	100.203000 100.003000 100.233000 100.059000	15,030,450.00 10,000,300.00 10,023,300.00 25,014,750.00	30,450.00 5,300.00 23,300.00 14,750.00	3.705 1.367 4.730 1.892	1.381 4.882 1.915
3133ELQU1 FFCB 4.25Y;Nc3MoA FFCB 4.25Y;Nc3Mo A FFCB 4.25Y;Nc3Mo A FFCB 4.75Y;Nc3MoA FFCB 5Y;Nc1MrA FFCB 5Y;Nc1MrA FFCB 5Y;Nc1MrA 1338ELUX0 FFCB 2Y;Nc1MrA FFCB 2Y;Nc1MrA	06/03/2024 06/03/2024 03/04/2024 09/16/2021 03/17/2025 03/30/2022 03/30/2022	1.670 1.600 .750 1.125 1.000 1.000	1.600 .784 1.125 1.000 1.000	15,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 25,000,000.00	15,000,000.00 9,995,000.00 10,000,000.00 25,000,000.00 25,000,000.00	100.203000 100.003000 100.233000 100.059000 100.059000	15,030,450.00 10,000,300.00 10,023,300.00 25,014,750.00 25,014,750.00	30,450.00 5,300.00 23,300.00 14,750.00 14,750.00	3.705 1.367 4.730 1.892 1.892	1.381 4.882 1.915 1.915
3133ELQU1 FFCB 4.25YrNc3MoA 3133ELQU1 FFCB 4.25YrNc3Mo 3133ELQP2 FFCB 4YrNc6MoA 3133ELTL8 FFCB 1.5YrNc3MoA 3133ELTC8 FFCB 5YrNc1YrA 3133ELUX0 FFCB 2YrNc1YrA	06/03/2024 06/03/2024 03/04/2024 09/16/2021 03/17/2025 03/30/2022	1.670 1.600 .750 1.125 1.000	1.600 .784 1.125 1.000	15,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00	15,000,000.00 9,995,000.00 10,000,000.00 25,000,000.00	100.203000 100.003000 100.233000 100.059000	15,030,450.00 10,000,300.00 10,023,300.00 25,014,750.00	30,450.00 5,300.00 23,300.00 14,750.00	3.705 1.367 4.730 1.892	1.381 4.882 1.915
3133ELQU1 FFCB 4.25YrNc3MoA 3133ELQU1 FFCB 4.25YrNc3Mo 3133ELQP2 FFCB 4YrNc6MoA 3133ELTL8 FFCB 1.5YrNc3MoA 3133ELUX0 FFCB 5YrNc1YrA 3133ELUX0 FFCB 2YrNc1YrA 3133ELVY7 FFCB 1YrNc3MoA 3133ELW77 FFCB 1YrNc3MoA 3133ELW76 FFCB 1YrNc3MoA 3133ELW76 FFCB 115YrNc6MoA	06/03/2024 06/03/2024 03/04/2024 09/16/2021 03/17/2025 03/30/2022 04/08/2021 07/13/2021 10/20/2021	1.670 1.600 .750 1.125 1.000 1.000 .450 .500	1.600 .784 1.125 1.000 1.000 .450 .500	15,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 50,000,000.00 25,000,000.00 15,000,000.00	15,000,000.00 9,995,000.00 10,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 15,000,000.00	100.203000 100.003000 100.233000 100.059000 100.059000 100.013000 99.975000 99.959000	15,030,450.00 10,000,300.00 10,023,300.00 25,014,750.00 25,014,750.00 50,006,500.00 24,993,750.00 14,993,850.00	30,450.00 5,300.00 23,300.00 14,750.00 14,750.00 6,500.00 -6,250.00 -6,150.00	3.705 1.367 4.730 1.892 1.892 .936 1.196 1.464	1.381 4.882 1.915 1.915 .940 1.203 1.474
3133ELQU1 FFCB 4.25YrNc3MoA 3133ELQU1 FFCB 4.25YrNc3Mo 3133ELQP2 FFCB 4YrNc6MoA 3133ELTB FFCB 1.5YrNc3MoA 3133ELT8 FFCB 1.5YrNc1YrA 3133ELUX0 FFCB 2YrNc1YrA 3133ELUX0 FFCB 2YrNc1YrA 3133ELVY7 FFCB 1YrNc3MoA 3133ELW77 FFCB 1YrNc3MoA	06/03/2024 06/03/2024 03/04/2024 09/16/2021 03/17/2025 03/30/2022 03/30/2022 04/08/2021 07/13/2021	1.670 1.600 .750 1.125 1.000 1.000 .450 .500 .550	1.600 .784 1.125 1.000 1.000 .450 .500 .550	15,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 25,000,000.00 15,000,000.00 12,000,000.00	15,000,000.00 9,995,000.00 10,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 25,000,000.00 15,000,000.00 12,000,000.00	100.203000 100.003000 100.233000 100.059000 100.059000 100.013000 99.975000 99.959000 100.009000	15,030,450.00 10,000,300.00 10,023,300.00 25,014,750.00 25,014,750.00 50,006,500.00 24,993,750.00 14,993,850.00 12,001,080.00	30,450.00 5,300.00 23,300.00 14,750.00 14,750.00 6,500.00 -6,250.00 -6,150.00 1,080.00	3.705 1.367 4.730 1.892 1.892 .936 1.196 1.464 3.907	1.381 4.882 1.915 1.915 .940 1.203
3133ELQU1 FFCB 4.25YrNc3MoA 3133ELQP1 FFCB 4.25YrNc3Mo 3133ELQP2 FFCB 4YrNc6MoA 3133ELT8 FFCB 1.5YrNc3MoA 3133ELT8 FFCB 1.5YrNc1YrA 3133ELUX0 FFCB 2YrNc1YrA 3133ELUX0 FFCB 2YrNc1YrA 3133ELUX7 FFCB 1YrNc3MoA 3133ELW77 FFCB 1YrNc3MoA 3133ELW76 FFCB 1.5YrNc6MoA 3133ELXC3 FFCB 4YrNc1YrA	06/03/2024 06/03/2024 03/04/2024 09/16/2021 03/17/2025 03/30/2022 04/08/2021 07/13/2021 10/20/2021 04/22/2024	1.670 1.600 .750 1.125 1.000 1.000 .450 .500 .550 .800	1.600 .784 1.125 1.000 1.000 .450 .500 .550 .800	15,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 15,000,000.00 15,000,000.00 12,000,000.00 586,437,000.00	15,000,000.00 9,995,000.00 10,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 15,000,000.00 15,000,000.00 12,000,000.00 586,286,301.24	100.203000 100.003000 100.233000 100.059000 100.059000 100.013000 99.975000 99.959000 100.009000 100.876951	15,030,450.00 10,000,300.00 10,023,300.00 25,014,750.00 25,014,750.00 50,006,500.00 24,993,750.00 14,993,850.00 12,001,080.00 591,579,764.09	30,450.00 5,300.00 23,300.00 14,750.00 14,750.00 6,500.00 -6,250.00 -0,150.00 1,080.00 5,293,462.85	3.705 1.367 4.730 1.892 1.892 .936 1.196 1.464 3.907	1.381 4.882 1.915 1.915 .940 1.203 1.474 3.981
3133ELQU1 FFCB 4.25YrNc3MoA FFCB 4.25YrNc3Mo A FFCB 4.25YrNc3MoA 3133ELQP1 FFCB 4.78YrNc3MoA A ST33ELTCB FFCB 5YrNc1YrA 3133ELUX0 FFCB 2YrNc1YrA 3133ELUX0 FFCB 2YrNc1YrA 3133ELW7 FFCB 1YrNc3MoA 3133ELW7 FFCB 1YrNc3MoA 3133ELW76 FFCB 1YrNc3MoA 3133ELW76 FFCB 1YrNc3MoA 3133ELW76 FFCB 1YrNc3MoA 3133ELW76 FFCB 1YrNc3MoA 3133ELXC3 FFCB 4YrNc1YrA FFCB 1YRNc3MoA 3133ELXC3 FFCB 5YrNc6MoA 3133ELXC3 FFCB 5Yr	06/03/2024 06/03/2024 03/04/2024 09/16/2021 03/17/2025 03/30/2022 03/30/2022 04/08/2021 07/13/2021 10/20/2021 04/22/2024	1.670 1.600 .750 1.125 1.000 1.000 .450 .500 .550 800 1.541	1.600 .784 1.125 1.000 1.000 .450 .500 .550 .800 1.556	15,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 15,000,000.00 15,000,000.00 12,000,000.00 10,000,000.00	15,000,000.00 9,995,000.00 10,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 15,000,000.00 12,000,000.00 12,000,000.00 186,286,301.24	100.203000 100.003000 100.233000 100.059000 100.059000 100.013000 99.975000 99.975000 100.009000 100.876951	15,030,450.00 10,000,300.00 10,023,300.00 25,014,750.00 25,014,750.00 50,006,500.00 24,993,750.00 14,993,850.00 12,001,080.00 591,579,764.09	30,450.00 5,300.00 23,300.00 14,750.00 6,500.00 -6,150.00 -6,150.00 1,080.00 5,293,462.85	3.705 1.367 4.730 1.892 1.892 .936 1.196 1.464 3.907 2.178	1.381 4.882 1.915 1.915 .940 1.203 1.474 3.981 2.253
3133ELQU1 FFCB 4.25YrNc3MoA 3133ELQP1 FFCB 4.25YrNc3Mo 3133ELQP2 FFCB 4YrNc6MoA 3133ELT8 FFCB 1.5YrNc3MoA 3133ELT8 FFCB 1.5YrNc1YrA 3133ELUX0 FFCB 2YrNc1YrA 3133ELUX0 FFCB 2YrNc1YrA 3133ELUX7 FFCB 1YrNc3MoA 3133ELW77 FFCB 1YrNc3MoA 3133ELW76 FFCB 1.5YrNc6MoA 3133ELXC3 FFCB 4YrNc1YrA	06/03/2024 06/03/2024 03/04/2024 09/16/2021 03/17/2025 03/30/2022 04/08/2021 07/13/2021 10/20/2021 04/22/2024	1.670 1.600 .750 1.125 1.000 1.000 .450 .500 .550 .800	1.600 .784 1.125 1.000 1.000 .450 .500 .550 .800	15,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 15,000,000.00 15,000,000.00 12,000,000.00 586,437,000.00	15,000,000.00 9,995,000.00 10,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 15,000,000.00 15,000,000.00 12,000,000.00 586,286,301.24	100.203000 100.003000 100.233000 100.059000 100.059000 100.013000 99.975000 99.959000 100.009000 100.876951	15,030,450.00 10,000,300.00 10,023,300.00 25,014,750.00 25,014,750.00 50,006,500.00 24,993,750.00 14,993,850.00 12,001,080.00 591,579,764.09	30,450.00 5,300.00 23,300.00 14,750.00 14,750.00 6,500.00 -6,250.00 -0,150.00 1,080.00 5,293,462.85	3.705 1.367 4.730 1.892 1.892 .936 1.196 1.464 3.907	1.381 4.882 1.915 1.915 .940 1.203 1.474 3.981

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CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
3133EJDG1	FECR 5Vr	Date 02/21/2023	.743	To Mat .743	Value 15,000,000.00	Value 15.000,000.00	Price 99.587000	Value 14,938,050.00	Gain/Loss -61,950.00	Duration 2.742	Maturity 2.814
3133EJJE0	FFCB 3.5Yr	10/04/2021	1.007	1.007	15,000,000.00	15,000,000.00	100.010000	15,001,500.00	1,500.00	1.406	1.430
1936: FFCB-\	Var-SOFR-Q A/360		.858	.735	65,000,000.00	65,139,095.00	100.006000	65,003,900.00	-135,195.00	1.673	1.704
3133EKT63	FFCB 2Yr	09/24/2021	.150	.150	15,000,000.00	15,000,000.00	99.676000	14,951,400.00	-48,600.00	1.381	1.403
3133EK6V3 3133EK6V3		11/07/2022 11/07/2022	.320 .320	.320 .320	25,000,000.00	25,000,000.00	99.796000 99.796000	24,949,000.00	-51,000.00	2.454 2.455	2.523 2.523
3133EK6V3	FFCB 3Yr	11/07/2022	.320	.320	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	99.796000	24,949,000.00 24,949,000.00	-51,000.00 -51,000.00	2.455	2.523
3133EK6V3	FFCB 3Yr	11/07/2022	.320	.320	15,000,000.00	15,000,000.00	99.796000	14,969,400.00	-30,600.00	2.455	2.523
3133EK6V3 3133ELCX0	FFCB 3Yr FFCB 3Yr	11/07/2022 12/09/2022	.320 .330	.320 .330	25,000,000.00 9,000,000.00	25,000,000.00 9,000,000.00	99.796000 99.955000	24,949,000.00 8,995,950.00	-51,000.00 -4,050.00	2.455 2.544	2.523 2.611
	FFCB 3Yr	12/09/2022	.330	.330	24,000,000.00	24,000,000.00	99.955000	23,989,200.00	-10,800.00	2.544	2.611
3133ELCX0	FFCB 3Yr	12/09/2022	.330	.330	24,000,000.00	24,000,000.00	99.955000	23,989,200.00	-10,800.00	2.544	2.611
3133ELCX0 3133ELCX0	FFCB 3Yr FFCB 3Yr	12/09/2022 12/09/2022	.330 .330	.330 .330	24,000,000.00 14,000,000.00	24,000,000.00 14,000,000.00	99.955000 99.955000	23,989,200.00 13,993,700.00	-10,800.00 -6,300.00	2.544 2.544	2.611 2.611
3133ELCX0	FFCB 3Yr	12/09/2022	.330	.330	24,000,000.00	24,000,000.00	99.955000	23,989,200.00	-10,800.00	2.544	2.611
	E 1 0 00 (0 (0		.315	.315	249,000,000.00	249,000,000.00	99.864759	248,663,250.00	-336,750.00	2.433	2.498
3132X03B5	-Fxd-S 30/360 FAMCA 4.9Yr	06/30/2023	2.850	2.964	10,000,000.00	9,947,900.00	106.408000	10,640,800.00	692,900.00	2.978	3.167
3132X04F5	FAMCA 2.91Yr	07/23/2021	2.840	2.864	10,000,000.00	9,993,300.00	102.901000	10,290,100.00	296,800.00	1.193	1.230
31422BEP1	FAMCA 1/08Yr	05/29/2020	2.430	2.430	25,000,000.00	25,000,000.00	100.238000	25,059,500.00	59,500.00	.078	.079
31422BWE6	FAMCA 1YrNc6MoB	03/18/2021	.720 1.938	.720 1.971	25,000,000.00 70,000,000.00	25,000,000.00 69,941,200.00	100.019000 101.421643	25,004,750.00 70,995,150.00	4,750.00 1,053,950.00	.878 . 956	.882 . 991
	-Var-M A/360	0./ /00./0000	4.400		05 000 000 00	05.040.500.00	100.001000	05.007.000.00	57.500.00		
3132X0AT8 3132X0S77	FAMCA 2.5 Yr FAMCA 3Yr	06/02/2020 04/23/2021	1.133 .537	390 .537	25,000,000.00 25,000,000.00	25,063,500.00 25,000,000.00	100.024000 99.965000	25,006,000.00 24,991,250.00	-57,500.00 -8,750.00	.089 .971	.090 .981
3132X0U90	FAMCA 3Yr	05/10/2021	.849	.849	10,000,000.00	10,000,000.00	99.931000	9,993,100.00	-6,900.00	1.017	1.027
	FAMCA 1.6Yr	05/28/2021	.511	.511	25,000,000.00	25,000,000.00	99.979000	24,994,750.00 49,985,500.00	-5,250.00	1.072	1.077
31422BYJ3	FAMCA 1.5Yr	10/18/2021	.778 . 755	.778 . 473	50,000,000.00 135,000,000.00	50,000,000.00 135,063,500.00	99.971000 99.978222	134,970,600.00	-14,500.00 -92,900.00	1.457 1.010	1.468 1.017
	-Var-SOFR-Q A/360	00/05/0004	400	400	05 000 000 00	05.000.000.00		0.4.005.500.00	4.500.00	000	
31422BWG1	FAMCA 1Yr	03/25/2021	.120 . 120	.120 . 120	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	99.982000 99.982000	24,995,500.00 24,995,500.00	-4,500.00 -4,500.00	.902 . 902	.901 . 901
2350: MUNIS									,		
76222RUM2 3733845L6	RHODE ISLAND STATE GEORGIA STATE	05/01/2020 07/01/2020	1.625 3.000	1.520 1.370	2,660,000.00 6,825,000.00	2,670,719.80 7,254,770.25	100.403000 106.297000	2,670,719.80 7,254,770.25	0.00 0.00	.003 .169	.003 .170
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	.419	.422
	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	.904	.921
	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 16,000,000.00	3,167,766.00 16,000,640.00	100.564000 100.004000	3,167,766.00 16,000,640.00	0.00	.901 .900	.921 .921
13063DAC2	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	.900	.921
	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	1.857 1.288	1.921 1.340
	STATE OF CALIFORNIA	04/01/2021	2.367	3.120	17,695,000.00	17,256,340.95	97.521000	17,256,340.95	0.00	1.855	1.921
13063DAD0	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	1.854	1.921
13063DGA0 419792YK6	STATE OF CALIFORNIA STATE OF HAWAII	04/01/2021 01/01/2021	2.800 3.250	2.680 2.733	10,825,000.00 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 0.00	.900 .653	.921 .674
419792YL4	STATE OF HAWAII	01/01/2021	2.770	2.770	3,500,000.00	3,500,000.00	100.933000	3,500,000.00	0.00	1.607	1.674
	GAVILAN CMNTY CLG GO	08/01/2020	2.470	2.470	1,650,000.00	1,650,000.00	100.000000	1,650,000.00	0.00	.252	.255
365298X94 835569GM0	GARDEN GROVE USD SONOMA CO JUNIOR GO	08/01/2020 08/01/2020	1.875 1.837	1.875 1.837	1,000,000.00 700,000.00	1,000,000.00 700,000.00	100.000000 100.000000	1,000,000.00 700.000.00	0.00	.252 .252	.255 .255
			2.701	2.684	130,610,000.00	130,588,958.50	99.983890	130,588,958.50	0.00	1.153	1.189
3020: COMN 16677JE77	MERCIAL PAPER CHEVRON	05/07/2020	1.650	1.664	94,000,000.00	93,220,191.67	99.995833	93,996,083.33	775,891.66	.019	.019
63763PEL9	NATL SEC CLEARING CORP	05/20/2020	1.750	1.766	35,000,000.00	34,690,347.22	99.986806	34,995,381.94	305,034.72	.054	.055
89233GEJ1	TOYOTA MOTOR CORP	05/18/2020	1.830	1.847	50,000,000.00	49,545,041.67	99.988194	49,994,097.22	449,055.55	.048	.049
63763PEF2	TOYOTA MOTOR CORP NATL SEC CLEARING CORP	05/06/2020 05/15/2020	1.860 1.800	1.875 1.814	50,000,000.00 20,000,000.00	49,599,583.33 19,842,000.00	99.996528 99.990278	49,998,263.89 19,998,055.56	398,680.56 156,055.56	.016 .040	.016 .041
	TOYOTA MOTOR CORP	06/12/2020	1.860	1.877	20,000,000.00	19,816,066.67	99.970833	19,994,166.67	178,100.00	.116	.118
16677JEJ1	CHEVRON CORP	05/18/2020	1.700	1.712	20,000,000.00	19,856,444.44	99.988194	19,997,638.89	141,194.45	.048	.049
03785DE44 63763PEJ4	APPLE NATL SEC CLEARING CORP	05/04/2020 05/18/2020	1.630 1.680	1.639 1.690	10,000,000.00 28,000,000.00	9,944,308.33 27,830,133.33	99.997917 99.988194	9,999,791.67 27,996,694.44	55,483.34 166,561.11	.011 .048	.011 .049
03785DE69	APPLE	05/06/2020	1.620	1.629	50,000,000.00	49,736,750.00	99.996528	49,998,263.89	261,513.89	.016	.016
63763PE88 63763PE62	NATL SEC CLEARING CORP NATL SEC CLEARING CORP	05/08/2020 05/06/2020	1.670 1.670	1.679 1.679	25,000,000.00 50,000,000.00	24,865,472.22 49,740,222.22	99.995139 99.996528	24,998,784.72 49,998,263.89	133,312.50	.022 .016	.022
63763PE62	NATL SEC CLEARING CORP	05/06/2020	1.670	1.679	30,000,000.00	29,833,000.00	99.990278	29,997,083.33	258,041.67 164,083.33	.040	.041
30229AEE5	EXXON MOBIL	05/14/2020	1.590	1.598	100,000,000.00	99,509,750.00	99.990972	99,990,972.22	481,222.22	.038	.038
03785DJ98 03785DEL6	APPLE APPLE	09/09/2020 05/20/2020	1.630 1.570	1.647 1.577	50,000,000.00 25,000,000.00	49,481,569.44 24,884,430.56	99.799861 99.986806	49,899,930.56 24,996,701.39	418,361.12 112,270.83	.356 .054	.362 .055
	TOYOTA MOTOR CORP	08/04/2020	1.690	1.704	40,000,000.00	39,662,000.00	99.894444	39,957,777.78	295,777.78	.258	.263
	TOYOTA MOTOR CORP	05/05/2020	1.680	1.687	60,000,000.00	59,750,800.00	99.997222	59,998,333.33	247,533.33	.013	.014
03785DEL6 03785DF35	APPLE APPLE	05/20/2020 06/03/2020	1.570 1.570	1.577 1.578	25,000,000.00 25,000,000.00	24,890,972.22 24,875,708.33	99.986806 99.977083	24,996,701.39 24,994,270.83	105,729.17 118,562.50	.054 .092	.055
30229AFQ7	EXXON MOBIL	06/24/2020	1.610	1.619	25,000,000.00	24,861,361.11	99.962500	24,990,625.00	129,263.89	.148	.151
	EXXON MOBIL	06/24/2020	1.610	1.619	20,000,000.00	19,889,088.89	99.962500	19,992,500.00	103,411.11	.148	.151
63763PFP9 93114EFN2	NATL SEC CLEARING CORP WAL-MART STORES INC	06/23/2020 06/22/2020	1.570 .400	1.578 .400	20,000,000.00 30,000,000.00	19,895,333.33 29,976,666.67	99.963194 99.963889	19,992,638.89 29,989,166.67	97,305.56 12,500.00	.146 .145	.148 .145
93114EFF9	WAL-MART STORES INC	06/15/2020	.400	.400	25,000,000.00	24,982,777.78	99.968750	24,992,187.50	9,409.72	.125	.126
3130· CORP.	-Fxd-S 30/360		1.597	1.607	927,000,000.00	921,180,019.43	99.973503	926,754,375.00	5,574,355.57	.076	.077
594918BG8	MICROSOFT CORP	11/03/2020	2.000	2.543	25,000,000.00	24,649,750.00	100.747000	25,186,750.00	537,000.00	.497	.512
478160BS2 478160BS2	JOHNSON & JOHNSON JOHNSON & MOZNHOL	03/01/2021 03/01/2021	1.650 1.650	2.646 2.625	12,000,000.00	11,663,160.00 12,617,410.41	100.969000 100.969000	12,116,280.00 13,094,669.61	453,120.00 477,259.20	.821 .821	.836
478160BS2 478160BS2	JOHNSON & JOHNSON JOHNSON & JOHNSON	03/01/2021	1.650	2.625 3.149	12,969,000.00 10,295,000.00	9,955,059.10	100.969000	13,094,669.61	477,259.20	.821 .819	.836 .836
594918BG8	MICROSOFT CORP	11/03/2020	2.000	2.912	10,100,000.00	9,929,411.00	100.747000	10,175,447.00	246,036.00	.496	.512
U53015AD5	AUTOMATIC DATA	09/15/2020	2.250 1.895	1.812 2.568	13,976,000.00 84,340,000.00	14,021,841.28 82,836,631.79	100.456000 100.791600	14,039,730.56 85,007,635.72	17,889.28 2,171,003.93	.374 .612	.378 . 626
4070: CD/TD											
48128LU72 48128LV22	JP MORGAN JP MORGAN	11/16/2020 11/20/2020	1.648 1.623	1.648 1.623	25,000,000.00 75.000.000.00	25,000,000.00 75,000,000.00	100.000000 100.000000	25,000,000.00 75.000.000.00	0.00	.539 .550	.548 .559
4500: NCD-F		20, 2020	1.629	1.629	100,000,000.00	100,000,000.00	100.000000	100,000,000.00	0.00	.547	.556
06052TH52	BANK OF AMERICA	05/20/2020	1.840	1.840	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.054	.055
90333VW55		05/22/2020	1.760	1.760	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.059	.060
90333VX21	TORONTO DOMINION US BANK	05/22/2020 06/03/2020	1.820 1.750	1.820 1.750	50,000,000.00 50,000,000.00	50,000,000.00 50,000,000.00	100.000000 100.000000	50,000,000.00 50,000,000.00	0.00 0.00	.059 .091	.060 .093
89114NDM4	TORONTO DOMINION	06/12/2020	1.850	1.850	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	0.00	.116	.118
90333VX88	US BANK NA	05/14/2020	1.780	1.780	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	0.00	.038	.038

CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
		Date		To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturity
06052TH78	BANK OF AMERICA	07/01/2020	1.850	1.850	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.167	.170
			1.806	1.806	290,000,000.00	290,000,000.00	100.000000	290,000,000.00	0.00	.085	.086
		Total Fund	1.170	1.156	8,679,229,944.14	8,668,716,409.06	100.322746	8,707,241,840.70	38,525,431.64	.980	1.012
Grand Total			1.170	1.156	8,679,229,944.14	8,668,716,409.06	100.322746	8,707,241,840.70	38,525,431.64	.980	1.012

13



 $\label{thm:linear_loss} The \ \textit{Mission Inn.} \ Downtown \ Riverside. \ Digital \ Image. \ \textit{The Mission Inn.} \ http://www.missioninn.com/about-en.html.$



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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- 8 | Compliance Report
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Treasurer's Pooled Investment Fund

Monthly Commentary

U.S. Enters Previously Unthinkable Economic Downturn

The unemployment rate published in May made history, and interest rates settled in for an extended stay near zero. Hopes for a V shape recovery began to diminish even as stay-athome orders began to be lifted. The killing of George Floyd triggered public outrage and social disturbances throughout the United States as the month of May came to an end. Low interest rates continue to put downward pressure on the TPIF yield.

The number of worldwide confirmed cases of COVID-19 surpassed six million. The United States remains the global epicenter, accounting for approximately 29% of all reported and confirmed cases in the world. The dim economic fallout was captured in the economic data release in May.

The Bureau of Economic Analysis released their second estimate for 1Q20 Real GDP, which revised the advance estimate of -4.8% by -0.2% to -5.0%. The employment report was

slightly better than expected with an unemployment rate of 14.7% beating consensus of 16%, and a decline of 20.5 million jobs in nonfarm payrolls, the highest since the Great Depression. Chair of the Federal Reserve, Jerome Powell, contributed to the building consensus that the U.S. economic recovery will take time, stating that the recession could last until the end of 2021.

Durable goods orders continued to show more pain, showing a drop-in order of 14.7%. Real estate however was a bright spot, in Riverside County home prices rose 5.8% YoY in April, above the national average of 5.4%. CoreLogic data indicates that home listings fell nearly 16% YoY by the week ending May 23rd.

Supply and demand dynamics had very little effect on the front end of the market, as it is anchored by the FED's zero rate policy, but Treasury issuance raised eyebrows. The U.S. government

announced plans to borrow \$3 trillion for the second quarter, five times more than the previous record set during the 2008 financial crisis. On May 11th, the Treasury department announced record sizes for their quarterly refunding program, \$32 billion in 10-year notes, \$20 billion in 20-year notes and \$22 billion in 30-year notes. The Treasury department had not issued 20-year Treasury bonds since 1986.

The prospect of an effective treatment for COVID-19 injected volatility to financial markets, as they rose and fell in line with news of a treatment. By month end, despite renewed trade tensions, and economic concerns, Treasury yields remained remarkably stable. The 2-year Treasury waffled between a yield of 0.15% to 0.19% and the 5-year Treasury between 0.31% and 0.37%.

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

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)
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
Jan-20	7,653,741,469.47	7,633,961,510.96	19,779,958.51	0.26%	1.82	1.06
Dec-19	8,232,092,850.66	8,214,054,109.29	18,038,741.37	0.22%	1.86	1.01

"Market values do not include accrued interest

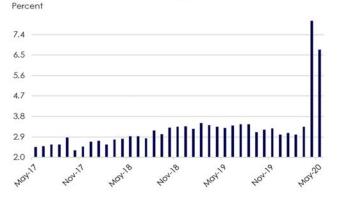
Economy

National Economy

In the last 12 weeks, almost 45 million unemployment claims have been made, but economists suggest the number of people seeking benefits is closer to 31 million. Claims have been declining for 10 straight weeks, but weekly applications remain in the millions. Following the 2008 financial crises, the highest amount of weekly claims was 665,000, last week California alone had over 250,000. (Politico 06/11/20)

 Throughout May, the economy slowly started opening back up and consumers celebrated. After declining for two months, consumer confidence unexpectedly rose from 85.7 in April to 86.6 in May, beating estimates of a drop to 82.3. Consumers were happy to see all 50 states begin lifting restrictions and working towards reopening the economy. (CNBC 05/26/20)

Private Sector Average Hourly Earnings Y/Y

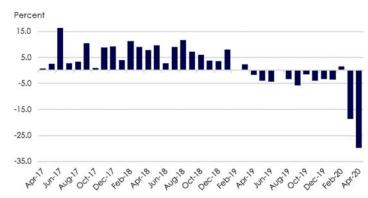


New Home Sales SAAR

State Economy

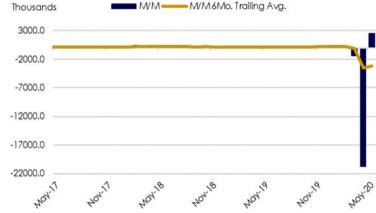
In May, California began to ease lockdown restrictions. Governor Newson cited stable hospitalization rates among COVID-19 patients, increased access to testing, and more protective gear as reasons to begin the re-opening process of our State. After pressure from several counties with low infection rates, new standards allow for an easier process that allows counties to begin re-opening as they see fit. New rules allowed 53 of California's 58 counties to move toward an accelerate phase 2, with plans to move towards phase 3 in early June. The 4th and final phase however is not part of the plan just yet. (LA Times 05/19/20)

Durable Goods Percent Chg. Y/Y



Nonfarm Payrolls Total M/M Change SA





Key Economic Indicators

Release Date	Indicator	Actual	Consensus	Prior Year
05/28/2020	Real GDP - Q/Q Change	-5.0%	-4.8%	3.1%
05/08/2020	Unemployment Rate - Seasonally Adjusted	14.7%	16.0%	3.6%
05/08/2020	Non-Farm Payrolls - M/M Change - Thousands	-20,500	-22,000	263
05/12/2020	CPI - Y/Y Change	0.3%	0.4%	2.0%
05/12/2020	CPI Ex Food and Energy - Y/Y Change	1.4%	1.7%	2.1%
05/05/2020	ISM Non-Manufacturing Index (> 50 indicates growth)	41.8	36.8	55.5
05/26/2020	New Home Sales - SAAR - Thousands	623	490	673
05/04/2020	Factory Orders - M/M Change	-10.3%	-9.7%	1.9%
05/04/2020	Durable Goods Orders - New Orders - M/M Change	-14.7%	-14.4%	2.6%
"Note: 'Prior Year' display	s final estimates of indicator values from the equivalent period of the prior year.			

Market Data

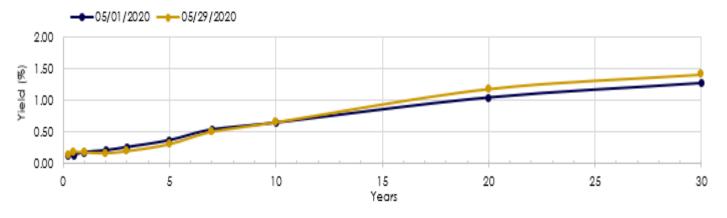
Federal Open Market Committee Meeting 04/29/2020

- 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 April statement that "it is prepared to use its full range of tools to support the U.S. in this challenging time, thereby promoting its maximum employment and price stability goals."

Fed Funds Target Rate (Upper Limit)



U.S. Treasury Curve

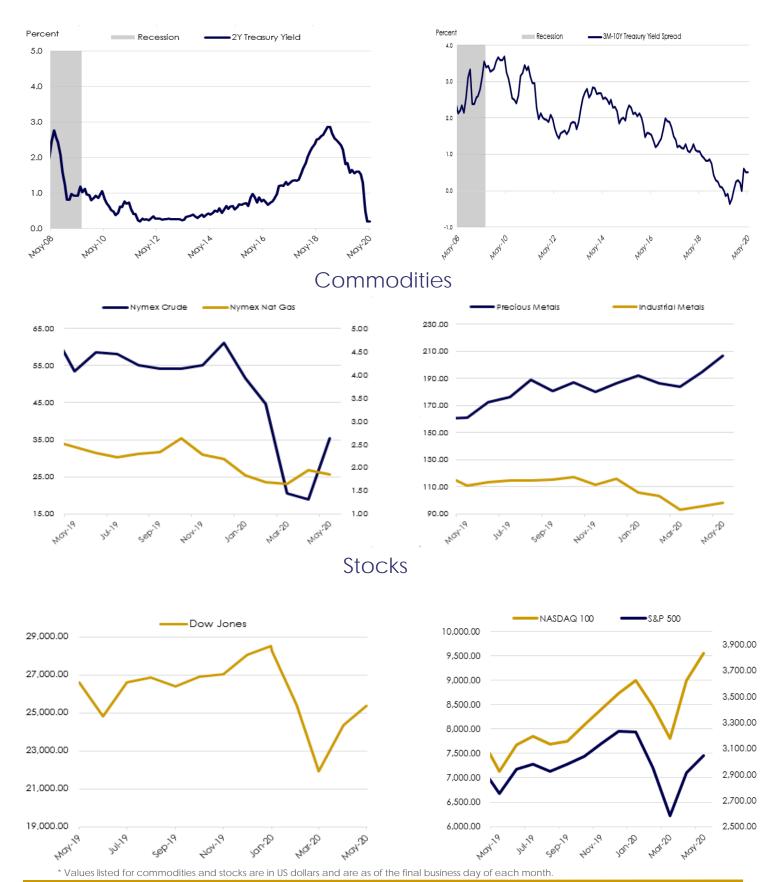


Treasury Curve Differentials	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
05/29/2020 - 05/01/2020	0.02	0.06	0.00	-0.04	-0.06	-0.06	0.01	0.14
05/29/2020	0.14	0.18	0.17	0.16	0.19	0.30	0.65	1.41
05/01/2020	0.12	0.12	0.17	0.20	0.25	0.36	0.64	1.27

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



Portfolio Data

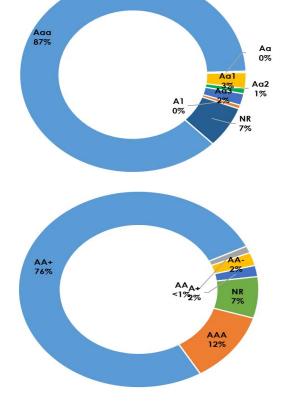
The County of Riverside's Treasurer's Pooled Investment Fund is currently rated **AAA-bf** by **Moody's Investor Service** and **AAAf/S1** by **Fitch Ratings**.

Moody's Asset Rating (000's)

	Book	MKT/Book	% Book	Yield
Aaa	7,076,836.37	100.40%	86.66%	0.85%
Aa	20,000.00	100.81%	0.24%	2.06%
Aa1	212,975.76	100.29%	2.61%	1.73%
Aa2	70,678.20	100.05%	0.87%	0.91%
Aa3	156,142.29	100.12%	1.91%	2.41%
A1	50,000.00	100.00%	0.61%	1.75%
NR	555,044.70	100.18%	6.80%	0.45%
NA	25,000.00	99.98%	0.31%	0.17%
Totals:	8,166,677.32	100.37%	100.00%	0.88%

S&P Asset Rating (000's)

	Book	MKT/Book	% Book	Yield
AAA	952,969.56	100.22%	11.67%	0.37%
AA+	6,212,820.73	100.43%	76.08%	0.94%
AA	93,700.04	100.05%	1.15%	0.98%
AA-	177,142.29	100.10%	2.17%	2.31%
A +	150,000.00	100.00%	1.84%	1.70%
NR	555,044.70	100.18%	6.80%	0.45%
NA	25,000.00	99.98%	0.31%	0.17%
Totals:	8,166,677.32	100.37%	100.00%	0.88%



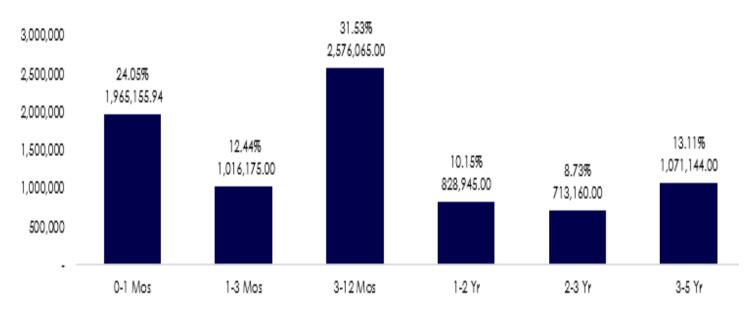
12-Month Projected Cash Flow

Month	Monthly Receipts	Monthly Dis- bursements	Difference	Required Ma- tured Invest- ments	Balance	Actual Invest- ments Maturing	Available to Invest > 1 Year
06/2020					452.48		
06/2020	1,044.30	1,802.91	(758.61)	306.13	-	1,965.16	
07/2020	1,034.18	1,472.64	(438.46)	438.46	-	551.83	
08/2020	986.77	1,164.92	(178.15)	178.15	-	614.35	
09/2020	1,085.65	1,145.14	(59.49)	59.49	-	513.98	
10/2020	1,249.55	1,343.18	(93.63)	93.63	-	547.25	
11/2020	1,205.40	1,074.70	130.70		130.70	420.10	
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	327.75	
02/2021	1,005.21	1,217.34	(212.13)		361.89	65.00	
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	154.08	
05/2021	2,100.00	1,086.87	1013.13		2,594.23	182.65	
TOTALS	16,739.89	15,674.00	1,065.89	1,075.86	7,867.61	5,557.41	7,090.81
				13.17%		68.05%	86.83%

Based on historic and current financial conditions within the County, the Pool is expected to maintain sufficient liquidity of funds to cover County expenses for the next twelve months.

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	1,600,186.11	1,608,013.97	100.49%	0.85%	0.55	0.55
AGENCIES	4,626,799.24	4,645,889.69	100.41%	0.91%	0.68	1.67
MMKT	869,000.00	869,000.00	100.00%	0.16%	0.00	0.00
CASH	375,000.00	375,000.00	100.00%	0.55%	0.00	0.00
CALTRUST FND	4,023.98	4,023.98	100.00%	1.05%	0.00	0.00
COMM PAPER	260,873.13	262,054.84	100.45%	1.11%	0.10	0.10
CDS	100,000.00	100,000.00	100.00%	1.63%	0.48	0.72
NCDS	120,000.00	120,000.00	100.00%	1.81%	0.04	0.04
MEDIUM TERM NOTES	82,836.63	84,930.31	102.53%	2.56%	0.48	0.54
MUNI	127,918.24	127,918.24	100.00%	2.71%	1.14	1.14
LOCAL AGCY OBLIG	40.00	40.00	100.00%	1.65%	0.04	0.04
Totals:	8,166,677.33	8,196,871.03	100.37%	0.88%	0.531	1.10

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

IIV /I N / IIT



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.

