INVESTMENT OVERSIGHT COMMITTEE

IOC AGENDA

Thursday, October 28, 2021 10:00 a.m.

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 Ivanka Aghbashian at (951) 955-1102. 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 Ivanka Aghbashian at iaghbashian@rivco.org prior to 9:00 a.m. on October 28. 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.	Call	to Order	Executive Office
2.	Con	proval of Resolution No. 2021-001: A Resolution mmittee authorizing remote teleconference meetings estment Oversight Committee for the period of Octor pursuant to the Ralph M. Brown Act	of the legislative bodies of the ober 28, 2021 to November 27
3.	App	proval of Meeting Minutes from July 22, 2021	Executive Office
4.	Mor	nthly Disclosure Report on Investment Portfolio	Giovane Pizano
5.	Inve	estment Reports of Funds Outside the County Treasu	ry
	a)	CORAL	Isela Licea
	b)	Land Secured Districts	Stephanie Pers
	c)	Successor Agency to the Redevelopment Agency	Imelda Delos Santos
	d)	Housing Successor Agency	Esmeralda Oviedo
	e)	Pension Obligation Bonds	Imelda Delos Santos
	f)	Riverside Public Financing Authority	Imelda Delos Santos
	g)	Infrastructure Financing Authority	Imelda Delos Santos

6.	Investment Policy Review/Update	John Byerly
7.	Agreed Upon Procedures (AUP) Audit ReportIr	nelda Delos Santos
8.	Public Comment	
9.	Other Business	
10.). Meeting Adjourned to January 27, 2022	

RESOLUTION NO. 2021-001

A RESOLUTION OF THE INVESTMENT OVERSIGHT COMMITTEE AUTHORIZING REMOTE TELECONFERENCE MEETINGS OF THE LEGISLATIVE BODIES OF THE INVESTMENT OVERSIGHT COMMITTEE FOR THE PERIOD OF OCTOBER 28, 2021 TO NOVEMBER 27, 2021 PURSUANT TO THE RALPH M. BROWN ACT.

WHEREAS, all meetings of the Investment Oversight Committee and its legislative bodies are open and public, as required by the Ralph M. Brown Act (Cal. Gov. Code §§ 54950 – 54963), so that any member of the public may attend, participate, and view the legislative bodies conduct their business; and

WHEREAS, the Brown Act, Government Code section 54953(e), makes provisions for remote teleconferencing participation in meetings by members of a legislative body, without compliance with the requirements of Government Code section 54953(b)(3), subject to the existence of certain conditions and requirements; and

WHEREAS, a required condition of Government Code section 54953(e) is that a state of emergency is declared by the Governor pursuant to Government Code section 8625, proclaiming the existence of conditions of disaster or of extreme peril to the safety of persons and property within the state caused by conditions as described in Government Code section 8558(b); and

WHEREAS, a further required condition of Government Code section 54953(e) is that state or local officials have imposed or recommended measures to promote social distancing, or, the legislative body holds a meeting to determine or has determined by a majority vote that meeting in person would present imminent risks to the health and safety of attendees; and

WHEREAS, on March 4, 2020, Governor Newsom issued a Proclamation of a State of Emergency declaring a state of emergency exists in California due to the threat of COVID-19, pursuant to the California Emergency Services Act (Government Code section 8625); and,

WHEREAS, on June 11, 2021, Governor Newsom issued Executive Order N-07-21, which formally rescinded the Stay-at-Home Order (Executive Order N-33-20), as well as the framework for a gradual, risk-based reopening of the economy (Executive Order N-60-20, issued on May 4, 2020) but did

not rescind the proclaimed state of emergency; and,

WHEREAS, on June 11, 2021, Governor Newsom also issued Executive Order N-08-21, which set expiration dates for certain paragraphs of the State of Emergency Proclamation dated March 4, 2020 and other Executive Orders but did not rescind the proclaimed state of emergency; and,

WHEREAS, as of the date of this Resolution, neither the Governor nor the state Legislature have exercised their respective powers pursuant to Government Code section 8629 to lift the state of emergency either by proclamation or by concurrent resolution the state Legislature; and,

WHEREAS, the California Department of Industrial Relations has issued regulations related to COVID-19 Prevention for employees and places of employment. Title 8 of the California Code of Regulations, Section 3205(5)(D) specifically recommends physical (social) distancing as one of the measures to decrease the spread of COVID-19 based on the fact that particles containing the virus can travel more than six feet, especially indoors; and,

WHEREAS, the Investment Oversight Committee finds that state or local officials have imposed or recommended measures to promote social distancing, based on the California Department of Industrial Relations' issuance of regulations related to COVID-19 Prevention through Title 8 of the California Code of Regulations, Section 3205(5)(D); and,

WHEREAS, as a consequence, the Investment Oversight Committee does hereby find that it and its legislative bodies shall conduct their meetings by teleconferencing without compliance with Government Code section 54953 (b)(3), pursuant to Section 54953(e), and that such legislative bodies shall comply with the requirements to provide the public with access to the meetings as prescribed by Government Code section 54953(e)(2).

NOW, THEREFORE, BE IT RESOLVED, FOUND AND ORDERED by the Investment Oversight Committee in regular session assembled on October 28, 2021 does hereby resolve as follows:

- Section 1. Recitals. All of the above recitals are true and correct and are incorporated into this Resolution by this reference.
- Section 2. State or Local Officials Have Imposed or Recommended Measures to Promote Social Distancing. The Investment Oversight Committee hereby proclaims that state officials have imposed or recommended measures to promote social (physical) distancing based on the California Department of

Industrial Relations' issuance of regulations related to COVID-19 Prevention through Title 8 of the California Code of Regulations, Section 3205(5)(D). Section 3. Remote Teleconference Meetings. The Investment Oversight Committee and any of its legislative bodies are hereby authorized and directed to take all actions necessary to carry out the intent and purpose of this Resolution including, conducting open and public meetings in accordance with Government Code section 54953(e) and other applicable provisions of the Brown Act. Section 4. Effective Date. This Resolution shall take effect immediately upon its adoption and shall be effective until the earlier of (i) November 27, 2021, or (ii) such time the Investment Oversight Committee adopts a subsequent resolution in accordance with Government Code section 54953(e)(3) to extend the time during which its legislative bodies may continue to teleconference without compliance with Section 54953(b)(3). ADOPTED this 28th day of October, 2021 by the Investment Oversight Committee, by the following vote: YES: NO: ABSENT: ABSTAIN:

County of Riverside INVESTMENT OVERSIGHT COMMITTEE

MINUTES OF CONFERENCE CALL

July 22, 2021 10:00 a.m.

WebEx Conference Call

Members Present:

Don Kent Executive Office

Matt Jennings Treasurer-Tax Collector

Theresia Trevino Riverside County Transportation Commission

Members Absent:

Edwin Gomez Riverside County Office of Education

Staff and Guests Present:

Synthia Gunzel County Counsel Imelda Delos Santos Executive Office Ivanka Aghbashian Executive Office Jarvyk Punzalan Executive Office Stephanie Persi Executive Office Jeanie Rey Flood Control

Esmeralda Oviedo HHPWS
Michele Cisneros RCTC

Giovane Pizano Treasurer-Tax Collector Steve Faeth Treasurer-Tax Collector

1. CALL TO ORDER

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

2. APPROVAL OF MINUTES

The May 05, 2021 meeting minutes were reviewed and approved.

MOTION: Theresia Trevino moved to approve.

Matt Jennings seconded.

All were in favor. The motion approved unanimously.

3. MONTHLY DISCLOSURE REPORT ON INVESTMENT PORTFOLIO

The TPIF market value balance ending June 30, 2021 was \$9,505,561,665 up from \$9,083,152,137 on March 31, 2021. The portfolio yield on June 30, 2021 was .27%, down from .31% on March 31, 2021. The Federal Reserve has continued to state that they have no intention of raising the Fed Funds rate in the near future and as maturities of our higher yielding investments made in prior years mature, we are forced to reinvest the majority of the portfolio's funds at very low short-term rates.

The 1-year Treasury Bill began the quarter at a yield of .06% and ended the quarter at .07%. The 2-year Treasury began the quarter at a yield of .16% and ended the quarter at .25%. The 5-year Treasury yield ended the quarter at .89%, down slightly from .90% at the end of the 1st quarter. As stated in our previous reports, we continue to invest the Pool in an ultra-conservative, ultra-liquid manner with safety of principal being our number one goal.

4. INVESTMENT REPORTS OF FUNDS OUTSIDE THE COUNTY TREASURY

CORAL: Giovane Pizano reported no significant changes.

LAND SECURED DISTRICTS: Stephanie Persi reported no significant changes.

SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENGY Imelda Delos Santos reported that cash was deposited to the trustee for payment of future debt service and that is why there is a slight increase in the portfolio. Otherwise, there's no significant changes.

HOUSING AUTHORITY SUCCESSOR AGENCY: Esmeralda Oviedo reported no significant changes.

PENSION OBLIGATION BONDS: Imelda Delos Santos reported no significant changes. Don noted that the County tries to maximize the investment in FSA and keep the investment as long as possible since such investment is earning 4.83%.

RIVERSIDE PUBLIC FINANCING AUTHORITY: Imelda Delos Santos reported no significant changes.

INFRASTRUCTURE FINANCING AUTHORITY: Imelda Delos Santos reported no significant changes.

5. PUBLIC COMMENT

None.

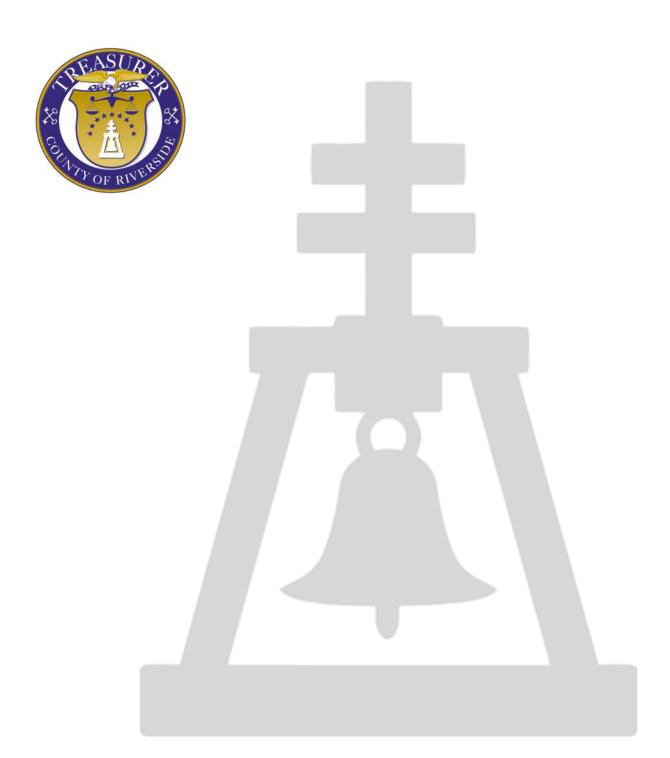
6. OTHER BUSINESS

Don Kent stated that per the County Investment Policy B-21, the annual audit investment audit will be forthcoming and may be considered at the October 28th IOC meeting. He added that in addition to Investment Oversight Committee, the annual audit and investment reports shall be submitted for review by the Agencies' governing board.

Matt Jennings explained that due to the retirement of Elliot Duchon's position, the Treasurer-Tax Collector office nominated Mays Kahish, the Superintendent of Beaumont Unified School District. Mays will be joining us for the next meeting in October.

7. ADJOURNMENT

The next IOC meeting is scheduled for Thursday, October 28, 2021 at 10:00 a.m. Don Kent adjourned the meeting at 10:23 a.m.

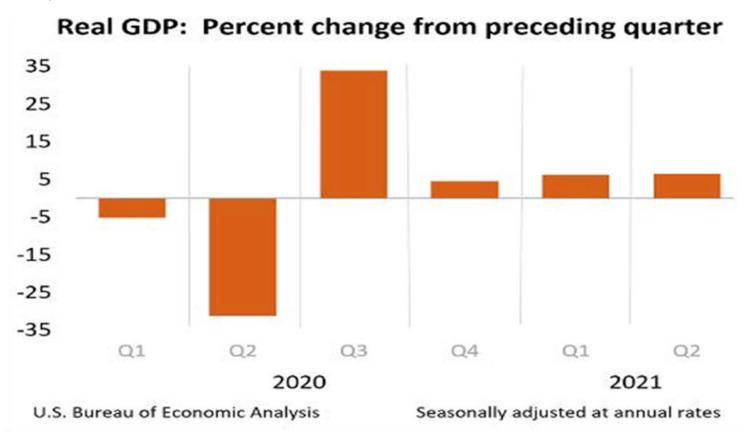


County of Riverside

Treasurer-Tax Collector's Pooled Investment Fund

Contents

- 2 | Treasurer-Tax Collector's Pooled Investment Fund
- 3 | Economy
- 4 | Market Data
- 6 | Portfolio Data
- 8 | Compliance Report
- 9 | Month End Holdings



Treasurer-Tax Collector's Pooled Investment Fund

Monthly Commentary

Supply Shortages Drive Prices Higher

The spread of the Covid-19 Delta variant damped the re-opening optimism of previous months, and as a result, Treasury yields past two years experienced a drop, while short term rates remained mostly unchanged. July was marked by economic indicators pointing to strong growth, a debate on the persistence of inflation, and renewed Covid-19 concern. The Treasurer – Tax Collector Pooled Investment Fund (TPIF) continues to face near zero yield re-investment options but remains well positioned in safety and liquidity.

The Centers for Disease Control and Prevention said counties across the United States were experiencing a "high" or "substantial" transmission of COVID-19 as a result of the Delta variant. Despite this, the economic data in July continued to point to growth.

The US GDP for the period of April to June was reported in July. While the annualized growth rate of 6.5% was strong, the growth was below expectations of 8.4%, perhaps reflecting a slower reopening and shortages.

Retail Sales Ex Auto and Gas increased by 1.1%. The increase was more than expected and higher than the previous period. Consumers are feeling more upbeat about their own short-term financial prospects as the share of those who expect their income to increase

rose to 20.6%, the highest reading since the pandemic struck. Eager consumers with pent -up demand and supply disruption drove shortages in the chip and other markets.

Wages moved higher as firms are having to pay more to attract workers. Average Hourly Earnings YoY increased by 3.6%. Last month we reported on the challenge of employers filling positions, and in July that trend continued. The JOLTS Job opening indicator only improved slightly from 9,286K to 9,209K.

Economic growth was reflected in the employment data. Initial Jobless Claims ranged in the 360k to 419K level, roughly similar to the previous month. The Unemployment rate increased marginally from 5.8% to 5.9% and the Change in Nonfarm Payrolls improved to 850K from 559K.

Inflation continued to be elevated. CPI Ex Food and energy YoY was reported as 4.5%, an increase from previous level of 3.8% and above the 4.0% consensus view. The CPI was not alone in signaling. The share of small businesses planning to raise prices over the next three months rose to a 41 year high of 44%. Some attributed supply shortages and excessive amounts of cash floating around the system as the cause for the rise in inflation

Despite significant growth in the economy and elevated inflation trends, on July 28th the Federal Open Market Committee (FOMC) once again voted to keep rates at the target range of 0.0% to 0.25%. Chairman Powell stated that the US economy has not reached "substantial further progress" and the Fed would continue to keep short term rates at near zero to support economic growth. With regard to inflation, the Fed maintained its view that elevated consumer price inflation is temporary and is expected to abate once demand and supply reach more normalized levels.

In fixed income markets, the 3 Month T-Bill began the month at 0.041% and ended the month at 0.041%. While the 2-Year, and 5-Year Treasury Note yields began the month at 0.25% and 0.88%; and ended the month at 0.19% and 0.70%, respectively. Equities rose slightly, with the Dow Jones Industrial Average starting the month at 34,600 and ending the month at 34,900.

Matt Jennings Treasurer-Tax Collector

Treasurer's Statement

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

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

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

Capital Markets Team

Matt Jennings Treasurer-Tax Collector

Giovane Pizano Assistant Treasurer

Steve Faeth Senior Investment Manager

Isela Licea Assistant Investment Manager

6-Month Pool Performance

	Month End Market Value (\$)*	Month End Book Value (\$)	Paper Gain or Loss (\$)	Paper Gain or Loss (%)	Book Yield (%)	WAM (Yrs)
Jul-21	8,738,462,044.75	8,729,419,196.20	9,042,848.55	0.104%	0.30	1.24
Jun-21	9,505,561,665.45	9,503,657,508.92	1,904,156.53	0.020%	0.27	1.15
May-21	9,566,648,736.34	9,558,825,055.66	7,823,680.68	0.082%	0.28	1.13
Apr-21	9,911,455,098.24	9,906,827,680.01	4,627,418.23	0.047%	0.29	1.14
Mar-21	9,083,152,137.41	9,083,444,252.70	(292,115.29)	-0.003%	0.31	1.21
Feb-21	8,400,688,973.68	8,393,142,956.65	7,546,017.03	0.090%	0.34	1.12

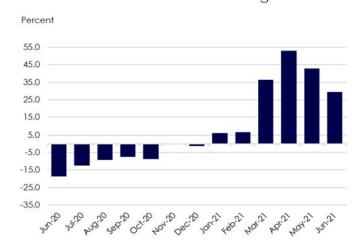
^{*}Market values do not include accrued interest.

Economy

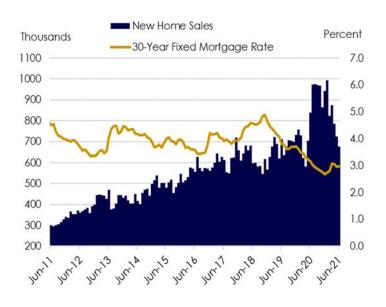
Private Sector Average Hourly Earnings Y/Y

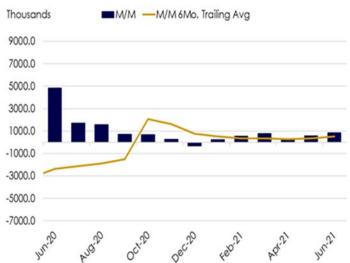


Durable Goods Percent Chg. Y/Y



Nonfarm Payrolls Total M/M Change SA





Key Economic Indicators

Release Date	Indicator	Actual	Consensus	Prior Year
07/29/2021	Real GDP - Q/Q Change	6.5%	8.4%	-32.9%
07/02/2021	Unemployment Rate - Seasonally Adjusted	5.9%	5.6%	11.1%
07/02/2021	Non-Farm Payrolls - M/M Change - Thousands	850	720	4,800
07/13/2021	CPI - Y/Y Change	5.4%	4.9%	0.6%
07/13/2021	CPI Ex Food and Energy - Y/Y Change	4.5%	4.0%	1.2%
07/06/2021	ISM Non-Manufacturing Index (> 50 indicates growth)	60.1	63.5	57.1
07/26/2021	New Home Sales - SAAR - Thousands	676	796	776
07/02/2021	Factory Orders - M/M Change	1.7%	1.6%	8.0%
07/02/2021	Durable Goods Orders - New Orders - M/M Change	2.3%	2.3%	15.7%

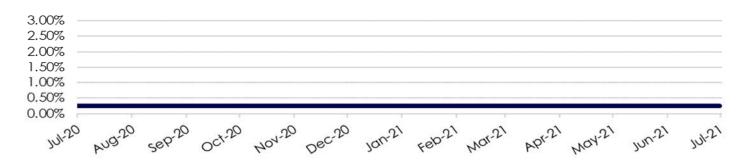
^{*}Note: 'Prior Year' displays final estimates of indicator values from the equivalent period of the prior year.

Market Data

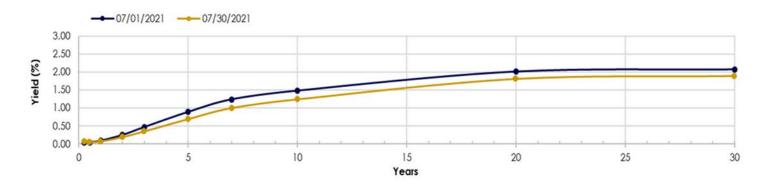
Federal Open Market Committee Meeting

- The FOMC stated that with progress on vaccinations and strong policy support, indicators of economic activity and employment have continued to strengthen, but risks to the economic outlook remain.
- The FOMC maintained the Fed Funds Target Range of 0.0-0.25%
- The FOMC stated in their June statement, that they will continue their asset purchase program until substantial further progress has been.
- The FOMC is committed to using its full range of tools to support the U.S. economy in this challenging time, thereby promoting its maximum employment and price stability goals.

Fed Funds Target Rate (Upper Limit)



U.S. Treasury Curve



US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
07/30/2021 - 07/01/2021	0.01	0.00	-0.02	-0.06	-0.12	-0.20	-0.24	-0.18
07/30/2021	0.06	0.05	0.07	0.19	0.35	0.69	1.24	1.89
07/01/2021	0.05	0.05	0.09	0.25	0.47	0.89	1.48	2.07

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



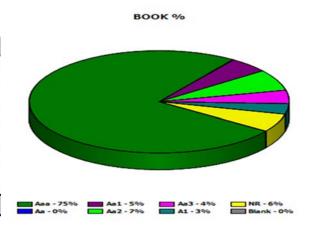
 $^{^{\}star}$ Values listed for commodities and stocks are in US dollars and are as of the final business day of each month

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**.

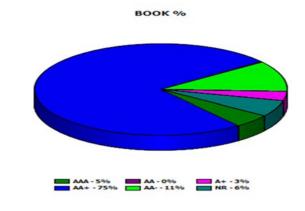
Moody's Asset Rating (000's)

Moody (000's)	Par	Book	Market	MKT/Book	Yield
Aaa	6,535,233.48	6,534,836.80	6,543,225.69	100.13%	0.34%
Aa	10,000.00	10,000.00	10,001.40	100.01%	0.70%
Aa1	433,590.00	433,605.77	433,585.33	100.00%	0.08%
Aa2	584,310.00	584,595.99	584,595.99	100.00%	0.17%
Aa3	374,195.00	372,809.61	372,892.78	100.02%	0.46%
A1	290,000.00	289,968.13	289,988.75	100.01%	0.15%
NR	503,655.00	503,602.90	504,172.10	100.11%	0.12%
Totals (000's):	8,730,983.48	8,729,419.20	8,738,462.04	100.10%	0.30%



S&P Asset Rating (000's)

S&P (000's)	Par	Book	Market	MKT/Book	Yield
AAA	417,515.06	417,670.25	417,590.25	99.98%	0.08%
AA+	6,556,458.42	6,555,922.31	6,564,372.17	100.13%	0.34%
AA	15,160.00	15,445.99	15,445.99	100.00%	1.83%
AA-	951,850.00	950,604.53	950,627.22	100.00%	0.25%
A+	290,000.00	289,828.21	289,909.31	100.03%	0.16%
NR	500,000.00	499,947.90	500,517.10	100.11%	0.12%
Totals (000's):	8,730,983.48	8,729,419.20	8,738,462.04	100.10%	0.30%



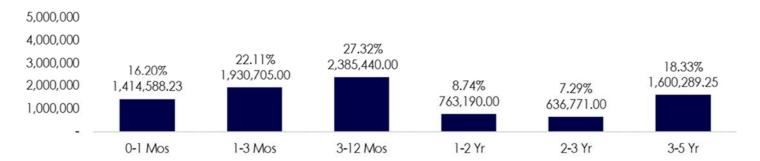
12-Month Projected Cash Flow

Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matured Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
08/2021					99.27		
08/2021	965.41	1,004.62	-39.21	39.21	99.27	1,459.59	
09/2021	1,146.18	1,214.91	-68.73		30.54	1,275.71	
10/2021	1,249.55	1,343.18	-93.63	63.09	-	610.00	
11/2021	1,371.49	1,197.65	173.84		173.84	514.00	
12/2021	2,634.19	1,400.00	1234.19		1,408.03	15.00	
01/2022	1,150.00	2,000.00	-850.00		558.03	465.50	
02/2022	1,100.00	1,500.00	-400.00		158.03	350.00	
03/2022	1,300.00	1,551.62	-251.62	93.59	-	490.00	
04/2022	2,476.30	1,542.08	934.22		934.22	179.20	
05/2022	1,700.00	2,200.00	-500.00		434.22	225.00	
06/2022	2,000.00	2,400.00	-400.00		34.22	87.98	
07/2022	1,500.00	1,800.00	-300.00	265.78	-	58.77	
TOTALS	18,593.12	19,154.06	(560.94)	461.67 5.29%	3,929.67	5,730.73 65.65%	8,267.74 94.71%

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

Portfolio Data cont'd

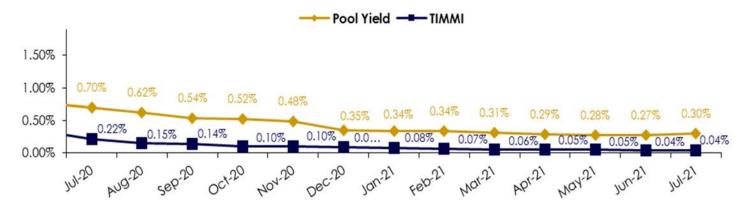
Asset Maturity Distribution (Par Value, 000's)



Asset Allocation (000's)

Asset Allocati	O(1) (000 3)						
Assets (000's)	Scheduled Par	Scheduled Book	Scheduled Market	Mkt/Book	Yield	WAL(Yr)	Mat(Yr)
MMKT	380,875.06	381,050.00	381,050.00	100%	0.06%	0.003	0.003
CALTRUST FND	93,213.17	94,017.20	94,017.20	100%	0.13%	0.003	0.003
DDA/PASSBK	440,000.00	440,000.00	440,000.00	100%	0.05%	0.003	0.003
US TREAS BILLS	1,960,000.00	1,959,124.38	1,959,718.30	100%	0.06%	0.288	0.288
US TREAS BONDS	645,000.00	644,626.33	646,688.90	100%	0.38%	2.428	2.428
FHLMC BONDS	685,710.00	685,606.07	685,606.10	100%	0.43%	1.128	2.365
FNMA BONDS	589,751.00	590,338.78	592,563.32	100%	0.68%	1.465	2.934
FHLB DISC NOTES	185,000.00	184,968.18	184,989.55	100%	0.04%	0.142	0.142
FHLB BONDS	781,896.25	781,598.59	782,555.88	100%	0.87%	1.946	3.774
FFCB DISC NOTES	67,000.00	66,971.82	66,982.42	100%	0.05%	0.533	0.533
FFCB BONDS	863,203.00	863,100.57	865,700.87	100%	0.44%	1.241	1.817
FARMER MAC	60,000.00	59,947.90	60,517.10	101%	0.62%	0.499	0.499
MUNI BONDS	137,585.00	136,734.38	136,734.38	100%	1.36%	0.734	0.734
COMM PAPER	977,750.00	977,354.75	977,437.77	100%	0.08%	0.318	0.318
NCDS	839,000.00	839,000.00	839,000.00	100%	0.13%	0.315	0.315
IFC BONDS	25,000.00	24,980.25	24,900.25	100%	0.27%	3.063	3.063
Totals (000's):	8,730,983.48	8,729,419.20	8,738,462.04	100%	0.30%	0.826	1.243

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

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%	Α				
NA	NA	NA				
60 DAYS(1)	20%	AAA/Aaa(2)				
NA	NA	NA				
NA	NA	NA				

2011	T./ IN VEOTA (ENT.	DOLLOV.	
Maximum Remaining Maturity	Authorized % Limit	S&P/Moody's/ Fitch	Actual %
4 YEARS	15%	AA-/Aa3/AA-	1.57%
5 YEARS	100%	NA	29.83%
3 YEARS	2.50%	INVESTMENT GRADE	0.00%
5 YEARS	100%	NA	37.03%
270 DAYS	40%	A1/P1/F1	11.20%
1 YEAR	25% Combined	A1/P1/F1	9.61%
4 YEARS	20%	AA/Aa/AA	0.29%
45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	0.0%
60 DAYS	10%	NA	0.00%
3 YEARS	20%	AA/Aa2/AA	0.00%
DAILY LIQUIDITY	1.00%	NA	1.08%
DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	4.37%
DAILY LIQUIDITY	Max \$50 million	NA	0.00%
NA	NA	NA	5.04%

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 Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
Fund: 1 POC											
FRGXX	ACCTS-A/365-6 FIDELITY GOV	08/01/2021	.010	.010	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.003	.003
GOFXX	FEDERATED GOV	08/01/2021	.025	.025	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.003	.003
WFFXX	WELLS FARGO GOV	08/01/2021	.025	.025	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.003	.003
TFDXX	BLACKROCK GOV	08/01/2021	.025	.025	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.003	.003
OGVXX	JP MORGAN GOV	08/01/2021	.026	.026	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.003	.003
FGTXX CJPXX	GOLDMAN SACHS GOV JP MORGAN PRIME	08/01/2021 08/01/2021	.026 .066	.026 .063	26,000,000.00 349,875,062.47	26,000,000.00 350,050,000.00	100.000000 100.050000	26,000,000.00 350,050,000.00	0.00	.003	.003
		00/01/2021	.063	.060	380,875,062.47	381,050,000.00	100.045930	381,050,000.00	0.00	.003	.003
1065: CLTR-	A/365-6 CALTRUST SHT TERM FUND	08/01/2021	.172	.126	93,213,169.12	94,017,200.84	100.862573	94,017,200.84	0.00	.003	.003
1080: MGD R	RATE-A/365-6		.172	.126	93,213,169.12	94,017,200.84	100.862573	94,017,200.84	0.00	.003	.003
CASH	BANK OF THE WEST	08/01/2021	.050	.050	440,000,000.00 440,000,000.00	440,000,000.00 440,000,000.00	100.000000	440,000,000.00 440,000,000.00	0.00	.003	.003
1170: MGD R								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
CASH	PACIFIC PREMIER BANK	08/01/2021	1.530	1.530	0.00	0.00	.000000	0.00	0.00	.000	.003
CASH CASH	FIRST REPUBLIC BANK UB MANAGED RATE	08/01/2021 08/01/2021	1.515 .069	1.515 .069	0.00	0.00	.000000	0.00 0.00	0.00	.000	.003
4000-110-7	DEACURY BILL		.000	.000	0.00	0.00	.000000	0.00	0.00	.000	.000
9127964B2	REASURY BILL U.S. TREASURY BILL	08/12/2021	.096	.096	50,000,000.00	49,962,400.00	99.999000	49,999,500.00	37,100.00	.033	.033
9127964L0	U.S. TREASURY BILL	09/09/2021	.092	.092	50,000,000.00	49,963,200.00	99.996000	49,998,000.00	34,800.00	.109	.110
9127964V8	U.S. TREASURY BILL	10/07/2021	.101	.101	100,000,000.00	99,913,458.33	99.991000	99,991,000.00	77,541.67	.186	.186
9127964L0	U.S. TREASURY BILL	09/09/2021	.085	.085	100,000,000.00	99,934,833.33	99.996000	99,996,000.00	61,166.67	.109	.110
9127964B2	U.S. TREASURY BILL	08/12/2021	.074	.074	150,000,000.00	149,928,950.00	99.999000	149,998,500.00	69,550.00	.033	.033
9127964L0 9127964V8	U.S. TREASURY BILL U.S. TREASURY BILL	09/09/2021 10/07/2021	.093	.093 .094	50,000,000.00 50,000,000.00	49,967,368.06 49,963,379.17	99.996000 99.991000	49,998,000.00 49,995,500.00	30,631.94 32,120.83	.109 .186	.110 .186
9127964V8	U.S. TREASURY BILL	10/07/2021	.092	.092	50,000,000.00	49,965,116.67	99.991000	49,995,500.00	30,383.33	.186	.186
9127964W6	U.S. TREASURY BILL	11/04/2021	.086	.086	50,000,000.00	49,965,480.56	99.986000	49,993,000.00	27,519.44	.263	.263
9127964B2	U.S. TREASURY BILL	08/12/2021	.073	.073	50,000,000.00	49,979,559.03	99.999000	49,999,500.00	19,940.97	.033	.033
9127964V8	U.S. TREASURY BILL	10/07/2021	.062	.062	100,000,000.00	99,957,633.33	99.991000	99,991,000.00	33,366.67	.186	.186
9127964L0 9127964W6	U.S. TREASURY BILL U.S. TREASURY BILL	09/09/2021 11/04/2021	.045 .046	.045 .046	100,000,000.00	99,973,888.75 99,967,138.89	99.996000	99,996,000.00	22,111.25	.109	.110 .263
9127964W6 912796C31	U.S. TREASURY BILL U.S. TREASURY BILL	11/04/2021 01/27/2022	.046	.046	100,000,000.00 85,000,000.00	99,967,138.89 84,962,002.64	99.986000 99.973000	99,986,000.00 84,977,050.00	18,861.11 15,047.36	.263	.263
912796D30	U.S. TREASURY BILL	02/24/2022	.052	.052	50,000,000.00	49,975,572.92	99.973000	49,986,500.00	10,927.08	.569	.570
912796C31	U.S. TREASURY BILL	01/27/2022	.045	.045	50,000,000.00	49,980,812.50	99.973000	49,986,500.00	5,687.50	.493	.493
912796D30	U.S. TREASURY BILL	02/24/2022	.052	.052	50,000,000.00	49,975,930.00	99.973000	49,986,500.00	10,570.00	.569	.570
912796C31 912796C31	U.S. TREASURY BILL U.S. TREASURY BILL	01/27/2022 01/27/2022	.047 .045	.047 .045	50,000,000.00 50,000,000.00	49,980,155.56 49,981,437.50	99.973000 99.973000	49,986,500.00 49,986,500.00	6,344.44 5,062.50	.493 .493	.493 .493
912796D30	U.S. TREASURY BILL	02/24/2022	.055	.055	50,000,000.00	49,975,128.47	99.973000	49,986,500.00	11,371.53	.569	.570
912796F38	U.S. TREASURY BILL	03/24/2022	.057	.057	50,000,000.00	49,972,377.78	99.971000	49,985,500.00	13,122.22	.646	.647
912796H51	U.S. TREASURY BILL	11/12/2021	.033	.033	50,000,000.00	49,991,739.50	99.985000	49,992,500.00	760.50	.285	.285
912796F38	U.S. TREASURY BILL	03/24/2022	.032	.032	50,000,000.00	49,986,218.75	99.971000	49,985,500.00	-718.75	.646	.647
912796C31 912796J42	U.S. TREASURY BILL U.S. TREASURY BILL	01/27/2022 06/16/2022	.043 .070	.043 .070	50,000,000.00 50,000,000.00	49,986,777.78 49,964,661.67	99.973000 99.945000	49,986,500.00 49,972,500.00	-277.78 7,838.33	.493 .875	.493 .877
912796D30	U.S. TREASURY BILL	02/24/2022	.050	.050	75,000,000.00	74,974,375.00	99.973000	74,979,750.00	5,375.00	.569	.570
912796C64	U.S. TREASURY BILL	08/05/2021	.046	.046	100,000,000.00	99,994,691.67	100.000000	100,000,000.00	5,308.33	.014	.014
9127964L0	U.S. TREASURY BILL	09/09/2021	.040	.040	100,000,000.00	99,991,551.39	99.996000	99,996,000.00	4,448.61	.109	.110
912796C31	U.S. TREASURY BILL	01/27/2022	.039	.039	50,000,000.00 1,960,000,000.00	49,988,541.53 1,959,124,380.78	99.973000 99.985628	49,986,500.00 1,959,718,300.00	-2,041.53 593,919.22	.493	.493
	REASURY BOND	11/20/2024	1.500	1.751	25 000 000 00	24 705 070 12	102 570000	25 002 500 00	1 107 401 07	2 227	2 227
912828YV6 91282CBH3	U.S. TREASURY BOND U.S. TREASURY BOND	11/30/2024 01/31/2026	1.500 .375	1.751 .586	25,000,000.00 10,000,000.00	24,705,078.13 9,897,265.63	103.570000 98.848000	25,892,500.00 9,884,800.00	1,187,421.87 -12,465.63	3.227 4.453	3.337 4.507
91282CBH3	U.S. TREASURY BOND	01/31/2026	.375	.593	10,000,000.00	9,894,140.63	98.848000	9,884,800.00	-9,340.63	4.453	4.507
91282CBM2	U.S. TREASURY BOND	02/15/2024	.125	.219	25,000,000.00	24,930,664.06	99.652000	24,913,000.00	-17,664.06	2.531	2.545
912828ZL7	U.S. TREASURY BOND	04/30/2025	.375	.445	15,000,000.00	14,956,640.63	99.520000	14,928,000.00	-28,640.63	3.716	3.751
912828P46	U.S. TREASURY BOND	02/15/2026	1.625	.799	10,000,000.00	10,401,560.00	104.398000	10,439,800.00	38,240.00	4.348	4.548
912828P46 91282CAB7	U.S. TREASURY BOND U.S. TREASURY BOND	02/15/2026 07/31/2025	1.625 .250	.670 .675	10,000,000.00 25,000,000.00	10,466,015.63 24,537,109.38	104.398000 98.805000	10,439,800.00 24,701,250.00	-26,215.63 164,140.62	4.352 3.969	4.548 4.003
91282CBQ3	U.S. TREASURY BOND	02/28/2026	.500	.573	20,000,000.00	19,910,508.60	99.344000	19,868,800.00	-41,708.60	4.514	4.584
912828ZC7	U.S. TREASURY BOND	02/28/2025	1.125	.539	10,000,000.00	10,231,250.00	102.309000	10,230,900.00	-350.00	3.498	3.584
91282CBR1	U.S. TREASURY BOND	03/15/2024	.250	.287	50,000,000.00	49,945,312.50	99.918000	49,959,000.00	13,687.50	2.609	2.625
912828ZF0	U.S. TREASURY BOND	03/31/2025	.500	.647	25,000,000.00	24,855,468.75	100.039000	25,009,750.00	154,281.25	3.620	3.668
91282CBU4 912828ZF0	U.S. TREASURY BOND U.S. TREASURY BOND	03/31/2023 03/31/2025	.125 .500	.159 .619	50,000,000.00 25,000,000.00	49,966,796.88 24,882,812.50	99.953000 100.039000	49,976,500.00 25,009,750.00	9,703.12 126,937.50	1.663 3.621	1.666 3.668
912828ZFU 91282CBU4	U.S. TREASURY BOND	03/31/2023	.125	.619	50,000,000.00	49,978,515.63	99.953000	49,976,500.00	-2,015.63	1.664	1.666
91282CAN1	U.S. TREASURY BOND	09/30/2022	.125	.112	25,000,000.00	25,004,882.81	100.023000	25,005,750.00	867.19	1.165	1.167
912828ZR4	U.S. TREASURY BOND	05/31/2022	.125	.054	50,000,000.00	50,035,156.25	100.039000	50,019,500.00	-15,656.25	.833	.833
912828ZR4	U.S. TREASURY BOND	05/31/2022	.125	.066	50,000,000.00	50,029,296.88	100.039000	50,019,500.00	-9,796.88	.833	.833
912828ZR4	U.S. TREASURY BOND	05/31/2022	.125	.065	75,000,000.00	75,043,945.31	100.039000	75,029,250.00	-14,695.31	.833	.833
91282CCJ8 91282CCJ8	U.S. TREASURY BOND U.S. TREASURY BOND	06/30/2026 06/30/2026	.875 .875	.882 .906	20,000,000.00 35,000,000.00	19,993,166.80 34,946,679.69	100.883000 100.883000	20,176,600.00 35,309,050.00	183,433.20 362,370,31	4.799 4.798	4.918 4.918
912828ZX1	U.S. TREASURY BOND	06/30/2022	.125	.077	30,000,000.00	30,014,062.50	100.047000	30,014,100.00	37.50	.916	.915
1420. EUI M	C-Fxd-Q 30/360		.373	.379	645,000,000.00	644,626,329.19	100.261845	646,688,900.00	2,062,570.81	2.398	2.432
3134GWLW4	FHLMC 5YrNc9MoB	08/19/2025	.625	.625	10,000,000.00	10,000,000.00	99.835000	9,983,500.00	-16,500.00	3.991	4.055
1425: EHI MC	C-Fxd-S 30/360		.625	.625	10,000,000.00	10,000,000.00	99.835000	9,983,500.00	-16,500.00	3.991	4.055
3134GVSJ8	FHLMC 5YrNc1YrB	05/12/2025	.800	.800	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	3.710	3.784
3134GVRV2	FHLMC 5YrNc1YrQ	05/27/2025	.750	.750	10,000,000.00	10,000,000.00	99.998000	9,999,800.00	-200.00	3.756	3.825
3134GVWM6	FHLMC 5YrNc1YrQ	05/28/2025	.730	.730	10,000,000.00	10,000,000.00	99.982000	9,998,200.00	-1,800.00	3.761	3.827
3134GVWM6	FHLMC 5YrNc1YrQ	05/28/2025	.730	.730	5,000,000.00	5,000,000.00	99.982000	4,999,100.00	-900.00	3.761	3.827
3134GVYX0 3134GVB31	FHLMC 4YrNc2YrO FHLMC 4.9YrNc11MoB	06/03/2024 05/28/2025	.500 .750	.500 .760	10,000,000.00 15,000,000.00	10,000,000.00 14,992,500.00	100.323000 99.998000	10,032,300.00 14,999,700.00	32,300.00 7,200.00	2.813 3.759	2.844 3.827
3134GVE95	FHLMC 5YrNc2YrB	06/09/2025	.650	.650	15,000,000.00	15,000,000.00	100.260000	15,039,000.00	39,000.00	3.798	3.860
3134GV3A4	FHLMC 4YrNc2YrO	07/01/2024	.500	.500	5,000,000.00	5,000,000.00	100.329000	5,016,450.00	16,450.00	2.891	2.921
3134GV5R5	FHLMC 4YrNc1YrQ	07/15/2024	.570	.570	5,000,000.00	5,000,000.00	100.051000	5,002,550.00	2,550.00	2.926	2.959
3134GWCM6	FHLMC 3.5YrNc1.5YrB	01/24/2024	.420	.420	15,000,000.00	15,000,000.00	100.172000	15,025,800.00	25,800.00	2.465	2.485
3134GWAL0 3134GWET9	FHLMC 3.75YrNC9MB FHLMC 4.5YrNc2YrB	04/29/2024 01/29/2025	.500 .510	.500 .510	15,000,000.00 15,000,000.00	15,000,000.00 15,000,000.00	100.059000 100.169000	15,008,850.00 15,025,350.00	8,850.00 25,350.00	2.719 3.459	2.748 3.501
3134GWE19 3134GWLU8	FHLMC 4.5YrNc2YrB FHLMC 3.5YrNc1YrB	01/29/2025	.375	.375	20,000,000.00	20,000,000.00	100.169000	20,001,000.00	1,000.00	3.459 2.512	2.537
3134GWL79	FHLMC 4YrNc1.5YrQ	09/10/2024	.400	.400	10,000,000.00	10,000,000.00	99.956000	9,995,600.00	-4,400.00	3.081	3.115
3134GWN85	FHLMC 4YrNc6MoQ	09/10/2024	.450	.450	10,000,000.00	10,000,000.00	99.931000	9,993,100.00	-6,900.00	3.078	3.115
3134GWL79	FHLMC 4YrNc1.5YrQ	09/10/2024	.400	.400	10,000,000.00	10,000,000.00	99.956000	9,995,600.00	-4,400.00	3.081	3.115
3134GWN44	FHLMC 4YrNc6MoQ	09/11/2024	.450	.450	10,000,000.00	10,000,000.00	99.931000	9,993,100.00	-6,900.00	3.081	3.118