Investment Category
MUNICIPAL BONDS (MUNI)
U.S. TREASURIES
LOCAL AGENCY OBLIGATIONS (LAO)
FEDERAL AGENCIES
COMMERCIAL PAPER (CP)
CERTIFICATE & TIME DE- POSITS (NCD & TCD)
INT'L BANK FOR RECON- STRUCTION AND DEVELOP- MENT AND INT'L FINANCE CORPORATION
REPURCHASE AGREEMENTS (REPO)
REVERSE REPOS
MEDIUM TERM NOTES (MTNO)
CALTRUST SHORT TERM FUND
MONEY MARKET MUTUAL FUNDS (MMF)
LOCAL AGENCY INVESTMENT FUND (LAIF)
CASH/DEPOSIT AC- COUNT

GOVERNMENT CODE								
Maximum Remaining Maturity	Authorized % Limit	S&P/ Moody's						
5 YEARS	NO LIMIT	NA						
5 YEARS	NO LIMIT	NA						
5 YEARS	NO LIMIT	NA						
5 YEARS	NO LIMIT	AAA						
270 DAYS	40%	A1/P1						
5 YEARS	30%	NA						
NA	NA	NA						
1 YEARS	NO LIMIT	NA						
92 DAYS	20%	NA						
5 YEARS	30%	А						
NA	NA	NA						
60 DAYS(1)	20%	AAA/Aaa (2)						
NA	NA	NA						
NA	NA	NA						

COUN	TV INIVECTMENT	DOLLOV	
Maximum Remaining Maturity	Authorized % Limit	S&P/Moody's/ Fitch	Actual %
4 YEARS	15%	AA-/Aa3/AA-	1.57%
5 YEARS	100%	NA	19.59%
3 YEARS	2.50%	INVESTMENT GRADE	<0.01%
5 YEARS	100%	NA	56.65%
270 DAYS	40%	A1/P1/F1	3.19%
1 YEAR	25% Combined	A1/P1/F1	2.69%
4 YEARS	20%	AA/Aa/AA	0.00%
45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	0.00%
60 DAYS	10%	NA	0.00%
3 YEARS	20%	AA/Aa2/AA	1.01%
DAILY LIQUIDITY	1.00%	NA	0.05%
DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS	10.64%
DAILY LIQUIDITY	Max \$50 million	NA	0.00%
NA	NA	NA	4.59%

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

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

CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
		Date	ооцрон	To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturity
Fund: 1 PO 1060: MMK	T ACCTS-A/365-6										
FRGXX	FIDELITY GOV	06/01/2020	.154	.154	86,000,000.00	86,000,000.00	100.000000	86,000,000.00	0.00	.003	.003
GOFXX WFFXX	FEDERATED GOV WELLS FARGO GOV	06/01/2020 06/01/2020	.161 .143	.161 .143	146,000,000.00 141,000,000.00	146,000,000.00 141,000,000.00	100.000000 100.000000	146,000,000.00 141,000,000.00	0.00	.003	.003
FGTXX	GOLDMAN SACHS GOV	06/01/2020	.189	.189	231,000,000.00	231,000,000.00	100.000000	231,000,000.00	0.00	.003	.003
OGVXX	JP MORGAN GOV	06/01/2020	.141	.141	105,000,000.00	105,000,000.00	100.000000	105,000,000.00	0.00	.003	.003
TFDXX	BLACKROCK GOV	06/01/2020	.137 . 158	.137 .158	160,000,000.00 869,000,000.00	160,000,000.00 869,000,000.00	100.000000 100.000000	160,000,000.00 869,000,000.00	0.00	.003	.003
1065: CLTR- CLTR	A/365-6 CALTRUST SHT TERM FUND	06/01/2020	1.073	1.049	4,015,944.14	4,023,976.03	100.200000	4.023.976.03	0.00	.003	.003
		00/01/2020	1.073	1.049	4,015,944.14	4,023,976.03	100.200000	4,023,976.03	0.00	.003	.003
CASH	RATE-A/365-6 BANK OF THE WEST	06/01/2020	.650	.650	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.003	.003
1170: MGD	RATE-A/360		.650	.650	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.003	.003
CASH	PACIFIC PREMIER BANK	06/01/2020	1.530	1.530	0.00	0.00	.000000	0.00	0.00	.000	.003
CASH CASH	FIRST REPUBLIC BANK UB MANAGED RATE	06/01/2020 06/01/2020	1.515 .543	1.515 .543	0.00	0.00	.000000	0.00	0.00	.000	.003
1175· LAO-9	SINKING FND-A/360		.543	.543	350,000,000.00	350,000,000.00	100.000000	350,000,000.00	0.00	.003	.003
LAO	US DIST COURTHOUSE	06/15/2020	1.652	1.652	40,000.00	40,000.00	100.000000	40,000.00	0.00	215	.041
1300: II S TI	REASURY BILL		1.652	1.652	40,000.00	40,000.00	100.000000	40,000.00	0.00	215	.041
9127963X5	U.S. TREASURY BILL	09/08/2020	.146	.146	75,000,000.00	74,953,158.33	99.955000	74,966,250.00	13,091.67	.273	.274
912796TN9 9127964A4	U.S. TREASURY BILL U.S. TREASURY BILL	10/08/2020 09/29/2020	.172 .136	.172 .136	75,000,000.00 50,000,000.00	74,934,783.00 49,970,911.11	99.942000 99.933000	74,956,500.00 49,966,500.00	21,717.00 -4,411.11	.355 .331	.356 .332
9127962T5	U.S. TREASURY BILL	10/29/2020	.162	.162	50,000,000.00	49,959,176.50	99.928000	49,964,000.00	4,823.50	.413	.414
9127964G1		10/06/2020	.136	.136	50,000,000.00	49,970,911.11	99.945000	49,972,500.00	1,588.89	.350	.351
912796TP4 9127962Z1	U.S. TREASURY BILL U.S. TREASURY BILL	11/05/2020 11/12/2020	.130 .154	.130 .154	50,000,000.00 50,000,000.00	49,967,139.00 49,961,198.50	99.927000 99.924000	49,963,500.00 49,962,000.00	-3,639.00 801.50	.432 .451	.433 .452
912796UA5		06/25/2020	.095	.095	50,000,000.00	49,994,458.33	99.992000	49,996,000.00	1,541.67	.068	.068
9127963P2	U.S. TREASURY BILL	08/18/2020	.110	.110	50,000,000.00	49,985,486.11	99.969000	49,984,500.00	-986.11	.216	.216
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	99.957000 99.928000	49,978,500.00 49,964,000.00	-2,333.33 -13,510.42	.293 .312	.293 .312
9127964H9	U.S. TREASURY BILL	10/13/2020	.133	.133	50,000,000.00	49,972,805.00	99.948000	49,974,000.00	1,195.00	.369	.370
9127964G1		10/06/2020	.129	.129	50,000,000.00	49,975,370.83	99.945000 99.993000	49,972,500.00	-2,870.83	.350	.351
9127962W8 912796XE4	U.S. TREASURY BILL U.S. TREASURY BILL	06/23/2020 02/25/2021	.080 .172	.080 .172	50,000,000.00 50,000,000.00	49,996,444.44 49,935,211.11	99.993000	49,996,500.00 49,933,000.00	55.56 -2,211.11	.063 .738	.063 .740
9127963B3	U.S. TREASURY BILL	11/27/2020	.161	.161 . 136	50,000,000.00 850,000,000.00	49,959,302.78 849,494,699.90	99.919947 99.942379	49,959,973.61	670.83 15,523.71	.492 . 342	.493
1310: U.S. TI	REASURY BOND		.136	.130	850,000,000.00	049,494,099.90	99.942379	849,510,223.61	15,523.71	.342	.343
912828Y46		07/31/2020	2.625	1.662	25,000,000.00	25,179,687.50	100.413000	25,103,250.00	-76,437.50	.166	.167
912828L32 912828YC8	U.S. TREASURY BOND U.S. TREASURY BOND	08/31/2020 08/31/2021	1.375 1.500	1.627 1.711	50,000,000.00 25,000,000.00	49,898,437.50 24,906,250.00	100.308000 101.621000	50,154,000.00 25,405,250.00	255,562.50 499,000.00	.250 1.228	.252 1.252
912828S27	U.S. TREASURY BOND	06/30/2021	1.125	1.735	25,000,000.00	24,753,906.25	100.988000	25,247,000.00	493,093.75	1.066	1.082
912828YE4 912828L99	U.S. TREASURY BOND U.S. TREASURY BOND	08/31/2024 10/31/2020	1.250 1.375	1.702 1.634	25,000,000.00 50,000,000.00	24,479,492.19 49,876,953.13	104.176000 100.488000	26,044,000.00 50,244,000.00	1,564,507.81 367,046.87	4.104 .415	4.255 .419
9128283Q1		01/15/2021	2.000	1.647	50,000,000.00	50,193,359.38	101.133000	50,566,500.00	373,140.62	.612	.627
912828PC8		11/15/2020	2.625	1.638	50,000,000.00	50,455,078.13	101.106000	50,553,000.00	97,921.87	.456	.460
912828A42 9128283Q1		11/30/2020 01/15/2021	2.000 2.000	1.639 1.643	50,000,000.00 50,000,000.00	50,173,828.13 50,193,359.38	100.902000 101.133000	50,451,000.00 50,566,500.00	277,171.87 373,140.62	.497 .612	.501 .627
9128283Q1		01/15/2021	2.000	1.637	25,000,000.00	25,097,656.25	101.133000	25,283,250.00	185,593.75	.612	.627
912828YV6		11/30/2024	1.500	1.751	25,000,000.00	24,705,078.13	105.484000	26,371,000.00	1,665,921.87	4.330	4.504
9128283Q1 9128283Q1		01/15/2021 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	101.133000 101.133000	25,283,250.00 50,566,500.00	185,593.75 380,953.12	.612 .612	.627 .627
912828272	U.S. TREASURY BOND	10/15/2020	1.625	1.649	25,000,000.00	24,995,117.19	100.527000	25,131,750.00	136,632.81	.372	.375
9128283Q1	U.S. TREASURY BOND U.S. TREASURY BOND	01/15/2021 08/31/2020	2.000 2.125	1.606 1.615	50,000,000.00 50,000,000.00	50,201,171.88 50,166,015.63	101.133000 100.493000	50,566,500.00 50,246,500.00	365,328.12 80,484.37	.612 .250	.627 .252
	U.S. TREASURY BOND	01/15/2021	2.000	1.605	50,000,000.00	50,195,312.50	101.133000	50,566,500.00	371,187.50	.612	.627
912828L32	U.S. TREASURY BOND	08/31/2020	1.375 1.846	1.591 1.642	50,000,000.00 750,000,000.00	49,937,500.00 750,691,406.30	100.308000 101.133833	50,154,000.00 758,503,750.00	216,500.00 7,812,343.70	.250 . 771	.252 . 791
	C-DISC NOTE										
313396ZZ9 313396E41	FHLMC DISC NTE FHLMC DISC NTE	07/29/2020 09/02/2020	.126 .120	.126 .120	50,000,000.00 50,000,000.00	49,983,725.00 49,978,666.67	99.979000 99.959000	49,989,500.00 49,979,500.00	5,775.00 833.33	.161 .257	.162 .258
		0770272020	.123	.123	100,000,000.00	99,962,391.67	99.969000	99,969,000.00	6,608.33	.209	.210
	C-Fxd-S 30/360 2 FHLMC 4YrNc6MoE	11/25/2020	1.370	1.370	25,000,000.00	25,000,000.00	100.527000	25,131,750.00	131,750.00	.484	.488
3134GAYK4	4 FHLMC 4YrNc1YrE	11/30/2020	1.440	1.440	10,000,000.00	10,000,000.00	100.579000	10,057,900.00	57,900.00	.497	.501
	FHLMC 5YrNc3YrE FHLMC 5YrNc2YrE	05/26/2023 06/29/2023	3.000 3.100	3.000 3.100	15,000,000.00 5,000,000.00	15,000,000.00 5,000,000.00	102.403000 100.214000	15,360,450.00 5,010,700.00	360,450.00 10,700.00	2.835 2.877	2.986 3.079
	7 FHLMC 5YrNc2YrB	05/03/2024	2.600	2.600	10,000,000.00	10,000,000.00	100.214000	10,186,900.00	186,900.00	3.699	3.926
3134GTSF1		06/10/2022	2.400	2.400	5,000,000.00	5,000,000.00	100.056000	5,002,800.00	2,800.00	1.943	2.027
3134GTYT4 3134GTYT4		07/01/2024 07/01/2024	2.125 2.125	2.125 2.125	15,000,000.00 15,000,000.00	15,000,000.00 15,000,000.00	100.133000 100.133000	15,019,950.00 15,019,950.00	19,950.00 19,950.00	3.858 3.858	4.088 4.088
3134GTYS6	FHLMC 3YrNc1YrE	07/01/2022	2.000	2.000	15,000,000.00	15,000,000.00	100.137000	15,020,550.00	20,550.00	2.014	2.085
3134GTYT4 3134GTXJ7		07/01/2024 07/08/2024	2.125 2.190	2.125 2.190	15,000,000.00	15,000,000.00 50,000,000.00	100.133000 100.173000	15,019,950.00	19,950.00	3.858 3.870	4.088 4.107
	FHLMC 5YrNc1YrE FHLMC 5YrNc1YrE	07/15/2024	2.150	2.150	50,000,000.00 15,000,000.00	15,000,000.00	100.173000	50,086,500.00 15,028,500.00	86,500.00 28,500.00	3.894	4.107
	PHLMC 5YrNc1YrQ	07/15/2024	2.300	2.300	5,000,000.00	5,000,000.00	100.219000	5,010,950.00	10,950.00	3.878	4.126
	FHLMC 5YrNc1YrE FHLMC 5YrNc1YrQ	07/15/2024 08/07/2024	2.150 2.150	2.150 2.150	5,000,000.00 5,000,000.00	5,000,000.00 5,000,000.00	100.190000 100.296000	5,009,500.00 5,014,800.00	9,500.00 14,800.00	3.894 3.954	4.126 4.189
3134GUHK9	FHLMC 5YrNc1Q	10/15/2024	1.875	1.875	10,000,000.00	10,000,000.00	100.462000	10,046,200.00	46,200.00	4.170	4.378
	1 FHLMC 4YrNc1YrB	11/27/2023	1.800	1.800	15,000,000.00	15,000,000.00	100.657000	15,098,550.00	98,550.00	3.366	3.493
	FHLMC 3.75YrNc9MoB 5 FHLMC 3YrNc3MoB	08/28/2023 12/02/2022	1.800 1.900	1.814 1.900	695,000.00 10,000,000.00	694,652.50 10,000,000.00	100.334000 100.005000	697,321.30 10,000,500.00	2,668.80 500.00	3.134 2.410	3.244 2.507
3134GUWR	7 FHLMC 4YrNc7MoB	12/12/2023	1.900	1.900	10,000,000.00	10,000,000.00	100.044000	10,004,400.00	4,400.00	3.369	3.534
	FHLMC 5YrNc6MoB FHLMC 3.5YrNc1YrB	06/19/2024	2.000 1.800	2.000 1.800	15,000,000.00 15,000,000.00	15,000,000.00 15,000,000.00	100.076000 100.848000	15,011,400.00 15,127,200.00	11,400.00 127,200.00	3.837 2.942	4.055 3.063
	8 FHLMC 3.5YINC1YIB	06/23/2023 06/23/2023	1.800	1.800	9,000,000.00	8,993,250.00	100.848000	9,076,320.00	83,070.00	2.942	3.063
3134GUH45	5 FHLMC 4YrNc1YrB	12/28/2023	1.900	1.900	20,000,000.00	20,000,000.00	100.856000	20,171,200.00	171,200.00	3.414	3.578
	2 FHLMC 4YrNc1YrB 1 FHLMC 4YrNc6MoQ	12/28/2023 01/16/2024	1.900 1.900	1.900 1.900	10,000,000.00 25,000,000.00	10,000,000.00 25,000,000.00	100.835000 100.174000	10,083,500.00 25,043,500.00	83,500.00 43,500.00	3.414 3.463	3.578 3.630
3134GUY38	FHLMC 5YrNc6MoQ	01/16/2025	2.000	2.000	24,747,000.00	24,747,000.00	100.071000	24,764,570.37	17,570.37	4.364	4.633
	FHLMC 4YrNc6MoQ FHLMC 4.5YrNc1YrQ	01/17/2024	1.900	1.900	15,000,000.00	15,000,000.00	100.175000	15,026,250.00	26,250.00	3.466	3.633
	FHLMC 4.5YrNc1YrQ FHLMC3.5YrNc6MoQ	07/22/2024 08/10/2023	1.850 1.700	1.850 1.700	25,000,000.00 15,000,000.00	25,000,000.00 15,000,000.00	100.849000 100.236000	25,212,250.00 15,035,400.00	212,250.00 35,400.00	3.944 3.078	4.145 3.195
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CUSIP Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
·	Date		To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturity
3134GVBK3 FHLMC 3.5YrNc6MoB 3134GVAU2 FHLMC 4YrNc6MoB	08/10/2023 02/12/2024	1.750 1.800	1.750 1.800	5,000,000.00 5,000,000.00	5,000,000.00 5,000,000.00	100.236000 100.233000	5,011,800.00 5,011,650.00	11,800.00 11,650.00	3.075 3.543	3.195 3.704
3134GVCD8 FHLMC 4YrNc6MoB	02/24/2024	1.750	1.750	5,000,000.00	5,000,000.00	100.138000	5,006,900.00	6,900.00	3.580	3.737
3134GVCZ9 FHLMC 5YrNc1YrB 3134GVCR7 FHLMC5YrNc1YrB	02/18/2025 02/19/2025	1.700 1.800	1.700 1.800	10,000,000.00 5,785,000.00	10,000,000.00 5,785,000.00	100.718000 100.778000	10,071,800.00 5,830,007.30	71,800.00 45,007.30	4.490 4.480	4.723 4.726
3136G4UG6 FHLMC 5YrNc1YrB	02/19/2025	1.770	1.770	5,000,000.00	5,000,000.00	100.665000	5,033,250.00	33,250.00	4.484	4.726
3134GVDC9 FHLMC 3YrNc9MoB 3134GVCP1 FHLMC 4YrNc1YrE	11/20/2023 02/26/2024	1.700 1.600	1.700 1.605	10,000,000.00 10,000,000.00	10,000,000.00 9,998,000.00	100.465000 100.804000	10,046,500.00 10,080,400.00	46,500.00 82,400.00	3.366 3.598	3.474 3.742
3134GVDP0 FHLMC 5YrNc6MoB	02/27/2025	1.700	1.700	26,400,000.00	26,400,000.00	100.304000	26,453,328.00	53,328.00	4.515	4.748
3134GVEM6 FHLMC 3YrNc6MoB	02/28/2023	1.500	1.500	10,000,000.00	10,000,000.00	100.221000	10,022,100.00	22,100.00	2.675	2.748
3134GVHU5 FHLMC 2YrNc3MoB 3134GVHE1 FHLMC 5YrNc3MoB	03/30/2022 03/26/2025	1.150 1.400	1.150 1.410	35,000,000.00 5,000,000.00	35,000,000.00 4,997,500.00	100.075000 100.020000	35,026,250.00 5,001,000.00	26,250.00 3,500.00	1.806 4.634	1.830 4.822
3134GVHJ0 FHLMC 5YrNc3MoB	03/26/2025	1.500	1.500	5,000,000.00	5,000,000.00	100.023000	5,001,150.00	1,150.00	4.621	4.822
3134GVHM3 FHLMC 1.5YrNc3MoB 3134GVJG4 FHLMC 3YrNc3MoE	09/30/2021 04/06/2023	1.000 1.150	1.000 1.150	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	100.016000 100.004000	25,004,000.00 25,001,000.00	4,000.00 1,000.00	1.324 2.789	1.334 2.849
3134GVJP4 FHLMC 2.5YrNc3MoE	10/07/2022	1.125	1.125	50,000,000.00	50,000,000.00	100.095000	50,047,500.00	47,500.00	2.309	2.353
3134GVJP4 FHLMC 2.5YrNc3MoE 3134GVJP4 FHLMC 2.5YrNc3MoE	10/07/2022 10/07/2022	1.125 1.125	1.125 1.125	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	100.095000 100.095000	25,023,750.00 25,023,750.00	23,750.00 23,750.00	2.309 2.309	2.353 2.353
3134GVJM1 FHLMC 2YrNc3MoE	04/08/2022	1.150	1.150	25,000,000.00	25,000,000.00	100.093000	25,023,750.00	23,250.00	1.825	1.855
3134GVJW9 FHLMC 3YrNc3MoE 3134GVJR0 FHLMC 1.75YrNc3MoE	04/13/2023	1.100	1.100	25,000,000.00	25,000,000.00	100.106000 100.088000	25,026,500.00	26,500.00	2.810 1.841	2.868
3134GVPD4 FHLMC 2.5YrNc6MoB	04/13/2022 10/27/2022	1.050 .500	1.050 .500	5,835,000.00 10,000,000.00	5,835,000.00 10,000,000.00	100.088000	5,840,134.80 10,001,300.00	5,134.80 1,300.00	2.387	1.868 2.408
3134GVPD4 FHLMC 2.5YrNc6MoB	10/27/2022	.500	.500	10,000,000.00	10,000,000.00	100.013000	10,001,300.00	1,300.00	2.387	2.408
3134GVPD4 FHLMC 2.5YrNc6MoB 3134GVPD4 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	100.013000 100.013000	10,001,300.00 10,001,300.00	1,300.00 1,300.00	2.387 2.387	2.408 2.408
3134GVRF7 FHLMC 4YrNc6MoB	05/06/2024	.625	.625	10,000,000.00	10,000,000.00	99.986000	9,998,600.00	-1,400.00	3.875	3.934
3134GVSE9 FHLMC 3YrNc6MoB 3134GVSJ8 FHLMC 5YrNc1YrB	05/12/2023 05/12/2025	.550 .800	.550 .800	50,000,000.00 10,000,000.00	50,000,000.00 10,000,000.00	99.980000 99.853000	49,990,000.00 9,985,300.00	-10,000.00 -14,700.00	2.919 4.839	2.948 4.951
3134GVTA6 FHLMC 4YrNc6MoB	05/13/2024	.625	.625	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	3.894	3.953
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	99.894000 100.005000	10,463,896.50 10,000,500.00	-8,484.75 500.00	3.892 3.183	3.953 3.216
3134GVWU8 FHLMC 2YrNc6MoB	05/19/2022	.350	.350	50,000,000.00	50,000,000.00	100.003000	50,000,000.00	0.00	1.958	1.967
3134GVVU9 FHLMC 3YrNc6MoB	11/20/2023	.570	.570	10,000,000.00	10,000,000.00	100.006000	10,000,600.00	600.00	3.430	3.474
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	100.006000 100.013000	10,000,600.00 15,001,950.00	600.00 1,950.00	3.430 3.912	3.474 3.973
3134GVXL7 FHLMC 4YrNc1YrB	05/20/2024	.600	.600	25,000,000.00	25,000,000.00	100.025000	25,006,250.00	6,250.00	3.916	3.973
3134GVRV2 FHLMC 5YrNc1YrQ 3134GVZF8 FHLMC 4YrNc1Q	05/27/2025 05/28/2024	.750 .600	.750 .600	10,000,000.00 15,000,000.00	10,000,000.00 15,000,000.00	99.880000 100.000000	9,988,000.00 15,000,000.00	-12,000.00 0.00	4.887 3.938	4.992 3.995
3134GVWM FHLMC 5YrNc1YrQ	05/28/2025	.730	.730	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	4.893	4.995
3134GVWM FHLMC 5YrNc1YrQ	05/28/2025	.730 1.369	.730 1.371	5,000,000.00 1,067,937,000.00	5,000,000.00 1,067,922,783.75	100.000000 100.231252	5,000,000.00 1,070,406,628.27	0.00 2,483,844.52	4.893 3.093	4.995 3.201
1465: FHLMC-STEP%-S30/360	00/12/2021									
3134GADP6 FHLMC 5YrNc3MoB	09/13/2021	1.625 1.625	1.625 1.625	16,500,000.00 16,500,000.00	16,500,000.00 16,500,000.00	100.042000 100.042000	16,506,930.00 16,506,930.00	6,930.00 6,930.00	1.262 1.262	1.288 1.288
1476: FHLMC-Var-SOFR-Q A/360 3134GVHN1 FHLMC 1.5Yr	09/23/2021	.380	.380	25,000,000.00	25,000,000.00	100.212000	25,053,000.00	53,000.00	1.306	1.315
3134GVHN1 FHLMC 1.5Yr	09/23/2021	.380	.380	25,000,000.00	25,000,000.00	100.212000	25,053,000.00	53,000.00	1.306	1.315
3134GVHN1 FHLMC 1.5Yr	09/23/2021	.380	.380	25,000,000.00	25,000,000.00 25,000,000.00	100.212000 100.212000	25,053,000.00	53,000.00	1.306	1.315 1.315
3134GVHN1 FHLMC 1.5Yr 3134GVHN1 FHLMC 1.5Yr	09/23/2021 09/23/2021	.380 .380	.380 .380	25,000,000.00 25,000,000.00	25,000,000.00	100.212000	25,053,000.00 25,053,000.00	53,000.00 53,000.00	1.306 1.306	1.315
3134GVHV3 FHLMC 1.5Yr	09/30/2021	.380	.380	25,000,000.00 150,000,000.00	25,000,000.00 150,000,000.00	100.249000 100.218167	25,062,250.00 150,327,250.00	62,250.00 327,250.00	1.329 1.310	1.334 1.318
1500: FNMA-DISC NOTE										
313589CM3 FNMA DISC NTE	03/01/2021	.200	.200	75,000,000.00 75,000,000.00	74,862,916.67 74,862,916.67	99.864000 99.864000	74,898,000.00 74,898,000.00	35,083.33 35,083.33	.749 . 749	.751
1525: FNMA-Fxd-S 30/360 3136G3WC5 FNMA 4YrNc6MoE	07/13/2020	1.350	1.350	10,000,000.00	10.000.000.00	100.139000	10,013,900.00	13,900.00	.117	.118
3135G0T60 FNMA 3Yr	07/30/2020	1.500	1.604	10,000,000.00	9,969,700.00	100.220000	10,022,000.00	52,300.00	.163	.164
3135G0T78 FNMA 4.83Yr	10/05/2022	2.000 2.375	2.322	15,000,000.00 10,000,000.00	14,782,200.00 9,944,100.00	104.161000	15,624,150.00	841,950.00	2.269	2.348
3135G0T94 FNMA 5Yr 3135G0U43 FNMA 4.41Yr	01/19/2023 09/12/2023	2.875	2.495 2.333	30,000,000.00	30,670,500.00	105.663000 108.514000	10,566,300.00 32,554,200.00	622,200.00 1,883,700.00	2.515 3.101	2.638 3.285
3136G4TY9 FNMA 5YrNc1YrQ	10/28/2024	2.000	2.000	10,000,000.00	10,000,000.00	100.511000	10,051,100.00	51,100.00	4.192	4.414
3136G0Z87 FNMA 1.75YrNc2MoB 3136G4UG6 FNMA 5YrNc1YrB	10/26/2021 02/19/2025	1.800 1.770	1.800 1.770	50,000,000.00 5,000,000.00	50,000,000.00 5,000,000.00	100.112000 100.665000	50,056,000.00 5,033,250.00	56,000.00 33,250.00	1.377 4.484	1.405 4.726
3135G0Y49 FNMA 3YrNc6MoB	02/21/2023	1.700	1.700	15,000,000.00	15,000,000.00	100.336000	15,050,400.00	50,400.00	2.637	2.729
3135G0X24 FNMA 4.83Yr	01/07/2025	1.625 1.995	1.094 1.914	10,000,000.00 165,000,000.00	10,247,300.00 165,613,800.00	105.278000 102.726727	10,527,800.00 169,499,100.00	280,500.00 3,885,300.00	4.404 2.274	4.608 2.374
1576: FNMA-Var-SOFR-Q A/360 3135G02H5 FNMA 1.5Yr	09/16/2021	.220	.220	25,000,000.00	25,000,000.00	100.022000	25,005,500.00	5,500.00	1.279	1.296
3135G02F9 FNMA 1Yr	03/16/2021	.220	.220	25,000,000.00	25,000,000.00	99.992000	24,998,000.00	-2,000.00	.787	.792
3135G02K8 FNMA 2Yr 3135G03B7 FNMA 2Yr	03/16/2022 04/07/2022	.280	.280	25,000,000.00	25,000,000.00	100.062000	25,015,500.00 25,074,250.00	15,500.00	1.768	1.792
3135G03B7 FNMA 2Yr 3135G03J0 FNMA 2Yr	04/07/2022	.410 .450	.410 .450	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	100.297000 100.373000	25,074,250.00	74,250.00 93,250.00	1.842 1.863	1.852 1.874
1700: FHLB-DISC NOTE		.308	.308	125,000,000.00	125,000,000.00	100.149200	125,186,500.00	186,500.00	1.508	1.522
313384XT1 FHLB DISC NTE	06/05/2020	1.550	1.562	50,000,000.00	49,608,194.44	99.999000	49,999,500.00	391,305.56	.013	.014
313384XP9 FHLB DISC NTE 313384XY0 FHLB DISC NTE	06/01/2020 06/10/2020	1.530 .486	1.537 .487	50,000,000.00 50,000,000.00	49,783,250.00 49,938,575.00	100.000000 99.997000	50,000,000.00 49,998,500.00	216,750.00 59,925.00	.003 .027	.003 .027
313384YF0 FHLB DISC NTE	06/17/2020	.520	.521	50,000,000.00	49,930,666.67	99.997000	49,997,500.00	66,833.33	.027	.027
313384A66 FHLB DISC NTE	08/03/2020	.520	.521 .301	50,000,000.00	49,899,611.11	99.974000	49,987,000.00	87,388.89	.174	.175 .395
313384L64 FHLB DISC NTE 313384D71 FHLB DISC NTE	10/22/2020 08/28/2020	.300 .050	.050	75,000,000.00 50,000,000.00	74,867,500.00 49,989,513.89	99.933000 99.963000	74,949,750.00 49,981,500.00	82,250.00 -8,013.89	.393 .244	.395
313384ZA0 FHLB DISC NTE	07/06/2020	.120	.120	50,000,000.00	49,984,333.33	99.987000	49,993,500.00	9,166.67	.098	.099
313384ZC6 FHLB DISC NTE 313384ZJ1 FHLB DISC NTE	07/08/2020 07/14/2020	.165 .145	.165 .145	50,000,000.00 50,000,000.00	49,979,145.83 49,980,465.28	99.987000 99.985000	49,993,500.00 49,992,500.00	14,354.17 12,034.72	.104 .120	.104 .121
313384ZS1 FHLB DISC NTE	07/22/2020	.120	.120	25,000,000.00	24,992,416.67	99.982000	24,995,500.00	3,083.33	.142	.142
313384ZU6 FHLB DISC NTE 313384M63 FHLB DISC NTE	07/24/2020 10/30/2020	.115 .140	.115 .140	25,000,000.00 50,000,000.00	24,992,732.64 49,964,222.22	99.981000 99.929000	24,995,250.00 49,964,500.00	2,517.36 277.78	.148 .416	.148 .416
313384YN3 FHLB DISC NTE	06/24/2020	.090	.090	50,000,000.00	49,993,000.00	99.993000	49,996,500.00	3,500.00	.066	.066
313384ZX0 FHLB DISC NTE 313384B81 FHLB DISC NTE	07/27/2020 08/13/2020	.100 .100	.100 .100	50,000,000.00 50,000,000.00	49,987,638.89 49,985,416.67	99.980000 99.970000	49,990,000.00 49,985,000.00	2,361.11 -416.67	.156 .202	.156 .203
313384ZH5 FHLB DISC NTE	07/13/2020	.090	.090	75,000,000.00	74,986,125.00	99.985000	74,988,750.00	2,625.00	.118	.118
313384A66 FHLB DISC NTE 313384A82 FHLB DISC NTE	08/03/2020 08/05/2020	.110 .119	.110 .119	40,000,000.00 22,000,000.00	39,989,000.00 21,993,382.28	99.974000 99.973000	39,989,600.00 21,994,060.00	600.00 677.72	.175 .180	.175 .181
313384A82 FHLB DISC NTE	08/05/2020	.119	.119	30,000,000.00	21,993,382.28 29,990,975.83	99.973000	29,991,900.00	924.17	.180	.181
313384ZX0 FHLB DISC NTE	07/27/2020	.105	.105	50,000,000.00	49,988,916.67	99.980000	49,990,000.00	1,083.33	.156	.156
313384C64 FHLB DISC NTE	08/19/2020	.120	.120	29,000,000.00	28,991,300.00	99.967000	28,990,430.00	-870.00	.219	.219

CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
313384C80	FHLB DISC NTE	Date 08/21/2020	.120	To Mat .120	Value 31,000,000.00	Value 30,990,596.67	Price 99.966000	Value 30,989,460.00	Gain/Loss -1,136.67	Duration .224	Maturity .225
313384C80	FHLB DISC NTE	08/21/2020	.120	.120	39,000,000.00	38,988,170.00	99.966000	38,986,740.00	-1,430.00	.224	.225
313384D71	FHLB DISC NTE	08/28/2020	.148	.148	50,000,000.00 1,141,000,000.00	49,981,294.44 1,139,776,443.53	99.963000 99.975674	49,981,500.00 1,140,722,440.00	205.56 945,996.47	.243 .164	.244
1725: FHLB-F 3130A7PV1	Fxd-S 30/360	04/05/2021	1.375	1.390	5,000,000.00	4,996,350.00	101.059000	5,052,950.00	56,600.00	.835	.847
	FHLB 3YrNc1YrE	08/28/2020	2.000	1.790	10,000,000.00	10,061,000.00	100.431000	10,043,100.00	-17,900.00	.242	.244
3130ABZE9 313379Q69	FHLB 3YrNc1YrE	08/28/2020 06/10/2022	1.650 2.125	1.650 2.182	5,000,000.00 7,975,000.00	5,000,000.00 7,955,620.75	100.346000 103.789000	5,017,300.00 8,277,172.75	17,300.00 321,552.00	.242 1.952	.244 2.027
3130ADFW7		01/25/2021	2.200	2.212	15,000,000.00	14,994,900.00	101.358000	15,203,700.00	208,800.00	.638	.655
3130A0XD7 3130A0XD7		03/12/2021 03/12/2021	2.375 2.375	2.484 2.489	10,000,000.00	9,968,000.00 9,966,500.00	101.683000 101.683000	10,168,300.00 10,168,300.00	200,300.00 201,800.00	.765 .765	.781 .781
	FHLB 4.08Yr	03/11/2022	2.500	2.619	10,000,000.00	9,954,700.00	103.994000	10,399,400.00	444,700.00	1.718	1.778
313382AX1 3130AE6U9	FHLB 4.9Yr FHLB 3Yr	03/10/2023 05/07/2021	2.125 2.700	2.716 2.725	11,750,000.00 7,650,000.00	11,432,397.50 7,644,492.00	105.178000 102.396000	12,358,415.00 7,833,294.00	926,017.50 188,802.00	2.660 .914	2.775 .934
3130AE6U9	FHLB 3Yr	05/07/2021	2.700	2.703	10,000,000.00	9,999,100.00	102.396000	10,239,600.00	240,500.00	.914	.934
	FHLB 2.91Yr FHLB 5YrNc1YrQ	03/11/2022 10/21/2024	2.500 2.000	2.308	30,000,000.00 10,000,000.00	30,158,100.00 10,000,000.00	103.994000 100.556000	31,198,200.00 10,055,600.00	1,040,100.00 55,600.00	1.721 4.173	1.778 4.395
3130AHE66	FHLB 5YrNc1YrQ	10/21/2024	2.000	2.000	10,000,000.00	10,000,000.00	100.559000	10,055,900.00	55,900.00	4.173	4.395
	FHLB 5YrNc1YrQ FHLB 5YrNc2YrQ	10/28/2024 10/29/2024	2.000 1.800	2.000 1.800	10,000,000.00 25,000,000.00	10,000,000.00 25,000,000.00	100.586000 101.931000	10,058,600.00 25,482,750.00	58,600.00 482,750.00	4.192 4.216	4.414 4.416
3130AHM59	FHLB 1.75YrNc9MoB	08/27/2024	1.875	1.886	11,200,000.00	11,194,400.00	100.313000	11,235,056.00	40,656.00	4.055	4.244
	2 FHLB 4.5YrNc1YrA FHLB 5YrNc1YrA	06/11/2024 12/16/2024	1.850 1.940	1.850 1.940	15,000,000.00 10,000,000.00	15,000,000.00 10,000,000.00	100.706000 100.772000	15,105,900.00 10,077,200.00	105,900.00 77,200.00	3.831 4.289	4.033 4.548
	FHLB 5YrNc1YrA	12/23/2024	1.970	1.970	5,000,000.00	5,000,000.00	100.626000	5,031,300.00	31,300.00	4.305	4.567
	FHLB 5YrNc6MoQ FHLB 5YrNc6MoQ	01/13/2025 01/21/2025	2.000 2.000	2.000 2.000	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	100.156000 100.213000	10,015,600.00 10,021,300.00	15,600.00 21,300.00	4.356 4.378	4.625 4.647
	FHLB 5YrNc6MoQ	01/21/2025	2.000	2.000	10,000,000.00	10,000,000.00	100.213000 100.176000	10,021,300.00	21,300.00	4.378 2.080	4.647
3130AHAA0 3130AJ5F2	FHLB 2.5YrNc6MoB FHLB 5YrNc1Yr	07/22/2022 02/12/2025	1.750 1.750	1.750 1.750	50,000,000.00 7,250,000.00	50,000,000.00 7,250,000.00	100.178000	50,088,000.00 7,255,292.50	88,000.00 5,292.50	4.467	2.142 4.707
3130AJF95 3130AJB65	FHLB 5YrNc1YrA FHLB 4YrNc6Mo	03/24/2025 03/25/2024	1.300 1.620	1.300 1.620	10,000,000.00	10,000,000.00 6,200,000.00	100.039000 100.191000	10,003,900.00 6,211,842.00	3,900.00 11,842.00	4.641 3.676	4.816 3.819
3130AJAX7	FHLB 4YrNc1Yr	03/25/2024	1.550	1.550	10,300,000.00	10,300,000.00	100.534000	10,355,002.00	55,002.00	3.682	3.819
3130AJC23 3130AJMP1		03/25/2025 10/15/2020	1.500 .145	1.500 .145	5,000,000.00 50,000,000.00	5,000,000.00 50,000,000.00	100.066000 100.000000	5,003,300.00 50,000,000.00	3,300.00	4.618 .375	4.819 .375
		10/13/2020	1.767	1.782	397,325,000.00	397,075,560.25	101.186075	402,037,574.25	4,962,014.00	2.461	2.571
1767: FHLB-\ 3130A9FU0	Var-M A/360 FHLB 4Yr	09/22/2020	.323	.323	10,000,000.00	10,000,000.00	100.055000	10,005,500.00	5,500.00	.308	.312
3130A9FM8	FHLB 4Yr	09/22/2020	.323	.323	15,000,000.00	15,000,000.00	100.055000	15,008,250.00	8,250.00	.308	.312
3130A9FR7 3130A9FR7	FHLB 4Yr FHLB 4Yr	09/28/2020 09/28/2020	.320 .320	.320 .320	10,000,000.00 15,000,000.00	10,000,000.00 15,000,000.00	100.132000 100.132000	10,013,200.00 15,019,800.00	13,200.00 19,800.00	.325 .325	.329 .329
	FHLB 1.16Yr	05/03/2021	.320	.405	25,000,000.00	24,978,764.50	100.031000	25,007,750.00	28,985.50	.915	.923
1770: FHLB-\	Var-Q A/360		.321	.349	75,000,000.00	74,978,764.50	100.072667	75,054,500.00	75,735.50	.516	.521
3130A8NF6		07/01/2020	1.558 .270	1.558 .270	25,000,000.00	25,000,000.00	100.012000 99.980000	25,003,000.00	3,000.00	.085 .980	.085 .986
3130AJAS8 3130AHVS9	FHLB 1.25Yr FHLB 6Mo	05/26/2021 09/11/2020	1.628	1.314	75,000,000.00 50,000,000.00	75,000,000.00 50,075,000.00	99.994000	74,985,000.00 49,997,000.00	-15,000.00 -78,000.00	.275	.282
3130AHVS9	FHLB 6Mo	09/11/2020	1.628 1.110	1.313 . 953	50,000,000.00 200,000,000.00	50,075,000.00 200,150,000.00	99.994000 99.991000	49,997,000.00 199,982,000.00	-78,000.00 -168,000.00	.275 . 516	.282 . 521
	Var-SOFR-Q A/360	00/11/2020		145	25 000 000 00	25 000 000 00	00 000000	24 000 500 00	F00.00	277	202
3130AJEC9	FHLB 6Mo	09/11/2020	.145 . 145	.145 . 145	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	99.998000 99.998000	24,999,500.00 24,999,500.00	-500.00 - 500.00	.277 . 277	.282
3130AJEC9 1900: FFCB-I	FHLB 6Mo DISC NOTE	09/11/2020	.145			25,000,000.00					
3130AJEC9 1900: FFCB-I	FHLB 6Mo		.145 .145 1.530 1.570	. 145 1.545 1.585	25,000,000.00 25,000,000.00 25,000,000.00	25,000,000.00 24,755,625.00 24,768,861.11	99.998000 99.994000 99.995000	24,999,500.00 24,998,500.00 24,998,750.00	-500.00 242,875.00 229,888.89	. 277 .059 .046	. 282 .060 .047
3130AJEC9 1900: FFCB-I 313312YL8 313312YF1	FHLB 6MO DISC NOTE FFCB DISC NTE	06/22/2020	.145 .145 1.530	. 145	25,000,000.00 25,000,000.00	25,000,000.00 24,755,625.00	99.998000 99.994000	24,999,500.00 24,998,500.00	-500.00 242,875.00	. 277 .059	.060
3130AJEC9 1900: FFCB-I 313312YL8 313312YF1 1925: FFCB-I 3133EHUL5	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB SYr	06/22/2020 06/17/2020 08/10/2020	.145 .145 1.530 1.570 1.550 1.890	1.545 1.585 1.565 1.890	25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 5,000,000.00	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00	99.998000 99.994000 99.995000 99.994500 100.333000	24,999,500.00 24,998,500.00 24,998,750.00 49,997,250.00 5,016,650.00	-500.00 242,875.00 229,888.89 472,763.89 16,650.00	.277 .059 .046 .052	.282 .060 .047 .053
3130AJEC9 1900: FFCB-I 313312YL8 313312YF1 1925: FFCB-I	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB 39/7 FFCB 3Y/7 FFCB 3Y/7	06/22/2020 06/17/2020	.145 .145 1.530 1.570 1.550	1.545 1.585 1.565	25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11	99.998000 99.994000 99.995000 99.994500 100.333000 100.640000	24,999,500.00 24,998,500.00 24,998,750.00 49,997,250.00	-500.00 242,875.00 229,888.89 472,763.89	.059 .046 .052	.060 .047 .053
3130AJEC9 1900: FFCB-1 313312YL8 313312YF1 1925: FFCB-1 3133EHJUL5 3133EHJ95 3133EH6X6 3133EJEM7	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB 39/r FFCB 3Yr FFCB 4Yr FFCB 4Yr FFCB 4Yr	06/22/2020 06/17/2020 08/10/2020 10/26/2020 01/12/2022 03/01/2021	.145 .145 .1.530 1.570 1.550 1.890 1.750 2.200 2.500	1.545 1.585 1.565 1.890 1.760 2.365 2.501	25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 5,000,000.00 20,000,000.00 10,000,000.00 10,000,000.00	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 19,994,000.00 9,938,000.00 9,999,700.00	99.998000 99.994000 99.995000 99.994500 100.333000 100.640000 103.188000 101.822000	24,999,500.00 24,998,500.00 24,998,750.00 49,997,250.00 5,016,650.00 20,128,000.00 10,318,800.00 10,182,200.00	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 380,800.00 182,500.00	.277 .059 .046 .052 .193 .402 1.563 .735	.282 .060 .047 .053 .195 .405 1.619 .751
3130AJEC9 1900: FFCB-1 313312YL8 313312YF1 1925: FFCB-1 3133EHUL5 3133EH0X6 3133EJEM7 3133EJEM7 3133EJER7 3133EJER7	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB 30/360 FFCB 3Yr FFCB 3Yr FFCB 4Yr	06/22/2020 06/17/2020 08/10/2020 10/26/2020 01/12/2022	.145 .145 1.530 1.570 1.550 1.890 1.750 2.200	.145 1.545 1.585 1.565 1.890 1.760 2.365 2.501 2.474 2.721	25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 20,000,000.00 10,000,000.00	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 19,994,000.00 9,938,000.00 9,999,700.00 14,948,670.00 9,990,300.00	99.998000 99.994000 99.995000 99.994500 100.333000 100.640000 103.188000 101.822000 101.449000 106.922000	24,999,500.00 24,998,500.00 24,998,750.00 49,997,250.00 5,016,650.00 20,128,000.00 10,318,800.00 10,182,200.00 15,217,350.00 10,692,200.00	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 380,800.00	.277 .059 .046 .052 .193 .402 1.563 .735 .683 2.726	.282 .060 .047 .053 .195 .405 1.619 .751 .704 2.863
3130AJEC9 1900: FFCB-1 313312YL8 313312YF1 1925: FFCB-1 3133EHUL5 3133EHJ95 3133EJ6X6 3133EJ6X6 3133EJC87 3133EJKN8 3133EJKN8	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB 3V/ FFCB 3Y/ FFCB 3Y/ FFCB 3Y/ FFCB 3Y/ FFCB 2.8Y/ FFCB 5Y/ FFCB 5Y/ FFCB 5Y/ FFCB 5Y/ FFCB 5Y/	06/22/2020 06/17/2020 08/10/2020 10/26/2020 01/12/2022 03/01/2021 02/12/2021 04/11/2023 05/10/2021	.145 .145 .1530 1.570 1.550 1.890 1.750 2.200 2.500 2.350 2.700 2.700	1.545 1.585 1.565 1.890 1.760 2.365 2.501 2.474 2.721 2.747	25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 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	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 9,938,000.00 9,999,700.00 14,948,670.00 9,990,300.00 9,986,600.00	99.998000 99.994000 99.995000 99.994500 100.333000 100.640000 101.822000 101.449000 106.922000 102.284000	24,999,500.00 24,998,750.00 24,998,750.00 49,997,250.00 5,016,650.00 20,128,000.00 10,318,800.00 10,182,200.00 15,217,350.00 10,692,200.00 10,228,400.00	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 380,800.00 182,500.00 268,680.00 701,900.00 241,800.00	.277 .059 .046 .052 .193 .402 1.563 .735 .683 2.726	.282 .060 .047 .053 .195 .405 1.619 .751 .704 2.863
3130AJEC9 1900: FFCB-1 313312YL8 313312YF1 1925: FFCB-1 3133EHUL5 3133EH0X6 3133EJEM7 3133EJC7 3133EJKN8 3133EJNS4 3133EJNS4 3133EJNS4 3133EJNS4 3133EJNS4	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB 3V7 FFCB 3Y7 FFCB 4Y7 FFCB 3Y7 FFCB 5Y7 FFCB 5Y7 FFCB 5Y7 FFCB 5Y7 FFCB 3Y7 FFCB 3Y7 FFCB 3Y7 FFCB 5Y7 FFCB 3Y7 FFCB 5Y7 FFCB 5Y7 FFCB 2.9Y7	06/22/2020 06/17/2020 08/10/2020 10/26/2020 01/12/2022 03/01/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021	.145 .145 1.530 1.570 1.550 1.890 1.750 2.200 2.350 2.700 2.350 2.700 3.050 3.050	1.545 1.585 1.565 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922	25,000,000.00 25,000,000.00 50,000,000.00 5,000,000.00 5,000,000.00 10,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 19,994,000.00 9,938,000.00 9,999,700.00 14,948,670.00 9,990,300.00 9,986,600.00 10,035,700.00	99.99800 99.99400 99.99500 99.994500 100.333000 100.64000 101.822000 101.44900 106.922000 104.142000 104.142000	24,999,500.00 24,998,750.00 24,998,750.00 49,997,250.00 5,016,650.00 20,128,000.00 10,318,800.00 10,182,200.00 15,217,350.00 10,692,200.00 10,228,400.00 10,902,200.00 10,414,200.00	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 380,800.00 182,500.00 268,680.00 701,900.00 241,800.00 922,900.00 378,500.00	.277 .059 .046 .052 .193 .402 1.563 .735 .683 2.726 .922 3.134 1.413	.060 .047 .053 .195 .405 1.619 .751 .704 2.863 .942 3.340 1.460
3130AJEC9 1900: FFCB-I 313312YL8 313312YF1 1925: FFCB-I 3133EHJU5 3133EHJV5 3133EJGEM7 3133EJSKN8 3133EJSKN8 3133EJSKN8 3133EJTV4 3133EJD41	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB 3Yr FFCB 3Yr FFCB 4Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 5Yr FFCB 1.5Yr	06/22/2020 06/17/2020 08/10/2020 10/26/2020 01/12/2022 03/01/2021 02/12/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021 06/24/2020	.145 .145 .1530 .1570 .1550 .1550 .1750 .2200 .2500 .2350 .2700 .2700 .3.050 .3.050 .3.050 .2.750	1.545 1.585 1.565 1.565 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.757	25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 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	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 9,938,000.00 9,999,700.00 9,999,700.00 9,990,300.00 9,990,300.00 9,990,300.00 9,979,300.00 9,979,300.00	99.99800 99.99400 99.99500 99.99450 100.333000 101.82000 101.822000 104.922000 102.284000 104.142000 104.142000 100.219000	24,999,500.00 24,998,500.00 24,998,750.00 49,997,250.00 5,016,650.00 20,128,000.00 10,318,800.00 10,182,200.00 15,217,350.00 10,692,200.00 10,228,400.00 10,902,200.00 10,414,200.00 10,021,900.00	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 380,800.00 182,500.00 268,680.00 701,900.00 241,800.00 922,900.00 378,500.00 22,900.00	.277 .059 .046 .052 .193 .402 1.563 .735 .683 2.726 .922 3.134 1.413 .065	.282 .060 .047 .053 .195 .405 1.619 .751 .704 2.863 .942 3.340 1.460
3130AJEC9 1900: FFCB-I 313312YL8 313312YF1 1925: FFCB-I 3133EH0L5 3133EH05 3133EJ6M7 3133EJ6M7 3133EJM8 3133EJN8 3133EJN8 3133EJN8 3133EJN8 3133EJN8 3133EJN8 3133EJN8 3133EJN8 3133EJN8 3133EJN8 3133EJN8	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB 3Vr FFCB 3Yr FFCB 3Yr FFCB 4Yr FFCB 2.8Yr FFCB 5Yr FFCB 5Yr FFCB 5Yr FFCB 5Yr FFCB 1.5Yr FFCB 5YrNc2YrA FFCB 5Yr	06/22/2020 06/17/2020 08/10/2020 10/26/2020 01/12/2022 03/01/2021 02/12/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021 06/24/2020 06/21/2024 09/06/2022	.145 .145 .1530 1.570 1.550 1.890 1.750 2.200 2.350 2.700 3.050 3.050 3.050 2.720 2.220 1.500	1.545 1.585 1.565 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.757 2.220 1.529	25,000,000.00 25,000,000.00 50,000,000.00 5,000,000.00 5,000,000.00 10,000,000.00 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 11,435,000.00	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 9,938,000.00 9,938,000.00 14,948,670.00 9,990,300.00 9,986,600.00 9,979,300.00 10,035,700.00 9,999,000.00 10,000,000.00 14,422,874.60	99.998000 99.994000 99.995000 99.994500 100.333000 100.640000 101.822000 101.49000 102.284000 109.022000 104.142000 100.219000 101.68000 102.778000	24,999,500.00 24,998,500.00 24,998,750.00 49,997,250.00 5,016,650.00 20,128,000.00 10,318,800.00 10,182,200.00 10,692,200.00 10,228,400.00 10,228,400.00 10,902,200.00 10,414,200.00 10,160,800.00 14,836,004.30	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 380,800.00 182,500.00 268,680.00 701,900.00 922,900.00 378,500.00 22,900.00 160,800.00 413,129.70	.277 .059 .046 .052 .193 .402 .1.563 .735 .683 .2.726 .922 .3.134 1.413 .065 .3.821 2.210	.282 .060 .047 .053 .195 .405 .1619 .751 .704 .2863 .942 .3.340 .066 4.060 4.060
3130AJEC9 1900: FFCB-1 313312YL8 313312YF1 1925: FFCB-1 3133EHUL5 3133EHUS5 3133EJEM7 3133EJEM7 3133EJM8 3133EJM8 3133EJM8 3133EJM8 3133EJM8 3133EJM8 3133EJM8 3133EJM8 3133EJM8 3133EJM8 3133EKM9 3133EKM94	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB 3V7 FFCB 3Y7 FFCB 4Y7 FFCB 3Y7 FFCB 2.8Y7 FFCB 5Y7 FFCB 5Y7 FFCB 5Y7 FFCB 1.5Y7 FFCB 5Y7 FFCB 5Y7 FFCB 5Y7 FFCB 5Y7 FFCB 1.5Y7 FFCB 5Y7 FFCB 5Y7 FFCB 5Y7 FFCB 5Y7 FFCB 5Y7 FFCB 5Y7 FFCB 1.5Y7 FFCB 5Y7 FFCB 5Y7 FFCB 4Y7NC2Y7A FFCB 4Y7NC1Y7A	06/22/2020 06/17/2020 08/10/2020 10/26/2020 01/12/2022 03/01/2021 02/12/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021 06/24/2020 06/21/2024 09/06/2022 09/11/2023	.145 .145 .1530 .1.550 .1.550 .1.550 .2.200 .2.500 .2.350 .2.700 .2.700 .2.700 .2.700 .3.050 .2.750 .2.220 .1.500 .1.500	1.545 1.585 1.565 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.757 2.220 1.529 1.900	25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 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	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 19,994,000.00 9,938,000.00 9,999,700.00 14,948,670.00 9,990,300.00 9,986,600.00 9,979,300.00 10,035,700.00 9,999,000.00 10,000,000.00 14,422,874.60 10,000,000.00	99.998000 99.994000 99.995000 99.994500 100.640000 103.188000 101.822000 101.449000 106.922000 109.022000 104.142000 100.219000 101.608000 102.778000 100.233000	24,999,500.00 24,998,750.00 24,998,750.00 49,997,250.00 5.016,650.00 20,128,000.00 10,318,800.00 10,182,200.00 15,217,350.00 10,692,200.00 10,228,400.00 10,902,200.00 10,414,200.00 10,021,900.00 10,160,800.00 14,836,004.30 10,023,300.00	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 380,800.00 701,900.00 241,800.00 922,900.00 378,500.00 22,900.00 160,800.00 413,129.70 23,300.00	.277 .059 .046 .052 .193 .402 1.563 .735 .683 2.726 .922 3.134 1.413 .065 3.821 2.210 3.151	.282 .060 .047 .053 .195 .405 1.619 .751 .704 2.863 .942 3.3460 .066 4.060 2.268 3.282
3130AJEC9 1900: FFCB-I 313312YL8 313312YF1 1925: FFCB-I 3133EHUJ5 3133EHJ95 3133EJ6X6 3133EJ6X6 3133EJKN8 3133EJKN8 3133EJKN8 3133EJKN8 3133EJKN8 3133EJKN8 3133EJKN8 3133EJKN8 3133EJKN8 3133EJKN8 3133EJKN8 3133EKRP3 3133EKRP3 3133EKRP3 3133EKM94	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB 3Vr FFCB 3Yr FFCB 3Yr FFCB 4Yr FFCB 2.8Yr FFCB 5Yr FFCB 5Yr FFCB 2.9Yr FFCB 2.9Yr FFCB 3.9Yr FFCB 3.9Yr FFCB 3.9Yr FFCB 3.9Yr FFCB 5.9Yr FFC	06/22/2020 06/17/2020 06/17/2020 10/26/2020 01/12/2022 03/01/2021 02/12/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021 06/24/2020 06/21/2024 09/06/2022 09/11/2023 10/15/2024	.145 .145 .1530 .1,570 .1,550 .1,890 .1,750 .2,200 .2,350 .2,700 .3,050 .2,750 .2,750 .2,150 .2,220 .1,500 .1,920 .1,920 .1,920 .1,920 .1,920 .1,920 .1,920	1.545 1.545 1.585 1.565 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.757 2.220 1.529 1.900 1.820	25,000,000.00 25,000,000.00 50,000,000.00 5,000,000.00 5,000,000.00 10,000,000.00	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 9,938,000.00 9,999,700.00 14,948,670.00 9,996,600.00 9,979,300.00 10,035,700.00 10,000,000.00 14,422,874.60 10,000,000.00 10,000,000.00 10,000,000.00	99.998000 99.994000 99.995000 99.994500 100.333000 100.640000 103.188000 101.822000 104.922000 102.284000 109.022000 104.142000 101.608000 102.778000 100.233000 100.467000 101.376000	24,999,500.00 24,998,500.00 24,998,750.00 49,997,250.00 5,016,650.00 20,128,000.00 10,318,800.00 10,182,200.00 15,217,350.00 10,692,200.00 10,228,400.00 10,414,200.00 10,021,900.00 10,160,800.00 14,836,004.30 10,023,300.00 10,046,700.00 10,137,600.00	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 380,800.00 268,680.00 701,900.00 241,800.00 22,900.00 378,500.00 22,900.00 413,129.70 23,300.00 46,700.00 137,600.00	.277 .059 .046 .052 .193 .402 .1.563 .735 .683 .2.726 .922 .3.134 1.413 .065 .3.821 2.210 .3.151 4.165 4.211	.282 .060 .047 .053 .195 .405 .1619 .751 .704 .2.863 .942 .3.340 .066 .060 .2.268 .3.282 .4.378 .4.414
3130AJEC9 1900: FFCB-I 313312YL8 313312YF1 1925: FFCB-I 3133EHJU5 3133EHJV5 3133EJCK7 3133EJKN8 3133EJKN8 3133EJT74 3133EJT4 3133EJT1 3133EJT1 3133EKRP3 3133EKRP3 3133EKRP3 3133EKMP4 3133EKMP4 3133EKMP4 3133EKMP4 3133EKMP4	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB 3Vr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 2.8Yr FFCB 5Yr FFC	06/22/2020 06/17/2020 06/17/2020 10/26/2020 01/12/2022 03/01/2021 02/12/2021 10/02/2023 11/15/2021 06/24/2020 06/21/2024 09/06/2022 09/11/2023 10/15/2024	.145 .145 .1530 .1.570 .1.550 .1.890 .2.200 .2.500 .2.350 .2.700 .2.700 .3.050 .3.050 .3.050 .2.750 .2.220 .1.500 .1.900	1.545 1.585 1.565 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.757 2.220 1.529 1.920 1.920	25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 10,000,000.00	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 19,994,000.00 9,998,000.00 14,948,670.00 9,990,300.00 9,996,600.00 9,979,300.00 10,035,700.00 10,000,000.00 11,422,874.60 10,000,000.00 10,000,000.00	99.998000 99.994000 99.995000 99.994500 100.333000 101.822000 101.449000 106.922000 102.284000 109.022000 104.142000 100.219000 101.608000 102.778000 100.233000 100.467000	24,999,500.00 24,998,750.00 24,998,750.00 49,997,250.00 5,016,650.00 20,128,000.00 10,318,800.00 10,182,200.00 15,217,350.00 10,692,200.00 10,228,400.00 10,902,200.00 10,414,200.00 10,021,900.00 10,160,800.00 14,836,004.30 10,023,300.00 10,046,700.00	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 380,800.00 182,500.00 268,680.00 701,900.00 241,800.00 922,900.00 160,800.00 413,129.70 23,300.00 46,700.00	.277 .059 .046 .052 .193 .402 1.563 .735 .683 2.726 .922 3.134 1.413 .065 3.821 2.210 3.151 4.165	.282 .060 .047 .053 .195 .405 1.619 .751 .704 2.863 .942 3.340 1.460 0.66 4.060 2.268 3.282 4.378
3130AJEC9 1900: FFCB-I 313312YL8 313312YF1 1925: FFCB-I 3133EHJU5 3133EHJU5 3133EHJS6 3133EJC7 3133EJS4 3133EJNS4 3133EJNS4 3133EJNS4 3133EJS1 3133EJKN9 3133EJS1 3133EJKN9 3133EKRP3 3133EKM9 3133EKM9 3133EKM9 3133EKM9 3133EKM9 3133EKAD3 3133EKAD3 3133EKAD4 3133EKAD4 3133EKAD4 3133EKAD4 3133EKAD4 3133EKAD4 3133EKAD4 3133EKAD4 3133EKAD4 3133EKAD4 3133EKAD4 3133EKAD4 3133EKAD4	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB 30/360 FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 2.8Yr FFCB 5Yr FFCB 5Yr FFCB 2.9Yr FFCB 2.9Yr FFCB 3.5Yr FFCB 3.5Yr FFCB 3.5Yr FFCB 3.5Yr FFCB 5.5Yr FFCB 4.9Yr FFCB 4.9Yr FFCB 4.9Yr FFCB 4.9Yr	06/22/2020 06/17/2020 06/17/2020 10/26/2020 01/12/2022 03/01/2021 02/12/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021 06/24/2020 06/21/2024 09/06/2022 09/11/2023 10/15/2024 10/28/2024 09/17/2024 10/30/2023 09/17/2024	.145 .145 .145 .1530 .1.570 .1.550 .1.890 .1.750 .2.200 .2.500 .2.300 .2.700 .2.700 .3.050 .3.050 .2.750 .2.220 .1.500 .1.900 .1.920 .1.820 .1.600 .1.930 .2.080	.145 1.545 1.585 1.565 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.757 2.220 1.529 1.900 1.820 1.672 1.930 1.688	25,000,000.00 25,000,000.00 50,000,000.00 5,000,000.00 5,000,000.00 10,000,000.00 5,000,000.00 2,064,000.00	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 19,994,000.00 9,998,000.00 9,999,700.00 14,948,670.00 9,990,300.00 10,0035,700.00 10,000,000.00 14,422,874.60 10,000,000.00 11,000,000.00 10,000,000.00 10,000,000.00 21,01,585.44	99.998000 99.994000 99.995000 100.333000 100.640000 103.188000 101.822000 101.449000 102.284000 109.022000 104.142000 100.219000 100.2778000 100.233000 100.467000 101.376000 104.764000 100.554000 106.785000	24,999,500.00 24,998,500.00 24,998,750.00 49,997,250.00 5,016,650.00 20,128,000.00 10,318,800.00 10,182,200.00 15,217,350.00 10,692,200.00 10,228,400.00 10,002,200.00 10,414,200.00 10,01,60,800.00 14,836,004.30 10,023,300.00 10,046,700.00 6,419,937.92 5,027,700.00 2,204,042,40	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 182,500.00 268,680.00 701,900.00 241,800.00 241,800.00 22,900.00 378,500.00 22,900.00 313,129,70 23,300.00 46,700.00 137,600.00 312,466.72 27,700.00 102,456.96	.277 .059 .046 .052 .193 .402 .1.563 .735 .683 .2.726 .922 .3.134 1.413 .065 .3.821 .2.210 .3.151 .4.165 .4.211 .4.120 .3.283 .4.062	.282 .060 .047 .053 .195 .405 1.619 .751 .704 2.863 .942 3.340 1.460 .066 4.060 2.268 3.282 4.378 4.414 4.301 3.410
3130AJEC9 1900: FFCB-I 313312YL8 313312YF1 1925: FFCB-I 3133EHUL5 3133EHUL5 3133EHOS 3133EJC7 3133EJC7 3133EJNS4 3133EJNS4 3133EJNS4 3133EJSL7 3133EKRP3 3133EKRP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB 30/360 FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 2.8Yr FFCB 5Yr FFCB 4.9Yr FFCB 5YrNc2YrA	06/22/2020 06/17/2020 06/17/2020 10/26/2020 01/12/2022 03/01/2021 02/12/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021 06/24/2020 06/21/2024 09/06/2022 09/11/2023 10/15/2024 10/28/2024 09/17/2024	.145 .145 .1530 .1.550 1.550 1.890 1.755 2.200 2.500 2.350 2.7700 2.700 3.050 2.750 2.220 1.500 1.990 1.920 1.820 1.600 1.930	.145 1.545 1.585 1.565 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.757 2.220 1.529 1.900 1.920 1.820 1.672 1.930	25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 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 5,000,000.00 5,000,000.00	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 19,994,000.00 9,938,000.00 9,999,700.00 14,948,670.00 9,990,300.00 9,990,300.00 10,035,700.00 10,035,700.00 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 10,000,000.00	99.998000 99.994000 99.995000 99.994500 100.333000 100.640000 101.822000 101.449000 106.922000 102.284000 100.219000 101.608000 102.778000 100.733000 100.733000 100.7376000 101.376000 101.376000 101.376000 101.376000 101.554000	24,999,500.00 24,998,750.00 24,998,750.00 49,997,250.00 5,016,650.00 20,128,000.00 10,318,800.00 10,182,200.00 15,217,350.00 10,692,200.00 10,228,400.00 10,902,200.00 10,414,200.00 10,021,900.00 10,160,800.00 14,836,004.30 10,023,300.00 10,046,700.00 10,137,600.00 6,419,937.92 5,027,700.00	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 380,800.00 701,900.00 241,800.00 922,900.00 160,800.00 413,129.70 23,300.00 46,700.00 137,600.00 137,600.00 137,600.00 137,600.00	.277 .059 .046 .052 .193 .402 1.563 .735 .683 2.726 .922 3.134 1.413 .065 3.821 2.210 3.151 4.165 4.211 4.120 3.283	.282 .060 .047 .053 .195 .405 1.619 .751 .704 2.863 .942 3.340 .066 4.060 2.268 3.282 4.378 4.414 4.301
3130AJEC9 1900: FFCB-I 313312YL8 313312YF1 1925: FFCB-I 3133EHJU5 3133EHJV5 3133EJCK7 3133EJKN8 3133EJKN8 3133EJTA 3133EJX14 3133EJX14 3133EJX14 3133EJX14 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133ELMD3 3133ELMD3 3133ELMD3	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB 30/360 FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 2.8Yr FFCB 5Yr FFCB 5Yr FFCB 5Yr FFCB 5.5Yr FFCB 5.5Yr FFCB 5.5Yr FFCB 5Yr FFCB 5Yr FFCB 5Yr FFCB 5Yr FFCB 4.9Yr FFCB 4.9Yr FFCB 4.9Yr FFCB 4.9Yr FFCB 4.9Yr FFCB 4.9Yr FFCB 3Yr FFCB 4.9Yr FFCB 3YR FFCB 4.9Yr FFCB 3YR FFCB 4.9Yr FFCB 3YR FFCB 3	06/22/2020 06/17/2020 06/17/2020 10/26/2020 01/12/2022 03/01/2021 02/12/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021 06/24/2020 06/21/2024 09/06/2022 09/11/2023 10/15/2024 10/28/2024 09/17/2024 10/30/2023 09/10/2023 02/10/2023 02/10/2023	.145 .145 .145 .1530 .1.570 .1.550 .1.890 .1.750 .2.200 .2.500 .2.350 .2.700 .2.700 .3.050 .3.050 .3.050 .2.750 .2.220 .1.500 .1.900 .1.920 .1.820 .1.600 .1.930 .2.080 .1.600 .1.600 .1.600 .1.600 .1.600	1.545 1.585 1.565 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.757 2.220 1.529 1.900 1.672 1.930 1.688 1.600 1.600	25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 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 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 19,994,000.00 9,999,700.00 14,948,670.00 9,999,000.00 10,005,700.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 2,101,585.44 10,000,000.00 5,000,000.00	99.998000 99.994000 99.995000 99.994500 100.333000 100.640000 101.822000 101.449000 106.922000 109.022000 104.142000 100.219000 101.608000 100.778000 100.333000 100.467000 101.376000 101.376000 106.785000 100.643000 100.643000 100.643000 100.643000 100.643000 100.643000 100.643000	24,999,500.00 24,998,500.00 24,998,750.00 49,997,250.00 5,016,650.00 20,128,000.00 10,318,800.00 10,182,200.00 15,217,350.00 10,692,200.00 10,228,400.00 10,902,200.00 10,414,200.00 10,160,800.00 14,836,004.30 10,023,300.00 10,046,700.00 6,419,937.92 5,027,700.00 2,204,042.40 10,064,300.00 10,064,300.00 5,036,550.00	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 380,800.00 268,680.00 701,900.00 241,800.00 922,900.00 378,500.00 22,900.00 413,129.70 23,300.00 46,700.00 137,600.00 312,466.72 27,700.00 102,456.96 64,300.00 64,300.00 36,550.00	.277 .059 .046 .052 .193 .402 .1.563 .735 .683 .2.726 .922 .3.134 1.413 .065 .3.821 .2.210 .3.151 .4.165 .4.211 .4.120 .3.283 .4.062 .2.612 .2.612 .3.552	.282 .060 .047 .053 .195 .405 1.619 .751 .704 2.863 .942 3.340 1.460 .066 4.060 2.268 3.288 4.414 4.301 3.416 4.282 2.699 2.699 3.704
3130AJEC9 1900: FFCB-I 313312YL8 313312YF1 1925: FFCB-I 3133EHUL5 3133EH05 3133EH6X6 3133EJM7 3133EJM7 3133EJM8 3133EJN84 3133EJN84 3133EJM94 3133EKP3 3133EKM94 3133EKM94 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133ELMD3 3133ELMD3	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB 39/1 FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 5Yr FFCB 5Yr FFCB 5Yr FFCB 2.9Yr FFCB 5.5Yr FFCB 4.9Yr FFCB 4.9Yr FFCB 4.9Yr FFCB 4.9Yr FFCB 4.9Yr FFCB 3.5Yr FFCB 3.5Yr FFCB 4.9Yr FFCB 3.5Yr FFCB 4.9Yr FFCB 4.9Yr FFCB 3.5Yr FFCB	06/22/2020 06/17/2020 06/17/2020 10/26/2020 01/12/2022 03/01/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021 06/24/2020 06/21/2024 09/06/2022 09/11/2023 10/15/2024 10/28/2024 10/28/2024 09/17/2024 10/28/2024 09/17/2024 02/10/2023 02/10/2023 02/12/2024 04/22/2021 02/10/2023	.145 .145 .150 .1.550 .1.550 .1.550 .2.200 .2.500 .2.350 .2.700 .2.750 .2.750 .2.750 .2.1500 .1.500 .1.900 .1.920 .1.820 .1.820 .1.820 .1.830	.145 1.545 1.585 1.565 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.757 2.220 1.529 1.900 1.920 1.672 1.930 1.688 1.600 1.690 1.620 1.620	25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 10,000,000.00 20,644,000.00 10,000,000.00 10,000,000.00 20,000,000.00 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	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 19,994,000.00 9,999,700.00 14,948,670.00 9,990,300.00 10,035,700.00 9,999,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 21,015,55.44 10,000,000.00 27,910,000.00 15,000,000.00 15,000,000.00	99.998000 99.994000 99.995000 99.994500 100.333000 100.640000 101.822000 101.449000 102.284000 104.142000 100.219000 101.608000 102.778000 100.4764000 100.554000 100.731000 100.643000 100.643000 100.148000 100.148000 100.148000	24,999,500.00 24,998,500.00 24,998,750.00 49,997,250.00 5,016,650.00 20,128,000.00 10,318,800.00 10,182,200.00 10,692,200.00 10,902,200.00 10,414,200.00 10,160,800.00 10,160,800.00 10,137,600.00 10,	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 380,800.00 701,900.00 241,800.00 378,500.00 22,900.00 378,500.00 243,129.70 23,300.00 46,700.00 312,466.72 27,700.00 102,456.96 64,300.00 64,300.00 34,550.00 41,306.80 96,450.00	.277 .059 .046 .052 .193 .402 1.563 .735 .683 2.726 .922 3.134 1.413 .065 3.821 2.210 3.151 4.165 4.211 4.120 3.283 4.062 2.612 2.612 2.612 3.552 881 2.612	.282 .060 .047 .053 .195 .405 1.619 .751 .704 2.863 .942 3.340 1.460 .066 4.060 2.268 3.282 4.378 4.414 4.301 3.416 4.282 2.699 2.699 3.704 8.893 2.699
3130AJEC9 1900: FFCB-I 313312YL8 313312YF1 1925: FFCB-I 3133EHJU-5 3133EHJU-5 3133EJCB7 3133EJCB7 3133EJKN8 3133EJT74 3133EJX14 3133EJX14 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133ELMD3 3133ELMD3 3133ELMD3 3133ELMD3 3133ELMD3 3133ELMD3 3133ELMD3	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB 30/360 FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 2.8Yr FFCB 5Yr FFCB 4.9Yr FFCB 5YrNc2YrA FFCB 5YrNc1YrA FFCB 5YrNc1YrA FFCB 4.9Yr FFCB 5YRNc1YrA FFCB 4.9Yr FFCB 4.9Yr FFCB 5YRNc1YrA FFCB 5YRNc1YrA FFCB 5YRNc1YrA FFCB 5YRNc1YrC FFCB 5YRNc1YrC FFCB 5YRNc1YrC FFCB 5YRNc1YrC FFCB 5YRNc1YrC	06/22/2020 06/17/2020 06/17/2020 10/26/2020 01/12/2022 03/01/2021 02/12/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021 06/24/2020 06/21/2024 09/06/2022 09/11/2023 10/15/2024 10/28/2024 09/17/2024 10/30/2023 09/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023	.145 .145 .145 .1530 .1.570 .1.550 .1.890 .1.750 .2.200 .2.500 .2.350 .2.700 .2.700 .3.050 .2.750 .2.220 .1.500 .1.920 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600	.145 1.545 1.585 1.565 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.757 2.220 1.529 1.900 1.920 1.820 1.672 1.930 1.688 1.600 1.690 1.690 1.620 1.600 1.640	25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 19,994,000.00 9,938,000.00 9,999,700.00 14,948,670.00 9,999,300.00 9,999,300.00 10,035,700.00 9,999,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 21,715,85.44 10,000,000.00 21,710,000,000.00 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 10,000,000.00	99.998000 99.994000 99.995000 99.994500 100.333000 100.640000 101.822000 101.449000 109.022000 109.022000 100.219000 101.608000 100.738000 100.7376000 100.754000 100.731000 100.731000 100.741000 100.643000 100.148000 100.148000 100.1643000	24,999,500.00 24,998,750.00 24,998,750.00 49,997,250.00 5,016,650.00 20,128,000.00 10,318,800.00 10,182,200.00 15,217,350.00 10,692,200.00 10,228,400.00 10,902,200.00 10,414,200.00 10,121,900.00 10,160,800.00 14,836,004.30 10,023,300.00 10,046,700.00 10,137,600.00 10,137,600.00 2,204,042.40 10,064,300.00 5,036,550.00 27,951,306.80 15,096,450.00 10,074,100.00	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 380,800.00 701,900.00 241,800.00 922,900.00 22,900.00 160,800.00 413,129.70 23,300.00 46,700.00 312,466.72 27,700.00 102,456.96 64,300.00 64,300.00 36,550.00 41,306.00 74,100.00	.277 .059 .046 .052 .193 .402 1.563 .735 .683 2.726 .922 3.134 1.413 .065 3.821 2.210 3.151 4.165 4.211 4.120 3.283 4.062 2.612 2.612 3.552 .881 2.612 3.104	.282 .060 .047 .053 .195 .405 1.619 .751 .704 2.863 .942 3.3460 .066 4.000 2.268 3.282 4.378 4.414 4.301 3.416 4.282 2.699 3.704 .893 2.699 3.704
3130AJEC9 1900: FFCB-I 313312YL8 313312YF1 1925: FFCB-I 3133EHUL5 3133EHUL5 3133EHOS 3133EJC7 3133EJC7 3133EJNS4 3133EJNS4 3133EJNS4 3133EJNS4 3133EJNS4 3133EKRP3 3133EKRP3 3133EKRP3 3133EKAP3 3133EK4B9 3133EK4B0 3133EK4D3 3133ELMJ0 3133ELMJ0 3133ELMJ0 3133ELMJ0 3133ELNJ9 3133ELNJ9 3133ELNJ9 3133ELNJ9 3133ELNJ9	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB 30/360 FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 4Yr FFCB 5Yr FFCB 5Yr FFCB 5Yr FFCB 2.9Yr FFCB 2.9Yr FFCB 5.5Yr FFCB 3.5Yr FFCB 5.5YR FFCB 5.7YR FFCB 5.7YR FFCB 5.7YR FFCB 5.7YR FFCB 5.7YR FFCB	06/22/2020 06/17/2020 06/17/2020 10/26/2020 01/12/2022 03/01/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021 06/24/2020 06/21/2024 09/06/2022 09/11/2023 10/15/2024 10/28/2024 09/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023	.145 .145 .150 .1.570 .1.550 .1.890 .1.750 .2.200 .2.500 .2.350 .2.700 .2.700 .3.050 .2.750 .2.1500 .1.500 .1.500 .1.900 .1.900 .1.900 .1.820 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.650 .1.750	.145 1.545 1.585 1.565 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.757 2.220 1.529 1.900 1.920 1.672 1.930 1.688 1.600 1.600 1.600 1.600 1.600 1.620 1.600 1.620 1.620 1.620 1.620 1.630 1.630 1.630 1.630 1.630 1.650 1.550	25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 5,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 19,994,000.00 9,999,700.00 14,948,670.00 9,999,300.00 10,035,700.00 9,979,300.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 21,015,855.44 10,000,000.00 5,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 15,000,000.00 10,000,000.00	99.998000 99.994000 99.995000 100.333000 100.640000 103.188000 101.499000 102.284000 104.142000 100.219000 101.678000 100.733000 100.4764000 100.736000 100.731000 100.643000 100.643000 100.643000 100.643000 100.643000 100.643000 100.643000 100.643000 100.731000 100.148000 100.643000 100.741000 100.643000 100.741000 100.741000 100.741000 100.741000 100.741000	24,999,500.00 24,998,500.00 24,998,750.00 49,997,250.00 5,016,650.00 20,128,000.00 10,318,800.00 10,182,200.00 10,692,200.00 10,692,200.00 10,414,200.00 10,160,800.00 10,160,800.00 10,160,800.00 10,160,800.00 10,160,800.00 10,160,800.00 10,160,800.00 10,021,900.00 10,160,800.00 10,021,900.00 10,041,300.00 10,044,300.00 10,044,300.00 10,064,300.00 10,064,300.00 10,064,300.00 10,064,300.00 10,064,300.00 10,074,100.00 5,101,250.00 10,001,250.00 10,001,200.00	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 380,800.00 182,500.00 268,680.00 701,900.00 922,900.00 378,500.00 22,900.00 160,800.00 413,129.70 23,300.00 137,600.00 312,466.72 27,700.00 102,456.96 64,300.00 64,300.00 64,300.00 64,300.00 36,550.00 41,306.80 96,450.00 74,100.00 101,250.00 101,250.00	.277 .059 .046 .052 .193 .402 1.563 .735 .683 2.726 .922 3.134 1.413 .065 3.821 2.210 3.151 4.165 4.211 4.120 3.283 4.062 2.612 2.612 2.612 2.612 2.612 3.552 8.81 2.612 3.104 3.616 4.525	.282 .060 .047 .053 .195 .405 .1619 .751 .704 .2863 .942 .3340 .1460 .066 .4.060 .2268 .3.282 .4.378 .4.414 .4.301 .3.416 .4.282 .699 .2.699 .3.748 .893 .2.699 .3.748 .893 .2.699 .3.748 .893 .2.699 .3.748 .893 .759
3130AJEC9 1900: FFCB-I 313312YL8 313312YF1 1925: FFCB-I 3133EHJU5 3133EHJV5 3133EJC87 3133EJSKN8 3133EJT74 3133EJS174 3133EJS11 3133EKM94 3133ELMD3 313BLNJ9 3133ELMD3	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB SYC FFCB 3YC FFCB 3YC FFCB 3YC FFCB 3YC FFCB 2.8YC FFCB 5YC FFCB 5YC FFCB 5YC FFCB 5YC FFCB 5YC FFCB 3YC FFCB 5YC FFCB 3YC FFCB 5YC FFCB 5YC FFCB 3YC FFCB 3YC FFCB 3YC FFCB 5YC FFCB 3YC FFCB 4YCC FFCB 4YCC FFCB 4YCC FFCB 4YCC FFCB 3YCC FFCB 5YCC F	06/22/2020 06/17/2020 06/17/2020 10/26/2020 01/12/2022 03/01/2021 04/11/2021 10/02/2023 11/15/2021 06/24/2020 06/21/2024 09/06/2022 09/11/2023 10/15/2024 10/28/2024 10/28/2024 09/17/2024 10/30/2023 09/10/2023 02/10/2023	.145 .145 .145 .1530 .1.570 .1.550 .1.890 .1.750 .2.200 .2.500 .2.350 .2.700 .2.700 .3.050 .2.750 .2.220 .1.500 .1.920 .1	.145 1.545 1.585 1.565 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.757 2.220 1.529 1.900 1.672 1.930 1.688 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.640	25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 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	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 19,994,000.00 9,938,000.00 9,999,700.00 14,948,670.00 9,996,300.00 10,035,700.00 9,999,000.00 10,000,000.00 114,422,874.60 10,000,000.00 10,000,000.00 10,000,000.00 21,010,585.44 10,000,000.00 21,010,585.44 10,000,000.00 27,910,000.00 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	99.998000 99.994000 99.995000 99.994500 100.333000 100.640000 101.822000 101.449000 102.284000 102.278000 102.778000 102.778000 103.18000 100.643000 100.643000 100.643000 100.643000 100.741000 100.643000 100.741000 100.741000 100.741000 100.741000 100.741000 100.741000 100.741000 100.741000 100.741000 100.741000 100.741000 100.741000 100.100000 101.0110000	24,999,500.00 24,998,500.00 24,998,750.00 49,997,250.00 5,016,650.00 20,128,000.00 10,318,800.00 10,182,200.00 10,692,200.00 10,902,200.00 10,414,200.00 10,128,400.00 10,141,200.00 10,160,800.00 14,836,004.30 10,023,300.00 10,046,700.00 10,137,600.00 2,704,042,40 10,064,300.00 10,064,300.00 5,036,550.00 27,951,306.80 15,096,450.00 10,074,100.00 5,101,250.00 10,000.00 10,1000.00 10,101,100.00	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 380,800.00 701,900.00 241,800.00 922,900.00 378,500.00 22,900.00 137,600.00 101,250.00 101,250.00 101,000.00	.277 .059 .046 .052 .193 .402 1.563 .735 .683 2.726 .922 3.134 1.413 .065 3.821 2.210 3.151 4.165 4.211 4.120 3.283 4.062 2.612 2.612 3.552 .881 2.612 3.104 3.616 4.525 4.539	.282 .060 .047 .053 .195 .405 1.619 .751 .704 2.863 .942 3.340 .066 4.060 2.268 3.282 4.378 4.414 3.341 6.226 9.699 3.704 .893 2.699 3.216 3.748 4.759 4.759
3130AJEC9 1900: FFCB-I 313312YL8 313312YF1 1925: FFCB-I 3133EHUJ5 3133EHJ95 3133EJ6X6 3133EJ6X6 3133EJ774 3133EJ74 3133EJ74 3133EJ74 3133EKM93 3133EKM93 3133EKM93 3133EKM93 3133EKM93 3133EKM93 3133EKM93 3133EKM93 3133ELMD3	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB 30/360 FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 2.8Yr FFCB 5Yr FFCB 5Yr FFCB 2.9Yr FFCB 2.9Yr FFCB 2.9Yr FFCB 3Yr FFCB 5Yr FFCB 3Yr FFCB 3Yr FFCB 4YrNc1YrA FFCB 5YRNc1YrA FFCB 4.9Yr FFCB 3YRNc1YrA FFCB 5YRNc1YrA FFCB 5YRNc1YrA FFCB 5YRNc3MOA FFCB 5YRNc3MOA FFCB 5YRNc3MOA	06/22/2020 06/17/2020 06/17/2020 10/26/2020 01/12/2022 03/01/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021 06/24/2020 06/21/2024 09/06/2022 09/11/2023 10/15/2024 10/28/2024 09/10/2023 02/10/2023	.145 .145 .150 .1.60 .1.61 .1.750 .1.61 .1.750 .1.61 .1.700	1.545 1.545 1.585 1.565 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.757 2.220 1.529 1.900 1.920 1.672 1.930 1.600 1.690	25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 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 5,000,000.00 10,000,000.00 10,000,000.00 5,000,000.00 10,000,000.00 7,900,000.00	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 19,994,000.00 9,998,000.00 14,948,670.00 9,996,000.00 10,005,700.00 10,005,000.00 10,000,000.00 11,422,874.60 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 2,101,585.44 10,000,000.00	99.998000 99.994000 99.995000 100.333000 100.640000 103.188000 101.822000 101.449000 106.922000 101.42000 100.219000 100.233000 100.467000 100.554000 100.554000 100.643000 100.643000 100.741000 100.643000 100.741000 100.643000 100.741000 100.741000 100.0625000 100.100000 101.0110000 101.0110000 101.010000 101.0110000 100.005000	24,999,500.00 24,998,500.00 24,998,750.00 49,997,250.00 5,016,650.00 20,128,000.00 10,318,800.00 10,182,200.00 10,692,200.00 10,692,200.00 10,414,200.00 10,01,900.00 10,160,800.00 14,836,004.30 10,023,300.00 10,046,700.00 6,419,937,92 5,027,700.00 2,204,042,40 10,064,300.00 10,064,300.00 10,064,300.00 10,064,300.00 10,064,300.00 10,064,300.00 10,064,300.00 10,064,300.00 10,064,300.00 10,064,300.00 10,064,300.00 10,001,000.00 10,101,100.00 10,101,100.00 10,000,400.00 10,000,400.00 10,000,400.00 10,000,400.00 10,000,400.00	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 380,800.00 182,500.00 268,680.00 701,900.00 378,500.00 22,900.00 378,500.00 22,900.00 378,500.00 21,900.00 413,129.70 23,300.00 46,700.00 137,600.00 312,466.72 27,700.00 102,456.96 64,300.00 64,300.00 64,300.00 74,100.00 101,250.00 1,000.00 11,000.00 1,000.00 1,000.00 3,95.00	.277 .059 .046 .052 .193 .402 .1.563 .735 .683 .2.726 .922 .3.134 .1.413 .065 .3.821 .2.210 .3.151 .4.165 .4.211 .4.120 .3.283 .4.062 .6.12 .2.612 .3.154 .4.120 .3.283 .4.062 .6.12 .6.12 .6.12 .6.12 .6.12 .6.12 .6.12 .6.12 .6.12 .6.12 .6.12 .6.12 .6.12 .881 .6.16 .6.525 .881 .6.16 .6.525 .881 .6.16 .6.525 .881 .6.16 .6.525 .881 .6.16	.282 .060 .047 .053 .195 .405 .1619 .751 .704 .2863 .942 .3340 .1.460 .066 .4.060 .2.268 .3.282 .4.378 .4.414 .3.31 .3.416 .4.301 .3.416 .4.301 .3.416 .4.301 .3.416 .4.301 .4.301 .3.416 .4.301 .4.30
3130AJEC9 1900: FFCB-I 313312YL8 313312YF1 1925: FFCB-I 3133EHUL5 3133EHJ95 3133EJGE7 3133EJSKN8 3133EJSKN8 3133EJT74 3133EJST3 3133EKM94 3133ELMD3 313BLMD3	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB 30/360 FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 2.8Yr FFCB 5Yr FFCB 5Yr FFCB 5.5Yr FFCB 5.5Yr FFCB 5.5Yr FFCB 5.5Yr FFCB 5.7Yr FFCB 4.7Yr FFCB 5.7Yr FF	06/22/2020 06/17/2020 06/17/2020 10/26/2020 01/12/2022 03/01/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021 06/24/2020 06/21/2024 09/06/2022 09/11/2023 10/15/2024 10/28/2024 09/17/2024 10/30/2023 09/10/2023 02/10/2023	.145 .145 .1570 .1.550 .1.550 .1.550 .1.550 .2.200 .2.500 .2.350 .2.700 .2.700 .3.050 .2.750 .2.20 .1.500 .1.920 .1.820 .	.145 1.545 1.585 1.565 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.757 2.220 1.529 1.900 1.620 1.600 1.600 1.600 1.600 1.640 1.550 1.640 1.550 1.640 1.750 1.640 1.750 1.640 1.770	25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 10,000,000.00 5,000,000.00 5,000,000.00	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 19,994,000.00 9,993,000.00 14,948,670.00 9,990,300.00 10,997,930.00 10,0035,700.00 9,979,300.00 10,000,000.00 10,000,000.00 10,000,000.00 21,015,554.46 10,000,000.00 21,015,554.46 10,000,000.00 21,015,554.46 10,000,000.00 21,015,500,000.00 10,000,000.00	99.998000 99.994000 99.995000 99.995000 100.333000 100.640000 101.822000 101.449000 102.284000 104.142000 100.219000 101.678000 100.746000 100.754000 100.643000 100.643000 100.741000 100.741000 100.755000 100.741000 100.741000 100.755000 100.741000 100.755000 100.741000 100.755000 100.765000 100.765000 100.000000 100.005000	24,999,500.00 24,998,500.00 24,998,750.00 49,997,250.00 5,016,650.00 20,128,000.00 10,318,800.00 10,182,200.00 10,692,200.00 10,492,200.00 10,414,200.00 10,10,200,00 10,10,000,00 10,10,000,00 10,10,000,00	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 380,800.00 182,500.00 268,680.00 701,900.00 241,800.00 22,900.00 378,500.00 22,900.00 378,500.00 23,300.00 46,700.00 137,600.00 312,466.72 27,700.00 102,456.96 64,300.00 64,300.00 36,550.00 41,306.80 96,450.00 74,100.00 11,250.00 101,100.00 5,400.00 395.00 250.00	.277 .059 .046 .052 .193 .402 1.563 .735 .683 2.726 .922 3.134 1.413 .065 3.821 2.210 3.151 4.165 4.211 4.120 3.283 4.062 2.612 2.612 2.612 3.552 8.81 2.612 3.104 3.616 4.525 4.539 3.827 4.072 4.072	.282 .060 .047 .053 .195 .405 1.619 .751 .704 2.863 .942 3.340 1.460 .066 4.060 2.268 3.282 4.378 4.414 4.301 3.416 4.282 2.699 2.699 3.704 8.893 2.699 3.216 3.744 4.759 4.759 4.759 4.759 4.759 4.011 4.263
3130AJEC9 1900: FFCB-I 313312YL8 313312YF1 1925: FFCB-I 3133EHUJ5 3133EHJ95 3133EHJ95 3133EJC7 3133EJC7 3133EJSA 3133EJSA 3133EJSA 3133EJSA 3133EKRP3 3133EKRP3 3133EKRP3 3133EKAP3 3133ELMD3	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB 30/360 FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 2.8Yr FFCB 5Yr FFCB 5Yr FFCB 2.9Yr FFCB 2.9Yr FFCB 5.5Yr FFCB 3.5Yr FFCB 3Yr FFCB 4.9Yr FFCB 4.9Yr FFCB 4.9Yr FFCB 4.9Yr FFCB 3YrNc1YrA FFCB 3YrNc1YrA FFCB 3YrNc1YrA FFCB 3YRNc1YrA FFCB 3YRNc1YrA FFCB 3YRNc1YrA FFCB 3.5YrNc1YrA FFCB 5YRNc3MOA FFCB 5YRNc3MOA FFCB 4.25YRNc3MOA	06/22/2020 06/17/2020 06/17/2020 10/26/2020 01/12/2021 03/01/2021 02/12/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021 06/24/2020 06/21/2024 09/06/2022 09/11/2023 10/15/2024 10/30/2023 09/10/2023 02/10/2023 08/18/2024 03/03/2024 09/03/2024 09/03/2024 06/03/2024 06/03/2024	.145 .145 .145 .145 .1530 .1570 .1.550 .1890 .1.750 .2.200 .2.500 .2.350 .2.700 .2.700 .3.050 .3.050 .2.750 .2.220 .1.500 .1.900 .1.920 .1.820 .1.600 .1.620 .1.600 .1.620 .1.600 .1.620 .1.600 .1.640 .1.550 .1.750 .1.640 .1.670 .1.700 .1.700 .1.670 .1.670	.145 1.545 1.585 1.565 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.757 2.220 1.529 1.900 1.920 1.672 1.930 1.600 1.600 1.640 1.550 1.750 1.648 1.700 1.700 1.670 1.670 1.670 1.670	25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 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 5,000,000.00 10,000,000.00 21,000,000.00 21,000,000.00	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 19,994,000.00 9,998,000.00 9,999,700.00 14,948,670.00 9,990,300.00 10,003,700.00 10,003,700.00 10,000,000.00 11,422,874.60 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 2,101,585.44 10,000,000.00 2,101,585.44 10,000,000.00 10,000,000.00 2,101,585.44 10,000,000.00 10,9995,000.00 10,9995,000.00 10,998,750.00 20,986,350.00	99.998000 99.994000 99.995000 100.333000 100.640000 103.188000 101.822000 101.449000 102.284000 109.022000 104.142000 100.219000 100.233000 100.467000 101.376000 104.764000 10554000 100.643000 100.643000 100.731000 100.731000 100.741000 100.741000 100.741000 100.741000 100.000000 100.005000 100.005000 100.004000 100.004000	24,999,500.00 24,998,500.00 24,998,750.00 49,997,250.00 5,016,650.00 20,128,000.00 10,318,800.00 10,182,200.00 11,692,200.00 10,992,200.00 10,414,200.00 10,902,200.00 10,414,200.00 10,131,600.00 10,400,000 10,400,000 10,400,000 10,400,000 10,400,000 10,400,000 10,400,000 10,400,000 10,400,000 10,400,000 10,400,000 10,400,000 10,400,000 10,400,000 10,400,000 10,000,000 10,000,000 10,000,000 10,000,00	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 380,800.00 268,680.00 701,900.00 241,800.00 241,800.00 378,500.00 22,900.00 160,800.00 413,129.70 23,300.00 137,600.00 312,466.72 27,700.00 102,456.96 64,300.00 46,550.00 41,306.80 96,450.00 74,100.00 101,250.00 1,000.00 11,250.00 1,000.00 11,450.00 1,450.00 1,450.00 1,450.00	.277 .059 .046 .052 .193 .402 .1.563 .735 .683 .2.726 .922 .3.134 1.413 .065 .3.821 2.210 .3.151 4.165 4.211 4.120 .3.283 4.062 2.612 2.612 2.612 2.612 3.552 .881 2.612 3.104 3.616 4.525 4.539 3.827 4.072 4.072 3.827 3.827	.282 .060 .047 .053 .195 .405 .1619 .751 .704 .2863 .942 .3340 .1.460 .066 .2.268 .3.282 .4.378 .4.414 .4.301 .3.414 .4.301 .3.414 .4.301 .3.414 .4.301 .3.414 .4.301 .3.414 .4.301 .3.414 .4.301 .4.414 .4.414 .4.416 .4.41
3130AJEC9 1900: FFCB-1 313312YL8 313312YF1 1925: FFCB-1 3133EHJU5 3133EHJU5 3133EJD48 3133EJS4 3133EJS4 3133EJS4 3133EJS4 3133EJS4 3133EJS4 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM95 3133EKM96 3133ELMD3 3133ELWD3 313BLWD3 31BLWD3	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB 30/360 FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 4Yr FFCB 5Yr FFCB 5Yr FFCB 5Yr FFCB 2.9Yr FFCB 2.9Yr FFCB 1.5Yr FFCB 5Yr FFCB 3Yr FFCB 5YR FFCB 3YR FFCB 5YR FFCB 3YR FFCB 4YR FFCB 5YR FFCB 4.5YR FFCB 4.7YR FFCB 5.7YR FFCB	06/22/2020 06/17/2020 06/17/2020 10/26/2020 01/12/2022 03/01/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021 06/24/2020 06/21/2024 09/06/2022 09/11/2023 10/15/2024 10/28/2024 09/17/2024 10/30/2023 09/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2024 04/22/2021 02/10/2023	.145 .145 .145 .150 .1.570 .1.550 .1.890 .1.750 .2.200 .2.350 .2.700 .2.700 .3.050 .2.750 .2.200 .1.500 .1.920 .1.820 .1.	.145 1.545 1.585 1.565 1.890 1.760 2.365 2.501 2.474 2.721 2.747 2.721 2.757 2.922 2.757 2.220 1.529 1.900 1.920 1.672 1.820 1.672 1.680 1.600 1.600 1.600 1.650 1.750 1.640 1.652 1.700 1.700 1.700 1.676 1.686 1.600	25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 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 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 19,994,000.00 9,993,8000.00 14,948,670.00 9,999,700.00 14,948,670.00 9,999,000.00 10,005,700.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 21,015,855.44 10,000,000.00 21,015,855.44 10,000,000.00	99.998000 99.994000 99.995000 100.333000 100.640000 103.188000 101.822000 101.449000 106.922000 101.42000 100.219000 101.678000 100.4764000 100.554000 100.731000 100.643000 100.643000 100.643000 100.741000 100.148000 100.741000 100.10000 101.011000 100.004000 100.005000 100.004000 100.005000 100.004000 100.004000 100.004000 100.005000 100.004000 100.004000 100.004000 100.004000 100.004000 100.004000 100.004000 100.004000 100.004000 100.004000 100.004000 100.004000 100.004000 100.004000 100.004000 100.004000	24,999,500.00 24,998,500.00 24,998,750.00 49,997,250.00 5,016,650.00 20,128,000.00 10,318,800.00 10,182,200.00 10,692,200.00 10,692,200.00 10,414,200.00 10,106,800.00 10,106,800.00 10,106,800.00 10,106,800.00 10,106,800.00 10,106,800.00 10,106,800.00 10,000,106,800.00 10,106,800.00 10,106,800.00 10,106,800.00 10,106,800.00 10,106,800.00 10,107,700.00 2,204,042,40 10,064,300.00 10,064,300.00 10,064,300.00 10,064,300.00 10,074,100.00 5,101,250.00 10,071,100.00 10,101,100.00 10,000,400.00 7,900,395.00 5,000,250.00 5,000,250.00 5,000,250.00 11,001,000.00 11,001,000.00 15,000,250.00 15,000,250.00 15,000,800.00 15,050,250.00	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 380,800.00 182,500.00 268,680.00 701,900.00 922,900.00 378,500.00 22,900.00 378,500.00 22,900.00 378,500.00 22,900.00 378,500.00 413,129.70 23,300.00 46,700.00 137,600.00 312,466.72 27,700.00 102,456.96 64,300.00 64,300.00 64,300.00 64,300.00 101,250.00 11,000.00 101,100.00 5,400.00 395.00 250.00 14,450.00 14,490.00 50,250.00	.277 .059 .046 .052 .193 .402 1.563 .735 .683 2.726 .922 3.134 1.413 .065 3.821 2.210 3.151 4.165 4.211 4.120 3.283 4.062 2.612 2.612 2.612 2.612 2.612 3.1552 4.881 2.612 3.104 3.616 4.525 4.539 3.827 4.072 4.072 3.827 3.827 3.620	.282 .060 .047 .053 .195 .405 .1619 .751 .704 .2863 .942 .3340 1.460 .066 4.060 4.060 2.268 3.282 4.378 4.414 4.301 3.416 4.282 2.699 2.699 3.704 8.93 2.699 3.748 4.759 4.759 4.759 4.759 4.759 4.011 4.263 4.263 4.263 4.011 4.011 4.011 4.263 4.263 4.011
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3130AJEC9 1900: FFCB-I 313312YL8 313312YF1 1925: FFCB-I 3133EHJU5 3133EHJU5 3133EJCA7 3133EJCA7 3133EJCA7 3133EJKN8 3133EJA1 3133EKM94 3133ELMD3	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB SYC FFCB 3YC FFCB 3YC FFCB 3YC FFCB 3YC FFCB 5YC FFCB 4YC FFCB 4YC FFCB 4YC FFCB 4YC FFCB 4YC FFCB 4YC FFCB 5YC FFCB	06/22/2020 06/17/2020 06/17/2020 10/26/2020 01/12/2022 03/01/2021 02/12/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021 06/24/2020 06/21/2024 09/06/2022 09/11/2023 10/15/2024 10/28/2024 09/17/2024 10/30/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2024 04/22/2021 02/10/2023 02/10/2023 02/10/2024 04/22/2021 02/10/2023 02/10/2024 04/22/2021 02/10/2023 02/10/2024 04/22/2024 04/22/2024 04/22/2024 04/22/2024 04/22/2024 04/22/2024 04/22/2024 04/22/2024 04/23/2024 09/03/2024 09/03/2024 06/03/2024 06/03/2024 06/03/2024 06/03/2024 06/03/2024	.145 .145 .145 .1570 .1.550 .1.550 .1.550 .1.550 .2.200 .2.500 .2.350 .2.700 .2.700 .3.050 .2.750 .2.220 .1.500 .1.920 .1	1.545 1.545 1.585 1.565 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.757 2.220 1.529 1.900 1.672 1.930 1.688 1.600 1.600 1.600 1.640 1.550 1.750 1.750 1.640 1.682 1.700 1.676 1.686 1.600 1.676	25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 10,000,000.00	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 19,994,000.00 9,999,700.00 14,948,670.00 9,999,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 21,01,585.44 10,000,000.00 21,01,585.44 10,000,000.00 21,01,585.44 10,000,000.00 10,000,000.00 10,000,000.00 27,910,000.00 15,000,000.00 10,000,000.00	99.998000 99.994000 99.995000 99.995000 100.333000 100.640000 101.822000 101.449000 102.284000 102.278000 102.778000 100.467000 101.376000 100.731000 100.643000 100.643000 100.741000 100.741000 100.741000 100.741000 100.04000 100.005000 100.004000 100.004000 100.0355000 100.004000 100.004000 100.005000 100.004000 100.005000 100.004000 100.005000 100.004000 100.005000 100.004000	24,999,500.00 24,998,500.00 24,998,750.00 49,997,250.00 5,016,650.00 20,128,000.00 10,318,800.00 10,182,200.00 15,217,350.00 10,692,200.00 10,228,400.00 10,902,200.00 10,414,200.00 10,21,900.00 10,160,800.00 14,836,004.30 10,023,300.00 10,046,700.00 6,419,937,92 5,027,700.00 2,204,042.40 10,064,300.00 10,064,300.00 10,064,300.00 10,064,300.00 5,036,550.00 27,951,306.80 15,096,450.00 10,074,100.00 5,101,250.00 10,001,000.00 10,101,100.00 10,101,100.00 5,000,250.00 5,000,250.00 21,000,840.00 15,050,250.00 21,000,840.00 15,050,250.00 15,050,250.00 15,050,250.00 11,000,200.00	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 182,500.00 268,680.00 701,900.00 241,800.00 22,900.00 378,500.00 22,900.00 160,800.00 413,129.70 23,300.00 46,700.00 137,600.00 137,600.00 64,300.00 64,300.00 64,300.00 64,300.00 64,300.00 101,250.00 101,250.00 101,250.00 101,250.00 101,100.00 25,000 14,490.00 250.00 14,490.00 50,250.00 5,200.00	.277 .059 .046 .052 .193 .402 1.563 .735 .683 2.726 .922 3.134 1.413 .065 3.821 2.210 3.151 4.165 4.211 4.120 3.283 4.062 2.612 3.552 .881 2.612 3.104 3.616 4.525 4.539 3.827 4.072 3.827 3.827 3.827 3.620 1.281	.282 .060 .047 .053 .195 .405 .1619 .751 .704 .2863 .340 .1460 .066 .4.060 .2.268 .3.282 .4.414 .3.31 .4.16 .4.282 .2.699 .2.699 .3.704 .893 .2.693 .3.748 .4.759 .4.011 .4.263 .4.011 .4.263 .4.011 .4.011 .3.762 .2.96
3130AJEC9 1900: FFCB-I 313312YL8 313312YF1 1925: FFCB-I 3133EHJU5 3133EHJU5 3133EJCM7 3133EJCM7 3133EJKN8 3133EJTA1 3133EKM94 3133EJTA1 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133ELMD3 3133ELWS	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB SO/360 FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 2.8Yr FFCB 5Yr FFCB 4YrNc1YrA FFCB 5YrNc2YrA FFCB 5YrNc2YrA FFCB 5YrNc1YrA FFCB 5YRNc1YrA FFCB 5YRNc1YrA FFCB 4YRNc1YrA FFCB 5YRNc3MOA FFCB 5YRNc3MOA FFCB 4.25YrNc3MOA FFCB 4.25YrNc3MOA FFCB 4.25YRNc3MOA FFCB 4.5YRNc3MOA FFCB 5YRNc1YrA	06/22/2020 06/17/2020 06/17/2020 10/26/2020 01/12/2021 03/01/2021 02/12/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021 06/24/2020 06/21/2024 09/06/2022 09/11/2023 10/15/2024 10/38/2024 09/11/2024 10/38/2024 09/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2024 04/22/2021 02/10/2023 02/10/2023 02/10/2023 02/10/2024 04/22/2021 02/10/2023 02/10/2023 02/10/2023 02/10/2024 04/22/2021 02/10/2023 08/18/2024 09/03/2024 09/03/2024 09/03/2024 09/03/2024 06/03/2024 09/16/2021 03/30/2025 03/30/2025 03/30/2025	.145 .145 .145 .1530 .1570 .1.550 .1.950 .1.750 .2.200 .2.500 .2.350 .2.700 .2.700 .3.050 .3.050 .2.750 .2.220 .1.500 .1.920 .1.920 .1.600 .1.930 .2.080 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.610 .1.700 .1.700 .1.700 .1.700 .1.700 .1.700 .1.700 .1.700 .1.750 .1.125 .1.000 .1.000 .450	.145 1.545 1.585 1.565 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.757 2.220 1.529 1.900 1.672 1.930 1.688 1.600 1.600 1.600 1.600 1.640 1.550 1.750 1.640 1.650 1.750 1.640 1.650 1.750 1.640 1.650 1.750 1.640 1.650 1.750 1.640 1.550 1.750 1.640 1.550 1.750 1.640 1.550 1.750 1.640 1.550 1.750 1.640 1.550 1.750 1.640 1.550 1.750 1.640 1.550 1.750 1.640 1.682 1.700 1.700 1.700 1.700 1.684 1.125 1.000 1.000 1.000 1.000 1.000 1.784	25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 20,000,000.00 10,000,000.00 21,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 19,994,000.00 9,998,000.00 9,999,700.00 14,948,670.00 9,999,000.00 10,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00	99.998000 99.994000 99.995000 99.994500 100.333000 100.640000 103.188000 101.822000 101.449000 102.284000 109.022000 104.142000 100.219000 101.608000 102.778000 100.467000 101.376000 100.467000 100.554000 100.643000 100.643000 100.643000 100.643000 100.731000 100.741000 100.741000 100.741000 100.00000 100.005000 100.005000 100.005000 100.004000 100.005000 100.004000 100.005000 100.004000 100.005000 100.005000 100.004000 100.005000	24,999,500.00 24,998,500.00 24,998,750.00 49,997,250.00 5,016,650.00 20,128,000.00 10,318,800.00 10,182,200.00 15,217,350.00 10,692,200.00 10,222,8400.00 10,902,200.00 10,414,200.00 10,01,900.00 10,137,600.00 6,419,937.92 5,027,700.00 2,204,042,40 10,064,300.00 10,064,300.00 10,064,300.00 10,07,900,080,00 10,07,900,000 10,1000,000 10,1000,000 10,101,100.00 5,101,250.00 10,001,000.00 10,101,100.00 10,101,100.00 10,101,100.00 10,101,100.00 10,101,100.00 10,101,100.00 10,101,100.00 10,101,100.00 10,001,000.00 10,101,100.00 10,000,250.00 15,000,250.00 15,000,250.00 10,002,000.00 25,018,750.00 25,018,750.00 25,018,750.00 25,018,750.00 25,018,750.00 25,018,750.00 25,018,750.00 25,018,750.00 25,018,750.00 25,018,750.00 25,018,750.00 25,018,750.00	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 182,500.00 268,680.00 701,900.00 241,800.00 241,800.00 241,800.00 413,129.70 23,300.00 46,700.00 137,600.00 312,466.72 27,700.00 102,456.96 64,300.00 41,306.80 96,450.00 11,000.00 101,100.00 101,250.00 101,250.00 101,450.00 11,490.00 14,490.00 50,250.00 14,490.00 51,250.00 14,490.00 51,250.00 24,000.00 18,750.00 22,000.00 22,000.00	.277 .059 .046 .052 .193 .402 .1.563 .735 .683 .2.726 .922 .3.134 1.413 .065 .3.821 .2.210 .3.151 .4.165 .4.211 .4.120 .3.283 .4.062 .6.12 .3.552 .881 .2.612 .3.104 .3.616 .4.525 .4.539 .3.827 .4.072 .4.072 .3.827 .3.827 .3.827 .3.827 .3.620 .1.281 .4.644 .1.809 .809	.282 .060 .047 .053 .195 .405 .1619 .751 .704 .2863 .942 .3.340 .1.460 .066 .2.268 .3.282 .4.374 .4.301 .3.410 .4.464 .282 .2.699 .2.699 .2.699 .3.704 .893 .2.696 .3.748 .4.759
3130AJEC9 1900: FFCB-I 313312YL8 313312YF1 1925: FFCB-I 3133EHJU5 3133EJCM7 3133EJCM7 3133EJCM7 3133EJCM3 3133EJM3 3133EJM3 3133EM4B9 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133ELMD3 3133ELWS 3133ELWS 3133ELWS 3133ELWS 3133ELWS 3133ELWS 3133ELWS 3133ELWS 3133ELWS	FHLB 6MO DISC NOTE FFCB DISC NTE FFCB DISC NTE FFCB SYC FFCB 3YC FFCB 3YC FFCB 3YC FFCB 3YC FFCB 2.8YC FFCB 5YC FFCB 5YC FFCB 2.9YC FFCB 5.5YC FFCB 5.5YC FFCB 5YC FFCB 5YC FFCB 5YC FFCB 5YC FFCB 5YC FFCB 3YC FFCB 4YCC FFCB 4YCC FFCB 4YCC FFCB 3YCC FFCB 4YCC FFCB 4YC	06/22/2020 06/17/2020 06/17/2020 10/26/2020 01/12/2022 03/01/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021 06/24/2020 06/21/2024 09/06/2022 09/11/2023 10/15/2024 10/28/2024 09/17/2024 10/30/2023 09/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2024 04/22/2021 02/10/2023 02/10/2023 02/10/2023 02/10/2024 04/22/2021 02/10/2023 02/10/2023 02/10/2023 02/10/2024 04/22/2021 02/10/2023 08/18/2023 02/28/2024 09/03/2024 09/03/2024 09/03/2024 06/03/2024 09/03/2024 09/16/2021 03/17/2025 03/30/2022	.145 .145 .145 .1530 .1.570 .1.550 .1.890 .1.750 .2.200 .2.500 .2.350 .2.700 .2.700 .3.050 .2.750 .2.20 .1.500 .1.920 .1.820 .1.600 .1.930 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.600 .1.750 .1.600 .1.750 .1.600 .1.670 .1.700 .1.670 .1.670 .1.600 .1.125 .1.000 .1.000	.145 1.545 1.585 1.565 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.757 2.220 1.529 1.900 1.620 1.600 1.640 1.550 1.640 1.550 1.640 1.652 1.700 1.676 1.682 1.700 1.676 1.688 1.700 1.676 1.688 1.700 1.670 1.676 1.688 1.700 1.670 1.676 1.688 1.1000 1.000	25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 20,000,000.00 10,000,000.00 21,000,000.00 21,000,000.00 21,000,000.00 21,000,000.00 21,000,000.00 21,000,000.00 21,000,000.00 21,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00	25,000,000.00 24,755,625.00 24,768,861.11 49,524,486.11 5,000,000.00 19,994,000.00 9,938,000.00 14,948,670.00 9,999,300.00 10,999,300.00 10,0035,700.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 21,015,564,40 10,000,000.00 21,015,564,40 10,000,000.00 21,000,000.00 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 10,000,000.00 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 20,986,350.00 115,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00	99.998000 99.994000 99.994500 100.333000 100.640000 103.188000 101.822000 101.449000 106.922000 104.142000 100.219000 100.467000 100.754000 100.643000 100.643000 100.643000 100.643000 100.741000 100.75000 100.005000 100.004000 100.005000 100.005000 100.005000 100.005000 100.004000 100.0335000 100.04000 100.005000 100.004000 100.005000 100.004000 100.004000 100.004000 100.004000 100.004000 100.004000 100.004000 100.005000 100.004000 100.005000 100.005000 100.004000 100.005000 100.005000 100.005000 100.005000 100.005000 100.005000 100.005000 100.005000 100.005000 100.005000 100.005000 100.005000 100.005000 100.005000	24,999,500.00 24,998,500.00 24,998,750.00 49,997,250.00 5,016,650.00 20,128,000.00 10,318,800.00 10,182,200.00 10,692,200.00 10,492,200.00 10,414,200.00 10,10,200,00 10,10,000,00 10,10,000,000 10,10,000,00	-500.00 242,875.00 229,888.89 472,763.89 16,650.00 134,000.00 380,800.00 182,500.00 268,680.00 701,900.00 378,500.00 22,900.00 378,500.00 22,900.00 378,500.00 22,900.00 312,466.72 27,700.00 312,466.72 27,700.00 41,306.80 96,450.00 74,100.00 311,250.00 101,250.00 101,100.00 50,250.00 1,450.00 14,490.00 50,250.00 18,750.00 18,750.00	.277 .059 .046 .052 .193 .402 1.563 .735 .683 2.726 .922 3.134 1.413 .065 3.821 2.210 3.151 4.165 4.211 4.120 3.283 4.062 2.612 2.612 2.612 3.152 4.612 3.104 3.616 4.525 4.539 3.827 4.072 4.072 3.827 3.620 1.281 4.644 1.809 1.809	.282 .060 .047 .053 .195 .405 1.619 .751 .704 2.863 .942 3.340 1.460 .066 4.060 2.268 3.282 4.378 4.414 4.301 3.416 4.282 2.699 3.704 8.893 2.699 3.216 3.748 4.749 4.759

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3133EGCE3 3133EGCE3 3133EG4C6 3133EJDG1 3133EJJE0	FFCB 4YrNc3MoA -Var-M A/360 3 FFCB 5Yr 3 FFCB 5Yr 6 FFCB 3.9Yr FFCB 3.5Yr FFCB 3.5Yr -Var-SOFR-Q A/360 FFCB 2Yr FFCB 3Yr FFCB 3Yr	Maturity Date 04/22/2024 05/06/2024 05/25/2021 05/25/2021 01/18/2022 02/21/2023 10/04/2021	.800 .740 1.519 .438 .438 .422 .241 .355	Yield To Mat .800 .740 1.536 .438 .438133 .241	Par Value 12,000,000.00 5,000,000.00 521,437,000.00 10,000,000.00 15,000,000.00	Book Value 12,000,000.00 5,000,000.00 521,288,301.24 10,000,000.00 10,000,000.00	Market Price 100.040000 100.002000 100.968876 100.232000 100.232000	Market Value 12,004,800.00 5,000,100.00 526,489,076.42 10,023,200.00 10,023,200.00	Unrealized Gain/Loss 4,800.00 100.00 5,200,775.18	Modified Duration 3.821 3.865 2.273	Years To Maturity 3.896 3.934 2.355
1930: FFCB- 3133EGCE3 3133EGCE3 3133EGCE3 3133EGCE3 3133EJDE0 1936: FFCB- 3133EK6V3 3133EK6V3 3133EK6V3 3133EK6V3 3133ELCX0 3133ELCX0 3133ELCX0	FFCB 4YrNc3MoA -Var-M A/360 3 FFCB 5Yr 3 FFCB 5Yr 5 FFCB 3.9Yr FFCB 3.5Yr FFCB 3.5Yr -Var-SOFR-Q A/360 FFCB 2Yr FFCB 3Yr FFCB 3Yr	05/06/2024 05/25/2021 05/25/2021 01/18/2022 02/21/2023 10/04/2021	.740 1.519 .438 .438 .422 .241 .355	.740 1.536 .438 .438 133	5,000,000.00 521,437,000.00 10,000,000.00 10,000,000.00	5,000,000.00 521,288,301.24 10,000,000.00	100.002000 100.968876 100.232000	5,000,100.00 526,489,076.42 10,023,200.00	100.00 5,200,775.18 23,200.00	3.865 2.273 .980	3.934 2.35 5
930: FFCB- 133EGCE3 133EGCE3 133EJJG1 133EJJG1 133EJJG1 133EK6V3 133EK6V3 133EK6V3 133EK6V3 133EK6V3 133ELCX0 133ELCX0 133ELCX0 133ELCX0 133ELCX0	-Var-M A/360 3 FFCB 5Yr 3 FFCB 5Yr 6 FFCB 3.9Yr FFCB 3.5Yr -Var-SOFR-Q A/360 FFCB 2Yr FFCB 3Yr FFCB 3Yr	05/25/2021 05/25/2021 05/25/2021 01/18/2022 02/21/2023 10/04/2021	.438 .438 .422 .241 .355	.438 .438 133	521,437,000.00 10,000,000.00 10,000,000.00	10,000,000.00	100.968876 100.232000	526,489,076.42 10,023,200.00	5,200,775.18 23,200.00	2.273 .980	2.355
133EGCE3 133EGCE3 133EJE0 133EJJE0 936: FFCB- 133EK63 133EK643 133EK6V3 133EK6V3 133EK6V3 133ELCX0 133ELCX0 133ELCX0 133ELCX0 133ELCX0 133ELCX0	3 FFCB 5Yr 3 FFCB 5Yr 5 FFCB 3.9Yr FFCB 5Yr FFCB 3.5Yr -Var-SOFR-Q A/360 FFCB 2Yr FFCB 3Yr FFCB 3Yr	05/25/2021 01/18/2022 02/21/2023 10/04/2021	.438 .422 .241 .355	.438 133	10,000,000.00						00
133EGCE3 133EGGCE3 133EJJE0 936: FFCB- 133EK163 133EK6V3 133EK6V3 133EK6V3 133EK6V3 133ELCX0 133ELCX0 133ELCX0 133ELCX0 133ELCX0 133ELCX0	3 FFCB 5Yr 5 FFCB 3.9Yr FFCB 3.5Yr FFCB 3.5Yr -Var-SOFR-Q A/360 FFCB 2Yr FFCB 3Yr FFCB 3Yr	05/25/2021 01/18/2022 02/21/2023 10/04/2021	.438 .422 .241 .355	.438 133	10,000,000.00						
133EJDG1 133EJJE0 936: FFCB- 133EKT63 133EK6V3 133EK6V3 133EK6V3 133ELCX0 133ELCX0 133ELCX0 133ELCX0 133ELCX0 133ELCX0	FFCB 5Yr FFCB 3.5Yr -Var-SOFR-Q A/360 FFCB 2Yr FFCB 3Yr FFCB 3Yr	02/21/2023 10/04/2021	.241 .355		15,000,000.00			10,023,200.00	23,200.00	.980	.984
133EJJE0 936: FFCB- 133EK6V3 133EK6V3 133EK6V3 133ELCX0 133ELCX0 133ELCX0 133ELCX0 133ELCX0	FFCB 3.5Yr -Var-SOFR-Q A/360 FFCB 2Yr FFCB 3Yr FFCB 3Yr	10/04/2021	.355	.241		15,139,095.00	100.282000	15,042,300.00	-96,795.00	1.607	1.636
936: FFCB- 133EK6V3 133EK6V3 133EK6V3 133EK6V3 133EK6V3 133ELCX0 133ELCX0 133ELCX0 133ELCX0 133ELCX0	-Var-SOFR-Q A/360 FFCB 2Yr FFCB 3Yr FFCB 3Yr			.355	15,000,000.00	15,000,000.00	99.598000 100.010000	14,939,700.00	-60,300.00	2.662 1.323	2.729
133EKT63 133EK6V3 133EK6V3 133EK6V3 133EK6V3 133ELCX0 133ELCX0 133ELCX0 133ELCX0 133ELCX0	FFCB 2Yr FFCB 3Yr FFCB 3Yr	09/24/2021	.370	.242	15,000,000.00 65,000,000.00	15,000,000.00 65,139,095.00	100.010000	15,001,500.00 65,029,900.00	1,500.00 -109,195.00	1.523	1.345 1.619
133EK6V3 133EK6V3 133EK6V3 133EK6V3 133ELCX0 133ELCX0 133ELCX0 133ELCX0 133ELCX0	FFCB 3Yr FFCB 3Yr	09/24/2021									
133EK6V3 133EK6V3 133EK6V3 133ELCX0 133ELCX0 133ELCX0 133ELCX0 133ELCX0 133ELCX0	FFCB 3Yr	11/07/2022	.200 .370	.200 .370	15,000,000.00 25,000,000.00	15,000,000.00 25.000.000.00	99.891000 99.914000	14,983,650.00 24,978,500.00	-16,350.00 -21,500.00	1.295 2.379	1.318
133EK6V3 133EK6V3 133EK6V3 133ELCX0 133ELCX0 133ELCX0 133ELCX0 133ELCX0		11/07/2022	.370	.370	25,000,000.00	25,000,000.00	99.914000	24,978,500.00	-21,500.00	2.379	2.438
133EK6V3 133ELCX0 133ELCX0 133ELCX0 133ELCX0 133ELCX0		11/07/2022	.370	.370	25,000,000.00	25,000,000.00	99.914000	24,978,500.00	-21,500.00	2.380	2.438
133ELCX0 133ELCX0 133ELCX0 133ELCX0 133ELCX0		11/07/2022	.370	.370	15,000,000.00	15,000,000.00	99.914000	14,987,100.00	-12,900.00	2.380	2.438
133ELCX0 133ELCX0 133ELCX0 133ELCX0		11/07/2022 12/09/2022	.370 .380	.370 .380	25,000,000.00 9,000,000.00	25,000,000.00 9,000,000.00	99.914000 99.911000	24,978,500.00 8,991,990.00	-21,500.00 -8,010.00	2.380 2.458	2.438
133ELCX0 133ELCX0		12/09/2022	.380	.380	24,000,000.00	24,000,000.00	99.911000	23,978,640.00	-21,360.00	2.458	2.526
133ELCX0		12/09/2022	.380	.380	24,000,000.00	24,000,000.00	99.911000	23,978,640.00	-21,360.00	2.458	2.52
		12/09/2022	.380	.380	24,000,000.00	24,000,000.00	99.911000	23,978,640.00	-21,360.00	2.458	2.52
		12/09/2022 12/09/2022	.380 .380	.380 .380	14,000,000.00 24,000,000.00	14,000,000.00 24,000,000.00	99.911000 99.911000	13,987,540.00 23,978,640.00	-12,460.00 -21,360.00	2.458 2.458	2.52 2.52
			.365	.365	249,000,000.00	249,000,000.00	99.911181	248,778,840.00	-221,160.00	2.352	2.413
	C-Fxd-S 30/360	0/ /20/2022	2.050	2.07.4	10 000 000 00	0.047.000.00	107 / / 0000	10.7// 000.00	010 000 00	2.007	2.007
132X03B5 132X04F5	FAMCA 4.9Yr FAMCA 2.91Yr	06/30/2023 07/23/2021	2.850 2.840	2.964 2.864	10,000,000.00 10,000,000.00	9,947,900.00 9,993,300.00	107.669000 102.741000	10,766,900.00 10,274,100.00	819,000.00 280,800.00	2.896 1.108	3.082 1.145
	FAMCA 1YrNc6MoB	03/18/2021	.720	.720	25,000,000.00	25,000,000.00	100.005000	25,001,250.00	1,250.00	.793	.79
0/F: FNAA/	2 Var M A /2/0		1.664	1.723	45,000,000.00	44,941,200.00	102.316111	46,042,250.00	1,101,050.00	1.355	1.409
965: FIVIAC 132X0AT8	C-Var-M A/360 FAMCA 2.5 Yr	06/02/2020	.470	-2.474	25,000,000.00	25,063,500.00	100.001000	25,000,250.00	-63,250.00	.005	.005
132X0S77	FAMCA 3Yr	04/23/2021	.218	.218	25,000,000.00	25,000,000.00	99.968000	24,992,000.00	-8,000.00	.887	.896
132X0U90		05/10/2021	.242	.242	10,000,000.00	10,000,000.00	99.937000	9,993,700.00	-6,300.00	.933	.94
1422BWC(1422BYJ3	0 FAMCA 1.6Yr FAMCA 1.5Yr	05/28/2021 10/18/2021	.240 .242	.240 .242	25,000,000.00 50,000,000.00	25,000,000.00 50,000,000.00	99.980000 99.972000	24,995,000.00 49,986,000.00	-5,000.00 -14,000.00	.996 1.373	.99: 1.38
		10/10/2021	.279	266	135,000,000.00	135,063,500.00	99.975519	134,966,950.00	-96,550.00	.927	.93
	C-Var-SOFR-Q A/360 1 FAMCA 1Yr	03/25/2021	.170	.170	25,000,000.00	25,000,000.00	99.984000	24,996,000.00	-4,000.00	.816	.816
1422BWG	T TAIVICA TII	03/23/2021	.170	.170	25,000,000.00	25,000,000.00	99.984000	24,996,000.00	-4,000.00	.816	.816
	IS-S 30/360										
733845L6	GEORGIA STATE	07/01/2020	3.000	1.370	6,825,000.00	7,254,770.25	106.297000	7,254,770.25	0.00	.084 .335	.085
19792NF9 3063DAC	HAWAII STATE 2 STATE OF CALIFORNIA	10/01/2020 04/01/2021	1.370 2.625	1.319 2.011	2,250,000.00 14,400,000.00	2,254,320.00 14,688,720.00	100.192000 102.005000	2,254,320.00 14,688,720.00	0.00	.819	.337 .83 <i>6</i>
	2 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	.816	.836
	0 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	.815	.836
	2 State of California 3 State of California	04/01/2021 04/01/2022	2.625 2.367	2.850 2.960	1,795,000.00 1,500,000.00	1,784,301.80 1,468,800.00	99.404000 97.920000	1,784,301.80 1,468,800.00	0.00 0.00	.815 1.772	.83 <i>6</i> 1.83 <i>6</i>
	8 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	1.203	1.25
	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	1.771	1.83
	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	1.769	1.83
3063DGA(19792YK6	0 State of California State of Hawaii	04/01/2021 01/01/2021	2.800 3.250	2.680 2.733	10,825,000.00 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 0.00	.816 .568	.83 <i>6</i> .589
19792YL4	STATE OF HAWAII	01/01/2021	2.770	2.770	3,500,000.00	3,500,000.00	100.933000	3,500,000.00	0.00	1.522	1.589
68079HQ5		08/01/2020	2.470	2.470	1,650,000.00	1,650,000.00	100.000000	1,650,000.00	0.00	.168	.170
55298X94		08/01/2020	1.875	1.875	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.168	.170
35569GM	0 SONOMA CO JUNIOR GO	08/01/2020	1.837 2.723	1.837 2.709	700,000.00 127,950,000.00	700,000.00 127,918,238.70	100.000000 99.975177	700,000.00 127,918,238.70	0.00	.168 1.092	.170 1.12 9
020: COM	MERCIAL PAPER		2.723	2.707	.27,700,000.00	.27/710/230.70	77.773177	.2.7710,230.70	0.00	1.072	1.12
9233GFC5	TOYOTA MOTOR CORP	06/12/2020	1.860	1.877	20,000,000.00	19,816,066.67	99.996028	19,999,205.56	183,138.89	.032	.033
3785DJ98 3785DF35		09/09/2020	1.630	1.647	50,000,000.00	49,481,569.44	99.938889	49,969,444.44	487,875.00	.272	.27
	APPLE 'EXXON MOBIL	06/03/2020 06/24/2020	1.570 1.610	1.578 1.619	25,000,000.00 25,000,000.00	24,875,708.33 24,861,361.11	99.999278 99.991694	24,999,819.44 24,997,923.61	124,111.11 136,562.50	.008 .065	.00.
)229AFQ7	EXXON MOBIL	06/24/2020	1.610	1.619	20,000,000.00	19,889,088.89	99.991694	19,998,338.89	109,250.00	.065	.06
3763PFP9	NATL SEC CLEARING CORP	06/23/2020	1.570	1.578	20,000,000.00	19,895,333.33	99.992056	19,998,411.11	103,077.78	.062	.06
3114EFN2 3114EFF9	WAL-MART STORES INC WAL-MART STORES INC	06/22/2020 06/15/2020	.400 .400	.400 .400	30,000,000.00 25,000,000.00	29,976,666.67 24,982,777.78	99.992417 99.994944	29,997,725.00 24,998,736.11	21,058.33 15,958.33	.060 .041	.06
3763PFV6		06/29/2020	.130	.130	47,100,000.00	47,094,557.33	99.994944	47,095,237.67	680.34	.079	.04
			1.106	1.114	262,100,000.00	260,873,129.55	99.982771	262,054,841.83	1,181,712.28	.096	.09
	P-Fxd-S 30/360 MICROSOFT CORP	11/03/2020	2.000	2.543	25,000,000.00	24,649,750.00	100.598000	25,149,500.00	499,750.00	.422	40
78160BS2	JOHNSON & JOHNSON	03/01/2021	1.650	2.543	12,000,000.00	11,663,160.00	100.598000	12,110,760.00	447,600.00	.422 .736	.42 .75
78160BS2	JOHNSON & JOHNSON	03/01/2021	1.650	2.625	12,969,000.00	12,617,410.41	100.923000	13,088,703.87	471,293.46	.736	.75
78160BS2	JOHNSON & JOHNSON	03/01/2021	1.650	3.149	10,295,000.00	9,955,059.10	100.923000	10,390,022.85	434,963.75	.734	.75
	MICROSOFT CORP AUTOMATIC DATA	11/03/2020 09/15/2020	2.000 2.250	2.912 1.812	10,100,000.00 13,976,000.00	9,929,411.00 14,021,841.28	100.598000 100.393000	10,160,398.00 14,030,925.68	230,987.00 9,084.40	.421 .290	.42
			1.895	2.568	84,340,000.00	82,836,631.79	100.699917	84,930,310.40	2,093,678.61	.531	.54
	D-Q A/365	11/1/2000	4 / 10	4 / 10	25 222 222 22	25 222 222 22	100 000000	25 222 222 22	2.25	,	
3128LU72 3128LV22	JP MORGAN JP MORGAN	11/16/2020 11/20/2020	1.648 1.623	1.648 1.623	25,000,000.00 75,000,000.00	25,000,000.00 75,000,000.00	100.000000 100.000000	25,000,000.00 75,000,000.00	0.00	.455 .467	.460 .474
	31 IVIONOAIN	11/20/2020	1.629	1.629	100,000,000.00	100,000,000.00	100.000000	100,000,000.00	0.00	.464	.47
0120LV22	-Mat A/360										
500: NCD-	US BANK	06/03/2020	1.750	1.750	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.008	.00
500: NCD- 0333VX21	A TOPONTO DOMINION	06/12/2020	1 0 0 0	1 0 0 0	20 000 000 00	20 000 000 00	100 000000	3U UUU UUU UU	0.00	വാവ	
500: NCD- 0333VX21 9114NDM	4 TORONTO DOMINION BANK OF AMERICA	06/12/2020 07/01/2020	1.850 1.850	1.850 1.850	20,000,000.00 50.000,000.00	20,000,000.00 50.000.000.00	100.000000 100.000000	20,000,000.00 50.000.000.00	0.00	.032 .083	
500: NCD- 0333VX21 9114NDM	BANK OF AMERICA	07/01/2020	1.850 1.808	1.850 1.808	50,000,000.00 120,000,000.00	50,000,000.00 120,000,000.00	100.000000 100.000000	50,000,000.00 120,000,000.00	0.00 0.00	.083 . 043	.085 . 04 4
500: NCD- 0333VX21		07/01/2020	1.850	1.850	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.083	.033 .085 .044 1.099



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

June 2020

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- 3 | Economy
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Treasurer's Pooled Investment Fund

Monthly Commentary

Short fixed income rates were little changed in June despite the continued gloomy pandemic, geo-political, and national news. Protests and social unrest spread in response to the death of George Floyd. Libya and Hong Kong resurfaced as potential risks to global trade and gas markets. When added to the continued spread of COVID, events in June contributed to the market surprise in the employment numbers. The Treasurers Pooled Investment Fund (TPIF) yield continues to gravitate lower drawn by near zero short term interest rates.

The worldwide COVID-19 case total surpassed 10 million, with a death total now surpassing 500,000. The United States remains the leading nation in cases, accounting for over 25 percent of both cases and deaths worldwide. The FOMC met on June 10th and voted to leave rates 0.0% to 0.25% and reaffirmed its commitment to do everything it can to support economic activity. The FED also expressed the limits of monetary policy and the importance of fiscal policy in combating the economic effects of the pandemic.

China passed the controversial Hong Kong national security law, increasing trade tensions and the US threatened economic penalties in response. First quarter GDP was re-

June Gloom

ported as negative 5%. Despite these worries, the country produced a surprising 2.5 million jobs in the previous month, greatly surpassing the consensus estimate of negative 7.5 million! The unemployment rate was 13.3%, a dim figure still above the financial crisis level of 10%, however much better than the expected 19%. As the month progressed, most economic indicators were mixed.

As investors continue to move assets into real estate, one exception in economic activity is housing as the sector continues to be a bright spot for optimists across the nation. The Nation Association of Home Builders Index printed at 58, vs. expectations of 45; Building Permits came in at +14.4%; and New Home Sales beat expectations at 676k.

A real estate related trend is the 'flight' from dense urban areas to suburbs and even semi-rural areas as a result of the current environment. For Riverside County, this could be a positive to both the residential and commercial real estate local markets as the County has more affordable building costs, large amounts of available land, and already existing freeway and rail networks.

In addition, retail sales also reported a promising 17.7% increase from the previous month after reporting a negative 16.4% de-

crease the previous month. However, the manufacturing sector in the other hand continues to struggle with Factory Orders and Durable Goods Orders, both hitting lows of -13.0% and -17.7% respectively.

Energy markets are keeping a close eye on the situation in Libya and continue to count the casualties of low demand and supply disruption. Following negotiations with creditors, Chesapeake Energy applied for Chapter 11 bankruptcy in the United States. The company is experiencing cash flow and liquidity issues due to low energy prices and large amounts of debt.

In the early portion of the month, stock prices and bond yields moved up due to very strong nonfarm payroll numbers. Stock prices and bond yields then dropped back down to finish the month basically unchanged. Three-month treasury bills started at 0.129% and ended at 0.125%. Similarly, the 5-year treasury note started at 0.288% and ended at 0.305%. In the credit space, 3-month Libor started at 0.337% and ended at 0.302%.

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)
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
Jan-20	7,653,741,469.47	7,633,961,510.96	19,779,958.51	0.26%	1.82	1.06

*M arket values do not include accrued interest.

Economy

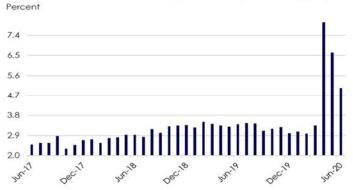
National Economy

As restrictions eased and storefronts began to open in May, retail sales surged quickly as consumers were finally able to spend their stimulus checks. Brick and mortar retail stores were open for business and diners finally made their way to a table at their favorite restaurants. A 17.7% increase is the largest monthly gain on record, but sales are still 8% below February numbers. While these numbers are encouraging, some officials warned of the uncertainty still surrounding the recovery- specifically employment and output levels that are still well below pre-pandemic numbers. (NY TIMES 06/16/2020)

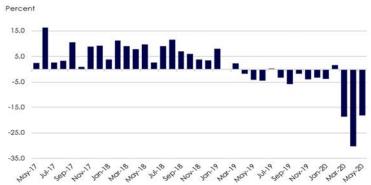
State Economy

California's housing market saw a 45% YoY dip in closed sales for May but a 2.7% increase in median price. This data reflects deals which closed escrow in May, but offers made in April or even March. Experts suggest the increase in median price can be attributed to sellers that are reluctant to drop their price, as well as a restricted supply due to many owners taking their homes off the market and making price drops less likely. Riverside County sales fell just below the statewide mark at 43.7% and median price increased 6.5% to \$415,000.00 compared to San Bernardino County where sales fell 33.9% and price increased 6.7% to \$368,000.00. (LA TIMES 06/18/2020)

Private Sector Average Hourly Earnings Y/Y



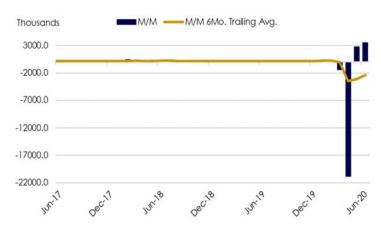
Durable Goods Percent Chg. Y/Y



New Home Sales SAAR



Nonfarm Payrolls Total M/M Change SA



Key Economic Indicators

Release Date	Indicator	Actual	Consensus	Prior Year
06/25/2020	Real GDP - Q/Q Change	-5.0%	-5.0%	3.1%
06/05/2020	Unemployment Rate - Seasonally Adjusted	13.3%	19.0%	3.6%
06/05/2020	Non-Farm Payrolls - M/M Change - Thousands	2,509	-7,500	75
06/10/2020	CPI - Y/Y Change	0.1%	0.3%	1.8%
06/10/2020	CPI Ex Food and Energy - Y/Y Change	1.2%	1.3%	2.0%
06/03/2020	ISM Non-Manufacturing Index (> 50 indicates growth)	45.4	44.4	56.9
06/23/2020	New Home Sales - SAAR - Thousands	676	640	626
06/03/2020	Factory Orders - M/M Change	-13.0%	-13.4%	-0.8%
06/03/2020	Durable Goods Orders - New Orders - M/M Change	-17.7%	-17.2%	-2.1%
*Note: 'Prior Year' displa	ays final estimates of indicator values from the equivalent period of the prior yea	ar.		

COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR

Market Data

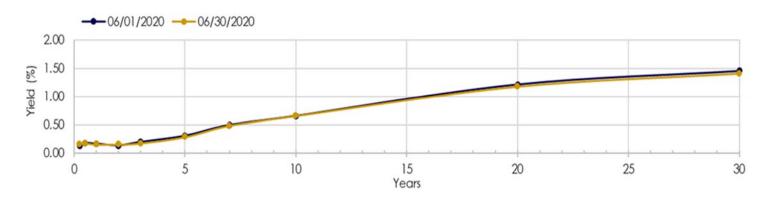
Federal Open Market Committee Meeting 06/10/2020

- 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 June 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

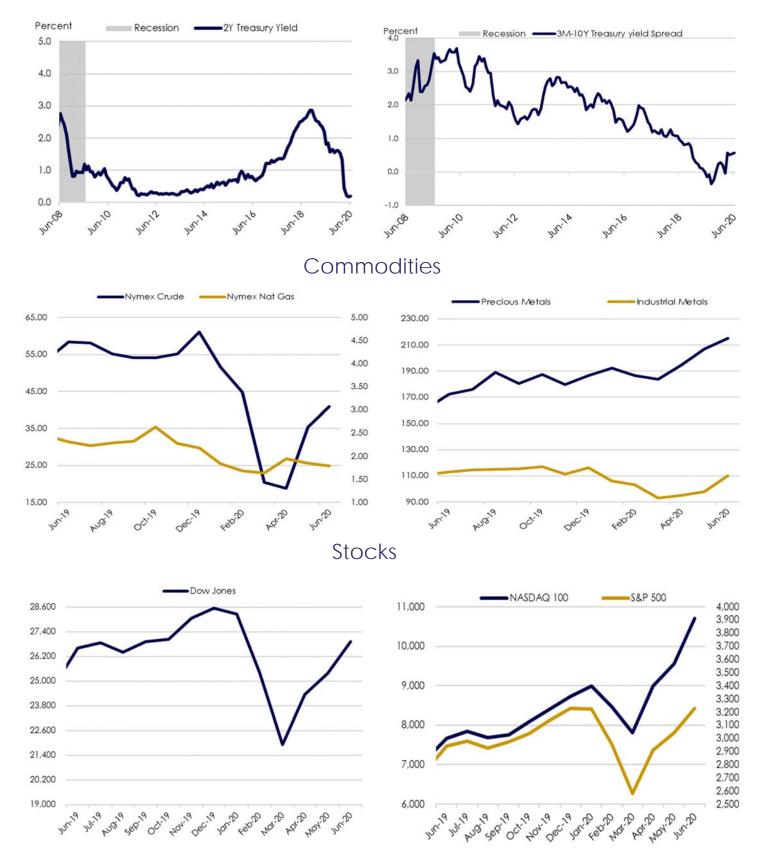


Treasury Curve Differentials	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
06/30/2020 - 06/01/2020	0.02	0.00	-0.01	0.02	-0.02	-0.02	0.00	-0.05
06/30/2020	0.16	0.18	0.16	0.16	0.18	0.29	0.66	1.41
06/01/2020	0.14	0.18	0.17	0.14	0.20	0.31	0.66	1.46

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



 $^{^{\}star}$ 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**.

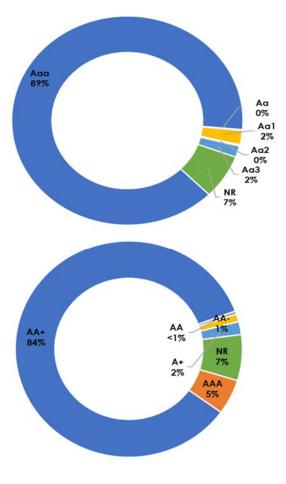
Moody's Asset Rating (000's)

	Book	MKT/Book	% Book	Yield
Aaa	6,890,503.07	100.35%	88.62%	0.75%
Aa	10,000.00	101.51%	0.13%	2.22%
Aa1	168,100.06	100.36%	2.16%	1.74%
Aa2	15,718.76	100.36%	0.20%	2.68%
Aa3	136,326.22	102.15%	1.75%	2.50%
NR	529,941.20	100.19%	6.82%	0.28%
NA	25,000.00	99.99%	0.32%	0.19%
Totals:	7,775,589.31	100.37%	100.00%	0.77%

S&P Asset Rating (000's)

	Book	MKT/Book	% Book	Yield
AAA	405,069.56	100.38%	5.21%	0.61%
AA+	6,539,511.73	100.35%	84.10%	0.77%
AA	38,740.60	100.24%	0.50%	1.82%
AA-	87,326.22	103.35%	1.12%	2.86%
A+	150,000.00	100.00%	1.93%	1.70%
NR	529,941.20	100.19%	6.82%	0.28%
NA	25,000.00	99.99%	0.32%	0.19%
Totals:	7,775,589.31	100.37%	100.00%	0.77%

12-Month Projected Cash Flow



Month	Monthly Receipts	Monthly Dis- bursements	Difference	Required Ma- tured Invest- ments	Balance	Actual Invest- ments Maturing	Available to Invest > 1 Year
07/2020					51.85		
07/2020	1,034.18	1,472.64	-438.46	386.61	-	2,040.32	
08/2020	986.77	1,164.92	-178.15	178.15	-	664.35	
09/2020	1,085.65	1,145.14	-59.49	59.49	-	713.98	
10/2020	1,249.55	1,343.18	-93.63	93.63	-	597.25	
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	427.75	
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	154.08	
05/2021	2,100.00	1,086.87	1013.13		2,594.23	182.65	
06/2021	1,044.31	1,802.91	-758.60		1,835.63	25.00	
TOTALS	16,739.90	15,674.00	1,065.90	717.88 9.23%	9,302.61	5,755.74 74.02%	7,057.70 90.77%

^{*} Values listed in Cash Flow Table are in millions of USD.