	ation Mat 2.108 4.063 4.063 4.063 4.063 3.831 3.606 2.876 3.615 4.101 2.189 2.189 4.170 4.176 4.176 4.176 4.170 4.176 4.181 4.101 2.254 4.214 4.214 2.280 4.233 1.308 2.302 1.308 1.308 2.793 2.	4.063 4.063 3.831 3.606 2.876 3.615 4.101 2.189 2.189 4.170 4.176 4.181 4.101 2.254 4.214 4.214 2.280 4.233 4.233 1.308 2.302 1.308 2.793 1.827 2.302 1.827 1.369 1.411 1.411 4.336 1.911 2.927	Gain/Loss 0.00 -19,100.00 -28,650.00 -6,200.00 -33,900.00 -6,200.00 -11,300.00 -13,400.00 -25,800.00 -30,900.00 -21,700.00 -29,200.00 -9,900.00 -16,350.00 -16,350.00 -16,350.00 -16,350.00 -2,000.00 -8,900.00 -8,900.00 -8,900.00 -10,300.00 -10,000	Value 10,000,000,00 9,980,900,00 14,971,350.00 4,993,800.00 14,966,100.00 9,998,700.00 9,988,700.00 4,986,600.00 9,999,300.00 10,000,500.00 9,974,200.00 9,974,200.00 9,974,200.00 9,974,200.00 10,000,700.00 10,000,900.00 4,983,650.00 15,040,950.00 4,991,100.00 10,000,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,003,600.00 10,003,600.00 10,003,600.00 10,003,600.00 10,003,600.00 10,003,600.00 10,003,600.00 10,003,600.00 10,003,600.00 10,003,600.00	Price 100.00000 99.809000 99.809000 99.876000 99.8774000 99.774000 99.732000 99.732000 100.005000 99.742000 99.742000 99.763000 99.763000 100.009000 99.673000 100.273000 100.273000 100.042000 100.042000 100.047000 100.047000 100.047000 100.047000 199.974000 199.974000 100.036000	Value 10,000,000.00 11,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 14,988,750.00 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	Value 10,000,000,000 10,000,000,000 15,000,000,000 15,000,000,000 15,000,000,000 10,000,000,000 10,000,000,0	To Mat .320 .540 .540 .540 .500 .475 .410 .500 .600 .310 .300 .625 .600 .550 .497 .280 .600 .600 .325 .560	.320 .540 .540 .500 .475 .410 .500 .600 .300 .625 .600 .375 .250 .600	Date 09/14/2023 09/15/2025 09/15/2025 06/16/2025 03/24/2025 06/24/2024 03/28/2025 09/30/2025 10/13/2023 10/13/2023 10/27/2025 10/28/2025 10/28/2025 11/06/2023 11/12/2025 11/12/2025	FHLMC 3Y/NC1Y/Q FHLMC 5Y/NC2Y/Q FHLMC 4.75Y/NC2Y/Q FHLMC 4.75Y/NC2Y/Q FHLMC 4.75Y/NC1Y/Q FHLMC 3.75Y/NC1Y/Q FHLMC 5.75Y/NC1Y/Q FHLMC 5.75Y/NC6MOB FHLMC 5Y/NC15Y/Q FHLMC 3Y/NC1Y/P FHLMC 3Y/NC1Y/P FHLMC 5Y/NC3MOB FHLMC 5Y/NC3MOB FHLMC 5Y/NC2Y/Q FHLMC 5Y/NC2Y/Q FHLMC 5Y/NC2Y/Q FHLMC 5Y/NC1Y/Q FHLMC 5Y/NC1Y/Q FHLMC 5Y/NC1Y/Q FHLMC 5Y/NC1Y/Q FHLMC 5Y/NC1Y/Q	134GWP42 134GWL38 134GWL38 134GWP21 134GWP22 134GWP26 134GWP26 134GWZ2 134GWZ2 134GWZ2 134GWZ3 134GW32 134GW33 137EAEX3 137EAEZ3 134GXBM5
	2.108 4.063 4.063 3.831 3.606 2.876 3.615 4.101 2.189 4.170 4.176 4.176 4.181 4.101 2.254 4.214 2.280 4.233 1.308 2.302 1.308 2.302 1.308 2.793 2.793 1.308 2.793 1.308 2.793 1.308 2.793 1.308 1.308 2.793 1.308	2.108 4.063 3.831 3.606 2.876 3.615 4.101 2.189 4.170 4.176 4.181 4.101 2.254 4.214 4.214 2.280 4.233 1.308 2.302 1.308 1.308 2.793 2.793 2.793 1.827 1.369 1.411 1.411 1.411 1.4336 1.911 2.927	0.00 -19,100.00 -28,650.00 -6,200.00 -33,900.00 -6,200.00 -11,300.00 -13,400.00 -500.00 -25,800.00 -25,800.00 -21,700.00 -29,200.00 -9,900.00 -16,350.00 -16,350.00 -16,350.00 -16,350.00 -2,000.00 -8,900.00 -8,900.00 -8,900.00 -1,000.00	10,000,000,00 9,980,900,00 14,971,350,00 4,993,800.00 14,966,100.00 9,993,800.00 4,986,600.00 9,988,700.00 10,000,500.00 9,974,200.00 9,974,200.00 9,974,200.00 10,000,900.00 4,983,650.00 4,983,650.00 4,991,100.00 4,991,100.00 10,004,700.00 10,003,600.00 10,003,600.00 10,003,600.00 10,003,600.00 10,003,600.00	100.000000 99.809000 99.809000 99.876000 99.876000 99.734000 99.732000 99.732000 99.742000 99.742000 99.742000 99.742000 100.005000 99.742000 100.005000 99.742000 100.005000 99.742000 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 100.005000	10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 14,988,750.00 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 15,000,000.00 5,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 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 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00	.320 .540 .540 .500 .475 .410 .500 .600 .310 .300 .625 .600 .550 .497 .280 .600	.540 .540 .500 .475 .410 .500 .600 .300 .300 .625 .600 .375 .250 .600	09/14/2023 09/15/2025 09/15/2025 09/15/2025 06/16/2025 03/24/2024 03/28/2025 09/30/2025 10/13/2023 10/13/2023 10/27/2025 10/28/2025 10/28/2025 11/06/2023 11/12/2025 11/12/2025	FHLMC 5YrNc2YrQ FHLMC 4.75YrNc2YrQ FHLMC 4.75YrNc2YrQ FHLMC 4.5YrNc1YrQ FHLMC 3.75YrNc1YrQ FHLMC 5YrNC1.5YrB FHLMC 5YrNC1.5YrB FHLMC 5YrNC1.5YrB FHLMC 5YrNC3MOB FHLMC 5YYNC1YrQ FHLMC 5YYNC3MOB FHLMC 5YYNC2YrQ FHLMC 5YrNC2YrQ FHLMC 5YrNC2YrQ FHLMC 5YrFC2YrQ FHLMC 5YrFC1YrQ FHLMC 5YrFC1YrQ FHLMC 5YrFC1YrQ FHLMC 5YrFC1YrQ FHLMC 5YrNC1YrQ FHLMC 5YrNC1YrQ	134GWL38 134GWL38 134GWP91 134GWP21 134GWR32 134GWR32 134GWTG1 134GWY42 134GW3X2 134GW3X2 134GW3X2 134GW3X2 134GW3X2 134GW3X0 137EAEX3 134GW3Y0 137EAEX3 134GW3Y0 137EAEX3 134GWBM5
134400118 PALON PAYADON PAYSON PAYSON 1-94 100 100000000 100000000 9819000 9819000 1-9418000	4.063 4.063 4.063 3.616 4.063 3.831 3.606 2.876 3.615 4.101 2.189 2.189 2.189 4.170 4.176 4.181 4.170 4.176 4.181 4.101 2.254 4.214 4.214 4.214 4.214 4.214 2.280 4.233 4.233 4.233 2.793 2.827 1.369 1.411 1.411 2.927 2.148 1.48 1.148 1.148 1.148 1.148 1.148 1.148 1.148 1.148	4.063 4.063 3.831 3.606 2.876 3.615 4.101 2.189 2.189 4.170 4.176 4.181 4.101 2.254 4.214 4.214 2.280 4.233 4.233 1.308 2.302 1.308 2.793 1.827 2.302 1.827 1.369 1.411 1.411 4.336 1.911 2.927	-19,100.00 -28,650.00 -6,200.00 -33,900.00 -6,200.00 -11,300.00 -13,400.00 2,400.00 500.00 -25,800.00 -21,700.00 -29,200.00 -9,900.00 -16,350.00 -16,350.00 -16,350.00 -16,350.00 -2,600.00 -2,000.00 -2,000.00 -2,000.00 -2,600.00 -2,600.00 -2,600.00 -2,600.00 -2,600.00 -1,600.00 -2,600.00 -2,600.00 -1,600.00 -2,600.00 -1,600.00 -2,600.00 -1,600.00 -2,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00	9,980,900.00 14,971,350.00 4,993,800.00 14,966,100.00 14,966,100.00 9,993,800.00 9,998,700.00 4,986,600.00 9,999,300.00 10,000,500.00 9,974,200.00 9,974,200.00 9,974,200.00 10,000,900.00 10,000,900.00 15,040,950.00 4,983,650.00 15,040,950.00 4,991,100.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,003,600.00 10,710,749,70 10,003,600.00 10,003,600.00 10,003,600.00	99.809000 99.809000 99.876000 99.876000 99.774000 99.938000 99.887000 99.932000 100.005000 99.742000 99.742000 99.783000 99.783000 99.673000 99.673000 99.673000 99.673000 100.273000 100.047000 100.047000 100.047000 199.974000 99.974000 100.036000	10,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 9,996,900.00 10,000,000.00	10,000,000.00 15,000,000.00 5,000,000.00 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 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 15,000,000.00 10,000.00 00 5,000,000.00 10,000.00 00 10,000.00 00 10,000.00 00 10,000.00 00 10,000.00 00 10,000.00 00 10,000.00 00 10,000.00 00 10,000.00 00 10,000.00 00 10,000.00 00 10,000.000	.540 .540 .500 .475 .410 .500 .600 .310 .300 .625 .600 .550 .497 .280 .600 .600 .325 .560	.540 .540 .500 .475 .410 .500 .600 .300 .300 .625 .600 .375 .250 .600	09/15/2025 09/15/2025 06/16/2025 06/16/2025 03/24/2025 06/24/2024 03/28/2025 09/30/2025 10/13/2023 10/21/2025 10/28/2025 10/28/2025 09/33/2025 11/106/2023 11/12/2025	FHLMC 5YrNc2YrQ FHLMC 4.75YrNc2YrQ FHLMC 4.75YrNc2YrQ FHLMC 4.5YrNc1YrQ FHLMC 3.75YrNc1YrQ FHLMC 5YrNC1.5YrB FHLMC 5YrNC1.5YrB FHLMC 5YrNC1.5YrB FHLMC 5YrNC3MOB FHLMC 5YYNC1YrQ FHLMC 5YYNC3MOB FHLMC 5YYNC2YrQ FHLMC 5YrNC2YrQ FHLMC 5YrNC2YrQ FHLMC 5YrFC2YrQ FHLMC 5YrFC1YrQ FHLMC 5YrFC1YrQ FHLMC 5YrFC1YrQ FHLMC 5YrFC1YrQ FHLMC 5YrNC1YrQ FHLMC 5YrNC1YrQ	134GWL38 134GWL38 134GWP91 134GWP21 134GWR32 134GWR32 134GWTG1 134GWY42 134GW3X2 134GW3X2 134GW3X2 134GW3X2 134GW3X2 134GW3X0 137EAEX3 134GW3Y0 137EAEX3 134GW3Y0 137EAEX3 134GWBM5
13460049 18400 784000	4.063 3.831 3.606 2.876 3.615 4.101 2.189 4.170 4.176 4.181 4.101 2.254 4.214 2.280 4.233 1.308 2.302 1.308 1.308 2.793 2.793 2.793 2.793 1.827 2.302 1.827 1.369 1.411 4.336 1.911 2.927 2.148 1.148 1.148 1.148 1.148 1.148	4.063 3.831 3.606 2.876 3.615 4.101 2.189 4.170 4.176 4.181 4.101 2.254 4.214 4.214 4.214 2.280 4.233 1.308 2.302 2.793 2.793 2.793 1.827 2.302 1.827 1.369 1.411 1.411 1.411 1.411 1.4336 1.911	-28,650.00 -6,200.00 -33,900.00 -6,200.00 -11,300.00 -13,400.00 2,400.00 -30,900.00 -25,800.00 -30,900.00 -21,700.00 -29,200.00 -9,900.00 -16,350.00 -16,350.00 -16,350.00 -16,350.00 -2,200.00 -8,900.00 -4,200.00 -4,700.00 -2,600.00 -6,100.00 -2,600.00 -6,100.00 -1,600.00 -5,800.00 -1,600.00 -2,000.00	14,971,350.00 4,993,800.00 14,966,100.00 9,993,800.00 9,988,700.00 4,986,600.00 9,999,300.00 10,000,500.00 9,974,200.00 9,974,200.00 9,974,200.00 10,000,700.00 10,000,900.00 4,983,650.00 15,040,950.00 4,991,100.00 10,000,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,003,600.00 10,710,740.00 10,003,600.00 10,710,740.00 10,003,600.00 10,003,600.00 10,003,600.00 10,003,600.00 10,003,600.00	99.809000 99.876000 99.876000 99.873000 99.887000 99.732000 99.742000 99.742000 99.742000 99.742000 99.763000 99.763000 99.673000 100.073000 99.673000 100.042000 100.042000 100.047000 100.047000 100.047000 199.974000 99.974000 100.036000	15,000,000.00 5,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 5,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 5,000,000.00 14,988,750.00 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	15,000,000.00 5,000,000.00 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 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 10,000.00 5,000,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00	.540 .500 .475 .410 .500 .600 .310 .300 .625 .600 .550 .497 .280 .600 .600 .325 .560	.540 .500 .475 .411 .500 .600 .300 .625 .600 .375 .250 .600	09/15/2025 06/16/2025 03/24/2025 03/24/2025 06/24/2024 03/28/2025 09/30/2025 10/13/2023 10/13/2023 10/27/2025 10/28/2025 10/28/2025 11/16/2023 11/12/2025 11/12/2025	FHLMC 5YrNc2YrO FHLMC 4.75YrNc1YrO FHLMC 4.75YrNc1YrO FHLMC 5.75YrNc1YrO FHLMC 5.75YrNc1YrO FHLMC 5YrNC1.55YrB FHLMC 5YrNC1.55YrB FHLMC 5YrNC1WrO FHLMC 3YrNC1YrO FHLMC 5YrNC3MOB FHLMC 5YrNC3YrO FHLMC 5YrNC2YrO FHLMC 5YrNC2YrO FHLMC 5YrYC2YrO FHLMC 5YrYC1YrO FHLMC 5YrNC1YrO FHLMC 5YrNC1YrO FHLMC 5YrNC1YrO FHLMC 5YrNC1YrO FHLMC 5YrNC1YrO FHLMC 5YrNC1YrO	134GWL38 134GWP91 134GWR32 134GWR32 134GWP26 134GWY42 134GWY42 134GW3Z7 134GW3Z7 134GW3Z7 137EAEX3 137EAEX3 137EAEZ8 134GXBM5 134GXBM5
13466979 FRANC	3.831 3.606 2.876 3.615 4.101 2.189 4.170 4.176 4.181 4.101 2.254 4.214 2.280 4.233 1.308 2.302 1.308 2.793	3.831 3.606 2.876 3.615 4.101 2.189 4.170 4.176 4.181 4.101 2.254 4.214 4.214 4.233 1.308 2.302 1.308 2.793 2.793 2.793 1.827 2.302 1.827 1.369 1.411 1.411 1.411 4.336 1.911	-6,200.00 -33,900.00 -6,200.00 -11,300.00 -13,400.00 2,400.00 500.00 -25,800.00 -30,900.00 -21,700.00 -29,200.00 9,900.00 -16,350.00 -16,350.00 -16,350.00 -16,350.00 -2,200.00 -8,900.00 -8,900.00 -4,700.00 -2,600.00 -6,100.00 -2,600.00 -6,100.00 -5,100.00 -5,800.00 -1,600.00	4,993,800.00 14,966,100.00 9,993,800.00 9,998,700.00 4,986,600.00 9,999,300.00 10,000,500.00 9,974,200.00 9,974,200.00 9,978,300.00 10,000,700.00 10,000,900.00 4,983,650.00 4,983,650.00 4,991,100.00 10,004,700.00 10,003,600.00 10,003,600.00 10,003,600.00 10,003,600.00	99.876000 99.774000 99.738000 99.887000 99.887000 99.732000 99.742000 99.742000 99.742000 100.005000 99.763000 99.673000 100.273000 100.273000 100.042000 100.047000 100.047000 100.047000 199.974000 100.047000 199.974000 100.036000	5,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 5,000,000.00 9,996,900.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 5,000,000.00 5,000,000.00 14,988,750.00 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	5,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 5,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 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	.500 .475 .410 .500 .600 .310 .300 .625 .600 .550 .497 .280 .600 .600	.500 .475 .410 .500 .600 .300 .625 .600 .550 .375 .250	06/16/2025 03/24/2025 06/24/2024 03/28/2025 09/30/2025 10/13/2023 10/27/2025 10/28/2025 10/28/2025 11/06/2023 11/12/2025 11/12/2025	FHLMC 4.75YrNc2YrQ FHLMC 4.75YrNc1YrQ FHLMC 3.75YrNc1YrQ FHLMC 5YrNC15YrB FHLMC 5YrNC6mOB FHLMC 3YrNc1YrQ FHLMC 3YrNc1YrQ FHLMC 5YrNC3MOB FHLMC 5YrNC1YrQ	134GWP91 134GWT22 134GWR32 134GWR26 134GWTG1 134GWY42 134GW3X2 134GW3X2 134GW3X7 134GW3Y0 137EAEX3 137EAEX3 134GXBM5 134GXBM5
13469072 PRIASE STREET PR	3.606 2.876 3.615 4.101 2.189 2.189 4.170 4.176 4.181 4.101 2.254 4.214 4.214 4.214 4.214 2.280 4.233 4.233 4.233 2.302 1.308 2.793 2.793 2.793 2.793 2.793 1.308 2.793	3.606 2.876 3.615 4.101 2.189 2.189 4.170 4.176 4.181 4.214 4.244 4.244 4.233 4.233 4.233 2.302 1.308 2.793 2.793 2.793 1.827 2.302 1.827 1.827 1.827 1.827 1.827 1.827 1.827 1.821	-33,900.00 -6,200.00 -11,300.00 -11,300.00 -13,400.00 500.00 -25,800.00 -25,800.00 -21,700.00 -29,200.00 -9,900.00 -16,350.00 -16,350.00 -16,350.00 -16,350.00 -16,350.00 -2,000.00 -8,900.00 -8,900.00 -4,700.00 -4,700.00 -2,600.00 -2,600.00 -2,600.00 -5,100.00 -5,800.00 -5,800.00 -5,800.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -2,0700.00	14,966,100.00 9,983,600.00 9,988,700.00 9,988,700.00 1,986,600.00 9,999,300.00 10,000,500.00 9,974,200.00 9,969,100.00 9,978,300.00 9,971,900.00 10,000,900.00 14,983,650.00 15,040,950.00 15,040,950.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,003,600.00 10,710,749,70 10,003,600.00 10,003,600.00 10,003,600.00	99.774000 99.938000 99.887000 99.872000 99.9732000 99.9732000 99.742000 99.783000 99.783000 99.673000 99.673000 99.673000 99.822000 100.047000 100.047000 100.047000 199.974000 99.974000 100.036000	15,000,000.00 10,000,000.00 10,000,000.00 5,000,000.00 9,996,900.00 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 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	15,000,000.00 10,000,000.00 10,000,000.00 5,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 15,000,000.00 10,000.00 00 5,000,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00 10,000.00	.475 .410 .500 .600 .310 .300 .625 .600 .550 .497 .280 .600 .600	.475 .410 .500 .600 .300 .300 .625 .600 .550 .600	03/24/2025 06/24/2024 03/28/2025 09/30/2025 10/13/2023 10/13/2023 10/27/2025 10/28/2025 09/23/2025 11/06/2023 11/12/2025	FHLMC 4.5YrNc1YrQ FHLMC 3.75YrNc1YrQ FHLMC 5YrNC1.5YrB FHLMC 5YrNC6mOB FHLMC 3YrNc1YrQ FHLMC 3YrNc1YrQ FHLMC 5YrNC3MOB FHLMC 5YrNC3MOB FHLMC 5YrNC1YrQ FHLMC 5YrNc2YrQ FHLMC 5YrNc2YrQ FHLMC 5Yr FHLMC 5Yr FHLMC 5Yr FHLMC 5Yr	134GWT22 134GWR32 134GWP26 134GWY41 134GWY42 134GW3X2 134GW3X2 134GW3X7 134GW3Y0 137EAEX3 137EAEX3 137EAEX8 134GXBM5
1346000000000000000000000000000000000000	3.615 4.101 2.189 4.170 4.176 4.176 4.181 4.101 2.254 4.214 4.214 2.280 4.233 1.308 2.302 1.308 2.302 1.308 1.308 2.793 2.793 2.793 2.793 2.793 1.827 1.369 1.411 4.411 4.336 1.911 2.927 2.148 1.48 1.148 1.148 1.148 1.148	3.615 4.101 2.189 4.170 4.176 4.181 4.101 2.254 4.214 4.214 4.233 1.308 2.302 1.308 2.793 2.793 2.793 1.827 2.302 1.827 1.369 1.411 1.411 1.411 4.336 1.911	-11,300.00 -13,400.00 2,400.00 500.00 -25,800.00 -30,900.00 -21,700.00 -29,200.00 9,900.00 -16,350.00 -16,350.00 -3,200.00 -4,200.00 4,200.00 4,700.00 -2,600.00 6,100.00 3,427.20 8,600.00 5,100.00 5,800.00 1,600.00 -1,600.00 -2,600.00 -2,000.00	9,988,700.00 4,986,600.00 9,999,300.00 10,000,500.00 9,974,200.00 9,969,100.00 9,978,300.00 9,971,900.00 10,000,900.00 4,983,650.00 4,983,650.00 15,040,950.00 4,991,100.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,003,600.00 10,710,749,70 10,003,600.00 10,003,600.00 10,003,600.00 10,003,600.00	99.887000 99.732000 100.005000 99.742000 99.691000 99.691000 99.783000 99.119000 100.009000 100.073000 100.273000 100.273000 100.042000 100.042000 100.047000 100.047000 199.974000 199.974000 100.036000	10,000,000.00 5,000,000.00 9,996,900.00 10,000,000.00 10,000,000.00 10,000,000.00 9,941,100.00 9,941,100.00 5,000,000.00 14,988,750.00 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 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 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 10,000.00 10,000.00	.500 .600 .310 .300 .625 .600 .550 .497 .280 .600 .600 .325 .560	.500 .600 .300 .300 .625 .600 .550 .375 .250 .600	03/28/2025 09/30/2025 10/13/2023 10/13/2023 10/27/2025 10/28/2025 10/28/2025 11/06/2023 11/12/2025 11/12/2025	FHLMC SYYNC1.5YrB FHLMC SYYNC16MOB FHLMC SYYNC1YrD FHLMC SYYNC1YrB FHLMC SYYNC1YrO FHLMC SYYNC2YrO FHLMC SYYRC2YrO FHLMC SYYR SYY FHLMC SYYRC1YrO FHLMC SYYRC1YrO FHLMC SYYRC1YrO FHLMC SYYRC1YrO FHLMC SYYRC1YrO FHLMC SYYRC1YrO	134GWP26 134GWTG1 134GWY42 134GWZB5 134GW3X2 134GW3X7 134GW3Y0 137EAEX3 137EAEX8 134GXBM5 134GXBM5
13489VPG HLMS PYNLEWNO 07402025 200 300 000,000.000 09,722000 49,722000 49,600.000 2,400.000	4.101 2.189 2.189 4.170 4.176 4.176 4.181 4.101 2.254 4.214 4.2280 4.233 4.233 4.233 4.233 2.302 1.308 2.302 1.308 2.793	4.101 2.189 4.170 4.176 4.181 4.101 2.254 4.214 4.214 4.2280 4.233 4.233 1.308 2.302 1.308 2.793 2.793 2.793 1.827 1.827 1.827 1.827 1.827 1.827 1.827 1.821 1.921 1.921 1.921 1.921 1.931	-13,400.00 2,400.00 500.00 -25,800.00 -21,700.00 -29,200.00 9,900.00 -16,350.00 -16,350.00 -8,900.00 -8,900.00 -4,700.00 4,700.00 4,700.00 -2,600.00 -2,600.00 -2,600.00 -3,427.20 8,600.00 5,100.00 5,800.00 1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -20,700.00	4,986,600.00 9,999,300.00 10,000,500.00 9,974,200.00 9,969,100.00 9,978,300.00 9,911,900.00 4,983,650.00 4,983,650.00 4,991,100.00 4,991,100.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,003,600.00 10,710,749,70 10,003,600.00 10,003,600.00	99.732000 99.993000 99.993000 99.742000 99.742000 99.783000 99.673000 100.273000 99.822000 99.822000 100.042000 100.047000 100.047000 100.047000 199.974000 99.974000 100.036000	5,000,000.00 9,996,900.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 9,941,100.00 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 10,997,500.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00	5,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 15,000,000.00 10,000.00 10,000.00 10,000.00	.600 .310 .300 .625 .600 .550 .497 .280 .600 .600 .325 .560	.600 .300 .300 .625 .600 .550 .375 .250 .600	09/30/2025 10/13/2023 10/13/2023 10/27/2025 10/28/2025 09/23/2025 11/06/2023 11/12/2025 11/12/2025	FHLMC SYRNC1YrQ FHLMC 3YRNC1YrB FHLMC SYRNC3MoB FHLMC SYRNC3MoB FHLMC 5YRNC3YrQ FHLMC 5YRNc2YrQ FHLMC 5YrNc2YrQ FHLMC 5Yr FHLMC 5Yr FHLMC 5Yr FHLMC 5Yr FHLMC 5Yr FHLMC 5Yr FHLMC 5YrNc1YrQ	134GWTG1 134GWY42 134GWZB5 134GW3X2 134GW3Z7 134GW3Y0 137EAEX3 137EAEZ8 134GXBM5 134GXBM5
134500FFM FIRES 77NET FI	2.189 2.189 2.189 4.170 4.181 4.176 4.181 4.101 2.254 4.214 4.214 2.280 4.233 4.233 4.233 4.233 1.308 2.302 1.308 1.308 2.793 1.827 2.302 1.827 1.827 1.827 1.827 1.369 1.411 4.336 1.911 2.927 2.148 2.155	2.189 2.189 4.170 4.176 4.181 4.101 2.254 4.214 4.214 2.280 4.233 4.233 1.308 2.302 1.308 2.793 1.827 2.302 1.827 1.369 1.411 1.411 4.336 1.911 2.927	2,400.00 500.00 -25,800.00 -25,800.00 -21,700.00 -29,200.00 9,900.00 -16,350.00 -16,350.00 -16,350.00 -2,600.00 -8,900.00 4,200.00 4,700.00 4,700.00 4,700.00 -2,600.00 -2,600.00 5,800.00 5,800.00 1,600.00 -5,800.00 1,600.00 -20,700.00	9,999,300.00 10,000,500.00 9,974,200.00 9,978,300.00 9,978,300.00 9,971,900.00 10,000,900.00 4,983,650.00 4,983,650.00 15,040,950.00 4,991,100.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,003,600.00 10,710,749,70 10,003,600.00 10,003,600.00 10,003,600.00	99,993000 100.005000 99,742000 99,783000 99,783000 99,119000 100.0099000 99,673000 99,673000 100,273000 99,822000 100,042000 100,047000 100,047000 100,047000 199,974000 99,974000 100,036000	9,996,900.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 9,941,100.00 9,991,000.00 5,000,000.00 14,988,750.00 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 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 15,000,000.00 15,000,000.00 10,000.00 10,000.00 10,000.00	.310 .300 .625 .600 .550 .497 .280 .600 .325 .560	.300 .300 .625 .600 .550 .375 .250 .600	10/13/2023 10/13/2023 10/27/2025 10/28/2025 10/28/2025 09/23/2025 11/06/2023 11/12/2025	FHLMC 3YrNc1YrQ FHLMC 3YrNc1YrB FHLMC 5YrNc3MoB FHLMC 5YrNc1YrQ FHLMC 5YrNc2YrQ FHLMC 5Yr FHLMC 3Yr FHLMC 3Yr FHLMC 3Yr FHLMC 5YrNc1YrQ FHLMC 5YrNc1YrQ FHLMC 5YrNc1YrQ	134GWY42 134GWZB5 134GW3X2 134GW3Z7 134GW3Y0 137EAEX3 137EAEZ8 134GXBM5 134GXBM5
1914-00/2202 FALEX SYNICTIVIC 10/13/2023 300 300 10,000,0000	2.189 4.170 4.176 4.176 4.181 4.101 2.254 4.214 4.214 2.280 4.233 1.308 2.302 2.793 2.793 2.793 2.827 2.302 1.827 2.302 1.827 1.369 1.411 4.336 1.911 2.927 2.148 1.148 1.148 1.148 1.148 1.148 1.148 1.148	2.189 4.170 4.176 4.181 4.101 2.254 4.214 4.214 4.233 1.308 2.302 1.308 2.793 2.793 1.827 2.302 1.827 1.369 1.411 1.411 1.411 4.336 1.911	500.00 -25,800.00 -30,900.00 -21,700.00 -29,200.00 9,900.00 -16,350.00 -16,350.00 -52,200.00 -8,900.00 -4,200.00 4,200.00 4,700.00 -2,600.00 -6,100.00 -3,427.20 8,600.00 5,100.00 5,800.00 1,600.00 -1,600.00 -1,600.00 -2,000.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -2,000.00 -1,600.00 -1,600.00 -2,000.00 -1,600.00 -2,000.00 -2,000.00 -2,000.00 -2,000.00 -2,000.00 -2,000.00	10,000,500.00 9,974,200.00 9,969,100.00 9,978,300.00 9,971,900.00 10,000,900.00 4,983,650.00 4,983,650.00 15,040,950.00 4,991,100.00 10,004,200.00 10,004,700.00 10,004,700.00 10,004,700.00 10,997,400.00 9,997,400.00 10,003,600.00 10,710,749,70 10,003,600.00 10,003,600.00 10,003,600.00 10,003,600.00 10,003,600.00	100.005000 99.742000 99.691000 99.783000 99.119000 100.009000 99.673000 100.273000 100.273000 100.042000 100.042000 100.047000 100.047000 100.047000 99.974000 99.974000	10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 9,941,100.00 9,991,000.00 5,000,000.00 5,000,000.00 14,988,750.00 5,000,000.00 1,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00	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 5,000,000.00 15,000,000.00 15,000,000.00 10,000.00 10,000.00 10,000.00 10,000.00	.300 .625 .600 .550 .497 .280 .600 .325 .560	.300 .625 .600 .550 .375 .250 .600	10/13/2023 10/27/2025 10/28/2025 10/28/2025 09/23/2025 11/06/2023 11/12/2025	FHLMC 3YrNC1YrB FHLMC 5YrNC3MMB FHLMC 5YrNC1YrQ FHLMC 5YrNC2YrQ FHLMC 5Yr FHLMC 5Yr FHLMC 5Yr FHLMC 3Yr FHLMC 5Yr FHLMC 5YrNC1YrQ FHLMC 5YrNC1YrQ	134GWZB5 134GW3X2 134GW3Z7 134GW3Y0 137EAEX3 137EAEZ8 134GXBM5 134GXBM5
1914-0018/10 PALSE SYNCE/MA	4.170 4.176 4.176 4.181 4.101 2.254 4.214 2.280 4.233 1.308 2.302 1.308 2.793 2.793 2.793 2.793 2.793 1.308 2.793 2.793 2.793 2.793 2.793 2.793 2.793 2.1827 1.369 1.411 1.411 2.927 2.302 1.827 1.369 1.411 1.411 2.927 2.302 1.827 1.369 1.411 1.411 1.411 1.411 1.411 2.927 2.302 1.827 1.369 1.411 1.411 1.411 1.411 2.927 2.302 1.827 1.369 1.411 1.411 1.411 1.411 1.411 2.927 2.302 1.827 1.369 1.411	4.170 4.176 4.181 4.101 2.254 4.214 4.214 4.233 1.308 2.302 1.308 2.793 2.793 2.793 1.827 2.302 1.827 1.369 1.411 1.411 1.411 4.336 1.911 2.927	-25,800.00 -30,900.00 -21,700.00 -29,200.00 9,900.00 -16,350.00 -16,350.00 -8,900.00 -8,900.00 -8,900.00 -1,000 -1,000 -1,000 -1,000 -2,600.00 -1,000	9,974,200.00 9,969,100.00 9,978,300.00 9,971,900.00 10,000,900.00 4,983,650.00 4,983,650.00 4,991,100.00 10,004,200.00 10,004,200.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,003,600.00 10,710,749,70 10,003,600.00 10,003,600.00	99.742000 99.691000 99.783000 99.783000 100.009000 99.673000 100.273000 99.822000 99.822000 100.042000 100.047000 100.047000 100.047000 199.974000 99.974000 100.036000	10,000,000.00 10,000,000.00 10,000,000.00 9,941,100.00 9,991,000.00 5,000,000.00 14,988,750.00 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 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 10,000,000.00 10,000,000.00	.625 .600 .550 .497 .280 .600 .600 .325 .560	.625 .600 .550 .375 .250 .600	10/27/2025 10/28/2025 10/28/2025 10/28/2025 09/23/2025 11/06/2023 11/12/2025	FHLMC 5YrNC3MoB FHLMC 5YrNc1YrQ FHLMC 5YrNc2YrQ FHLMC 5Yr FHLMC 5Yr FHLMC 3Yr FHLMC 5YrNc1YrQ FHLMC 5YrNc1YrQ	134GW3X2 134GW3Z7 134GW3Y0 137EAEX3 137EAEZ8 134GXBM5 134GXBM5
131464072 FHAME SYMETYM	4.176 4.181 4.101 2.254 4.214 4.214 4.214 4.213 4.233 4.233 4.233 2.302 1.308 2.302 1.308 2.793 2.793 2.793 2.793 2.793 1.827 1.828 1.828 1.828 1.829 1.829 1.829 1.821 1.829 1.821	4.176 4.181 4.101 2.254 4.214 4.214 4.233 4.233 1.308 2.302 1.308 2.793 1.827 2.302 1.827 1.827 1.369 1.411 4.411 4.336 1.911 2.927	-30,900.00 -21,700.00 -29,200.00 9,900.00 -16,350.00 -16,350.00 -16,350.00 -2,000.00 -3,900.00 -3,900.00 -4,700.00 -4,700.00 -4,700.00 -2,600.00 -2,600.00 -2,600.00 -5,100.00 -5,800.00 -5,800.00 -1,600.00 -1,600.00 -20,700.00	9,969,100.00 9,978,300.00 9,971,900.00 10,000,900.00 4,983,650.00 4,983,650.00 4,993,050.00 15,040,950.00 4,991,100.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,004,700.00 10,003,600.00 10,710,749,70 10,003,600.00 10,003,600.00 10,003,600.00	99.691000 99.783000 99.783000 100.009000 99.673000 99.673000 99.822000 99.822000 100.042000 100.047000 100.047000 100.047000 99.974000 99.974000 100.036000	10,000,000.00 10,000,000.00 9,941,100.00 5,000,000.00 5,000,000.00 14,988,750.00 5,000,000.00 5,000,000.00 10,000,000.00 9,997,500.00 10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 10,000.00 10,000,000.00	.600 .550 .497 .280 .600 .600 .325 .560	.600 .550 .375 .250 .600 .600	10/28/2025 10/28/2025 09/23/2025 11/06/2023 11/12/2025 11/12/2025	FHLMC 5YrNc1YrQ FHLMC 5YrNc2YrQ FHLMC 5Yr FHLMC 3Yr FHLMC 3Yr FHLMC 5YrNc1YrQ FHLMC 5YrNc1YrQ	134GW3Z7 134GW3Y0 137EAEX3 137EAEZ8 134GXBM5 134GXBM5
1314-06790	4.181 4.101 2.254 4.214 4.214 4.214 2.280 4.233 1.308 2.302 1.308 1.308 2.793 2.793 1.827 2.302 1.827 1.369 1.411 4.336 1.911 2.927 2.148 1.48 1	4.181 4.101 2.254 4.214 4.214 2.280 4.233 4.233 1.308 2.302 1.308 2.793 2.793 1.827 2.302 1.827 1.369 1.411 1.411 1.411 1.411 1.411 1.411 1.411 1.411 1.411	-21,700.00 -29,200.00 9,900.00 -16,350.00 -16,350.00 -16,350.00 -8,900.00 -8,900.00 4,200.00 4,700.00 4,700.00 -2,600.00 -2,600.00 -2,600.00 -5,100.00 5,800.00 1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00 -1,600.00	9,978,300.00 9,911,900.00 10,000,900.00 4,983,650.00 4,983,650.00 15,040,950.00 4,991,100.00 4,991,100.00 10,004,200.00 10,004,700.00 10,004,700.00 10,004,700.00 9,997,400.00 10,003,600.00 10,710,749,70 10,003,600.00 10,003,600.00 10,003,600.00 10,003,600.00	99.783000 99.119000 100.009000 99.673000 99.673000 99.673000 99.822000 100.042000 100.007000 100.047000 100.047000 99.974000 99.974000 100.036000	10,000,000.00 9,941,100.00 9,991,000.00 5,000,000.00 5,000,000.00 14,988,750.00 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 5,000,000.00 5,000,000.00 15,000,000.00 5,000,000.00 5,000,000.00 10,000,000.00 10,000,000.00	.550 .497 .280 .600 .600 .325 .560	.550 .375 .250 .600 .600	10/28/2025 09/23/2025 11/06/2023 11/12/2025 11/12/2025	FHLMC 5YrNc2YrQ FHLMC 5Yr FHLMC 3Yr FHLMC 5YrNc1YrQ FHLMC 5YrNc1YrQ	134GW3Y0 137EAEX3 137EAEZ8 134GXBM5 134GXBM5
STEPARE PHAC SY	4.101 2.254 4.214 4.214 4.214 2.280 4.233 1.308 2.302 1.308 1.308 2.793 2.793 2.793 1.827 2.302 1.827 1.369 1.411 4.411 4.336 1.911 2.927 2.148 1.48 1.48 1.48 1.48 1.48 1.48 1.48	4.101 2.254 4.214 4.214 2.280 4.233 1.308 2.302 1.308 2.793 2.793 2.793 1.827 2.302 1.827 1.369 1.411 1.411 1.411 1.411 1.411 1.411 1.411 1.411 1.411	-29,200.00 9,900.00 1-6,350.00 1-6,350.00 52,200.00 -8,900.00 -8,900.00 4,200.00 4,700.00 4,700.00 -2,600.00 6,100.00 3,427.20 8,600.00 5,100.00 5,800.00 1,600.00 1,600.00	9,911,900.00 10,000,900.00 4,983,650.00 4,983,650.00 15,040,950.00 4,991,100.00 10,004,200.00 10,004,700.00 10,004,700.00 10,004,700.00 10,003,600.00 10,710,749,70 10,003,600.00 10,003,600.00	99.119000 100.009000 99.673000 99.673000 100.273000 100.273000 99.822000 100.042000 100.007000 100.047000 100.047000 99.974000 100.036000	9,941,100.00 9,991,000.00 5,000,000.00 5,000,000.00 14,988,750.00 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 5,000,000.00 5,000,000.00 15,000,000.00 5,000,000.00 5,000,000.00 10,000,000.00 10,000,000.00	.497 .280 .600 .600 .325 .560	.375 .250 .600 .600	09/23/2025 11/06/2023 11/12/2025 11/12/2025	FHLMC 5Yr FHLMC 3Yr FHLMC 5YrNc1YrQ FHLMC 5YrNc1YrQ	137EAEX3 137EAEZ8 134GXBM5 134GXBM5
313746228 FIANC SYM	2.254 4.214 4.214 4.214 2.280 4.233 4.233 4.233 1.308 2.302 1.308 2.793 2.793 2.793 2.793 1.827 2.302 1.827 1.827 1.827 1.369 1.411 1.411 1.411 2.927 2.148 1.48 1.48 1.48 1.48 1.48 1.48 1.48	2.254 4.214 4.244 4.280 4.233 4.233 1.308 2.302 1.308 2.793 2.793 2.793 1.827 2.302 1.827 1.369 1.411 1.411 1.411 4.336 1.911 2.927	9,900.00 -16,350.00 -16,350.00 -16,350.00 -8,900.00 -8,900.00 -8,900.00 4,200.00 3,200.00 4,700.00 -2,600.00 -2,600.00 -2,600.00 -2,600.00 -5,100.00 -5,800.00 1,600.00 -1,600.00 -20,700.00	10,000,900.00 4,983,650.00 1,983,650.00 15,040,950.00 4,991,100.00 4,991,100.00 10,004,700.00 10,004,700.00 10,004,700.00 9,997,400.00 10,003,600.00 10,710,749,70 10,003,600.00 10,003,600.00	100.009000 99.673000 100.273000 99.822000 99.822000 100.042000 100.047000 100.047000 100.047000 99.974000 99.974000	9,991,000.00 5,000,000.00 5,000,000.00 14,988,750.00 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 5,000,000.00 5,000,000.00 15,000,000.00 5,000,000.00 5,000,000.00 10,000,000.00 10,000,000.00	.280 .600 .600 .325 .560	.250 .600 .600 .300	11/06/2023 11/12/2025 11/12/2025	FHLMC 3Yr FHLMC 5YrNc1YrQ FHLMC 5YrNc1YrQ	137EAEZ8 134GXBM5 134GXBM5
13145000 1400000 1400000 1400000 1400000 1400000 1400000 1400000 1400000 1400000 1400000 1400000 14000000 14000000 14000000 14000000 14000000 140000000 140000000 140000000 140000000 140000000 140000000 140000000 140000000 140000000 140000000 140000000 140000000 14000000000 14000000000 14000000000 14000000000 14000000000 14000000000 14000000000 14000000000 14000000000 14	4.214 4.214 4.214 4.214 4.214 4.214 4.214 4.214 4.233 4.233 4.233 4.233 4.233 1.308 1.308 1.308 2.793 1.827 2.302 1.827 1.827 1.827 1.827 1.827 1.827 1.827 1.411 4.336 1.911 2.927 2.148 1.148	4.214 4.214 2.280 4.233 4.233 1.308 2.302 1.308 2.793 1.827 2.302 1.827 1.369 1.411 4.411 4.336 1.911 2.927	-16,350.00 -16,350.00 52,200.00 -8,900.00 -8,900.00 4,200.00 4,700.00 4,700.00 -2,600.00 -2,600.00 3,427.20 8,600.00 5,100.00 5,800.00 1,600.00 -2,0700.00	4,983,650.00 4,983,650.00 15,040,950.00 4,991,100.00 4,991,100.00 10,004,200.00 10,004,700.00 10,004,700.00 9,997,400.00 9,997,400.00 10,003,600.00 10,710,749,70 10,003,600.00	99.673000 99.673000 100.273000 99.822000 99.822000 100.042000 100.047000 100.047000 99.974000 99.974000 100.036000	5,000,000.00 5,000,000.00 14,988,750.00 5,000,000.00 5,000,000.00 10,000,000.00 9,997,500.00 10,000,000.00 10,000,000.00	5,000,000.00 5,000,000.00 15,000,000.00 5,000,000.00 5,000,000.00 10,000,000.00	.600 .600 .325 .560	.600 .600 .300	11/12/2025 11/12/2025	FHLMC 5YrNc1YrQ FHLMC 5YrNc1YrQ	134GXBM5 134GXBM5
131450600 PHUK SYMCHYM	4.214 2.280 4.233 1.308 2.302 1.308 1.308 2.793 1.827 2.302 1.827 1.369 1.411 4.336 1.911 2.927 2.148 1.148 1.148 1.148 1.148 1.148 1.147	4.214 2.280 4.233 4.233 1.308 2.302 1.308 2.793 2.793 1.827 2.302 1.827 1.369 1.411 1.411 1.411 1.411 2.927	-16,350.00 52,200.00 -8,900.00 -8,900.00 4,200.00 4,200.00 4,700.00 -2,600.00 6,100.00 3,427.20 8,600.00 5,100.00 5,800.00 1,600.00 1,600.00 -20,700.00	4,983,650.00 15,040,950.00 4,991,100.00 4,991,100.00 10,004,200.00 10,004,700.00 10,004,700.00 10,004,700.00 9,997,400.00 10,003,600.00 10,710,749,70 10,003,600.00 10,003,600.00 10,003,600.00 10,003,600.00	99.673000 100.273000 99.822000 99.822000 100.042000 100.047000 100.047000 99.974000 99.974000 100.036000	5,000,000.00 14,988,750.00 5,000,000.00 5,000,000.00 10,000,000.00 9,997,500.00 10,000,000.00 10,000,000.00	5,000,000.00 15,000,000.00 5,000,000.00 5,000,000.00 10,000,000.00 10,000,000.00	.600 .325 .560	.600 .300	11/12/2025	FHLMC 5YrNc1YrQ	134GXBM5
1314GEZ PHUC 97MCPVA	2.280 4.233 4.233 4.233 4.233 4.2302 1.308 2.302 1.308 2.793 2.793 2.793 2.793 1.827 1.369 1.411 1.411 1.411 2.927 2.148 1.48 1.48 1.48 1.48 1.48 1.48 1.48	2.280 4.233 4.233 1.308 2.302 1.308 2.793 2.793 1.827 2.302 1.827 1.827 1.369 1.411 1.411 4.436 1.911 2.927	52,200.00 -8,900.00 -8,900.00 4,200.00 4,700.00 4,700.00 -2,600.00 -2,600.00 6,100.00 3,427.20 8,600.00 5,100.00 5,800.00 1,600.00 -20,700.00	15,040,950.00 4,991,100.00 4,991,100.00 10,004,200.00 10,004,700.00 10,004,700.00 9,997,400.00 10,003,600.00 10,710,749,70 10,003,600.00 10,003,600.00	100.273000 99.822000 99.822000 100.042000 100.047000 100.047000 99.974000 99.974000 100.036000	14,988,750.00 5,000,000.00 5,000,000.00 10,000,000.00 9,997,500.00 10,000,000.00 10,000,000.00	15,000,000.00 5,000,000.00 5,000,000.00 10,000,000.00 10,000,000.00	.325 .560 .560	.300			
131546222 FILM SYNICEYMA	4.233 4.233 4.233 1.308 2.302 1.308 1.308 1.308 2.793 2.793 1.827 2.302 1.827 1.827 1.827 1.827 1.827 1.827 1.411 1.411 4.336 1.911 2.927 2.148	4.233 4.233 1.308 2.302 1.308 2.793 1.827 2.302 1.827 1.827 1.369 1.411 4.336 1.911	-8,900.00 -8,900.00 4,200.00 3,200.00 4,700.00 4,700.00 -2,600.00 -2,600.00 5,100.00 5,100.00 5,800.00 1,600.00 -20,700.00	4,991,100.00 4,991,100.00 10,004,200.00 10,000,700.00 10,004,700.00 10,004,700.00 9,997,400.00 10,003,600.00 10,710,749,70 10,003,600.00 10,003,600.00	99.822000 99.822000 100.042000 100.007000 100.047000 100.047000 99.974000 99.974000 100.036000	5,000,000.00 5,000,000.00 10,000,000.00 9,997,500.00 10,000,000.00 10,000,000.00 10,000,000.00	5,000,000.00 5,000,000.00 10,000,000.00 10,000,000.00	.560 .560				134GXBI 7
31546CA25 FHLMC SYMCHYM	4.233 1.308 2.302 1.308 1.308 1.308 1.308 1.308 2.793 1.827 2.302 1.827 1.827 1.369 1.411 4.336 1.911 2.927 2.148 1.148 1.148 1.148 1.148 1.148 1.148 1.148 1.148 1.148 1.148 1.148 1.148	4.233 1.308 2.302 1.308 1.308 2.793 1.827 2.302 1.827 1.369 1.411 4.416 1.911 2.927	-8,900.00 4,200.00 3,200.00 4,700.00 4,700.00 -2,600.00 -2,600.00 6,100.00 3,427.20 8,600.00 5,100.00 5,800.00 1,600.00 1,600.00 -20,700.00	4,991,100.00 10,004,200.00 10,000,700.00 10,004,700.00 10,004,700.00 9,997,400.00 9,997,400.00 10,003,600.00 10,710,749,70 10,003,600.00 10,003,600.00	99.822000 100.042000 100.007000 100.047000 100.047000 99.974000 99.974000 100.036000	5,000,000.00 10,000,000.00 9,997,500.00 10,000,000.00 10,000,000.00 10,000,000.00	5,000,000.00 10,000,000.00 10,000,000.00	.560				
313464068 FHLMC 2YMCHYCY	2.302 1.308 1.308 2.793 2.793 2.793 2.793 1.827 1.827 1.827 1.827 1.369 1.411 1.411 1.411 2.927 2.148 1.48 1.48 1.48 1.48 1.48 1.48 1.48	2.302 1.308 1.308 2.793 2.793 1.827 2.302 1.827 1.369 1.411 4.336 1.911 2.927	3,200.00 4,700.00 4,700.00 -2,600.00 -2,600.00 6,100.00 3,427.20 8,600.00 5,100.00 5,800.00 1,600.00 -20,700.00	10,000,700.00 10,004,700.00 10,004,700.00 9,997,400.00 9,997,400.00 10,003,600.00 10,710,749,70 10,003,600.00 10,003,600.00	100.007000 100.047000 100.047000 99.974000 99.974000 100.036000	9,997,500.00 10,000,000.00 10,000,000.00 10,000,000.00	10,000,000.00	100				
31346428 FHM2 29991411111111111111111111111111111111	1.308 1.308 1.308 2.793 2.793 1.827 2.302 1.827 1.827 1.827 1.369 1.411 4.336 1.911 2.927 2.148	1.308 1.308 2.793 2.793 1.827 2.302 1.827 1.827 1.369 1.411 4.336 1.911 2.927	4,700.00 4,700.00 -2,600.00 -2,600.00 6,100.00 3,427.20 8,600.00 5,100.00 1,600.00 1,600.00 -20,700.00	10,004,700.00 10,004,700.00 9,997,400.00 9,997,400.00 10,003,600.00 10,710,749,70 10,003,600.00 10,003,600.00	100.047000 100.047000 99.974000 99.974000 100.036000	10,000,000.00 10,000,000.00 10,000,000.00		.170				
31346248 FH.M. 2744CHYN	1.308 2.793 2.793 1.827 2.302 1.827 1.827 1.369 1.411 4.336 1.911 2.927 2.302 1.411 4.414 4.346 1.411 1.448 1.48	1.308 2.793 2.793 1.827 2.302 1.827 1.369 1.411 1.411 4.336 1.911 2.927	4,700.00 -2,600.00 -2,600.00 6,100.00 3,427.20 8,600.00 5,100.00 1,600.00 1,600.00 -20,700.00	10,004,700.00 9,997,400.00 9,997,400.00 10,003,600.00 10,710,749.70 10,003,600.00 10,003,600.00	100.047000 99.974000 99.974000 100.036000	10,000,000.00 10,000,000.00	10 000 000 00	.328	.320	11/24/2023	FHLMC 3YrNc1YrQ	134GXCA0
131464079 File Min 3 STM*CHIM60	2.793 2.793 2.793 2.793 1.827 2.302 1.827 1.827 1.369 1.411 1.411 1.411 2.927 2.148 1.48 1.48 1.48 1.48 1.48 1.48 1.48	2.793 2.793 1.827 2.302 1.827 1.369 1.411 1.411 4.336 1.911 2.927	-2,600.00 -2,600.00 6,100.00 3,427.20 8,600.00 5,100.00 1,600.00 1,600.00 -20,700.00	9,997,400.00 9,997,400.00 10,003,600.00 10,710,749.70 10,003,600.00 10,003,600.00	99.974000 99.974000 100.036000	10,000,000.00	10,000,000.00	.200	.200	11/23/2022	FHLMC 2YrNc1YrQ	134GXEA8
33434CKF FH.MC 25YNCTIVE 00/17/023 250 250 10,000,000 10,000,000 00 997,400 0 12,000 00 10,000,000 00 10,000,000 1	2.793 1.827 2.302 1.827 1.827 1.827 1.369 1.411 1.411 4.336 1.911 2.927 148 148 148 148 148 167	2.793 1.827 2.302 1.827 1.827 1.369 1.411 1.411 4.336 1.911 2.927	-2,600.00 6,100.00 3,427.20 8,600.00 5,100.00 5,800.00 1,600.00 -20,700.00	9,997,400.00 10,003,600.00 10,710,749.70 10,003,600.00 10,003,600.00	99.974000 100.036000		10,000,000.00	.200	.200	11/23/2022	FHLMC 2YrNc1YrQ	134GXEA8
31344CKR FHLIAC 24PMCTHMB	1.827 2.302 1.827 1.827 1.369 1.411 4.336 1.911 2.927 2.148 1.148 1.148 1.148 1.148 1.148 1.148	1.827 2.302 1.827 1.827 1.369 1.411 1.411 4.336 1.911 2.927	6,100.00 3,427.20 8,600.00 5,100.00 5,800.00 1,600.00 -20,700.00	10,003,600.00 10,710,749.70 10,003,600.00 10,003,600.00	100.036000		10,000,000.00	.400	.400		FHLMC 3.5YrNc11MoQ	
3145KZKP	2.302 1.827 1.827 1.369 1.411 1.411 1.411 2.927 2.148 1.48 1.48 1.48 1.48 1.48 1.47 1.551	2.302 1.827 1.827 1.369 1.411 1.411 4.336 1.911 2.927	3,427.20 8,600.00 5,100.00 5,800.00 1,600.00 1,600.00 -20,700.00	10,710,749.70 10,003,600.00 10,003,600.00								
3144CKR FHLMC 2 SYNICTYPE 06/01/2023 250 270 10,000,000.00 9,995,000.00 10,003,600.00 10,003	1.827 1.827 1.369 1.411 1.411 4.336 1.911 2.927 2.148 1.148 1.148 1.148 1.167 1.151	1.827 1.827 1.369 1.411 1.411 4.336 1.911 2.927	8,600.00 5,100.00 5,800.00 1,600.00 1,600.00 -20,700.00	10,003,600.00 10,003,600.00								
3134GKZR	1.827 1.369 1.411 1.411 1.411 4.336 1.911 2.927 1.48 1.148 1.148 1.148 1.148 1.167 1.151	1.827 1.369 1.411 1.411 4.336 1.911 2.927	5,100.00 5,800.00 1,600.00 1,600.00 -20,700.00	10,003,600.00								
13144CKZ FHLMC 2YNCH/YG	1.369 1.411 1.411 4.336 1.911 2.927 2.148 1.148 1.148 1.148 1.148 1.167 1.151	1.369 1.411 1.411 4.336 1.911 2.927	5,800.00 1,600.00 1,600.00 -20,700.00									
3146KZF	1.411 1.411 4.336 1.911 2.927 2.148 1.148 1.148 1.148 1.148 1.167 1.151	1.411 1.411 4.336 1.911 2.927	1,600.00 1,600.00 -20,700.00									
1345KIF FHLMC SYNCAMB	1.411 4.336 1.911 2.927 2.148 1.148 1.148 1.148 1.148 1.148 1.167	1.411 4.336 1.911 2.927	1,600.00 -20,700.00									
13436/KHIL FHLMC SYNCHYMB 12/30/2025 700 7.00 10,000,000 10,000,000 9,979,000 2,070,000 23,000 23,000 23,000 23,000 24,	4.336 1.911 2.927 2 1.148 1.148 1.148 1.148 1.148 1.167	4.336 1.911 2.927	-20,700.00									
334GVHP FILMC SyrNCIYIB	1.911 2.927 2 .148 .148 .148 .148 .148 .167	1.911 2.927 .148										
1476: FHLMC-Var-SOFR-Q A/360	.148 .148 .148 .148 .148 .167	.148										
3134GVHN1	.148 .148 .148 .148 .167		-53,722.80	525,552,349.70	99.970012	525,606,072.50	525,710,000.00	.445	.440			
3134GVHN1	.148 .148 .148 .148 .167										-Var-SOFR-Q A/360	476: FHLMC-
1314GVHNI	.148 .148 .148 .167	.148									FHLMC 1.5Yr	
3134GVHNI FHLMC 1.5Yr 09/23/2021 3.70 3.70 25,000,000 25,000,000 100,047000 25,011,750,00 11,750	.148 .148 .167											
3134GVHN1	.148 .167											
13134GVHV3	.167 .151											
1525: FNMA-Fxd-S 30/360 1526: FNMA-Fxd-S 30/360 1526: FNMA-Fxd-S 30/360 1527: FNMA-Fxd-S 30/360 1528: FNMA 4.83Yr 10/05/2022 2.000 2.322 15,000,000.00 14,782,200.00 102.209000 15,331,350.00 549,150.00 3135G0T78 FNMA 4.83Yr 01/19/2023 2.375 2.495 10,000,000.00 9,944,100.00 103.295000 10,329,500.00 385,400.00 3135G0T8 FNMA 4.41Yr 09/12/2023 2.875 2.333 30,000,000.00 30,670,500.00 105,631000 31,869,300.00 1,018,800.00 3135G0X24 FNMA 4.83Yr 01/07/2025 1.625 1.094 10,000,000.00 10,247,300.00 104,109000 10,410,900.00 16,400.00 3136G4XK4 FNMA 5YN-C2YrG 06/30/2025 6.650 6.50 5,000,000.00 5,000,000.00 10,0126000 5,000,300.00 6,300.00 3136G4XK21 FNMA 5YN-C1YrQ 06/30/2025 7.740 7.740 5,000,000.00 5,000,000.00 99,985000 4,999,250.00 7.750.00 3136G4XK9 FNMA SYN-C1YrQ 07/15/2025 7.730 7.730 7.740 14,900,000.00 14,900,000.00 99,99000 14,999,553.00 447.00 3136G4XC27 FNMA 5YN-C1YrG 07/15/2025 7.730 7.730 7.730 7.730 7.730 0.000,000.00 99,99000 14,999,850.00 14,999,850.00 1336G4Z2 FNMA SYN-C1YrB 07/29/2025 7.700 7.700 15,000,000.00 15,000,000.00 99,99000 14,999,850.00 -9,150.00 3136G4Z2 FNMA SYN-C1YrB 07/29/2025 7.700 7.700 15,000,000.00 10,000,000.00 99,99000 14,990,850.00 -9,150.00 3136G4Z7 FNMA SYN-C1YrB 07/29/2025 7.700 7.700 15,000,000.00 10,000,000.00 99,948000 10,000,100.00 10,000,100.00 3136G4Z7 FNMA SYN-C1YrB 07/29/2025 7.700 7.700 10,000,000.00 10,000,000.00 99,948000 99,994800.00 10,000,100.00 3136G4Z7 FNMA SYN-C1YrB 08/04/2025 7.700 7.700 10,000,000.00 10,000,000.00 99,948000 99,994800.00 9,994800.00 9,994800.00 99,9948	.151											
1525: FNMA-FxJ-S 30/360 FNMA 4.8Yr FNMA 5Yr FN										09/30/2021	FREINC 1.511	134671173
3135G0T78 FNMA 4.83Yr 10/05/2022 2.000 2.322 15,000,000.00 14,782,200.00 102.29900 15,331,350.00 549,150.00 3135G0T94 FNMA 5Yr 01/19/2023 2.375 2.495 10,000,000.00 9,944,100.00 103.295000 10,329,500.00 385,400.00 3135G0X24 FNMA 4.81Yr 01/107/2025 1.625 1.094 10,000,000.00 10,247,300.00 104,1090.00 10,410,900.00 40,400.00 10,410,900.00 40,400.00 40,400.00 40,400.00 40,400.00 40,400.00 40,400.00 40,400.00 40,400.00 40,400.00 40,400.00 40,400.00 40,400.00 40,400.00 40,400.00 40,400.00 40,400.00 40,400.00 40,400.00 </td <td>1.150</td> <td></td> <td>70,200.00</td> <td>100/070/200.00</td> <td>100.010000</td> <td>100,000,000.00</td> <td>100,000,000.00</td> <td>.070</td> <td>.070</td> <td></td> <td>Fxd-S 30/360</td> <td>525: FNMA-F</td>	1.150		70,200.00	100/070/200.00	100.010000	100,000,000.00	100,000,000.00	.070	.070		Fxd-S 30/360	525: FNMA-F
3135G0U43 FNMA 4.1Yr 09/12/2023 2.875 2.333 30,000,000.00 30,670,500.00 105,631000 31,689,300.00 1,018,800.00 3135G0X24 FNMA 4.83Yr 01/07/2025 1.625 1.094 10,000,000.00 10,247,300.00 104,109000 10,410,900.00 163,600.00 3136G4XK4 FNMA 5YYNC1YCQ 06/30/2025 .650 .500,000.00 5,000,000.00 99,98500 .499,250.00 -750.00 3136G4XR9 FNMA 5YYNC1YCQ 07/07/2025 .740 .740 15,000,000.00 99,98500 .499,250.00 -750.00 3136G4XR9 FNMA 5YYNC1YCQ 07/07/2025 .740 .740 14,900,000.00 14,900,000.00 99,987000 14,899,553.00 -447.00 3136G4XC2 FNMA 5YYNC1YCQ 07/15/2025 .730 .730 15,000,000.00 15,000,000.00 99,989000 14,999,850.00 -1,650.00 3136G4XC2 FNMA 5YYNC1YB 07/29/2025 .700 .700 15,000,000.00 15,000,000.00 10,000,010.00 14,999,850.00 -7,800.00 3136G4		1.150	549,150.00	15,331,350.00	102.209000	14,782,200.00	15,000,000.00	2.322	2.000	10/05/2022		
3135G0X24 FNMA 4.83Yr 01/07/2025 1.625 1.094 10,000,000.00 10,247,300.00 104.10900 10,410,900.00 163,600.00 3136G4XK4 FNMA 5YrNcYYC 06/30/2025 .650 .650 5,000,000.00 5,000,000.00 10,126000 5,006,300.00 6,300.00 3136G4XZ1 FNMA 5YrNcYYC 06/30/2025 .740 .740 5,000,000.00 5,000,000.00 99,98500 4,999,250.00 .7470 3136G4XZ1 FNMA 5YrNcYYC 07/07/2025 .740 .740 5,000,000.00 14,900,000.00 99,98700 14,899,553.00 .447.00 3136G4Z27 FNMA 5YrNcYYG 07/15/2025 .730 .730 15,000,000.00 15,000,000.00 99,98900 14,990,553.00 -1,650.00 3136G4Z27 FNMA 5YrNcYFB 07/29/2025 .700 .700 15,000,000.00 15,000,000.00 99,98900 14,990,850.00 -9,150.00 3136G4B27 FNMA 5YrNcYFB 07/29/2025 .600 .600 10,000,000.00 10,000,000.00 100,00100.00 10,000,000.00 10,000,000.	1.431	1.431	385,400.00	10,329,500.00	103.295000	9,944,100.00	10,000,000.00	2.495	2.375	01/19/2023	FNMA 5Yr	135G0T94
3136G4XK4 FNMA 5YrNc2YrQ 06/30/2025 .650 .650 5,000,000.00 5,000,000.00 100.126000 5,006,300.00 6,300.00 3136G4XZ1 FNMA 5YrNc1YrQ 06/30/2025 .740 .740 5,000,000.00 5,000,000.00 99,95000 4,999,250.00 .750.00 3136G4XR9 FNMA 5YrNc1YrQ 07/07/2025 .740 .740 14,900,000.00 14,900,000.00 99,997000 14,899,553.00 -447.00 3136G4XP1 FNMA 5YrNc1YrQ 07/15/2025 .730 .750 15,000,000.00 15,000,000.00 99,999000 14,999,350.00 -1,650.00 3136G4ZP2 FNMA 5YrNc1YrB 07/29/2025 .600 .600 10,000,000.00 10,000,000.00 14,990,850.00 -9,150.00 3136G4B77 FNMA 5YrNc1YrB 07/29/2025 .600 .600 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.	2.021	2.021	1,018,800.00	31,689,300.00	105.631000	30,670,500.00	30,000,000.00	2.333	2.875	09/12/2023	FNMA 4.41Yr	135G0U43
3136G4XZ1 FNMA 5YrNc1YrQ 06/30/2025 .740 .740 5,000,000.00 5,000,000.00 99,985000 4,999,250.00 -750.00 3136G4XRP FNMA 5YrNc1YrQ 07/07/2025 .740 .740 14,900,000.00 14,900,000.00 99,987000 14,899,553.00 .447.00 3136G4VZ1 FNMA 5YrNc1YrB 07/15/2025 .730 .750 15,000,000.00 15,000,000.00 99,989000 14,990,850.00 -9,150.00 3136G4D27 FNMA 5YrNc1YrB 07/29/2025 .600 .600 10,000,000.00 10,000,000.00 100,001,000 10,000,100.00 100,001 10,000,100.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,100.00 10,000,000.00 10,000,100.00 10,000,000.00	3.333											
313664XP9 FNMA 5YrNc1YrQ 07/07/2025 .740 .740 14,900,000.00 14,900,000.00 99,997000 14,899,553.00 -447.00 313664U1 FNMA 5YrNc1YrQ 07/15/2025 .730 .730 15,000,000.00 15,000,000.00 99,99000 14,998,350.00 -1,650.00 31366427 FNMA 5YrNc1YrB 07/29/2025 .700 .700 15,000,000.00 10,000,000.00 1	3.859											
3136G4VU1 FNMA 5YrNc1YrQ 07/15/2025 .730 .730 15,000,000.00 15,000,000.00 99,98000 14,988,350.00 -1,650.00 3136G42Z7 FNMA 5YrNc1YrB 07/29/2025 .700 .700 15,000,000.00 15,000,000.00 99,989000 14,998,850.00 -9,150.00 3136G452Z FNMA 5YrNc1YrB 07/29/2025 .600 .600 10,000,000.00 10,000,000.00 100,001,000.00 10,000,000.00	3.851											
3136G427 FNMA 5YrNc1YrB 07/29/2025 .700 .700 15,000,000.00 15,000,000.00 99,93000 14,90,850.00 .9,150.00 3136G4522 FNMA 5YrNc2YrB 07/29/2025 .600 .600 10,000,000.00 10,000,000.00 100,001,000.00 10,000,100.00 100,000 3136G4B77 FNMA 5YrNc1YrB 08/04/2025 .700 .700 10,000,000.00 10,000,000.00 99,948000 9,948,000 -5,200.00 3136G4B77 FNMA 5YrNc1YrB 08/04/2025 .700 .700 15,000,000.00 15,000,000.00 99,948000 14,992,200.00 -5,200.00 3136G4B77 FNMA 5YrNc1YrB 08/04/2025 .700 .700 15,000,000.00 15,000,000.00 14,992,200.00 -7,800.00 3136G4B77 FNMA 4YrNc2YrB 08/12/2024 .410 .410 15,000,000.00 15,000,000.00 10,121000 15,018,150.00 18,150.00 3136G4B7 FNMA 4YrNc2YrB 08/17/2023 .310 15,000,000.00 15,000,000.00 100.121000 15,018,150.00 17,100.00 17,100.00	3.868											
3136G4F32 FNMA 5YrNc2YrB 07/29/2025 .600 .600 10,000,000.00 10,000,000.00 100,001,000.00 100,001,000.00 100,001,000.00 100,001,000.00 100,001,000.00 100,001,000.00 100,001,000.00 100,001,000.00 100,001,000.00 100,001,000.00 100,001,000.00 100,001,000.00 100,001,000.00 100,001,000.00 100,001,000.00 100,000,000.00 99,948000 9,994,800.00 -7,800.00 3136G4875 FNMA 5YrNc1YrB 08/04/2025 .700 .700 15,000,000.00 15,000,000.00 99,948000 9,994,800.00 -7,800.00 3136G4138 FNMA 4YrNc2YrB 08/12/2024 .410 .410 15,000,000.00 15,000,000.00 100,121000 15,018,150.00 18,150.00 3136G4H51 FNMA 5YrNc1.5YrB 08/17/2023 .310 .310 15,000,000.00 15,000,000.00 100,114000 15,017,100.00 17,100.00 3136G4H63 FNMA 5YrNc1YrQ 08/17/2025 .550 .550 15,000,000.00 15,000,000.00 99,958000 14,985,300.00 -14,700.00 3136G4279 FNMA 5YrNc1YrQ 08	3.891											
313664D75 FNMA 5YrNc2YrB 07/29/2025 .600 .600 10,000,000.00 10,000,000.00 100,001,000.00 10,000,100.00 10,000,100.00 10,000,100.00 10,000,100.00 10,000,100.00 10,000,100.00 10,000,100.00 10,000,100.00 10,000,100.00 10,000,100.00 99,948000 9,94800.00 -5,200.00 313664B77 FNMA 5YrNc1YrB 08/04/2025 .700 .700 15,000,000.00 15,000,000.00 99,948000 14,992,200.00 -7,800.00 313664B3 FNMA 5YrNc1YrB 08/12/2024 .410 .10 15,000,000.00 15,000,000.00 100.121000 15,018,150.00 18,150.00 313664B51 FNMA 5YrNc1.5YrB 08/17/2023 .310 .310 15,000,000.00 15,000,000.00 100.114000 15,017,100.00 17,100.00 313664B63 FNMA 5YrNc1YrQ 08/17/2025 .550 .550 15,000,000.00 15,000,000.00 99,952000 14,985,300.00 -14,700.00 313664297 FNMA 5YrNc1YrQ 08/27/2025 .650 .650 8,650,000.00 8,650,000.00 99,85	3.932 3.941											
3136G4B77 FNMA 5YrNc1YrB 08/04/2025 .700 .700 10,000,000.00 10,000,000.00 99,948000 9,994,800.00 -5,200.00 3136G4B77 FNMA 5YrNc1YrB 08/04/2025 .700 .700 15,000,000.00 15,000,000.00 99,948000 14,992,200.00 -7,800.00 3136G4B38 FNMA 4YrNc2YrB 08/12/2024 .410 .410 15,000,000.00 15,000,000.00 100.114000 15,018,150.00 17,100.00 3136G4B45 FNMA 5YrNc1SyrB 08/17/2023 .310 15,000,000.00 15,000,000.00 100.114000 15,017,100.00 17,100.00 3136G4B463 FNMA 5YrNc1YrQ 08/17/2025 .550 .550 15,000,000.00 15,000,000.00 99,92000 14,985,300.00 -14,700.00 3136G4P7 FNMA 5YrNc1YrQ 08/27/2025 .650 .650 8,650,000.00 8,650,000.00 99,982000 4,991,600.00 -8,400.00 3136G427 FNMA 5YrNc1YrQ 02/28/2024 .25 .625 5,000,000.00 5,000,000.00 99,882000 4,991,600.00 -8,400.00	3.941											
3136G4B77 FNMA 5YrNc1YrB 08/04/2025 .700 .700 15,000,000.00 15,000,000.00 99,948000 14,992,200.00 -7,800.00 3136G4J38 FNMA 4YrNc12YrB 08/12/2024 .410 .410 15,000,000.00 15,000,000.00 100.121000 15,018,150.00 18,150.00 3136G4B51 FNMA 5YrNc1,5YrB 08/17/2023 .310 .310 15,000,000.00 15,000,000.00 100.114000 15,017,100.00 17,100.00 3136G4B43 FNMA 5YrNc1Yr 08/19/2025 .550 .550 15,000,000.00 15,000,000.00 99,92000 14,985,300.00 -14,700.00 3136G42F9 FNMA 5YrNc1YrQ 08/27/2025 .655 .625 5,000,000.00 99,832000 4,991,600.00 -8,400.00 3136G42F9 FNMA 5YrNc1YrQ 02/28/2024 .375 .375 10,000,000.00 10,000,000.00 10,007,900.00 10,007,900.00 7,900.00	3.932											
3136G4K51 FNMA 3YrNC1.5YrB 08/17/2023 .310 .310 15,000,000.00 15,000,000.00 100.114000 15,017,100.00 17,100.00 17,100.00 3136G4B63 FNMA 5YrNc1Yr 08/17/2025 .550 .550 15,000,000.00 15,000,000.00 99,902000 14,985,300.00 -14,700.00 3136G4297 FNMA 5YrNc1YrQ 08/27/2025 .650 .650 8,650,000.00 8,650,000.00 99.858000 4,991,600.00 -8,400.00 3136G4297 FNMA 3.5YrNc1.5YrQ 02/28/2024 .375 10,000,000.00 10,000,000.00 100.079000 10,007,900.00 7,900.00	3.932	3.932			99.948000			.700		08/04/2025	FNMA 5YrNc1YrB	
3136G4H63 FNMA 5YrNc2Yr 08/19/2025 .550 .550 15,000,000.00 15,000,000.00 99,02000 14,985,300.00 -14,700.00 3136G4Q97 FNMA 5YrNc1YrQ 08/27/2025 .650 .650 8,650,000.00 8,650,000.00 99,858000 8,637,717.00 -12,283.00 3136G42F9 FNMA 5YrNc1YrQ 08/27/2025 .625 .625 5,000,000.00 5,000,000.00 99,832000 4,991,600.00 -8,400.00 3136G42F9 FNMA 3.5YrNc1.5YrQ 02/28/2024 .375 3.75 10,000,000.00 10,000,000.00 100.079000 10,007,900.00 7,900.00	3.003	3.003	18,150.00	15,018,150.00	100.121000	15,000,000.00	15,000,000.00	.410	.410	08/12/2024	FNMA 4YrNc2YrB	136G4J38
3136G4Q97 FNMA 5YrNc1YrQ 08/27/2025 .650 .650 8,650,000.00 8,650,000.00 99.858000 8,637,717.00 -12,283.00 3136G42F9 FNMA 5YrNc1YrQ 08/27/2025 .625 .625 5,000,000.00 5,000,000.00 99.832000 4,991,600.00 -8,400.00 3136G42F9 FNMA 3.5YrNc1.5YrQ 02/28/2024 .375 3.75 10,000,000.00 10,000,000.00 100.079000 10,007,900.00 7,900.00	2.034	2.034	17,100.00	15,017,100.00	100.114000	15,000,000.00	15,000,000.00	.310	.310	08/17/2023	FNMA 3YrNC1.5YrB	136G4K51
3136G42F9 FNMA 5YRNc1YrQ 08/27/2025 .625 .625 5,000,000.00 5,000,000.00 99.832000 4,991,600.00 -8,400.00 3136G4Z97 FNMA 3.5YrNc1.5YrQ 02/28/2024 .375 .375 10,000,000.00 10,000,000.00 100.079000 10,007,900.00 7,900.00	3.990											
3136G4Z97 FNMA 3.5YrNc1.5YrQ 02/28/2024 .375 .375 10,000,000.00 10,000,000.00 10,0079000 10,007,900.00 7,900.00	4.001											
	4.004											
3136G4X4U FNMA 4.9YRNC11MOQ 08/26/2025 .600 .600 10,000,000.00 10.000.000.00 99.790000 9.979,000.00 -21.000.00	2.565											
	4.004											
3136G4P31 FNMA 3.9YrNc1.9YrQ 08/19/2024 .450 .450 3,701,000.00 3,701,000.00 100.190000 3,708,031.90 7,031.90 3136G43H4 FNMA 4YrNc2Yr 09/16/2024 .400 .400 10,000,000.00 10,000,000.00 100.112000 10,011,200.00 11,200.00	3.020 3.098											
3136643HP FNNA 517NC2YrA 03/28/2024 .320 3.20 10,000,000.00 10,000,000.00 10,015,900.00 10,015,900.00 15,900.00	2.642											
3135GG6A6 FNMA SYNICTYB 10/20/2025 5.80 5.80 10,000,000.00 10,000,000.00 9,666000 9,966,600.00 -33,400.00	4.156											
31336645C3 FNMA SYNC2YYA 10/27/2025 5.40 5.40 10,000,000.00 10,000,000.00 99.795000 9,979,000.00 -20,500.00	4.179											
3136G4657 FNNA 5YN-C2YYA 10/28/2025 .560 .560 5,000,000.00 5,000,000.00 99.854000 4,992,700.00 -7,300.00	4.180											
3136G46N8 FNMA 5YrNc1YrQ 10/29/2025 .600 .600 5,000,000.00 5,000,000.00 99.689000 4,984,450.00 -15,550.00	4.178	4.178	-15,550.00	4,984,450.00	99.689000		5,000,000.00	.600	.600			136G46N8
3135G06C2 FNMA 5YrNc1YrO 10/29/2025 .600 .600 10,000,000.00 10,000,000.00 99.689000 9,968,900.00 -31,100.00	4.178											
3135G66C2 FNMA 5YrNc1YrQ 10/29/2025 .600 .604 10,000,000.00 9,998,000.00 99.689000 9,968,900.00 -29,100.00	4.178											
313562N0 FNMA5YrNc2YrA 11/04/2025 550 550 10,000,000.00 10,000,000.00 99.816000 9,981,600.00 1.84,000.00 FNMA5YrNc2YrA 11/04/2025 550 550 10,000,000.00 10,000,000.00 99.816000 90,981,600.00 1.84,000	4.198											
3135G0666 FNNA 4.9YN-C11MOO 10/20/2025 580 587 10,000,000.00 9,996,500.00 99,66600.00 -29,900.00	4.156											
313562P5 FNNA 3.5YNc2YrQ 05/03/2024 350 3.50 3.500 000.00 3,499 300.00 10.184000 3,506,440.00 7,140.00	2.738											
3135G06G3 FNMA 5Yr 11/07/2025 .500 .573 14,000,000.00 13,949,880.00 99.522000 13,933,080.00 -16,800.00 3135GA3N9 FNMA 3YrNC2YrB 11/16/2023 .300 .300 10,000,000.00 10,000,000.00 100,269000 10,026,900.00 26,900.00	4.210											
3135GA3N9 FNMA 3YrNC2YrB 11/16/2023 .300 .300 10,000,000.00 10,000,000.00 100.269000 10,026,900.00 26,900.00 3135GA3C3 FNMA 3.5YrNc2YrQ 05/17/2024 .350 .350 10,000,000.00 10,000,000.00 100.180000 10,018,000.00 18,000.00	2.281 2.777											
3135GA3C3 FNNM 3.511NL211U 05/17/2024 .350 10,000,000.00 10,000,000.00 10,018,000.00 10,018,000.00 18,000.00 1335GA3C3 FNNM 3.57NN2YCQ 05/17/2024 .350 .350 10,000,000.00 10,000,000.00 10,018,000.00 10,018,000.00 18,000.00	2.777											
31356A223 FNNA 5YNL2YA 11/17/2025 .560 .560 10,000,000.00 10,000,000.00 99.822000 9,982,200.00 -17,800.00	4.233											
3135G06E8 FNMA 4/th/C2/YB 11/18/2024 4.20 4.20 10,000,000.00 10,000,000.00 10,0080000 10,0080000 10,0080000 0,000.00 10,000.00	3.268											
3135GA4P3 FNMA 5Y/NC2Y/A 11/18/2025 .650 .650 20,000,000.00 20,000,000.00 100.067000 20,013,400.00 13,400.00	4.226											
3135GA5A5 FNMA 3.25YrNc2YrA 02/23/2024 .350 .350 20,000,000.00 20,000,000.00 100.282000 20,056,400.00 56,400.00	2.544											
3135GA4R9 FNMA 3.75YrNc2YrA 08/23/2024 .420 .420 15,000,000.00 15,000,000.00 100.227000 15,034,050.00 34,050.00	3.036	3.036	34,050.00	15,034,050.00	100.227000	15,000,000.00	15,000,000.00	.420	.420	08/23/2024	FNMA 3.75YrNc2YrA	135GA4R9
3135GA3Z2 FNMA 5YrNc2YrA 11/25/2025 .600 .600 15,000,000.00 99,924000 14,988,600.00 -11,400.00	4.250	4.250	-11,400.00	14,988,600.00	99.924000	15,000,000.00	15,000,000.00	.600	.600	11/25/2025	FNMA 5YrNc2YrA	135GA3Z2
3135G06F5 FNMA 2.9YrNc2YrQ 11/16/2023 .310 .310 5,000,000.00 5,000,000.00 10.285000 5,014,250.00 14,250.00		2.280										
3135GAAZ4 FNMA 4.5YrNc1.5YrB 06/24/2025 .500 .500 10,000,000.00 10,000,000.00 99,808000 9,980,800.00 -19,200.00	2.280									06/24/2025	FNMA 4.5YrNc1.5YrB	135GAAZ4
.780 .758 489,751,000.00 490,338,780.00 100.541667 492,403,821.90 2,065,041.90	2.280 3.853		2,065,041.90	492,403,821.90	100.541667	490,338,780.00	489,751,000.00	.758	.780		V 00ED 0 4/000	F70. F1::::
	2.280 3.853	3.853 3.359			100 018000	25 000 000 00	25 000 000 00			00/14/2021		
1576: FNMA-Var-SOFR-Q A/360 3135c/0214	2.280 3.853 3.359	3.359		25 UUN EUU UU	100.010000	23,000,000.00		210	210			
3135G02H5 FNMA 1.5Yr 09/16/2021 .210 .210 25,000,000.00 25,000,000.00 25,004,500.00 4,500.00 4,500.00	2.280 3.853 3.359	3.359 .129	4,500.00		100.128000	25.000.000.00	25.000.000.00					
3135G02H5 FNMA 1.5Yr 09/16/2021 .210 .210 .25,000,000.00 25,000,000.00 100.018000 25,004,500.00 4,500.00 3135G02K8 FNMA 2Yr 03/16/2022 .270 .270 25,000,000.00 25,000,000.00 100.128000 25,032,000.00 32,000.00	2.280 3.853 3.359 .129 .622	3.359 .129 .622	4,500.00 32,000.00	25,032,000.00				.270	.270	03/16/2022	FNMA 2Yr	135G02K8
3135G02H5 FNMA 1.5Yr 09/16/2021 .210 .210 25,000,000.00 25,000,000.00 25,004,500.00 4,500.00 4,500.00	2.280 3.853 3.359	3.359 .129 .622 .682	4,500.00 32,000.00 56,750.00	25,032,000.00 25,056,750.00	100.227000	25,000,000.00	25,000,000.00	.270 .400	.270 .400	03/16/2022 04/07/2022	FNMA 2Yr FNMA 2Yr	135G02K8 135G03B7