Based on historic and current financial conditions within the County, the Pool is expected to maintain sufficient liquidity of funds to cover County expenses for the next twelve months.

Portfolio Data cont'd

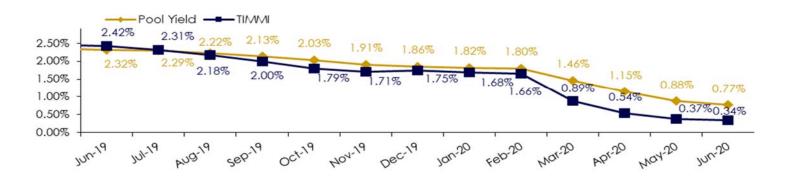
Asset Maturity Distribution (Par Value, 000's)



Asset Allocation (000's)

Assets	Scheduled Book	Scheduled Market	Mkt/Book	Yield	WAL (Yr.)	Mat (Yr.)
TREAS	2,024,845.95	2,031,873.85	100.35%	0.71%	0.46	0.46
AGENCIES	4,432,499.20	4,448,909.79	100.37%	0.80%	0.67	1.69
MMKT	329,000.00	329,000.00	100.00%	0.14%	0.00	0.00
CASH	375,000.00	375,000.00	100.00%	0.12%	0.00	0.00
CALTRUST FND	4,023.98	4,023.98	100.00%	10.60%	0.00	0.00
COMM PAPER	249,465.32	249,976.58	100.20%	0.44%	0.07	0.70
CDS	100,000.00	100,000.00	100.00%	1.63%	0.48	0.72
NCDS	50,000.00	50,000.00	100.00%	1.85%	0.00	0.00
MEDIUM TERM NOTES	82,836.63	84,802.91	102.37%	2.56%	0.40	0.46
MUNI	127,918.24	130,631.27	102.12%	2.71%	1.06	1.06
Totals:	7,775,589.32	7,804,218.38	100.37%	0.77%	0.531	1.12

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



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.

Investment Category
MUNICIPAL BONDS (MUNI)
U.S. TREASURIES
LOCAL AGENCY OBLIGATIONS (LAO)
FEDERAL AGENCIES
COMMERCIAL PAPER (CP)
CERTIFICATE & TIME DE- POSITS (NCD & TCD)
INT'L BANK FOR RECON- STRUCTION AND DEVELOP- MENT AND INT'L FINANCE CORPORATION
REPURCHASE AGREEMENTS (REPO)
REVERSE REPOS
MEDIUM TERM NOTES (MTNO)
CALTRUST SHORT TERM FUND
MONEY MARKET MUTUAL FUNDS (MMF)
LOCAL AGENCY INVESTMENT FUND (LAIF)
CASH/DEPOSIT AC- COUNT

GO	VERNMENT CO	ODE
Maximum Remaining Maturity	Authorized % Limit	S&P/ Moody's
5 YEARS	NO LIMIT	NA
5 YEARS	NO LIMIT	NA
5 YEARS	NO LIMIT	NA
5 YEARS	NO LIMIT	AAA
270 DAYS	40%	A1/P1
5 YEARS	30%	NA
NA	NA	NA
1 YEARS	NO LIMIT	NA
92 DAYS	20%	NA
5 YEARS	30%	А
NA	NA	NA
60 DAYS(1)	20%	AAA/Aaa (2)
NA	NA	NA
NA	NA	NA

COUN	ITY INVESTMENT	POLICY	
Maximum Remaining Maturity	Authorized % Limit	S&P/Moody's/ Fitch	Actual
4 YEARS	15%	AA-/Aa3/AA-	1.65%
5 YEARS	100%	NA	26.04%
3 YEARS	2.50%	INVESTMENT GRADE	<0.00%
5 YEARS	100%	NA	57.01%
270 DAYS	40%	A1/P1/F1	3.21%
1 YEAR	25% Combined	A1/P1/F1	1.93%
4 YEARS	20%	AA/Aa/AA	0.00%
45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	0.00%
60 DAYS	10%	NA	0.00%
3 YEARS	20%	AA/Aa2/AA	1.07%
DAILY LIQUIDITY	1.00%	NA	0.05%
DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS	4.23%
DAILY LIQUIDITY	Max \$50 million	NA	0.00%
NA	NA	NA	4.82%

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

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

	Portfolio 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 PC											,
1060: MMK FRGXX	T ACCTS-A/365-6 FIDELITY GOV	07/01/2020	115	.115	1 000 000 00	1 000 000 00	100 000000	1 000 000 00	0.00	.003	.003
GOFXX	FEDERATED GOV	07/01/2020	.115 .119	.119	1,000,000.00	1,000,000.00 109,000,000.00	100.000000 100.000000	1,000,000.00 109,000,000.00	0.00	.003	.003
WFFXX	WELLS FARGO GOV	07/01/2020	.118	.118	66,000,000.00	66,000,000.00	100.000000	66,000,000.00	0.00	.003	.003
FGTXX	GOLDMAN SACHS GOV	07/01/2020	.156	.156	151,000,000.00	151,000,000.00	100.000000	151,000,000.00	0.00	.003	.003
ogvxx tfdxx	JP MORGAN GOV	07/01/2020 07/01/2020	.103 .099	.103	1,000,000.00	1,000,000.00 1,000,000.00	100.000000 100.000000	1,000,000.00 1,000,000.00	0.00	.003	.003
IFDXX	BLACKROCK GOV	07/01/2020	.136	.136	329,000,000.00	329,000,000.00	100.000000	329,000,000.00	0.00	.003	.003
1065: CLTR- CLTR	-A/365-6 CALTRUST SHT TERM FUND	07/01/2020	1.089	1.063	4,015,944.14	4,023,976.03	100.200000	4.023.976.03	0.00	.003	.003
		0770172020	1.089	1.063	4,015,944.14	4,023,976.03	100.200000	4,023,976.03	0.00	.003	.003
1080: MGD CASH	RATE-A/365-6 BANK OF THE WEST	07/01/2020	.500	.500	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.003	.003
	RATE-A/360		.500	.500	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.003	.003
CASH	PACIFIC PREMIER BANK	07/01/2020	1.530	1.530	0.00	0.00	100.000000	0.00	0.00	.000	.003
CASH	FIRST REPUBLIC BANK	07/01/2020	1.515	1.515	0.00	0.00	100.000000	0.00	0.00	.000	.003
CASH	UB MANAGED RATE	07/01/2020	.093	.093	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
1300: U.S. T	REASURY BILL		.073	.073	330,000,000.00	350,000,000.00	100.000000	330,000,000.00	0.00	.003	.003
9127963X5	U.S. TREASURY BILL	09/08/2020	.146	.146	75,000,000.00	74,953,158.33	99.975000	74,981,250.00	28,091.67	.191	.192
912796TN9 9127964A4	U.S. TREASURY BILL U.S. TREASURY BILL	10/08/2020 09/29/2020	.172 .136	.172 .136	75,000,000.00 50,000,000.00	74,934,783.00 49,970,911.11	99.957000 99.966000	74,967,750.00 49,983,000.00	32,967.00 12,088.89	.273 .249	.274
9127962T5	U.S. TREASURY BILL	10/29/2020	.162	.162	50,000,000.00	49,959,176.50	99.948000	49,974,000.00	14,823.50	.331	.332
9127964G1		10/06/2020	.136	.136	50,000,000.00	49,970,911.11	99.964000	49,982,000.00	11,088.89	.268	.268
912796TP4	U.S. TREASURY BILL	11/05/2020	.130	.130	50,000,000.00	49,967,139.00	99.944000	49,972,000.00	4,861.00	.350	.351
9127962Z1 9127963P2	U.S. TREASURY BILL	11/12/2020	.154 .110	.154	50,000,000.00	49,961,198.50 49,985,486.11	99.941000 99.982000	49,970,500.00	9,301.50	.369	.370
9127963P2 9127963Y3	U.S. TREASURY BILL U.S. TREASURY BILL	08/18/2020 09/15/2020	.110	.110 .115	50,000,000.00 50,000,000.00	49,985,486.11 49,980,833.33	99.982000	49,991,000.00 49,985,000.00	5,513.89 4,166.67	.134 .211	.134 .211
9127963Z0	U.S. TREASURY BILL	09/22/2020	.128	.128	50,000,000.00	49,977,510.42	99.969000	49,984,500.00	6,989.58	.230	.230
9127964H9	U.S. TREASURY BILL	10/13/2020	.133	.133	50,000,000.00	49,972,805.00	99.954000	49,977,000.00	4,195.00	.287	.288
9127964G1		10/06/2020	.129	.129	50,000,000.00	49,975,370.83	99.964000	49,982,000.00	6,629.17	.268	.268
912796XE4 9127963B3	U.S. TREASURY BILL	02/25/2021	.172	.172	50,000,000.00	49,935,211.11 49,959,302.78	99.894000 99.931700	49,947,000.00	11,788.89	.656	.658
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	49,939,302.78	99.931700	49,965,850.00 49,947,000.00	6,547.22 8,929.17	.410 .656	.411 .658
9127963Z0	U.S. TREASURY BILL	09/22/2020	.160	.160	50,000,000.00	49,976,444.44	99.969000	49,984,500.00	8,055.56	.230	.230
9127963Z0	U.S. TREASURY BILL	09/22/2020	.175	.175	50,000,000.00	49,974,722.22	99.969000	49,984,500.00	9,777.78	.230	.230
912796XE4	U.S. TREASURY BILL	02/25/2021	.180	.180	50,000,000.00	49,935,000.00	99.894000	49,947,000.00	12,000.00	.656	.658
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	99.966000 99.894000	49,983,000.00 49,947,000.00	8,027.78 9,618.06	.249 .656	.249 .658
9127962R9	U.S. TREASURY BILL	10/15/2020	.170	.170	25,000,000.00	24,985,951.39	99.954000	24,988,500.00	2,548.61	.292	.293
9127963C1		07/07/2020	.070	.070	50,000,000.00	49,998,736.11	99.998000	49,999,000.00	263.89	.019	.019
912796WZ8		08/06/2020	.120	.120	50,000,000.00	49,992,833.33	99.988000	49,994,000.00	1,166.67	.101	.101
9127963X5 912796UC1	U.S. TREASURY BILL U.S. TREASURY BILL	09/08/2020 01/28/2021	.127 .165	.127 .165	50,000,000.00 50,000,000.00	49,986,583.89 49,950,041.67	99.975000 99.903000	49,987,500.00 49,951,500.00	916.11 1,458.33	.191 .579	.192 .581
712770001	G.G. THE TOOK! BIEE	0172072021	.147	.147	1,275,000,000.00	1,274,154,535.17	99.951086	1,274,376,350.00	221,814.83	.320	.321
	REASURY BOND										
912828Y46	U.S. TREASURY BOND	07/31/2020	2.625	1.662	25,000,000.00	25,179,687.50	100.202000	25,050,500.00	-129,187.50	.084	.085
912828L32 912828YC8	U.S. TREASURY BOND U.S. TREASURY BOND	08/31/2020 08/31/2021	1.375 1.500	1.627 1.711	50,000,000.00 25,000,000.00	49,898,437.50 24,906,250.00	100.198000 101.527000	50,099,000.00 25,381,750.00	200,562.50 475,500.00	.168 1.146	.170 1.170
912828S27	U.S. TREASURY BOND	06/30/2021	1.125	1.735	25,000,000.00	24,753,906.25	100.941000	25,235,250.00	481,343.75	.989	1.000
912828YE4	U.S. TREASURY BOND	08/31/2024	1.250	1.702	25,000,000.00	24,479,492.19	104.199000	26,049,750.00	1,570,257.81	4.021	4.173
912828L99	U.S. TREASURY BOND	10/31/2020	1.375	1.634	50,000,000.00	49,876,953.13	100.393000	50,196,500.00	319,546.87	.334	.337
9128283Q1 912828PC8		01/15/2021 11/15/2020	2.000 2.625	1.647	50,000,000.00	50,193,359.38	100.977000 100.898000	50,488,500.00 50,449,000.00	295,140.62	.532 .375	.545 .378
912828A42		11/30/2020	2.025	1.638 1.639	50,000,000.00 50,000,000.00	50,455,078.13 50,173,828.13	100.898000	50,367,000.00	-6,078.13 193,171.87	.415	.370
	U.S. TREASURY BOND	01/15/2021	2.000	1.643	50,000,000.00	50,193,359.38	100.977000	50,488,500.00	295,140.62	.532	.545
	U.S. TREASURY BOND	01/15/2021	2.000	1.637	25,000,000.00	25,097,656.25	100.977000	25,244,250.00	146,593.75	.532	.545
	U.S. TREASURY BOND	11/30/2024	1.500	1.751	25,000,000.00	24,705,078.13	105.496000	26,374,000.00	1,668,921.87	4.247	4.422
9128283Q1 9128283Q1		01/15/2021 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	100.977000 100.977000	25,244,250.00 50,488,500.00	146,593.75 302,953.12	.532 .532	.545 .545
9128282Z2	U.S. TREASURY BOND	10/15/2020	1.625	1.649	25,000,000.00	24,995,117.19	100.415000	25,103,750.00	108,632.81	.291	.293
9128283Q1		01/15/2021	2.000	1.606	50,000,000.00	50,201,171.88	100.977000	50,488,500.00	287,328.12	.532	.545
912828VV9		08/31/2020	2.125	1.615	50,000,000.00	50,166,015.63	100.322000	50,161,000.00	-5,015.63	.168	.170
9128283Q1 912828L32	U.S. TREASURY BOND U.S. TREASURY BOND	01/15/2021 08/31/2020	2.000 1.375	1.605 1.591	50,000,000.00 50,000,000.00	50,195,312.50 49,937,500.00	100.977000 100.198000	50,488,500.00 50,099,000.00	293,187.50 161,500.00	.532 .168	.545 .170
712020L32	U.S. IKLASUKI BOND	08/31/2020	1.846	1.642	750,000,000.00	750,691,406.30	100.198000	757,497,500.00	6,806,093.70	.691	.710
1400: FHLM 313396ZZ9	IC-DISC NOTE FHLMC DISC NTE	07/29/2020	.126	.126	50,000,000.00	49,983,725.00	99.991000	49,995,500.00	11,775.00	.079	.079
313396E41	FHLMC DISC NTE	09/02/2020	.120	.120	50,000,000.00	49,978,666.67	99.976000	49,988,000.00	9,333.33	.175	.175
1425: FHI M	C-Fxd-S 30/360		.123	.123	100,000,000.00	99,962,391.67	99.983500	99,983,500.00	21,108.33	.127	.127
	2 FHLMC 4YrNc6MoE	11/25/2020	1.370	1.370	25,000,000.00	25,000,000.00	100.421000	25,105,250.00	105,250.00	.402	.405
	4 FHLMC 4YrNc1YrE	11/30/2020	1.440	1.440	10,000,000.00	10,000,000.00	100.467000	10,046,700.00	46,700.00	.416	.419
	FHLMC 5YrNc3YrE	05/26/2023	3.000	3.000	15,000,000.00	15,000,000.00	102.220000	15,333,000.00	333,000.00	2.756	2.904
3134GTKG7 3134GTYT4	7 FHLMC 5YrNc2YrB FHLMC 1YrNc1YrE	05/03/2024 07/01/2024	2.600 2.125	2.600 2.125	10,000,000.00 15,000,000.00	10,000,000.00 15,000,000.00	101.726000 100.000000	10,172,600.00 15,000,000.00	172,600.00 0.00	3.619 3.778	3.844 4.005
3134G1Y14 3134GTYT4		07/01/2024	2.125 2.125	2.125	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	3.778 3.778	4.005
134GTYS6		07/01/2024	2.000	2.000	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	1.934	2.003
3134GTYT4		07/01/2024	2.125	2.125	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	3.778	4.005
3134GTXJ7		07/08/2024	2.190	2.190	50,000,000.00	50,000,000.00	100.036000	50,018,000.00	18,000.00	3.791	4.025
	FHLMC 5YrNc1YrE FHLMC 5YrNc1YrQ	07/15/2024 07/15/2024	2.150 2.300	2.150 2.300	15,000,000.00 5,000,000.00	15,000,000.00 5,000,000.00	100.065000 100.074000	15,009,750.00 5,003,700.00	9,750.00 3,700.00	3.814 3.799	4.044 4.044
	FHLMC 5YrNc1YrE	07/15/2024	2.150	2.150	5,000,000.00	5,000,000.00	100.065000	5,003,700.00	3,250.00	3.814	4.044
3134GTW82	2 FHLMC 5YrNc1YrQ	08/07/2024	2.150	2.150	5,000,000.00	5,000,000.00	100.168000	5,008,400.00	8,400.00	3.874	4.107
	9 FHLMC 5YrNc1Q	10/15/2024	1.875	1.875	10,000,000.00	10,000,000.00	100.369000	10,036,900.00	36,900.00	4.090	4.296
	P1 FHLMC 4YrNc1YrB	11/27/2023	1.800	1.800	15,000,000.00	15,000,000.00	100.554000	15,083,100.00	83,100.00	3.286	3.411
	FHLMC 3.75YrNc9MoB 8 FHLMC 3.5YrNc1YrB	08/28/2023 06/23/2023	1.800 1.800	1.814 1.800	695,000.00 15,000,000.00	694,652.50 15,000,000.00	100.224000 100.734000	696,556.80 15,110,100.00	1,904.30 110,100.00	3.054 2.888	3.162 2.981
	8 FHLMC 3.5YrNc1YrB	06/23/2023	1.800	1.822	9,000,000.00	8,993,250.00	100.734000	9,066,060.00	72,810.00	2.888	2.981
	5 FHLMC 4YrNc1YrB	12/28/2023	1.900	1.900	20,000,000.00	20,000,000.00	100.744000	20,148,800.00	148,800.00	3.365	3.496
3134GUM7	2 FHLMC 4YrNc1YrB	12/28/2023	1.900	1.900	10,000,000.00	10,000,000.00	100.725000	10,072,500.00	72,500.00	3.365	3.496
	1 FHLMC 4YrNc6MoQ	01/16/2024	1.900	1.900	25,000,000.00	25,000,000.00	100.062000	25,015,500.00	15,500.00	3.383	3.548
	FHLMC 5YrNc6MoQ FHLMC 4YrNc6MoQ	01/16/2025 01/17/2024	2.000 1.900	2.000 1.900	24,747,000.00 15,000,000.00	24,747,000.00 15,000,000.00	100.026000 100.065000	24,753,434.22 15,009,750.00	6,434.22 9,750.00	4.285 3.386	4.551 3.551
	FHLMC 4.5YrNc1YrQ	07/22/2024	1.850	1.850	25,000,000.00	25,000,000.00	100.756000	25,189,000.00	189,000.00	3.864	4.063

	Description	Madagina	0	VC - L-I	2	D I	Marilant	Manifest	Hanna Panal	Markens	V
CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
3134GU7L8	FHLMC3.5YrNc6MoQ	08/10/2023	1.700	1.700	15,000,000.00	15,000,000.00	100.137000	15,020,550.00	20,550.00	2.998	3.112
3134GVBK3	FHLMC 3.5YrNc6MoB	08/10/2023	1.750	1.750	5,000,000.00	5,000,000.00	100.137000	5,006,850.00	6,850.00	2.995	3.112
	FHLMC 4YrNc6MoB FHLMC 4YrNc6MoB	02/12/2024 02/24/2024	1.800 1.750	1.800 1.750	5,000,000.00 5,000,000.00	5,000,000.00 5,000,000.00	100.187000 100.085000	5,009,350.00 5,004,250.00	9,350.00 4,250.00	3.463 3.500	3.622 3.655
	FHLMC 5YrNc1YrB	02/18/2025	1.700	1.700	10,000,000.00	10,000,000.00	100.652000	10,065,200.00	65,200.00	4.410	4.641
	FHLMC5YrNc1YrB	02/19/2025	1.800	1.800	5,785,000.00	5,785,000.00	100.706000	5,825,842.10	40,842.10	4.401	4.644
	FHLMC 5YrNc1YrB	02/19/2025	1.770	1.770	5,000,000.00	5,000,000.00	100.605000	5,030,250.00	30,250.00	4.404	4.644
	FHLMC 3YrNc9MoB FHLMC 4YrNc1YrE	11/20/2023 02/26/2024	1.700 1.600	1.700 1.605	10,000,000.00 10,000,000.00	10,000,000.00 9,998,000.00	100.391000 100.732000	10,039,100.00 10,073,200.00	39,100.00 75,200.00	3.286 3.518	3.392 3.660
	FHLMC 5YrNc6MoB	02/27/2025	1.700	1.700	26,400,000.00	26,400,000.00	100.137000	26,436,168.00	36,168.00	4.435	4.666
	FHLMC 3YrNc6MoB	02/28/2023	1.500	1.500	10,000,000.00	10,000,000.00	100.149000	10,014,900.00	14,900.00	2.592	2.666
	FHLMC 3YrNc3MoE	04/06/2023	1.150	1.150	25,000,000.00	25,000,000.00	100.014000	25,003,500.00	3,500.00	2.709	2.767
	FHLMC 2.5YrNc3MoE FHLMC 2.5YrNc3MoE	10/07/2022 10/07/2022	1.125 1.125	1.125 1.125	50,000,000.00 25,000,000.00	50,000,000.00 25,000,000.00	100.016000 100.016000	50,008,000.00 25,004,000.00	8,000.00 4,000.00	2.229 2.229	2.271 2.271
	FHLMC 2.5YrNc3MoE	10/07/2022	1.125	1.125	25,000,000.00	25,000,000.00	100.016000	25,004,000.00	4,000.00	2.229	2.271
	FHLMC 2YrNc3MoE	04/08/2022	1.150	1.150	25,000,000.00	25,000,000.00	100.020000	25,005,000.00	5,000.00	1.745	1.773
	FHLMC 3YrNc3MoE FHLMC 1.75YrNc3MoE	04/13/2023	1.100 1.050	1.100	25,000,000.00	25,000,000.00	100.028000	25,007,000.00	7,000.00	2.730	2.786 1.786
	FHLMC 2.5YrNc6MoB	04/13/2022 10/27/2022	.500	1.050 .500	5,835,000.00 10,000,000.00	5,835,000.00 10,000,000.00	100.029000 100.011000	5,836,692.15 10,001,100.00	1,692.15 1,100.00	1.761 2.307	2.326
	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	2.307	2.326
	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	2.307	2.326
	FHLMC 2.5YrNc6MoB FHLMC 4YrNc6MoB	10/27/2022 05/06/2024	.500 .625	.500 .625	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	100.011000 100.007000	10,001,100.00 10,000,700.00	1,100.00 700.00	2.307 3.795	2.326 3.852
	FHLMC 3YrNc6MoB	05/12/2023	.550	.550	50,000,000.00	50,000,000.00	100.007000	50,002,000.00	2,000.00	2.838	2.866
3134GVSJ8	FHLMC 5YrNc1YrB	05/12/2025	.800	.800	10,000,000.00	10,000,000.00	99.968000	9,996,800.00	-3,200.00	4.759	4.868
	FHLMC 4YrNc6MoB	05/13/2024	.625	.625	15,000,000.00	15,000,000.00	100.016586	15,002,487.90	2,487.90	3.814	3.871
	FHLMC 4YrNc6MoQ 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	99.986000 100.022000	10,473,533.50 10,002,200.00	1,152.25 2,200.00	3.812 3.103	3.871 3.134
	FHLMC 2YrNc6MoB	05/19/2022	.350	.350	50,000,000.00	50,000,000.00	99.998335	49,999,167.50	-832.50	1.878	1.885
	FHLMC 3YrNc6MoB	11/20/2023	.570	.570	10,000,000.00	10,000,000.00	100.012000	10,001,200.00	1,200.00	3.350	3.392
	FHLMC 3YrNc6MoB FHLMC 4YrNc6MoB	11/20/2023	.570 .650	.570	10,000,000.00	10,000,000.00	100.012000	10,001,200.00	1,200.00	3.350 3.831	3.392
	FHLING 4YING6MOB FHLMC 4YING1YIB	05/20/2024 05/20/2024	.600	.650 .600	15,000,000.00 25,000,000.00	15,000,000.00 25,000,000.00	100.019000 100.044000	15,002,850.00 25,011,000.00	2,850.00 11,000.00	3.831	3.890 3.890
	FHLMC 5YrNc1YrQ	05/27/2025	.750	.750	10,000,000.00	10,000,000.00	99.996000	9,999,600.00	-400.00	4.807	4.910
	FHLMC 4YrNc1Q	05/28/2024	.600	.600	15,000,000.00	15,000,000.00	100.028943	15,004,341.45	4,341.45	3.858	3.912
	FHLMC 5YrNc1YrQ 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	100.013206 100.013206	10,001,320.60 5,000,660.30	1,320.60 660.30	4.813 4.813	4.912 4.912
	FHLMC 4YrNc2YrO	06/03/2024	.500	.500	10,000,000.00	10,000,000.00	100.013200	10,001,446.80	1,446.80	3.881	3.929
	FHLMC 4.9YrNc11MoB	05/28/2025	.750	.760	15,000,000.00	14,992,500.00	100.022000	15,003,300.00	10,800.00	4.810	4.912
	FHLMC 2YrNc6MoQ	06/02/2022	.375	.375	50,000,000.00	50,000,000.00	100.032650	50,016,325.00	16,325.00	1.913	1.923
	FHLMC 5YrNc2YrB FHLMC 5YrNc3MoQ	06/09/2025 06/10/2025	.650 .950	.650 .950	15,000,000.00 10,000,000.00	15,000,000.00 10,000,000.00	100.042593 100.031839	15,006,388.95 10,003,183.90	6,388.95 3,183.90	4.854 4.817	4.945 4.948
3134GV2X5	FHLMC 2.5YrNc1YrO	12/29/2022	.350	.350	5,000,000.00	5,000,000.00	99.940664	4,997,033.20	-2,966.80	2.484	2.499
	FHLMC 5YrNc1YrQ	06/30/2025	.740	.740	5,000,000.00	5,000,000.00	99.855753	4,992,787.65	-7,212.35	4.900	5.003
3134GVX60	FHLMC 5YrNc6MoQ	06/30/2025	.800 1.263	.800 1.265	10,000,000.00 1,072,937,000.00	10,000,000.00 1,072,917,783.75	100.018704 100.173822	10,001,870.40 1,074,802,000.42	1,870.40 1,884,216.67	4.892 3.131	5.003 3.232
1476: FHLMC	C-Var-SOFR-Q A/360				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,212,111,122112		1,51 1,502,6551.12	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		0.202
	FHLMC 1.5Yr	09/23/2021	.400	.400	25,000,000.00	25,000,000.00	100.201000	25,050,250.00	50,250.00	1.227	1.233
	FHLMC 1.5Yr FHLMC 1.5Yr	09/23/2021 09/23/2021	.400 .400	.400 .400	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	100.201000 100.201000	25,050,250.00 25,050,250.00	50,250.00 50,250.00	1.227 1.227	1.233 1.233
	FHLMC 1.5Yr	09/23/2021	.400	.400	25,000,000.00	25,000,000.00	100.201000	25,050,250.00	50,250.00	1.227	1.233
	FHLMC 1.5Yr	09/23/2021	.400	.400	25,000,000.00	25,000,000.00	100.201000	25,050,250.00	50,250.00	1.227	1.233
3134GVHV3	FHLMC 1.5Yr	09/30/2021	.400	.400	25,000,000.00 150,000,000.00	25,000,000.00 150,000,000.00	100.203000 100.201333	25,050,750.00 150,302,000.00	50,750.00 302,000.00	1.247 1.230	1.252 1.236
1500: FNMA-		00/04/0004									
313589CM3	FNMA DISC NTE	03/01/2021	.200	.200	75,000,000.00 75,000,000.00	74,862,916.67 74,862,916.67	99.885000 99.885000	74,913,750.00 74,913,750.00	50,833.33 50,833.33	.667 . 667	.668
	-Fxd-S 30/360										
3136G3WC5 3135G0T60	FNMA 4YrNc6MoE FNMA 3Yr	07/13/2020 07/30/2020	1.350 1.500	1.350 1.604	10,000,000.00 10,000,000.00	10,000,000.00 9,969,700.00	100.039000 100.111000	10,003,900.00 10,011,100.00	3,900.00 41,400.00	.035 .081	.036 .082
3135G0160 3135G0T78	FNMA 4.83Yr	10/05/2022	2.000	2.322	15,000,000.00	14,782,200.00	103.831000	15,574,650.00	792,450.00	2.189	2.266
3135G0T94	FNMA 5Yr	01/19/2023	2.375	2.495	10,000,000.00	9,944,100.00	105.643000	10,564,300.00	620,200.00	2.436	2.556
	FNMA 4.41Yr	09/12/2023	2.875	2.333	30,000,000.00	30,670,500.00	108.371000	32,511,300.00	1,840,800.00	3.021	3.203
3136G4TY9	FNMA 5YrNc1YrQ FNMA 5YrNc1YrB	10/28/2024 02/19/2025	2.000 1.770	2.000 1.770	10,000,000.00 5,000,000.00	10,000,000.00 5,000,000.00	100.418000 100.605000	10,041,800.00 5,030,250.00	41,800.00 30,250.00	4.112 4.404	4.332 4.644
3135G0Y49		02/11/2023	1.700	1.700	15,000,000.00	15,000,000.00	100.215000	15,032,250.00	32,250.00	2.557	2.647
	FNMA 4.83Yr	01/07/2025	1.625	1.094	10,000,000.00	10,247,300.00	105.353000	10,535,300.00	288,000.00	4.324	4.526
	FNMA 5YrNC1YrB	06/24/2025	.820	.820	10,000,000.00	10,000,000.00	100.167964	10,016,796.40	16,796.40	4.872	4.986
	FNMA 5YrNc6MoQ FNMA 5YrNc2YrQ	06/09/2025 06/30/2025	.800 .650	.794 .650	5,000,000.00 5,000,000.00	5,001,562.50 5,000,000.00	99.960406 99.821011	4,998,020.30 4,991,050.55	-3,542.20 -8,949.45	4.834 4.912	4.945 5.003
	FNMA 5YrNc1Yr	06/30/2025	.700	.700	10,000,000.00	10,000,000.00	99.972000	9,997,200.00	-2,800.00	4.905	5.003
3136G4WH2	FNMA 5YrNc1YrQ	06/30/2025	.800 1.739	.800 1.660	10,000,000.00 155,000,000.00	10,000,000.00 155,615,362.50	100.043925 102.782135	10,004,392.50 159,312,309.75	4,392.50 3,696,947.25	4.892 3.152	5.003 3.274
1576: FNMA-	-Var-SOFR-Q A/360		1.737	1.000	155,000,000.00	155,015,302.50	102.762133	137,312,307.73	3,070,747.23	3.132	3.274
		09/16/2021	.240	.240	25,000,000.00	25,000,000.00	100.024000	25,006,000.00	6,000.00	1.203	1.214
3135G02F9 3135G02K8	FNMA 1Yr FNMA 2Yr	03/16/2021 03/16/2022	.200 .300	.200 .300	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	99.986000 100.090000	24,996,500.00 25,022,500.00	-3,500.00 22,500.00	.708 1.693	.710 1.710
3135G02R8 3135G03B7		04/07/2022	.430	.430	25,000,000.00	25,000,000.00	100.268000	25,067,000.00	67,000.00	1.761	1.770
3135G03J0		04/15/2022	.470	.470	25,000,000.00	25,000,000.00	100.389000	25,097,250.00	97,250.00	1.782	1.792
1700: FHLB-D	DISC NOTE		.328	.328	125,000,000.00	125,000,000.00	100.151400	125,189,250.00	189,250.00	1.430	1.440
313384A66	FHLB DISC NTE	08/03/2020	.520	.521	50,000,000.00	49,899,611.11	99.986000	49,993,000.00	93,388.89	.093	.093
313384L64	FHLB DISC NTE	10/22/2020	.300	.301	75,000,000.00	74,867,500.00	99.953000	74,964,750.00	97,250.00	.311	.312
313384D71 313384ZA0	FHLB DISC NTE FHLB DISC NTE	08/28/2020 07/06/2020	.050 .120	.050 .120	50,000,000.00 50,000,000.00	49,989,513.89 49,984,333.33	99.976000 99.998000	49,988,000.00 49,999,000.00	-1,513.89 14,666.67	.161 .016	.162 .016
	FHLB DISC NTE	07/08/2020	.165	.165	50,000,000.00	49,979,145.83	99.998000	49,999,000.00	19,854.17	.022	.022
313384ZJ1	FHLB DISC NTE	07/14/2020	.145	.145	50,000,000.00	49,980,465.28	99.996000	49,998,000.00	17,534.72	.038	.038
313384ZS1 313384ZU6	FHLB DISC NTE FHLB DISC NTE	07/22/2020 07/24/2020	.120 .115	.120 .115	25,000,000.00 25,000,000.00	24,992,416.67 24,992,732.64	99.993000 99.992000	24,998,250.00 24,998,000.00	5,833.33 5,267.36	.060 .066	.060 .066
	FHLB DISC NTE	10/30/2020	.115	.115	50,000,000.00	49,964,222.22	99.992000	49,975,000.00	5,267.36 10,777.78	.334	.334
313384ZX0	FHLB DISC NTE	07/27/2020	.100	.100	50,000,000.00	49,987,638.89	99.991000	49,995,500.00	7,861.11	.074	.074
313384B81	FHLB DISC NTE	08/13/2020	.100	.100	50,000,000.00	49,985,416.67	99.982000	49,991,000.00	5,583.33	.120	.121
313384ZH5 313384A66	FHLB DISC NTE FHLB DISC NTE	07/13/2020 08/03/2020	.090 .110	.090 .110	75,000,000.00 40,000,000.00	74,986,125.00 39,989,000.00	99.996000 99.986000	74,997,000.00 39,994,400.00	10,875.00 5,400.00	.036 .093	.036 .093
313384A82	FHLB DISC NTE	08/05/2020	.119	.119	22,000,000.00	21,993,382.28	99.985000	21,996,700.00	3,317.72	.098	.099
313384A82	FHLB DISC NTE	08/05/2020	.119	.119	30,000,000.00	29,990,975.83	99.985000	29,995,500.00	4,524.17	.098	.099
313384ZX0	FHLB DISC NTE	07/27/2020	.105	.105	50,000,000.00	49,988,916.67	99.991000	49,995,500.00	6,583.33	.074	.074

Month End Po											
CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
313384C64	FHLB DISC NTE	Date 08/19/2020	.120	.120	Value 29,000,000.00	Value 28,991,300.00	Price 99.980000	Value 28,994,200.00	2,900.00	Duration .137	Maturity .137
313384C80	FHLB DISC NTE	08/21/2020	.120	.120	31,000,000.00	30,990,596.67	99.979000	30,993,490.00	2,893.33	.142	.142
313384C80		08/21/2020	.120	.120	39,000,000.00	38,988,170.00	99.979000	38,991,810.00	3,640.00	.142	.142
313384D71	FHLB DISC NTE	08/28/2020	.148	.148	50,000,000.00	49,981,294.44	99.976000	49,988,000.00	6,705.56	.161	.162
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	99.956000 99.941000	24,989,000.00 49,970,500.00	3,552.08 -868.06	.290 .347	.290 .348
313384ZX0	FHLB DISC NTE	07/27/2020	.100	.100	50,000,000.00	49,995,416.67	99.991000	49,995,500.00	83.33	.074	.074
313385BY1	FHLB DISC NTE	02/16/2021	.165	.165	50,000,000.00	49,945,687.50	99.891000	49,945,500.00	-187.50	.631	.633
172E: EULD I	Fxd-S 30/360		.152	.152	1,066,000,000.00	1,065,420,677.57	99.976229	1,065,746,600.00	325,922.43	.156	.156
3130A7PV1		04/05/2021	1.375	1.390	5,000,000.00	4,996,350.00	100.918000	5,045,900.00	49,550.00	.755	.764
	7 FHLB 3YrNc1YrE	08/28/2020	2.000	1.790	10,000,000.00	10,061,000.00	100.279000	10,027,900.00	-33,100.00	.160	.162
3130ABZE9		08/28/2020	1.650	1.650	5,000,000.00	5,000,000.00	100.224000	5,011,200.00	11,200.00	.160	.162
313379Q69 3130ADFW7	FHLB 4.5 Yr	06/10/2022	2.125	2.182 2.212	7,975,000.00	7,955,620.75	103.593000	8,261,541.75	305,921.00	1.892 .558	1.945 .573
3130ADFW7		01/25/2021 03/12/2021	2.200 2.375	2.484	15,000,000.00 10,000,000.00	14,994,900.00 9,968,000.00	101.148000 101.524000	15,172,200.00 10,152,400.00	177,300.00 184,400.00	.686	.699
3130A0XD7		03/12/2021	2.375	2.489	10,000,000.00	9,966,500.00	101.524000	10,152,400.00	185,900.00	.686	.699
	2 FHLB 4.08Yr	03/11/2022	2.500	2.619	10,000,000.00	9,954,700.00	103.857000	10,385,700.00	431,000.00	1.639	1.696
313382AX1		03/10/2023	2.125	2.716	11,750,000.00	11,432,397.50	104.846000	12,319,405.00	887,007.50	2.581	2.693
3130AE6U9 3130AE6U9		05/07/2021 05/07/2021	2.700 2.700	2.725 2.703	7,650,000.00 10,000,000.00	7,644,492.00 9,999,100.00	102.139000 102.139000	7,813,633.50 10,213,900.00	169,141.50 214,800.00	.835 .835	.852 .852
	2 FHLB 2.91Yr	03/11/2022	2.500	2.308	30,000,000.00	30,158,100.00	103.857000	31,157,100.00	999,000.00	1.642	1.696
3130AHE33	FHLB 5YrNc1YrQ	10/21/2024	2.000	2.000	10,000,000.00	10,000,000.00	100.448000	10,044,800.00	44,800.00	4.093	4.312
3130AHE66		10/21/2024	2.000	2.000	10,000,000.00	10,000,000.00	100.450000	10,045,000.00	45,000.00	4.093	4.312
	FHLB 5YrNc1YrQ FHLB 5YrNc2YrQ	10/28/2024 10/29/2024	2.000 1.800	2.000 1.800	10,000,000.00 25,000,000.00	10,000,000.00 25,000,000.00	100.478000 101.852000	10,047,800.00 25,463,000.00	47,800.00 463,000.00	4.112 4.136	4.332 4.334
	FHLB 1.75YrNc9MoB	08/27/2024	1.875	1.886	11,200,000.00	11,194,400.00	100.211000	11,223,632.00	29,232.00	3.975	4.162
3130AHMM	2 FHLB 4.5YrNc1YrA	06/11/2024	1.850	1.850	15,000,000.00	15,000,000.00	100.608000	15,091,200.00	91,200.00	3.786	3.951
	FHLB 5YrNc1YrA	12/16/2024	1.940	1.940	10,000,000.00	10,000,000.00	100.668000	10,066,800.00	66,800.00	4.251	4.466
	7 FHLB 5YrNc1YrA FHLB 5YrNc6MoQ	12/23/2024 01/13/2025	1.970 2.000	1.970 2.000	5,000,000.00 10,000,000.00	5,000,000.00 10,000,000.00	100.548000 100.048000	5,027,400.00 10,004,800.00	27,400.00 4,800.00	4.267 4.276	4.485 4.542
	5 FHLB 5YrNc6MoQ	01/13/2025	2.000	2.000	10,000,000.00	10,000,000.00	100.048000	10,010,000.00	10,000.00	4.276	4.542
3130AHWB5	5 FHLB 5YrNc6MoQ	01/21/2025	2.000	2.000	10,000,000.00	10,000,000.00	100.100000	10,010,000.00	10,000.00	4.298	4.564
	FHLB 2.5YrNc6MoB	07/22/2022	1.750	1.750	50,000,000.00	50,000,000.00	100.075000	50,037,500.00	37,500.00	2.001	2.060
3130AJ5F2 3130AJF95	FHLB 5YrNc1Yr FHLB 5YrNc1YrA	02/12/2025 03/24/2025	1.750 1.300	1.750 1.300	7,250,000.00 10,000,000.00	7,250,000.00 10,000,000.00	100.079000 100.052000	7,255,727.50 10,005,200.00	5,727.50 5,200.00	4.388 4.561	4.625 4.734
3130AJI 45	FHLB 4YrNc6Mo	03/25/2024	1.620	1.620	6,200,000.00	6,200,000.00	100.032000	6,209,176.00	9,176.00	3.596	3.737
3130AJAX7		03/25/2024	1.550	1.550	10,300,000.00	10,300,000.00	100.499000	10,351,397.00	51,397.00	3.602	3.737
3130AJC23		03/25/2025	1.500	1.500	5,000,000.00	5,000,000.00	100.054000	5,002,700.00	2,700.00	4.538	4.737
3130AJMP1 3130AJSN0		10/15/2020 01/29/2021	.145 .160	.145 .173	50,000,000.00 50,000,000.00	50,000,000.00 49,996,250.00	99.986079 99.987706	49,993,039.50 49,993,853.00	-6,960.50 -2,397.00	.293 .580	.293 .584
3130AJ3N0	FILE /IVIO	01/29/2021	1.588	1.604	447,325,000.00	447,071,810.25	100.954855	451,596,305.25	4,524,495.00	2.184	2.278
	Var-M A/360										
3130A9FU0		09/22/2020	.340	.340	10,000,000.00	10,000,000.00	100.040000	10,004,000.00	4,000.00	.228	.230
3130A9FM8 3130A9FR7	FHLB 4Yr	09/22/2020 09/28/2020	.340 .334	.340 .334	15,000,000.00 10,000,000.00	15,000,000.00 10,000,000.00	100.040000 100.033000	15,006,000.00 10,003,300.00	6,000.00 3,300.00	.228 .244	.230 .247
3130A9FR7	FHLB 4Yr	09/28/2020	.334	.334	15,000,000.00	15,000,000.00	100.033000	15,004,950.00	4,950.00	.244	.247
3130AJ2N8	FHLB 1.16Yr	05/03/2021	.168	.261	25,000,000.00	24,978,764.50	99.958000	24,989,500.00	10,735.50	.836	.841
1770. FULD 1			.281	.312	75,000,000.00	74,978,764.50	100.010333	75,007,750.00	28,985.50	.436	.439
1 / /U: FHLB-	Var-O A/360										
3130A8NF6	Var-Q A/360 FHLB 3Yr	07/01/2020	1.558	1.558	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.003	.003
3130A8NF6 3130AJAS8	FHLB 3Yr FHLB 1.25Yr	05/26/2021	.270	.270	75,000,000.00	75,000,000.00	99.982000	74,986,500.00	-13,500.00	.899	.904
3130A8NF6 3130AJAS8 3130AHVS9	FHLB 3Yr FHLB 1.25Yr FHLB 6Mo	05/26/2021 09/11/2020	.270 .095	.270 491	75,000,000.00 50,000,000.00	75,000,000.00 50,075,000.00	99.982000 99.996000	74,986,500.00 49,998,000.00	-13,500.00 -77,000.00	.899 .200	.904 .200
3130A8NF6 3130AJAS8 3130AHVS9 3130AHVS9	FHLB 3Yr FHLB 1.25Yr FHLB 6MO FHLB 6MO	05/26/2021	.270	.270	75,000,000.00	75,000,000.00	99.982000	74,986,500.00	-13,500.00	.899	.904
3130A8NF6 3130AJAS8 3130AHVS9 3130AHVS9	FHLB 3Yr FHLB 1.25Yr FHLB 6MO FHLB 6MO Var-SOFR-Q A/360	05/26/2021 09/11/2020 09/11/2020	.270 .095 .095 .344	.270 491 491 .050	75,000,000.00 50,000,000.00 50,000,000.00 200,000,000.00	75,000,000.00 50,075,000.00 50,075,000.00 200,150,000.00	99.982000 99.996000 99.996000 99.991250	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00	-13,500.00 -77,000.00 -77,000.00 -167,500.00	.899 .200 .200 .437	.904 .200 .200 .439
3130A8NF6 3130AJAS8 3130AHVS9 3130AHVS9	FHLB 3Yr FHLB 1.25Yr FHLB 6MO FHLB 6MO Var-SOFR-Q A/360	05/26/2021 09/11/2020	.270 .095 .095 .344	.270 491 491 .050	75,000,000.00 50,000,000.00 50,000,000.00 200,000,000.00 25,000,000.00	75,000,000.00 50,075,000.00 50,075,000.00 200,150,000.00 25,000,000.00	99.982000 99.996000 99.996000 99.991250 99.995000	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00 24,998,750.00	-13,500.00 -77,000.00 -77,000.00 -167,500.00 -1,250.00	.899 .200 .200	.904 .200 .200 .439
3130A8NF6 3130AJAS8 3130AHVS9 3130AHVS9 1786: FHLB-' 3130AJEC9	FHLB 3Yr FHLB 1.25Yr FHLB 6MO FHLB 6MO Var-SOFR-Q A/360 FHLB 6MO FHLB 6MO	05/26/2021 09/11/2020 09/11/2020 09/11/2020	.270 .095 .095 .344 .165	.270 491 491 .050 .165	75,000,000.00 50,000,000.00 50,000,000.00 200,000,000.00 25,000,000.00 25,000,000.00	75,000,000.00 50,075,000.00 50,075,000.00 200,150,000.00 25,000,000.00	99.982000 99.996000 99.996000 99.991250 99.995000 99.995000	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00 24,998,750.00 24,998,750.00	-13,500.00 -77,000.00 -77,000.00 -167,500.00 -1,250.00	.899 .200 .200 .437	.904 .200 .200 .439
3130A8NF6 3130AJAS8 3130AHVS9 3130AHVS9 1786: FHLB-' 3130AJEC9 1925: FFCB- 3133EHUL5	FHLB 3Yr FHLB 1.25Yr FHLB 6MO FHLB 6MO Var-SOFR-Q A/360 FHLB 6MO FFCB 30/360 FFCB 3Yr	05/26/2021 09/11/2020 09/11/2020 09/11/2020	.270 .095 .095 .344 .165 .165	.270 491 491 .050 .165 .165	75,000,000.00 50,000,000.00 50,000,000.00 200,000,000.00 25,000,000.00 5,000,000.00	75,000,000.00 50,075,000.00 50,075,000.00 200,150,000.00 25,000,000.00 25,000,000.00 5,000,000.00	99.982000 99.996000 99.996000 99.991250 99.995000 99.995000	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00 24,998,750.00 24,998,750.00 5,010,550.00	-13,500.00 -77,000.00 -77,000.00 -167,500.00 -1,250.00 -1,250.00	.899 .200 .200 .437 .200 .200	.904 .200 .200 .439 .200 .200
3130A8NF6 3130AJAS8 3130AHVS9 3130AHVS9 1786: FHLB- 3130AJEC9 1925: FFCB- 3133EHUL5 3133EHJ95	FHLB 3Yr FHLB 1.25Yr FHLB 6M0 FHLB 6M0 Var-SOFR-Q A/360 FHLB 6M0 FFCB 3V7 FFCB 3Yr FFCB 3Yr	05/26/2021 09/11/2020 09/11/2020 09/11/2020 09/11/2020 08/10/2020 10/26/2020	.270 .095 .095 .344 .165 .165 1.890 1.750	.270 491 491 .050 .165 .165 1.890 1.760	75,000,000.00 50,000,000.00 50,000,000.00 200,000,000.00 25,000,000.00 5,000,000.00 20,000,000.00	75,000,000.00 50,075,000.00 50,075,000.00 200,150,000.00 25,000,000.00 5,000,000.00 19,994,000.00	99.982000 99.996000 99.996000 99.995000 99.995000 99.995000 100.211000 100.501000	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00 24,998,750.00 24,998,750.00 5,010,550.00 20,100,200.00	-13,500.00 -77,000.00 -77,000.00 -167,500.00 -1,250.00 -1,250.00 10,550.00 106,200.00	.899 .200 .200 .437 .200 .200	.904 .200 .200 .439 .200 .200 .112 .323
3130A8NF6 3130AJAS8 3130AHVS9 3130AHVS9 1786: FHLB-' 3130AJEC9 1925: FFCB- 3133EHUL5	FHLB 3Yr FHLB 1.25Yr FHLB 6Mo FHLB 6Mo FHLB 6Mo FHLB 6Mo FHLB 6Mo FHLB 6Mo FFCB 30/360 FFCB 3Yr FFCB 4Yr	05/26/2021 09/11/2020 09/11/2020 09/11/2020	.270 .095 .095 .344 .165 .165	.270 491 491 .050 .165 .165	75,000,000.00 50,000,000.00 50,000,000.00 200,000,000.00 25,000,000.00 5,000,000.00	75,000,000.00 50,075,000.00 50,075,000.00 200,150,000.00 25,000,000.00 25,000,000.00 5,000,000.00	99.982000 99.996000 99.996000 99.991250 99.995000 99.995000	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00 24,998,750.00 24,998,750.00 5,010,550.00	-13,500.00 -77,000.00 -77,000.00 -167,500.00 -1,250.00 -1,250.00	.899 .200 .200 .437 .200 .200	.904 .200 .200 .439 .200 .200
3130A8NF6 3130AJAS8 3130AHVS9 3130AHVS9 1786: FHLB-' 3130AJEC9 1925: FFCB- 3133EHUL5 3133EHJ95 3133EH6X6 3133EJEM7 3133EJCE7	FHLB 3Yr FHLB 1.25Yr FHLB 6MO FHLB 6MO Var-SOFR-Q A/360 FHLB 6MO FFCB 3Vr FFCB 3Yr FFCB 4Yr FFCB 3Yr FFCB 2.8Yr	05/26/2021 09/11/2020 09/11/2020 09/11/2020 09/11/2020 10/26/2020 01/12/2022 03/01/2021 02/12/2021	.270 .095 .095 .344 .165 .165 1.890 1.750 2.200 2.500 2.350	.270 491 491 .050 .165 .165 1.890 1.760 2.365 2.501 2.474	75,000,000.00 50,000,000.00 50,000,000.00 200,000,000.00 25,000,000.00 5,000,000.00 20,000,000.00 10,000,000.00 15,000,000.00	75,000,000.00 50,075,000.00 200,150,000.00 25,000,000.00 25,000,000.00 5,000,000.00 19,994,000.00 9,998,000.00 14,948,670.00	99.982000 99.996000 99.996000 99.991250 99.995000 100.211000 100.501000 103.041000 101.648000 101.302000	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00 24,998,750.00 24,998,750.00 5,010,550.00 20,100,200.00 10,304,100.00 10,164,800.00 15,195,300.00	-13,500.00 -77,000.00 -77,000.00 -167,500.00 -1,250.00 -1,250.00 10,550.00 106,200.00 366,100.00 165,100.00 246,630.00	.899 .200 .200 .437 .200 .200 .111 .320 1.483 .655 .603	.904 .200 .200 .439 .200 .200 .112 .323 1.537 .668 .622
3130A8NF6 3130AJAS8 3130AHVS9 3130AHVS9 3130AHVS9 1786: FHLB- 3130AJEC9 1925: FFCB- 3133EHUL5 3133EHJ95 3133EHGS6 3133EJEM7 3133EJEM7 3133EJCE7 3133EJKN8	FHLB 3Yr FHLB 1.25Yr FHLB 6M0 FHLB 6M0 Var-SOFR-Q A/360 FHLB 6M0 FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 5Yr FFCB 5Yr FFCB 5Yr FFCB 5Yr FFCB 5Yr	05/26/2021 09/11/2020 09/11/2020 09/11/2020 09/11/2020 08/10/2020 10/26/2020 01/12/2022 03/01/2021 02/12/2021 04/11/2023	.270 .095 .095 .344 .165 .165 1.890 1.750 2.200 2.500 2.350 2.700	.270 491 491 .050 .165 .165 1.890 1.760 2.365 2.501 2.474 2.721	75,000,000.00 50,000,000.00 50,000,000.00 200,000,000.00 25,000,000.00 5,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00	75,000,000.00 50,075,000.00 50,075,000.00 200,150,000.00 25,000,000.00 5,000,000.00 5,000,000.00 9,938,000.00 9,999,700.00 14,948,670.00 9,990,300.00	99.982000 99.996000 99.996000 99.995000 99.995000 100.211000 100.501000 101.648000 101.648000 106.630000	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00 24,998,750.00 24,998,750.00 5,010,550.00 20,1100,200.00 10,304,100.00 10,164,800.00 15,195,300.00 10,663,000.00	-13,500.00 -77,000.00 -77,000.00 -167,500.00 -1,250.00 -1,250.00 -10,550.00 106,200.00 366,100.00 165,100.00 246,630.00 672,700.00	.899 .200 .200 .437 .200 .200 .111 .320 1.483 .655 .603 2.646	.904 .200 .200 .439 .200 .200 .112 .323 1.537 .668 .622 2.781
3130A8NF6 3130AJAS8 3130AHVS9 3130AHVS9 1786: FHLB- 3130AJEC9 1925: FFCB- 3133EHUL5 3133EHJ95 3133EHJ95 3133EJCB7 3133EJCB7 3133EJCB7 3133EJCB7 3133EJKN8	FHLB 3Yr FHLB 1.25Yr FHLB 6Mo FHLB 6Mo FHLB 6Mo FHLB 6Mo FHLB 6Mo FHCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 5Yr FFCB 5Yr FFCB 5Yr FFCB 5Yr FFCB 5Yr FFCB 3Yr	05/26/2021 09/11/2020 09/11/2020 09/11/2020 09/11/2020 08/10/2020 10/26/2020 01/12/2022 03/01/2021 02/12/2021 04/11/2023 05/10/2021	.270 .095 .095 .344 .165 .165 1.890 1.750 2.200 2.500 2.350 2.700	.270 .491 .491 .050 .165 .165 .165 1.890 1.760 2.365 2.501 2.474 2.721	75,000,000.00 50,000,000.00 50,000,000.00 200,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00	75,000,000.00 50,075,000.00 50,075,000.00 200,150,000.00 25,000,000.00 50,000,000.00 50,000,000.00 9,994,000.00 9,998,000.00 9,999,700.00 14,948,670.00 9,998,600.00	99.982000 99.996000 99.996000 99.995000 99.995000 100.211000 100.501000 101.648000 101.302000 106.630000 102.117000	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00 24,998,750.00 24,998,750.00 5,010,550.00 20,100,200.00 10,304,100.00 10,164,800.00 15,195,300.00 10,663,000.00 10,211,700.00	-13,500.00 -77,000.00 -77,000.00 -167,500.00 -1,250.00 -1,250.00 10,550.00 106,200.00 366,100.00 165,100.00 246,630.00 672,700.00 225,100.00	.899 .200 .200 .437 .200 .200 .111 .320 .483 .655 .603 .2.646 .843	.904 .200 .200 .200 .200 .200 .200 .112 .323 1.537 .668 .622 .2781 .860
3130A8NF6 3130AJAS8 3130AHVS9 3130AHVS9 3130AHVS9 1786: FHLB- 3130AJEC9 1925: FFCB- 3133EHUL5 3133EHJ95 3133EHGS6 3133EJEM7 3133EJEM7 3133EJCE7 3133EJKN8	FHLB 3Yr FHLB 1.25Yr FHLB 6M0 FHLB 6M0 Var-SOFR-Q A/360 FHLB 6M0 FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 5Yr FFCB 5Yr FFCB 5Yr FFCB 5Yr FFCB 5Yr	05/26/2021 09/11/2020 09/11/2020 09/11/2020 09/11/2020 08/10/2020 10/26/2020 01/12/2022 03/01/2021 02/12/2021 04/11/2023	.270 .095 .095 .344 .165 .165 1.890 1.750 2.200 2.500 2.350 2.700	.270 491 491 .050 .165 .165 1.890 1.760 2.365 2.501 2.474 2.721	75,000,000.00 50,000,000.00 50,000,000.00 200,000,000.00 25,000,000.00 5,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00	75,000,000.00 50,075,000.00 50,075,000.00 200,150,000.00 25,000,000.00 5,000,000.00 5,000,000.00 9,938,000.00 9,999,700.00 14,948,670.00 9,990,300.00	99.982000 99.996000 99.996000 99.995000 99.995000 100.211000 100.501000 101.648000 101.648000 106.630000	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00 24,998,750.00 24,998,750.00 5,010,550.00 20,1100,200.00 10,304,100.00 10,164,800.00 15,195,300.00 10,663,000.00	-13,500.00 -77,000.00 -77,000.00 -167,500.00 -1,250.00 -1,250.00 -10,550.00 106,200.00 366,100.00 165,100.00 246,630.00 672,700.00	.899 .200 .200 .437 .200 .200 .111 .320 1.483 .655 .603 2.646	.904 .200 .200 .439 .200 .200 .112 .323 1.537 .668 .622 2.781
3130A8NF6 3130AJAS8 3130AHVS9 3130AHVS9 3130AHVS9 1786: FHLB- 3133EHUL5 3133EHUL5 3133EHJ95 3133EJCM7 3133EJCM7 3133EJKN8 3133EJN84 3133EJN84 3133EJT44 3133EJT44 3133EJT44	FHLB 3Yr FHLB 1.25Yr FHLB 6MO FHLB 6MO FHLB 6MO Var-SOFR-Q A/360 FHLB 6MO FHCB 3Vr FFCB 3Yr FFCB 3Yr FFCB 2.8Yr FFCB 2.8Yr FFCB 3Yr FFCB 5Yr FFCB 5-9Yr FFCB 5-9Yr FFCB 5-9Yr	05/26/2021 09/11/2020 09/11/2020 09/11/2020 09/11/2020 08/10/2020 10/26/2020 01/12/2022 03/01/2021 02/12/2021 04/11/2023 11/15/2021 10/02/2023 11/15/2021	.270 .095 .095 .344 .165 .165 1.890 1.750 2.200 2.500 2.350 2.700 2.700 3.050 3.050	.270 491 491 .050 .165 .165 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.220	75,000,000.00 50,000,000.00 50,000,000.00 200,000,000.00 25,000,000.00 5,000,000.00 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	75,000,000.00 50,075,000.00 50,075,000.00 200,150,000.00 25,000,000.00 5,000,000.00 5,000,000.00 9,938,000.00 9,999,700.00 14,948,670.00 9,990,300.00 9,979,300.00 9,979,300.00 10,035,700.00	99.982000 99.996000 99.996000 99.995000 99.995000 100.211000 100.501000 101.648000 101.302000 106.630000 102.117000 108.807000 101.509000	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00 24,998,750.00 24,998,750.00 20,100,200.00 10,304,100.00 10,164,800.00 15,195,300.00 10,663,000.00 10,211,700.00 10,880,700.00 10,390,900.00 10,150,900.00	-13,500.00 -77,000.00 -77,000.00 -167,500.00 -1,250.00 -1,250.00 10,550.00 106,200.00 366,100.00 165,100.00 246,630.00 672,700.00 225,100.00 901,400.00 355,200.00	.899 .200 .200 .437 .200 .200 .111 .320 .483 .655 .603 .2.646 .843 .3.054 1.333 3.783	.904 .200 .200 .439 .200 .200 .112 .323 1.537 .68 .622 2.781 .860 3.258 1.378 3.978
3130A8NF6 3130AJAS8 3130AHVS9 3130AHVS9 1786: FHLB- 3130AJEC9 1925: FFCB- 3133EHJU5 3133EHJ95 3133EJGE7 3133EJGE7 3133EJGE7 3133EJKN8 3133EJNS4 3133EJNS4 3133EJNS4 3133EJNS4 3133EJNS4 3133EJNS4 3133EJRN8	FHLB 3Yr FHLB 1.25Yr FHLB 6MO FHLB 6MO FHLB 6MO Var-SOFR-Q A/360 FHLB 6MO FAG-S 30/360 FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 28Yr FFCB 28Yr FFCB 5Yr FFCB 5YrNc2YrA FFCB 5Yr	05/26/2021 09/11/2020 09/11/2020 09/11/2020 09/11/2020 08/10/2020 10/26/2020 01/12/2021 02/12/2021 04/11/2023 15/10/2021 10/02/2023 11/15/2021 06/21/2024 09/06/2022	.270 .095 .095 .344 .165 .165 .1890 1.750 2.200 2.350 2.700 3.050 3.050 2.220 2.250 2.700 3.050 3.050	.270 .491 .491 .050 .165 .165 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.220	75,000,000.00 50,000,000.00 200,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 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 14,435,000.00	75,000,000.00 50,075,000.00 200,150,000.00 25,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 19,994,000.00 9,998,000.00 9,999,700.00 14,948,670.00 9,999,300.00 9,979,300.00 10,000,000.00 14,422,874.60	99.982000 99.996000 99.996000 99.991250 99.995000 100.211000 100.501000 103.041000 101.648000 101.302000 106.630000 108.807000 103.909000 101.509000 102.177000 103.679000	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00 24,998,750.00 5,010,550.00 20,100,200.00 10,304,100.00 10,164,800.00 15,195,300.00 10,211,700.00 10,390,900.00 10,390,900.00 10,150,900.00 11,50,900.00 14,821,713.65	-13,500.00 -77,000.00 -77,000.00 -167,500.00 -1,250.00 -1,250.00 10,550.00 106,200.00 366,100.00 165,100.00 246,630.00 672,700.00 225,100.00 901,400.00 355,200.00 150,900.00 398,839.05	.899 .200 .200 .437 .200 .200 .111 .320 .483 .655 .603 .2.646 .843 .3.054 1.333 3.783 2.130	.904 .200 .200 .200 .200 .200 .200 .200 .112 .323 .1.537 .668 .622 .2.781 .860 .3.258 .3.378 .860 .3.258 .3.378 .2.386 .2
3130A8NF6 3130AHVS9 3130AHVS9 3130AHVS9 3130AHVS9 1786: FHLB- 3133EHJS 3133EHJS 3133EHGX6 3133EJKN8 3133EJKN8 3133EJT74 3133EJT74 3133EKRP3 3133EKRP3 3133EKRP3 3133EKM45 3133EKM45	FHLB 3Yr FHLB 1.25Yr FHLB 6MO FHLB 6MO Var-SOFR-Q A/360 FHLB 6MO FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 5Yr	05/26/2021 09/11/2020 09/11/2020 09/11/2020 09/11/2020 08/10/2020 10/26/2020 01/12/2022 03/01/2021 02/12/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021 06/21/2024 09/06/2022 09/11/2023	.270 .095 .095 .344 .165 .165 1.890 1.750 2.200 2.350 2.700 3.050 3.050 3.050 2.200 1.500 1.500	.270 .491 .491 .050 .165 .165 .165 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.220 1.529	75,000,000.00 50,000,000.00 50,000,000.00 200,000,000.00 25,000,000.00 5,000,000.00 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	75,000,000.00 50,075,000.00 200,150,000.00 25,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 9,938,000.00 9,998,000.00 14,948,670.00 9,990,300.00 10,035,700.00 10,000,000.00 14,422,874,60 10,000,000.00	99.982000 99.996000 99.996000 99.995000 99.995000 100.211000 100.501000 101.648000 101.302000 106.630000 108.807000 103.909000 101.509000 101.509000 100.167000	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00 24,998,750.00 5,010,550.00 20,100,200.00 10,304,100.00 10,164,800.00 10,211,700.00 10,280,700.00 10,390,900.00 10,150,900.00 14,821,713.65 10,016,700.00	-13,500.00 -77,000.00 -77,000.00 -167,500.00 -1,250.00 -1,250.00 10,550.00 106,200.00 366,100.00 246,630.00 672,700.00 225,100.00 901,400.00 355,200.00 150,900.00 398,839.05 16,700.00	.899 .200 .200 .437 .200 .200 .111 .320 .483 .655 .603 .2.646 .843 .3.054 1.333 3.783 2.130 3.071	.904 .200 .439 .200 .200 .112 .323 1.537 .668 .622 2.781 .860 3.258 1.378 3.978 2.186 3.200
3130A8NF6 3130AJAS8 3130AHVS9 3130AHVS9 1786: FHLB- 3130AJEC9 1925: FFCB- 3133EHJU5 3133EHJ95 3133EJGE7 3133EJGE7 3133EJGE7 3133EJKN8 3133EJNS4 3133EJNS4 3133EJNS4 3133EJNS4 3133EJNS4 3133EJNS4 3133EJRN8	FHLB 3Yr FHLB 1.25Yr FHLB 6MO FHLB 6MO Var-SOFR-Q A/360 FHLB 6MO FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 5Yr	05/26/2021 09/11/2020 09/11/2020 09/11/2020 09/11/2020 08/10/2020 10/26/2020 01/12/2021 02/12/2021 04/11/2023 15/10/2021 10/02/2023 11/15/2021 06/21/2024 09/06/2022	.270 .095 .095 .344 .165 .165 .1890 1.750 2.200 2.350 2.700 3.050 3.050 2.220 2.250 2.700 3.050 3.050	.270 .491 .491 .050 .165 .165 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.220	75,000,000.00 50,000,000.00 200,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 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 14,435,000.00	75,000,000.00 50,075,000.00 200,150,000.00 25,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 19,994,000.00 9,998,000.00 9,999,700.00 14,948,670.00 9,999,300.00 9,979,300.00 10,000,000.00 14,422,874.60	99.982000 99.996000 99.996000 99.991250 99.995000 100.211000 100.501000 103.041000 101.648000 101.302000 106.630000 108.807000 103.909000 101.509000 102.177000 103.679000	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00 24,998,750.00 24,998,750.00 5,010,550.00 20,110,200.00 10,304,100.00 10,164,800.00 15,195,300.00 10,211,700.00 10,390,900.00 10,390,900.00 10,150,900.00 11,390,900.00 14,821,713.65 10,016,700.00 10,037,200.00	-13,500.00 -77,000.00 -77,000.00 -167,500.00 -1,250.00 -1,250.00 10,550.00 106,200.00 366,100.00 165,100.00 246,630.00 672,700.00 225,100.00 901,400.00 355,200.00 150,900.00 398,839.05	.899 .200 .200 .437 .200 .200 .111 .320 .483 .655 .603 .2.646 .843 .3.054 1.333 3.783 2.130	.904 .200 .200 .200 .200 .200 .200 .200 .112 .323 .1.537 .668 .622 .2.781 .860 .3.258 .3.378 .860 .3.258 .3.378 .2.386 .2
3130A8NF6 3130AJAS8 3130AHVS9 3130AHVS9 3130AHCS9 1786: FHLB- 3133EHUL5 3133EHUS5 3133EHUS5 3133EJKN8 3133EJKN8 3133EJKN8 3133EJXN8 3133EJXN8 3133EJXN8 3133EKRP3 3133EKRP3 3133EKRP3 3133EKM45 3133EKAP9 3133EKAP9 3133EKAP9	FHLB 3Yr FHLB 1.25Yr FHLB 6MO FHLB 6MO Var-SOFR-Q A/360 FHLB 6MO Var-SOFR-Q A/360 FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 4Yr FFCB 3Yr FFCB 5Yr FFCB 5YrNc1YrA	05/26/2021 09/11/2020 09/11/2020 09/11/2020 09/11/2020 09/11/2020 10/26/2020 01/12/2021 02/12/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021 06/21/2024 09/06/2022 09/11/2023 10/15/2024 10/28/2024 09/17/2024	.270 .095 .095 .344 .165 .165 .1890 .1.750 .2.200 .2.350 .2.700 .3.050 .3.050 .2.220 .1.500 .1.900	.270 .491 .491 .050 .165 .165 .165 1.890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.220 1.529 1.900 1.820 1.672	75,000,000.00 50,000,000.00 50,000,000.00 200,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 10,000,000.00 6,128,000.00	75,000,000.00 50,075,000.00 200,150,000.00 25,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 9,994,000.00 9,999,700.00 14,948,670.00 9,990,300.00 9,979,300.00 10,035,700.00 10,000,000.00 14,422,874.60 10,000,000.00 10,000,000.00 10,000,000.00 6,107,471.20	99.982000 99.996000 99.996000 99.995000 99.995000 100.211000 100.501000 103.041000 101.648000 101.302000 102.117000 108.807000 103.909000 102.679000 100.167000 100.372000 101.329000 104.987000	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00 24,998,750.00 5,010,550.00 20,100,200.00 10,304,100.00 10,164,800.00 15,195,300.00 10,211,700.00 10,380,700.00 10,390,900.00 11,50,900.00 10,150,900.00 10,167,00.00 10,037,200.00 10,132,900.00 6,433,603.36	-13,500.00 -77,000.00 -77,000.00 -167,500.00 -1,250.00 -1,250.00 -10,550.00 106,200.00 366,100.00 165,100.00 246,630.00 672,700.00 225,100.00 901,400.00 355,200.00 150,900.00 379,000.00 37,200.00 37,200.00 312,900.00 326,132.16	.899 .200 .200 .437 .200 .200 .111 .320 .1.483 .655 .603 .2.646 .843 .3.054 1.333 .783 .2.130 .3.071 4.085 4.131 4.040	.904 .200 .200 .200 .200 .200 .200 .200 .112 .323 .1.537 .668 .622 .2.781 .860 .3.258 .3.378 .3.978 .2.186 .3.200 .4.296 .4.332 .4.219
3130A8NF6 3130AHVS9 3130AHVS9 3130AHVS9 3130AHCS9 1130AHCS9 1132EHJS 3133EHJS 3133EJKN8 3133EJKN8 3133EJKN8 3133EJT74 3133EKN45 3133EKM94 3133EKM94 3133EKM94 3133EKM95 3133EKM95 3133EKM95 3133EKM95 3133EKM95 3133EKM95	FHLB 3Yr FHLB 1.25Yr FHLB 1.25Yr FHLB 6MO FHLB 6MO Var-SOFR-Q A/360 FHLB 6MO FFCB 3Vr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 5Yr FFCB	05/26/2021 09/11/2020 09/11/2020 09/11/2020 09/11/2020 08/10/2020 10/26/2020 01/12/2022 03/01/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2024 09/06/2022 09/11/2024 10/28/2024 09/11/2024 10/28/2024 10/30/2023	.270 .095 .095 .344 .165 .1890 1.750 2.200 2.500 2.700 2.700 3.050 2.220 1.500 1.920 1.920 1.820 1.620 1.930	.270 -491 -491 .050 .165 .165 .1890 .1,760 .2,365 .2,501 .2,474 .2,721 .2,747 .3,095 .2,922 .2,220 .1,520 .1,920	75,000,000.00 50,000,000.00 50,000,000.00 200,000,000.00 25,000,000.00 5,000,000.00 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 10,000,000.00 10,000,000.00 10,000,000.00 6,128,000.00 6,128,000.00 5,000,000.00	75,000,000.00 50,075,000.00 50,075,000.00 200,150,000.00 25,000,000.00 5,000,000.00 19,994,000.00 9,938,000.00 9,999,700.00 14,948,670.00 9,990,300.00 9,979,300.00 10,035,700.00 10,000,000.00 11,000,000.00 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 6,107,471,20 5,000,000.00	99.982000 99.996000 99.996000 99.995000 99.995000 100.211000 103.041000 101.648000 102.117000 108.807000 103.909000 101.509000 102.679000 100.167000 100.372000 101.329000 101.329000 101.4987000 100.451000	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00 24,998,750.00 24,998,750.00 5,010,550.00 20,100,200.00 10,304,100.00 10,164,800.00 15,195,300.00 10,663,000.00 10,211,700.00 10,880,700.00 10,390,900.00 10,150,900.00 14,821,713.65 10,016,700.00 10,037,200.00 10,132,900.00 6,433,603.36 5,022,550.00	-13,500.00 -77,000.00 -77,000.00 -167,500.00 -1,250.00 10,550.00 10,550.00 106,200.00 366,100.00 165,100.00 246,630.00 672,700.00 225,100.00 901,400.00 355,200.00 150,900.00 37,200.00 37,200.00 326,132.16 22,550.00	.899 .200 .200 .437 .200 .200 .111 .320 1.483 .655 .603 2.646 .843 3.054 1.333 3.783 2.130 3.071 4.085 4.131 4.040 3.204	.904 .200 .200 .200 .200 .200 .200 .200 .323 1.537 .668 .622 2.781 .860 3.258 1.378 3.978 2.186 4.329 4.219 4.332 4.219
3130A8NF6 3130AJAS8 3130AHVS9 3130AHVS9 3130AHVS9 1786: FHLB- 3133EHUL5 3133EHUL5 3133EHJ95 3133EJAS 3133EJAS 3133EJAS 3133EJAS 3133EJAS 3133EJAS 3133EJAS 3133EJAS 3133EJAS 3133EJAS 3133EJAS 3133EKAS 3133EKAS 3133EKAS 3133EKAS 3133EKAS 3133EKAS 3133EKAS 3133EKAS 3133EKAS 3133EKAS 3133EKAS 3133EKAS 3133EKAS 3133EKAS	FHLB 3Yr FHLB 1.25Yr FHLB 6MO FHLB 6MO FHLB 6MO FHLB 6MO FHLB 6MO FHCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 5Yr FFCB 4YR FFCB 4,9Yr FFCB 4,9Yr FFCB 4,9Yr	05/26/2021 09/11/2020 09/11/2020 09/11/2020 09/11/2020 08/10/2020 10/26/2020 01/12/2022 03/01/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021 06/21/2024 09/06/2022 09/11/2023 10/15/2024 10/28/2024 09/11/2024 10/30/2023 10/10/2024	.270 .095 .095 .344 .165 .1890 1.750 2.200 2.350 2.700 2.700 3.050 3.050 2.220 1.500 1.920 1.820 1.820 1.920	.270 .491 .491 .050 .165 .165 1.890 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.220 1.529 1.920 1.820 1.672 1.930 1.688	75,000,000.00 50,000,000.00 50,000,000.00 200,000,000.00 25,000,000.00 5,000,000.00 10,000,000.00 2,064,000.00	75,000,000.00 50,075,000.00 50,075,000.00 200,150,000.00 25,000,000.00 5,000,000.00 5,000,000.00 19,994,000.00 9,998,000.00 14,948,670.00 9,979,300.00 9,979,300.00 10,035,700.00 10,035,700.00 11,035,700.00 10,000,000.00 11,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 2,101,585,44	99.982000 99.996000 99.996000 99.995000 100.211000 100.501000 101.648000 102.117000 108.807000 102.679000 100.1509000 100.1509000 100.1672000 101.329000 104.987000 100.451000 106.657000	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00 24,998,750.00 24,998,750.00 5,010,550.00 20,100,200.00 10,304,100.00 10,164,800.00 15,195,300.00 10,211,700.00 10,880,700.00 10,390,900.00 10,3150,900.00 11,321,713.65 10,016,700.00 10,337,200.00 10,337,200.00 10,132,900.00 6,433,603.36 5,022,550.00 2,207,798.88	-13,500.00 -77,000.00 -77,000.00 -167,500.00 -1,250.00 10,550.00 10,550.00 106,200.00 366,100.00 165,100.00 246,630.00 672,700.00 225,100.00 901,400.00 355,200.00 150,900.00 37,200.00 132,900.00 326,132.16 22,550.00 106,213.44	.899 .200 .200 .437 .200 .200 .111 .320 1.483 .655 .603 2.646 .843 3.054 1.333 3.783 2.130 3.071 4.085 4.131 4.040 3.204 3.982	.904 .200 .200 .200 .200 .200 .200 .200 .323 .1.537 .668 .622 .2781 .860 .3.258 .3.978 .2.186 .3.290 .4.290 .4.312 .4.219 .3.334 .4.219
3130A8NF6 3130AJAS8 3130AHVS9 3130AHVS9 3130AHCS9 1786: FHLB- 3133EHUL5 3133EHUS5 3133EHUS5 3133EJC87 3133EJKN8 3133EJNS4 3133EJNS4 3133EJNS4 3133EKNP3 3133EKRP3 3133EKM45 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3	FHLB 3Yr FHLB 1.25Yr FHLB 1.25Yr FHLB 6MO FHLB 6MO Var-SOFR-Q A/360 FHLB 6MO FFCB 3Vr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 5Yr FFCB	05/26/2021 09/11/2020 09/11/2020 09/11/2020 09/11/2020 08/10/2020 10/26/2020 01/12/2022 03/01/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2024 09/06/2022 09/11/2024 10/28/2024 09/11/2024 10/28/2024 10/30/2023	.270 .095 .095 .344 .165 .1890 1.750 2.200 2.500 2.700 2.700 3.050 2.220 1.500 1.920 1.920 1.820 1.620 1.930	.270 -491 -491 .050 .165 .165 .1890 .1,760 .2,365 .2,501 .2,474 .2,721 .2,747 .3,095 .2,922 .2,220 .1,520 .1,920	75,000,000.00 50,000,000.00 50,000,000.00 200,000,000.00 25,000,000.00 5,000,000.00 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 10,000,000.00 10,000,000.00 10,000,000.00 6,128,000.00 6,128,000.00 5,000,000.00	75,000,000.00 50,075,000.00 50,075,000.00 200,150,000.00 25,000,000.00 5,000,000.00 19,994,000.00 9,938,000.00 9,999,700.00 14,948,670.00 9,990,300.00 9,979,300.00 10,035,700.00 10,000,000.00 11,000,000.00 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 6,107,471,20 5,000,000.00	99.982000 99.996000 99.996000 99.995000 99.995000 100.211000 103.041000 101.648000 102.117000 108.807000 103.909000 101.509000 102.679000 100.167000 100.372000 101.329000 101.329000 101.4987000 100.451000	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00 24,998,750.00 24,998,750.00 5,010,550.00 20,100,200.00 10,304,100.00 10,164,800.00 15,195,300.00 10,663,000.00 10,211,700.00 10,880,700.00 10,390,900.00 10,150,900.00 14,821,713.65 10,016,700.00 10,037,200.00 10,132,900.00 6,433,603.36 5,022,550.00	-13,500.00 -77,000.00 -77,000.00 -167,500.00 -1,250.00 10,550.00 10,550.00 106,200.00 366,100.00 165,100.00 246,630.00 672,700.00 225,100.00 901,400.00 355,200.00 150,900.00 37,200.00 37,200.00 326,132.16 22,550.00	.899 .200 .200 .437 .200 .200 .111 .320 1.483 .655 .603 2.646 .843 3.054 1.333 3.783 2.130 3.071 4.085 4.131 4.040 3.204	.904 .200 .200 .200 .200 .200 .200 .200 .323 1.537 .668 .622 2.781 .860 3.258 1.378 3.978 2.186 4.329 4.219 4.332 4.219
3130A8NF6 3130AJAS8 3130AHVS9 3130AHVS9 3130AHVS9 3130AEC9 1925: FFCB- 3133EHUL5 3133EHJ95 3133EJS6 3133EJS6 3133EJS6 3133EJS6 3133EJS6 3133EJS6 3133EJS6 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94	FHLB 3Yr FHLB 1.25Yr FHLB 6MO FHLB 6MO FHLB 6MO Var-SOFR-Q A/360 FHLB 6MO Var-SOFR-Q A/360 FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 5Yr FFCB 4.9Yr FFCB 5YrNc2YrA FFCB 5YrNc2YrA FFCB 5YrNc1YrA FFCB 5YRNc1YrA FFCB 4.9Yr FFCB 4.9Yr FFCB 4.9Yr FFCB 3YRNc1YrA FFCB 4YRNc1YrC	05/26/2021 09/11/2020 09/11/2020 09/11/2020 09/11/2020 08/10/2020 10/26/2020 01/12/2022 03/01/2021 02/12/2021 10/02/2023 11/15/2021 06/21/2024 09/06/2022 09/11/2023 10/15/2024 10/28/2024 09/17/2024 10/30/2023 09/10/2023 02/10/2023 02/10/2023 02/10/2023	.270 .095 .095 .344 .165 .166 1.890 2.200 2.350 2.350 2.700 2.700 2.700 1.900 1.900 1.920 1.820 1.600 1.930 2.080 1.600	.270 .491 .491 .050 .165 .165 .165 .1760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.220 1.529 1.900 1.820 1.688 1.600 1.600	75,000,000.00 50,000,000.00 50,000,000.00 200,000,000.00 25,000,000.00 5,000,000.00 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 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 2,064,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 5,000,000.00 10,000,000.00	75,000,000.00 50,075,000.00 50,075,000.00 200,150,000.00 25,000,000.00 5,000,000.00 5,000,000.00 19,994,000.00 9,938,000.00 9,999,700.00 14,948,670.00 9,990,300.00 9,996,600.00 10,035,700.00 10,035,700.00 10,000,000.00 11,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 2,101,585,44 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 2,101,585,44 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	99.982000 99.996000 99.996000 99.995000 100.211000 100.501000 101.648000 102.117000 103.041000 101.302000 104.630000 102.177000 103.909000 101.509000 100.167000 100.167000 100.451000 100.979000 100.979000 100.979000 100.579000 100.579000 100.579000 100.579000 100.579000 100.661000	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00 24,998,750.00 24,998,750.00 5,010,550.00 20,100,200.00 10,304,100.00 10,164,800.00 15,195,300.00 10,211,700.00 10,380,700.00 10,390,900.00 10,150,900.00 11,150,900.00 11,150,900.00 11,32,1713.65 10,016,700.00 10,037,200.00 10,132,900.00 10,132,900.00 6,433,603.36 5,022,550.00 2,207,798.88 10,057,900.00 10,057,900.00 10,057,900.00 5,033,050.00	-13,500.00 -77,000.00 -77,000.00 -167,500.00 -1,250.00 10,550.00 10,550.00 106,200.00 366,100.00 246,630.00 672,700.00 225,100.00 901,400.00 355,200.00 150,900.00 37,200.00 132,900.00 132,900.00 132,900.00 132,900.00 132,900.00 132,900.00 132,900.00 132,900.00 132,900.00 132,900.00 132,900.00 37,200.00 132,900.00 37,200.00 132,900.00 37,200.00 37,900.00 37,900.00 37,900.00 37,900.00 37,900.00 37,900.00 37,900.00 37,900.00 37,900.00 37,900.00	.899 .200 .200 .437 .200 .200 .111 .320 1.483 .655 .603 2.646 .843 3.054 1.333 3.783 2.130 3.071 4.085 4.131 4.040 3.204 3.982 2.532 2.532 3.472	.904 .200 .200 .200 .200 .200 .200 .200 .2
3130A8NF6 3130AJAS8 3130AJAS9 3130AHVS9 3130AHVS9 1786: FHLB- 3133EHUL5 3133EHU5 3133EHJ95 3133EJCE7 3133EJCE7 3133EJC8 3133EJSKN8 3133EJT4 3133EJT4 3133EJT4 3133EJT4 3133EJT4 3133EKM94 3133EKM94 3133EKM94 3133EKM93 3133EKM93 3133EKM93 3133EKJ03 3133EKJ03 3133EKJ03 3133EKJ03 3133ELMD3 3133ELMD3 3133ELMD3 3133ELMD3	FHLB 3Yr FHLB 1.25Yr FHLB 6MO FHLB 6MO FHLB 6MO FHLB 6MO FHLB 6MO FHCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 5Yr FFCB 4YrNc1YrA FFCB 5YrNc2YrA FFCB 4YrNc1YrA FFCB 4YrNc1YrA FFCB 5YrNc1YrA FFCB 4.9Yr FFCB 4.9Yr FFCB 4.9Yr FFCB 3YrNc1YrA FFCB 3YRNc1YrC FFCB 1.16YRNc5MOC	05/26/2021 09/11/2020 09/11/2020 09/11/2020 09/11/2020 09/11/2020 10/26/2020 10/26/2020 01/12/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021 06/21/2024 09/06/2022 09/11/2023 10/15/2024 10/28/2024 10/30/2023 09/10/2023 02/10/2023 02/10/2023 02/10/2023 02/12/2024	.270 .095 .095 .344 .165 .165 1.890 1.750 2.200 2.500 2.350 2.700 2.700 3.050 3.050 3.050 1.900 1.920 1.600 1.600 1.600 1.600	.270 .491 .491 .050 .165 .165 .165 1.890 1.760 2.365 2.501 2.474 3.095 2.922 2.220 1.529 1.900 1.672 1.938 1.600 1.600 1.600	75,000,000.00 50,000,000.00 50,000,000.00 200,000,000.00 25,000,000.00 5,000,000.00 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 10,000,000.00 10,000,000.00 10,000,000.00 5,000,000.00 10,000,000.00 27,910,000.00	75,000,000.00 50,075,000.00 50,075,000.00 200,150,000.00 25,000,000.00 5,000,000.00 5,000,000.00 19,994,000.00 9,938,000.00 9,999,700.00 14,948,670.00 9,979,300.00 10,035,700.00 10,000,000.00 14,422,874,60 10,000,000.00 110,000,000.00	99.982000 99.996000 99.996000 99.995000 99.995000 100.211000 103.041000 101.648000 101.302000 102.117000 108.807000 103.909000 101.509000 100.167000 100.372000 101.329000 104.987000 100.451000 106.967000 100.579000 100.579000 100.6579000 100.6579000 100.6579000 100.6579000 100.6579000 100.661000 100.682000	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00 24,998,750.00 24,998,750.00 5,010,550.00 20,100,200.00 10,304,100.00 10,164,800.00 15,195,300.00 10,663,000.00 10,211,700.00 10,390,900.00 10,150,900.00 11,150,900.00 10,132,900.00 10,132,900.00 10,132,900.00 10,132,900.00 10,132,900.00 10,132,900.00 10,132,900.00 10,132,900.00 6,433,603.36 5,022,550.00 2,207,798.88 10,057,900.00 10,057,900.00 10,057,900.00 5,033,050.00 27,932,886.20	-13,500.00 -77,000.00 -77,000.00 -167,500.00 -1,250.00 -1,250.00 10,550.00 106,200.00 366,100.00 165,100.00 246,630.00 672,700.00 225,100.00 901,400.00 355,200.00 150,900.00 37,200.00 132,900.00 32,550.00 106,213.44 57,900.00 33,050.00 33,050.00 22,886.20	.899 .200 .200 .437 .200 .200 .111 .320 1.483 .655 .603 2.646 .843 3.054 1.333 3.778 2.130 3.071 4.085 4.131 4.040 3.204 3.982 2.532 2.532 2.532 2.532 2.532 2.801	.904 .200 .200 .200 .200 .200 .200 .200 .323 .1.537 .668 .622 .2.781 .860 .3.258 .3.378 .2.186 .3.200 .4.296 .4.332 .4.219 .3.334 .4.200 .6.616 .6.61
3130A8NF6 3130AJAS8 3130AHVS9 3130AHVS9 3130AHCS9 1786: FHLB- 3133EHJU5 3133EHJS5 3133EHJS5 3133EJKN8 3133EJKN8 3133EJN4 3133EJN4 3133EJN4 3133EKRP3 3133EKRP3 3133EKRP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133EKAP3 3133ELMD3 3133ELMD3 3133ELMD3	FHLB 3Yr FHLB 1.25Yr FHLB 1.25Yr FHLB 6MO FHLB 6MO Var-SOFR-Q A/360 FHLB 6MO Var-SOFR-Q A/360 FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 5Yr FFCB 4YrNc1YrA FFCB 5YrNc1YrA FFCB 5YrNc1YrA FFCB 4.9Yr FFCB 4.9Yr FFCB 4.9Yr FFCB 4.9Yr FFCB 4.9Yr FFCB 3YrNc1YrA FFCB 4.9Yr FFCB 3YrNc1YrA FFCB 5YRNc1YrA	05/26/2021 09/11/2020 09/11/2020 09/11/2020 09/11/2020 01/12/2020 01/12/2022 03/01/2021 02/12/2021 04/11/2021 10/02/2023 11/15/2021 06/21/2024 09/06/2022 09/11/2024 10/28/2024 10/28/2024 09/11/2023 09/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023	.270 .095 .095 .344 .165 .1850 1.750 2.200 2.500 2.350 2.700 3.050 3.050 1.900 1.920 1.600 1.930 2.080 1.600 1.600 1.600	.270 .491 .491 .050 .165 .165 .1890 1.760 2.365 2.501 2.474 2.721 2.747 3.095 2.922 2.220 1.529 1.900 1.920 1.672 1.930 1.688 1.600 1.600 1.600 1.620	75,000,000.00 50,000,000.00 50,000,000.00 200,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 10,000,000.00 2,064,000.00 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	75,000,000.00 50,075,000.00 50,075,000.00 200,150,000.00 25,000,000.00 5,000,000.00 5,000,000.00 19,994,000.00 9,998,000.00 14,948,670.00 9,999,300.00 10,035,700.00 10,000,000.00 14,422,874.60 10,000,000.00 10,000,000.00 11,000,000.00 10,000,000.00 11,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 2,101,585.44 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	99,982000 99,996000 99,996000 99,995000 99,995000 100.211000 100.501000 103.041000 101.648000 102.117000 103.09000 101.509000 102.679000 100.372000 101.329000 104.987000 100.451000 100.579000 100.579000 100.661000 100.082000 100.082000	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00 24,998,750.00 5,010,550.00 20,100,200.00 10,304,100.00 10,164,800.00 15,195,300.00 10,211,700.00 10,880,700.00 10,370,000 10,150,900.00 11,150,900.00 11,150,900.00 10,137,200.00 10,37,200.00 10,37,200.00 10,37,200.00 10,37,200.00 10,37,200.00 10,37,200.00 10,57,900.00 10,57,900.00 10,57,900.00 10,057,900.00 5,033,050.00 27,932,886.20 15,086,850.00	-13,500.00 -77,000.00 -77,000.00 -167,500.00 -1,250.00 -1,250.00 10,550.00 10,550.00 165,100.00 246,630.00 672,700.00 225,100.00 901,400.00 355,200.00 150,900.00 37,200.00 37,200.00 326,132.16 22,550.00 106,213.44 57,900.00 33,050.00 22,886.20 86,850.00	.899 .200 .200 .437 .200 .200 .111 .320 .1.483 .655 .603 .2.646 .843 .3.054 .1.333 .3.771 .4.085 .4.131 .4.040 .3.204 .3.	.904 .200 .200 .200 .200 .200 .200 .200 .2
3130A8NF6 3130AJAS8 3130AJAS9 3130AHVS9 3130AHVS9 1786: FHLB- 3133EHUL5 3133EHU5 3133EHJ95 3133EJCE7 3133EJCE7 3133EJC8 3133EJSKN8 3133EJT4 3133EJT4 3133EJT4 3133EJT4 3133EJT4 3133EKM94 3133EKM94 3133EKM94 3133EKM93 3133EKM93 3133EKM93 3133EKJ03 3133EKJ03 3133EKJ03 3133EKJ03 3133ELMD3 3133ELMD3 3133ELMD3 3133ELMD3	FHLB 3Yr FHLB 1.25Yr FHLB 6MO FHLB 6MO FHLB 6MO FHLB 6MO FHLB 6MO FHCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 5Yr FFCB 4YrNc1YrA FFCB 5YrNc2YrA FFCB 4YrNc1YrA FFCB 4YrNc1YrA FFCB 5YrNc1YrA FFCB 4.9Yr FFCB 4.9Yr FFCB 4.9Yr FFCB 3YrNc1YrA FFCB 3YRNc1YrC FFCB 1.16YRNc5MOC	05/26/2021 09/11/2020 09/11/2020 09/11/2020 09/11/2020 09/11/2020 10/26/2020 10/26/2020 01/12/2021 04/11/2023 05/10/2021 10/02/2023 11/15/2021 06/21/2024 09/06/2022 09/11/2023 10/15/2024 10/28/2024 10/30/2023 09/10/2023 02/10/2023 02/10/2023 02/10/2023 02/12/2024	.270 .095 .095 .344 .165 .165 1.890 1.750 2.200 2.500 2.350 2.700 2.700 2.700 3.050 3.050 3.050 1.920 1.820 1.600 1.920 1.600 1.600 1.600 1.600 1.600	.270 .491 .491 .050 .165 .165 .165 1.890 1.760 2.365 2.501 2.474 3.095 2.922 2.220 1.529 1.900 1.672 1.938 1.600 1.600 1.600	75,000,000.00 50,000,000.00 50,000,000.00 200,000,000.00 25,000,000.00 5,000,000.00 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 10,000,000.00 10,000,000.00 10,000,000.00 5,000,000.00 10,000,000.00 27,910,000.00	75,000,000.00 50,075,000.00 50,075,000.00 200,150,000.00 25,000,000.00 5,000,000.00 5,000,000.00 19,994,000.00 9,938,000.00 9,999,700.00 14,948,670.00 9,979,300.00 10,035,700.00 10,000,000.00 14,422,874,60 10,000,000.00 110,000,000.00	99.982000 99.996000 99.996000 99.995000 99.995000 100.211000 103.041000 101.648000 101.302000 102.117000 108.807000 103.909000 101.509000 100.167000 100.372000 101.329000 104.987000 100.451000 106.967000 100.579000 100.579000 100.6579000 100.6579000 100.6579000 100.6579000 100.6579000 100.661000 100.682000	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00 24,998,750.00 24,998,750.00 5,010,550.00 20,100,200.00 10,304,100.00 10,164,800.00 15,195,300.00 10,663,000.00 10,211,700.00 10,390,900.00 10,150,900.00 11,150,900.00 10,132,900.00 10,132,900.00 10,132,900.00 10,132,900.00 10,132,900.00 10,132,900.00 10,132,900.00 10,132,900.00 6,433,603.36 5,022,550.00 2,207,798.88 10,057,900.00 10,057,900.00 10,057,900.00 5,033,050.00 27,932,886.20	-13,500.00 -77,000.00 -77,000.00 -167,500.00 -1,250.00 -1,250.00 10,550.00 106,200.00 366,100.00 165,100.00 246,630.00 672,700.00 225,100.00 901,400.00 355,200.00 150,900.00 37,200.00 132,900.00 32,550.00 106,213.44 57,900.00 33,050.00 33,050.00 22,886.20	.899 .200 .200 .437 .200 .200 .111 .320 1.483 .655 .603 2.646 .843 3.054 1.333 3.778 2.130 3.071 4.085 4.131 4.040 3.204 3.982 2.532 2.532 2.532 2.532 2.532 2.801	.904 .200 .200 .200 .200 .200 .200 .200 .323 .1.537 .668 .622 .2.781 .860 .3.258 .3.378 .2.186 .3.200 .4.296 .4.332 .4.219 .3.334 .4.200 .6.616 .6.61
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3130A8NF6 3130AHNS9 3130AHVS9 3130AHVS9 3130AHVS9 3130AHCS9 1136EFFCB- 3133EHUL5 3133EJS5 3133EJS5 3133EJS7 3133EJS7 3133EJS7 3133EJS7 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133EKM94 3133ELMD3	FHLB 3Yr FHLB 1.25Yr FHLB 6MO FHLB 6MO FHLB 6MO Var-SOFR-Q A/360 FHLB 6MO FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 3Yr FFCB 5Yr FFCB 4YrNc1YrA FFCB 5YrNc2YrA FFCB 5YrNc1YrA FFCB 5YrNc1YrA FFCB 4YrNc1YrA FFCB 4YRNc1YrA FFCB 4YRNc1YrA FFCB 3YRNc1YrA FFCB 3YRNc1YrA FFCB 3YRNc1YrA FFCB 4YRNc1YrA FFCB 4YRNc1YrA FFCB 4YRNc1YrA FFCB 4YRNc1YrA FFCB 5YRNc1YrA FFCB 1YRNc3MOA FFCB 15YRNc3MOA FFCB 15YRNC3YRA	05/26/2021 09/11/2020 09/11/2020 09/11/2020 09/11/2020 09/11/2020 10/26/2020 01/12/2022 03/01/2021 02/12/2021 04/11/2023 11/15/2021 10/02/2023 11/15/2024 10/26/2022 09/11/2024 09/11/2024 10/28/2024 09/11/2023 09/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2023 02/10/2021 02/10/2023 02/10/2021 02/10/2021 03/03/2025 03/30/2022 03/30/2022 03/30/2022 04/08/2021 07/13/2021 10/20/2021	.270 .095 .095 .344 .165 .165 .1890 1.750 2.200 2.500 2.350 2.700 2.700 3.050 3.050 3.050 1.920 1.500 1.920 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.550 1.640 1.000 1.000 450 5.500 800 .800 .800	.270 .491 .491 .050 .165 .165 .1890 .1,760 .2,365 .2,501 .2,474 .2,721 .2,747 .3,095 .2,922 .2,220 .1,529 .1,920 .1,620 .1,600 .	75,000,000.00 50,000,000.00 50,000,000.00 200,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 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	75,000,000.00 50,075,000.00 50,075,000.00 200,150,000.00 25,000,000.00 5,000,000.00 19,994,000.00 9,993,000.00 9,998,600.00 9,998,600.00 9,979,300.00 10,000,000.00 10,000,000.00 11,000,000.00 10,000,000.00 11,000,000.00 10,000,000.00	99.982000 99.996000 99.996000 99.995000 99.995000 100.211000 100.501000 103.041000 101.648000 101.302000 102.117000 108.807000 101.509000 102.679000 101.509000 104.987000 104.987000 105.579000 100.661000 100.679000 100.679000 100.679000 100.679000 100.679000 100.69000 100.69000 100.69000 100.089000 100.089000 100.089000 100.089000 100.089000 100.085000 99.994000 99.999000 100.055000 99.994000 99.999000 100.055000 100.003000 100.003000 100.003000 100.003000 100.003000 100.003000 100.003000 100.003000 100.003000 100.003000	74,986,500.00 49,998,000.00 49,998,000.00 199,982,500.00 24,998,750.00 24,998,750.00 5,010,550.00 20,100,200.00 10,304,100.00 10,164,800.00 15,195,300.00 10,663,000.00 10,211,700.00 10,390,900.00 10,150,900.00 11,150,900.00 10,132,900.00 10,132,900.00 10,132,900.00 10,132,900.00 10,132,900.00 10,132,900.00 10,132,900.00 10,132,900.00 10,057,900.00 10,001,500.00 10,001,500.00 12,006,600.00 12,006,600.00 15,002,5961.89	-13,500.00 -77,000.00 -77,000.00 -77,000.00 -167,500.00 -1,250.00	.899 .200 .200 .437 .200 .200 .111 .320 1.483 .655 .603 2.646 .843 3.054 1.333 3.783 2.130 3.071 4.085 4.131 4.040 3.204 3.982 2.532 2.532 2.532 2.532 3.024 3.533 4.459 3.540 4.726 1.726 1.726 1.726 1.726 1.728 3.741 3.781 3.781 4.728 3.741 3.781 4.728 3.741 3.781 3.741 3.781 3.781 3.741 3.785 4.852	.904 .200 .200 .200 .200 .200 .200 .200 .2
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Month End Po	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
3133EGCE3	FFCB 5Yr	05/25/2021	.455	.455	10,000,000.00	10,000,000.00	100.213000	10,021,300.00	21,300.00	.900	.901
3133EG4C6	FFCB 3.9Yr	01/18/2022	.434	151	15,000,000.00	15,139,095.00	100.268000	15,040,200.00	-98,895.00	1.529	1.553
3133EJDG1		02/21/2023	.260	.260	15,000,000.00	15,000,000.00	99.611000	14,941,650.00	-58,350.00	2.585	2.647
3133EJJE0	FFCB 3.5Yr	10/04/2021	.204	.204	15,000,000.00	15,000,000.00	100.009000	15,001,350.00	1,350.00	1.245	1.263
1936: FFCR-	Var-SOFR-Q A/360		.347	.212	65,000,000.00	65,139,095.00	100.039692	65,025,800.00	-113,295.00	1.512	1.537
3133EKT63	FFCB 2Yr	09/24/2021	.220	.220	15,000,000.00	15,000,000.00	99.972000	14,995,800.00	-4,200.00	1.220	1.236
3133EK6V3	FFCB 3Yr	11/07/2022	.390	.390	25,000,000.00	25,000,000.00	99.916000	24,979,000.00	-21,000.00	2.299	2.356
3133EK6V3	FFCB 3Yr	11/07/2022	.390	.390	25,000,000.00	25,000,000.00	99.916000	24,979,000.00	-21,000.00	2.299	2.356
3133EK6V3	FFCB 3Yr	11/07/2022	.390	.390	25,000,000.00	25,000,000.00	99.916000	24,979,000.00	-21,000.00	2.299	2.356
3133EK6V3	FFCB 3Yr	11/07/2022	.390	.390	15,000,000.00	15,000,000.00	99.916000	14,987,400.00	-12,600.00	2.299	2.356
3133EK6V3	FFCB 3Yr	11/07/2022	.390	.390	25,000,000.00	25,000,000.00	99.916000	24,979,000.00	-21,000.00	2.299	2.356
3133ELCX0	FFCB 3Yr	12/09/2022	.400	.400	9,000,000.00	9,000,000.00	99.914000	8,992,260.00	-7,740.00	2.388	2.444
3133ELCX0	FFCB 3Yr	12/09/2022	.400	.400	24,000,000.00	24,000,000.00	99.914000	23,979,360.00	-20,640.00	2.388	2.444
3133ELCX0	FFCB 3Yr	12/09/2022	.400	.400	24,000,000.00	24,000,000.00	99.914000	23,979,360.00	-20,640.00	2.388	2.444
3133ELCX0	FFCB 3Yr	12/09/2022	.400	.400	24,000,000.00	24,000,000.00	99.914000	23,979,360.00	-20,640.00	2.388	2.444
3133ELCX0 3133ELCX0	FFCB 3Yr FFCB 3Yr	12/09/2022 12/09/2022	.400 .400	.400	14,000,000.00 24,000,000.00	14,000,000.00 24,000,000.00	99.914000 99.914000	13,987,960.00 23,979,360.00	-12,040.00 -20,640.00	2.388 2.388	2.444 2.444
3133EECAU	TTCB3H	12/09/2022	.385	.385	249,000,000.00	249,000,000.00	99.918418	248,796,860.00	-203,140.00	2.276	2.331
1950: FMAC	-Fxd-S 30/360					,,		_ 12,112,000.00	20071 10100		
3132X03B5	FAMCA 4.9Yr	06/30/2023	2.850	2.964	10,000,000.00	9,947,900.00	107.465000	10,746,500.00	798,600.00	2.854	3.000
3132X04F5	FAMCA 2.91Yr	07/23/2021	2.840	2.864	10,000,000.00	9,993,300.00	102.539000	10,253,900.00	260,600.00	1.028	1.063
31422BWE6	FAMCA 1YrNc6MoB	03/18/2021	.720	.720	25,000,000.00	25,000,000.00	100.011000	25,002,750.00	2,750.00	.712	.715
1965: FMΔC	:-Var-M A/360		1.664	1.722	45,000,000.00	44,941,200.00	102.229222	46,003,150.00	1,061,950.00	1.283	1.326
3132X0S77	FAMCA 3Yr	04/23/2021	.235	.235	25,000,000.00	25,000,000.00	99.971000	24,992,750.00	-7,250.00	.808	.814
3132X0U90	FAMCA 3Yr	05/10/2021	.197	.197	10,000,000.00	10,000,000.00	99.942000	9,994,200.00	-5,800.00	.854	.860
31422BWC0	FAMCA 1.6Yr	05/28/2021	.254	.254	25,000,000.00	25,000,000.00	99.982000	24,995,500.00	-4,500.00	.913	.910
31422BYJ3	FAMCA 1.5Yr	10/18/2021	.254	.254	50,000,000.00	50,000,000.00	99.974000	49,987,000.00	-13,000.00	1.293	1.301
1086: FMAC	-Var-SOFR-Q A/360		.244	.244	110,000,000.00	110,000,000.00	99.972227	109,969,450.00	-30,550.00	1.057	1.061
	FAMCA 1Yr	03/25/2021	.190	.190	25,000,000.00	25,000,000.00	99.985000	24,996,250.00	-3,750.00	.736	.734
			.190	.190	25,000,000.00	25,000,000.00	99.985000	24,996,250.00	-3,750.00	.736	.734
2350: MUNIS											
3733845L6	GEORGIA STATE	07/01/2020	3.000	1.370	6,825,000.00	7,254,770.25	100.000000	6,825,000.00	-429,770.25	.003	.003
419792NF9	HAWAII STATE	10/01/2020	1.370	1.319	2,250,000.00	2,254,320.00	100.113000	2,252,542.50	-1,777.50	.253	.255
76222RWU2	STATE OF CALIFORNIA RHODE ISLAND ST & PROV	04/01/2021	2.625 2.750	2.011 2.551	14,400,000.00	14,688,720.00	101.543000 101.274000	14,622,192.00 3,190,131.00	-66,528.00 22,365.00	.739 .737	.753 .753
	STATE OF CALIFORNIA	04/01/2021 04/01/2021	2.750	2.799	3,150,000.00 16,000,000.00	3,167,766.00 16,000,640.00	101.274000	16,267,680.00	267,040.00	.736	.753
	STATE OF CALIFORNIA	04/01/2021	2.625	2.850	1,795,000.00	1,784,301.80	101.543000	1,822,696.85	38,395.05	.736	.753
	STATE OF CALIFORNIA	04/01/2022	2.367	2.960	1,500,000.00	1,468,800.00	103.029000	1,545,435.00	76,635.00	1.693	1.753
	CITY OF LOS ANGELES	09/01/2021	4.000	2.919	8,915,000.00	9,200,993.20	104.134000	9,283,546.10	82,552.90	1.124	1.173
13063DAD0		04/01/2022	2.367	3.120	17,695,000.00	17,256,340.95	103.029000	18,230,981.55	974,640.60	1.691	1.753
13063DAD0	STATE OF CALIFORNIA	04/01/2022	2.367	3.290	25,000,000.00	24,275,250.00	103.029000	25,757,250.00	1,482,000.00	1.690	1.753
13063DGA0	STATE OF CALIFORNIA	04/01/2021	2.800	2.680	10,825,000.00	10,852,170.75	101.673000	11,006,102.25	153,931.50	.736	.753
419792YK6	STATE OF HAWAII	01/01/2021	3.250	2.733	12,745,000.00	12,864,165.75	101.092000	12,884,175.40	20,009.65	.488	.507
419792YL4	State of Hawaii	01/01/2022	2.770	2.770	3,500,000.00	3,500,000.00	102.579000	3,590,265.00	90,265.00	1.442	1.507
368079HQ5		08/01/2020	2.470	2.470	1,650,000.00	1,650,000.00	100.127000	1,652,095.50	2,095.50	.087	.088
365298X94	GARDEN GROVE USD	08/01/2020	1.875	1.875	1,000,000.00	1,000,000.00	100.056000	1,000,560.00	560.00	.087	.088
835569GM0	SONOMA CO JUNIOR GO	08/01/2020	1.837 2.723	1.837 2.724	700,000.00 127,950,000.00	700,000.00 127,918,238.70	100.088000 102.095560	700,616.00 130,631,269.15	2,713,030.45	.087 1.028	.088 1.063
3020: COMN	MERCIAL PAPER		2.723	2.724	127,730,000.00	127,710,230.70	102.073300	130,031,207.13	2,713,030.43	1.020	1.003
03785DJ98	APPLE	09/09/2020	1.630	1.647	50,000,000.00	49,481,569.44	99.970833	49,985,416.50	503,847.06	.191	.195
63763PGD5	NATL SEC CLEARING CORP	07/13/2020	.140	.140	50,000,000.00	49,996,111.11	99.996000	49,998,000.00	1,888.89	.036	.036
	NATL SEC CLEARING CORP	07/13/2020	.140	.140	50,000,000.00	49,996,305.56	99.996000	49,998,000.00	1,694.44	.036	.036
63763PGF0	NATL SEC CLEARING CORP	07/15/2020	.140	.140	50,000,000.00	49,995,916.67	99.995333	49,997,666.50	1,749.83	.041	.041
63763PGG8	NATL SEC CLEARING CORP	07/16/2020	.150	.150	50,000,000.00	49,995,416.67	99.995000	49,997,500.00	2,083.33	.044	.044
3130- C∩PD	-Fxd-S 30/360		.440	.443	250,000,000.00	249,465,319.45	99.990633	249,976,583.00	511,263.55	.070	.070
	MICROSOFT CORP	11/03/2020	2.000	2.543	25,000,000.00	24,649,750.00	100.407000	25,101,750.00	452,000.00	.341	.345
478160BS2	JOHNSON & JOHNSON	03/01/2021	1.650	2.646	12,000,000.00	11,663,160.00	100.820000	12,098,400.00	435,240.00	.657	.668
478160BS2	JOHNSON & JOHNSON	03/01/2021	1.650	2.625	12,969,000.00	12,617,410.41	100.820000	13,075,345.80	457,935.39	.657	.668
478160BS2	JOHNSON & JOHNSON	03/01/2021	1.650	3.149	10,295,000.00	9,955,059.10	100.820000	10,379,419.00	424,359.90	.655	.668
	MICROSOFT CORP	11/03/2020	2.000	2.912	10,100,000.00	9,929,411.00	100.407000	10,141,107.00	211,696.00	.340	.345
053015AD5	AUTOMATIC DATA	09/15/2020	2.250	1.812	13,976,000.00	14,021,841.28	100.221000	14,006,886.96	-14,954.32	.209	.211
4070: CD/TD	0-Ω Δ/365		1.895	2.568	84,340,000.00	82,836,631.79	100.548860	84,802,908.76	1,966,276.97	.451	.458
	JP MORGAN	11/16/2020	1.648	1.648	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.375	.381
48128LV22	JP MORGAN	11/20/2020	1.623	1.623	75,000,000.00	75,000,000.00	100.000000	75,000,000.00	0.00	.386	.392
			1.629	1.629	100,000,000.00	100,000,000.00	100.000000	100,000,000.00	0.00	.383	.389
4500: NCD-I		07/04/0000	1.050	1.050	F0 000 000 00	F0 000 000 00	100 000000	E0 000 000 00	2.00	000	000
06052TH78	BANK OF AMERICA	07/01/2020	1.850 1.850	1.850 1.850	50,000,000.00 50,000,000.00	50,000,000.00 50,000,000.00	100.000000	50,000,000.00 50,000,000.00	0.00	.003	.003
	Total Fu	nd	.790	.774		7,775,589,310.59	100.335408	7,804,218,376.34	28,629,065.75	1.093	1.124
Grand Total			.790	.774	7,778,129,944.14	7,775,589,310.59	100.335408	7,804,218,376.34	28,629,065.75	1.093	1.124



COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR CAPITAL MARKETS

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

WWW.COUNTYTREASURER.ORG



July 15, 2020

Mr. Don Kent Assistant CEO/Chief Financial Officer County of Riverside 4080 Lemon Street, 4th 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 June 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,

Jeff White Principal



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



Asset Leasing Corporation Summary by Asset:

Security	Quantity	Total Cost	Market Value
FIRST AMERICAN GOVT OBLIGATION Total	26,445,665.90	26,445,665.90	26,445,665.90
GOLDMAN SACHS GOV INST FUND Total	6,178,090.25	6,178,090.25	6,178,090.25
LAIF Total	2,538,048.00	2,538,048.00	2,538,048.00
Pooled Investment Fund County of Ri Total	1,385,656.22	1,385,656.22	1,385,656.22
Wells Fargo Govt Money Market #743	0.97	0.97	0.97
Grand Total	36,547,461.34	36,547,461.34	36,547,461.34

Asset Leasing Corporation Summary by Series:

Issue	Market Value
1993 A&B Hospital Project Total	22,925,050.01
1990 Monterey Avenue Project Total	4,344.39
1997 Series A Hospital Bonds Total	864.03
2008 A Southwest Justice Center Project Total	2,353,688.17
2009 Larson Justice Center Refunding Total	1,161,630.96
2009 Public Safety Communication and Woodcrest Library Projects Total	2,099,880.39
2012 County Admin Center Refunding Project Total	2,599,443.75
2012 Series A and Taxable Series B - Capital Projects for Hospital Total	1,267,355.66
2013 A Public Defender/Probation RCIT Solutions Projects Total	2,210,644.53
2014 A&B Lease Revenue Refunding Bonds (Court Facilities) Total	1,924,558.48
2019 A Lease Revenue Refunding Bonds - Tech Refunding Project	0.97
Grand Total	36,547,461.34

Asset Leasing Corporation Market Value by Account:

1993 A&B Hospital Project		Market Value
94605802 - Earnings		671,394.49
94605804 – Interest		7,882,915.87
94605805 - Reserve		12,868,007.26
94605807 - Construction		1,502,699.94
94605814 - Reimbursement		32.45
	Total:	22,925,050.01
1990 Monterey Avenue Project		
94607300 - Base Rental Interest Ac		514.50
94607302 - Certficate Interest Acco		130.27
94607304 - Admin Expense General Ac		3,414.12
94607307 - Letter of Credit Admin E		285.50
	Total:	4,344.39
1997 Series A Hospital Bonds		
95435464 - Debt Service Fund		864.03
	Total:	864.03
2008 A Southwest Justice Center Project		Market Value
129629000 - General Revenue Account		2,054,041.59
129629002 - Interest Account		5,620.85
129629006 - Admin Expense Fund		50,004.55
129629007 - Swap Account		242,995.10
129629013 - Principal		1,026.08
	Total:	2,353,688.17
2009 Larson Justice Center Refunding		
135542000 – Base Rental Account		58,900.00
135542001 - Admin Expense Fund		799.98
135542006 - Reserve Fund		713,000.00
135542007 - Earnings Fund		388,930.98

2009 Public Safety Communication and Woodcrest Libra	ĺ
23817503 - Adj Rate Sec Deposit Acc	465,611.51
23817504 - Interest Account	47,947.01
23817506 - Admin Expense Account	1,548,989.12
23817508 - Investment Earnings Acco	36,007.55
23817513 - Principal Account	1,325.20
Total:	2,099,880.39
2012 County Admin Center Refunding Project	
66162100 – Bond Fund	64.65
66162102 - Interest Account	60,003.89
66162103 - Principal Account	675.21
66162105 - Reserve Account	2,538,700.00
Total:	2,599,443.75
2012 Series A and Taxable Series B - Capital Projects for I	Hospital
163458000 - Debt Service Fund	27.60
163458007 - Acquisition and Constru	1,267,328.06
Total:	1,267,355.66
2013 A Public Defender/Probation RCIT Solutions	
Projects	Market Value
	Iviai ket value
46547600 - Bond Fund	145.03
46547600 - Bond Fund 46547601 - Interest Account	
	145.03
46547601 - Interest Account	145.03 1.63
46547601 - Interest Account 46547602 - Principal Account	145.03 1.63 471.45
46547601 - Interest Account 46547602 - Principal Account 46547603 - Reserve Account	145.03 1.63 471.45 1,870,017.13
46547601 - Interest Account 46547602 - Principal Account 46547603 - Reserve Account 46547605 - Project	145.03 1.63 471.45 1,870,017.13 245,888.39
46547601 - Interest Account 46547602 - Principal Account 46547603 - Reserve Account 46547605 - Project 46547607 - Rebate	145.03 1.63 471.45 1,870,017.13 245,888.39 94,120.90 2,210,644.53
46547601 - Interest Account 46547602 - Principal Account 46547603 - Reserve Account 46547605 - Project 46547607 - Rebate Total:	145.03 1.63 471.45 1,870,017.13 245,888.39 94,120.90 2,210,644.53
46547601 - Interest Account 46547602 - Principal Account 46547603 - Reserve Account 46547605 - Project 46547607 - Rebate Total: 2014 A&B Lease Revenue Refunding Bonds (Court Facilit	145.03 1.63 471.45 1,870,017.13 245,888.39 94,120.90 2,210,644.53 ies)
46547601 - Interest Account 46547602 - Principal Account 46547603 - Reserve Account 46547605 - Project 46547607 - Rebate Total: 2014 A&B Lease Revenue Refunding Bonds (Court Facilit	145.03 1.63 471.45 1,870,017.13 245,888.39 94,120.90 2,210,644.53 ies) 21,228.68
46547601 - Interest Account 46547602 - Principal Account 46547603 - Reserve Account 46547605 - Project 46547607 - Rebate Total: 2014 A&B Lease Revenue Refunding Bonds (Court Facilit 48606000 - Bond Fund 48606004 - 2014B GSA Payment Account	145.03 1.63 471.45 1,870,017.13 245,888.39 94,120.90 2,210,644.53 ies) 21,228.68 6,392.19
46547601 - Interest Account 46547602 - Principal Account 46547603 - Reserve Account 46547605 - Project 46547607 - Rebate Total: 2014 A&B Lease Revenue Refunding Bonds (Court Facilit 48606000 - Bond Fund 48606004 - 2014B GSA Payment Account	145.03 1.63 471.45 1,870,017.13 245,888.39 94,120.90 2,210,644.53 ies) 21,228.68 6,392.19 1,896,937.61
46547601 - Interest Account 46547602 - Principal Account 46547603 - Reserve Account 46547605 - Project 46547607 - Rebate Total: 2014 A&B Lease Revenue Refunding Bonds (Court Facilit 48606000 - Bond Fund 48606004 - 2014B GSA Payment Account	145.03 1.63 471.45 1,870,017.13 245,888.39 94,120.90 2,210,644.53 ies) 21,228.68 6,392.19 1,896,937.61

2019 A Lease Revenue Refunding Bonds - Tech Refunding Project	
83918300 – Bond Fund	.97
Total:	.97
Grand Total:	36,547,461.34

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: NR Arbitrage Yield: 6.283%

Due: Moody's: WR Arbitrage Position: (\$2,610,275.46)

Call Date: 6/1/2003 Fitch: Arbitrage Last Calc: 6/1/2012

Trustee: US Bank

Portfolio	Security Security	_Yield_	Maturity	<u>S & P</u>	Moody'	s Shares	Total Cost	Market Value
1993 A&B Hospital Project								
94605802 - Earnings	FIRST AMERICAN GOVT OBLIGAT	ION 0.09%		AAA	Aaa	671,394.49	671,394.49	671,394.49
94605804 - Interest	FIRST AMERICAN GOVT OBLIGAT	ION 0.09%		AAA	Aaa	7,882,915.87	7,882,915.87	7,882,915.87
94605805 - Reserve	FIRST AMERICAN GOVT OBLIGAT	ION 0.09%		AAA	Aaa	12,868,007.26	12,868,007.26	12,868,007.26
94605807 - Construction	FIRST AMERICAN GOVT OBLIGAT	ION 0.09%		AAA	Aaa	1,502,699.94	1,502,699.94	1,502,699.94
94605814 - Reimbursement	FIRST AMERICAN GOVT OBLIGAT	ION 0.09%		AAA	Aaa	32.45	32.45	32.45
						22,925,050.01	22,925,050.01	22,925,050.01
						22,925,050.01	22,925,050.01	22,925,050.01



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 Fitch: Arbitrage Last Calc:

Day

Trustee: US Bank

Portfolio	Security	Yield	Maturity	<u>S & P</u>	Moody's	Shares	Total Cost	Market Value
1990 Monterey Avenue Project								
94607300 - Base Rental Interest Acc	FIRST AMERICAN GOVT OBLIGAT	TON 0.09%		AAA	Aaa	514.50	514.50	514.50
94607302 - Certficate Interest Acco	FIRST AMERICAN GOVT OBLIGAT	TON 0.09%		AAA	Aaa	130.27	130.27	130.27
94607304 - Admin Expense General Ac	FIRST AMERICAN GOVT OBLIGAT	TON 0.09%		AAA	Aaa	3,414.12	3,414.12	3,414.12
94607307 - Letter of Credit Admin E	FIRST AMERICAN GOVT OBLIGAT	TON 0.09%		AAA	Aaa	285.50	285.50	285.50
					_	4,344.39	4,344.39	4,344.39
						4,344.39	4,344.39	4,344.39



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

Dated Date: 2/20/1997 S&P: A Arbitrage Yield: 6.033%

Due: 6/1/2026 Moody's: A1 Arbitrage Position: (\$280,734.75)

Call Date: Conditional Fitch: A+ Arbitrage Last Calc: 6/1/2006

Trustee: US Bank

Portfolio	Security	Yield	Maturity	<u>S & P</u>	Moody's _	Shares	Total Cost	Market Value
1997 Series A Hospital Bonds 95435464 - Debt Service Fund	FIRST AMERICAN GOVT OBLIGATION	ON 0.09%	ò	AAA	Aaa	864.03	864.03	864.03
						864.03	864.03	864.03



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

Dated Date: 12/10/2008 S&P: AAA/A-1+ Arbitrage Yield: Variable

Due: 11/1/2032 Moody's: Aa1/VMIG1 Arbitrage Position: (\$17,220.19)
Call Date: See Indenture Fitch: WD Arbitrage Last Calc: 12/10/2013

Trustee: US Bank

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2008 A Southwest Justice Center Project								
129629000 - General Revenue Account	FIRST AMERICAN GOVT OBLIGAT	ION 0.09%		AAA	Aaa	2,054,041.59	2,054,041.59	2,054,041.59
129629002 - Interest Account	FIRST AMERICAN GOVT OBLIGAT	ION 0.09%		AAA	Aaa	5,620.85	5,620.85	5,620.85
129629006 - Admin Expense Fund	FIRST AMERICAN GOVT OBLIGAT	ION 0.09%		AAA	Aaa	50,004.55	50,004.55	50,004.55
129629007 - Swap Account	FIRST AMERICAN GOVT OBLIGAT	ION 0.09%		AAA	Aaa	242,995.10	242,995.10	242,995.10
129629013 - Principal	FIRST AMERICAN GOVT OBLIGAT	ION 0.09%		AAA	Aaa	1,026.08	1,026.08	1,026.08
						2,353,688.17	2,353,688.17	2,353,688.17
						2,353,688.17	2,353,688.17	2,353,688.17



2009 Larson Justice Center \$24,680,000

S&P: AA-Arbitrage Yield: Dated Date: 12/30/2009

Arbitrage Position: (\$1,418,944.77) Due: 12/1/2021 Moody's: A1 Call Date: Not Callable Fitch: A+

Arbitrage Last 12/10/2016

Calc:

Trustee: US Bank

Portfolio	Security	Yield	Maturity	<u>S & P</u>	Moody's	Shares	Total Cost	Market Value
2009 Larson Justice Center Refunding								
135542000 - Base Rental Account	FIRST AMERICAN GOVT OBLIGAT	ΓΙΟΝ 0.09%		AAA	Aaa	58,900.00	58,900.00	58,900.00
135542001 - Admin Expense Fund	FIRST AMERICAN GOVT OBLIGAT	ΓΙΟΝ 0.09%		AAA	Aaa	799.98	799.98	799.98
135542006 - Reserve Fund	FIRST AMERICAN GOVT OBLIGAT	ΓΙΟΝ 0.09%		AAA	Aaa	713,000.00	713,000.00	713,000.00
135542007 - Earnings Fund	FIRST AMERICAN GOVT OBLIGAT	ΓΙΟΝ 0.09%		AAA	Aaa	388,930.98	388,930.98	388,930.98
, and the second						1,161,630.96	1,161,630.96	1,161,630.96
						1,161,630.96	1,161,630.96	1,161,630.96



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

S&P: A+/A-1 Arbitrage Yield: Dated Date: 12/10/2009

Due: 11/1/2039 Moody's: A1/VMIG1 Arbitrage Position: (\$1,418,944.77) Call Date: See Indenture Fitch:

Arbitrage Last 12/10/2016

Calc:

Trustee: Wells Fargo

Portfolio	Security	_Yield_	Maturity	<u>S & P</u>	Moody's	Shares	Total Cost	Market Value
2009 Public Safety Communication and \	Woodcrest Library Projects							
23817503 - Adj Rate Sec Deposit Acc	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	6	AAA	Aaa	465,611.51	465,611.51	465,611.51
23817504 - Interest Account	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	,	AAA	Aaa	47,947.01	47,947.01	47,947.01
23817506 - Admin Expense Account	Cash						0.00	0.00
23817506 - Admin Expense Account	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	6	AAA	Aaa	1,548,989.12	1,548,989.12	1,548,989.12
23817508 - Investment Earnings Acco	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	6	AAA	Aaa	36,007.55	36,007.55	36,007.55
23817513 - Principal Account	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	6	AAA	Aaa	1,325.20	1,325.20	1,325.20
						2,099,880.39	2,099,880.39	2,099,880.39
						2,099,880.39	2,099,880.39	2,099,880.39



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

Dated Date: 7/11/2012 S&P: AA-Arbitrage Yield:

Due: 6/1/2029 Moody's: A1 Arbitrage Position: (\$5,515,855.90) Call Date: 6/1/2022

Fitch: Arbitrage Last 7/11/2016

Calc: Trustee: US Bank

Portfolio	Security	_Yield_	Maturity	S & P	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	TON 0.09%	6	AAA	Aaa	27.60	27.60	27.60
163458007 - Acquisition and Constru	Pooled Investment Fund County 1.460% Due 07-01-20	0.77%	07-01-20	Aaa		1,267,267.32	1,267,267.32	1,267,267.32
163458007 - Acquisition and Constru	FIRST AMERICAN GOVT OBLIGAT	TON 0.09%	6	AAA	Aaa	60.74	60.74	60.74
						1,267,355.66	1,267,355.66	1,267,355.66
						1,267,355.66	1,267,355.66	1,267,355.66



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

Dated Date: 2/29/2012 S&P: AA- Arbitrage Yield:

 Due:
 11/1/2031
 Moody's:
 A1
 Arbitrage Position:
 (\$501,579.04)

 Call Date:
 11/1/2022
 Fitch:
 Arbitrage Last Calc:
 10/31/2016

Trustee: Wells Fargo

Portfolio	Security Security	_Yield_	Maturity	<u>S & P</u>	Moody's	Shares	Total Cost	Market Value
2012 County Admin Center Refunding	g Project							
66162100 - Bond Fund	GOLDMAN SACHS GOVT INST FU	ND # 0.169	%	AAA	Aaa	64.65	64.65	64.65
66162102 - Interest Account	GOLDMAN SACHS GOVT INST FU	ND # 0.169	%	AAA	Aaa	60,003.89	60,003.89	60,003.89
66162103 - Principal Account	GOLDMAN SACHS GOVT INST FU	ND # 0.169	%	AAA	Aaa	675.21	675.21	675.21
66162105 - Reserve Account	LAIF 1.890% Due 07-01-20	1.89%	07-01-20			2,538,048.00	2,538,048.00	2,538,048.00
66162105 - Reserve Account	GOLDMAN SACHS GOVT INST FU	IND # 0.16 ^o	%	AAA	Aaa	652.00	652.00	652.00
						2,599,443.75	2,599,443.75	2,599,443.75
						2,599,443.75	2,599,443.75	2,599,443.75



ASSET LEASING CORPORATION

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

Dated Date: 7/17/2013 S&P: AA- Arbitrage Yield:

Due: 11/1/2043 Moody's: Arbitrage Position: (\$3,266,297.38)

Call Date: 11/1/2023 Fitch: A+ Arbitrage Last 11/1/2016

Calc:

Trustee: Wells Fargo

Portfolio	Security	Yield	Maturity	<u>S & P</u>	Moody's	Shares	Total Cost	Market Value
2013 A Public Defender/Probation RC	CIT Solutions Projects							
46547600 - Bond Fund	GOLDMAN SACHS GOVT INST FUND	# 0.16%		AAA	Aaa	145.03	145.03	145.03
46547601 - Interest Account	GOLDMAN SACHS GOVT INST FUND	# 0.16%		AAA	Aaa	1.63	1.63	1.63
46547602 - Principal Account	GOLDMAN SACHS GOVT INST FUND	# 0.16%		AAA	Aaa	471.45	471.45	471.45
46547603 - Reserve Account	GOLDMAN SACHS GOVT INST FUND	# 0.16%		AAA	Aaa	1,870,017.13	1,870,017.13	1,870,017.13
46547605 - Project	Pooled Investment Fund County 1.460% Due 07-01-20	0.77% (07-01-20	Aaa		118,388.90	118,388.90	118,388.90
46547605 - Project	GOLDMAN SACHS GOVT INST FUND	# 0.16%		AAA	Aaa	127,499.49	127,499.49	127,499.49
46547607 - Rebate	GOLDMAN SACHS GOVT INST FUND	# 0.16%		AAA	Aaa	94,120.90	94,120.90	94,120.90
						2,210,644.53	2,210,644.53	2,210,644.53
						2,210,644.53	2,210,644.53	2,210,644.53



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: 12/5/2014

Trustee: Wells Fargo

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2014 A&B Lease Revenue Refunding Bon	ds (Court Facilities)							
48606000 - Bond Fund	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	6	AAA	Aaa	21,228.68	21,228.68	21,228.68
48606004 - 2014B GSA Payment Accoun	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	6	AAA	Aaa	6,392.19	6,392.19	6,392.19
48606005 - 2014B Excess GSA Account	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	6	AAA	Aaa	1,896,937.61	1,896,937.61	1,896,937.61
						1,924,558.48	1,924,558.48	1,924,558.48
						1,924,558.48	1,924,558.48	1,924,558.48



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	S&P Moody's	Shares	Total Cost	Market Value
2019 A Lease Revenue Refunding Bonds 83918300 - Bond Fund	s - Tech Refunding Project Wells Fargo Govt Money Market	0.00%			0.97	0.97	0.97
					0.97	0.97	0.97





July 17, 2020

Mr. Don Kent Assistant CEO/Chief Financial Officer County of Riverside 4080 Lemon Street, 4th 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 June 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,

Jeff White



June 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	390,308.67	390,308.67	390,308.67
FIDELITY INVST MM GOVT CLASS	739,930.75	739,930.75	739,930.75
FIRST AMERICAN GOVT OBLIGATION	13,914,450.38	13,914,450.38	13,914,450.38
GOLDMAN SACHS GOVT INST FUND	2,362,515.31	2,362,515.31	2,362,515.31
MORGAN STANLEY INSTL L GOVT PTF			
INSTL	2,758,904.18	2,758,904.18	2,758,904.18
Grand Total:	20,166,109.29	20,166,109.29	20,166,109.29

Land Secured Districts Summary by Series:

	a. y y
Issue	Market Value
CFD 03-1 Newport Road 2014	2,362,515.31
CFD 04-2 Lakehills Crest	2,758,904.18
CFD 05-8 Scott Road 2013	5,316,181.21
CFD 07-2 Series 2015	5,508,279.17
CFD 07-2 Series 2017	2,732,020.35
District 168 - Rivercrest	357,906.15
CFD 89-1 Special Tax Refunding, 2018	739,930.75
CFD 89-4 Special Tax Refunding, 2018	390,308.67
CFD 05-8 Scott Road 2018	63.50
Grand Total:	20,166,109.29

Land Secured Districts Market Value by Account:

CFD 03-1 Newport Road 2014	
83525701 - Special Tax	987,566.06
83525702 - Bond	194.22
83525706 - Reserve	1,282,534.12
83525707 - Earnings	67,786.11
83525709 - Admin Expense	24,434.80
Total:	2,362,515.31
CFD 04-2 Lakehills Crest	
547271 - Redemption	0.04
547272 - Earnings	1,541.37
547273 - Reserve	1,425,999.39
547274 - Admin Expense	34,165.10
547275 - Special Tax	1,297,053.55
547276 - Bond	144.73
Total:	2,758,904.18
CFD 05-8 Scott Road 2013	
202358000 - Special Tax	1,511,681.84
202358001 - Bond	18,063.34
202358002 - Reserve	1,765,155.69
202358003 - Admin Expense	248,612.59
202358006 - Improvement/Non-proc	1,772,667.75
Total:	5,316,181.21
CFD 07-2 Series 2015	
216817000 - Special Tax	2,656,558.27
216817001 - Bond	206.29
216817002 - Reserve	2,811,652.54
216817003 - Admin Expense	39,093.58
216817004 - Proceeds	66.95
216817005 - Improvement/Non-	
proceed	701.54

Total:	5,508,279.17
CFD 07-2 Series 2017	
216850000 - Bond Fund	46.80
216850003 - Proceeds	2,731,973.55
Total:	2,732,020.35
District 168 - Rivercrest	
164844000 - Redemption Account	164,840.62
164844001 - Admin Expense Account	12,197.81
164844006 - Reserve Account	171,806.26
164844007 - Earnings Account	9,061.46
Total:	357,906.15
CFD 89-1 Special Tax Refunding, 2018	
213890 - Special Tax	621,371.32
213891 - Bond	600.54
213893 - Reserve	62,282.11
213902 - Admin Exp	53,379.09
213903 - Earnings	2,297.69
Total:	739,930.75
CFD 89-4 Special Tax Refunding, 2018	
229583000 – Special Tax	232,389.45
229583001 – Admin Expense Fund	43,412.16
229583002 – Bond Fund	11.52
229583003 - Reserve	114,495.54
Total:	390,308.67
CFD 05-8 Scott Road 2018	
244793000 – Bond Fund	63.50
Total:	63.50
Grand Total:	20,166,109.29

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 S&P: NR Arbitrage Yield:

 Due:
 9/1/2030
 Moody's:
 NR
 Arbitrage Position:
 (\$395,628.26)

 Call Date:
 9/1/2024
 Fitch:
 NR
 Arbitrage Last Calc:
 9/1/2019

Trustee: Wells Fargo

Portfolio	Security	_Yield_	Maturity	<u>S & P</u>	Moody's	Shares	Total Cost	Market Value
CFD 03-1 Newport Road 2014								
83525701 - Special Tax	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	, D	AAA	Aaa	987,566.06	987,566.06	987,566.06
83525702 - Bond	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	D	AAA	Aaa	194.22	194.22	194.22
83525706 - Reserve	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	D	AAA	Aaa	1,282,534.12	1,282,534.12	1,282,534.12
83525707 - Earnings	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	D	AAA	Aaa	67,786.11	67,786.11	67,786.11
83525709 - Admin Expense	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	, D	AAA	Aaa	24,434.80	24,434.80	24,434.80
						2,362,515.31	2,362,515.31	2,362,515.31
						2,362,515.31	2,362,515.31	2,362,515.31



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: (\$458,978.58)

Call Date: 9/1/2022 Fitch: NR Arbitrage Last Calc: 9/1/2019

Trustee: BNY

Portfolio	Security Security	Yield	Maturity	S&P Moody's	Shares	Total Cost	Market Value
CFD 04-2 Lakehills Crest							
547271 - Redemption	MORGAN STANLEY INSTL L GOVT	PT 0.04%		Aaa	0.04	0.04	0.04
547272 - Earnings	MORGAN STANLEY INSTL L GOVT	PT 0.04%	ı	Aaa	1,541.37	1,541.37	1,541.37
547273 - Reserve	MORGAN STANLEY INSTL L GOVT	PT 0.04%		Aaa	1,425,999.39	1,425,999.39	1,425,999.39
547274 - Admin Expense	MORGAN STANLEY INSTL L GOVT	PT 0.04%		Aaa	34,165.10	34,165.10	34,165.10
547275 - Special Tax	MORGAN STANLEY INSTL L GOVT	PT 0.04%		Aaa	1,297,053.55	1,297,053.55	1,297,053.55
547276 - Bond	MORGAN STANLEY INSTL L GOVT	PT 0.04%		Aaa	144.73	144.73	144.73
					2,758,904.18	2,758,904.18	2,758,904.18
					2,758,904.18	2,758,904.18	2,758,904.18



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

Dated Date:	2/28/2013	S&P: NR	Arbitrage Yield:

Due: 9/1/2042 Moody's: NR Arbitrage Position: (\$1,041,358.84)

Call Date: 9/1/2022 Fitch: NR Arbitrage Last 9/2/2019

Calc:

Trustee: US Bank

Portfolio	Security	Yield	Maturity	<u>S & P</u>	Moody's	Shares	Total Cost	Market Value
CFD 05-8 Scott Road 2013								
202358000 - Special Tax	FIRST AMERICAN GOVT OBLIGAT	ION 0.09%		AAA	Aaa	1,511,681.84	1,511,681.84	1,511,681.84
202358001 - Bond	FIRST AMERICAN GOVT OBLIGAT	ION 0.09%		AAA	Aaa	18,063.34	18,063.34	18,063.34
202358002 - Reserve	FIRST AMERICAN GOVT OBLIGAT	ION 0.09%		AAA	Aaa	1,765,155.69	1,765,155.69	1,765,155.69
202358003 - Admin Expense	FIRST AMERICAN GOVT OBLIGAT	ION 0.09%		AAA	Aaa	248,612.59	248,612.59	248,612.59
202358006 - Improvement/Non-Proceed	FIRST AMERICAN GOVT OBLIGAT	ION 0.09%		AAA	Aaa	1,772,667.75	1,772,667.75	1,772,667.75
						5,316,181.21	5,316,181.21	5,316,181.21
						5,316,181.21	5,316,181.21	5,316,181.21



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: (\$2,419,474.58)

Call Date: 9/1/2025 Fitch: NR Arbitrage Last 9/1/2019

Calc:

Trustee: US Bank

Portfolio	Security	Yield	Maturity	<u>S & P</u>	Moody's	Shares	Total Cost	Market Value
CFD 07-2 Series 2015								
216817000 - Special Tax	FIRST AMERICAN GOVT OBLIC	SATION 0.09%		AAA	Aaa	2,656,558.27	2,656,558.27	2,656,558.27
216817001 - Bond	FIRST AMERICAN GOVT OBLIC	GATION 0.09%		AAA	Aaa	206.29	206.29	206.29
216817002 - Reserve	FIRST AMERICAN GOVT OBLIC	SATION 0.09%		AAA	Aaa	2,811,652.54	2,811,652.54	2,811,652.54
216817003 - Admin Expense	FIRST AMERICAN GOVT OBLIC	GATION 0.09%		AAA	Aaa	39,093.58	39,093.58	39,093.58
216817004 - Proceeds	FIRST AMERICAN GOVT OBLIC	SATION 0.09%		AAA	Aaa	66.95	66.95	66.95
216817005 - Improvement/Non-proceed	FIRST AMERICAN GOVT OBLIC	SATION 0.09%		AAA	Aaa	701.54	701.54	701.54
						5,508,279.17	5,508,279.17	5,508,279.17
						5,508,279.17	5,508,279.17	5,508,279.17



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:
 (\$201,116.42)

 Call Date:
 9/1/2027
 Fitch:
 NR
 Arbitrage Last Calc:
 9/1/2019

Trustee: US Bank

Portfolio	Security	Yield	Maturity	<u>S & P</u>	Moody's	Shares	Total Cost	Market Value
CFD 07-2 Series 2017 216850000 - Bond Fund 216850003 - Proceeds	FIRST AMERICAN GOVT OBLIGAT			AAA AAA	Aaa Aaa	46.80 2,731,973.55 2,732,020.35	46.80 2,731,973.55 2,732.020.35	46.80 2,731,973.55 2,732,020.35
						,. 0,0_0.00	_,. 0_,0_0.00	_,: 0_,0_0.00
						2,732,020.35	2,732,020.35	2,732,020.35



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

Dated Date: 8/23/2012 S&P: NR Arbitrage Yield:

Due: 9/2/2026 Moody's: NR Arbitrage Position: (\$60,609.43)

Call Date: 9/2/2022 Fitch: NR Arbitrage Last Calc: 9/3/2019

Trustee: US Bank

Portfolio	Security	Yield	Maturity	<u>S & P</u>	Moody's	Shares	Total Cost	Market Value
District 168 - Rivercrest								
164844000 - Redemption Account	FIRST AMERICAN GOVT OBLIGAT	TON 0.09%		AAA	Aaa	164,840.62	164,840.62	164,840.62
164844001 - Admin Expense Account	FIRST AMERICAN GOVT OBLIGAT	TON 0.09%		AAA	Aaa	12,197.81	12,197.81	12,197.81
164844006 - Reserve Account	FIRST AMERICAN GOVT OBLIGAT	TON 0.09%		AAA	Aaa	171,806.26	171,806.26	171,806.26
164844007 - Earnings Account	FIRST AMERICAN GOVT OBLIGAT	TON 0.09%		AAA	Aaa	9,061.46	9,061.46	9,061.46
					_	357,906.15	357,906.15	357,906.15
						357,906.15	357,906.15	357,906.15



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:
 (\$4,140.43)

 Call Date:
 9/1/2023
 Fitch:
 NR
 Arbitrage Last Calc:
 9/1/2019

Trustee: BNY

Portfolio	Security	Yield	Maturity	S&P Moody's	Shares	Total Cost	Market Value
CFD 89-1 Special Tax Refunding Bonds	s, Series 2018						
213890 - Special Tax	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	621,371.32	621,371.32	621,371.32
213891 - Bond Fund	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	600.54	600.54	600.54
213893 - Reserve	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	62,282.11	62,282.11	62,282.11
213902 - Admin Exp	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	53,379.09	53,379.09	53,379.09
213903 - Earnings	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	2,297.69	2,297.69	2,297.69
					739,930.75	739,930.75	739,930.75
					739,930.75	739,930.75	739,930.75



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:
 (\$5,529.69)

 Call Date:
 9/1/2026
 Fitch:
 NR
 Arbitrage Last Calc:
 9/1/2019

Trustee: US Bank

Portfolio	Security	Yield	Maturity	S&P Moody's	Shares	Total Cost	Market Value
CFD 89-4 Special Tax Refunding Bonds	s, Series 2018						
229583000 - Special Tax	FEDERATED GOVT OBLIGATION I	FUND 0.07	' %	Aaa	232,389.45	232,389.45	232,389.45
229583001 - Admin Expense Fund	FEDERATED GOVT OBLIGATION I	FUND 0.07	' %	Aaa	43,412.16	43,412.16	43,412.16
229583002 - Bond Fund	FEDERATED GOVT OBLIGATION I	FUND 0.07	' %	Aaa	11.52	11.52	11.52
229583003 - Reserve	FEDERATED GOVT OBLIGATION I	FUND 0.07	' %	Aaa	114,495.54	114,495.54	114,495.54
				-	390,308.67	390,308.67	390,308.67
					390,308.67	390,308.67	390,308.67



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 Matur	ty S&P Moody's	Shares	Total Cost	Market Value
CFD 05-8 Scott Road 2018 244793000 - Bond Fund	FIRST AMERICAN GOVT OBLIGATION	1 0.09%	AAA Aaa	63.50	63.50	63.50
				63.50	63.50	63.50





July 15, 2020

Mr. Don Kent Assistant CEO/Chief Financial Officer Riverside County Executive Office 4080 Lemon Street, 4th 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 June 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.