1700: FHLB-DISC NOTE

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
313385MC7 313385MQ6	FHLB DISC NTE FHLB DISC NTE	09/24/2021 10/06/2021	.045 .037	.045 .037	100,000,000.00 35,000,000.00	99,977,250.00 34,993,453.06	99.994000 99.993000	99,994,000.00 34,997,550.00	16,750.00 4,096.94	.151 .183	.151 .184
313385LF1	FHLB DISC NTE	09/03/2021	.020	.020	50,000,000.00	49,997,472.22	99.996000	49,998,000.00	527.78	.093	.093
			.037	.037	185,000,000.00	184,968,175.28	99.994351	184,989,550.00	21,374.72	.141	.142
1710: FHLB-F 3130ALKL7	xd-M 30/360 FHLB 5YrNc1YrA	03/25/2026	.850	.850	10,000,000.00	10,000,000.00	100.132000	10,013,200.00	13,200.00	4.557	4.652
3130AMT69	FHLB 5YrNc1MoM	06/26/2026	1.070	1.070	10,000,000.00	10,000,000.00	99.989000	9,998,900.00	-1,100.00	4.774	4.907
3130AN3R9	FHLB 5YrNc1MoM	07/20/2026	1.130 1.017	1.130 1.017	10,000,000.00 30,000,000.00	10,000,000.00 30,000,000.00	100.017000 100.046000	10,001,700.00 30,013,800.00	1,700.00 13,800.00	4.829 4.720	4.973 4.844
1725: FHLB-F	xd-S 30/360		1.017	1.017	30,000,000.00	30,000,000.00	100.040000	30,013,000.00	13,000.00	4.720	4.044
313379Q69	FHLB 4.5 Yr	06/10/2022	2.125	2.182	7,975,000.00	7,955,620.75	101.737000	8,113,525.75	157,905.00	.844	.860
313382AX1 313378WG2	FHLB 4.9Yr FHLB 2.91Yr	03/10/2023 03/11/2022	2.125 2.500	2.716 2.308	11,750,000.00 30,000,000.00	11,432,397.50 30,158,100.00	103.121000 101.476000	12,116,717.50 30,442,800.00	684,320.00 284,700.00	1.556 .598	1.608 .611
3130AHG31	FHLB 5YrNc2YrQ	10/29/2024	1.800	1.800	25,000,000.00	25,000,000.00	100.418000	25,104,500.00	104,500.00	3.124	3.249
3130AK3T1	FHLB 4.25YrNc3MoA	12/09/2024	.500	.500	10,000,000.00	10,000,000.00	99.874000	9,987,400.00	-12,600.00	3.321	3.362
3130AKDH6 3130AKKP0	FHLB 2 Yr FHLB 3YrNc1YrA	10/21/2022 12/22/2023	.125 .190	.176 .235	10,000,000.00 15,000,000.00	9,989,900.00 14,979,900.00	100.038000 99.860000	10,003,800.00 14,979,000.00	13,900.00 -900.00	1.220 2.384	1.225 2.395
3130AKL79	FHLB 3YrNc6MoB	12/28/2023	.250	.250	10,000,000.00	10,000,000.00	99.913000	9,991,300.00	-8,700.00	2.399	2.411
3130AKKF2	FHLB 3.25YrNc6MoA	03/28/2024	.270	.270	15,000,000.00	15,000,000.00	99.843000	14,976,450.00	-23,550.00	2.645	2.660
3130AKLB0 3130AKLB0	FHLB 3.5YrNc1YrB FHLB 3.5YrNc1YrB	06/28/2024 06/28/2024	.260 .260	.260 .260	15,000,000.00 10,000,000.00	15,000,000.00 10,000,000.00	99.787000 99.787000	14,968,050.00 9,978,700.00	-31,950.00 -21,300.00	2.895 2.895	2.912 2.912
3130AKKF2	FHLB 3.25YrNc6MoA	03/28/2024	.270	.279	15,000,000.00	14,995,500.00	99.843000	14,976,450.00	-19,050.00	2.645	2.660
3130AL2G8	FHLB 5YrNc6MoQ	02/18/2026	.600	.615	5,000,000.00	4,996,250.00	99.670000	4,983,500.00	-12,750.00	4.467	4.556
3130ALBX1 3130ALDX9	FHLB 5YrNc1YrQ FHLB 4.25Yr1YrQ	02/23/2026 05/23/2025	.580 .500	.580 .500	10,000,000.00 14,750,000.00	10,000,000.00 14,750,000.00	99.488000 99.784000	9,948,800.00 14,718,140.00	-51,200.00 -31,860.00	4.484 3.767	4.570 3.814
3130ALFN9	FHLB 4.5YrNc1YrQ	08/25/2025	.550	.550	5,000,000.00	5,000,000.00	99.739000	4,986,950.00	-13,050.00	4.007	4.071
3130AL6K5	FHLB 5YrNc1YrA	02/25/2026	.580	.580	6,000,000.00	6,000,000.00	99.563000	5,973,780.00	-26,220.00	4.489	4.575
3130ALEM2 3130ALEM2	FHLB 5YrNc3MoQ FHLB 5YrNc3MoQ	02/25/2026 02/25/2026	.790 .790	.790 .790	15,000,000.00 10,000,000.00	15,000,000.00 10,000,000.00	99.854000 99.854000	14,978,100.00 9,985,400.00	-21,900.00 -14,600.00	4.461 4.461	4.575 4.575
3130ALF25	FHLB 3.75YrNc6MoB	11/26/2024	.400	.400	5,000,000.00	5,000,000.00	99.813000	4,990,650.00	-9,350.00	3.295	3.326
3130ALGR9	FHLB 5YrNc3MoQ	02/26/2026	.850	.850	10,000,000.00	10,000,000.00	99.909000	9,990,900.00	-9,100.00	4.456	4.578
3130ALEH3 3130ALH56	FHLB 5YrNc1YrQ FHLB 5YrNc1YrA	03/16/2026 03/18/2026	.700 .750	.700 .750	25,000,000.00 10.000.000.00	25,000,000.00 10,000,000.00	99.755000 99.935000	24,938,750.00 9,993,500.00	-61,250.00 -6,500.00	4.531 4.530	4.627 4.633
3130ALHZ0	FHLB 4.25YrNc1YrQ	06/18/2025	.530	.530	10,000,000.00	10,000,000.00	99.816000	9,981,600.00	-18,400.00	3.834	3.885
3130ALH56	FHLB 5YrNc1YrA	03/18/2026	.750	.750	10,000,000.00	10,000,000.00	99.935000	9,993,500.00	-6,500.00	4.530	4.633
3130ALFW9 3130ALHG2	FHLB 5YrNc3MoQ FHLB 5YrNc1YrA	03/18/2026 03/18/2026	.790 .750	.790 .750	15,000,000.00 10,000,000.00	15,000,000.00 10,000,000.00	99.827000 99.935000	14,974,050.00 9,993,500.00	-25,950.00 -6,500.00	4.525 4.530	4.633 4.633
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	14,625,000.00	14,625,000.00	99.987000	14,623,098.75	-1,901.25	4.511	4.647
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	9,750,000.00	9,750,000.00	99.987000	9,748,732.50	-1,267.50	4.511	4.647
3130ALGJ7 3130ALGJ7	FHLB 5YrNc1MoM FHLB 5YrNc1MoM	03/23/2026 03/23/2026	1.000 1.000	1.000 1.015	14,625,000.00 8,921,250.00	14,625,000.00 8,914,559.06	99.987000 99.987000	14,623,098.75 8,920,090.24	-1,901.25 5,531.18	4.511 4.511	4.647 4.647
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	9,750,000.00	9,750,000.00	99.987000	9,748,732.50	-1,267.50	4.511	4.647
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	19,500,000.00	19,500,000.00	99.987000	19,497,465.00	-2,535.00	4.511	4.647
3130ALGJ7 3130ALGJ7	FHLB 5YrNc1MoM FHLB 5YrNc1MoM	03/23/2026 03/23/2026	1.000 1.000	1.000 1.000	19,500,000.00 9,750,000.00	19,500,000.00 9,750,000.00	99.987000 99.987000	19,497,465.00 9,748,732.50	-2,535.00 -1,267.50	4.511 4.511	4.647 4.647
3130ALN34	FHLB 4YrNc6MoB	03/24/2025	.700	.700	10,000,000.00	10,000,000.00	100.014000	10,001,400.00	1,400.00	3.586	3.649
3130ALKF0	FHLB 4YrNc1YrB	03/25/2025	.625	.625	10,000,000.00	10,000,000.00	100.103000	10,010,300.00	10,300.00	3.595 3.595	3.652 3.652
3130ALKF0 3130ALNK6	FHLB 4YrNc1YrB FHLB 4YrNc1YrB	03/25/2025 03/25/2025	.625 .625	.625 .625	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	100.103000 100.103000	10,010,300.00 10,010,300.00	10,300.00 10,300.00	3.595	3.652
3130ALLP7	FHLB 4YrNc3MoB	03/17/2025	.650	.688	15,000,000.00	14,977,500.00	99.974000	14,996,100.00	18,600.00	3.570	3.630
3130ALTH7 3130ALU93	FHLB 3.5YrNc6MoQ FHLB 4.25YrNc6MoQ	09/30/2024 06/30/2025	.510 .750	.510 .750	25,000,000.00 10,000,000.00	25,000,000.00 10,000,000.00	99.963000 99.995000	24,990,750.00 9,999,500.00	-9,250.00 -500.00	3.140 3.850	3.170 3.918
3130ALU73	FHLB 3YrNC3MB	04/08/2024	.375	.375	10,000,000.00	10,000,000.00	100.009000	10,000,900.00	900.00	2.667	2.690
3130ALWL4	FHLB 4YrNC6MoB	04/08/2025	.720	.720	15,000,000.00	15,000,000.00	100.029000	15,004,350.00	4,350.00	3.623	3.690
3130ALLP7 3130AMEN8	FHLB 3.91YrNC2MoB FHLB 9Mo	03/17/2025 02/01/2022	.650 .045	.702 .051	25,000,000.00 25,000,000.00	24,950,000.00 24,998,865.00	99.974000 99.976000	24,993,500.00 24,994,000.00	43,500.00 -4,865.00	3.570 .503	3.630 .507
3130AMKB7	FHLB 5YrNc6MoQ	05/26/2026	1.050	1.050	15,000,000.00	15,000,000.00	100.144000	15,021,600.00	21,600.00	4.679	4.822
3130AMCT7	FHLB 5YrNc3MoQ	05/26/2026	1.110	1.110	5,000,000.00	5,000,000.00	100.051000	5,002,550.00	2,550.00	4.671	4.822
3130AMME9 3130AMJN3	FHLB 5YrNc6MoQ FHLB 5YrNc6MoQ	05/26/2026 05/26/2026	1.000 1.030	1.000 1.030	10,000,000.00 5,000,000.00	10,000,000.00 5,000,000.00	100.077000 100.118000	10,007,700.00 5,005,900.00	7,700.00 5,900.00	4.686 4.682	4.822 4.822
3130AMCT7	FHLB 5YrNc3MoQ	05/26/2026	1.110	1.110	5,000,000.00	5,000,000.00	100.051000	5,002,550.00	2,550.00	4.671	4.822
3130AMS52	FHLB 5YrNc1Mo	06/08/2026	1.000	1.000	15,000,000.00	15,000,000.00	99.981000	14,997,150.00	-2,850.00	4.719	4.858
3130AMMZ2 3130AMNL2	FHLB 5YrNC1YrB FHLB 5YrNc1MoM	06/10/2026 06/15/2026	1.000 1.180	1.000 1.180	5,000,000.00 5,000,000.00	5,000,000.00 5,000,000.00	100.365000 100.040000	5,018,250.00 5,002,000.00	18,250.00 2,000.00	4.724 4.714	4.863 4.877
3130AMNQ1	FHLB 5YrNc3MoQ	06/16/2026	1.100	1.100	10,000,000.00	10,000,000.00	100.078000	10,007,800.00	7,800.00	4.714	4.879
3130AMWT5	FHLB 5YrNc1MoM	06/26/2026	1.050	1.050	15,000,000.00	15,000,000.00	99.974000	14,996,100.00	-3,900.00	4.762	4.907
3130AN3B4 3130ANBX7	FHLB 5YrNc1MoM FHLB 5YrNc3MOQ	07/06/2026 07/22/2026	1.020 1.000	1.020 1.000	15,000,000.00 15,000,000.00	15,000,000.00 15,000,000.00	99.977000 99.992000	14,996,550.00 14,998,800.00	-3,450.00 -1,200.00	4.793 4.840	4.934 4.978
3130ANAJ9	FHLB 5YrNc3MoQ	07/27/2026	1.000	1.000	15,000,000.00	15,000,000.00	99.986000	14,997,900.00	-2,100.00	4.854	4.992
3130ANAJ9	FHLB 5YrNc3MoQ	07/27/2026	1.000	1.000	10,000,000.00	10,000,000.00	99.986000	9,998,600.00	-1,400.00	4.854	4.992
1900: FFCB-D	ISC NOTE		.854	.863	751,896,250.00	751,598,592.31	100.085893	752,542,078.49	943,486.18	3.644	3.728
313313SF6	FFCB DISC NOTE	01/25/2022	.060	.060	17,000,000.00	16,991,330.00	99.976000	16,995,920.00	4,590.00	.487	.488
313313TD0	FFCB DISC NOTE	02/16/2022	.050	.050	50,000,000.00	49,980,486.11	99.973000	49,986,500.00	6,013.89	.547	.548
1925: FFCB-F	xd-S 30/360		.053	.053	67,000,000.00	66,971,816.11	99.973761	66,982,420.00	10,603.89	.532	.533
3133EJKN8	FFCB 5Yr	04/11/2023	2.700	2.721	10,000,000.00	9,990,300.00	104.294000	10,429,400.00	439,100.00	1.633	1.696
3133EJD48	FFCB 5Yr	10/02/2023	3.050	3.095	10,000,000.00	9,979,300.00	106.092000	10,609,200.00	629,900.00	2.063	2.173
3133EJT74 3133EKM45	FFCB 2.9Yr FFCB 3Yr	11/15/2021 09/06/2022	3.050 1.500	2.922 1.529	10,000,000.00 14,435,000.00	10,035,700.00 14,422,874.60	100.827000 101.546000	10,082,700.00 14,658,165.10	47,000.00 235,290.50	.289 1.078	.293 1.101
3133EK4B9	FFCB 5YrNc2YrA	10/28/2024	1.820	1.820	10,000,000.00	10,000,000.00	100.408000	10,040,800.00	40,800.00	3.120	3.247
3133EKP75	FFCB 4.9Yr	09/17/2024	1.600	1.672	6,128,000.00	6,107,471.20	103.711000	6,355,410.08	247,938.88	3.020	3.134
3133EKQA7 3133ELNJ9	FFCB 4.9Yr FFCB 4YrNc2YrA	09/10/2024 02/28/2024	2.080 1.550	1.688 1.550	2,064,000.00 5,000,000.00	2,101,585.44 5,000,000.00	105.182000 100.859000	2,170,956.48 5,042,950.00	69,371.04 42,950.00	2.978 2.507	3.115 2.581
3133ELH80	FFCB 5YrNc2YrA	06/10/2025	.680	.680	5,025,000.00	5,025,000.00	99.982000	5,024,095.50	-904.50	3.798	3.863
3133EL3E2	FFCB 3YrNc1YrA	08/10/2023	.320	.320	15,945,000.00	15,945,000.00	99.986000	15,942,767.70	-2,232.30	2.014	2.027
3133EL7E8 3133EMDM1	FFCB 2.5YrNc3MoA FFCB 3YrNC2YrA	03/15/2023 10/20/2023	.220 .270	.250 .270	10,000,000.00 10,000,000.00	9,992,500.00 10,000,000.00	99.981000 100.216000	9,998,100.00 10,021,600.00	5,600.00 21,600.00	1.617 2.210	1.622 2.222
3133EMHL9	FFCB 3YrNc1YrA	11/30/2023	.310	.310	10,000,000.00	10,000,000.00	99.986000	9,998,600.00	-1,400.00	2.322	2.334
3133EMJQ6	FFCB 3YrNc2YrA	12/08/2023	.280	.264	9,931,000.00	9,935,667.57	100.227000	9,953,543.37	17,875.80	2.343	2.356
3133EMKG6 3133EMKH4	FFCB 2.5YrNc6MoA FFCB 2YrNc1YrA	06/15/2023 12/15/2022	.200 .160	.200 .160	15,000,000.00 10,000,000.00	15,000,000.00 10,000,000.00	99.950000 100.029000	14,992,500.00 10,002,900.00	-7,500.00 2,900.00	1.867 1.370	1.874 1.375
3133EMKH4	FFCB 2YrNc1YrA	12/15/2022	.160	.160	8,245,000.00	8,245,000.00	100.029000	8,247,391.05	2,391.05	1.370	1.375
3133EMKW1	FFCB 3YrNc1YrA	12/21/2023	.210	.235	10,000,000.00	9,992,500.00	99.884000	9,988,400.00	-4,100.00	2.381	2.392
3133EMLE0 3133EMLP5	FFCB 2.75YrNc6MoA FFCB 4YrNc6MoA	09/22/2023 12/23/2024	.190 .320	.190 .320	10,000,000.00 5,000,000.00	10,000,000.00 5,000,000.00	99.896000 99.613000	9,989,600.00 4,980,650.00	-10,400.00 -19,350.00	2.136 3.372	2.145 3.400
3133EMKW1	FFCB 3YrNC1YrA	12/23/2024	.210	.235	20,000,000.00	19,985,000.00	99.884000	19,976,800.00	-8,200.00	2.381	2.392