Jeff Willie Principal



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



Successor Agency to the Redevelopment Agency by Asset:

Security	Quantity	Total Cost	Market Value
DREFYUS TREAS PRIME CA INV SHS	4,575,168.51	4,575,168.51	4,575,168.51
DREYFUS TAX EXEMP CASH INSTL SH	10,297,962.32	10,297,519.65	10,297,512.01
FIDELITY INVST MM GOVT CLASS	25,057,953.98	25,057,953.98	25,057,953.98
GOLDMAN SACHS TR GOVT INST FUND	10,552,542.09	10,552,542.09	10,552,542.09
FEDERATED US TREAS CASH	5,530,068.67	5,530,068.67	5,530,068.67
Grand Total:	56,013,695.57	56,013,252.90	56,013,245.26

Successor Agency to the Redevelopment Agency by Series:

Issue	Market Value
2004 Tax Allocation Housing Bonds Series A-T	5,620,444.53
2011 Tax Allocation Bonds B, D, E	11,452,581.35
2011 Tax Allocation Bonds Series A-T	1,444,213.01
2014 Tax Allocation Bonds A, D, E	4,819,072.91
2015 Tax Allocation Bonds A, D, E	4,414,088.90
2015 Tax Allocation Bonds B & C	3,229,689.80
2016 Tax Allocation Bonds A, D, E	3,083,317.24
2016 Tax Allocation Bonds B & C	2,044,982.08
2017 TA Housing Refunding Bonds Series A	1,115,239.40
2017 Tax Allocation Bonds D & E	8,816,773.15
2017 Tax Allocation Bonds Series C	620,529.54
2017 Tax Allocation Ref Bonds Series B	2,422,854.14
2017 Tax Allocation Housing Bonds Series A-T	4,200,761.98
2017 Tax Allocation Housing Refunding Series	
В	1,594,196.28
Combined Housing 14 15 17	710,995.76
2020 Series A Second Lien TARB Series D & E	423,505.19
Total:	56,013,245.26

Successor Agency to the Redevelopment Agency by Account:

2004 Tax Allocation Housing Bonds Series	
A-T	
363831 – Debt Service	5,589,072.53
363832 - PRN	1,091.26
363833 - Interest	30,280.74
Total:	5,620,444.53
2011 Tax Allocation Bonds B, D, E	
872152 - B Reserve	159,225.29
872153 - B Redevelopment	4,483,004.76
872154 - B Interest	1,125,877.08
872232 - E Reserve	1,174,589.13
872233 - E Redevelopment	19,548.99
872234 - E Interest	338,672.78
278486 – Sub B Debt Service	4,151,663.32
Total:	11,452,581.35
2011 Tax Allocation Bonds Series A-T	
871933 - A-T Reserve	1,444,213.01
Total:	1,444,213.01
2014 Tax Allocation Bonds A, D, E	
668371 - A Debt Service	615,320.60
668372 – A Interest	9,838.80
668373 - A Principal	0.02
668374 - A Reserve	1,459,685.05
668452 - E Debt Service	445,261.62
668453 – E Interest	9,919.84
668454 - E Principal	0.04
668455 - E Reserve	1,468,603.10
668462 - D Debt Service	810,443.79
668463 – D Interest	0.02
668464 - D Principal	0.03

	Total:	4,819,072.91
2015 Tax Allocation Bonds A, D, E		
639365 - A Revenue		0.18
713679 - A Reserve		1,506,076.57
713683 – A Debt Service		740,622.05
713684 - A Interest		14,972.68
731685 – A Principal		0.15
731692 – D Debt Service		415,349.53
713693 – D Interest		12.49
713695 – D Principal		0.44
713702 - E Reserve		1,037,786.15
713744 – E Debt Service		690,598.88
713747 – E Interest		8,499.37
713748 - E Principal		170.41
	Total:	4,414,088.90
2015 Tax Allocation Bonds B & C		
822326 - B Debt Service		1,640,428.69
822327 – B Interest		52,558.46
822911 - C Debt Service		465,396.17
822912 - C Interest		26,778.31
822913 - C Principal		160.11
822914 - C Reserve		1,044,368.06
	Total:	3,229,689.80
2016 Tax Allocation Bonds A, D, E		
741102 - A Revenue		0.05
741197 - A Debt Service		554,198.53
741198 – A Interest		118.43
741199 – A Principal		187.20
741210 - D Debt Service		1,808,193.13
741211 - D Interest		0.46
741212 – D Principal		0.97

741220 – E Debt Service	720,617.64
741223 – E Interest	0.38
741224 - E Principal	0.45
Total:	3,083,317.24
2016 Tax Allocation Bonds B & C	
741108 - C Debt Service	304,987.84
741109 – C Interest	64.53
741118 - C Principal	100.02
741188 - B Debt Service	1,738,005.76
741189 - B Interest	368.80
741190 - B Principal	1,455.13
Total:	2,044,982.08
2017 TA Housing Refunding Bonds Series	
Α	
982727 - A Reserve	1,115,239.40
Total:	1,115,239.40
2017 Tax Allocation Bonds D & E	
982683 – E Debt Service	1,062,681.81
982684 - E Interest	89,440.66
982686 - E Reserve	4,472,022.16
982687 - E Redemption	744.07
982700 - A Interest	1,233.86
982706 – D Debt Service	996,005.27
982707 - D Interest	42,876.69
982709 - D Reserve	2,151,572.27
982711 - D Sinking	196.36
Total:	8,816,773.15
2017 Tax Allocation Bonds Series C	
982691 – C Debt Service	85,229.04
982692 – C Interest	4,446.22
982693 - C Principal	17.51
982694 - C Reserve	530,836.77
Total:	620,529.54

2017 Tax Allocation Ref Bonds Series B	
982718 - B Debt Service	2,422,376.31
982719 - B Interest	0.17
982720 - B Principal	477.66
Total:	2,422,854.14
2017 Tax Allocation Housing Bonds Series	
A-T	
208954 – Reserve	4,200,761.98
Total:	4,200,761.98
2017 Tax Allocation Housing Refunding	
Series B	
208967 – Reserve	1,594,196.28
Total:	1,594,196.28
Combined Housing 14 15 17	
668323 – Debt Service	680,639.66
668324 – Interest	30,242.24
668325 - Principal	113.86
Total:	710,995.76
2020 Series A Second Lien TARB Series	
D&E	
165521 – COI	71,479.10
280122 – E Interest	204,027.89
275931 – D Interest	147,998.20
Total:	423,505.19

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:

Portfolio	Security	Yield	Maturity	S&P Moody's	Shares	Total Cost	Market Value
2004 Tax Allocation Housing Bon	ds Series A-T						
363831 - Debt Service	FIDELITY INVST MM GOVT CLASS	3 I 0.05%		Aaa	5,589,072.53	5,589,072.53	5,589,072.53
363832 - PRN	FIDELITY INVST MM GOVT CLASS	3 I 0.05%		Aaa	1,091.26	1,091.26	1,091.26
363833 - Interest	FIDELITY INVST MM GOVT CLASS	S I 0.05%		Aaa	30,280.74	30,280.74	30,280.74
					5,620,444.53	5,620,444.53	5,620,444.53
					5,620,444.53	5,620,444.53	5,620,444.53



Arbitrage Yield: 8.185%

2011 Tax Allocation Bonds B

\$23,133,000.	50	
Dated Date:	3/17/2011	S&P·

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: A 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 Date: 3/17/2011 S&P: BBB+ Arbitrage Yield: 8.391%

Due: 12/1/2044 Moody's: Arbitrage Position: Call Date: 12/1/2021 Fitch: Arbitrage Last Calc:

Portfolio	Security	_Yield_	Maturity	S&P Moody's	Shares	Total Cost	Market Value
2011 Tax Allocation Bonds B, D, E							
872152 - B Reserve	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	159,225.29	159,225.29	159,225.29
872153 - B Redevelopment	DREYFUS TAX EXEMP CASH MGM	IT IN 0.099	%	Aaa	4,483,453.11	4,483,010.45	4,483,004.76
872154 - B Interest	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	1,125,877.08	1,125,877.08	1,125,877.08
872232 - E Reserve	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	1,174,589.13	1,174,589.13	1,174,589.13
872233 - E Redevelopment	DREYFUS TAX EXEMP CASH MGM	IT IN 0.099	%	Aaa	19,550.95	19,550.94	19,548.99
872234 - E Interest	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	338,672.78	338,672.78	338,672.78
278486 - Sub B Debt Serv	DREYFUS TREAS PRIME CA INV S	HS 0.01%			4,151,663.32	4,151,663.32	4,151,663.32
					11,453,031.66	11,452,588.99	11,452,581.35
					11,453,031.66	11,452,588.99	11,452,581.35



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

Dated Date: 3/8/2011 S&P: A Arbitrage Yield: Taxable

Due: 10/1/2021 Moody's: A3 Arbitrage Position:
Call Date: Not Callable Fitch: Arbitrage Last Calc:

Portfolio	Security	Yield N	Maturity	<u>S&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).05%		Aaa	1,444,213.01	1,444,213.01	1,444,213.01
					1,444,213.01	1,444,213.01	1,444,213.01



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	S&P Moody's	Shares	Total Cost	Market Value
2014 Tax Allocation Bonds A, D, E							
668371 - A Debt Service	FEDERATED HERMES US TREAS	SURY C 0.0	01%		615,320.60	615,320.60	615,320.60
668372 - A Interest	FEDERATED HERMES US TREAS	SURY C 0.0	01%		9,838.80	9,838.80	9,838.80
668373 - A Principal	FEDERATED HERMES US TREAS	SURY C 0.0	01%		0.02	0.02	0.02
668374 - A Reserve	FEDERATED HERMES US TREAS	SURY C 0.0	01%		1,459,685.05	1,459,685.05	1,459,685.05
668452 - E Debt Service	FEDERATED HERMES US TREAS	SURY C 0.0	01%		445,261.62	445,261.62	445,261.62
668453 - E Interest	FEDERATED HERMES US TREA	SURY C 0.0	01%		9,919.84	9,919.84	9,919.84
668454 - E Principal	FEDERATED HERMES US TREAS	SURY C 0.0	01%		0.04	0.04	0.04
668455 - E Reserve	FEDERATED HERMES US TREAS	SURY C 0.0	01%		1,468,603.10	1,468,603.10	1,468,603.10
668462 - D Debt Service	FEDERATED HERMES US TREA	SURY C 0.0	01%		810,443.79	810,443.79	810,443.79
668463 - D Interest	FEDERATED HERMES US TREA	SURY C 0.0	01%		0.02	0.02	0.02
668464 - D Principal	FEDERATED HERMES US TREA	SURY C 0.0	01%		0.03	0.03	0.03
					4,819,072.91	4,819,072.91	4,819,072.91
					4,819,072.91	4,819,072.91	4,819,072.91



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:

Portfolio	Security	Yield M	laturity	S&P Moody's	Shares	Total Cost	Market Value
2015 Tax Allocation Bonds A, D, E							
639365 - A Revenue	FIDELITY INVST MM GOVT CLASS I 0	0.05%		Aaa	0.18	0.18	0.18
713679 - A Reserve	FIDELITY INVST MM GOVT CLASS I 0	0.05%		Aaa	1,506,076.57	1,506,076.57	1,506,076.57
713683 - A Debt Service	FIDELITY INVST MM GOVT CLASS I 0	0.05%		Aaa	740,622.05	740,622.05	740,622.05
713684 - A Interest	FIDELITY INVST MM GOVT CLASS I 0	0.05%		Aaa	14,972.68	14,972.68	14,972.68
713685 - A Principal	FIDELITY INVST MM GOVT CLASS I 0	0.05%		Aaa	0.15	0.15	0.15
713692 - D Debt Service	FIDELITY INVST MM GOVT CLASS I 0	0.05%		Aaa	415,349.53	415,349.52	415,349.53
713693 - D Interest	FIDELITY INVST MM GOVT CLASS I 0	0.05%		Aaa	12.49	12.49	12.49
713695 - D Principal	FIDELITY INVST MM GOVT CLASS I 0	0.05%		Aaa	0.44	0.44	0.44
713702 - E Reserve	FIDELITY INVST MM GOVT CLASS I 0	0.05%		Aaa	1,037,786.15	1,037,786.15	1,037,786.15
713744 - E Debt Service	FIDELITY INVST MM GOVT CLASS I 0	0.05%		Aaa	690,598.88	690,598.88	690,598.88
713747 - E Interest	FIDELITY INVST MM GOVT CLASS I 0	0.05%		Aaa	8,499.37	8,499.37	8,499.37
713748 - E Principal	FIDELITY INVST MM GOVT CLASS I 0	0.05%		Aaa	170.41	170.41	170.41
					4,414,088.90	4,414,088.89	4,414,088.90
					4,414,088.90	4,414,088.89	4,414,088.90



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

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			

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

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	S&P Moody's	Shares	Total Cost	Market Value
2015 Tax Allocation Bonds B & C							
822326 - B Debt Service	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	1,640,428.69	1,640,428.69	1,640,428.69
822327 - B Interest	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	52,558.46	52,558.46	52,558.46
822911 - C Debt Service	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	465,396.17	465,396.17	465,396.17
822912 - C Interest	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	26,778.31	26,778.31	26,778.31
822913 - C Principal	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	160.11	160.11	160.11
822914 - C Reserve	FIDELITY INVST MM GOVT CLASS	l 0.05%		Aaa	1,044,368.06	1,044,368.06	1,044,368.06
					3,229,689.80	3,229,689.80	3,229,689.80
					3,229,689.80	3,229,689.80	3,229,689.80



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:

Portfolio	Security	Yield	Maturity	S&P Moody's	Shares	Total Cost	Market Value
2016 Tax Allocation Bonds A, D, E							
741102 - A Revenue	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	0.05	0.05	0.05
741197 - A Debt Service	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	554,198.53	554,198.53	554,198.53
741198 - A Interest	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	118.43	118.43	118.43
741199 - A Principal	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	187.20	187.20	187.20
741210 - D Debt Service	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	1,808,193.13	1,808,193.13	1,808,193.13
741211 - D Interest	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	0.46	0.46	0.46
741212 - D Principal	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	0.97	0.97	0.97
741220 - E Debt Service	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	720,617.64	720,617.64	720,617.64
741223 - E Interest	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	0.38	0.38	0.38
741224 - E Principal	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	0.45	0.45	0.45
					3,083,317.24	3,083,317.24	3,083,317.24
					3,083,317.24	3,083,317.24	3,083,317.24



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

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			

2016 Tax Allocation Bonds C

\$8,950,000

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	S&P Moody's	Shares	Total Cost	Market Value
2016 Tax Allocation Bonds B & C							
741108 - C Debt Service	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	304,987.84	304,987.84	304,987.84
741109 - C Interest	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	64.53	64.53	64.53
741118 - C Principal	FIDELITY INVST MM GOVT CLASS	l 0.05%		Aaa	100.02	100.02	100.02
741188 - B Debt Service	FIDELITY INVST MM GOVT CLASS	l 0.05%		Aaa	1,738,005.76	1,738,005.76	1,738,005.76
741189 - B Interest	FIDELITY INVST MM GOVT CLASS	l 0.05%		Aaa	368.80	368.80	368.80
741190 - B Principal	FIDELITY INVST MM GOVT CLASS	l 0.05%		Aaa	1,455.13	1,455.13	1,455.13
					2,044,982.08	2,044,982.08	2,044,982.08
					2,044,982.08	2,044,982.08	2,044,982.08



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

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

Portfolio	Security	Yield	Maturity	<u>S & P</u>	Moody's	Shares	Total Cost	Market Value
2017 TA Housing Refunding Bonds S 982727 - A Reserve	Series A GOLDMAN SACHS GOVT INST FUN	ND # 0.169	%	AAA	Aaa	1,115,239.40	1,115,239.40	1,115,239.40
						1,115,239.40	1,115,239.40	1,115,239.40



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:

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2017 Tax Allocation Bonds D & E								
982683 - E Debt Service	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	, o	AAA	Aaa	1,062,681.81	1,062,681.81	1,062,681.81
982684 - E Interest	GOLDMAN SACHS GOVT INST FU	IND # 0.16%	, o	AAA	Aaa	89,440.66	89,440.66	89,440.66
982686 - E Reserve	GOLDMAN SACHS GOVT INST FU	IND # 0.16%	, 0	AAA	Aaa	4,472,022.16	4,472,022.16	4,472,022.16
982687 - E Redemption	GOLDMAN SACHS GOVT INST FU	IND # 0.16%	, 0	AAA	Aaa	744.07	744.07	744.07
982700 - A Interest	GOLDMAN SACHS GOVT INST FU	IND # 0.16%	, 0	AAA	Aaa	1,233.86	1,233.86	1,233.86
982706 - D Debt Service	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	, 0	AAA	Aaa	996,005.27	996,005.27	996,005.27
982707 - D Interest	GOLDMAN SACHS GOVT INST FU	IND # 0.16%	, o	AAA	Aaa	42,876.69	42,876.69	42,876.69
982709 - D Reserve	GOLDMAN SACHS GOVT INST FU	IND # 0.16%	, 0	AAA	Aaa	2,151,572.27	2,151,572.27	2,151,572.27
982711 - D Sinking	GOLDMAN SACHS GOVT INST FU	IND # 0.16%	, 0	AAA	Aaa	196.36	196.36	196.36
						8,816,773.15	8,816,773.15	8,816,773.15
						8,816,773.15	8,816,773.15	8,816,773.15



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

S&P: AA	Arbitrage Yield:
Moody's:	Arbitrage Position:
Fitch:	Arbitrage Last Calc:
	Moody's:

Portfolio	Security	Yield	Maturity	S&P Moody's	Shares	Total Cost	Market Value
2017 Tax Allocation Ref Bonds Series B		1.0.050/		۸	0.400.070.04	0.400.070.04	0.400.070.04
982718 - B Debt Service	FIDELITY INVST MM GOVT CLASS	1 0.05%		Aaa	2,422,376.31	2,422,376.31	2,422,376.31
982719 - B Interest	FIDELITY INVST MM GOVT CLASS	I 0.05%		Aaa	0.17	0.17	0.17
982720 - B Principal	FIDELITY INVST MM GOVT CLASS	S I 0.05%		Aaa	477.66	477.66	477.66
					2,422,854.14	2,422,854.14	2,422,854.14
					2,422,854.14	2,422,854.14	2,422,854.14



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:

Portfolio	Security	_Yield_	Maturity	<u>S & P</u>	Moody's	Shares	Total Cost	Market Value
2017 Tax Allocation Bonds Series C								
982691 - C Debt Service	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	, D	AAA	Aaa	85,229.04	85,229.04	85,229.04
982692 - C Interest	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	D	AAA	Aaa	4,446.22	4,446.22	4,446.22
982693 - C Principal	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	, D	AAA	Aaa	17.51	17.51	17.51
982694 - C Reserve	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	, D	AAA	Aaa	530,836.77	530,836.77	530,836.77
						620,529.54	620,529.54	620,529.54
						620,529.54	620,529.54	620,529.54



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:

Portfolio	Security	Yield	Maturity	S&P Moody's	Shares	Total Cost	Market Value
2017 Taxable Housing Series A-T 208954 - Reserve	DREYFUS TAX EXEMP CASH MGMT IN 0.09%			Aaa	4,200,761.98	4,200,761.98	4,200,761.98
					4,200,761.98	4,200,761.98	4,200,761.98



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:

Portfolio	Security	_Yield_	Maturity	S&P Moody's	Shares	Total Cost	Market Value
2017 Taxable Housing Series B 208967 - Reserve	DREYFUS TAX EXEMP CASH MGMT IN 0.09%			Aaa	1,594,196.28	1,594,196.28	1,594,196.28
					1,594,196.28	1,594,196.28	1,594,196.28



Combined Housing 14 15 17

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

Portfolio	Security	Yield	Maturity	S&P Moody's	Shares	Total Cost	Market Value
Combined Housing 14 15 17							
668323 - Debt Service	FEDERATED HERMES US TREASURY C 0.01%			680,639.66	680,639.66	680,639.66	
668324 - Interest	FEDERATED HERMES US TREASURY C 0.01%			30,242.24	30,242.24	30,242.24	
668325 - Principal	FEDERATED HERMES US TREASU	JRY C 0.0)1%		113.86	113.86	113.86
					710,995.76	710,995.76	710,995.76
					710,995.76	710,995.76	710,995.76



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	S&P Moody's	Shares	Total Cost	Market Value
2020 Series A Second Lien Series D & E							
280122 - E Interest	DREYFUS TREAS PRIME CA INV S	HS 0.01%	D		204,027.89	204,027.89	204,027.89
165521 - COI	DREYFUS TREAS PRIME CA INV S	HS 0.01%	D		71,479.10	71,479.10	71,479.10
275931 - D Interest	DREYFUS TREAS PRIME CA INV S	HS 0.01%)	_	147,998.20	147,998.20	147,998.20
					423,505.19	423,505.19	423,505.19
					423,505.19	423,505.19	423,505.19





July 16, 2020

Mr. Don Kent Assistant CEO/Chief Financial Officer County of Riverside 4080 Lemon Street, 4th 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 June 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,

Jeff White Principal



June 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	3,749,287.21	3,749,285.75	3,748,912.28
Grand Total:	3,749,287.21	3,749,285.75	3,748,912.28

Housing Successor Agency Summary by Series:

Issue	Market Value
2011 Tax Allocation Housing Bonds	
Series A-T	3,748,912.28
Total:	3,748,912.28

Housing Successor Agency Market Value by Account:

2011 Tax Allocation Housing Bonds Series A-T					
871937 - A-T Bond Proceeds	3,748,912.28				
Total:	3,748,912.28				
Grand Total:	3,748,912.28				

Housing Successor Agency

<u>ISSUES</u>

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: A 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	S&P Moody's	Shares	Total Cost	Market Value
2011 Tax Allocation Housing Bonds S 871937 - A-T Bond Proceeds	Series A-T DREYFUS TAX EXEMP CASH MGN	IT IN 0.09	%	Aaa	3,749,287.21	3,749,285.75	3,748,912.28
					3,749,287.21	3,749,285.75	3,748,912.28





July 15, 2020

Mr. Don Kent Assistant CEO/Chief Financial Officer County of Riverside 4080 Lemon Street, 4th 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 June 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,

Jeff Willie Principal



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



Pension Obligation Bonds Summary by Asset:

Security	Quantity	Total Cost	Market Value
FSA Capital Management	4,418,104.95	4,418,104.95	4,418,104.95
GOLDMAN SACHS GOVT INST FUND	2,967,637.12	2,967,637.12	2,967,637.12
Grand Total	7,385,742.07	7,385,742.07	7,385,742.07

Pension Obligation Bonds Summary by Series:

Issue	Market Value
Taxable Pension Obligation Bonds Series 2005	
A	7,128,541.39
Taxable Pension Obligation Bonds Series 2020	257,200.68
Grand Total:	7,385,742.07

Pension Obligation Bonds Market Value by Account:

Taxable Pension Obligation Bonds Series 2005	
Α	
17295800 - Bond Account	894,990.03
17295804 - Pension Liability Account	6,233,551.30
17295807 - Redemption Account	0.06
Total:	7,128,541.39
Taxable Pension Obligation Bonds Series 2020	
17295809 – Cost of Issuance	257,200.68
Total:	257,200.68
Grand Total:	7,385,742.07

Pension Obligation Bonds

<u>ISSUES</u>

- 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 & P</u>	Moody's	Shares	Total Cost	Market Value
Taxable Pension Obligation Bonds Serie	es 2005 A							
17295800 - Bond Account	GOLDMAN SACHS GOVT INST FUN	ID # 0.169	%	AAA	Aaa	894,990.03	894,990.03	894,990.03
17295804 - Pension Liabilty Account	FSA Capital Management 4.828% Due 02-12-35	4.828%	02-12-35			4,418,104.95	4,418,104.95	4,418,104.95
17295804 - Pension Liabilty Account	GOLDMAN SACHS GOVT INST FUN	ID # 0.16 ^o	%	AAA	Aaa	1,815,446.35	1,815,446.35	1,815,446.35
17295807 - Redemption Account	GOLDMAN SACHS GOVT INST FUN	ID # 0.16 ^c	%	AAA	Aaa	0.06	0.06	0.06
						7,128,541.39	7,128,541.39	7,128,541.39
						7,128,541.39	7,128,541.39	7,128,541.39



PENSION OBLIGATION BONDS

2020 Pension Obligation Bonds \$719,995,000

Dated Date: 5/6/2020 S&P: AA Arbitrage Yield:

Due: 2/15/2038 Moody's: A2 Arbitrage Position: Call Date: Fitch: Arbitrage Last Calc:

Trustee: Wells Fargo

Portfolio	Security	_Yield_	Maturity	<u>S & P</u>	Moody's	Shares	Total Cost	Market Value
Taxable Pension Obligation Bonds Serio 17295809 - Cost of Issuance Fund	es 2020 GOLDMAN SACHS GOVT INST FUN	ND # 0.16	%	AAA	Aaa	257,200.68	257,200.68	257,200.68
						257,200.68	257,200.68	257,200.68





July 15, 2020

Mr. Don Kent Assistant CEO/Chief Financial Officer County of Riverside 4080 Lemon Street, 4th 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 June 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,

Jeff White Principal



June 30, 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	1,399,874.15	1,399,874.15	1,399,874.15
Pooled Investment Fund County of			
Riverside	424,046.77	424,046.77	424,046.77
Grand Total	1,823,929.91	1,823,929.91	1,823,929.91

Public Financing Authority Summary by Series:

Issue	Market Value
2012 Lease Revenue Refunding	
Bonds	1,399,874.15
2015 Lease Revenue Bonds	424,055.76
Grand Total:	1,823,929.91

Public Financing Authority Market Value by Account:

2012 Lease Revenue Refunding Bonds	
38979800 - Revenue Fund	8,625.35
38979801 - Capitalized Interest Fun	0.04
38979802 - Principal Account	0.73
38979803 - Reserve Account	1,391,248.03
Total:	1,399,874.15
2015 Lease Revenue Bonds	
278257000 - Revenue	6.04
278257001 - Interest	1.39
278257003 - Construction	424,048.33
Total:	424,055.76
Grand Total:	1,823,929.91

Public Financing Authority

<u>ISSUES</u>

- 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	S & P	Moody's	Shares	Total Cost	Market Value
2012 Lease Revenue Refunding Bonds								
38979800 - Revenue Fund	GOLDMAN SACHS GOVT INST FU	IND # 0.169	6	AAA	Aaa	8,625.35	8,625.35	8,625.35
38979801 - Capitalized Interest Fun	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	6	AAA	Aaa	0.04	0.04	0.04
38979802 - Principal Account	GOLDMAN SACHS GOVT INST FU	IND # 0.16%	6	AAA	Aaa	0.73	0.73	0.73
38979803 - Reserve Account	GOLDMAN SACHS GOVT INST FU	IND # 0.16%	6	AAA	Aaa	1,391,248.03	1,391,248.03	1,391,248.03
						1,399,874.15	1,399,874.15	1,399,874.15
						1,399,874.15	1,399,874.15	1,399,874.15



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	S&P Moody's	Shares	Total Cost	Market Value
2015 Lease Revenue Bonds							
278257000 - Revenue	FIRST AMERICAN GOVT OBLIGAT	TON 0.019	%	Aaa	6.04	6.04	6.04
278257001 - Interest	FIRST AMERICAN GOVT OBLIGAT	TON 0.019	%	Aaa	1.39	1.39	1.39
278257003 - Construction	Pooled Investment Fund County 1.460% Due 07-01-20	0.77%	07-01-20	Aaa	424,046.77	424,046.77	424,046.77
278257003 - Construction	FIRST AMERICAN GOVT OBLIGAT	TON 0.019	%	Aaa	1.56	1.56	1.56
					424,055.76	424,055.76	424,055.76
					424,055.76	424,055.76	424,055.76





July 15, 2020

Mr. Don Kent Assistant CEO/Chief Financial Officer County of Riverside 4080 Lemon Street, 4th 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 June 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,

Jeff Willie Principal



June 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	338,886.89	338,886.89	338,886.89
GOLDMAN SACHS GOVT INST FUND	1,651.30	1,651.30	1,651.30
Pooled Investment Fund County of Ri	6,659,820.83	6,659,820.83	6,659,820.83
US Bank Money Market	155,845.28	155,845.28	155,845.28
Grand Total:	7,156,204.30	7,156,204.30	7,156,204.30

Infrastructure Financing Authority Summary by Series:

	Market
Issue	Value
2016 Series A & A-T IFA Lease Revenue Refunding	
Bonds	333,991.44
Lease Revenue Refunding Bonds Series 2015 A	1,651.30
2017 Lease Revenue Bonds, Series A	155,845.28
2017 Lease Revenue Bonds, Series B & C	6,664,716.28
Grand Total:	7,156,204.30

Infrastructure Financing Authority Market Value by Account:

2016 Series A & A-T IFA Lease Revenue Refunding Bonds						
222483000 - Bond	0.50					
222483001 - Interest	0.86					
22483002 - Principal	0.03					
222483003 - Construction	333,990.05					
Total:	333,991.44					
Lease Revenue Refunding Bonds Series 2015 A						
84401900 - Revenue Account	167.84					
84401901 - Interest Account	2.36					
84401902 - Principal Account	1,481.10					

	Total:	1,651.30
2017 Lease Revenue Bonds, Series A		
256547000 - Revenue		1.85
256547001 - Interest		1.62
256547004 - Capital Repair Fund		155,841.81
	Total:	155,845.28
2017 Lease Revenue Bonds, Series B & C		
240490000 – B Bond		1.35
240490001 –Interest		0.53
240490002 – Principal		0.65
240490004 - Project Fund		6,664,713.75
	Total:	6,664,716.28
	Grand Total:	7,156,204.30

Infrastructure Financing Authority

<u>ISSUES</u>

- 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

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 & P</u>	Moody's	Shares	Total Cost	Market Value
Lease Revenue Refunding Bonds Seri	ies 2015 A							
84401900 - Revenue Account	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	6	AAA	Aaa	167.84	167.84	167.84
84401901 - Interest Account	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	6	AAA	Aaa	2.36	2.36	2.36
84401902 - Principal Account	GOLDMAN SACHS GOVT INST FU	ND # 0.16%	6	AAA	Aaa	1,481.10	1,481.10	1,481.10
						1,651.30	1,651.30	1,651.30
						1,651.30	1,651.30	1,651.30



INFRASTRUCTURE FINANCING AUTHORITY

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

Dated Date: 10/4/2016 S&P: AA- Arbitrage Yield:

Due: 11/1/2031 Moody's: Arbitrage Position: Call Date: Fitch: Arbitrage Last Calc:

Trustee: US Bank

Portfolio	Security	_Yield_	Maturity	S&P Moody's	Shares	Total Cost	Market Value
2016 Series A & A-T IFA Lease Rev	venue Refunding Bonds						
222483000 - Bond	FIRST AMERICAN GOVT OBLIGAT	ΓΙΟΝ 0.01%)	Aaa	0.50	0.50	0.50
222483001 - Interest	FIRST AMERICAN GOVT OBLIGAT	ΓΙΟΝ 0.01%)	Aaa	0.86	0.86	0.86
222483002 - Principal	FIRST AMERICAN GOVT OBLIGAT	ΓΙΟΝ 0.01%)	Aaa	0.03	0.03	0.03
222483003 - Construction	FIRST AMERICAN GOVT OBLIGAT	ΓΙΟΝ 0.01%)	Aaa	333,990.05	333,990.05	333,990.05
				-	333,991.44	333,991.44	333,991.44
					333,991.44	333,991.44	333,991.44



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	S&P Moody's	Shares	Total Cost	Market Value
2017 Lease Revenue Bonds, Series A							
256547000 - Revenue	US Bank Mmkt 5 - CT	0.01%			1.85	1.85	1.85
256547001 - Interest	US Bank Mmkt 5 - CT	0.01%			1.62	1.62	1.62
256547004 - Capital Repair Fund	US Bank Mmkt 5 - CT	0.01%			155,841.81	155,841.81	155,841.81
				_	155,845.28	155,845.28	155,845.28
					155,845.28	155,845.28	155,845.28



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	S&P Moody's	Shares	Total Cost	Market Value
2017 Lease Revenue Bonds, Series B & C							
240490000 - B Bond Fund	FIRST AMERICAN GOVT OBLIGATI	ION 0.019	%	Aaa	1.35	1.35	1.35
240490001 - Interest	FIRST AMERICAN GOVT OBLIGATI	ION 0.019	%	Aaa	0.53	0.53	0.53
240490002 - Principal	FIRST AMERICAN GOVT OBLIGATI	ION 0.019	%	Aaa	0.65	0.65	0.65
240490004 - Project Fund	Pooled Investment Fund County 1.460% Due 07-01-20	0.77%	07-01-20	Aaa	6,659,820.83	6,659,820.83	6,659,820.83
240490004 - Project Fund	FIRST AMERICAN GOVT OBLIGATI	ION 0.019	%	Aaa	4,892.92	4,892.92	4,892.92
					6,664,716.28	6,664,716.28	6,664,716.28
					6,664,716.28	6,664,716.28	6,664,716.28





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

INTRODUCTION

The Treasurer <u>Tax-Collector</u>'s <u>(TTC)</u> Statement of Investment Policy is presented annually to the County Investment Oversight Committee <u>(IOC)</u> for review and to the Board of Supervisors <u>(BOS)</u> 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 <u>Board of SupervisorsBOS</u>.

SCOPE

The Treasurer's 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 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 board of supervisors 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 TreasurerTTC'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 <u>TreasurerTTC</u>'s investment and safekeeping functions are found in Code Sections 53601 and 53635 et. seq. The <u>TreasurerTTC</u>'s authority to make investments is to be renewed annually, pursuant to state law. It was last renewed by the <u>Board of Supervisors BOS</u> 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 Treasurer TTC Tax Collector, Jon Christensen, Assistant TTC, Matt 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 <u>TreasurerTTC-Tax-Collector</u>, all investment transactions are to be conducted at the <u>TreasurerTTC-Tax Collector</u>'s office (if open and available to conduct business), documented, and reviewed by the <u>Treasurer-Tax CollectorTTC</u>, and/or Assistant <u>TreasurerTTC-Tax Collector</u>. All investment transactions will be entered daily into the <u>TreasurerTTC</u>'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 TreasurerTTC 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 TreasurerTTC's vault. The security holdings shall be reconciled with the custodian holding records daily. The TreasurerTTC'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 <u>Board of SupervisorsBOS</u> 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 <u>TreasurerTTC</u> 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 <u>TreasurerTTC</u>'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 <u>TreasurerTTC</u> to sell securities at a principal loss. Any reverse repurchase agreements are restricted pursuant to Code Section 53601 and by the <u>TreasurerTTC</u>'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 <u>TreasurerTTC-Tax Collector</u>.

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 TreasurerTTC'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 Board of SupervisorBOS,s, Investment Oversight CommitteeIOC, 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 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 Treasurer's TTC's Statement of Investment Policy, upon written request and approval of the responsible agency's governing board, and, approval of the Treasurer Tax CollectorTTC. Investments outside of the policy may be made on behalf of such funds with approval of the governing Board and approval of the Treasurer Tax CollectorTTC. 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 Treasurer Tax CollectorTTC 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 <u>Board of SupervisorsBOS</u> has established an <u>Investment Oversight CommitteeIOC</u>. The role of the Committee is advisory in nature. It has no input on day to day operations of the Treasury.

OUARTERLY 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 Treasurer 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 Treasurer 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 Treasurer 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 Treasurer-Tax CollectorTTC'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 Treasurer-Tax CollectorTTC 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 <u>Treasurer_TTC</u> 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 <u>Treasurer_TTC</u> 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 TreasurerTTC. 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 Treasurer's 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 Treasurer's TTC's consent before the receipt of funds is authorized. The depositing entity will enter into a depository agreement with the TreasurerTTC.

POLICY CRITERIA FOR VOLUNTARY PARTICIPANT WITHDRAWALS

With the Treasury 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 TreasurerTTC.

The Treasurer's 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 <u>Treasurer Tax Collector TTC</u> 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 <u>Treasurer TTC</u> 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 <u>Board of SupervisorsBOS</u> 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 Treasurer Tax Collector TTC, Assistant Treasurer Tax Collector 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 Treasurer Tax Collector 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 Treasury 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 <u>Board of Supervisors BOS</u>, and, will remain in force until subsequently amended in writing by the <u>Treasurer Tax Collector TTC</u> and approved by the <u>Board BOS</u>.

Jon Christensen County of Riverside

Treasurer-Tax Collector

2/11/202008/04/2020

SCHEDULE I

AUTHORIZED INVESTMENTS	DIVERSIFICATION (1)	PURCHASE	MATURITY	CREDIT QUALITY (S&P/MOODY'S/FITCH)
	` '	RESTRICTIONS		, , , , , , , , , , , , , , , , , , ,
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	Board of SupervisorsBOS 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 Board of Supervisors	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)

⁽¹⁾ Whichever is greater.

AUTHORIZED BROKER/DEALERS SCHEDULE II

The <u>Treasurer_TTC</u> 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.
SunTrust Bank
FTN-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 TreasurerTTC, such transactions are deemed advantageous.

To ensure compliance with the County <u>Treasurer's TTC's</u> 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 <u>Board of SupervisorsBOS</u>.

POLICY CRITERIA FOR SELECTION OF BROKER/DEALERS SCHEDULE III

- 1. The County TreasurerTTC 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 TreasurerTTC 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 treasurerTreasurer, any member of the governing board of the local agency, or any candidate for those offices.
- 2. The County TreasurerTTC'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 Treasurer 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 <u>Treasury TTC</u> 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 TreasurerTTC 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 TreasurerTTC will not place a public fund deposit for more than 10% of the present paid-in capital and surplus of the bank.
- 7. The County Treasurer 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 TreasurerTTC 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" ratings 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	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.
			Muni. Maximum of 5% per issuer with no more than 2% greater than 13 month final maturity.
2	A-1+/P-1/F-1+ (SP-1+/MIG1/F-1)	AA+/Aa1/AA+, AA/Aa2/AA	Corp. Maximum of 4% per issuer with no more than 1% greater than 1 year final maturity. No more than 13 month final maturity.
			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.
3	A-1+/P-1/F-1+ (SP-1+/MIG1/F-1)	AA-/Aa3/AA-	Corp. Maximum of 3% per issuer with no more than 1.5% greater than 90 days. No more than 270 days final maturity.
			Muni. Maximum of 5% per issuer. No more than 13 month final maturity.
4	A-1/P-1/F-1 (SP-1/MIG1/F-1)	A/A2/A or better.	Corp. 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

Short-Term Scale

Long-Term Scale

S&P Moody's	A-1+, A-1 P-1
Fitch	F-1+, F-1

S&P	AAA, AA+, AA, AA-, A+, A
Moody's	Aaa, Aa1, Aa2, Aa3, A1, A2
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 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, Matt 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:

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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.

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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.

Jon Christensen County of Riverside

Treasurer-Tax Collector

08/04/2020

SCHEDULE I

AUTHORIZED INVESTMENTS	DIVERSIFICATION (1)	PURCHASE	MATURITY	CREDIT QUALITY (S&P/MOODY'S/FITCH)
	.,,	RESTRICTIONS		, , ,
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)

⁽¹⁾ Whichever is greater.

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.
SunTrust 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 "AAA" ratings 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	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. Muni. Maximum of 5% per issuer with no more than 2% greater than 13 month final maturity.
2	A-1+/P-1/F-1+ (SP-1+/MIG1/F-1)	AA+/Aa1/AA+, AA/Aa2/AA	Corp. Maximum of 4% per issuer with no more than 1% greater than 1 year final maturity. No more than 13 month final maturity. 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.
3	A-1+/P-1/F-1+ (SP-1+/MIG1/F-1)	AA-/Aa3/AA-	Corp. Maximum of 3% per issuer with no more than 1.5% greater than 90 days. No more than 270 days final maturity. Muni. Maximum of 5% per issuer. No more than 13 month final maturity.
4	A-1/P-1/F-1 (SP-1/MIG1/F-1)	A/A2/A or better.	Corp. 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

Short-Term Scale

Long-Term Scale

S&P Moody's	A-1+, A-1 P-1
Fitch	F-1+, F-1