O LIGID											
CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
3133EMLP5	FFCB 4YrNc6MoA	Date 12/23/2024	.320	To Mat .320	Value 15,000,000.00	Value 15,000,000.00	Price 99.613000	Value 14,941,950.00	Gain/Loss -58,050.00	Duration 3.372	Maturity 3.400
3133EMLR1	FFCB 5YrNc6MoA	12/23/2025	.500	.506	12,430,000.00	12,426,271.00	99.357000	12,350,075.10	-76,195.90	4.339	4.400
3130AKKF2	FFCB 3.25YrNc6MoA	03/28/2024	.270	.270	10,000,000.00	10,000,000.00	99.843000	9,984,300.00	-15,700.00	2.645	2.660
3133EMLP5	FFCB 4YrNc6MoA	12/23/2024	.320	.339	10,000,000.00	9,992,500.00	99.613000	9,961,300.00	-31,200.00	3.372	3.400
3133EMLF7	FFCB 1.75YrNc6MoA	09/22/2022	.120	.155	15,000,000.00	14,991,000.00	99.982000	14,997,300.00	6,300.00	1.140	1.145
3133EMLT7	FFCB 3YrNC1YrA	12/28/2023	.210	.235	15,000,000.00	14,988,750.00	99.880000	14,982,000.00	-6,750.00	2.400	2.411
3133EMLT7	FFCB 3.9YrNc1.9YrA	12/28/2023	.210	.244	10,000,000.00	9,990,000.00	99.880000	9,988,000.00	-2,000.00	2.400	2.411
3133EMML3	FFCB 2Yr	01/12/2023	.120	.125	25,000,000.00	24,997,500.00	99.977000	24,994,250.00	-3,250.00	1.445	1.452
3133EMSC7	FFCB 4rNC1YrA	03/03/2025	.480	.480	5,000,000.00	5,000,000.00	99.847000	4,992,350.00	-7,650.00	3.547	3.592
3133EMSC7	FFCB 4YrNC1YrA	03/03/2025	.480	.512	10,000,000.00	9,987,500.00	99.847000	9,984,700.00	-2,800.00	3.546	3.592
3133EMTW2	FFCB 3Yr	03/18/2024	.300	.307	25,000,000.00	24,994,675.00	99.962000	24,990,500.00	-4,175.00	2.615	2.633
3133EMUP5	FHLB 4YrNc1YrA	04/01/2025	.710	.710	10,000,000.00	10,000,000.00	100.217000	10,021,700.00	21,700.00	3.605	3.671
3133EMUP5	FFCB 4YrNc1YrA	04/01/2025	.710	.710	10,000,000.00	10,000,000.00	100.217000	10,021,700.00	21,700.00	3.605	3.671
3133EMVD1	FFCB 3YrNC1YrA	04/05/2024	.330	.330	10,000,000.00	10,000,000.00	100.011000	10,001,100.00	1,100.00	2.661	2.682
3133EMUU4	FFCB 1.58Yr	11/29/2022	.120	.149	25,000,000.00	24,988,250.00	100.009000	25,002,250.00	14,000.00	1.326	1.332
3133EMZJ4	FFCB 1Yr	05/17/2022	.060	.063	50,000,000.00	49,998,575.00	100.014000	50,007,000.00	8,425.00	.794	.795
3133EMZS4	FFCB 5YrNc2YrA	05/18/2026	.900	.900	5,000,000.00	5,000,000.00	100.595000	5,029,750.00	29,750.00	4.677	4.800
3133EMD66	FFCB 1.25Yr	09/15/2022	.080	.090	20,000,000.00	19,997,400.00	100.001000	20,000,200.00	2,800.00	1.121	1.126
3133EMD66	FFCB 1.25Yr	09/15/2022	.080	.090	75,000,000.00	74,990,250.00	100.001000	75,000,750.00	10,500.00	1.121	1.126
3133EMQ62	FFCB 5YrNc6MoA	07/13/2026	.990	.990	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	4.817	4.953
3133EMQ62	FFCB 5YrNc6MoA	07/13/2026	.990	.990	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	4.817	4.953
			.482	.496	584,203,000.00	584,100,569.81	100.266124	585,757,704.38	1,657,134.57	2.082	2.108
1930: FFCB-Va 3133EJJE0	ar-M A/360 FFCB 3.5Yr	10/04/2021	120	120	15,000,000.00	15 000 000 00	100.013000	15.001.950.00	1,950.00	.175	170
313353150	FFCB 3.311	10/04/2021	.128	.128	15,000,000.00	15,000,000.00 15,000,000.00	100.013000	15,001,950.00	1,950.00	.175	.178
400F, FEOD V	COED M A/000		.120	.120	15,000,000.00	15,000,000.00	100.013000	15,001,950.00	1,950.00	.175	.170
3133EM7M8	'ar-SOFR-M A/360 FFCB 2.3Yr	02/21/2023	.155	.155	15,000,000.00	15,000,000.00	100.000000	15.000.000.00	0.00	1.553	1.562
		11.1.7.020	.155	.155	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	1.553	1.562
1936: FFCB-V	ar-SOFR-Q A/360										
3133EKT63	FFCB 2Yr	09/24/2021	.190	.190	15,000,000.00	15,000,000.00	100.021000	15,003,150.00	3,150.00	.151	.151
3133EK6V3	FFCB 3Yr	11/07/2022	.360	.360	25,000,000.00	25,000,000.00	100.378000	25,094,500.00	94,500.00	1.248	1.271
3133EK6V3	FFCB 3Yr	11/07/2022	.360	.360	25,000,000.00	25,000,000.00	100.378000	25,094,500.00	94,500.00	1.248	1.271
3133EK6V3	FFCB 3Yr	11/07/2022	.360	.360	25,000,000.00	25,000,000.00	100.378000	25,094,500.00	94,500.00	1.248	1.271
3133EK6V3	FFCB 3Yr	11/07/2022	.360	.360	15,000,000.00	15,000,000.00	100.378000	15,056,700.00	56,700.00	1.248	1.271
3133EK6V3	FFCB 3Yr	11/07/2022	.360	.360	25,000,000.00	25,000,000.00	100.378000	25,094,500.00	94,500.00	1.248	1.271
3133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	9,000,000.00	9,000,000.00	100.423000	9,038,070.00	38,070.00	1.337	1.359
3133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	24,000,000.00	24,000,000.00	100.423000	24,101,520.00	101,520.00	1.337	1.359
3133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	24,000,000.00	24,000,000.00	100.423000	24,101,520.00	101,520.00	1.337	1.359
3133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	24,000,000.00	24,000,000.00	100.423000	24,101,520.00	101,520.00	1.337	1.359
3133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	14,000,000.00	14,000,000.00	100.423000	14,059,220.00	59,220.00	1.337	1.359
3133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	24,000,000.00 249,000,000.00	24,000,000.00 249,000,000.00	100.423000 100.378000	24,101,520.00 249,941,220.00	101,520.00 941,220.00	1.337 1.225	1.359 1.246
1950: FMAC-F	5×4-8 20/260		.355	.355	249,000,000.00	249,000,000.00	100.378000	249,941,220.00	941,220.00	1.225	1.240
3132X03B5	FAMCA 4.9Yr	06/30/2023	2.850	2.964	10,000,000.00	9,947,900.00	105.051000	10,505,100.00	557,200.00	1.847	1.915
			2.850	2.964	10,000,000.00	9,947,900.00	105.051000	10,505,100.00	557,200.00	1.847	1.915
1965: FMAC-V	/ar-M A/360										
31422BYJ3	FAMCA 1.5Yr	10/18/2021	.149	.149	50,000,000.00	50,000,000.00	100.024000	50,012,000.00	12,000.00	.214	.216
0040. MUNIO	M-+ A/000		.149	.149	50,000,000.00	50,000,000.00	100.024000	50,012,000.00	12,000.00	.214	.216
2310: MUNIS-I	Mat A/360										
923035BS7	VENTURA COUNTY TRAN	07/01/2022	250	132	35 000 000 00	35 041 650 00	100 119000	35 041 650 00	0.00	916	918
923035BS7 923035BS7	VENTURA COUNTY TRAN VENTURA COUNTY TRAN	07/01/2022 07/01/2022	.250 .250	.132 .142	35,000,000.00 15,000,000.00	35,041,650.00 15,016,350.00	100.119000 100.109000	35,041,650.00 15,016,350.00	0.00	.916 .916	.918 .918
923035BS7 923035BS7	VENTURA COUNTY TRAN VENTURA COUNTY TRAN	07/01/2022 07/01/2022	.250 .250	.132 .142		35,041,650.00 15,016,350.00 50,058,000.00		35,041,650.00 15,016,350.00 50,058,000.00	0.00 0.00	.916 .916	.918 .918
923035BS7	VENTURA COUNTY TRAN		.250	.142	15,000,000.00	15,016,350.00	100.109000	15,016,350.00	0.00	.916	.918
923035BS7 2350: MUNIS-S	VENTURA COUNTY TRAN S 30/360	07/01/2022	.250 .250	.142 .135	15,000,000.00	15,016,350.00 50,058,000.00	100.109000 100.116000	15,016,350.00	0.00	.916	.918 .918
923035BS7	VENTURA COUNTY TRAN		.250	.142	15,000,000.00 50,000,000.00	15,016,350.00	100.109000	15,016,350.00 50,058,000.00	0.00	.916	.918
923035BS7 2350: MUNIS-S 13063DAD0	S 30/360 STATE OF CALIFORNIA	07/01/2022	.250 .250 2.367	.142 .135	15,000,000.00 50,000,000.00 1,500,000.00	15,016,350.00 50,058,000.00 1,468,800.00	100.109000 100.116000 97.920000	15,016,350.00 50,058,000.00 1,468,800.00	0.00 0.00 0.00	.916 .916	.918 .918
923035BS7 2350: MUNIS-3 13063DAD0 544351MM8	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES	07/01/2022 04/01/2022 09/01/2021	.250 .250 2.367 4.000	.142 .135 2.960 2.919	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20	100.109000 100.116000 97.920000 103.208000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20	0.00 0.00 0.00 0.00	.916 .916 .651 .086	.918 .918 .668 .088
923035BS7 2350: MUNIS-S 13063DAD0 544351MM8 13063DAD0	VENTURA COUNTY TRAN S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA	07/01/2022 04/01/2022 09/01/2021 04/01/2022	.250 .250 2.367 4.000 2.367	.142 .135 2.960 2.919 3.120	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95	100.109000 100.116000 97.920000 103.208000 97.521000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95	0.00 0.00 0.00 0.00 0.00	.916 .916 .651 .086 .651	.918 .918 .668 .088
923035BS7 2350: MUNIS-5 13063DAD0 544351MM8 13063DAD0 13063DAD0	S 30/360 S TATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022	.250 .250 2.367 4.000 2.367 2.367	.142 .135 2.960 2.919 3.120 3.290	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00	100.109000 100.116000 97.920000 103.208000 97.521000 97.101000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00	0.00 0.00 0.00 0.00 0.00 0.00	.916 .916 .651 .086 .651	.918 .918 .668 .088 .668
923035BS7 2350: MUNIS-3 13063DAD0 544351MM8 13063DAD0 13063DAD0 419792YL4	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 01/01/2022	.250 .250 2.367 4.000 2.367 2.367 2.770	.142 .135 2.960 2.919 3.120 3.290 2.770	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00	100.109000 100.116000 97.920000 103.208000 97.521000 97.101000 100.000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	.916 .916 .651 .086 .651 .650	.918 .918 .668 .088 .668 .668
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 13063DAD0 419792YL4 826239GH2	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 01/01/2022 08/01/2024	.250 .250 2.367 4.000 2.367 2.367 2.770 .354	.142 .135 2.960 2.919 3.120 3.290 2.770 .354	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 720,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340,95 24,275,250.00 3,500,000.00 720,000.00	100.109000 100.116000 97.920000 103.208000 97.521000 97.101000 100.000000 100.000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	.916 .916 .651 .086 .651 .650 .416 2.979	.918 .668 .088 .668 .668 .422 3.005
923035BS7 2350: MUNIS-5 13063DAD0 544351MM8 13063DAD0 13063DAD0 419792YL4 826239GH2 826239FY6	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SIER JT COM GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 01/01/2022 08/01/2024 08/01/2024	.250 .250 .2367 4.000 2.367 2.367 2.770 .354	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 720,000.00 500,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00 500,000.00	100.109000 100.116000 97.920000 103.208000 97.521000 97.101000 100.000000 100.000000 100.000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00 500,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	.916 .916 .651 .086 .651 .650 .416 2.979 2.980	.918 .918 .668 .088 .668 .668 .422 3.005 3.005
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 13063DAD0 419792YL4 826239GH2 826239FY6 826239FX8	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SIER JT COM GO SIER JT COM GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 01/01/2022 08/01/2024 08/01/2024	.250 .250 2.367 4.000 2.367 2.367 2.770 .354 .344	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 720,000.00 500,000.00 260,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00 500,000.00 260,000.00	100.109000 100.116000 97.920000 103.208000 97.521000 97.101000 100.000000 100.000000 100.000000 100.000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00 500,000.00 260,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	.916 .916 .651 .650 .416 2.979 2.980 1.995	.918 .918 .668 .088 .668 .422 3.005 3.005 2.003
923035BS7 2350: MUNIS-3 13063DAD0 544351MM8 13063DAD0 13063DAD0 419792YL4 826239FY6 826239FY6 826239FX8 826239FK8 826239FK8	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 01/01/2022 08/01/2024 08/01/2023 08/01/2022 08/01/2022	.250 .250 2.367 4.000 2.367 2.770 .354 .344 .229 .179	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229 .179	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 25,000,000.00 25,000,000.00 720,000.00 500,000.00 260,000.00 260,000.00 260,000.00 265,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340,95 24,275,250.00 3,500,000.00 720,000.00 500,000.00 260,000.00 205,000.00 260,000.00	100.109000 100.116000 97.92000 103.208000 97.521000 100.00000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340,95 24,275,250.00 3,500,000.00 720,000.00 500,000.00 260,000.00 260,000.00 260,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	.916 .916 .651 .686 .651 .650 .416 2.979 2.980 1.995	.918 .668 .088 .668 .668 .422 3.005 3.005 2.003 1.003
923035BS7 2350: MUNIS-3 13063DAD0 544351MM8 13063DAD0 13063DAD0 419792YL4 826239GH2 826239FY6 826239FX8 826239F6	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SIER JT COM GO SIER JT COM GO SIER JT COM GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 01/01/2022 08/01/2024 08/01/2024 08/01/2023	.250 .250 2.367 4.000 2.367 2.367 2.770 .354 .344 .229	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 720,000.00 500,000.00 260,000.00 205,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00 500,000.00 260,000.00 205,000.00	100.109000 100.116000 97.920000 103.208000 97.521000 97.101000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00 500,000.00 260,000.00 205,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995	.918 .668 .088 .668 .668 .422 3.005 3.005 2.003
923035BS7 2350: MUNIS-3 13063DAD0 544351MM8 13063DAD0 13063DAD0 1419792YL4 826239FV8 826239FV8 826239FV8 826239FW0 8014952N1	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 01/01/2022 08/01/2024 08/01/2024 08/01/2023 08/01/2022 08/01/2022 08/01/2022	.250 .250 .250 .2367 4.000 2.367 2.370 .354 .344 .229 .179 .179	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229 .179 .179	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 720,000.00 260,000.00 205,000.00 205,000.00 8,770,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340,95 24,275,250.00 3,500,000.00 720,000.00 260,000.00 265,000.00 265,000.00 8,770,000.00	100.109000 100.116000 97.92000 103.208000 97.521000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00 500,000.00 260,000.00 260,000.00 260,000.00 8,770,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995 1.001	.918 .668 .088 .668 .422 3.005 2.003 1.003 1.003 .918
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 13063DAD0 419792YL4 826239GH2 826239FY6 826239FY6 826239FW6 8014952N1 8014952N1 8014952P6	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 01/01/2022 08/01/2024 08/01/2024 08/01/2023 08/01/2022 08/01/2022 07/01/2022 07/01/2022	.250 .250 .250 .2367 .4.000 .2.367 .2.770 .354 .344 .229 .179 .179	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229 .179 .179 .160	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 720,000.00 500,000.00 260,000.00 265,000.00 265,000.00 265,000.00 267,000.00 28,770,000.00 2,8770,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00 260,000.00 260,000.00 260,000.00 8,770,000.00 2,870,000.00	100.109000 100.116000 97.92000 103.208000 97.521000 97.101000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00 500,000.00 260,000.00 260,000.00 8,770,000.00 2,8770,000.00 2,8770,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995 1.001 1.001	.918 .668 .088 .668 .422 3.005 3.005 2.003 1.003 1.003 .918
923035BS7 2350: MUNIS-3 13063DAD0 544351MM8 13063DAD0 419792Y14 826239FV8 826239FV8 826239FV8 826239FW0 8014952P1 8014952P6 098203VS8 725894MR7 797508JS8	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 01/01/2022 08/01/2024 08/01/2024 08/01/2023 08/01/2022 07/01/2022 07/01/2022 07/01/2023 08/01/2022 08/01/2021 08/01/2021	.250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .160 .210 .145 .149	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229 .179 .160 .210 .145 .149	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 500,000.00 260,000.00 260,000.00 260,000.00 287,000.00 287,000.00 287,000.00 3,770,000.00 287,000.00 425,000.00 425,000.00 425,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340,95 24,275,250.00 3,500,000.00 720,000.00 260,000.00 265,000.00 2,870,000.00 2,870,000.00 455,000.00 425,000.00 425,000.00	100.109000 100.116000 97.920000 103.208000 97.521000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00 500,000.00 260,000.00 260,000.00 2,8770,000.00 2,8770,000.00 395,000.00 425,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995 1.001 1.001 1.001 1.010 1.916 1.912 .003 .003	.918 .668 .088 .668 .422 3.005 2.003 1.003 1.918 .003 .003 1.003 1.003
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 13063DAD0 419792YL4 826239GH2 826239FY6 826239FW6 826239FW6 826239FW6 826239FW0 8014952N1 8014952N1 8014952N6 978203VS8 725594MR7 797508JS8 797508JT6	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO BONITA USD GO PLACENTIA YORBA LINDA USD GO SAN DIEGUITO USD GO SAN DIEGUITO USD GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 01/01/2022 08/01/2024 08/01/2023 08/01/2022 08/01/2022 07/01/2022 08/01/2021 08/01/2021 08/01/2021	.250 .250 .250 .2367 4.000 2.367 2.770 .354 3.44 .229 .179 .160 .210 .145 .149	.142 .135 2.960 2.919 3.120 2.770 .354 .344 .229 .179 .160 .210 .210 .145 .145 .145 .145	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 500,000.00 260,000.00 260,000.00 260,000.00 260,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 425,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00 260,000.00 260,000.00 260,000.00 2,870,000.00 2,870,000.00 4,877,000.00 425,000.00 425,000.00	100.109000 100.116000 97.92000 103.208000 97.521000 97.521000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00 500,000.00 260,000.00 260,000.00 260,000.00 28,770,000.00 2,870,000.00 395,000.00 425,000.00 425,000.00 425,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995 1.001 1.001 1.001 1.912 .003 .003 .003 1.001 1.993	.918 .668 .088 .668 .422 3.005 3.005 2.003 1.003 .918 .003 .003 1.003
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 419792YL4 826239FY6 826239FY6 826239FW8 826239FW8 826239FW0 8014952N1 8014952N1 6098203VS8 725894MR7 797508JS8 797508JS8 797508JT6 797508HV3	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SAN DIEGUITO USD GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 01/01/2022 08/01/2024 08/01/2023 08/01/2022 07/01/2022 07/01/2022 08/01/2021 08/01/2021 08/01/2021 08/01/2021	.250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275	.142 .135 .2,960 .2,919 .3,120 .2,770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 25,000,000.00 200,000.00 260,000.00 260,000.00 260,000.00 260,000.00 2,8770,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340,95 24,275,250.00 3,500,000.00 720,000.00 260,000.00 260,000.00 260,000.00 2,870,000.00 2,870,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00	100.109000 100.116000 97.920000 103.208000 97.521000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00 260,000.00 260,000.00 260,000.00 2,870,000.00 2,870,000.00 395,000.00 425,000.00 425,000.00 425,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995 1.001 1.001 .916 1.912 .003 .003 1.001 1.993	.918 .668 .088 .668 .668 .620 .003 .005 .003 .003 .003 .003 .003 .00
923035BS7 2350: MUNIS-1 33063DAD0 544351MM8 13063DAD0 419792YL4 826239FY6 826239FY6 826239FW0 8014952N1 8014952P6 908203VS8 725894MR7 797508JS8 797508JT6 797508HU3 797508HU3	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO SONITA USD GO PLACENTIA YORBA LINDA USD GO SAN DIEGUITO USD GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 01/01/2022 08/01/2024 08/01/2024 08/01/2023 08/01/2022 07/01/2022 07/01/2022 07/01/2023 08/01/2021 08/01/2021 08/01/2021 08/01/2023 08/01/2023 08/01/2023	.250 .250 .250 .2367 4.000 2.367 2.370 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .275	.142 .135 2.960 2.919 3.120 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .275	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 260,000.00 260,000.00 260,000.00 260,000.00 260,000.00 265,000.00 28770,000.00 48,770,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340,95 24,275,250.00 3,500,000.00 720,000.00 260,000.00 260,000.00 260,000.00 2,870,000.00 4,55,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00	100.109000 100.116000 97.920000 103.208000 97.521000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00 260,000.00 260,000.00 260,000.00 28770,000.00 2,8770,000.00 455,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995 1.001 1.001 .916 1.912 .003 .003 1.001 1.993	.918 .668 .088 .668 .668 .422 3.005 2.003 1.003 .918 .003 .003 1.003 2.003 2.003 1.003
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 13063DAD0 419792YL4 826239GH2 826239FY6 826239FW6 826239FW6 826239FW6 826239FW0 8014952N1 8014952P6 098203VS8 725594MR7 797508JS8 797508JT6 797508JNS	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO BONITA USD GO PLACENTIA YORBA LINDA USD GO SAN DIEGUITO USD GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 01/01/2022 08/01/2023 08/01/2023 08/01/2022 07/01/2022 07/01/2023 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023	.250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .160 .210 .145 .145 .145 .275 .275 .275	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229 .179 .160 .210 .145 .145 .145	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 500,000.00 260,000.00 260,000.00 260,000.00 265,000.00 265,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00 260,000.00 260,000.00 260,000.00 2,8770,000.00 2,870,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00	100.109000 100.116000 97.92000 103.208000 97.521000 97.521000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00 260,000.00 260,000.00 260,000.00 260,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995 1.001 1.001 1.001 1.916 1.912 .003 .003 .003 1.001 1.993 2.490 1.497 .003	.918 .668 .088 .668 .422 3.005 2.003 1.003 .918 .003 .003 2.003 2.003 2.003 3.005
923035BS7 2350: MUNIS-1 33063DAD0 544351MM8 13063DAD0 419792YL4 826239FY6 826239FY6 826239FW0 8014952N1 8014952P6 908203VS8 725894MR7 797508JS8 797508JT6 797508HU3 797508HU3	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO SONITA USD GO PLACENTIA YORBA LINDA USD GO SAN DIEGUITO USD GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 01/01/2022 08/01/2024 08/01/2024 08/01/2023 08/01/2022 07/01/2022 07/01/2022 07/01/2023 08/01/2021 08/01/2021 08/01/2021 08/01/2023 08/01/2023 08/01/2023	.250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .275 .175	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .275 .175 .133	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 25,000,000.00 260,000.00 260,000.00 260,000.00 260,000.00 260,000.00 260,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340,95 24,275,250.00 3,500,000.00 720,000.00 260,000.00 260,000.00 260,000.00 2,870,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 450,000.00 3,000,000.00 3,000,000.00	100.109000 100.116000 97.920000 103.208000 97.521000 100.000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00 260,000.00 260,000.00 260,000.00 2,870,000.00 395,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995 1.001 1.001 9.16 1.912 .003 .003 1.001 1.993 2.490 1.497 .003 .003	.918 .668 .088 .668 .668 .642 3.005 2.003 1.003 .003 2.003 2.003 1.003 2.003 .003
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 13063DAD0 419792YL4 826239FV6 826239FV6 826239FV8 826239FX8 826239FX8 826239FX8 826239FX8 826239FX8 876239FX8 8767839FX8 87678839FX8 8767839FX8 876787	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO SAN DIEGUITO USD GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 01/01/2022 08/01/2023 08/01/2023 08/01/2022 07/01/2022 07/01/2023 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023	.250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .160 .210 .145 .145 .145 .275 .275 .275	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229 .179 .160 .210 .145 .145 .145	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 500,000.00 260,000.00 260,000.00 260,000.00 265,000.00 265,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00 260,000.00 260,000.00 260,000.00 2,8770,000.00 2,870,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00	100.109000 100.116000 97.92000 103.208000 97.521000 97.521000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00 260,000.00 260,000.00 260,000.00 260,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995 1.001 1.001 1.001 1.916 1.912 .003 .003 .003 1.001 1.993 2.490 1.497 .003	.918 .668 .088 .668 .422 3.005 2.003 1.003 .918 .003 .003 2.003 2.003 2.003 3.005
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 13063DAD0 419792YL4 826239GH2 826239FY6 826239FW6 826239FW6 826239FW6 826239FW0 8014952N1 8014952P6 098203VS8 725594MR7 797508JS8 797508JT6 797508JNS	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO SAN DIEGUITO USD GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 01/01/2022 08/01/2023 08/01/2023 08/01/2022 07/01/2022 07/01/2023 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023	.250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .275 .175	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .275 .175 .133	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 25,000,000.00 260,000.00 260,000.00 260,000.00 260,000.00 260,000.00 260,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340,95 24,275,250.00 3,500,000.00 720,000.00 260,000.00 260,000.00 260,000.00 2,870,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 450,000.00 3,000,000.00 3,000,000.00	100.109000 100.116000 97.920000 103.208000 97.521000 100.000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00 260,000.00 260,000.00 260,000.00 2,870,000.00 395,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995 1.001 1.001 9.16 1.912 .003 .003 1.001 1.993 2.490 1.497 .003 .003	.918 .668 .088 .668 .668 .642 3.005 2.003 1.003 .003 1.003 2.003 2.003 2.003 2.003
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 13063DAD0 419792YL4 826239GH2 826239FY6 826239FW6 826239FW6 826239FW6 826239FW0 8014952N1 8014952P6 098203VS8 725894MR7 797508JR8 797508JR8 797508HV3 797508HV3 797508HV3 797508HU5 797508JR0 9523476M9	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SONTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO BONITA USD GO PLACENTIA YORBA LINDA USD GO SAN DIEGUITO USD GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 01/01/2022 08/01/2023 08/01/2023 08/01/2022 07/01/2022 07/01/2022 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021	.250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .215 .145 .130 1.983	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229 .179 .160 .210 .145 .145 .145 .175 .275 .275 .175 .175 .145 .130 2.328	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 205,000,000 205,000.00 205,000.00 205,000.00 205,000.00 245,000.00 425,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 3,000,000.00 77,545,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 260,000.00 260,000.00 260,000.00 260,000.00 2,8770,000.00 2,870,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 450,000.00 3,000,000.00 476,636,384.15	100.109000 100.116000 97.92000 103.208000 97.521000 97.521000 100.000000 98.828273	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 500,000.00 260,000.00 260,000.00 260,000.00 260,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 3,000,000.00 76,636,384.15	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995 1.001 1.001 1.001 1.916 1.912 .003 .003 1.001 1.993 2.490 0.497 .003 .003 .700	.918 .668 .088 .668 .422 3.005 2.003 1.003 .918 .003 .003 2.003 2.003 1.003 .003 .003 .003 .003
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 419792YL4 826239FH2 826239FH2 826239FW8 826239FW8 826239FW0 8014952NT 8014952NT 97508JS8 797508JS8 797508HU3 795508HU3 79	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO BONITA USD GO SAN DIEGUITO USD GO SAN OLOGUITO USD GO SAN DIEGUITO USD GO WEST CONTRA COSTA USD	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 01/01/2022 08/01/2024 08/01/2023 08/01/2022 07/01/2022 07/01/2022 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021	.250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .275 .175 .175 .175 .130	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229 .179 .179 .160 .210 .145 .149 .175 .275 .275 .275 .175 .130 2.328	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 260,000.00 260,000.00 260,000.00 28770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 77,545,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 200,000.00 260,000.00 260,000.00 260,000.00 2,870,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 476,636,384.15	100.109000 100.116000 97.92000 103.208000 97.521000 97.521000 100.000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 200,000.00 205,000.00 260,000.00 260,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 450,000.00 1,000,000.00 76,636,384.15	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.901 1.001 1.001 .916 1.912 .003 .003 1.001 1.993 2.490 1.497 .003 .003 .700	.918 .668 .668 .668 .422 3.005 2.003 1.003 .918 .003 2.003 2.003 2.003 2.003 .003 .003
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 419792YL4 826239FY6 826239FY6 826239FW0 8014952N1 8014952N1 8014952N1 8014952N1 8074952N1 8	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO SAN DIEGUITO USD GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 04/01/2022 08/01/2024 08/01/2023 08/01/2022 07/01/2022 07/01/2022 08/01/2022 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021	.250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .275 .175 .175 .175 .120 .120 .120 .120	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .275 .175 .145 .130 2.328 .120 .120 .120	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 260,000.00 260,000.00 260,000.00 260,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 77,545,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 5,000.000 5,000.000 5,000.000 5,000.000 5,000.000 1,450,000.00 1,450,000.00 1,450,000.00 5,000.000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 260,000.00 260,000.00 260,000.00 28,770,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 3,000,000.00 76,636,384.15	100.109000 100.116000 97.92000 103.208000 97.521000 97.521000 100.000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 500,000.00 260,000.00 260,000.00 260,000.00 270,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 76,636,384.15	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995 1.001 1.001 1.001 1.916 1.912 .003 .003 1.001 1.993 2.490 1.497 .003 .003 .700 .003 .088	.918 .668 .668 .668 .422 3.005 3.005 2.003 1.003 .918 .003 2.003 2.003 1.003 .003 3.003 .003 .003 .003 .00
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 419792YL4 826239FY6 826239FY6 826239FW0 8014952N1 8014952N1 797508JS8 797508JS8 797508HUS 797508HUS 797508HUS 797508HUS 545624RZ3 802498XM2 802498WM3 802498WM3	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SAN DIEGUITO USD GO SANTA MONICA-MALIBU USD GO SANTA MONICA-MALIBU USD GO SANTA MONICA-MALIBU USD GO SANTA MONICA-MALIBU USD GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 01/01/2022 08/01/2024 08/01/2023 08/01/2022 08/01/2022 07/01/2022 08/01/2023 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021	.250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .100 .145 .145 .149 .175 .275 .275 .175 .145 .130 1.983	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229 .179 .179 .160 .210 .145 .145 .145 .130 .275 .275 .275 .175 .145 .130 2.328	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 260,000.00 260,000.00 260,000.00 265,000.00 265,000.00 265,000.00 425,000.00 425,000.00 425,000.00 425,000.00 70,000.00 1,000.000.00 1,000.000.00 77,545,000.00 1,000.000.00 1,000.000.00 1,000.000.00 1,000.000.00 1,000.000.00 1,000.000.00 1,000.000.00 1,000.000.00 1,000.000.00 1,000.000.00 1,000.000.00 1,000.000.00 1,000.000.00 1,000.000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 260,000.00 260,000.00 260,000.00 260,000.00 8,770,000.00 425,000.00 425,000.00 1,000,000.00 450,000.00 1,000,000.00 76,636,384.15 1,000,000.00 2,590,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00	100.109000 100.116000 97.92000 103.208000 97.521000 97.521000 100.000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00 260,000.00 260,000.00 8,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 76,636,384.15 1,000,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,590,000.00 1,590,000.00 1,590,000.00 1,590,000.00 1,590,000.00 1,590,000.00 1,590,000.00 1,590,000.00 1,590,000.00 1,590,000.00 1,590,000.00 1,450,000.00 1,450,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995 1.001 1.001 1.001 1.912 .003 .003 1.001 1.993 2.490 0.03 .003 .700	.918 .668 .088 .668 .422 3.005 2.003 1.003 1.003 2.003 2.003 2.003 2.003 3.005 698
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 13063DAD0 119792YL4 826239GH2 826239FW6 826239FW6 826239FW6 826239FW6 8014952N1 8014952N1 8014952N1 8014952N1 8014952N1 8014952N1 8014952N1 97508HV3 797508HV3 797508HV3 797508HV3 797508HV3 797508HV3 802498WM3 802498WM3 802498WM3 802498WM3	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SAN DIEGUITO USD GO SANTA MONICA-MALIBU USD GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 01/01/2022 08/01/2024 08/01/2024 08/01/2022 08/01/2022 08/01/2022 08/01/2022 08/01/2022 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021	.250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .100 .145 .149 .175 .275 .275 .175 .145 .130 .1.983 .120 .120 .120 .120 .120	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229 .179 .179 .160 .210 .145 .145 .145 .275 .275 .275 .145 .130 2.328 .120 .120 .120 .120	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 260,000.00 260,000.00 260,000.00 265,000.00 265,000.00 265,000.00 425,000.00 425,000.00 425,000.00 425,000.00 77,545,000.00 1,000,000.00 77,545,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,500,000.00 1,500,000.00 1,500,000.00 1,500,000.00 1,500,000.00 1,500,000.00 1,500,000.00 1,500,000.00 1,500,000.00 1,500,000.00 1,450,000.00 1,450,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 260,000.00 260,000.00 260,000.00 8,770,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 76,636,384.15 1,000,000.00 1,450,000.00 2,590,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00	100.109000 100.116000 97.92000 103.208000 97.521000 97.521000 100.000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 260,000.00 260,000.00 260,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 450,000.00 1,000,000.00 1,000,000.00 76,636,384.15 1,000,000.00 1,450,000.00 1,450,000.00 2,590,000.00 2,590,000.00 1,450,000.00 1,450,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995 1.001 1.001 1.001 1.912 .003 .003 1.001 1.993 2.490 0.03 .003 .700 .003 .003 .003	.918 .918 .668 .088 .668 .422 3.005 2.003 1.003 1.003 2.003 2.003 2.003 2.003 3.005 698
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 419792YL4 826239GH2 826239FY6 826239FW6 826239FW6 826239FW6 8014952N1 8014952N1 8014952N1 8014952N1 8014952N6 97508HV3 797508HV3 797508HV3 797508HV3 797508HV3 802498WM3 802498WM3 802498WM3	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SAN DIEGUITO USD GO SAN A DIEGUITO USD GO SAN A DIEGUITO USD GO SANTA MONICA-MALIBU USD GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 01/01/2022 08/01/2024 08/01/2022 08/01/2022 08/01/2022 07/01/2022 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021	.250 .250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .275 .175 .130 .120 .120 .120 .120 .120 .120 .120	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .275 .175 .145 .130 2.328 .120 .120 .120 .120 .120 .170	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 260,000.00 260,000.00 260,000.00 265,000.00 265,000.00 265,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 77,545,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,460,000.00 1,460,000.00 1,460,000.00 1,460,000.00 1,460,000.00 1,460,000.00 1,460,000.00 25,000,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 260,000.00 260,000.00 260,000.00 28,770,000.00 425,000.00 425,000.00 1,000,000 425,000.00 1,000,000 425,000.00 1,000,000 1,000,000 1,000,000 1,450,000.00 2,590,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00	100.109000 100.116000 97.92000 103.208000 97.521000 97.521000 100.000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 500,000.00 205,000.00 260,000.00 260,000.00 270,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 3,000,000.00 76,636,384.15 1,000,000.00 1,450,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.901 1.001 1.001 1.001 1.01 1.912 .003 .003 .003 .700 .003 .003 .700 .003 .088 .088 .088	.918 .668 .668 .668 .422 3.005 3.005 2.003 1.003 .918 .003 2.003 2.003 2.003 3.005 .698 .088 .088 .088
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 419792YL4 826239FY6 826239FY6 826239FW0 8014952NT 8014952NT 97508JS8 797508JS8 797508JS8 797508HUS 797508HUS 797508HUS 197508HUS 19750BHUS 19	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SAN DIEGUITO USD GO SAN TEMPLITO USD GO SANTA MONICA-MALIBU USD GO SERCIAL PAPER ROYAL BANK OF CANADA	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 04/01/2022 08/01/2024 08/01/2023 08/01/2022 07/01/2022 07/01/2022 07/01/2023 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021	.250 .250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .100 .210 .145 .149 .175 .275 .275 .175 .151 .130 .1.983 .120 .120 .120 .120 .120 .120 .120 .120	.142 .135 2.960 2.919 3.120 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .275 .175 .175 .175 .145 .142 .120 .120 .120 .120 .120 .120 .130	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 260,000.00 260,000.00 260,000.00 260,000.00 260,000.00 28,770,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 77,545,000.00 1,000,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 20,000.00 260,000.00 260,000.00 260,000.00 2,870,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,450,000.00 2,590,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00	100.109000 100.116000 97.920000 103.208000 97.521000 97.521000 100.0000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 200,000.00 205,000.00 260,000.00 260,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,450,000.00 2,590,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.901 1.001 1.001 .916 1.912 .003 .003 1.001 1.993 2.490 1.497 .003 .003 .003 .003 .003 .003 .003 .00	.918 .918 .668 .668 .668 .422 3.005 3.005 2.003 1.003 2.003 2.003 2.003 2.003 3.003 6.98 .088 .088 .088
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 1419792YL4 826239GH2 826239FW6 826239FW6 826239FW6 826239FW6 826239FW0 8014952N1 97508JR0 9523476M9 2360: MUNIS-1 545624RZ3 802498WM3 802498WM3 802498WM3 802498WM3 802498WM3 80249SWM3 80249SWM2 803785DW85	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SAN DIEGUITO USD GO SAN A DIEGUITO USD GO SAN A DIEGUITO USD GO SANTA MONICA-MALIBU USD GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 04/01/2022 01/01/2024 08/01/2023 08/01/2023 08/01/2022 07/01/2022 07/01/2023 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 09/01/2021	.250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .160 .210 .145 .145 .149 .175 .275 .275 .215 .179 .120 .120 .120 .120 .120 .120 .330 .330	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229 .179 .179 .160 .210 .145 .145 .145 .275 .275 .275 .145 .130 2.328 .120 .120 .120 .120 .120 .030	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 260,000.00 260,000.00 260,000.00 265,000.00 265,000.00 265,000.00 27,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 77,545,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,000,000.00 25,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 20,000,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 260,000.00 260,000.00 260,000.00 8,770,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 450,000.00 76,636,384.15 1,000,000.00 1,450,000.00 1,450,000.00 2,590,000.00 2,590,000.00 2,590,000.00 1,450,000.00 1,450,000.00 2,590,000.00 1,450,000.00 1,450,000.00 1,450,000.00 2,590,000.00 1,450,000.00 1,450,000.00 2,590,000.00 1,450,000.00 1,450,000.00 2,590,000.00 1,450,000.00 2,590,000.00	100.109000 100.116000 97.92000 103.208000 97.521000 97.521000 100.000000 99.982444	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 260,000.00 260,000.00 260,000.00 270,000.00 28,770,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 2,590,000.00 2,590,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995 1.001 1.001 1.001 1.916 1.912 .003 .003 1.001 1.993 2.490 .003 .003 .700 .003 .0088 .088 .088 .088	.918 .918 .668 .088 .668 .422 3.005 2.003 1.003 1.003 2.003 2.003 2.003 2.003 6.998 .003 .003 .003 .003 .003 .003 .008 .088 .08
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 419792YL4 826239FY6 826239FY6 826239FW0 8014952NT 8014952NT 97508JS8 797508JS8 797508JS8 797508HUS 797508HUS 797508HUS 197508HUS 19750BHUS 19	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SAN DIEGUITO USD GO SANTA MONICA-MALIBU USD GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 04/01/2022 08/01/2024 08/01/2023 08/01/2022 07/01/2022 07/01/2022 07/01/2023 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021	.250 .250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .100 .210 .145 .149 .175 .275 .275 .175 .151 .130 .1.983 .120 .120 .120 .120 .120 .120 .120 .120	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .275 .175 .175 .175 .130 2.328 .120 .120 .120 .120 .120 .130	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 260,000.00 260,000.00 260,000.00 260,000.00 260,000.00 28,770,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 77,545,000.00 1,000,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 20,000.00 260,000.00 260,000.00 260,000.00 2,870,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,450,000.00 2,590,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00	100.109000 100.116000 97.920000 103.208000 97.521000 97.521000 100.0000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 200,000.00 205,000.00 260,000.00 260,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,450,000.00 2,590,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.901 1.001 1.001 .916 1.912 .003 .003 1.001 1.993 2.490 1.497 .003 .003 .003 .003 .003 .003 .003 .00	.918 .918 .668 .668 .668 .422 3.005 3.005 2.003 1.003 2.003 2.003 2.003 2.003 3.003 6.98 .088 .088 .088
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 419792YL4 826239GH2 826239FY6 826239FW6 97508JT6 797508JT6 797508JT8 797508HU3 797508HU3 797508HU3 797508HU3 797508HU3 797508HU3 802498WM3 802498WM3 802498WM3 802498WM3 802498WM3 802498WM3 803785DW85 03785DW85	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SAN DIEGUITO USD GO SANTA MONICA-MALIBU USD GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 04/01/2022 01/01/2022 08/01/2023 08/01/2022 08/01/2022 08/01/2022 08/01/2022 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021	.250 .250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .175 .175 .175 .120 .120 .120 .120 .120 .120 .120 .120	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .275 .175 .145 .130 2.328 .120 .120 .120 .120 .120 .170 .030 .030	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 260,000.00 260,000.00 265,000.00 265,000.00 265,000.00 265,000.00 265,000.00 270,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 2,590,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,5000,000.00 10,040,000.00 25,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 260,000.00 260,000.00 260,000.00 28,770,000.00 425,000.00 425,000.00 1,000,000 425,000.00 1,000,000 1,000,000 1,000,000 1,000,000	100.109000 100.116000 97.92000 103.208000 97.521000 97.521000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000 99.955000 99.989444 99.989444	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 205,000.00 205,000.00 205,000.00 205,000.00 260,000.00 270,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,450,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995 1.001 1.001 1.001 1.001 1.001 1.993 2.490 1.497 .003 .003 .700 .003 .088 .088 .088 .088 .088 .088	.918 .668 .668 .422 3.005 3.005 3.005 1.003 1.003 2.003 2.003 3.003 2.003 698 .088 .088 .088 .080
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 419792YL4 826239FY6 826239FY6 826239FW0 8014952NT 8014952NT 97508JS8 797508JS8 797508JS8 797508HUS 797508HUS 797508HUS 197508HUS 19	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SAN DIEGUITO USD GO SAN TA MONICA-MALIBU USD GO SANTA MONICA-MALIBU USD GO SECIAL PAPER ROYAL BANK OF CANADA APPLE APPLE APPLE APPLE NATL SEC CLEARING CORP	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 04/01/2022 08/01/2024 08/01/2023 08/01/2022 07/01/2022 07/01/2022 07/01/2023 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021	.250 .250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .179 .160 .210 .145 .149 .175 .275 .275 .175 .151 .130 .1.983 .120 .120 .120 .120 .120 .120 .120 .120	.142 .135 2.960 2.919 3.120 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .275 .175 .175 .145 .140 .120 .120 .120 .120 .120 .120 .120 .12	15,000,000.00 1,500,000,000.00 1,500,000,000.00 1,695,000.00 25,000,000.00 25,000,000.00 260,000.00 260,000.00 260,000.00 260,000.00 260,000.00 28,770,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 77,545,000.00 1,000,000.00 15,000,000.00 45,000,000.00 15,000,000.00 45,000,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 720,000.00 260,000.00 260,000.00 260,000.00 2,870,000.00 450,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,450,000.00	100.109000 100.116000 97.920000 103.208000 97.521000 100.0000000 100.0000000 100.0000000 100.0000000	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 205,000.00 260,000.00 260,000.00 260,000.00 260,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 2,590,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,450,000.00 2,590,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,000,000.00 1,450,000.00 1,450,000.00 1,997,888,89 14,998,750.00 6,749,287.50 19,997,888,89 14,998,416,67 44,992,500.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .686 .416 2.979 2.980 1.995 1.001 1.001 1.001 .916 1.912 .003 .003 1.001 1.993 2.490 1.497 .003 .003 .003 .003 .003 .003 .003 .00	.918 .668 .668 .668 .422 3.005 3.005 2.003 1.003 2.003 2.003 2.003 2.003 6.98 .088 .088 .088 .088 .088 .088
923035BS7 2350: MUNIS-1 13063DAD0 5443511MM8 13063DAD0 1419792YL4 826239GH2 826239FW6 826239FW6 826239FW6 826239FW6 826239FW6 826239FW0 8014952N1 97508JR0 9523476M9 2360: MUNIS-1 545624RZ3 802498WM3 802498WM3 802498WM3 802498WM3 802498WM3 802498WM3 803785DW85 03785DW85 03785DW85 03785DW85	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SAN DIEGUITO USD GO SANTA MONICA-MALIBU USD GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 04/01/2022 01/01/2022 08/01/2023 08/01/2022 08/01/2022 08/01/2022 08/01/2023 08/01/2023 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021	.250 .250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .160 .210 .145 .145 .149 .175 .275 .275 .175 .145 .130 .120 .120 .120 .120 .120 .120 .120 .300 .300 .030 .030 .040 .030	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 344 .229 .179 .179 .160 .210 .145 .145 .145 .145 .145 .120 .120 .120 .120 .120 .120 .120 .120	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 260,000.00 260,000.00 260,000.00 265,000.00 265,000.00 265,000.00 270,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 25,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 25,000,000.00 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	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 260,000.00 260,000.00 260,000.00 260,000.00 8,770,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 450,000.00 76,636,384.15 1,000,000.00 2,590,000.00 1,450,000.00 1,450,000.00 2,590,000.00 2,590,000.00 1,450,000.00 1,450,000.00 2,590,000.00 2,590,000.00 1,450,000.00 1,450,000.00 2,590,000.00 1,450,000.00 2,590,000.00 1,450,000.00 2,590,000.00 1,450,000.00 5,000,000.00 24,968,125.00 6,749,499.38 19,998,566.67 14,998,925.00 44,994,600.00 59,995,450.00	100.109000 100.116000 97.92000 103.208000 97.521000 97.521000 100.000000 99.98828273	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 240,000.00 260,000.00 260,000.00 260,000.00 270,000.00 28,770,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 2,590,000.00 2,590,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,990,888,89 14,988,750.00 6,749,287,500.00 59,992,500.00 59,992,500.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995 1.001 1.001 1.001 1.001 1.916 1.912 .003 .003 .003 .003 .003 .003 .003 .00	.918 .918 .668 .668 .422 3.005 2.003 1.003 1.003 2.003 2.003 2.003 3.005 6.98 .088 .088 .088 .088
923035BS7 2350: MUNIS-1 3063DAD0 544351MM8 13063DAD0 13063DAD0 419792YL4 826239GH2 826239FW6 826239FW6 826239FW6 826239FW6 826239FW6 826239FW6 826239FW6 98014952N1 8014952N1 8014952N1 8014952N6 97508JT6 797508JT6 797508JW3 797508HV3 797508HV3 797508HV3 797508HV3 802498WM3 802498WM3 802498WM3 802498WM3 802498WM3 802498WM3 802498WM3 803785DW85 03785DW85 03785DW85 03785DW85 03785DW85 03785DW85 03785DW85 03785DW99 03785DW99	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SAN DIEGUITO USD GO SANTA MONICA-MALIBU USD GO SANTA MONICA-MALIB	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 04/01/2022 04/01/2022 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 09/01/2021	.250 .250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .275 .275 .145 .130 .120 .120 .120 .120 .120 .120 .120 .030 .030 .030 .040 .030 .050 .060	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 344 229 .179 .179 .160 .210 .145 .145 .145 .145 .130 2.328 .120 .120 .120 .120 .120 .120 .120 .030 .030 .030 .030 .040 .050	15,000,000.00 50,000,000.00 1,500,000.00 8,915,000.00 17,695,000.00 25,000,000.00 3,500,000.00 260,000.00 260,000.00 260,000.00 265,000.00 265,000.00 272,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 1,000,000.00 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 20,000,000.00 15,000,000.00 20,000,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 260,000.00 260,000.00 260,000.00 260,000.00 260,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 425,000.00 1,000,000.00 76,636,384.15 1,000,000.00 2,590,000.00 1,450,000.00 2,590,000.00 2,590,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,4968,125.00 4,994,490.00 59,995,450.00 14,998,255.00 14,998,255.00 14,998,166.67 19,998,166.67	100.109000 100.116000 97.92000 103.208000 97.521000 97.521000 100.000000 99.989444 99.989444 99.989444 99.989444 99.989444 99.989444 99.989444 99.989444 99.989444 99.989443	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 260,000.00 260,000.00 260,000.00 265,000.00 265,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 2,590,000.00 2,590,000.00 24,988,750.00 06,749,287.50 19,997,888.89 14,998,416.67 44,992,500.00 14,998,166.67 49,992,150.00 19,998,222.22	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995 1.001 1.001 1.001 1.001 1.993 2.490 0.03 .003 .700 .003 .088 .088 .088 .080 .446 .107 .107 .107 .107 .126 .123 .142	.918 .918 .668 .668 .422 3.005 2.003 1.003 1.003 .918 .003 2.003 2.003 3.005 6.98 .008 .088 .088 .080 .080 .081 .091 .091 .091 .093 .093 .093 .093 .093 .093 .093 .093
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 1419792YL4 826239GH2 826239FY6 826239FW6 948203VS8 725594MR7 97508JS8 797508JT6 797508JW5 797508JW6 9523476M9 2360: MUNIS-7 545624RZ3 802498WM3 802498WM3 802498WM3 802498WM3 802498WM3 803785DW85 63763PWW5 03785DW85 63763PWW5 03785DW85 63763PWW5 03785DW82 74271TWM1 03785DW22 74271TWM1 03785DW24 846640CU3	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SAN DIEGUITO USD GO SANTA MONICA-MALIBU USD GO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 04/01/2022 04/01/2022 08/01/2023 08/01/2022 08/01/2022 08/01/2023 08/01/2022 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/08/2021 09/08/2021 09/08/2021 09/15/2021 09/14/2021 09/14/2021 09/14/2021 09/14/2021 09/01/2021	.250 .250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .275 .175 .120 .120 .120 .120 .120 .120 .120 .120	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .275 .175 .145 .130 2.328 .120 .120 .120 .120 .120 .120 .120 .12	15,000,000.00 1,500,000,000.00 1,500,000,000.00 1,695,000.00 17,695,000.00 25,000,000.00 25,000,000.00 260,000.00 260,000.00 260,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,500,000.00 1,500,000.00 1,500,000.00 1,500,000.00 1,600,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 260,000.00 260,000.00 260,000.00 8,770,000.00 28,70,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,450,000.00 2,590,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 5,000,000.00 14,998,066.67 14,998,925.00 44,994,600.00 59,995,450.00 11,998,166.67 49,993,166.67	100.109000 100.116000 97.92000 103.208000 97.521000 97.521000 100.000000 99.98328273	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 205,000.00 205,000.00 260,000.00 260,000.00 270,000.00 28,770,000.00 28,770,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 2,590,000.00 1,450,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.901 1.001 1.001 1.001 1.001 1.001 2.490 1.497 .003 .003 .700 .003 .088 .088 .088 .088 .088 .088 .0	.918 .918 .668 .688 .668 .422 3.005 3.005 2.003 1.003 .918 1.918 .003 2.003 2.003 3.003 .003 .003 .003 .
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 13063DAD0 119792YL4 826239GH2 826239FW6 826239FW6 826239FW6 826239FW0 8014952P1 802498W3 802498WM3	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SAN DIEGUITO USD GO SANTA MONICA-MALIBU USD GO SECIAL PAPER ROYAL BANK OF CANADA APPLE APPLE APPLE APPLE APPLE APPLE APPLE APPLE JP MORGAN JP MORGAN	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 01/01/2022 01/01/2022 08/01/2023 08/01/2023 08/01/2022 07/01/2022 07/01/2022 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 09/01/2021	.250 .250 .250 .250 .2367 .4.000 .2.367 .2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .275 .275 .175 .145 .130 .1.983 .120 .120 .120 .120 .120 .120 .120 .120	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229 .179 .179 .175 .145 .135 2.328 .120 .120 .120 .120 .120 .120 .120 .120	15,000,000.00 1,500,000.00 1,500,000.00 1,500,000.00 1,695,000.00 25,000,000.00 25,000,000.00 260,000.00 260,000.00 28,770,000.00 28,770,000.00 28,770,000.00 28,770,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 77,545,000.00 1,450,000.00 25,000,000.00 25,000,000.00 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 20,000,000.00 15,000,000.00 20,000,000.00 15,000,000.00 20,000,000.00 20,000,000.00 20,000,000.00 20,000,000.00 20,000,000.00 20,000,000.00 20,000,000.00 20,000,000.00 20,000,000.00 20,000,000.00 20,000,000.00 20,000,000.00 20,000,000.00 20,000,000.00 20,000,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 260,000.00 260,000.00 260,000.00 260,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 2,590,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,499,380,250.00 14,998,166.67 14,998,166.67 19,998,166.67 19,998,166.67 19,998,166.67 19,998,166.67	100.109000 100.116000 97.92000 103.208000 97.521000 97.521000 100.000000 99.9828273 99.98444 99.989444 99.989444 99.989444 99.989444 99.989444 99.989444 99.989444 99.989444 99.989444 99.989444 99.989444 99.989444 99.9893333 99.987700 99.987708	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 260,000.00 260,000.00 260,000.00 265,000.00 28,770,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 2,570,000.00 1,000,000.00 1,450,000.00 1,950,166.67 1,950,2500.00 1,966,805.56 1,966,805.56	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .916 .651 .086 .651 .650 .416 .2.979 .2.980 1.995 1.001 1.001 1.001 1.993 .003 .003 .003 .003 .700 .003 .088 .088 .088 .088 .088 .088 .0	.918 .918 .668 .688 .668 .422 3.005 2.003 1.003 1.003 2.003 2.003 2.003 3.005 3.005 2.003 1.003 2.003 3.005 3.005 3.005 3.005 3.005 3.005 3.006 3.008
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 1419792YL4 826239GH2 826239FW6 97508JR6 97508JR6 97508JR6 97508JR7 97508JR8 97508JR6 97508JR8 97508JR6 97508JR8 97508JR6 97508JR8 97508J	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SONTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SAN DIEGUITO USD GO SANTA MONICA-MALIBU USD GO SANTA MONICA-MALIB	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 04/01/2022 04/01/2022 08/01/2023 08/01/2022 08/01/2022 08/01/2022 08/01/2023 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 09/01/2021	.250 .250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .215 .145 .130 .120 .120 .120 .170 .030 .030 .040 .050 .060 .050 .170 .170	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229 .179 .179 .160 .210 .145 .145 .145 .145 .145 .120 .120 .120 .120 .120 .120 .120 .120	15,000,000.00 1,500,000,000.00 1,500,000,000.00 1,695,000.00 17,695,000.00 25,000,000.00 3,500,000.00 260,000.00 260,000.00 265,000,000 265,000,000 265,000,000 265,000,000 27,7000,000 425,000,000 425,000,000 1,000,000.00 1,000,000.00 1,000,000.00 1,450,000.00 1,450,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 15,000,000.00 25,000,000.00 15,000,000.00 15,000,000.00 20,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 260,000.00 260,000.00 260,000.00 8,770,000.00 260,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 2,590,000.00 1,450,000.00 1,450,000.00 2,590,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,4968,125.00 1,4998,366.67 1,998,366.67 1,998,366.67 1,998,366.67 1,998,166.67 1,998,166.67 1,998,166.67 1,998,166.67 1,998,166.67 1,998,166.62	100.109000 100.116000 97.92000 103.208000 97.521000 97.521000 100.000000 99.955000 99.983333 99.9817500 99.987778 99.985833 99.981779 99.985833 99.991111 99.933611	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 200,000.00 205,000.00 260,000.00 260,000.00 265,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 2,590,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,460,000.00 1,000,000.00 1,460,000.00 1,479,287.50 19,997,888.89 14,998,416.67 44,992,500.00 14,998,166.67 49,992,500.00 14,998,166.67 49,992,500.00 14,998,166.67 49,992,500.00 14,998,166.67 49,992,916.67 19,998,222.22 49,966,805.56 49,966,805.56 49,966,805.56	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995 1.001 1.001 1.001 1.001 1.993 2.490 0.03 .003 .700 .003 .088 .088 .088 .080 .446 .107 .107 .107 .107 .126 .123 .142 .090 .656 .656	.918 .918 .668 .688 .668 .422 3.005 3.005 2.003 1.003 3.005 2.003 2.003 2.003 2.003 3.005 698 .088 .088 .080 .080 .081 .091 .091 .090 .091 .090 .091 .091 .09
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 419792YL4 826239GH2 826239FY6 826239FW6 826239FW6 826239FW0 8014952P6 098203VS8 725894MR7 797508JS8 797508JUS 797508HUS 797508HUS 797508HUS 624624RZ3 802498WM3 803785DW85 63763PWV5 63785DW85 63763PWV5 63785DW92 74271TVM1 63785DW28 466400CU3	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SAN DIEGUITO USD GO SANTA MONICA-MALIBU USD GO SANTA CLARA MO	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 04/01/2022 04/01/2022 01/01/2022 08/01/2023 08/01/2022 08/01/2022 08/01/2023 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 09/01/2021	.250 .250 .250 .250 .250 .2367 .4.000 .2.367 .2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .275 .175 .120 .120 .120 .120 .120 .120 .120 .120	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .275 .175 .145 .130 2.328 .120 .120 .120 .120 .120 .170 .030 .030 .040 .030 .050 .060 .055 .060 .055 .060 .050 .060 .050 .060 .050 .060 .050 .060 .050 .060 .050 .060 .050 .060 .050 .060 .050 .060 .050 .060 .050 .060 .050 .060 .050 .060 .050 .060 .050 .060 .050 .060 .050	15,000,000.00 1,500,000,000.00 1,500,000,000.00 1,695,000.00 17,695,000.00 25,000,000.00 3,500,000.00 260,000.00 260,000.00 260,000.00 28,770,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,500,000.00 1,000,000.00 1,000,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500.000.00 260,000.00 260,000.00 260,000.00 260,000.00 2,870,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,450,000.00 1,450,000.00 2,590,000.00 1,45	100.109000 100.116000 97.92000 103.208000 97.521000 97.521000 100.000000 99.955000 99.989444 99.989444 99.989444 99.989444 99.989444 99.989444 99.989444 99.989444 99.989444 99.989444	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 205,000.00 205,000.00 260,000.00 260,000.00 265,000.00 265,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 2,590,000.00 1,45	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.001 1.001 1.001 1.001 1.916 1.912 .003 .003 1.001 1.993 2.490 1.497 .003 .003 .700 .003 .088 .088 .088 .088 .088 .080 .080	.918 .918 .668 .688 .668 .422 3.005 3.005 3.005 1.003 1.003 .003 2.003 2.003 2.003 3.003 698 .088 .088 .088 .088 .088 .088 .088 .0
923035BS7 2350: MUNIS-1 3063DAD0 544351MM8 13063DAD0 119792YL4 826239GH2 826239FW6 826239FW6 826239FW6 826239FW6 8014952N1 802498WM3	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SONTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SAN DIEGUITO USD GO SANTA MONICA-MALIBU USD GO SANTA MONICA-MALIB	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 04/01/2022 04/01/2022 08/01/2024 08/01/2023 08/01/2022 08/01/2022 08/01/2022 08/01/2023 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 09/01/2021	.250 .250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .215 .145 .130 .120 .120 .120 .170 .030 .030 .040 .050 .060 .050 .170 .170	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .229 .179 .179 .160 .210 .145 .145 .145 .145 .145 .120 .120 .120 .120 .120 .120 .120 .120	15,000,000.00 1,500,000.00 1,500,000.00 1,500,000.00 1,695,000.00 25,000,000.00 25,000,000.00 260,000.00 260,000.00 28,770,000.00 265,000.00 265,000.00 277,000.00 28,770,000.00 28,770,000.00 28,770,000.00 28,770,000.00 28,870,000.00 28,870,000.00 28,870,000.00 28,870,000.00 28,870,000.00 28,870,000.00 28,870,000.00 28,870,000.00 28,870,000.00 28,870,000.00 28,870,000.00 10,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 10,000,000.00 25,000,000.00 15,000,000.00 45,000,000.00 15,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 260,000.00 260,000.00 260,000.00 8,770,000.00 2,870,000.00 425,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,4998,925.00 1,998,925.00 1,998,166,67 1,998,166,67 1,998,166,625.00 1,998,333.33	100.109000 100.116000 97.92000 103.208000 97.521000 97.521000 100.000000 99.955000 99.989444 99.989444 99.989444 99.989444 99.989444 99.9893333 99.981711 99.933611 99.933611 99.933411	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 260,000.00 260,000.00 260,000.00 265,000.00 28,770,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 450,000.00 1,000,000.00 1,000,000.00 76,636,384.15 1,000,000.00 2,590,000.00 1,450,000.00 1,950,666,67 1,966,805.56 1,966,805.56 1,966,805.56 1,967,222.22 1,996,6805.56 1,9967,222.22 1,996,6805.56 1,996,805.56 1,996,805.56 1,996,805.56 1,996,805.56 1,996,805.56 1,996,805.56 1,996,805.56 1,996,805.56 1,996,805.56 1,996,805.56 1,996,805.56 1,996,805.56	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995 1.001 1.001 1.001 1.001 1.993 2.490 0.03 .003 .700 .003 .088 .088 .088 .080 .446 .107 .107 .107 .107 .126 .123 .142 .090 .656 .656	.918 .918 .668 .088 .668 .422 3.005 2.003 1.003 1.003 2.003 2.003 2.003 3.005 698 .088 .088 .080 .080 .081 .090 .658 .658 .658 .658 .658
923035BS7 2350: MUNIS-1 13063DAD0 544351MM8 13063DAD0 419792YL4 826239GH2 826239FY6 826239FW6 826239FW6 826239FW0 8014952P6 098203VS8 725894MR7 797508JS8 797508JUS 797508HUS 797508HUS 797508HUS 624624RZ3 802498WM3 803785DW85 63763PWV5 63785DW85 63763PWV5 63785DW92 74271TVM1 63785DW28 466400CU3	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SAN DIEGUITO USD GO SANTA MONICA-MALIBU USD GO SERCIAL PAPER ROYAL BANK OF CANADA APPLE APPLE APPLE APPLE APPLE APPLE PROCTER & GAMBLE APPLE JP MORGAN JP MORGAN NATL SEC CLEARING CORP COLGATE-PALM	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 04/01/2022 04/01/2022 01/01/2022 08/01/2023 08/01/2022 08/01/2022 08/01/2023 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 09/01/2021	.250 .250 .250 .250 .2367 4.000 2.367 2.770 .354 .344 .229 .179 .160 .210 .145 .149 .175 .275 .275 .275 .175 .120 .120 .120 .120 .120 .120 .120 .120	.142 .135 2.960 2.919 3.120 3.290 2.770 .354 .344 .344 .229 .179 .160 .210 .145 .145 .147 .275 .275 .175 .145 .130 2.328 .120 .120 .120 .120 .120 .120 .120 .120	15,000,000.00 1,500,000,000.00 1,500,000,000.00 1,695,000.00 17,695,000.00 25,000,000.00 3,500,000.00 260,000.00 260,000.00 260,000.00 28,770,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,500,000.00 1,000,000.00 1,000,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500.000.00 260,000.00 260,000.00 260,000.00 260,000.00 2,870,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,450,000.00 1,450,000.00 2,590,000.00 1,45	100.109000 100.116000 97.92000 103.208000 97.521000 97.521000 100.000000 99.955000 99.989444 99.989444 99.989444 99.989444 99.989444 99.989444 99.989444 99.989444 99.989444 99.989444	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 205,000.00 205,000.00 260,000.00 260,000.00 265,000.00 265,000.00 28,770,000.00 28,770,000.00 425,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 2,590,000.00 1,45	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995 1.001 1.001 1.912 .003 .003 1.001 1.993 2.490 .03 .03 .700 .03 .088 .088 .088 .088 .088 .088 .08	.918 .918 .668 .088 .668 .422 3.005 3.005 2.003 1.003 .918 1.918 2.003 2.003 2.003 2.003 3
923035BS7 2350: MUNIS-1 13063DAD0 5443511MM8 13063DAD0 1419792YL4 826239GH2 826239FW6 826239FW6 826239FW6 826239FW6 826239FW6 826239FW0 8014952N1 8014952N1 8014952N6 97508JT6 797508JT6 797508JT8 797508JW3 797508HU3 797508HU3 797508HU5 797508JW8 802498WM3 803785DW85 637639CW95 637630CR6 637630CR6 637630CR6 637630CR6 637630CR6 637630CR6 637630CR6	S 30/360 STATE OF CALIFORNIA CITY OF LOS ANGELES STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF CALIFORNIA STATE OF HAWAII SIER JT COM GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SANTA CLARA USD GO SAN DIEGUITO USD GO SAN A MONICA-MALIBU USD GO SANTA MONICA-MALIBU USD GO SAN DIEGUITO USD	07/01/2022 04/01/2022 09/01/2021 04/01/2022 04/01/2022 04/01/2022 04/01/2022 08/01/2023 08/01/2022 08/01/2022 08/01/2023 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 08/01/2021 09/01/2021	.250 .250 .250 .250 .250 .2367 .4.000 .2.367 .2.770 .354 .344 .229 .179 .179 .160 .210 .145 .149 .175 .275 .215 .175 .175 .175 .175 .175 .120 .120 .120 .120 .120 .170 .030 .030 .040 .030 .040 .050 .060 .050 .090	.142 .135 2.960 2.919 3.120 3.290 2.770 354 344 229 .179 .179 .160 .210 .145 .145 .145 .145 .130 2.328 .120 .120 .120 .120 .120 .120 .120 .170 .030 .030 .030 .030 .040 .050 .060 .050 .060 .070 .090 .090	15,000,000.00 1,500,000,000.00 1,500,000,000.00 1,695,000.00 17,695,000.00 25,000,000.00 3,500,000.00 500,000.00 260,000.00 265,000.00 265,000.00 265,000.00 265,000.00 27,7000.00 28,770,000.00 28,770,000.00 425,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 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 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 260,000.00 260,000.00 260,000.00 8,770,000.00 260,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 425,000.00 1,000,000.00 1,000,000.00 2,590,000.00 1,450,000.00 2,590,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,4998,566.67 1,998,566.67 1,998,566.67 1,998,166.67 1,998,166.67 1,998,166.67 1,998,166.67 1,998,166.67 1,998,166.67 1,998,166.625.00 1,996,625.00 1,996,625.00 1,996,625.00 1,998,333.33 8,4944,112.50	100.109000 100.116000 97.92000 103.208000 97.521000 97.521000 100.000000 99.955000 99.995444 99.989444 99.989444 99.989444 99.989333 99.987500 99.987778 99.985833 99.9817500 99.987778 99.985833 99.991111 99.933611 99.933611 99.933611 99.933444 99.933444	15,016,350.00 50,058,000.00 1,468,800.00 9,200,993.20 17,256,340.95 24,275,250.00 3,500,000.00 200,000.00 205,000.00 260,000.00 260,000.00 265,000.00 265,000.00 425,000.00 425,000.00 425,000.00 425,000.00 425,000.00 1,000,000.00 1,000,000.00 2,590,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,450,000.00 1,464,000.00 1,466,865,666 19,992,500.00 14,998,166,67 19,997,888.89 14,998,416,67 14,992,500.00 14,998,166,67 19,992,500.00 14,998,166,67 19,998,222.22 49,966,805,56 49,967,222.22 29,999,166,67 84,944,966,11	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.916 .916 .651 .086 .651 .650 .416 2.979 2.980 1.995 1.001 1.001 1.001 1.916 1.912 .003 .003 .003 .003 .700 .003 .088 .088 .088 .088 .088 .088 .0	.918 .918 .668 .088 .668 .422 3.005 3.005 3.005 2.003 1.003 2.003 2.003 2.003 2.003 2.003 3.005 698 .088 .088 .080 .447 .107 .107 .107 .107 .107 .107 .107 .10

CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
00011	- Boscilption	Date	- ooupon	To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturit
46640QD81	JP MORGAN	04/08/2022	.170	.170	35,000,000.00	34,955,705.56	99.930556	34,975,694.44	19,988.88	.686	.68
63763PW88	NATL SEC CLEARING CORP	09/08/2021	.060	.060	25,000,000.00	24,997,666.67	99.989444	24,997,361.11	-305.56	.107	.10
03785DWU6	APPLE	09/28/2021	.050	.050	28,000,000.00	27,997,083.33	99.983889	27,995,488.89	-1,594.44	.161	.16
03785DWN2	APPLE	09/22/2021	.050	.050	20,000,000.00	19,998,083.33	99.985556	19,997,111.11	-972.22	.145	.14
03785DXM3	APPLE	10/21/2021	.060	.060	20,000,000.00	19,996,766.67	99.977500	19,995,500.00	-1,266.67	.224	.22
03785DXR2	APPLE	10/25/2021	.060	.060	100,000,000.00	99,984,333.33	99.976389	99,976,388.89	-7,944.44	.235	.23
03785DXT8	APPLE	10/27/2021	.060	.060	25,000,000.00	24,996,000.00	99.975833	24,993,958.33	-2,041.67	.241	.24
03785DWP7	APPLE	09/23/2021	.050	.050	38,000,000.00	37,996,727.78	99.985278	37,994,405.56	-2,322.22	.148	.14
			.078	.078	977,750,000.00	977,354,745.23	99.968066	977,437,765.29	83,020.06	.317	.31
4500: NCD-Ma	nt A/360										
89114W3D5	TORONTO DOMINION	11/03/2021	.170	.170	115,000,000.00	115,000,000.00	100.000000	115,000,000.00	0.00	.260	.26
78012UH24	ROYAL BANK OF CANADA	11/17/2021	.160	.160	115,000,000.00	115,000,000.00	100.000000	115,000,000.00	0.00	.298	.29
78012UH81	ROYAL BANK OF CANADA	11/24/2021	.170	.170	7,000,000.00	7,000,000.00	100.000000	7,000,000.00	0.00	.317	.31
89114W3Z6	TORONTO DOMINION	11/30/2021	.160	.160	7,000,000.00	7,000,000.00	100.000000	7,000,000.00	0.00	.333	.33
89114W6J9	TORONTO DOMINION	12/30/2021	.170	.170	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	.415	.4
06367CE60	BMO YCD	11/08/2021	.170	.170	60,000,000.00	60,000,000.00	100.000000	60,000,000.00	0.00	.273	.2
06367CE52	BMO YCD	01/03/2022	.190	.190	60,000,000.00	60,000,000.00	100.000000	60,000,000.00	0.00	.426	.42
06367CEJ2	BMO	01/10/2022	.150	.150	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.446	.44
89114WBG9	TORONTO DOMINION	08/25/2021	.060	.060	30,000,000.00	30,000,000.00	100.000000	30,000,000.00	0.00	.068	.06
89114WBL8	TORONTO DOMINION	08/30/2021	.070	.070	45,000,000.00	45,000,000.00	100.000000	45,000,000.00	0.00	.082	.08
89114WCD5	TORONTO DOMINION	09/14/2021	.100	.100	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	0.00	.123	.12
89114WCR4	TORONTO DOMINION	09/21/2021	.090	.090	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	0.00	.142	.14
06367CHM2	BMO	09/28/2021	.080	.080	35,000,000.00	35,000,000.00	100.000000	35,000,000.00	0.00	.161	.16
06367CHN0	BMO	09/29/2021	.080	.080	70,000,000.00	70,000,000.00	100.000000	70,000,000.00	0.00	.164	.16
06367CHS9	ВМО	10/04/2021	.090	.090	35,000,000.00	35,000,000.00	100.000000	35,000,000.00	0.00	.178	.17
89114WDK8	TORONTO DOMINION	10/08/2021	.080	.080	30.000.000.00	30.000.000.00	100.000000	30.000.000.00	0.00	.189	.18
78012UQ57	ROYAL BANK OF CANADA	02/22/2022	.130	.130	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.563	.56
78012UQ65	ROYAL BANK OF CANADA	03/22/2022	.130	.130	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.640	.64
78012UQ73	ROYAL BANK OF CANADA	04/18/2022	.150	.150	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.714	.71
			.133	.133	839,000,000.00	839,000,000.00	100.000000	839,000,000.00	0.00	.315	.31
6040: IFC-Fxd	-S 30/360										
45950VPQ3	IFC3.5Yr	08/22/2024	.250	.273	25,000,000.00	24,980,250.00	99.601000	24,900,250.00	-80,000.00	3.041	3.06
			.250	.273	25,000,000.00	24,980,250.00	99.601000	24,900,250.00	-80,000.00	3.041	3.06
	Tot	tal Fund	.296	.300	8,730,983,481.59	8,729,419,196.20	100.085655	8,738,462,044.75	9,042,848.55	1.225	1.24
Grand Total			.296	.300	8,730,983,481.59	8,729,419,196.20	100.085655	8,738,462,044.75	9,042,848.55	1.225	1.24



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



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-Tax Collector's Pooled Investment Fund

August 2021

Contents

- 2 | Treasurer-Tax Collector's Pooled Investment Fund
- 3 | Economy
- 4 | Market Data
- 6 | Portfolio Data
- 8 | Compliance Report
- 9 | Month End Holdings



Treasurer-Tax Collector's Pooled Investment Fund

Monthly Commentary

Covid Risk Returns/Taper Risk Fades

While investor's focus was aimed at the Jackson Hole symposium. August witnessed a renewed concern over the economic impact of the pandemic. Investors parsed through Federal Reserve (FED) speeches in search of clues as to when the FED will begin to taper its security purchases. US equities reached new highs as concerns over an imminent start of the FED tapper were allayed. Short term rates changed little in the Treasury bill market, while Treasury notes rose slightly. The change in rates had little to no effect on the Treasurer - Tax Collector Pooled Investment Fund (TPIF) yield performance. The TPIF continues to be focused on its goals, of safety, liquidity and yield.

At the annual Jackson Hole symposium, FED Chair, Jerome Powell stated that while the US economy had made progress on some important targets tapering too aggressively could derail progress at a sensitive time, reiterating a desire to see further progress in the labor market. Mr. Powell's statement calmed the worries of rising rates.

While travel and hospitality businesses began to report a decline in activity as COVID concerns increased, published economic data in August continued to point to

a strengthening economy. Employment data was strong. Initial claims for state unemployment benefit averaged 365K in the month, a marked improvement from the previous August average of 1065K. The Unemployment rate and change in Nonfarm Payrolls published in August for July, were slightly better than expected. The Unemployment rate was 5.4%, and the Change in Nonfarm Payrolls was 943K.

Retail Sales Ex Auto MoM contracted by 0.4%, while the market was expecting a 0.2% increase. Sporting goods stores and building material stores, two categories that saw fairly exceptional sales growth last year, both saw sales decline for the fourth consecutive month. Auto sales were weak, as supply constraints have limited inventory and bid up prices.

Home building remained strong, rising 1.1% in June, as builders work to restock the country's depleted inventory of homes for sale. Riverside County continues to see incredible price increases, +22.7% year over year, for single family homes. This outpaces Los Angeles County and Orange County, which saw recent gains in only the +15% range.

Inflation data supported the FED's view of the recent inflation spikes as being transitory. The consumer price index (CPI) increased at a lower pace than expected by the market. CPI increased by 0.5 percent MoM and 5.4 percent YoY in July. Core CPI, which excludes food and energy, rose only 0.3 percent MoM and 4.3 percent YoY. The FED's next meeting is scheduled for September 21 and 22. Market observers will look for details on timing and pace of tapering after that meeting.

US equities reached new highs again in August while Treasury notes slightly rebounded from the previous month's levels. The Dow Jones Industrial Average Index climbed from 34,900 to 35,300 in August. The 3 Month Treasury Bill declined slightly from 0.041% at the beginning of the month to 0.035% at the end of the month. The 2- and 5-year Treasury Notes increased slightly from 0.184% and 0.690% to 0.209% and 0.777%, respectively.

Matt Jennings Treasurer-Tax Collector

Treasurer's Statement

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

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

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

Capital Markets Team

Matt Jennings Treasurer-Tax Collector

> Giovane Pizano Assistant Treasurer

Steve Faeth Senior Investment Manager

Isela Licea Assistant Investment Manager

6-Month Pool Performance

	Month End Market Value (\$)*	Month End Book Value (\$)	Paper Gain or Loss (\$)	Paper Gain or Loss (%)	Book Yield (%)	WAM (Yrs)
Aug-21	9,005,666,395.48	8,998,636,800.02	7,029,595.46	0.078%	0.29	1.21
Jul-21	8,738,462,044.75	8,729,419,196.20	9,042,848.55	0.104%	0.30	1.24
Jun-21	9,505,561,665.45	9,503,657,508.92	1,904,156.53	0.020%	0.27	1.15
May-21	9,566,648,736.34	9,558,825,055.66	7,823,680.68	0.082%	0.28	1.13
Apr-21	9,911,455,098.24	9,906,827,680.01	4,627,418.23	0.047%	0.29	1.14
Mar-21	9,083,152,137.41	9,083,444,252.70	(292,115.29)	-0.003%	0.31	1.21

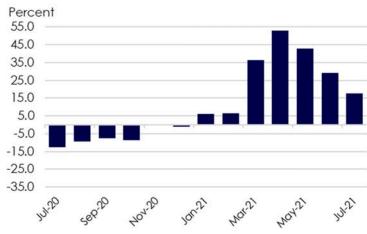
^{*}Market values do not include accrued interest.

Economy

Private Sector Average Hourly Earnings Y/Y

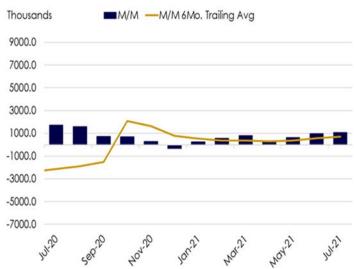


Durable Goods Percent Chg. Y/Y



Nonfarm Payrolls Total M/M Change SA





Key Economic Indicators

Release Date	Indicator	Actual	Consensus	Prior Year
08/26/2021	Real GDP - Q/Q Change	6.6%	6.7%	-32.9%
08/06/2021	Unemployment Rate - Seasonally Adjusted	5.4%	5.7%	10.2%
08/06/2021	Non-Farm Payrolls - M/M Change - Thousands	943	870	1,763
08/11/2021	CPI - Y/Y Change	5.4%	5.3%	1.0%
08/11/2021	CPI Ex Food and Energy - Y/Y Change	4.3%	4.3%	1.6%
08/04/2021	ISM Non-Manufacturing Index (> 50 indicates growth)	64.1	60.5	58.1
08/24/2021	New Home Sales - SAAR - Thousands	708	697	901
08/03/2021	Factory Orders - M/M Change	1.5%	1.0%	6.2%
08/03/2021	Durable Goods Orders - New Orders - M/M Change	0.9%	0.8%	7.6%

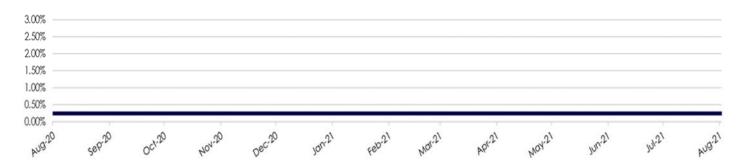
^{*}Note: 'Prior Year' displays final estimates of indicator values from the equivalent period of the prior year.

Market Data

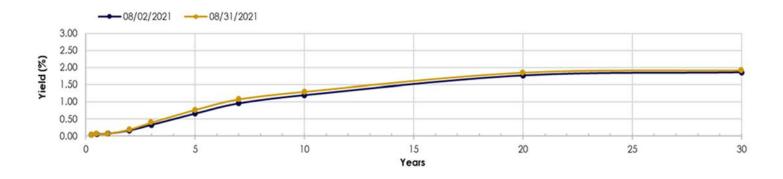
Federal Open Market Committee Meeting

- The FOMC stated that with progress on vaccinations and strong policy support, indicators of economic activity and employment have continued to strengthen, but risks to the economic outlook remain.
- The FOMC maintained the Fed Funds Target Range of 0.0-0.25%
- The FOMC stated in their July statement, that they will continue their asset purchase program until substantial further progress has been met.
- The FOMC is committed to using its full range of tools to support the U.S. economy in this challenging time, thereby promoting its maximum employment and price stability goals.

Fed Funds Target Rate (Upper Limit)



U.S. Treasury Curve

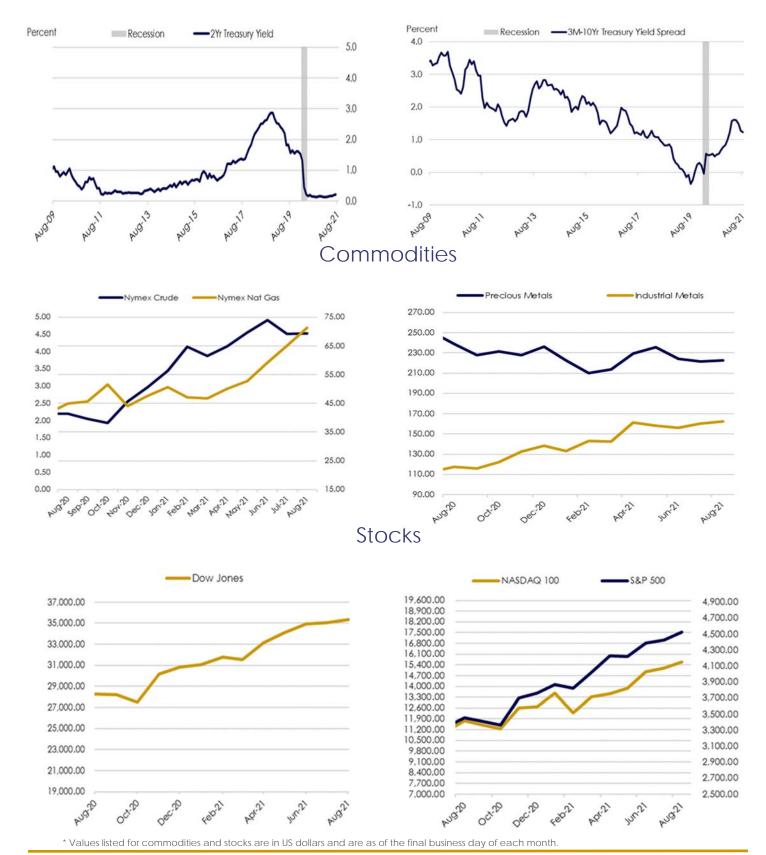


US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
08/31/2021 - 08/02/2021	-0.01	0.00	0.00	0.03	0.07	0.11	0.10	0.06
08/31/2021	0.04	0.06	0.07	0.20	0.40	0.77	1.30	1.92
08/02/2021	0.05	0.06	0.07	0.17	0.33	0.66	1.20	1.86

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

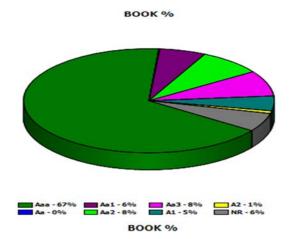


Portfolio Data

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**.

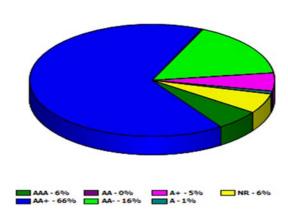
Moody's Asset Rating (000's)

Moody (000's)	Par	Book	Market	MKT/Book	Yield
Aaa	5,989,473.48	5,988,907.20	5,995,255.91	100.11%	0.37%
Aa	10,000.00	10,000.00	9,998.70	99.99%	0.70%
Aa1	538,135.00	538,178.67	538,189.90	100.00%	0.10%
Aa2	740,115.00	740,344.96	740,353.70	100.00%	0.16%
Aa3	713,480.00	713,296.70	713,394.87	100.01%	0.10%
A1	415,000.00	414,962.10	414,985.54	100.01%	0.13%
A2	75,000.00	74,999.27	74,999.58	100.00%	0.05%
NR	518,000.00	517,947.90	518,488.20	100.10%	0.12%
Totals (000's):	8,999,203.48	8,998,636.80	9,005,666.40	100.08%	0.29%



S&P Asset Rating (000's)

S&P (000's)	Par	Book	Market	MKT/Book	Yield
AAA	521,765.06	521,947.75	521,829.25	99.98%	0.08%
AA+	5,951,048.42	5,950,343.13	5,956,820.26	100.11%	0.38%
AA	13,710.00	13,995.99	13,995.99	100.00%	2.01%
AA-	1,444,000.00	1,443,954.32	1,443,982.83	100.00%	0.11%
A+	472,200.00	471,968.45	472,070.28	100.02%	0.14%
Α	75,000.00	74,999.27	74,999.58	100.00%	0.05%
NR	521,480.00	521,427.90	521,968.20	100.10%	0.12%
Totals (000's):	8,999,203.48	8,998,636.80	9,005,666.40	100.08%	0.29%



12-Month Projected Cash Flow

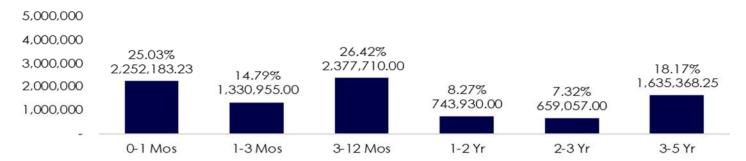
Month	Monthly Re- ceipts	Monthly Dis- bursements	Differ- ence	Required Matured In- vestments	Balance	Actual In- vestments Maturing	Available to Invest > 1 Year
09/2021					129.51		
09/2021	1,146.18	1,214.91	-68.73		60.78	2,322.18	
10/2021	1,249.55	1,343.18	-93.63	32.85	-	618.96	
11/2021	1,371.49	1,197.65	173.84		173.84	664.00	
12/2021	2,634.19	1,400.00	1234.19		1,408.03	15.00	
01/2022	1,150.00	2,000.00	-850.00		558.03	620.50	
02/2022	1,100.00	1,500.00	-400.00		158.03	500.00	
03/2022	1,300.00	1,551.62	-251.62	93.59	-	520.00	
04/2022	2,476.30	1,542.08	934.22		934.22	137.20	
05/2022	1,700.00	2,200.00	-500.00		434.22	355.00	
06/2022	2,000.00	2,400.00	-400.00		34.22	117.23	
07/2022	1,500.00	1,800.00	-300.00	265.78	-	88.77	
08/2022	1,398.14	1,552.97	-154.83	154.83	-	2.02	
TOTALS	19,025.85	19,702.41	(676.56)	547.05	3,890.88	5,960.85	8,451.58
				6.08%		66.24%	93.92%

^{*} 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

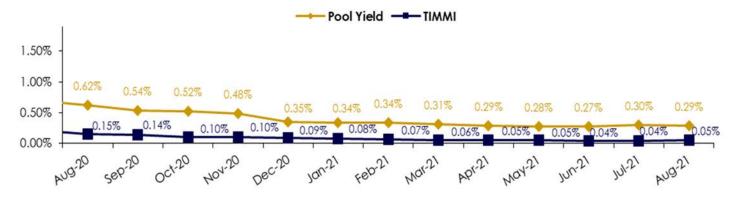
Asset Maturity Distribution (Par Value, 000's)



Asset Allocation (000's)

Assets (000's)	Scheduled Par	Scheduled Book	Scheduled Market	Mkt/Book	Yield	WAL(Yr)	Mat(Yr)
MMKT	457,865.06	458,050.00	458,050.00	100.00%	0.06%	0.003	0.003
CALTRUST FND	93,213.17	94,017.20	94,017.20	100.00%	0.12%	0.003	0.003
DDA/PASSBK	440,000.00	440,000.00	440,000.00	100.00%	0.05%	0.003	0.003
US TREAS BILLS	1,260,000.00	1,259,360.13	1,259,819.80	100.04%	0.06%	0.301	0.301
US TREAS BONDS	670,000.00	669,174.21	670,704.75	100.23%	0.42%	2.564	2.564
FHLMC BONDS	655,710.00	655,606.07	655,413.26	99.97%	0.43%	1.036	2.253
FNMA BONDS	589,751.00	590,338.78	592,045.05	100.29%	0.68%	1.710	2.849
FHLB DISC NOTES	50,000.00	49,997.47	50,000.00	100.01%	0.02%	0.008	0.008
FHLB BONDS	836,896.25	836,598.59	837,265.08	100.08%	0.87%	1.922	3.778
FFCB DISC NOTES	67,000.00	66,971.82	66,985.10	100.02%	0.05%	0.448	0.448
FFCB BONDS	838,203.00	838,112.32	840,382.77	100.27%	0.45%	1.192	1.746
FARMER MAC	60,000.00	59,947.90	60,488.20	100.90%	0.62%	0.415	0.415
MUNI BONDS	231,615.00	232,014.39	232,014.39	100.00%	0.30%	0.710	0.710
COMM PAPER	1,467,750.00	1,467,256.00	1,467,407.39	100.01%	0.07%	0.233	0.233
NCDS	1,256,200.00	1,256,211.67	1,256,211.67	100.00%	0.13%	0.322	0.322
IFC BONDS	25,000.00	24,980.25	24,861.75	99.53%	0.27%	2.978	2.978
Totals (000's):	8,999,203.48	8,998,636.80	9,005,666.40	100.08%	0.29%	0.826	1.214

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

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%	Α							
NA	NA	NA							
60 DAYS(1)	20%	AAA/Aaa⑵							
NA	NA	NA							
NA	NA	NA							

COUN	TY INVESTMENT	POLICY	
Maximum Remaining Maturity		S&P/Moody's/ Fitch	Actual %
4 YEARS	15%	AA-/Aa3/AA-	2.58%
5 YEARS	100%	NA	21.43%
3 YEARS	2.50%	INVESTMENT GRADE	0.00%
5 YEARS	100%	NA	34.42%
270 DAYS	40%	A1/P1/F1	16.31%
1 YEAR	25% Combined	A1/P1/F1	13.96%
4 YEARS	20%	AA/Aa/AA	0.28%
45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	0.0%
60 DAYS	10%	NA	0.00%
3 YEARS	20%	AA/Aa2/AA	0.00%
DAILY LIQUIDITY	1.00%	NA	1.04%
DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	5.09%
DAILY LIQUIDITY	Max \$50 million	NA	0.00%
NA	NA	NA	4.89%

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 Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
Fund: 1 PO	OL FUND	Date		10 Mat	value	value	Price	value	Galli/LOSS	Duration	Matunty
	ACCTS-A/365-6										
FRGXX	KT ACCTS-A/365-6 FIDELITY GOV	09/01/2021	.010	.010	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.003	.003
GOFXX	FEDERATED GOV	09/01/2021	.025	.025	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.003	.003
WFFXX	WELLS FARGO GOV	09/01/2021	.025	.025	31,000,000.00 23.000.000.00	31,000,000.00	100.000000	31,000,000.00	0.00	.003	.003
TFDXX OGVXX	BLACKROCK GOV JP MORGAN GOV	09/01/2021 09/01/2021	.025 .026	.025 .026	1,000,000.00	23,000,000.00 1,000,000.00	100.000000 100.000000	23,000,000.00 1,000,000.00	0.00	.003	.003
FGTXX	GOLDMAN SACHS GOV	09/01/2021	.026	.026	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.003	.003
CJPXX MVRXX	JP MORGAN PRIME MORGAN STANLEY PRIME	09/01/2021 09/01/2021	.066 .060	.063 .059	349,875,062.47 49,990.002.00	350,050,000.00 50,000,000.00	100.050000 100.020000	350,050,000.00 50,000,000.00	0.00	.003	.003
IVIVICAX	WORGAN STANLETT KIME	07/01/2021	.060	.058	457,865,064.47	458,050,000.00	100.040391	458,050,000.00	0.00	.003	.003
1065: CLTF CLTR	R-A/365-6 CALTRUST SHT TERM FUND	09/01/2021	.170	.124	93,213,169.12	94,017,200.84	100.862573	94,017,200.84	0.00	.003	.003
CLIK	CALINOSI SIII TERIVITOND	04/01/2021	.170	.124	93,213,169.12	94,017,200.84	100.862573	94,017,200.84	0.00	.003	.003
1080: MGI CASH	D RATE-A/365-6 Bank of the West	09/01/2021	.050	.050	440,000,000.00	440,000,000.00	100.000000	440.000.000.00	0.00	.003	.003
САЗП	BAINK OF THE WEST	09/01/2021	.050	.050	440,000,000.00	440,000,000.00	100.000000	440,000,000.00	0.00	.003	.003
	D RATE-A/360	00/01/2021	1 520	1.520	0.00	0.00	000000	0.00	0.00	000	002
CASH CASH	PACIFIC PREMIER BANK FIRST REPUBLIC BANK	09/01/2021 09/01/2021	1.530 1.515	1.530 1.515	0.00 0.00	0.00 0.00	.000000	0.00 0.00	0.00	.000	.003
CASH	UB MANAGED RATE	09/01/2021	.069	.069	0.00	0.00	.000000	0.00 0.00	0.00	.000	.003
1300: U.S.	TREASURY BILL		.000	.000	0.00	0.00	.000000	0.00	0.00	.000	.000
9127964L0		09/09/2021	.092	.092	50,000,000.00	49,963,200.00	99.999000	49,999,500.00	36,300.00	.025	.025
9127964V 9127964L0		10/07/2021 09/09/2021	.101 .085	.101 .085	100,000,000.00 100,000,000.00	99,913,458.33 99,934,833.33	99.996000 99.999000	99,996,000.00 99,999,000.00	82,541.67 64,166.67	.101 .025	.101 .025
9127964L0	U.S. TREASURY BILL	09/09/2021	.093	.093	50,000,000.00	49,967,368.06	99.999000	49,999,500.00	32,131.94	.025	.025
9127964V 9127964V		10/07/2021 10/07/2021	.094 .092	.094 .092	50,000,000.00 50,000,000.00	49,963,379.17 49,965,116.67	99.996000 99.996000	49,998,000.00 49,998,000.00	34,620.83 32,883.33	.101 .101	.101 .101
9127964W		11/04/2021	.092	.092	50,000,000.00	49,965,480.56	99.992000	49,996,000.00	30,519.44	.178	.178
9127964W		11/04/2021	.046	.046	100,000,000.00	99,967,138.89	99.992000	99,992,000.00	24,861.11	.178	.178
912796C3 912796C3		01/27/2022 01/27/2022	.052 .045	.052 .045	85,000,000.00 50,000,000.00	84,962,002.64 49,980,812.50	99.983000 99.983000	84,985,550.00 49,991,500.00	23,547.36 10,687.50	.408 .408	.408 .408
912796D3	0 U.S. TREASURY BILL	02/24/2022	.052	.052	50,000,000.00	49,975,930.00	99.973000	49,986,500.00	10,570.00	.484	.485
912796C3 912796C3		01/27/2022 01/27/2022	.047 .045	.047 .045	50,000,000.00 50,000,000.00	49,980,155.56 49,981,437.50	99.983000 99.983000	49,991,500.00 49,991,500.00	11,344.44 10,062.50	.408 .408	.408 .408
912796C3 912796D3		02/24/2022	.055	.055	50,000,000.00	49,975,128.47	99.973000	49,986,500.00	11,371.53	.484	.485
912796F38		03/24/2022	.057	.057	50,000,000.00	49,972,377.78	99.977000	49,988,500.00	16,122.22	.561	.562
912796H5 912796F38		11/12/2021 03/24/2022	.033 .032	.033 .032	50,000,000.00 50,000,000.00	49,991,739.50 49,986,218.75	99.990000 99.977000	49,995,000.00 49,988,500.00	3,260.50 2,281.25	.200 .561	.200 .562
912796C3	1 U.S. TREASURY BILL	01/27/2022	.043	.043	50,000,000.00	49,986,777.78	99.983000	49,991,500.00	4,722.22	.408	.408
912796J42 912796D3		06/16/2022 02/24/2022	.070 .050	.070 .050	50,000,000.00 75,000,000.00	49,964,661.67 74,974,375.00	99.948000 99.973000	49,974,000.00 74,979,750.00	9,338.33 5,375.00	.791 .484	.792 .485
912796C3		01/27/2022	.039	.039	50,000,000.00	49,988,541.53	99.983000	49,991,500.00	2,958.47	.408	.408
1310· II S	TREASURY BOND		.063	.063	1,260,000,000.00	1,259,360,133.69	99.985698	1,259,819,800.00	459,666.31	.301	.301
912828YV		11/30/2024	1.500	1.751	25,000,000.00	24,705,078.13	103.383000	25,845,750.00	1,140,671.87	3.145	3.252
91282CBH		01/31/2026	.375	.586	10,000,000.00	9,897,265.63	98.594000	9,859,400.00	-37,865.63	4.370	4.422
91282CBH 91282CBN		01/31/2026 02/15/2024	.375 .125	.593 .219	10,000,000.00 25,000,000.00	9,894,140.63 24,930,664.06	98.594000 99.586000	9,859,400.00 24,896,500.00	-34,740.63 -34,164.06	4.370 2.450	4.422 2.460
912828ZL7		04/30/2025	.375	.445	15,000,000.00	14,956,640.63	99.344000	14,901,600.00	-55,040.63	3.632	3.666
912828P46		02/15/2026 02/15/2026	1.625 1.625	.799 .670	10,000,000.00 10,000,000.00	10,401,560.00 10,466,015.63	104.051000 104.051000	10,405,100.00 10,405,100.00	3,540.00 -60,915.63	4.299 4.302	4.463 4.463
91282CAE		07/31/2025	.250	.675	25,000,000.00	24,537,109.38	98.641000	24,660,250.00	123,140.62	3.886	3.918
91282CBC		02/28/2026	.500	.591	20,000,000.00	19,910,508.60	99.102000	19,820,400.00	-90,108.60	4.442	4.499
912828ZC 91282CBR		02/28/2025 03/15/2024	1.125 .250	.539 .287	10,000,000.00 50,000,000.00	10,231,250.00 49,945,312.50	102.113000 99.836000	10,211,300.00 49,918,000.00	-19,950.00 -27,312.50	3.433 2.526	3.499 2.540
912828ZF0	U.S. TREASURY BOND	03/31/2025	.500	.647	25,000,000.00	24,855,468.75	99.887000	24,971,750.00	116,281.25	3.537	3.584
91282CBU 912828ZF0		03/31/2023 03/31/2025	.125 .500	.159 .619	50,000,000.00 25,000,000.00	49,966,796.88 24,882,812.50	99.957000 99.887000	49,978,500.00 24,971,750.00	11,703.12 88,937.50	1.580 3.538	1.581 3.584
91282CBU		03/31/2023	.125	.147	50,000,000.00	49,978,515.63	99.957000	49,978,500.00	-15.63	1.580	1.581
912828ZR4		05/31/2022	.125	.054	50,000,000.00	50,035,156.25	100.031000	50,015,500.00	-19,656.25	.749	.748
912828ZR4 912828ZR4		05/31/2022 05/31/2022	.125 .125	.066 .065	50,000,000.00 75,000,000.00	50,029,296.88 75,043,945.31	100.031000 100.031000	50,015,500.00 75,023,250.00	-13,796.88 -20,695.31	.749 .749	.748 .748
91282CCJ	18 U.S. TREASURY BOND	06/30/2026	.875	.882	20,000,000.00	19,993,166.80	100.563000	20,112,600.00	119,433.20	4.716	4.833
91282CC. 912828ZX1		06/30/2026 06/30/2022	.875 .125	.906 .077	35,000,000.00 30,000,000.00	34,946,679.69 30,014,062.50	100.563000 100.031000	35,197,050.00 30,009,300.00	250,370.31 -4,762.50	4.715 .833	4.833 .830
	C4 U.S. TREASURY BOND	12/31/2025	.375	.700	25,000,000.00	24,652,343.75	98.695000	24,673,750.00	21,406.25	4.284	4.337
91282CC\	W9 U.S. TREASURY BOND	08/31/2026	.750	.832	25,000,000.00	24,900,416.25	99.898000	24,974,500.00	74,083.75	4.896	5.003 2.565
1420: FHLM	MC-Fxd-Q 30/360		.396	.418	670,000,000.00	669,174,206.38	100.105187	670,704,750.00	1,530,543.62	2.530	2.505
3134GWL	W4 FHLMC 5YrNc9MoB	08/19/2025	.625	.625	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	99.791000 99.791000	9,979,100.00 9,979,100.00	-20,900.00 - 20,900.00	3.914 3.914	3.970 3.970
1425: FHLN	MC-Fxd-S 30/360		.025	.625	10,000,000.00	10,000,000.00	99.791000	9,979,100.00	-20,900.00	3.914	3.970
	/2 FHLMC 5YrNc1YrQ	05/27/2025	.750	.750	10,000,000.00	10,000,000.00		10,002,300.00	2,300.00	3.673	3.740
	M6 FHLMC 5YrNc1YrQ M6 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	100.009000 100.009000	10,000,900.00 5,000,450.00	900.00 450.00	3.678 3.678	3.742 3.742
	(0 FHLMC 4YrNc2YrO	06/03/2024	.500	.500	10,000,000.00	10,000,000.00	100.264000	10,026,400.00	26,400.00	2.730	2.759
	FHLMC 4.9YrNc11MoB	05/28/2025	.750	.760	15,000,000.00	14,992,500.00	100.094000	15,014,100.00	21,600.00	3.676	3.742
	P5 FHLMC 5YrNc2YrB N4 FHLMC 4YrNc2YrO	06/09/2025 07/01/2024	.650 .500	.650 .500	15,000,000.00 5,000,000.00	15,000,000.00 5,000,000.00	100.186000 100.269000	15,027,900.00 5,013,450.00	27,900.00 13,450.00	3.715 2.808	3.775 2.836
3134GV5F	R5 FHLMC 4YrNc1YrQ	07/15/2024	.570	.570	5,000,000.00	5,000,000.00	100.022000	5,001,100.00	1,100.00	2.843	2.874
	M FHLMC 3.5YrNc1.5YrB LO FHLMC 3.75YrNC9MB	01/24/2024 04/29/2024	.420 .500	.420 .500	15,000,000.00 15,000,000.00	15,000,000.00 15,000,000.00	100.137000 100.034000	15,020,550.00 15,005,100.00	20,550.00 5,100.00	2.382 2.636	2.400 2.663
	T9 FHLMC 4.5YrNc2YrB	01/29/2025	.510	.500	15,000,000.00	15,000,000.00	100.034000	15,005,100.00	16,350.00	3.376	3.416
3134GWL	79 FHLMC 4YrNc1.5YrQ	09/10/2024	.400	.400	10,000,000.00	10,000,000.00	99.908000	9,990,800.00	-9,200.00	2.998	3.030
	85 FHLMC 4YrNc6MoQ 79 FHLMC 4YrNc1.5YrQ	09/10/2024 09/10/2024	.450 .400	.450 .400	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	99.930000 99.908000	9,993,000.00 9,990,800.00	-7,000.00 -9,200.00	2.995 2.998	3.030 3.030
3134GWN	44 FHLMC 4YrNc6MoQ	09/11/2024	.450	.450	10,000,000.00	10,000,000.00	99.929000	9,992,900.00	-7,100.00	2.998	3.033
	42 FHLMC 3YrNc1YrQ	09/14/2023 09/15/2025	.320	.320	10,000,000.00	10,000,000.00	100.009000	10,000,900.00	900.00	2.025	2.038
	38 FHLMC 5YrNc2YrQ 38 FHLMC 5YrNc2YrQ	09/15/2025	.540 .540	.540 .540	10,000,000.00 15,000,000.00	10,000,000.00 15,000,000.00	99.726000 99.726000	9,972,600.00 14,958,900.00	-27,400.00 -41,100.00	3.980 3.980	4.044 4.044
3134GWP	91 FHLMC 4.75YrNc2YrQ	06/16/2025	.500	.500	5,000,000.00	5,000,000.00	99.802000	4,990,100.00	-9,900.00	3.748	3.795
	22 FHLMC 4.5YrNc1YrQ 32 FHLMC 3.75YrNc1YrQ	03/24/2025 06/24/2024	.475 .410	.475 .410	15,000,000.00 10,000,000.00	15,000,000.00 10,000,000.00	99.751000 99.930000	14,962,650.00 9,993,000.00	-37,350.00 -7,000.00	3.523 2.793	3.564 2.816
	26 FHLMC 5YrNC1.5YrB	03/28/2025	.500	.500	10,000,000.00	10,000,000.00	99.830000	9,983,000.00	-17,000.00	3.531	3.575

CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
21246WEG1	FULL M.C. EVAN.C./ ma O.D.	Date	(00	To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturity
	FHLMC 5YrNC6mOB FHLMC 3YrNc1YrQ	09/30/2025 10/13/2023	.600 .300	.600 .310	5,000,000.00 10,000,000.00	5,000,000.00 9,996,900.00	99.694000 99.975000	4,984,700.00 9,997,500.00	-15,300.00 600.00	4.018 2.106	4.085 2.118
3134GWZB5	FHLMC 3YrNC1YrB	10/13/2023	.300	.300	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	2.106	2.118
	FHLMC 5YrNC3MoB	10/27/2025	.625	.625	10,000,000.00	10,000,000.00	99.691000	9,969,100.00	-30,900.00	4.087	4.159
	FHLMC 5YrNc1YrQ FHLMC 5YrNc2YrQ	10/28/2025 10/28/2025	.600 .550	.600 .550	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	99.640000 99.685000	9,964,000.00 9,968,500.00	-36,000.00 -31,500.00	4.093 4.098	4.162 4.162
3137EAEX3	FHLMC 5Yr	09/23/2025	.375	.497	10,000,000.00	9,941,100.00	98.962000	9,896,200.00	-44,900.00	4.018	4.066
3137EAEZ8	FHLMC 3Yr	11/06/2023	.250	.280	10,000,000.00	9,991,000.00	99.999000	9,999,900.00	8,900.00	2.171	2.184
	FHLMC 5YrNc1YrQ FHLMC 5YrNc1YrQ	11/12/2025 11/12/2025	.600 .600	.600 .600	5,000,000.00 5,000,000.00	5,000,000.00 5,000,000.00	99.631000 99.631000	4,981,550.00 4,981,550.00	-18,450.00 -18,450.00	4.131 4.131	4.203 4.203
3134GXBL7	FHLMC 3YrNC2YrA	11/16/2023	.300	.325	15,000,000.00	14,988,750.00	100.236000	15,035,400.00	46,650.00	2.197	2.211
3135GA2Z3	FHLMC 5YrNC2YrA	11/17/2025	.560	.560	5,000,000.00	5,000,000.00	99.728000	4,986,400.00	-13,600.00	4.150	4.216
	FHLMC 5YrNC2YrA	11/17/2025	.560	.560	5,000,000.00	5,000,000.00	99.728000	4,986,400.00	-13,600.00	4.150	4.216
	FHLMC 2YrNc1YrQ FHLMC 3YrNc1YrQ	11/23/2022 11/24/2023	.190 .320	.190 .328	10,000,000.00 10,000,000.00	10,000,000.00 9,997,500.00	100.025000 99.994000	10,002,500.00 9,999,400.00	2,500.00 1,900.00	1.225 2.219	1.230 2.233
3134GXEA8		11/23/2022	.200	.200	10,000,000.00	10,000,000.00	100.027000	10,002,700.00	2,700.00	1.225	1.230
3134GXEA8		11/23/2022	.200	.200	10,000,000.00	10,000,000.00	100.027000	10,002,700.00	2,700.00	1.225	1.230
3134GXCF9 3134GXCF9		05/24/2024 05/24/2024	.400 .400	.400 .400	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	99.952000 99.952000	9,995,200.00 9,995,200.00	-4,800.00 -4,800.00	2.710 2.710	2.732 2.732
3134GXEX8	FHLMC 2.5YrNC1YrB	06/01/2023	.250	.260	10,000,000.00	9,997,500.00	100.026000	10,002,600.00	5,100.00	1.744	1.751
3134GXCA0	FHLMC 3YrNC11MoB	11/24/2023	.320	.328	10,710,000.00	10,707,322.50	99.994000	10,709,357.40	2,034.90	2.219	2.233
	FHLMC 2.5YrNC1YrB	06/01/2023	.250	.270	10,000,000.00	9,995,000.00	100.026000	10,002,600.00	7,600.00	1.744	1.751
3134GXEX8 3134GXGO1	FHLMC 2.5YrNC1YrB FHLMC 2YrNc1YrQ	06/01/2023 12/15/2022	.250 .200	.256 .200	10,000,000.00 10,000,000.00	9,998,500.00 10,000,000.00	100.026000 100.000000	10,002,600.00 10,000,000.00	4,100.00 0.00	1.744 1.286	1.751 1.290
3134GXJF2	FHLMC 2YrNC6MoB	12/30/2022	.200	.200	10,000,000.00	10,000,000.00	100.011000	10,001,100.00	1,100.00	1.328	1.332
3134GXJF2	FHLMC 2YrNC6MoB	12/30/2022	.200	.200	10,000,000.00	10,000,000.00	100.011000	10,001,100.00	1,100.00	1.328	1.332
3134GXHL1	FHLMC 5YrNC3MoB FHLMC 2.5YrNC1YrB	12/30/2025 06/30/2023	.700 .220	.700 .220	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	99.751000 100.028000	9,975,100.00 10,002,800.00	-24,900.00 2,800.00	4.253 1.828	4.334 1.830
		06/30/2023	.436	.441	495,710,000.00	495,606,072.50	99.938151	495,403,407.40	-202,665.10	2.845	2.879
	C-Var-SOFR-Q A/360 FHLMC 1.5Yr	09/23/2021	.370	.370	25,000,000.00	25,000,000.00	100.020000	25,005,000.00	5,000.00	.063	.063
	FHLMC 1.5Yr	09/23/2021	.370	.370	25,000,000.00	25,000,000.00	100.020000	25,005,000.00	5,000.00	.063	.063
	FHLMC 1.5Yr	09/23/2021	.370	.370	25,000,000.00	25,000,000.00	100.020000	25,005,000.00	5,000.00	.063	.063
	FHLMC 1.5Yr FHLMC 1.5Yr	09/23/2021 09/23/2021	.370 .370	.370 .370	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	100.020000 100.020000	25,005,000.00 25,005,000.00	5,000.00 5,000.00	.063 .063	.063 .063
	FHLMC 1.5Yr	09/30/2021	.370	.370	25,000,000.00	25,000,000.00	100.023000	25,005,750.00	5,750.00	.082	.082
1525: ENIMA	-Fxd-S 30/360		.370	.370	150,000,000.00	150,000,000.00	100.020500	150,030,750.00	30,750.00	.066	.066
3135G0T78	FNMA 4.83Yr	10/05/2022	2.000	2.322	15,000,000.00	14,782,200.00	102.051000	15,307,650.00	525,450.00	1.067	1.096
3135G0T94	FNMA 5Yr	01/19/2023	2.375	2.495	10,000,000.00	9,944,100.00	103.080000	10,308,000.00	363,900.00	1.349	1.386
3135G0U43 3135G0X24	FNMA 4.41Yr FNMA 4.83Yr	09/12/2023 01/07/2025	2.875 1.625	2.333 1.094	30,000,000.00 10,000,000.00	30,670,500.00 10,247,300.00	105.359000 103.978000	31,607,700.00 10,397,800.00	937,200.00 150,500.00	1.939 3.250	2.033 3.356
3136G4XK4	FNMA 5YrNc2YrQ	06/30/2025	.650	.650	5,000,000.00	5,000,000.00	100.058000	5,002,900.00	2,900.00	3.776	3.833
3136G4XZ1	FNMA 5YrNc1YrQ	06/30/2025	.740	.740	5,000,000.00	5,000,000.00	99.961000	4,998,050.00	-1,950.00	3.768	3.833
3136G4XR9	FNMA 5YrNc1YrQ	07/07/2025	.740	.740	14,900,000.00	14,900,000.00	99.977000	14,896,573.00	-3,427.00	3.785	3.852
3136G4YU1 3136G4C27	FNMA 5YrNc1YrQ FNMA 5YrNc1YrB	07/15/2025 07/29/2025	.730 .700	.730 .700	15,000,000.00 15,000,000.00	15,000,000.00 15,000,000.00	99.968000 99.854000	14,995,200.00 14,978,100.00	-4,800.00 -21,900.00	3.808 3.849	3.874 3.912
3136G4F32	FNMA 5YrNc2YrB	07/29/2025	.600	.600	10,000,000.00	10,000,000.00	100.060000	10,006,000.00	6,000.00	3.858	3.912
3136G4D75	FNMA 5YrNc2YrB	07/29/2025	.600	.600	10,000,000.00	10,000,000.00	99.926000	9,992,600.00	-7,400.00	3.858	3.912
3136G4B77 3136G4B77	FNMA 5YrNc1YrB FNMA 5YrNc1YrB	08/04/2025 08/04/2025	.700 .700	.700 .700	10,000,000.00 15,000,000.00	10,000,000.00 15,000,000.00	99.909000 99.909000	9,990,900.00 14,986,350.00	-9,100.00 -13,650.00	3.863 3.863	3.929 3.929
3136G4J38	FNMA 4YrNc2YrB	08/12/2024	.410	.410	15,000,000.00	15,000,000.00	100.067000	15,010,050.00	10,050.00	2.926	2.951
3136G4K51	FNMA 3YrNC1.5YrB	08/17/2023	.310	.310	15,000,000.00	15,000,000.00	100.033000	15,004,950.00	4,950.00	1.953	1.962
3136G4H63	FNMA 5YrNc2Yr	08/19/2025	.550	.550	15,000,000.00	15,000,000.00	99.609000	14,941,350.00	-58,650.00	3.918	3.970
3136G4Q97 3136G42F9	FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ	08/27/2025 08/27/2025	.650 .625	.650 .625	8,650,000.00 5,000,000.00	8,650,000.00 5,000,000.00	99.832000 99.787000	8,635,468.00 4,989,350.00	-14,532.00 -10,650.00	3.931 3.933	3.992 3.992
3136G4Z97	FNMA 3.5YrNc1.5YrQ	02/28/2024	.375	.375	10,000,000.00	10,000,000.00	100.045000	10,004,500.00	4,500.00	2.486	2.496
	FNMA 4.9YrNc11MoQ	08/26/2025	.600	.600	10,000,000.00	10,000,000.00	99.743000	9,974,300.00	-25,700.00	3.933	3.989
	FNMA 3.9YrNc1.9YrQ FNMA 4YrNc2Yr	08/19/2024 09/16/2024	.450 .400	.450 .400	3,701,000.00 10,000,000.00	3,701,000.00 10,000,000.00	100.132000 100.055000	3,705,885.32 10,005,500.00	4,885.32 5,500.00	2.943	2.970
	FNMA 3.5YrNC2YrA	03/28/2024	.320	.320	10,000,000.00	10,000,000.00	100.055000	10,005,500.00	11,400.00	3.015 2.559	3.047 2.575
	FNMA 5YrNC1YrB	10/20/2025	.580	.580	10,000,000.00	10,000,000.00	99.415000	9,941,500.00	-58,500.00	4.073	4.140
	FNMA 5YrNC2YrA	10/27/2025	.540	.540	10,000,000.00	10,000,000.00	99.706000	9,970,600.00	-29,400.00	4.096	4.159
3136G46S7	FNMA 5YrNc2YrA FNMA 5YrNc1YrQ	10/28/2025 10/29/2025	.560 .600	.560 .600	5,000,000.00 5,000,000.00	5,000,000.00 5,000,000.00	99.407000 99.639000	4,970,350.00 4,981,950.00	-29,650.00 -18,050.00	4.097 4.095	4.162 4.164
	FNMA 5YrNc1YrQ	10/29/2025	.600	.600	10,000,000.00	10,000,000.00	99.639000	9,963,900.00	-36,100.00	4.095	4.164
3135G06C2	FNMA 5YrNc1YrQ	10/29/2025	.600	.604	10,000,000.00	9,998,000.00	99.639000	9,963,900.00	-34,100.00	4.095	4.164
	FNMA 5YrNc2YrA	11/04/2025	.550	.550	10,000,000.00 10,000,000.00	10,000,000.00 9,996,500.00	99.717000	9,971,700.00	-28,300.00 -55,000.00	4.115	4.181
	FNMA 4.9YrNc11MoQ FNMA 3.5YrNc2YrQ	10/20/2025 05/03/2024	.580 .350	.587 .356	3,500,000.00	3,499,300.00	99.415000 100.134000	9,941,500.00 3,504,690.00	5,390.00	4.072 2.654	4.140 2.674
3135G06G3	FNMA 5Yr	11/07/2025	.500	.573	14,000,000.00	13,949,880.00	99.387000	13,914,180.00	-35,700.00	4.127	4.189
	FNMA 3YrNC2YrB	11/16/2023	.300	.300	10,000,000.00	10,000,000.00	100.233000	10,023,300.00	23,300.00	2.198	2.211
	FNMA 3.5YrNc2YrQ FNMA 3.5YrNc2YrQ	05/17/2024 05/17/2024	.350 .350	.350 .350	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	100.125000 100.125000	10,012,500.00 10,012,500.00	12,500.00 12,500.00	2.693 2.693	2.712 2.712
	FNMA 5YrNc2YrA	11/17/2025	.560	.560	10,000,000.00	10,000,000.00	99.728000	9,972,800.00	-27,200.00	4.150	4.216
		11/18/2024	.420	.420	10,000,000.00	10,000,000.00	99.869000	9,986,900.00	-13,100.00	3.185	3.219
3135GA4P3 3135GA5A5	FNMA 5YrNC2YrA FNMA 3.25YrNc2YrA	11/18/2025 02/23/2024	.650 .350	.650 .350	20,000,000.00 20,000,000.00	20,000,000.00 20,000,000.00	99.966000 100.234000	19,993,200.00 20,046,800.00	-6,800.00 46,800.00	4.143 2.465	4.219 2.482
		08/23/2024	.420	.420	15,000,000.00	15,000,000.00	100.234000	15,025,200.00	25,200.00	2.465	2.482
3135GA3Z2	FNMA 5YrNc2YrA	11/25/2025	.600	.600	15,000,000.00	15,000,000.00	99.823000	14,973,450.00	-26,550.00	4.167	4.238
3135G06F5	FNMA 2.9YrNc2YrQ FNMA 4.5YrNc1.5YrB	11/16/2023 06/24/2025	.310 .500	.310 .500	5,000,000.00 10.000.000.00	5,000,000.00 10,000,000.00	100.249000 99.736000	5,012,450.00 9.973.600.00	12,450.00 -26,400.00	2.197 3.770	2.211 3.816
		U0/Z4/ZUZ5	.780	.758	489,751,000.00	490,338,780.00	100.440335	491,907,546.32	1,568,766.32	3.770	3.330
	-Var-SOFR-Q A/360 FNMA 1.5Yr	09/16/2021	.210	.210	25,000,000.00	25,000,000.00	100.006000	25,001,500.00	1,500.00	.044	.044
3135G02H5 3135G02K8	FNMA 2Yr	03/16/2022	.210	.270	25,000,000.00	25,000,000.00	100.006000	25,001,500.00	27,750.00	.539	.540
3135G03B7	FNMA 2Yr	04/07/2022	.400	.400	25,000,000.00	25,000,000.00	100.199000	25,049,750.00	49,750.00	.599	.600
3135G03J0	FNMA 2Yr	04/15/2022	.440	.440	25,000,000.00 100,000,000.00	25,000,000.00 100,000,000.00	100.234000 100.137500	25,058,500.00 100,137,500.00	58,500.00 137,500.00	.621 . 451	.622 . 452
1700: FHLB-D		00/02/2021									
313385LF1	FHLB DISC NTE	09/03/2021	.020 .020	.020 . 020	50,000,000.00 50,000,000.00	49,997,472.22 49,997,472.22	100.000000 100.000000	50,000,000.00 50,000,000.00	2,527.78 2,527.78	.008 . 008	.008
1710: FHLB-F		02/25/2027	050	050			100 025000			4 477	
3130ALKL7 3130AMT69	FHLB 5YrNc1YrA FHLB 5YrNc1MoM	03/25/2026 06/26/2026	.850 1.070	.850 1.070	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	100.035000 99.968000	10,003,500.00 9,996,800.00	3,500.00 -3,200.00	4.477 4.695	4.567 4.822
3130AN3R9	FHLB 5YrNc1MoM	07/20/2026	1.130	1.130	10,000,000.00	10,000,000.00	99.998000	9,999,800.00	-200.00	4.750	4.888
3130AMS52	FHLB 5YrNc1Mo	06/08/2026	1.000	1.000	15,000,000.00	15,000,000.00	99.943000	14,991,450.00	-8,550.00	4.653	4.773

CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
3130AMWT5	FHLB 5YrNc1MoM	Date 06/26/2026	1.050	To Mat 1.050	Value 15,000,000.00	Value 15,000,000.00	Price 99.953000	Value 14,992,950.00	Gain/Loss -7,050.00	Duration 4.697	Maturity 4.822
1725: FHLB-F			1.021	1.021	60,000,000.00	60,000,000.00	99.974167	59,984,500.00	-15,500.00	4.658	4.778
313379Q69		06/10/2022	2.125	2.182	7,975,000.00	7,955,620.75	101.565000	8,099,808.75	144,188.00	.761	.775
313382AX1	FHLB 4.9Yr FHLB 2.91Yr	03/10/2023 03/11/2022	2.125 2.500	2.716 2.308	11,750,000.00 30,000,000.00	11,432,397.50 30,158,100.00	102.970000 101.281000	12,098,975.00 30,384,300.00	666,577.50 226,200.00	1.473 .516	1.523 .526
	FHLB 5YrNc2YrQ	10/29/2024	1.800	1.800	25,000,000.00	25,000,000.00	100.281000	25,070,250.00	70,250.00	3.041	3.164
3130AK3T1 3130AKDH6	FHLB 4.25YrNc3MoA FHLB 2 Yr	12/09/2024 10/21/2022	.500 .125	.500 .176	10,000,000.00 10,000,000.00	10,000,000.00 9,989,900.00	99.860000 100.053000	9,986,000.00 10,005,300.00	-14,000.00 15,400.00	3.238 1.137	3.277 1.140
3130AKDH6 3130AKKP0	FHLB 3YrNc1YrA	12/22/2023	.125	.235	15,000,000.00	14,979,900.00	99.847000	14,977,050.00	-2,850.00	2.301	2.310
3130AKL79 3130AKKF2	FHLB 3YrNc6MoB FHLB 3.25YrNc6MoA	12/28/2023 03/28/2024	.250 .270	.250 .270	10,000,000.00 15,000,000.00	10,000,000.00 15,000,000.00	99.919000 99.812000	9,991,900.00 14,971,800.00	-8,100.00 -28,200.00	2.316 2.561	2.326 2.575
3130AKKI2	FHLB 3.5YrNc1YrB	06/28/2024	.260	.260	15,000,000.00	15,000,000.00	99.756000	14,963,400.00	-36,600.00	2.812	2.827
3130AKLB0 3130AKKF2	FHLB 3.5YrNc1YrB FHLB 3.25YrNc6MoA	06/28/2024 03/28/2024	.260 .270	.260 .279	10,000,000.00 15,000,000.00	10,000,000.00 14,995,500.00	99.756000 99.812000	9,975,600.00 14,971,800.00	-24,400.00 -23,700.00	2.812 2.561	2.827 2.575
3130AL2G8	FHLB 5YrNc6MoQ	02/18/2026	.600	.615	5,000,000.00	4,996,250.00	99.277000	4,963,850.00	-32,400.00	4.397	4.471
3130ALBX1 3130ALDX9	FHLB 5YrNc1YrQ FHLB 4.25Yr1YrQ	02/23/2026 05/23/2025	.580 .500	.580 .500	10,000,000.00 14,750,000.00	10,000,000.00 14,750,000.00	99.401000 99.730000	9,940,100.00 14,710,175.00	-59,900.00 -39,825.00	4.413 3.684	4.485 3.729
3130ALFN9	FHLB 4.5YrNc1YrQ	08/25/2025	.550	.550	5,000,000.00	5,000,000.00	99.672000	4,983,600.00	-16,400.00	3.934	3.986
3130AL6K5 3130ALEM2	FHLB 5YrNc1YrA FHLB 5YrNc3MoQ	02/25/2026 02/25/2026	.580 .790	.580 .790	6,000,000.00 15,000,000.00	6,000,000.00 15,000,000.00	99.466000 100.000000	5,967,960.00 15,000,000.00	-32,040.00 0.00	4.419 4.396	4.490 4.490
3130ALEM2	FHLB 5YrNc3MoQ	02/25/2026	.790	.790	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	4.396	4.490
3130ALF25 3130ALGR9	FHLB 3.75YrNc6MoB FHLB 5YrNc3MoQ	11/26/2024 02/26/2026	.400 .850	.400 .850	5,000,000.00 10,000,000.00	5,000,000.00 10,000,000.00	99.781000 99.905000	4,989,050.00 9,990,500.00	-10,950.00 -9,500.00	3.212 4.392	3.241 4.493
3130ALEH3	FHLB 5YrNc1YrQ	03/16/2026	.700	.700	25,000,000.00	25,000,000.00	99.666000	24,916,500.00	-83,500.00	4.448	4.542
3130ALH56 3130ALHZ0	FHLB 5YrNc1YrA FHLB 4.25YrNc1YrQ	03/18/2026 06/18/2025	.750 .530	.750 .530	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	99.840000 99.760000	9,984,000.00 9,976,000.00	-16,000.00 -24,000.00	4.447 3.750	4.548 3.800
3130ALH56	FHLB 5YrNc1YrA	03/18/2026	.750	.750	10,000,000.00	10,000,000.00	99.840000	9,984,000.00	-16,000.00	4.447	4.548
3130ALFW9 3130ALHG2	FHLB 5YrNc3MoQ FHLB 5YrNc1YrA	03/18/2026 03/18/2026	.790 .750	.790 .750	15,000,000.00 10,000,000.00	15,000,000.00 10,000,000.00	99.788000 99.840000	14,968,200.00 9.984.000.00	-31,800.00 -16,000.00	4.442 4.447	4.548 4.548
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	14,625,000.00	14,625,000.00	100.029000	14,629,241.25	4,241.25	4.429	4.562
3130ALGJ7 3130ALGJ7	FHLB 5YrNc1MoM FHLB 5YrNc1MoM	03/23/2026 03/23/2026	1.000 1.000	1.000 1.000	9,750,000.00 14,625,000.00	9,750,000.00 14,625,000.00	100.029000 100.029000	9,752,827.50 14,629,241.25	2,827.50 4,241.25	4.429 4.429	4.562 4.562
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.015	8,921,250.00	8,914,559.06	100.029000	8,923,837.16	9,278.10	4.428	4.562
3130ALGJ7 3130ALGJ7	FHLB 5YrNc1MoM FHLB 5YrNc1MoM	03/23/2026 03/23/2026	1.000 1.000	1.000 1.000	9,750,000.00 19,500,000.00	9,750,000.00 19,500,000.00	100.029000 100.029000	9,752,827.50 19,505,655.00	2,827.50 5,655.00	4.429 4.429	4.562 4.562
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	19,500,000.00	19,500,000.00	100.029000	19,505,655.00	5,655.00	4.429	4.562
3130ALGJ7 3130ALN34	FHLB 5YrNc1MoM FHLB 4YrNc6MoB	03/23/2026 03/24/2025	1.000 .700	1.000 .700	9,750,000.00 10,000,000.00	9,750,000.00 10,000,000.00	100.029000 99.987000	9,752,827.50 9,998,700.00	2,827.50 -1,300.00	4.429 3.503	4.562 3.564
3130ALKF0	FHLB 4YrNc1YrB	03/25/2025	.625	.625	10,000,000.00	10,000,000.00	100.043000	10,004,300.00	4,300.00	3.512	3.567
3130ALKF0 3130ALNK6	FHLB 4YrNc1YrB FHLB 4YrNc1YrB	03/25/2025 03/25/2025	.625 .625	.625 .625	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	100.043000 100.043000	10,004,300.00 10,004,300.00	4,300.00 4,300.00	3.512 3.512	3.567 3.567
3130ALLP7	FHLB 4YrNc3MoB	03/17/2025	.650	.688	15,000,000.00	14,977,500.00	99.956000	14,993,400.00	15,900.00	3.487	3.545
3130ALTH7 3130ALU93	FHLB 3.5YrNc6MoQ FHLB 4.25YrNc6MoQ	09/30/2024 06/30/2025	.510 .750	.510 .750	25,000,000.00 10,000,000.00	25,000,000.00 10,000,000.00	99.950000 99.969000	24,987,500.00 9,996,900.00	-12,500.00 -3,100.00	3.056 3.767	3.085 3.833
3130ALTJ3	FHLB 3YrNC3MB	04/08/2024	.375	.375	10,000,000.00	10,000,000.00	99.952000	9,995,200.00	-4,800.00	2.584	2.605
3130ALWL4 3130ALLP7	FHLB 4YrNC6MoB FHLB 3.91YrNC2MoB	04/08/2025 03/17/2025	.720 .650	.720 .702	15,000,000.00 25,000,000.00	15,000,000.00 24,950,000.00	100.002000 99.956000	15,000,300.00 24,989,000.00	300.00 39,000.00	3.540 3.487	3.605 3.545
3130AMEN8 3130AMKB7		02/01/2022 05/26/2026	.045 1.050	.051 1.050	25,000,000.00 15,000,000.00	24,998,865.00 15,000,000.00	99.980000 100.068000	24,995,000.00 15,010,200.00	-3,865.00 10,200.00	.422 4.596	.422 4.737
3130AMME9	FHLB 5YrNc6MoQ	05/26/2026	1.000	1.000	10,000,000.00	10,000,000.00	99.995000	9,999,500.00	-500.00	4.603	4.737
	FHLB 5YrNc6MoQ FHLB 5YrNC1YrB	05/26/2026 06/10/2026	1.030 1.000	1.030 1.000	5,000,000.00 5,000,000.00	5,000,000.00 5,000,000.00	100.043000 100.250000	5,002,150.00 5,012,500.00	2,150.00 12,500.00	4.599 4.641	4.737 4.778
3130AMNQ1	FHLB 5YrNc3MoQ	06/16/2026	1.100	1.100	10,000,000.00	10,000,000.00	100.020000	10,002,000.00	2,000.00	4.645	4.795
3130AN3B4 3130ANBX7	FHLB 5YrNc1MoM FHLB 5YrNc3MOQ	07/06/2026 07/22/2026	1.020 1.000	1.020 1.000	15,000,000.00 15,000,000.00	15,000,000.00 15,000,000.00	99.939000 99.927000	14,990,850.00 14,989,050.00	-9,150.00 -10,950.00	4.711 4.757	4.849 4.893
3130ANAJ9	FHLB 5YrNc3MoQ	07/27/2026	1.000	1.000	15,000,000.00	15,000,000.00	99.923000	14,988,450.00	-11,550.00	4.771	4.907
	FHLB 5YrNc3MoQ FHLB 5YrNc3MoA	07/27/2026 08/05/2026	1.000 1.000	1.000 1.000	10,000,000.00 10,000,000.00	10,000,000.00 10.000,000.00	99.923000 100.065000	9,992,300.00 10.006.500.00	-7,700.00 6,500.00	4.771 4.793	4.907 4.932
3130ANE48	FHLB 5YrNC1MoM	08/17/2026	1.000	1.000	10,000,000.00	10,000,000.00	99.954000	9,995,400.00	-4,600.00	4.827	4.964
3130ANMH0 3130ANPF1	FHLB 5YrNC1MoM FHLB 5YrNc6MoQ	08/20/2026 08/25/2026	1.100 1.000	1.100 1.000	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	99.971000 100.040000	9,997,100.00 10,004,000.00	-2,900.00 4,000.00	4.822 4.849	4.973 4.986
3130ANSC5	FHLB 5YrNc3MoM	08/26/2026	1.000	1.000	15,000,000.00	15,000,000.00	100.103000	15,015,450.00	15,450.00	4.851	4.989
3130ANTS9	FHLB 5YrNc3MoQ	08/26/2026	1.000 . 856	1.000 . 865	15,000,000.00 776,896,250.00	15,000,000.00 776,598,592.31	100.000000 100.049470	15,000,000.00 777,280,580.91	0.00 681,988.60	4.851 3.615	4.989 3.697
1900: FFCB-E 313313SF6	DISC NOTE FFCB DISC NOTE	01/25/2022	.060	.060	17,000,000.00	16,991,330.00	99.980000	16,996,600.00	5,270.00	.402	.403
313313TD0	FFCB DISC NOTE	02/16/2022	.050	.050	50,000,000.00 67,000,000.00	49,980,486.11 66,971,816.11	99.977000 99.977761	49,988,500.00 66,985,100.00	8,013.89 13,283.89	.462	.463
1925: FFCB-F											
3133EJKN8 3133EJD48	FFCB 5Yr FFCB 5Yr	04/11/2023 10/02/2023	2.700 3.050	2.721 3.095	10,000,000.00 10,000,000.00	9,990,300.00 9,979,300.00	104.066000 105.788000	10,406,600.00 10,578,800.00	416,300.00 599,500.00	1.550 1.981	1.611 2.088
3133EJT74	FFCB 2.9Yr	11/15/2021	3.050	2.922	10,000,000.00	10,035,700.00	100.608000	10,060,800.00	25,100.00	.205	.208
3133EKM45 3133EK4B9	FFCB 3Yr FFCB 5YrNc2YrA	09/06/2022 10/28/2024	1.500 1.820	1.529 1.820	14,435,000.00 10,000,000.00	14,422,874.60 10,000,000.00	101.467000 100.220000	14,646,761.45 10,022,000.00	223,886.85 22,000.00	.995 3.037	1.016 3.162
3133EKP75	FFCB 4.9Yr	09/17/2024	1.600	1.672	6,128,000.00	6,107,471.20	103.514000	6,343,337.92	235,866.72	2.938	3.049
3133EKQA7 3133ELNJ9	FFCB 4.9Yr FFCB 4YrNc2YrA	09/10/2024 02/28/2024	2.080 1.550	1.688 1.550	2,064,000.00 5,000,000.00	2,101,585.44 5,000,000.00	104.947000 100.535000	2,166,106.08 5,026,750.00	64,520.64 26,750.00	2.895 2.443	3.030 2.496
3133ELH80	FFCB 5YrNc2YrA	06/10/2025	.680	.680	5,025,000.00	5,025,000.00	99.855000	5,017,713.75	-7,286.25	3.715	3.778
3133EL3E2 3133EL7E8	FFCB 3YrNc1YrA FFCB 2.5YrNc3MoA	08/10/2023 03/15/2023	.320 .220	.320 .250	15,945,000.00 10,000,000.00	15,945,000.00 9,992,500.00	100.002000 99.987000	15,945,318.90 9,998,700.00	318.90 6,200.00	1.934 1.534	1.942 1.537
3133EMDM1	FFCB 3YrNC2YrA	10/20/2023	.270	.270	10,000,000.00	10,000,000.00	100.185000	10,018,500.00	18,500.00	2.127	2.137
3133EMHL9 3133EMJO6	FFCB 3YrNc1YrA FFCB 3YrNc2YrA	11/30/2023 12/08/2023	.310 .280	.310 .264	10,000,000.00 9,931,000.00	10,000,000.00 9,935,667.57	100.026000 99.912000	10,002,600.00 9,922,260.72	2,600.00 -13,406.85	2.239 2.259	2.249 2.271
3133EMKG6	FFCB 2.5YrNc6MoA	06/15/2023	.200	.200	15,000,000.00	15,000,000.00	99.897000	14,984,550.00	-15,450.00	1.784	1.789
	FFCB 2YrNc1YrA FFCB 2YrNc1YrA	12/15/2022 12/15/2022	.160 .160	.160 .160	10,000,000.00 8,245,000.00	10,000,000.00 8,245,000.00	100.023000 100.023000	10,002,300.00 8,246,896.35	2,300.00 1,896.35	1.287 1.287	1.290 1.290
3133EMKW1	FFCB 3YrNc1YrA	12/21/2023	.210	.235	10,000,000.00	9,992,500.00	99.799000	9,979,900.00	-12,600.00	2.298	2.307
3133EMLE0 3133EMLP5	FFCB 2.75YrNc6MoA FFCB 4YrNc6MoA	09/22/2023 12/23/2024	.190 .320	.190 .320	10,000,000.00 5,000,000.00	10,000,000.00 5,000,000.00	99.910000 99.581000	9,991,000.00 4,979,050.00	-9,000.00 -20,950.00	2.053 3.289	2.060 3.315
3133EMKW1	FFCB 3YrNC1YrA	12/21/2023	.210	.235	20,000,000.00	19,985,000.00	99.799000	19,959,800.00	-25,200.00	2.298	2.307
3133EMLP5 3133EMLR1	FFCB 4YrNc6MoA FFCB 5YrNc6MoA	12/23/2024 12/23/2025	.320 .500	.320 .506	15,000,000.00 12,430,000.00	15,000,000.00 12,426,271.00	99.581000 99.293000	14,937,150.00 12,342,119.90	-62,850.00 -84,151.10	3.289 4.256	3.315 4.315
3130AKKF2	FFCB 3.25YrNc6MoA	03/28/2024	.270	.270	10,000,000.00	10,000,000.00	99.812000	9,981,200.00	-18,800.00	2.561	2.575
3133EMLP5 3133EMLF7	FFCB 4YrNc6MoA FFCB 1.75YrNc6MoA	12/23/2024 09/22/2022	.320 .120	.339 .155	10,000,000.00 15,000,000.00	9,992,500.00 14,991,000.00	99.581000 100.000000	9,958,100.00 15,000,000.00	-34,400.00 9,000.00	3.289 1.057	3.315 1.060
3133EMLT7	FFCB 3YrNC1YrA	12/28/2023	.210	.235	15,000,000.00	14,988,750.00	99.772000	14,965,800.00	-22,950.00	2.317	2.326

CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
	Description	Date	Coupon	To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturity
3133EMLT7	FFCB 3.9YrNc1.9YrA	12/28/2023	.210	.244	10,000,000.00	9,990,000.00	99.772000	9,977,200.00	-12,800.00	2.317	2.326
3133EMML3		01/12/2023	.120	.125	25,000,000.00	24,997,500.00	99.990000	24,997,500.00	0.00	1.362	1.367
	FFCB 4rNC1YrA	03/03/2025	.480	.480	5,000,000.00	5,000,000.00	99.795000	4,989,750.00	-10,250.00	3.464	3.507
	FFCB 4YrNC1YrA	03/03/2025	.480	.512	10,000,000.00	9,987,500.00	99.795000	9,979,500.00	-8,000.00	3.463	3.507
3133EMTW2	FHLB 4YrNc1YrA	03/18/2024 04/01/2025	.300 .710	.307 .710	25,000,000.00 10,000,000.00	24,994,675.00 10,000,000.00	99.943000 100.153000	24,985,750.00 10,015,300.00	-8,925.00 15,300.00	2.532 3.522	2.548 3.586
	FFCB 4YrNc1YrA	04/01/2025	.710	.710	10,000,000.00	10,000,000.00	100.153000	10,015,300.00	15,300.00	3.522	3.586
	FFCB 3YrNC1YrA	04/05/2024	.330	.330	10,000,000.00	10,000,000.00	99.868000	9,986,800.00	-13,200.00	2.578	2.597
3133EMZJ4	FFCB 1Yr	05/17/2022	.060	.063	50,000,000.00	49,998,575.00	100.006000	50,003,000.00	4,425.00	.711	.710
3133EMZS4	FFCB 5YrNc2YrA	05/18/2026	.900	.900	5,000,000.00	5,000,000.00	100.441000	5,022,050.00	22,050.00	4.594	4.715
3133EMD66		09/15/2022	.080	.090	20,000,000.00	19,997,400.00	100.022000	20,004,400.00	7,000.00	1.038	1.041
3133EMD66	FFCB 1.25Yr FFCB 5YrNc6MoA	09/15/2022 07/13/2026	.080 .990	.090 .990	75,000,000.00 10,000,000.00	74,990,250.00 10,000,000.00	100.022000 100.000000	75,016,500.00 10.000.000.00	26,250.00 0.00	1.038 4.734	1.041 4.868
	FFCB 5YrNc6MoA	07/13/2026	.990	.990	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	4.734	4.868
01002111402	TI GB G III GGWGA	077 107 2020	.499	.511	559,203,000.00	559,112,319.81	100.227854	560,477,165.07	1,364,845.26	2.033	2.057
1930: FFCB-V											
3133EJJE0	FFCB 3.5Yr	10/04/2021	.115 . 115	.115 . 115	15.000.000.00 15,000,000.00	15,000,000,00 15,000,000.00	100.007000 100.007000	15.001.050.00 15,001,050.00	1.050.00 1,050.00	.092	.093 . 093
1935: FFCB-V	/ar-SOFR-M A/360		.113	.113	13,000,000.00	13,000,000.00	100.007000	10,001,000.00	1,000.00	.072	.075
3133EM7M8	FFCB 2.3Yr	02/21/2023	.158	.158	15,000,000.00	15,000,000.00	100.120000	15,018,000.00	18,000.00	1.470	1.477
100/ 5500 11			.158	.158	15,000,000.00	15,000,000.00	100.120000	15,018,000.00	18,000.00	1.470	1.477
	/ar-SOFR-Q A/360	00/04/0001	100	100	15 000 000 00	15 000 000 00	100 000000	15 001 250 00	1 250 00	0//	0//
3133EKT63 3133EK6V3	FFCB 2Yr FFCB 3Yr	09/24/2021 11/07/2022	.190 .360	.190 .360	15,000,000.00 25,000,000.00	15,000,000.00 25,000,000.00	100.009000 100.361000	15,001,350.00 25,090,250.00	1,350.00 90,250.00	.066 1.171	.066 1.186
3133EK6V3	FFCB 3Yr	11/07/2022	.360	.360	25,000,000.00	25,000,000.00	100.361000	25,090,250.00	90,250.00	1.171	1.186
3133EK6V3	FFCB 3Yr	11/07/2022	.360	.360	25,000,000.00	25,000,000.00	100.361000	25,090,250.00	90,250.00	1.171	1.186
3133EK6V3	FFCB 3Yr	11/07/2022	.360	.360	15,000,000.00	15,000,000.00	100.361000	15,054,150.00	54,150.00	1.171	1.186
3133EK6V3	FFCB 3Yr	11/07/2022	.360	.360	25,000,000.00	25,000,000.00	100.361000	25,090,250.00	90,250.00	1.171	1.186
3133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	9,000,000.00	9,000,000.00	100.395000	9,035,550.00	35,550.00	1.254	1.274
3133ELCX0	FFCB 3Yr FFCB 3Yr	12/09/2022 12/09/2022	.370 .370	.370 .370	24,000,000.00 24,000,000.00	24,000,000.00 24,000,000.00	100.395000 100.395000	24,094,800.00 24,094,800.00	94,800.00 94,800.00	1.254 1.254	1.274 1.274
3133ELCX0 3133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	24,000,000.00	24,000,000.00	100.395000	24,094,800.00	94,800.00	1.254	1.274
3133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	14,000,000.00	14,000,000.00	100.395000	14,055,300.00	55,300.00	1.254	1.274
3133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	24,000,000.00	24,000,000.00	100.395000	24,094,800.00	94,800.00	1.254	1.274
1050, 5144.0	F., d. C. 20/2/ 0		.355	.355	249,000,000.00	249,000,000.00	100.356044	249,886,550.00	886,550.00	1.144	1.161
3132X03B5	Fxd-S 30/360 FAMCA 4.9Yr	06/30/2023	2.850	2.964	10,000,000.00	9,947,900.00	104.807000	10,480,700.00	532,800.00	1.765	1.830
0102/10000	7,44,67	00,00,2020	2.850	2.964	10,000,000.00	9,947,900.00	104.807000	10,480,700.00	532,800.00	1.765	1.830
1965: FMAC-											
31422BYJ3	FAMCA 1.5Yr	10/18/2021	.149	.149 . 149	50,000,000.00	50,000,000.00	100.015000	50,007,500.00	7,500.00	.130 .130	.132
2350: MUNIS-	-\$ 30/360		.149	.149	50,000,000.00	50,000,000.00	100.015000	50,007,500.00	7,500.00	.130	.132
	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	.003	.003
419792YL4	STATE OF HAWAII	01/01/2022	2.770	2.770	3,500,000.00	3,500,000.00	100.000000	3,500,000.00	0.00	.332	.337
	SIER JT COM GO	08/01/2024	.354	.354	720,000.00	720,000.00	100.000000	720,000.00	0.00	2.898	2.921
826239FY6	SIER JT COM GO	08/01/2024	.344	.344	500,000.00	500,000.00	100.000000	500,000.00	0.00	2.899	2.921
826239FX8 826239GF6	SIER JT COM GO	08/01/2023 08/01/2022	.229 .179	.229 .179	260,000.00	260,000.00 205,000.00	100.000000	260,000.00	0.00	1.911 .915	1.918
826239GF0	SIER JT COM GO SIER JT COM GO	08/01/2022	.179	.179	205,000.00 260,000.00	260,000.00	100.000000 100.000000	205,000.00 260,000.00	0.00	.915	.918 .918
8014952N1	SANTA CLARA USD GO	07/01/2022	.160	.160	8,770,000.00	8,770,000.00	100.000000	8,770,000.00	0.00	.832	.833
8014952P6	SANTA CLARA USD GO	07/01/2023	.210	.210	2,870,000.00	2,870,000.00	100.000000	2,870,000.00	0.00	1.828	1.833
797508JS8	SAN DIEGUITO USD GO	08/01/2022	.175	.175	425,000.00	425,000.00	100.000000	425,000.00	0.00	.915	.918
797508JT6	SAN DIEGUITO USD GO	08/01/2023	.275	.275	425,000.00	425,000.00	100.000000	425,000.00	0.00	1.910	1.918
797508HV3	SAN DIEGUITO USD GO	08/01/2023	.275	.275	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	1.910	1.918
			175			1,000,000.00	100.000000	1,000,000.00			
797508HU5	SAN DIEGUITO USD GO	08/01/2022	.175	.175	1,000,000.00			13 000 000 00	0.00	.915 123	.918 123
79773KHX5	CITY CNT SAN FRANSISCO GO	08/01/2022 10/15/2021 10/15/2021	.080	.080	13,000,000.00	13,000,000.00 35,000,000.00	100.000000 100.000000	13,000,000.00 35.000.000.00	0.00	.123	.123
		10/15/2021 10/15/2021				35,000,000.00 18,000,000.00	100.000000	13,000,000.00 35,000,000.00 18,000,000.00			
79773KHX5 79773KGU2 79773KFS8 79773KGV0	CITY CNT SAN FRANSISCO GO CITY CNT SAN FRANSISCO GO CITY CNT SAN FRANSISCO GO CITY CNT SAN FRANSISCO GO	10/15/2021 10/15/2021 10/15/2021 06/15/2022	.080 .080 .080 .250	.080 .080 .080 .141	13,000,000.00 35,000,000.00 18,000,000.00 29,250,000.00	35,000,000.00 18,000,000.00 29,277,495.00	100.000000 100.000000 100.094000	35,000,000.00 18,000,000.00 29,277,495.00	0.00 0.00 0.00 0.00	.123 .123 .123 .788	.123 .123 .123 .789
79773KHX5 79773KGU2 79773KFS8 79773KGV0 168520PZ1	CITY CNT SAN FRANSISCO GO CITY CNT SAN FRANSISCO GO CITY CNT SAN FRANSISCO GO CITY CNT SAN FRANSISCO GO CHICO USD GO	10/15/2021 10/15/2021 10/15/2021 06/15/2022 10/01/2021	.080 .080 .080 .250 .150	.080 .080 .080 .141 .150	13,000,000.00 35,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00	100.000000 100.000000 100.094000 100.000000	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00	0.00 0.00 0.00 0.00 0.00	.123 .123 .123 .788 .085	.123 .123 .123 .789 .085
79773KHX5 79773KGU2 79773KFS8 79773KGV0 168520PZ1 675383UQ4	CITY CNT SAN FRANSISCO GO CITY CNT SAN FRANSISCO GO CITY CNT SAN FRANSISCO GO CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO	10/15/2021 10/15/2021 10/15/2021 06/15/2022 10/01/2021 10/01/2021	.080 .080 .080 .250 .150	.080 .080 .080 .141 .150	13,000,000.00 35,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 1,750,000.00	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00	100.000000 100.000000 100.094000 100.000000 100.000000	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00	0.00 0.00 0.00 0.00 0.00 0.00	.123 .123 .123 .788 .085	.123 .123 .123 .789 .085
79773KHX5 79773KGU2 79773KFS8 79773KGV0 168520PZ1 675383UQ4 675383TG8	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO	10/15/2021 10/15/2021 10/15/2021 06/15/2022 10/01/2021 10/01/2021 08/01/2022	.080 .080 .080 .250 .150 .110	.080 .080 .080 .141 .150 .110	13,000,000.00 35,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 1,750,000.00	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00	100.000000 100.000000 100.094000 100.000000 100.000000	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00	.123 .123 .123 .788 .085 .085	.123 .123 .123 .789 .085 .085
79773KHX5 79773KGU2 79773KFS8 79773KGV0 168520PZ1 675383UQ4 675383TG8 93974ETF3	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO STATE OF WASHINGTON GO	10/15/2021 10/15/2021 10/15/2021 06/15/2022 10/01/2021 10/01/2021 08/01/2022 08/01/2024	.080 .080 .080 .250 .150 .110 .290	.080 .080 .080 .141 .150 .110 .290	13,000,000.00 35,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00	100.000000 100.000000 100.094000 100.000000 100.000000 100.000000 100.000000	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00	.123 .123 .123 .788 .085 .085 .915 2.893	.123 .123 .123 .789 .085 .085 .918 2.921
79773KHX5 79773KGU2 79773KFS8 79773KGV0 168520PZ1 675383UQ4 675383TG8	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO	10/15/2021 10/15/2021 10/15/2021 06/15/2022 10/01/2021 10/01/2021 08/01/2022	.080 .080 .080 .250 .150 .110 .290 .470	.080 .080 .080 .141 .150 .110 .290 .470	13,000,000.00 35,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00 400,000.00	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00 400,000.00	100.00000 100.00000 100.094000 100.00000 100.00000 100.00000 100.00000 100.00000	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00 400,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .788 .085 .085 .915 2.893	.123 .123 .123 .789 .085 .085 .918 2.921
79773KHX5 79773KGU2 79773KFS8 79773KGV0 168520PZ1 675383UQ4 675383TG8 93974ETF3	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO STATE OF WASHINGTON GO PERRIS CA UHSD GO	10/15/2021 10/15/2021 10/15/2021 06/15/2022 10/01/2021 10/01/2021 08/01/2022 08/01/2024	.080 .080 .080 .250 .150 .110 .290	.080 .080 .080 .141 .150 .110 .290	13,000,000.00 35,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00	100.000000 100.000000 100.094000 100.000000 100.000000 100.000000 100.000000	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00	.123 .123 .123 .788 .085 .085 .915 2.893	.123 .123 .123 .789 .085 .085 .918 2.921
79773KHX5 79773KFQU2 79773KFS8 79773KGV0 168520P21 675383UQ4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498XM2	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO STATE OF WASHINGTON GO PERRIS CA UHSD GO -A 30/360 SANTA MONICA-MALIBU USD	10/15/2021 10/15/2021 10/15/2021 10/15/2021 06/15/2022 10/01/2021 08/01/2022 08/01/2024 09/01/2021	.080 .080 .080 .250 .150 .110 .290 .470 .224 .482	.080 .080 .080 .141 .150 .110 .290 .470 .224 .397	13,000,000.00 35,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00 400,000.00 142,575,000.00	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 14,995,000.00 400,000.00 142,888,488.20	100.000000 100.000000 100.094000 100.000000 100.000000 100.000000 100.000000 100.219876	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .788 .085 .085 .915 2.893 .003	.123 .123 .123 .789 .085 .085 .918 2.921 .003
79773KHX5 79773KGU2 79773KFS8 79773KGV0 168520PZ1 675383UQ4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM2 802498WM3	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO STATE OF WASHINGTON GO PERRIS CA UHSD GO -A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD	10/15/2021 10/15/2021 10/15/2021 10/15/2022 10/01/2022 10/01/2021 08/01/2022 08/01/2024 09/01/2021	.080 .080 .080 .250 .150 .110 .290 .470 .224 .482	.080 .080 .080 .141 .150 .110 .290 .470 .224 .397	13,000,000.00 35,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 1,750,000.00 14,995,000.00 140,000.00 142,575,000.00 2,590,000.00 1,450,000.00	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 14,995,000.00 400,000.00 142,888,488.20	100.000000 100.000000 100.0094000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00 1,450,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .788 .085 .085 .915 2.893 .003	.123 .123 .123 .789 .085 .085 .918 2.921 .003 .684
79773KHX5 79773KGU2 79773KFS8 79773KFS0 168520PZ1 675383UQ4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498XM/2 802498WM/3 802498WM/3	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO STATE OF WASHINGTON GO PERRIS CA UHSD GO A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD	10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/01/2021 10/01/2021 08/01/2022 08/01/2022 09/01/2021 09/01/2021 09/01/2021	.080 .080 .080 .080 .250 .150 .110 .290 .470 .224 .482 .120 .120	.080 .080 .080 .080 .141 .150 .110 .290 .470 .224 .397	13,000,000.00 35,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 125,000.00 14,995,000.00 142,575,000.00 142,575,000.00 1,500,000.00 1,450,000.00 1,450,000.00 5,000,000.00	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 145,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00	100.000000 100.000000 100.004000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 400,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .788 .085 .085 .915 2.893 .003 .003	.123 .123 .123 .789 .085 .085 .918 2.921 .003 .684
79773KHX5 79773KGU2 79773KFS8 79773KGV0 168520PZ1 675383UQ4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM2 802498WM3	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO STATE OF WASHINGTON GO PERRIS CA UHSD GO A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD VENTURA COUNTY TRAN	10/15/2021 10/15/2021 10/15/2021 10/15/2021 06/15/2022 10/01/2021 10/01/2022 08/01/2022 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021	.080 .080 .080 .250 .150 .110 .290 .470 .224 .482 .120 .120 .120 .250	.080 .080 .080 .080 .141 .150 .110 .290 .470 .224 .397 .120 .120 .120 .140	13,000,000.00 35,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 1,750,000.00 125,000.00 1425,000.00 142,575,000.00 2,590,000.00 1,450,000.00 5,000,000.00 30,000,000.00	35,000,000.00 18,000,000.00 19,277,495.00 1,205,000.00 1,750,000.00 149,95,000.00 142,888,488.20 2,590,000.00 1,450,000.00 30,027,900.00	100.000000 100.000000 100.0094000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .788 .085 .085 .915 2.893 .003 .003	.123 .123 .123 .123 .789 .085 .085 .918 2.921 .003 .684
79773KHX5 79773KGU2 79773KGV0 168520P21 675383UQ4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM2 802498WM3 802498WM3 923035B87	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO STATE OF WASHINGTON GO PERRIS CA UHSD GO A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD	10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/01/2021 10/01/2021 08/01/2022 08/01/2022 09/01/2021 09/01/2021 09/01/2021	.080 .080 .080 .080 .250 .150 .110 .290 .470 .224 .482 .120 .120 .120 .250 .250	.080 .080 .080 .080 .141 .150 .110 .290 .470 .224 .397 .120 .120 .140 .141 .131	13,000,000.00 35,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 125,000.00 14,995,000.00 400,000.00 142,575,000.00 2,590,000.00 1,450,000.00 5,000,000.00 30,000,000.00 35,000,000.00	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00 1,450,000.00 30,027,900.00 15,016,350.00 35,041,650.00	100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 400,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00 35,041,650.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .788 .085 .085 .085 .085 .095 .003 .003 .003 .003 .003 .831 .831	.123 .123 .123 .123 .789 .085 .085 .918 2.921 .003 .684 .003 .003 .003 .833 .833
79773KHX5 79773KGU2 79773KGV0 168520P21 675383UG4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM2 802498WM3 802498WM3 802498WM3 923035BS7 923035BS7	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO STATE OF WASHINGTON GO PERRIS CA UHSD GO A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD VENTURA COUNTY TRAN VENTURA COUNTY TRAN	10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/01/2021 10/01/2021 08/01/2022 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2022 07/01/2022	.080 .080 .080 .080 .250 .150 .110 .290 .470 .224 .482 .120 .120 .120 .250 .250	.080 .080 .080 .080 .141 .150 .110 .290 .470 .224 .397 .120 .120 .120 .140 .141	13,000,000.00 35,000,000.00 18,000,000.00 18,000,000.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00 400,000.00 142,575,000.00 2,590,000.00 1,450,000.00 5,000,000.00 15,000,000.00	35,000,000.00 18,000,000.00 18,000,000.00 1,205,000.00 1,750,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 15,016,350.00	100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 145,900.00 400,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .788 .085 .085 .915 2.893 .003 .003 .003 .003	.123 .123 .123 .789 .085 .085 .918 2.921 .003 .003 .003 .003
79773KHX5 79773KGU2 79773KFS8 79773KGV0 168520P21 675383UG4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM3 802498WM3 802498WM3 923035BS7 923035BS7 923035BS7 923035BS7	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO STATE OF WASHINGTON GO PERRIS CA UHSD GO -A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD VENTURA COUNTY TRAN VENTURA COUNTY TRAN VENTURA COUNTY TRAN	10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/01/2021 10/01/2021 08/01/2024 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 07/01/2022 07/01/2022	.080 .080 .080 .080 .250 .150 .110 .290 .470 .224 .482 .120 .120 .120 .250 .250 .250	.080 .080 .080 .141 .150 .110 .290 .470 .224 .397 .120 .120 .140 .141 .131	13,000,000.00 35,000,000.00 18,000,000.00 18,000,000.00 1,205,000.00 1,250,000.00 125,000.00 14,995,000.00 400,000.00 142,575,000.00 2,590,000.00 1,450,000.00 5,000,000.00 30,000,000.00 35,000,000.00 89,040,000.00	35,000,000.00 18,000,000.00 18,000,000.00 1,205,000.00 1,750,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 15,016,350.00 35,041,650.00 89,125,900.00	100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.119000 100.0096473	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00 89,125,900.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .788 .085 .085 .915 2.893 .003 .003 .003 .003 .003 .831 .831 .831	.123 .123 .123 .123 .789 .085 .085 .918 .2.921 .003 .684 .003 .003 .003 .833 .833 .749
79773KHX5 79773KGU2 79773KFS8 79773KGV0 168520P21 675383UG4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM3 802498WM3 802498WM3 923035BS7 923035BS7 923035BS7 923035BS7	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO STATE OF WASHINGTON GO PERRIS CA UHSD GO -A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD VENTURA COUNTY TRAN	10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/01/2021 10/01/2021 08/01/2022 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2022 07/01/2022	.080 .080 .080 .080 .250 .150 .110 .290 .470 .224 .482 .120 .120 .120 .250 .250	.080 .080 .080 .080 .141 .150 .110 .290 .470 .224 .397 .120 .120 .140 .141 .131	13,000,000.00 35,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 125,000.00 14,995,000.00 400,000.00 142,575,000.00 2,590,000.00 1,450,000.00 5,000,000.00 30,000,000.00 35,000,000.00	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00 1,450,000.00 30,027,900.00 15,016,350.00 35,041,650.00	100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 400,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00 35,041,650.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .788 .085 .085 .085 .085 .095 .003 .003 .003 .003 .003 .831 .831	.123 .123 .123 .123 .789 .085 .085 .918 2.921 .003 .684 .003 .003 .003 .833 .833
79773KHX5 79773KGU2 79773KGV0 168520P21 675383UQ4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM3 802498WM3 923035BS7 923035BS7 923035BS7 923035BS7 923035BS7 923035BS7	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO STATE OF WASHINGTON GO PERRIS CA UHSD GO -A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD VENTURA COUNTY TRAN	10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/01/2021 10/01/2021 08/01/2022 08/01/2024 09/01/2021 09/01/2021 09/01/2021 09/01/2021 07/01/2022 07/01/2022 07/01/2022	.080 .080 .080 .080 .250 .150 .110 .290 .470 .224 .482 .120 .120 .250 .250 .250 .250	.080 .080 .080 .080 .141 .150 .110 .290 .470 .224 .397 .120 .120 .140 .141 .131 .135	13,000,000.00 35,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 125,000.00 14,995,000.00 142,575,000.00 2,590,000.00 1,450,000.00 5,000,000.00 30,000,000.00 35,000,000.00 89,040,000.00	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00 1,450,000.00 30,027,900.00 35,041,650.00 38,125,900.00 24,968,125.00	100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.100000 100.100000 100.100000 100.100000 100.0000 100.	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00 35,041,650.00 89,125,900.00 24,990,902.78	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .788 .085 .085 .915 2.893 .003 .680 .003 .003 .003 .831 .831 .747	.123 .123 .123 .123 .789 .085 .085 .918 2.921 .003 .003 .003 .003 .833 .833 .749
79773KHX5 79773KGU2 79773KFS8 79773KFS8 79773KGV0 168520P21 675383UG4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM3 802498WM3 802498WM3 923035BS7 923035BS7 3020: COMM 78015DAA8 03785DW85 03785DW85	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO STATE OF WASHINGTON GO PERRIS CA UHSD GO -A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD VENTURA COUNTY TRAN PERCIAL PAPER ROYAL BANK OF CANADA APPLE APPLE APPLE	10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/01/2021 10/01/2021 08/01/2022 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2022 07/01/2022 07/01/2022 09/08/2021	.080 .080 .080 .080 .080 .250 .150 .110 .290 .470 .224 .482 .120 .120 .120 .250 .250 .251 .770 .030 .030	.080 .080 .080 .080 .141 .150 .110 .290 .470 .224 .397 .120 .120 .140 .141 .131 .135 .170 .030 .030	13,000,000.00 35,000,000.00 18,000,000.00 18,000,000.00 1,205,000.00 1,255,000.00 1,750,000.00 14,995,000.00 400,000.00 142,575,000.00 2,590,000.00 1,450,000.00 30,000,000.00 35,000,000.00 35,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 35,000,000.00 36,000,000.00 37,000,000.00 389,040,000.00 25,000,000.00 25,000,000.00 25,000,000.00 20,000,000.00 15,000,000.00 15,000,000.00	35,000,000.00 18,000,000.00 18,000,000.00 1,205,000.00 1,750,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00 35,041,650.00 89,125,900.00 24,968,125.00 6,749,499.38 19,998,566,67 14,998,925.00	100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.1000000 100.100000 100.100000 100.998056 99.998056	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00 35,041,650.00 89,125,900.00 24,990,902.78 6,749,868.75 19,999,611.11 14,999,708.33	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .788 .085 .085 .915 2.893 .003 .003 .003 .003 .003 .003 .003 .0	.123 .123 .123 .123 .123 .123 .789 .085 .085 .918 .2.921 .003 .003 .003 .003 .833 .833 .749 .362 .022 .022
79773KHX5 79773KGU2 79773KGV0 168520P21 675383UQ4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM3 923035BS7 923035BS7 923035BS7 923035BS7 3020: COMM 703785DW85 03785DW85 03785DW85 63763PWW5	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO STATE OF WASHINGTON GO PERRIS CA UHSD GO -A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD VENTURA COUNTY TRAN VENTU	10/15/2021 10/15/2021 10/15/2021 10/15/2021 06/15/2022 10/01/2021 10/01/2021 08/01/2022 08/01/2021 09/01/2021 09/01/2021 09/01/2021 07/01/2022 07/01/2022 07/01/2022 09/08/2021 09/08/2021 09/08/2021 09/08/2021	.080 .080 .080 .080 .250 .150 .110 .290 .470 .224 .482 .120 .120 .250 .250 .250 .250 .237	.080 .080 .080 .080 .141 .150 .110 .290 .470 .224 .397 .120 .120 .140 .141 .131 .135	13,000,000.00 35,000,000.00 18,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 1,255,000.00 14,995,000.00 400,000.00 2,590,000.00 1,450,000.00 30,000,000.00 15,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 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	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00 30,027,900.00 15,016,350.00 35,041,450.00 89,125,900.00 24,968,125.00 6,749,499.38 19,998,556.67	100.000000 100.00000 100.00000 100.00000 100.00000 100.00000 100.00000 100.00000 100.00000 100.	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00 35,041,650.00 89,125,900.00 24,990,902.78 6,749,868.75 19,999,611.11 14,999,708.33 44,996,375.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .788 .085 .085 .915 2.893 .003 .680 .003 .003 .003 .003 .831 .831 .747 .361 .022 .022 .022	.123 .123 .123 .123 .789 .085 .085 .918 2.921 .003 .684 .003 .003 .833 .833 .749 .362 .022 .022 .022 .022 .082
79773KHX5 79773KGU2 79773KGV0 168520P21 675383UQ4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM3 802	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO SATTE OF WASHINGTON GO PERRIS CA UHSD GO -A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD VENTURA COUNTY TRAN VENTURA COU	10/15/2021 10/15/2021 10/15/2021 10/15/2021 06/15/2022 10/01/2021 10/01/2021 08/01/2022 08/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2022 07/01/2022 07/01/2022 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021	.080 .080 .080 .080 .250 .150 .110 .290 .470 .224 .482 .120 .120 .120 .250 .250 .250 .250 .237 .170 .030 .030 .030	.080 .080 .080 .080 .141 .150 .110 .290 .470 .224 .397 .120 .120 .120 .140 .141 .135 .170 .030 .030 .030 .030	13,000,000.00 35,000,000.00 18,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 1,205,000.00 14,995,000.00 400,000.00 14,995,000.00 2,590,000.00 1,450,000.00 5,000,000.00 15,000,000.00 35,000,000.00 35,000,000.00 25,000,000.00 25,000,000.00 40,750,000.00 20,000,000.00 15,000,000.00 40,000.00 25,000,000.00 45,000,000.00 45,000,000.00 60,000,000.00 60,000,000.00	35,000,000.00 18,000,000.00 18,000,000.00 1,205,000.00 1,750,000.00 14,995,000.00 14,995,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00 35,041,650.00 24,968,125,900.00 24,968,125,900.00 44,994,949,38 19,998,566.67 14,998,925.00 59,995,450.00	100.000000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000 100.00000000	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00 35,041,650.00 89,125,900.00 24,990,902.78 6,749,868.75 19,999,611.11 14,999,708.33 44,996,375.00 59,997,666.67	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .788 .085 .085 .915 2.893 .003 .680 .003 .003 .831 .831 .747 .361 .022 .022 .022	.123 .123 .123 .123 .123 .789 .085 .085 .918 2.921 .003 .684 .003 .003 .003 .003 .333 .833 .749 .002 .022 .022 .022 .022 .022 .022 .041
79773KHX5 79773KGU2 79773KFS8 79773KGV0 168520P21 675383UQ4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM3 802	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO SATTE OF WASHINGTON GO PERRIS CA UHSD GO -A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD VENTURA COUNTY TRAN VENTURA COU	10/15/2021 10/15/2021 10/15/2021 10/15/2021 06/15/2022 10/01/2021 10/01/2021 08/01/2022 08/01/2021 09/01/2021 09/01/2021 09/01/2021 07/01/2022 07/01/2022 07/01/2022 09/08/2021 09/08/2021 09/08/2021 09/08/2021	.080 .080 .080 .080 .250 .150 .110 .290 .470 .224 .482 .120 .120 .250 .250 .250 .250 .237	.080 .080 .080 .080 .141 .150 .110 .290 .470 .224 .397 .120 .120 .140 .141 .131 .135	13,000,000.00 35,000,000.00 18,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 1,255,000.00 14,995,000.00 400,000.00 2,590,000.00 1,450,000.00 30,000,000.00 15,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 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	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00 30,027,900.00 15,016,350.00 35,041,450.00 89,125,900.00 24,968,125.00 6,749,499.38 19,998,556.67	100.000000 100.00000 100.00000 100.00000 100.00000 100.00000 100.00000 100.00000 100.00000 100.	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00 35,041,650.00 89,125,900.00 24,990,902.78 6,749,868.75 19,999,611.11 14,999,708.33 44,996,375.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .788 .085 .085 .915 2.893 .003 .680 .003 .003 .003 .003 .831 .831 .747 .361 .022 .022 .022	.123 .123 .123 .123 .789 .085 .085 .918 2.921 .003 .684 .003 .003 .833 .833 .749 .362 .022 .022 .022 .022 .082
79773KHX5 79773KGU2 79773KGV0 168520P1 675383UQ4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM3 802498WM3 802498WM3 802498WM3 802498WM3 802458SP7 923035B57 923035B57 923035B57 923035B57 923035B57 923035B7	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO SANTA FRANSISCO GO FRENS CA UHSD GO A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD VENTURA COUNTY TRAN VENTURA COU	10/15/2021 10/15/2021 10/15/2021 10/15/2021 06/15/2022 10/01/2021 10/01/2021 08/01/2022 08/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2022 07/01/2022 07/01/2022 09/08/2021 09/08/2021 09/08/2021 09/30/2021 09/30/2021 09/15/2021	.080 .080 .080 .080 .250 .150 .110 .290 .470 .224 .482 .120 .120 .120 .250 .250 .250 .250 .237 .170 .030 .030 .030 .040 .030 .050	.080 .080 .080 .080 .141 .150 .110 .290 .470 .224 .397 .120 .120 .120 .140 .141 .131 .135 .170 .030 .030 .030 .030 .040 .050 .060	13,000,000.00 35,000,000.00 18,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 1,205,000.00 14,995,000.00 400,000.00 2,590,000.00 1,450,000.00 5,000,000.00 35,000,000.00 35,000,000.00 25,000,000.00 40,000.00 40,000.00 40,000.00 40,000.00 40,000.00 40,000.00 40,000.00 40,000.00 40,000.00 40,000.00 40,000.00 40,000.00 40,000.00 40,000.00 41,000,000.00 45,000,000.00 45,000,000.00 45,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	35,000,000.00 18,000,000.00 18,000,000.00 1,205,000.00 1,750,000.00 14,995,000.00 14,995,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 15,016,350.00 35,041,650.00 24,968,125,900.00 24,968,125,900.00 14,998,9566.67 14,998,925.00 14,998,166.67 49,992,916.67	100.000000 100.0000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000 100.00000000	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00 35,041,650.00 89,125,900.00 24,990,902,78 6,749,868,75 19,999,611.11 14,999,708,33 44,996,375.00 59,997,666.67 14,999,458,33 49,997,222,22 19,999,944,44	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .788 .085 .085 .915 2.893 .003 .680 .003 .003 .003 .831 .831 .747 .361 .022 .022 .022 .022 .041 .038 .057	.123 .123 .123 .123 .123 .789 .085 .085 .918 .2.921 .003 .684 .003 .003 .003 .033 .033 .233 .333 .343 .749 .362 .022 .022 .022 .022 .022 .022 .022 .0
79773KHX5 79773KGU2 79773KFS8 79773KGV0 168520P21 675383UQ4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM3 802	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO STATE OF WASHINGTON GO PERRIS CA UHSD GO -A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD VENTURA COUNTY TRAN VENTURA COUNTY TRAN VENTURA COUNTY TRAN VENTURA COUNTY TRAN PERCIAL PAPER ROYAL BANK OF CANADA APPLE APPLE APPLE APPLE APPLE PROCTER & GAMBLE APPLE PROCTER & GAMBLE APPLE PROCTER & GAMBLE APPLE	10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/01/2021 10/01/2021 08/01/2022 08/01/2022 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2022 07/01/2022 07/01/2022 09/08/2021 09/08/2021 09/08/2021 09/15/2021 09/15/2021 09/15/2021 09/15/2021 09/15/2021 09/15/2021 09/08/2021	.080 .080 .080 .080 .080 .080 .250 .150 .110 .290 .470 .224 .482 .120 .120 .120 .250 .250 .250 .250 .237 .170 .030 .030 .030 .040 .030 .050 .060 .050 .050	.080 .080 .080 .080 .080 .141 .150 .110 .290 .470 .224 .397 .120 .120 .120 .141 .131 .135 .170 .030 .030 .040 .030 .050 .060 .050 .060 .050	13,000,000.00 35,000,000.00 18,000,000.00 18,000,000.00 1,205,000.00 1,255,000.00 1425,000.00 14,995,000.00 2,590,000.00 1,450,000.00 2,590,000.00 30,000,000.00 35,000,000.00 35,000,000.00 25,000,000.00 40,000.00 25,000,000.00 35,000,000.00 35,000,000.00 35,000,000.00 25,000,000.00 45,000,000.00 15,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	35,000,000.00 18,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00 35,041,650.00 36,041,650.00 49,968,125,00 44,994,600.00 59,995,450.00 14,998,166.67 49,998,166.67 49,998,166.67	100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.109000 100.000000 100.000000 100.199000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000 100.000000 100.0000000 100.0000000 100.00000000	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00 35,041,650.00 89,125,900.00 24,990,902,78 6,749,868.75 19,999,611.11 14,999,708.33 44,996,375.00 59,997,666.67 14,999,488.33 49,997,222 219,999,944.44 49,977,111.11	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .123 .788 .085 .085 .915 2.893 .003 .003 .003 .003 .003 .003 .003 .0	.123 .123 .123 .123 .123 .123 .789 .085 .085 .918 .2.921 .003 .003 .003 .003 .833 .833 .749 .362 .022 .022 .022 .082 .041 .038 .058 .005 .573
79773KHXS 79773KGU2 79773KGV0 168520P21 675383UQ4 675383UQ4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM3 923035BS7	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO SATATE OF WASHINGTON GO PERRIS CA UHSD GO -A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD VENTURA COUNTY TRAN PERCIAL PAPER ROYAL BANK OF CANADA APPLE	10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/01/2021 10/01/2021 08/01/2022 08/01/2022 09/01/2021 09/01/2021 09/01/2021 07/01/2022 07/01/2022 07/01/2022 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/15/2021 09/15/2021 09/15/2021 09/21/2021 09/21/2021 09/21/2021	.080 .080 .080 .080 .250 .150 .110 .290 .470 .224 .482 .120 .120 .250 .250 .250 .250 .030 .030 .030 .040 .050 .050 .170	.080 .080 .080 .080 .080 .080 .080 .080	13,000,000.00 35,000,000.00 18,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 1,205,000.00 14,995,000.00 20,000.00 142,575,000.00 2,590,000.00 1,450,000.00 30,000.00 30,000.00 00 30,000.00 00 35,000,000.00 25,000,000.00 45,000,000.00 25,000,000.00 15,000,000.00 20,000,000.00 15,000,000.00 20,000,000.00 15,000,000.00 20,000,000.00 15,000,000.00 20,000,000.00 15,000,000.00 20,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 14,995,000.00 14,995,000.00 142,888,488.20 2,590,000.00 1,450,000.00 30,027,900.00 30,027,900.00 24,968,125,00 6,749,499.38 19,998,566.67 14,998,925.00 44,994,600.00 59,995,450.00 14,998,166.67 49,992,916.67 19,998,166.67 49,992,916.67	100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.109000 100.109000 100.119000 100.000000 99.98056 99.998056 99.998056 99.998056 99.991944 99.996389 99.994444 99.996389 99.994444 99.999722 99.942222 99.942222	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00 35,041,650.00 89,125,900.00 24,990,902.78 6,749,868.75 19,999,611.11 14,999,708.33 44,996,375.00 59,997,666.67 14,999,458.33 49,997,222.22 19,999,944.44 49,971,111.11	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .788 .085 .085 .085 .915 2.893 .003 .680 .003 .003 .831 .831 .747 .361 .022 .022 .022 .022 .082 .041 .038 .057 .005	.123 .123 .123 .123 .123 .789 .085 .085 .085 .918 2.921 .003 .684 .003 .003 .833 .833 .749 .362 .022 .022 .022 .022 .022 .082 .041 .038 .058 .058 .058 .058
79773KHX5 79773KGU2 79773KGV0 168520P21 675383UQ4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM3 802785DW85 03785DW85 03785DW85 03785DW85 03785DW82 74271TWM1 46440QCU3 46640QCU3 46640QCU3 46640QCU3 46640QCU3	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO STATE OF WASHINGTON GO PERRIS CA UHSD GO -A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD VENTURA COUNTY TRAN VENTURA COUNTY TRAN VENTURA COUNTY TRAN VENTURA COUNTY TRAN PERCIAL PAPER ROYAL BANK OF CANADA APPLE APPLE APPLE APPLE APPLE PROCTER & GAMBLE APPLE PROCTER & GAMBLE APPLE PROCTER & GAMBLE APPLE	10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/01/2021 10/01/2021 08/01/2022 08/01/2022 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2022 07/01/2022 07/01/2022 09/08/2021 09/08/2021 09/08/2021 09/15/2021 09/15/2021 09/15/2021 09/15/2021 09/15/2021 09/15/2021 09/08/2021	.080 .080 .080 .080 .080 .080 .250 .150 .110 .290 .470 .224 .482 .120 .120 .120 .250 .250 .250 .250 .237 .170 .030 .030 .030 .040 .030 .050 .060 .050 .050	.080 .080 .080 .080 .080 .141 .150 .110 .290 .470 .224 .397 .120 .120 .120 .141 .131 .135 .170 .030 .030 .040 .030 .050 .060 .050 .060 .050	13,000,000.00 35,000,000.00 18,000,000.00 18,000,000.00 1,205,000.00 1,255,000.00 14,995,000.00 14,995,000.00 20,200.00 14,575,000.00 20,000.00	35,000,000.00 18,000,000.00 18,000,000.00 1,205,000.00 1,750,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00 35,041,650.00 36,041,650.00 40,98,125,900.00 24,968,125,00 44,994,600.00 59,995,450.00 14,998,166.67 49,998,166.67 49,998,166.67	100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.109000 100.000000 100.000000 100.199000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000 100.0000000 100.000000 100.0000000 100.0000000 100.00000000	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00 35,041,650.00 89,125,900.00 24,990,902,78 6,749,868.75 19,999,611.11 14,999,708.33 44,996,375.00 59,997,666.67 14,999,488.33 49,997,222 219,999,944.44 49,977,111.11	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .123 .788 .085 .085 .915 2.893 .003 .003 .003 .003 .003 .003 .003 .0	.123 .123 .123 .123 .123 .123 .789 .085 .085 .918 .2.921 .003 .003 .003 .003 .833 .833 .749 .362 .022 .022 .022 .082 .041 .038 .058 .005 .573
79773KHXS 79773KGU2 79773KGV0 168520P71 675383UQ4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM3 923035BS7	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO SATATE OF WASHINGTON GO PERRIS CA UHSD GO A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD VENTURA COUNTY TRAN PERCIAL PAPER ROYAL BANK OF CANADA APPLE AP	10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/01/2021 10/01/2022 08/01/2022 09/01/2021 09/01/2021 09/01/2021 09/01/2021 07/01/2022 07/01/2022 07/01/2022 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/15/2021 09/15/2021 09/21/2022 03/25/2022 03/25/2022 03/25/2022	.080 .080 .080 .080 .250 .150 .110 .290 .470 .224 .482 .120 .120 .250 .250 .250 .250 .030 .030 .030 .030 .050 .050 .170 .090	.080 .080 .080 .080 .080 .141 .150 .110 .290 .470 .224 .397 .120 .120 .120 .140 .141 .131 .135 .170 .030 .030 .030 .030 .050 .170 .090 .090	13,000,000.00 35,000,000.00 18,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 1,205,000.00 1425,000.00 25,000.00 25,900.000 25,900.000 25,900.000 25,000.000 25,000.000 25,000.000 25,000.000 25,000.000.00	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 14,995,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00 1,450,000.00 30,027,900.00 30,027,900.00 35,041,650.00 35,041,650.00 38,125,900.00 24,968,125.00 6,749,499.38 19,998,566.67 14,998,925.00 44,994,600.00 59,995,450.00 44,994,600.00 59,995,450.00 49,936,250.00 49,936,250.00 49,936,250.00 49,966,625.00 49,966,625.00 49,966,625.00	100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.109000 100.119000 100.119000 100.096473 99.98056 99.998056 99.998056 99.998056 99.991944 99.996311 99.996389 99.994444 99.996389 99.994444 99.996389 99.994444 99.996389 99.994444 99.996389 99.994444 99.996389 99.994444 99.996389 99.994444 99.996389 99.994444 99.996389 99.994444 99.996389 99.994444 99.996389 99.994444 99.996389 99.994444	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00 35,041,650.00 89,125,900.00 24,990,902.78 6,749,868.75 19,999,611.11 14,999,708.33 44,996,375.00 59,997,666.67 14,999,458.33 49,997,222.22 19,999,944.44 49,971,111.11 49,971,527.78 49,971,527.78 49,971,527.78 49,971,527.78	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .123 .788 .085 .085 .915 2.893 .003 .003 .003 .003 .831 .831 .747 .361 .022 .022 .022 .022 .082 .041 .038 .057 .005 .571 .563 .563	.123 .123 .123 .123 .123 .123 .789 .085 .085 .085 .918 2.921 .003 .684 .003 .003 .003 .833 .833 .833 .749 .362 .022 .022 .022 .022 .022 .022 .022 .0
79773KHX5 79773KGU2 79773KGV0 168520P21 675383UQ4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM3 802498WM2 803498DW9 3335857 23035857 23035857 240350AS 3785DW85 03785DW85 03785DW85 03785DW85 03785DW99 03785DW99 03785DW94 63763PWW5 03785DW24 4640QCU3 46640QCU3	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO SANTA FRANSISCO GO FRENS CA UHSD GO A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU SANTA MONICA SANTA MONICA-M	10/15/2021 10/15/2021 10/15/2021 10/15/2021 06/15/2022 10/01/2021 10/01/2021 08/01/2022 08/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2022 07/01/2022 07/01/2022 09/08/2021	.080 .080 .080 .080 .080 .080 .250 .150 .110 .290 .470 .224 .482 .120 .120 .120 .250 .250 .250 .250 .237 .170 .030 .030 .030 .030 .040 .050 .050 .060 .050 .170 .170 .090 .090 .090	.080 .080 .080 .080 .080 .141 .150 .110 .290 .470 .224 .397 .120 .120 .120 .140 .141 .131 .135 .170 .030 .030 .030 .040 .050 .050 .060 .070 .090 .090 .090 .090 .090	13,000,000.00 35,000,000.00 18,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 1,205,000.00 14,995,000.00 400,000.00 2,590,000.00 1,450,000.00 2,590,000.00 1,450,000.00 30,000,000.00 35,000,000.00 25,000,000.00 25,000,000.00 45,000,000.00 15,000,000.00 45,000,000.00 15,000,000.00 15,000,000.00 20,000,000.00 15,000,000.00 50,000,000.00	35,000,000.00 18,000,000.00 18,000,000.00 1,205,000.00 1,750,000.00 14,995,000.00 14,995,000.00 142,888,488.20 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 30,027,900.00 35,041,650.00 35,041,650.00 35,041,650.00 49,968,125,900.00 14,998,166.67 14,998,925,00 49,994,600.00 59,995,450.00 14,998,166.67 19,998,166.67 19,998,166.67 19,998,166.67 49,936,250.00 49,936,250.00 49,936,250.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00	100.000000 100.0000000 100.0000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.00000 100.00000 100.00000 100.00000 100.00000 100.000000 100.000000 100.	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00 30,027,900.00 30,027,900.00 30,027,900.00 35,041,650.00 35,041,650.00 35,041,650.00 35,041,650.00 36,749,868.75 19,999,611.11 14,997,708.33 44,996,375.00 59,997,666.67 14,999,458.33 49,997,222.21 19,999,944.44 49,971,111.11 49,971,111.11 49,971,111.11 49,971,527.78 49,971,527.78 84,952,305.56 29,997,833.33	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .788 .085 .085 .915 .2.893 .003 .003 .003 .003 .003 .003 .003 .0	.123 .123 .123 .123 .123 .123 .789 .085 .085 .918 .2.921 .003 .684 .003 .003 .003 .003 .833 .833 .749 .362 .022 .022 .022 .022 .022 .082 .041 .038 .055 .573 .573 .573 .574
79773KHX5 79773KGU2 79773KGV0 168520P21 675383UQ4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM3 802	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO STATE OF WASHINGTON GO PERRIS CA UHSD GO -A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD VENTURA COUNTY TRAN PERCIAL PAPER ROYAL BANK OF CANADA APPLE APPLE APPLE APPLE APPLE PROCTER & GAMBLE APPLE PROCTER & GAMBLE APPLE PROCTER & GAMBLE APPLE PROCTER & GAMBLE APPLE APPLE APPLE SATURE GORP NATL SEC CLEARING CORP	10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/01/2021 10/01/2021 08/01/2022 08/01/2022 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2022 07/01/2022 07/01/2022 07/01/2022 09/08/2021 09/08/2021 09/08/2021 09/15/2021 09/15/2021 09/15/2021 09/15/2021 09/15/2021 09/15/2021 09/2021	.080 .080 .080 .080 .080 .080 .080 .250 .150 .110 .290 .470 .224 .482 .120 .120 .120 .250 .250 .250 .250 .250 .2170 .030 .030 .040 .030 .050 .060 .050 .050 .070 .070 .090 .090 .090 .090 .090 .09	.080 .080 .080 .080 .080 .141 .150 .110 .290 .470 .224 .397 .120 .120 .120 .141 .131 .135 .170 .030 .030 .040 .030 .050 .060 .050 .060 .050 .060 .050 .090 .090 .090 .090 .090 .090 .09	13,000,000.00 13,000,000.00 18,000,000.00 18,000,000.00 18,000,000.00 1,205,000.00 1,255,000.00 14,995,000.00 14,995,000.00 2,590,000.00 1,450,000.00 2,590,000.00 30,000,000.00 35,000,000.00 35,000,000.00 25,000,000.00 45,000,000.00 15,000,000.00 25,000,000.00 20,000,000.00 15,000,000.00 20,000,000.00 15,000,000.00 20,000,000.00 50,000,000.00 35,000,000.00	35,000,000.00 18,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 14,995,000.00 40,000.00 14,995,000.00 1,450,000.00 5,000,000.00 1,450,000.00 30,027,900.00 15,016,350.00 35,041,650.00 35,041,650.00 49,968,125,00 49,998,566.67 14,998,925.00 44,994,600.00 59,995,450.00 14,998,166.67 49,992,916.67 19,998,166.67 49,992,916.67 19,998,166.67 49,936,250.00 49,966,625.00 49,966,625.00 84,944,112.50 29,996,000.00	100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.109000 100.109000 100.1098056 99.998056	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00 400,000.00 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00 35,041,650.00 89,125,900.00 24,990,902.78 6,749,868.75 19,999,611.11 14,999,708.33 44,996,375.00 59,997,666.67 14,999,488.33 49,997,222 219,999,944.44 49,971,111.11 49,971,527.78 84,952,305.56 29,997,833.33 34,9971,527.78 84,952,305.56 29,997,833.33 34,997,752.77 84,971,527.78	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .788 .085 .085 .915 2.893 .003 .003 .003 .003 .003 .003 .003 .0	.123 .123 .123 .123 .123 .123 .789 .085 .085 .918 .2.921 .003 .003 .003 .003 .833 .833 .749 .362 .022 .022 .082 .041 .038 .058 .055 .573 .564 .556 .574 .603
79773KHXS 79773KGU2 79773KGV0 168520P1 675383UQ4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM3 923035BS7	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO SATATE OF WASHINGTON GO PERRIS CA UHSD GO A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD VENTURA COUNTY TRAN VENTURA VENTURA COUNTY TRAN VENTURA COUNT	10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/01/2021 10/01/2022 08/01/2022 09/01/2021 09/01/2021 09/01/2021 09/01/2021 07/01/2022 07/01/2022 07/01/2022 07/01/2022 09/08/2021 09/08/2021 09/15/2021 09/15/2021 09/15/2021 09/15/2021 09/21/2021 09/21/2021 09/21/2021 09/21/2021 09/21/2021 09/21/2021 09/21/2021 09/21/2021 09/21/2021 09/21/2021 09/21/2021 03/28/2022 03/25/2022 03/25/2022 09/21/2021 09/08/2021	.080 .080 .080 .080 .080 .080 .080 .250 .150 .110 .290 .470 .224 .482 .120 .120 .120 .250 .250 .250 .237 .170 .030 .030 .030 .030 .050 .050 .170 .090 .090 .090 .060 .170 .090 .090 .060 .170 .060	.080 .080 .080 .080 .080 .141 .150 .110 .290 .470 .224 .397 .120 .120 .120 .140 .141 .131 .135 .170 .030 .030 .030 .040 .050 .050 .060 .070 .090 .090 .090 .090 .090	13,000,000.00 35,000,000.00 18,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 1,255,000.00 14,995,000.00 2,590,000.00 2,590,000.00 1,450,000.00 2,590,000.00 30,000,000.00 15,000,000.00 35,000,000.00 25,000,000.00 25,000,000.00 45,000,000.00 15,000,000.00 20,000,000.00 15,000,000.00 20,000,000.00 15,000,000.00 20,000,000.00 15,000,000.00	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 14,995,000.00 14,995,000.00 14,995,000.00 142,888,488.20 2,590,000.00 1,450,000.00 30,027,900.00 30,027,900.00 35,041,650.00 35,041,650.00 38,125,900.00 24,968,125.00 6,749,499.38 19,998,566.67 14,998,925.00 44,994,600.00 59,995,450.00 49,936,250.00	100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.109000 100.119000 100.119000 100.1998056 99.998058 99.9991944	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 142,808,488.20 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00 35,041,650.00 89,125,900.00 24,990,902.78 6,749,868.75 19,999,611.11 14,999,708.33 44,996,375.00 59,997,666.67 14,999,458.33 49,997,222.22 19,999,944.44 49,971,111.11 49,971,527,78	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .788 .085 .085 .915 .2.893 .003 .003 .003 .003 .003 .003 .003 .0	.123 .123 .123 .123 .123 .123 .789 .085 .085 .918 .2.921 .003 .684 .003 .003 .003 .003 .833 .833 .749 .362 .022 .022 .022 .022 .022 .082 .041 .038 .055 .573 .573 .573 .574
79773KHX5 79773KGU2 79773KGV0 168520P21 675383UQ4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM3 80235857 23035857 23035857 23035857 23035857 23035850W85 63763PW85 63763PW85 63763QCR6	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO SATATE OF WASHINGTON GO PERRIS CA UHSD GO -A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD VENTURA COUNTY TRAN	10/15/2021 10/15/2021 10/15/2021 10/15/2021 06/15/2022 10/01/2021 08/01/2022 08/01/2022 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2022 07/01/2022 07/01/2022 07/01/2022 07/01/2022 09/08/2021 09/08/2021 09/08/2021 09/15/2021 09/15/2021 09/15/2021 09/21/2021 09/21/2021 09/21/2021 09/21/2021 09/21/2021 09/21/2021 09/21/2021 09/21/2021 09/21/2021 09/21/2021 09/21/2021 09/21/2021 09/21/2021 09/21/2021	.080 .080 .080 .080 .080 .080 .080 .080	.080 .080 .080 .080 .080 .141 .150 .110 .290 .470 .224 .397 .120 .120 .120 .141 .131 .135 .170 .030 .030 .040 .050 .060 .050 .060 .050 .060 .070 .070 .090 .090 .060 .050 .060 .050	13,000,000.00 35,000,000.00 18,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 1,255,000.00 14,995,000.00 25,900,000 25,900,000 30,000,000 30,000,000 35,000,000.00 25,000,000.00 45,000,000.00 15,000,000.00 20,000,000.00 50,000,000.00 15,000,000.00 20,000,000.00 50,000,000.00 25,000,000.00 28,000,000.00 28,000,000.00 20,000,000.00	35,000,000.00 18,000,000.00 18,000,000.00 1,275,000.00 1,750,000.00 14,995,000.00 14,995,000.00 14,995,000.00 14,50,000.00 142,888,488.20 2,590,000.00 1,450,000.00 30,027,900.00 15,016,350.00 35,041,650.00 35,041,650.00 49,968,125,00 44,994,900.00 14,998,925.00 44,994,600.00 14,998,166.67 14,998,925.00 44,994,600.00 49,966,625.00 49,966,625.00 49,966,625.00 84,944,112,50 29,996,000.00 34,955,705.56 24,997,666,67 27,997,083.33	100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.109000 100.109000 100.1098056 99.998056	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00 400,000.00 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00 35,041,650.00 89,125,900.00 24,990,902.78 6,749,868.75 19,999,611.11 14,999,708.33 44,996,375.00 59,997,666.67 14,999,488.33 49,997,222 219,999,944.44 49,971,111.11 49,971,527.78 84,952,305.56 29,997,833.33 34,998,738.33 34,998,738.33 34,998,738.33 34,9971,527.78 84,952,305.56 29,997,833.33 24,999,513.89 27,997,900.00 19,998,833.33	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .123 .788 .085 .085 .915 .2.893 .003 .003 .003 .003 .003 .003 .003 .0	.123 .123 .123 .123 .123 .123 .789 .085 .085 .918 .2.921 .003 .003 .003 .003 .833 .833 .749 .362 .022 .022 .082 .041 .038 .058 .005 .573 .573 .564 .556 .074 .603 .022 .072 .073
79773KHXS 79773KGU2 79773KGV0 168520P21 675383UQ4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM3 923035BS7 93785DW85 03785DW85 03785DW28 46640QCU3 63763QCR6 63763QCR6 63763QCR6 63763QCR5 63763QCR5 63763QCR5 63763QCR5 63763QCR5 63763QCR5 63763QCR5 63763DW88 03785DW10 03785DW10	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO SANTA FRANSISCO GO FREIS CA UHSD GO A 30/360 SANTA MONICA-MALIBU USD VENTURA COUNTY TRAN VENTURA	10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/01/2021 10/01/2022 08/01/2022 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2022 07/01/2022 07/01/2022 07/01/2022 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/15/2021 09/15/2021 09/15/2021 09/15/2021 09/15/2021 09/21/2021 03/28/2022 03/25/2022 03/25/2022 03/25/2022 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021	.080 .080 .080 .080 .080 .080 .080 .080	.080 .080 .080 .080 .080 .141 .150 .110 .290 .470 .224 .397 .120 .120 .140 .141 .131 .135 .170 .030 .030 .030 .050 .050 .050 .170 .090 .090 .090 .060 .170 .090 .090 .060 .050 .050 .050 .050 .050 .050 .05	13,000,000.00 35,000,000.00 18,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 1,255,000.00 14,995,000.00 25,900.00 2,590,000.00 1,450,000.00 2,590,000.00 1,450,000.00 2,590,000.00 1,450,000.00 2,590,000.00 1,450,000.00 2,590,000.00 1,450,000.00 2,500,000.00 1,5000,000.00 15,000,000.00 25,000,000.00 25,000,000.00 15,000,000.00	35,000,000.00 18,000,000.00 18,000,000.00 1,205,000.00 1,750,000.00 14,995,000.00 14,995,000.00 14,995,000.00 142,888,488.20 2,590,000.00 1,450,000.00 1,450,000.00 30,027,900.00 15,016,350.00 35,041,650.00 24,968,125,000 6,749,499,38 19,998,566.67 14,998,925.00 49,946,600.00 59,995,450.00 14,998,166.67 49,992,916.67 19,998,166.67 49,992,500.00 49,946,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00	100.000000 100.0000000 100.00000 100.000	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00 14,995,000.00 14,995,000.00 14,995,000.00 14,950,000.00 30,027,900.00 15,016,350.00 35,041,650.00 89,125,900.00 24,990,902.78 6,749,868.75 19,999,611.11 14,999,788.33 44,996,375.00 59,997,666.67 14,998,833 49,997,222.22 19,999,944.44 49,971,111.11 49,971,527.78 49,971,527.78 49,971,527.78 49,971,527.78 49,971,527.78 49,971,527.78 49,971,527.78 34,978,2305.56 29,997,833.33 34,978,708.33 24,999,513.89 27,997,900.00 19,998,833.33 19,997,222.22	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .123 .788 .085 .085 .915 2.893 .003 .680 .003 .003 .003 .831 .831 .747 .361 .022 .022 .022 .022 .082 .041 .038 .057 .005 .571 .563 .555 .074 .601 .002 .005	.123 .123 .123 .123 .123 .789 .085 .085 .085 .918 2.921 .003 .684 .003 .003 .003 .833 .833 .833 .749 .362 .022 .022 .022 .022 .082 .041 .038 .058 .573 .554 .564 .564 .564 .574 .603 .022 .077 .060 .077 .060
79773KHX5 79773KGU2 79773KGV2 79773KFS8 79773KGV0 168520P21 675383UQ4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM3 803785DW85 03785DW85 03785DW85 03785DW95 03785DW92 74271TWM1 03785DW22 46640QCU3 46640QCU3 46640QCU3 46640QCU3 46640QCU3 46640QCU3 46640QB81 63763QCR6	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO SANTA FRANSISCO GO FRANSISCO GO SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU SANTA	10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/01/2021 10/01/2021 08/01/2022 08/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2022 07/01/2022 07/01/2022 07/01/2022 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/15/2021 09/15/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/28/2022 03/25/2022 03/25/2022 09/28/2021 09/08/2021 09/08/2021 09/08/2021 09/28/2021 09/28/2021 09/28/2021	.080 .080 .080 .080 .080 .080 .080 .250 .150 .110 .290 .470 .224 .482 .120 .120 .120 .250 .250 .250 .250 .250 .250 .2170 .030 .030 .030 .030 .030 .030 .040 .050 .050 .060 .050 .070 .090 .090 .090 .090 .060 .050 .050 .050 .050 .050 .050 .05	.080 .080 .080 .080 .080 .141 .150 .110 .290 .470 .224 .397 .120 .120 .120 .120 .140 .141 .131 .135 .170 .030 .030 .030 .030 .050 .060 .050 .070 .090 .090 .090 .090 .090 .050 .050 .05	13,000,000.00 35,000,000.00 18,000,000.00 18,000,000.00 1,205,000.00 1,205,000.00 1,25,000.00 14,995,000.00 2,590,000.00 1,450,000.00 2,590,000.00 1,450,000.00 2,590,000.00 30,000,000.00 35,000,000.00 25,000,000.00 25,000,000.00 45,000,000.00 15,000,000.00 67,750,000.00 67,750,000.00 15,000,000.00	35,000,000.00 18,000,000.00 18,000,000.00 1,205,000.00 1,750,000.00 14,995,000.00 40,000.00 142,888,488.20 2,590,000.00 30,027,900.00 30,027,900.00 30,027,900.00 30,027,900.00 40,966,350.00 35,041,650.00 35,041,650.00 40,998,956.66 14,998,925.00 44,994,600.00 59,995,450.00 14,998,166.67 49,992,916.67 49,992,916.67 49,992,916.67 49,992,916.67 49,996,6625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 59,995,000.00 34,955,705.56 24,997,666.67 27,997,083.33 19,998,083.33 19,998,083.33	100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.199000 100.199000 100.199005 99.98056 99.998056 99.998056 99.998056 99.998056 99.998056 99.991944 99.996111 99.996389 99.9944222 99.944222 99.944222 99.944205 99.944289 99.994278 99.9943056 99.943056 99.943056 99.943056 99.943056 99.943056 99.943056 99.943056 99.943056 99.943056 99.943056 99.943056 99.943056 99.992778 99.939167 99.998056	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00 400,000.00 142,888,488.20 2,590,000.00 30,027,900.00 30,027,900.00 30,027,900.00 35,041,650.00 35,041,650.00 35,041,650.00 35,041,650.00 36,749,868.75 19,999,611.11 14,999,708.33 44,996,757.00 59,997,666.67 14,999,458.33 49,997,222.22 19,999,944.44 49,971,111.11 49,971,111.11 49,971,1527,78 49,971,527,78 49,971,527,78 49,971,527,78 31,952,305.56 29,997,833.33 34,978,708.33 24,999,513.89 27,997,900.00 19,998,833.33 19,997,822.22 99,988,833.33 19,997,222.22	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .123 .788 .085 .085 .915 .2.893 .003 .003 .003 .003 .003 .003 .003 .0	.123 .123 .123 .123 .123 .123 .789 .085 .085 .918 .2.921 .003 .684 .003 .003 .003 .003 .833 .833 .749 .202 .022 .022 .022 .022 .022 .022 .02
79773KHXS 79773KGU2 79773KGV0 168520P71 675383UQ4 675383TG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM3 923035BS7 923035BS7 923035BS7 923035BS7 923035BS7 923035BS7 923035BS7 923035BS7 923035BS7 924035BS7 924035BS7 925035BS7 92505BS7 9	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO STATE OF WASHINGTON GO PERRIS CA UHSD GO A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD VENTURA COUNTY TRAN PERCIAL PAPER ROYAL BANK OF CANADA APPLE	10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/01/2021 10/01/2022 08/01/2022 09/01/2021 09/01/2021 09/01/2021 09/01/2021 09/01/2022 07/01/2022 07/01/2022 07/01/2022 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/15/2021 09/15/2021 09/15/2021 09/15/2021 09/15/2021 09/21/2021 03/28/2022 03/25/2022 03/25/2022 03/25/2022 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021	.080 .080 .080 .080 .080 .080 .080 .080	.080 .080 .080 .080 .080 .141 .150 .110 .290 .470 .224 .397 .120 .120 .140 .141 .131 .135 .170 .030 .030 .030 .050 .050 .050 .170 .090 .090 .090 .060 .170 .090 .090 .060 .050 .050 .050 .050 .050 .050 .05	13,000,000.00 35,000,000.00 18,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 1,255,000.00 14,995,000.00 25,900.00 2,590,000.00 1,450,000.00 2,590,000.00 1,450,000.00 2,590,000.00 1,450,000.00 2,590,000.00 1,450,000.00 2,590,000.00 1,450,000.00 2,500,000.00 1,5000,000.00 15,000,000.00 25,000,000.00 25,000,000.00 15,000,000.00	35,000,000.00 18,000,000.00 18,000,000.00 1,205,000.00 1,750,000.00 14,995,000.00 14,995,000.00 14,995,000.00 142,888,488.20 2,590,000.00 1,450,000.00 1,450,000.00 30,027,900.00 15,016,350.00 35,041,650.00 24,968,125,000 6,749,499,38 19,998,566.67 14,998,925.00 49,946,600.00 59,995,450.00 14,998,166.67 49,992,916.67 19,998,166.67 49,992,500.00 49,946,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00 49,966,625.00	100.000000 100.0000000 100.00000 100.000	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00 14,995,000.00 14,995,000.00 14,995,000.00 14,950,000.00 30,027,900.00 15,016,350.00 35,041,650.00 89,125,900.00 24,990,902.78 6,749,868.75 19,999,611.11 14,999,788.33 44,996,375.00 59,997,666.67 14,998,833 49,997,222.22 19,999,944.44 49,971,111.11 49,971,527.78 49,971,527.78 49,971,527.78 49,971,527.78 49,971,527.78 49,971,527.78 49,971,527.78 34,978,2305.56 29,997,833.33 34,978,708.33 24,999,513.89 27,997,900.00 19,998,833.33 19,997,222.22	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .123 .788 .085 .085 .915 2.893 .003 .680 .003 .003 .003 .831 .831 .747 .361 .022 .022 .022 .022 .082 .041 .038 .057 .005 .571 .563 .555 .074 .601 .002 .005	.123 .123 .123 .123 .123 .789 .085 .085 .085 .918 2.921 .003 .684 .003 .003 .003 .833 .833 .833 .749 .362 .022 .022 .022 .022 .082 .041 .038 .058 .573 .554 .564 .564 .564 .574 .603 .022 .077 .060 .077 .060
79773KHXS 79773KGU2 79773KGV0 168520P1 675383UQ4 675383UG4 675383UG8 93974ETF3 714398LD4 2360: MUNIS- 802498WM3 923035BS7 93785DW85 03785DW85 03785DW86 63763QCR6 63763QCR6 63763QCR6 63763QCR6 63763QCR6 63763QCR5 19416EWI0 46640QB1 63763PW88 03785DWB2 03785DWB2 03785DWB2 03785DWM3 03785DXM3 03785DXM3 03785DXM3 03785DXM3	CITY CNT SAN FRANSISCO GO CHICO USD GO OCESCD UNS GO OCESCD UNS GO STATE OF WASHINGTON GO PERRIS CA UHSD GO A 30/360 SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD SANTA MONICA-MALIBU USD VENTURA COUNTY TRAN PERCIAL PAPER ROYAL BANK OF CANADA APPLE	10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/15/2021 10/01/2021 10/01/2021 08/01/2022 08/01/2021 09/01/2021 09/01/2021 09/01/2021 07/01/2022 07/01/2022 07/01/2022 07/01/2022 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/14/2021 09/14/2021 09/14/2021 09/14/2021 09/14/2021 09/14/2021 09/14/2021 09/14/2021 09/14/2021 09/14/2021 09/14/2021 09/22/2021 09/22/2021 09/22/2021 09/22/2021 10/25/2021 10/25/2021	.080 .080 .080 .080 .080 .080 .080 .080	.080 .080 .080 .080 .080 .080 .141 .150 .110 .290 .470 .224 .397 .120 .120 .120 .140 .141 .131 .135 .170 .030 .030 .030 .040 .030 .050 .060 .050 .070 .090 .090 .060 .050 .060 .050 .060 .060 .060 .06	13,000,000.00 35,000,000.00 18,000,000.00 18,000,000.00 29,250,000.00 1,205,000.00 1,255,000.00 14,995,000.00 25,590,000.00 14,575,000.00 2,590,000.00 30,000,000.00 30,000,000.00 35,000,000.00 25,000,000.00 25,000,000.00 15,000,000.00 25,000,000.00 20,000,000.00 50,000,000.00 25,000,000.00 20,000,000.00 20,000,000.00 20,000,000.00 20,000,000.00 20,000,000.00 20,000,000.00 20,000,000.00 20,000,000.00	35,000,000.00 18,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 14,995,000.00 14,995,000.00 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00 35,041,650.00 35,041,650.00 49,968,125,00 44,994,900.00 59,995,450.00 44,994,600.00 59,995,450.00 49,966,625.00 49,966,625.00 49,966,625.00 49,996,600.00 34,955,705.56 24,997,666,67 27,997,083.33 19,998,083.33 19,998,083.33 19,998,083.33	100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.000000 100.109000 100.109000 100.1998056 99.9943056 99.994444	35,000,000.00 18,000,000.00 29,277,495.00 1,205,000.00 1,750,000.00 125,000.00 14,995,000.00 400,000.00 2,590,000.00 1,450,000.00 5,000,000.00 30,027,900.00 15,016,350.00 35,041,650.00 89,125,900.00 24,990,902.78 6,749,868.75 19,999,611.11 14,999,708.33 44,996,375.00 59,997,666.67 14,999,488.33 49,997,222 219,999,944.44 49,971,111.11 49,971,527.78 84,952,305.56 29,997,833.33 34,997,1257.78 84,952,305.56 29,997,833.33 34,978,708.33 34,978,708.33 34,978,708.33 34,978,708.33 34,978,708.33 34,978,708.33 34,978,708.33 34,978,708.33 34,978,708.33 34,978,708.33 31,997,222 22,99,985,000.00 24,996,111.11	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	.123 .123 .123 .123 .788 .085 .085 .915 2.893 .003 .003 .003 .003 .831 .831 .747 .361 .022 .022 .022 .022 .082 .041 .038 .057 .005 .571 .563 .555 .074 .601 .022 .077 .060 .150	.123 .123 .123 .123 .123 .789 .085 .085 .085 .918 2.921 .003 .684 .003 .003 .833 .833 .749 .362 .022 .022 .022 .022 .022 .082 .041 .038 .058 .058 .058 .058 .058 .058 .058 .05

COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR 12

Month End Po	ortfolio Holdings										
CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
(41056)(00	NECTLE	Date	0/0	To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturity
64105GX82	NESTLE TOYOTA MOTOR CORP	10/08/2021 09/27/2021	.060 .070	.060 .070	40,000,000.00 50,000,000.00	39,995,600.00 49,995,625.00	99.989722 99.992778	39,995,888.89 49,996,388.89	288.89 763.89	.104 .074	.104 .074
64105GWG5		09/16/2021	.050	.050	100,000,000.00	99,995,833.33	99.995833	99,995,833.33	0.00	.044	.044
64105GWM2		09/21/2021	.050	.050	100,000,000.00	99,995,138,89	99.994444	99,994,444,44	-694.45	.057	.058
21687BBE0	RABOBANKNY	02/14/2022	.110	.110	50,000,000.00	49,972,652,78	99.953889	49,976,944,44	4.291.66	.457	.458
89233GWN2	TOYOTA MOTOR CORP	09/22/2021	.060	.060	30,000,000.00	29,998,350.00	99.994167	29,998,250.00	-100.00	.060	.060
21687BBF7	RABO BANK	02/15/2022	.110	.110	50,000,000.00	49,972,652.78	99.953611	49,976,805.56	4,152.78	.459	.460
03948GW33	ARCHER DANIELS MIDLAND	09/03/2021	.050	.050	75,000,000.00	74,999,270.83	99.999444	74,999,583.33	312.50	.008	.008
63763QAC1	NATL SEC CLEARING CORP	01/12/2022	.070	.070	20,000,000.00	19,994,633.33	99.963056	19,992,611.11	-2,022.22	.367	.367
			.074	.074	1,467,750,000.00	1,467,256,002.17	99.976657	1,467,407,390.95	151,388.78	.232	.233
4500: NCD-N											
	TORONTO DOMINION	11/03/2021	.170	.170	115,000,000.00	115,000,000.00	100.000000	115,000,000.00	0.00	.175	.175
78012UH24	ROYAL BANK OF CANADA	11/17/2021	.160	.160	115,000,000.00	115,000,000.00	100.000000	115,000,000.00	0.00	.213	.214
78012UH81	ROYAL BANK OF CANADA	11/24/2021	.170	.170	7,000,000.00	7,000,000.00	100.000000	7,000,000.00	0.00	.232	.233
89114W3Z6	TORONTO DOMINION	11/30/2021 12/30/2021	.160	.160	7,000,000.00	7,000,000.00 15.000.000.00	100.000000	7,000,000.00	0.00	.249	.249 .332
89114W6J9 06367CE60	TORONTO DOMINION BMO YCD	11/08/2021	.170 .170	.170 .170	15,000,000.00 60,000,000.00	60,000,000.00	100.000000 100.000000	15,000,000.00 60,000,000.00	0.00 0.00	.331 .189	.189
06367CE52	BMO YCD	01/03/2022	.190	.190	60,000,000.00	60,000,000.00	100.000000	60,000,000.00	0.00	.342	.342
06367CEJ2	BMO	01/10/2022	.150	.150	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.361	.362
	TORONTO DOMINION	09/14/2021	.100	.100	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	0.00	.038	.038
89114WCR4		09/21/2021	.090	.090	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	0.00	.057	.058
06367CHM2		09/28/2021	.080	.080	35,000,000.00	35,000,000.00	100.000000	35,000,000.00	0.00	.037	.077
06367CHN0	BMO	09/29/2021	.080	.080	70.000.000.00	70.000.000.00	100.000000	70.000.000.00	0.00	.077	.077
06367CHS9	BMO	10/04/2021	.090	.090	35,000,000.00	35,000,000.00	100.000000	35,000,000.00	0.00	.093	.093
89114WDK8		10/08/2021	.080	.080	30,000,000.00	30,000,000.00	100.000000	30,000,000.00	0.00	.104	.104
78012UQ57	ROYAL BANK OF CANADA	02/22/2022	.130	.130	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.479	.479
78012UQ57	ROYAL BANK OF CANADA	03/22/2022	.130	.130	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.555	.556
78012UQ73	ROYAL BANK OF CANADA	04/18/2022	.150	.150	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.629	.630
78012UR80	ROYAL BANK OF CANADA	05/06/2022	.160	.160	45,000,000.00	45,000,000.00	100.000000	45,000,000.00	0.00	.678	.679
65558UFJ6	NORDEA BK	02/22/2022	.130	.130	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.479	.479
65558UFJ6	NORDEA BK	02/22/2022	.130	.130	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.479	.479
89114WEK7	TD YCD	05/16/2022	.170	.170	55,000,000.00	55,000,000,00	100.000000	55,000,000,00	0.00	.705	.707
89114WEM3	TORONTO DOMINION	01/20/2022	.110	.110	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	0.00	.388	.389
65558UFN7	NORDEA BK	11/18/2021	.090	.090	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.216	.216
65558UFL1	NORDEA BK	11/19/2021	.090	.090	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.219	.219
65558UEU2	NORDEA BK	03/09/2022	.140	.140	30,000,000.00	29,999,998.84	99.999996	29,999,998.84	0.00	.519	.521
21684XQS8	RABOBANK YCD	05/10/2022	.200	.160	30,000,000.00	30,008,603.09	100.028677	30,008,603.09	0.00	.689	.690
06417MNJ0	BANK OF NOVA SCOTIA	04/07/2022	.230	.160	2,200,000.00	2,200,963.86	100.043812	2,200,963.86	0.00	.599	.600
65558UFS6	NORDEA BK	11/23/2021	.080	.080	35,000,000.00	35,000,000.00	100.000000	35,000,000.00	0.00	.230	.230
89114WEW1	TORONTO DOMINION	01/24/2022	.100	.100	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.399	.400
89114WFB6	TORONTO DOMINION	11/29/2021	.090	.090	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	.246	.247
89114WAL9	TORONTO DOMINION	10/12/2021	.120	.069	35.000.000.00	35.002.100.00	100.006000	35.002.100.00	0.00	.115	.115
			.134	.132	1,256,200,000.00	1,256,211,665.79	100.000929	1,256,211,665.79	0.00	.321	.322
6040: IFC-Fx											
45950VPQ3	IFC3.5Yr	08/22/2024	.250	.273	25,000,000.00	24,980,250.00	99.447000	24,861,750.00	-118,500.00	2.962	2.978
	7.,		.250	.273	25,000,000.00	24,980,250.00	99.447000	24,861,750.00	-118,500.00	2.962	2.978
	Total Fu	na	.291	.290	8,999,203,483.59	8,998,636,800.02	100.071816	9,005,666,395.48	7,029,595.46	1.196	1.214
Grand Total			.291	.290	8,999,203,483.59	8,998,636,800.02	100.071816	9,005,666,395.48	7,029,595.46	1.196	1.214

COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR 13



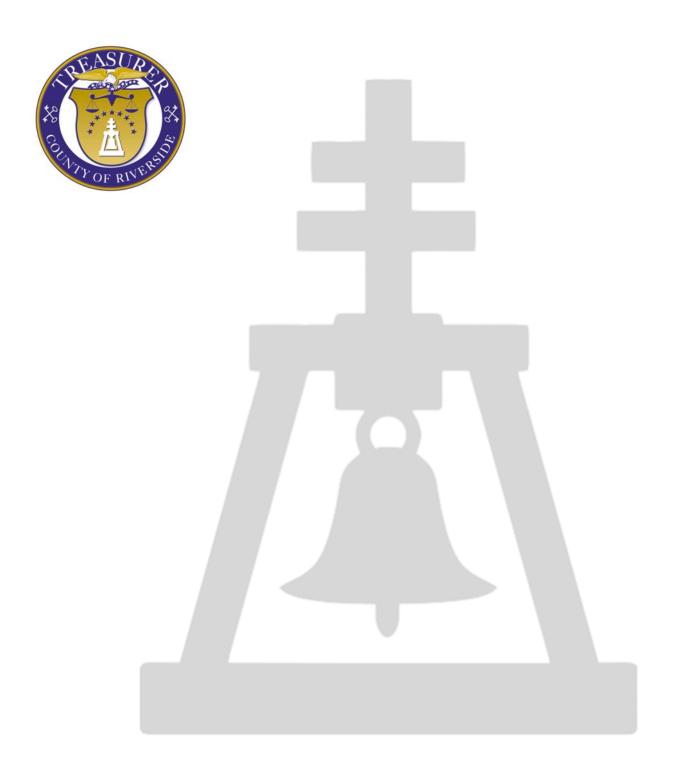
 $\label{thm:linear_loss} The \ \textit{Mission Inn.} \ Downtown \ Riverside. \ Digital \ Image. \ \textit{The Mission Inn.} \ http://www.missioninn.com/about-en.html.$



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-Tax Collector's Pooled Investment Fund

September 2021

Contents

- 2 | Treasurer-Tax Collector's Pooled Investment Fund
- 3 | Economy
- 4 | Market Data
- 6 | Portfolio Data
- 8 | Compliance Report
- 9 | Month End Holdings



Treasurer-Tax Collector's Pooled Investment Fund

Monthly Commentary

Covid Takes a Back Seat to Shortages

September's positive economic data contributed to the narrative of a robust economic expansion that is occurring despite shortages and the delta variant. The debt ceiling and funding debate in Washington along with the Federal Reserve Open Market Committee (FOMC) dominated the financial front-page. Short term treasury rates continued to anchort the Treasurer Tax-Collector's Pooled Investment Funds (TPIF) rate, while higher longer-term rates signal a welcome change in the distant future.

The improving employment and GDP data reflects a strong economy. GDP annualized rate of 12.2% for the second quarter is historically high. Initial Jobless Claims hovered at around 350k for a second month. Industrial Production rose 0.4%, after an estimated 0.3% was lost to plant closures for petrochemicals, plastic resins and petroleum refining. Over two-thirds of gulf oil production remained offline into the first half of September as a result of Hurricane Ida.

With the number of new U.S. Covid cases declining in September, the economic focus shifted in September to shortages of materials, labor and transportation capacity. These pressures have added to the acceleration in price growth over the past two quarters, as businesses have passed along rising input costs to consumers.

Consumer Prices rose 5.3% on a year over year basis, well above the Fed's 2.00% target level. CPI Energy rose 25% with the fuel oil component rising 33.2% year over year. Housing is experiencing one of the most extreme price runs in history, with single family home prices up nearly 20% year over year.

The most recent California Association of Realtors (CAR) data shows the median price of existing single-family homes went up 17.1% across the state, outpaced by the inland empire which saw their median prices rise 19.5%. CAR forecasts the California median home price to increase another 5.2% to 834,400 in 2022 following a projected 20.3% increase to 793,100 in 2021. Higher home prices typically indicate an increase in property tax revenue which can translate into higher TPIF balances.

The Federal Reserve met on September 22, saying it would begin reducing its asset pur-

chases very soon and may even finish tapering by mid-2022. An actual hike in policy rates won't likely be until 2023. The first step will involve reigning in their quantity of mortgage securities purchases. This could result in rising mortgage rates, which the Fed hopes would cool the 'overheated' home sales market.

Treasury bills out to one year remained little changed and very flat. 3-month US Treasury bills posted 3 to 4 basis points throughout the month. The yield curve steepened in the 2- to 5-year area. Bond markets saw the 2-year Treasury yield rise from 0.21% at the beginning of the month to 0.28% at month end. 5-year Treasury yields rose from 0.77% at the beginning of the month to 0.97% at month end. Stocks dropped slightly, with the Dow Jones Industrial Average slipping from 35,300 at the beginning of the month and ending at 33,800.

Matt Jennings Treasurer-Tax Collector

Treasurer's Statement

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

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

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

Capital Markets Team

Matt Jennings Treasurer-Tax Collector

> Giovane Pizano Assistant Treasurer

John Byerly Chief Investment Officer

Steve Faeth Senior Investment Officer

Isela Licea
Assistant Investment Officer

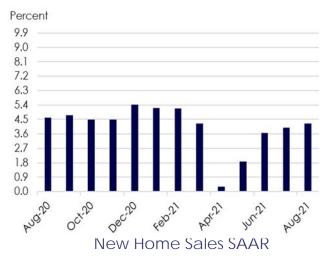
6-Month Pool Performance

	Month End Market Value (\$)*	Month End Book Value (\$)	Paper Gain or Loss (\$)	Paper Gain or Loss (%)	Book Yield (%)	WAM (Yrs)
Sep-21	9,560,644,555.86	9,562,128,367.46	-1,483,811.61	-0.015%	0.28	1.19
Aug-21	9,005,666,395.48	8,998,636,800.02	7,029,595.46	0.078%	0.29	1.21
Jul-21	8,738,462,044.75	8,729,419,196.20	9,042,848.55	0.104%	0.30	1.24
Jun-21	9,505,561,665.45	9,503,657,508.92	1,904,156.53	0.020%	0.27	1.15
May-21	9,566,648,736.34	9,558,825,055.66	7,823,680.68	0.082%	0.28	1.13
Apr-21	9,911,455,098.24	9,906,827,680.01	4,627,418.23	0.047%	0.29	1.14

^{*}Market values do not include accrued interest.

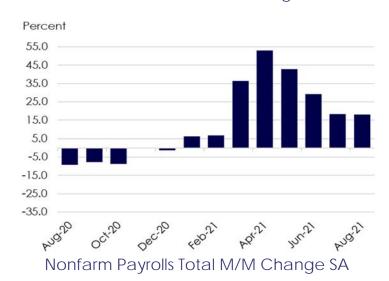
Economy

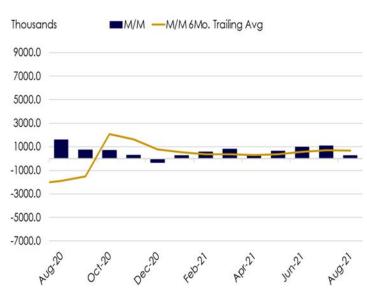
Private Sector Average Hourly Earnings Y/Y





Durable Goods Percent Chg. Y/Y





Key Economic Indicators

Release Date	Indicator	Actual	Consensus	Prior Year
09/30/2021	Real GDP - Q/Q Change	6.7%	6.6%	-31.4%
09/03/2021	Unemployment Rate - Seasonally Adjusted	5.2%	5.2%	8.4%
09/03/2021	Non-Farm Payrolls - M/M Change - Thousands	235	733	1,371
09/14/2021	CPI - Y/Y Change	5.3%	5.3%	1.3%
09/14/2021	CPI Ex Food and Energy - Y/Y Change	4.0%	4.2%	1.7%
09/01/2021	ISM Non-Manufacturing Index (> 50 indicates growth)	66.7	61.0	67.6
09/24/2021	New Home Sales - SAAR - Thousands	740	715	1,011
09/02/2021	Factory Orders - M/M Change	0.4%	0.3%	6.4%
09/02/2021	Durable Goods Orders - New Orders - M/M Change	-0.1%	-0.1%	11.4%

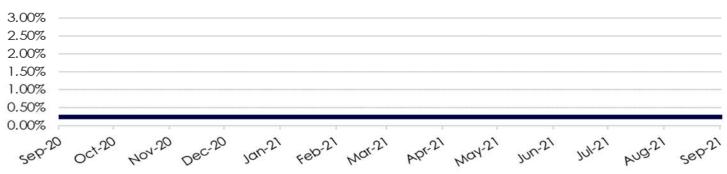
 $^{{}^*\!}Note: 'Prior \,Year' \,displays \,final \,estimates \,of \,indicator \,values \,from \,the \,equivalent \,period \,of \,the \,prior \,year.$

Market Data

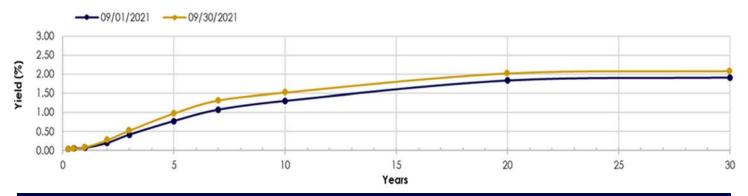
Federal Open Market Committee Meeting

- The FOMC stated that with progress on vaccinations and strong policy support, indicators of economic activity and employment have continued to strengthen, but risks to the economic outlook remain.
- The FOMC maintained the Fed Funds Target Range of 0.0-0.25%
- The FOMC stated in their September statement, that they will continue their asset purchase program until substantial further progress has been met. However, If progress continues broadly as expected, the Committee judges that a moderation in the pace of asset purchases may soon be warranted.
- The FOMC is committed to using its full range of tools to support the U.S. economy in this challenging time, thereby promoting its maximum employment and price stability goals.

Fed Funds Target Rate (Upper Limit)



U.S. Treasury Curve

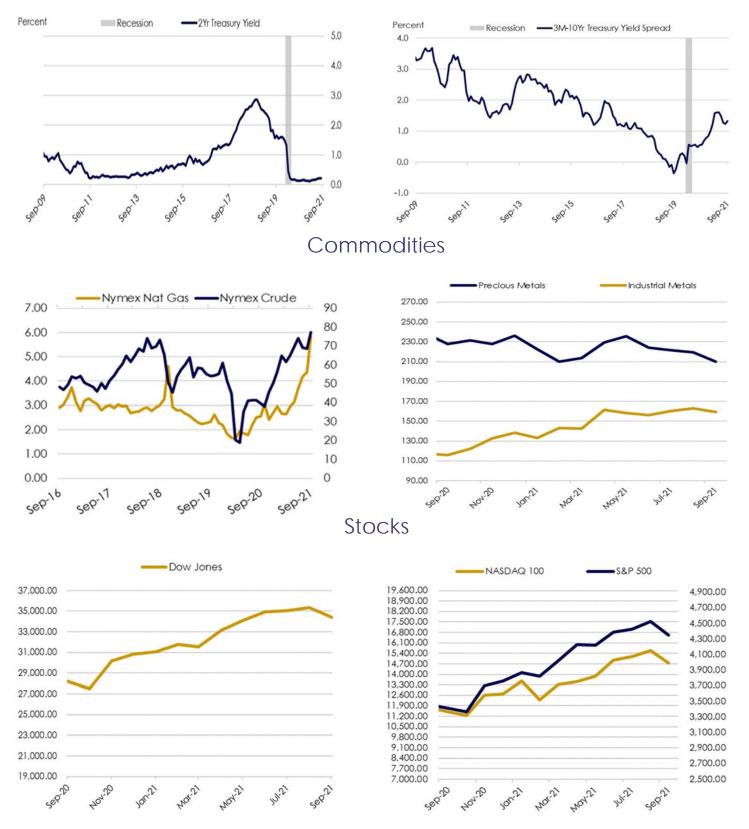


US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
09/30/2021 - 09/01/2021	-0.01	-0.01	0.02	0.08	0.11	0.20	0.21	0.16
09/30/2021	0.04	0.05	0.09	0.28	0.53	0.98	1.52	2.08
09/01/2021	0.05	0.06	0.07	0.20	0.42	0.78	1.31	1.92

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



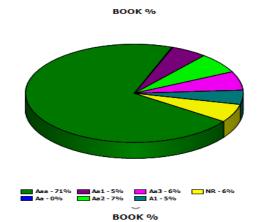
^{*} Values listed for commodities and stocks are in US dollars and are as of the final business day of each month.

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**.

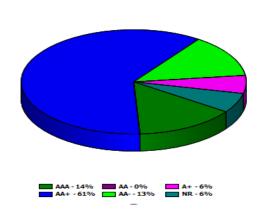
Moody's Asset Rating (000's)

Moody (000's)	Par	Book	Market	MKT/Book	Yield
Aaa	6,782,528.48	6,781,295.16	6,779,189.78	99.97%	0.34%
Aa	10,000.00	10,000.00	9,988.30	99.88%	0.70%
Aa1	509,345.00	509,385.68	509,380.26	100.00%	0.11%
Aa2	641,200.00	641,143.97	641,164.37	100.00%	0.14%
Aa3	592,580.00	592,394.84	592,478.83	100.01%	0.11%
A1	450,000.00	449,960.83	449,985.82	100.01%	0.14%
NR	578,000.00	577,947.90	578,457.20	100.09%	0.11%
Totals (000's):	9,563,653.48	9,562,128.37	9,560,644.56	99.98%	0.28%



S&P Asset Rating (000's)

S&P (000's)	Par	Book	Market	MKT/Book	Yield
AAA	1,376,765.06	1,376,915.00	1,376,711.25	99.99%	0.05%
AA+	5,797,258.42	5,795,915.84	5,793,997.09	99.97%	0.40%
AA	4,795.00	4,795.00	4,795.00	100.00%	0.25%
AA-	1,262,500.00	1,262,452.45	1,262,460.96	100.00%	0.12%
A+	537,200.00	536,967.17	537,088.06	100.02%	0.14%
NR	585,135.00	585,082.90	585,592.20	100.09%	0.11%
Totals (000's):	9,563,653.48	9,562,128.37	9,560,644.56	99.98%	0.28%



12-Month Projected Cash Flow

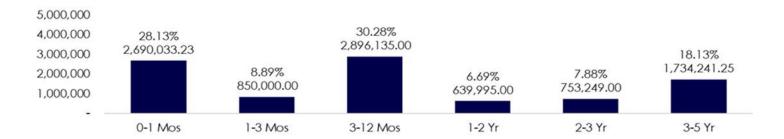
Month	Monthly Re- ceipts	Monthly Dis- bursements	Difference	Required Matured In- vestments	Balance	Actual In- vestments Maturing	Available to Invest > 1 Year
10/2021					56.34		
10/2021	1,249.55	1,343.18	-93.63	37.29	-	2,690.03	
11/2021	1,371.49	1,197.65	173.84		173.84	850.00	
12/2021	2,634.19	1,400.00	1234.19		1,408.03	15.00	
01/2022	1,150.00	2,000.00	-850.00		558.03	924.00	
02/2022	1,100.00	1,500.00	-400.00		158.03	500.00	
03/2022	1,300.00	1,551.62	-251.62	93.59	-	520.00	
04/2022	2,476.30	1,542.08	934.22		934.22	137.20	
05/2022	1,700.00	2,200.00	-500.00		434.22	380.00	
06/2022	2,000.00	2,400.00	-400.00		34.22	202.23	
07/2022	1,500.00	1,800.00	-300.00	265.78	-	88.77	
08/2022	1,398.14	1,552.97	-154.83	154.83	-	4.01	
09/2022	2,050.00	1,804.41	245.59		245.59	124.94	
TOTALS	19,929.67	20,291.91	(362.24)	551.49	4,002.52	6,436.17	9,010.63
				5.77%		67.31%	94.23%

^{*} 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

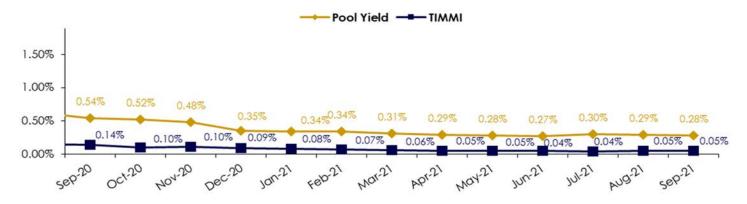
Asset Maturity Distribution (Par Value, 000's)



Asset Allocation (000's)

Assets (000's)	Scheduled Par	Scheduled Book	Scheduled Market	Mkt/Book	Yield	WAL(Yr)	Mat(Yr)
MMKT	1,287,865.06	1,288,050.00	1,288,050.00	100.00%	0.04%	0.003	0.003
CALTRUST FND	93,213.17	94,017.20	94,017.20	100.00%	0.10%	0.003	0.003
DDA/PASSBK	500,000.00	500,000.00	500,000.00	100.00%	0.05%	0.003	0.003
US TREAS BILLS	1,285,000.00	1,284,633.51	1,284,849.35	100.02%	0.05%	0.242	0.242
US TREAS BONDS	815,000.00	813,277.07	812,219.21	99.87%	0.47%	2.757	2.757
FHLMC BONDS	475,710.00	475,606.07	473,933.30	99.65%	0.46%	1.436	2.903
FNMA BONDS	564,751.00	565,338.78	565,611.06	100.05%	0.70%	1.701	2.891
FHLB BONDS	906,896.25	906,585.59	905,456.34	99.88%	0.86%	1.985	3.713
FFCB DISC NOTES	67,000.00	66,971.82	66,988.29	100.02%	0.05%	0.366	0.366
FFCB BONDS	823,203.00	823,112.32	824,526.04	100.17%	0.45%	1.130	1.695
FARMER MAC	60,000.00	59,947.90	60,457.20	100.85%	0.61%	0.332	0.332
MUNI BONDS	220,315.00	220,428.40	220,428.40	100.00%	0.20%	0.729	0.729
COMM PAPER	1,163,500.00	1,163,000.54	1,163,152.76	100.01%	0.08%	0.297	0.297
NCDS	1,251,200.00	1,251,211.67	1,251,211.67	100.00%	0.14%	0.305	0.305
IFC BONDS	50,000.00	49,947.50	49,743.75	99.59%	0.38%	2.940	2.940
Totals (000's):	9,563,653.48	9,562,128.37	9,560,644.56	99.98%	0.28%	0.838	1.194

TIMMI



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

Compliance Report

Compliance Status: Full Compliance

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

	GO	VERNMENT CO	ODE
Investment Category	Maximum Remaining Maturity	Authorized % Limit	S&P/ Moody's
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA
U.S. TREASURIES	5 YEARS	NO LIMIT	NA
LOCAL AGENCY OBLIGATIONS (LAO)	5 YEARS	NO LIMIT	NA
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1
CERTIFICATE & TIME DE- POSITS (NCD & TCD)	5 YEARS	30%	NA
INT'L BANK FOR RECON- STRUCTION AND DEVELOP- MENT AND INT'L FINANCE CORPORATION	NA	NA	NA
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA
REVERSE REPOS	92 DAYS	20%	NA
MEDIUM TERM NOTES (MTNO)	5 YEARS	30%	А
CALTRUST SHORT TERM FUND	NA	NA	NA
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS(1)	20%	AAA/Aaa②
LOCAL AGENCY INVESTMENT FUND (LAIF)	NA	NA	NA
CASH/DEPOSIT AC- COUNT	NA	NA	NA

C	OUNTY IN	IVESTMENT	POLICY	
Maxim Remair Matur	ning Au	thorized % Limit	S&P/Moody's/ Fitch	
4 YEA	RS	15%	AA-/Aa3/AA-	
5 YEA	RS	100%	NA	
3 YEA	RS	2.50%	INVESTMENT GRADE	
5 YEA	RS	100%	NA	
270 DA	AYS	40%	A1/P1/F1	
1 YEA	AR C	25% ombined	A1/P1/F1	
4 YEA	RS	20%	AA/Aa/AA	
45 DA	YS in	6 max, 25% term repo ver 7 days	A1/P1/F1	
60 DA	YS	10%	NA	
3 YEA	RS	20%	AA/Aa2/AA	
DAIL' LIQUID		1.00%	NA	
DAIL' LIQUID		20%	AAA by 2 Of 3 RATINGS AGC.	
DAIL' LIQUID		Max 50 million	NA	
NA		NA	NA	

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		To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturity
Fund: 1 POOL FL	<u>UND</u>										
MMKT FRGXX	FIDELITY GOV	10/01/2021	.010	.010	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.003	.003
GOFXX	FEDERATED GOV	10/01/2021	.025	.025	118,000,000.00	118,000,000.00	100.000000	118,000,000.00	0.00	.003	.003
WFFXX	WELLS FARGO GOV	10/01/2021	.025	.025	106,000,000.00	106,000,000.00	100.000000	106,000,000.00	0.00	.003	.003
TFDXX OGVXX	BLACKROCK GOV JP MORGAN GOV	10/01/2021 10/01/2021	.025 .026	.025 .026	166,000,000.00 251,000,000.00	166,000,000.00 251,000,000.00	100.000000 100.000000	166,000,000.00 251,000,000.00	0.00	.003	.003
FGTXX	GOLDMAN SACHS GOV	10/01/2021	.026	.026	246,000,000.00	246,000,000.00	100.000000	246,000,000.00	0.00	.003	.003
CJPXX	JP MORGAN PRIME	10/01/2021	.066	.063	349,875,062.47	350,050,000.00	100.050000	350,050,000.00	0.00	.003	.003
MVRXX	MORGAN STANLEY PRIME	10/01/2021	.060	.059	49,990,002.00	50,000,000.00	100.020000	50,000,000.00	0.00	.003	.003
CALTRUST FND			.038	.037	1,287,865,064.47	1,288,050,000.00	100.014360	1,288,050,000.00	0.00	.003	.003
CLTR	CALTRUST SHT TERM FUND	10/01/2021	.150	.104	93,213,169.12	94,017,200.84	100.862573	94,017,200.84	0.00	.003	.003
			.150	.104	93,213,169.12	94,017,200.84	100.862573	94,017,200.84	0.00	.003	.003
DDA/PASSBK CASH	BANK OF THE WEST	10/01/2021	.050	.050	500,000,000.00	500,000,000.00	100.000000	500,000,000.00	0.00	.003	.003
CASH	PACIFIC PREMIER BANK	10/01/2021	1.530	1.530	0.00	0.00	.000000	0.00	0.00	.000	.003
CASH	FIRST REPUBLIC BANK	10/01/2021	1.515	1.515	0.00	0.00	.000000	0.00	0.00	.000	.003
CASH	UB MANAGED RATE	10/01/2021	.069	.069	0.00	0.00	.000000	0.00	0.00	.000	.003
US TREAS BILLS			.050	.050	500,000,000.00	500,000,000.00	100.000000	500,000,000.00	0.00	.003	.003
9127964W6	U.S. TREASURY BILL	11/04/2021	.086	.086	50,000,000.00	49,965,480.56	99.994000	49,997,000.00	31,519.44	.096	.096
9127964W6	U.S. TREASURY BILL	11/04/2021	.046	.046	100,000,000.00	99,967,138.89	99.994000	99,994,000.00	26,861.11	.096	.096
912796C31 912796C31	U.S. TREASURY BILL U.S. TREASURY BILL	01/27/2022 01/27/2022	.052 .045	.052 .045	85,000,000.00	84,962,002.64	99.986000	84,988,100.00	26,097.36	.326	.326 .326
912796D30	U.S. TREASURY BILL	02/24/2022	.045	.052	50,000,000.00 50,000,000.00	49,980,812.50 49,975,930.00	99.986000 99.981000	49,993,000.00 49,990,500.00	12,187.50 14,570.00	.402	.403
912796C31	U.S. TREASURY BILL	01/27/2022	.047	.047	50,000,000.00	49,980,155.56	99.986000	49,993,000.00	12,844.44	.326	.326
912796C31	U.S. TREASURY BILL	01/27/2022	.045	.045	50,000,000.00	49,981,437.50	99.986000	49,993,000.00	11,562.50	.326	.326
912796D30 912796F38	U.S. TREASURY BILL U.S. TREASURY BILL	02/24/2022 03/24/2022	.055 .057	.055 .057	50,000,000.00 50,000,000.00	49,975,128.47 49,972,377.78	99.981000 99.978000	49,990,500.00 49,989,000.00	15,371.53 16,622.22	.402 .479	.403 .479
912796F38 912796H51	U.S. TREASURY BILL U.S. TREASURY BILL	11/12/2021	.057	.057	50,000,000.00	49,972,377.78 49,991,739.50	99.978000	49,989,000.00	5,760.50	.479	.118
912796F38	U.S. TREASURY BILL	03/24/2022	.032	.032	50,000,000.00	49,986,218.75	99.978000	49,989,000.00	2,781.25	.479	.479
912796C31	U.S. TREASURY BILL	01/27/2022	.043	.043	50,000,000.00	49,986,777.78	99.986000	49,993,000.00	6,222.22	.326	.326
912796J42 912796D30	U.S. TREASURY BILL U.S. TREASURY BILL	06/16/2022 02/24/2022	.070 .050	.070 .050	50,000,000.00	49,964,661.67 74,974,375.00	99.957000 99.981000	49,978,500.00 74,985,750.00	13,838.33 11,375.00	.709	.710 .403
912796C31	U.S. TREASURY BILL	02/24/2022	.039	.039	75,000,000.00 50,000,000.00	49,988,541.53	99.986000	49,993,000.00	4,458.47	.402	.326
912796M63	U.S. TREASURY BILL	11/02/2021	.065	.065	25,000,000.00	24,997,472.25	99.994000	24,998,500.00	1,027.75	.090	.090
912796M48	U.S. TREASURY BILL	10/19/2021	.055	.055	50,000,000.00	49,997,250.00	99.997000	49,998,500.00	1,250.00	.052	.052
912796M48 912796M55	U.S. TREASURY BILL U.S. TREASURY BILL	10/19/2021	.068	.068	50,000,000.00	49,996,718.75	99.997000 99.997000	49,998,500.00 99,997,000.00	1,781.25	.052 .071	.052 .071
912796M63	U.S. TREASURY BILL	10/26/2021 11/02/2021	.060 .045	.045	100,000,000.00 100,000,000.00	99,995,500.00 99,995,875.00	99.994000	99,994,000.00	1,500.00 -1,875.00	.090	.090
912796ZB8	U.S. TREASURY BILL	10/15/2021	.050	.050	100,000,000.00	99,997,916.67	99.998000	99,998,000.00	83.33	.041	.041
			.051	.051	1,285,000,000.00	1,284,633,510.80	99.988276	1,284,849,350.00	215,839.20	.242	.242
US TREAS BONDS 912828YV6	S U.S. TREASURY BOND	11/30/2024	1.500	1.751	25,000,000.00	24,705,078.13	102.902000	25,725,500.00	1,020,421.87	3.062	3.170
91282CBH3	U.S. TREASURY BOND	01/31/2026	.375	.586	10,000,000.00	9,897,265.63	97.816000	9,781,600.00	-115,665.63	4.287	4.340
91282CBH3	U.S. TREASURY BOND	01/31/2026	.375	.593	10,000,000.00	9,894,140.63	97.816000	9,781,600.00	-112,540.63	4.287	4.340
91282CBM2	U.S. TREASURY BOND	02/15/2024	.125	.219	25,000,000.00	24,930,664.06	99.422000	24,855,500.00	-75,164.06	2.369	2.378
912828ZL7 912828P46	U.S. TREASURY BOND U.S. TREASURY BOND	04/30/2025 02/15/2026	.375	.445	15,000,000.00	14,956,640.63	98.863000	14,829,450.00	-127,190.63		
912828P46	U.S. TREASURY BOND			700	10 000 000 00	10 401 560 00		10 314 500 00		3.549	3.584
91282CAB7		02/15/2026	1.625 1.625	.799 .670	10,000,000.00 10,000,000.00	10,401,560.00 10,466,015.63	103.145000 103.145000	10,314,500.00 10,314,500.00	-87,060.00 -151,515.63	3.549 4.219 4.222	3.584 4.381 4.381
91282CBQ3	U.S. TREASURY BOND								-87,060.00	4.219	4.381
912828ZC7	U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2026	1.625 .250 .500	.670 .675 .591	10,000,000.00 25,000,000.00 20,000,000.00	10,466,015.63 24,537,109.38 19,910,508.60	103.145000 98.055000 98.273000	10,314,500.00 24,513,750.00 19,654,600.00	-87,060.00 -151,515.63 -23,359.38 -255,908.60	4.219 4.222 3.803 4.359	4.381 4.381 3.836 4.416
	U.S. TREASURY BOND U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2026 02/28/2025	1.625 .250 .500 1.125	.670 .675 .591 .539	10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00	10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00	103.145000 98.055000 98.273000 101.645000	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00	-87,060.00 -151,515.63 -23,359.38 -255,908.60 -66,750.00	4.219 4.222 3.803 4.359 3.350	4.381 4.381 3.836 4.416 3.416
91282CBR1 912828ZF0	U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2026	1.625 .250 .500	.670 .675 .591	10,000,000.00 25,000,000.00 20,000,000.00	10,466,015.63 24,537,109.38 19,910,508.60	103.145000 98.055000 98.273000	10,314,500.00 24,513,750.00 19,654,600.00	-87,060.00 -151,515.63 -23,359.38 -255,908.60	4.219 4.222 3.803 4.359	4.381 4.381 3.836 4.416
91282CBR1	U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2026 02/28/2025 03/15/2024	1.625 .250 .500 1.125 .250	.670 .675 .591 .539	10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 50,000,000.00	10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50	103.145000 98.055000 98.273000 101.645000 99.645000	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 49,822,500.00	-87,060.00 -151,515.63 -23,359.38 -255,908.60 -66,750.00 -122,812.50	4.219 4.222 3.803 4.359 3.350 2.449	4.381 4.381 3.836 4.416 3.416 2.458
91282CBR1 912828ZF0 91282CBU4 912828ZF0	U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2026 02/28/2025 03/15/2024 03/31/2025 03/31/2023 03/31/2025	1.625 .250 .500 1.125 .250 .500 .125	.670 .675 .591 .539 .287 .647 .159	10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 50,000,000.00 25,000,000.00 50,000,000.00 25,000,000.00	10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50	103.145000 98.055000 98.273000 101.645000 99.645000 99.418000 99.906000 99.418000	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 49,822,500.00 24,854,500.00 49,953,000.00 24,854,500.00	-87,060.00 -151,515.63 -23,359.38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 3.463	4.381 4.381 3.836 4.416 3.416 2.458 3.501 1.499 3.501
91282CBR1 912828ZF0 91282CBU4 912828ZF0 91282CBU4	U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2026 02/28/2025 03/15/2024 03/31/2025 03/31/2023 03/31/2025 03/31/2023	1.625 .250 .500 1.125 .250 .500 .125 .500	.670 .675 .591 .539 .287 .647 .159 .619	10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 50,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00	10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50 49,978,515.63	103.145000 98.055000 98.273000 101.645000 99.645000 99.418000 99.906000 99.918000	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 49,822,500.00 24,854,500.00 49,953,000.00 24,854,500.00 49,953,000.00	-87,060.00 -151,515.63 -23,359.38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50 -25,515.63	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 3.463	4.381 3.836 4.416 3.416 2.458 3.501 1.499 3.501 1.499
91282CBR1 912828ZF0 91282CBU4 912828ZF0	U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2026 02/28/2025 03/15/2024 03/31/2025 03/31/2023 03/31/2025	1.625 .250 .500 1.125 .250 .500 .125	.670 .675 .591 .539 .287 .647 .159	10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 50,000,000.00 25,000,000.00 50,000,000.00 25,000,000.00	10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50	103.145000 98.055000 98.273000 101.645000 99.645000 99.418000 99.906000 99.418000	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 49,822,500.00 24,854,500.00 49,953,000.00 24,854,500.00	-87,060.00 -151,515.63 -23,359.38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 3.463	4.381 4.381 3.836 4.416 3.416 2.458 3.501 1.499 3.501
91282CBR1 912828ZF0 91282CBU4 912828ZF0 91282CBU4 91282BZR4	U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2026 02/28/2025 03/15/2024 03/31/2025 03/31/2023 03/31/2023 05/31/2023	1.625 .250 .500 1.125 .250 .500 .125 .500 .125	.670 .675 .591 .539 .287 .647 .159 .619 .147	10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 50,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50 49,978,515.63 50,035,156.25	103.145000 98.055000 98.273000 101.645000 99.645000 99.418000 99.906000 99.918000 99.906000 100.031000	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 49,822,500.00 24,854,500.00 49,953,000.00 24,854,500.00 49,953,000.00 50,015,500.00	-87,060.00 -151,515.63 -23,359.38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50 -25,515.63 -19,656.25	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 3.463 1.498	4.381 4.381 3.836 4.416 3.416 2.458 3.501 1.499 3.501 1.499
91282CBR1 912828ZF0 91282CBU4 91282CBU4 91282CBU4 91282ZR4 91282ZR4 91282ZR4 91282ZR4 91282CJ8	U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2026 02/28/2025 03/15/2024 03/31/2023 03/31/2025 03/31/2025 03/31/2022 05/31/2022 05/31/2022	1.625 .250 .500 1.125 .250 .500 .125 .500 .125 .125 .125 .125	.670 .675 .591 .539 .287 .647 .159 .619 .147 .054 .066	10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 20,000,000.00	10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50 49,978,515.63 50,035,156.25 50,029,296.88 75,043,945.31	103.145000 98.055000 98.273000 101.645000 99.645000 99.418000 99.906000 99.418000 100.031000 100.031000 99.606000	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 49,822,500.00 24,854,500.00 49,953,000.00 24,854,500.00 49,953,000.00 50,015,500.00 50,015,500.00 75,023,250.00 19,921,200.00	-87,060.00 -151,515.63 -23,359.38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50 -25,515.63 -19,656.25 -13,796.88 -20,695.31 -71,966.80	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 3.463 1.498 6.66 6.66 6.66	4.381 4.381 3.836 4.416 2.458 3.501 1.499 3.501 1.499 .666 .666
91282CBR1 912828ZF0 91282CBU4 91282CBU4 91282EZF0 91282CBU4 91282EZR4 91282EZR4 91282EZR4 91282CJ8	U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2026 02/28/2025 03/15/2024 03/31/2025 03/31/2025 03/31/2023 05/31/2022 05/31/2022 05/31/2022 06/30/2026	1.625 .250 .500 1.125 .250 .500 .125 .500 .125 .125 .125 .125	.670 .675 .591 .539 .287 .647 .159 .619 .147 .054 .066 .065	10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 50,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 35,000,000.00 35,000,000.00 35,000,000.00 35,000,000.00	10,466,015.63 24,537,109,38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50 49,978,515.63 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69	103.145000 98.055000 98.273000 101.645000 99.645000 99.418000 99.906000 100.031000 100.031000 100.031000 99.606000 99.606000 99.606000	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 49,822,500.00 24,854,500.00 49,953,000.00 24,854,500.00 49,953,000.00 50,015,500.00 50,015,500.00 19,921,200.00 34,862,100.00	-87,060.00 -151,515.63 -23,359,38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50 -25,515.63 -19,656.25 -13,796.88 -20,695.31 -71,966.80 -84,579.69	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 6.66 6.66 4.633 4.632	4.381 4.381 3.836 4.416 3.416 2.458 3.501 1.499 3.501 1.499 .666 .666 4.751 4.751
91282CBR1 912828ZF0 91282CBU4 91282CBU4 91282CBU4 91282ZR4 91282ZR4 91282ZR4 91282CJ8	U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2026 02/28/2025 03/15/2024 03/31/2023 03/31/2025 03/31/2025 03/31/2022 05/31/2022 05/31/2022	1.625 .250 .500 1.125 .250 .500 .125 .500 .125 .125 .125 .125	.670 .675 .591 .539 .287 .647 .159 .619 .147 .054 .066	10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 20,000,000.00	10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50 49,978,515.63 50,035,156.25 50,029,296.88 75,043,945.31	103.145000 98.055000 98.273000 101.645000 99.645000 99.418000 99.906000 99.418000 100.031000 100.031000 99.606000	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 49,822,500.00 24,854,500.00 49,953,000.00 24,854,500.00 49,953,000.00 50,015,500.00 50,015,500.00 75,023,250.00 19,921,200.00	-87,060.00 -151,515.63 -23,359.38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50 -25,515.63 -19,656.25 -13,796.88 -20,695.31 -71,966.80	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 3.463 1.498 6.66 6.66 6.66	4.381 4.381 3.836 4.416 2.458 3.501 1.499 3.501 1.499 .666 .666
91282CBR1 912828ZF0 91282CBU4 91282EZF0 91282CBU4 912828ZR4 912828ZR4 912828ZR4 91282CJB 91282CCJB	U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2026 03/15/2024 03/31/2025 03/31/2023 03/31/2023 05/31/2022 05/31/2022 05/31/2022 06/30/2026 06/30/2026	1.625 .250 .500 1.125 .250 .500 .125 .500 .125 .125 .125 .125 .125	.670 .675 .591 .539 .287 .647 .159 .619 .147 .054 .066 .065	10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 30,000,000.00 35,000,000.00 35,000,000.00 35,000,000.00	10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50 49,978,515.63 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 30,014,062.50	103.145000 98.055000 98.273000 101.645000 99.445000 99.418000 99.906000 100.031000 100.031000 100.031000 99.606000 99.606000 100.031000	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 24,854,500.00 24,854,500.00 24,854,500.00 24,854,500.00 50,015,500.00 50,015,500.00 75,023,250.00 19,921,200.00 34,862,100.00 30,009,300.00	-87,060.00 -151,515.63 -23,359.38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50 -25,515.63 -19,656.25 -13,796.88 -20,695.31 -71,966.80 -84,579.69 -4,762.50	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 .666 .666 .666 4.633 4.632 .749	4.381 4.381 3.836 4.416 3.416 2.458 3.501 1.499 3.501 1.499 6.66 6.666 4.751 4.751
91282CBR1 91282EF0 91282EBU4 91282EBU4 91282EF0 91282ER4 91282ER4 91282ER4 91282CUB 91282CUB 91282CUB 91282CCUB 91282CCUB 91282CCUB 91282CCU9 91282CCV9	U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2026 02/28/2025 03/15/2024 03/31/2023 03/31/2023 03/31/2025 03/31/2022 05/31/2022 05/31/2022 06/30/2026 06/30/2026 06/30/2026 08/31/2025 08/31/2025	1.625 .250 .500 1.125 .250 .500 .125 .500 .125 .125 .125 .125 .875 .875 .875 .375 .750	.670 .675 .591 .539 .287 .647 .159 .619 .147 .054 .066 .065 .882 .906 .077 .700 .832	10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 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	10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50 49,978,515.63 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 30,014,062.50 24,652,343.75 24,900,416.25 24,952,148.44	103.145000 98.055000 98.273000 101.645000 99.418000 99.418000 99.906000 100.031000 100.031000 100.031000 99.606000 99.606000 100.031000 99.606000 99.808594	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 49,822,500.00 24,854,500.00 49,953,000.00 24,854,500.00 49,953,000.00 50,015,500.00 75,023,250.00 19,921,200.00 34,862,100.00 30,009,300.00 24,487,250.00 24,720,750.00 24,952,148,44	-87,060.00 -151,515.63 -23,359.38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50 -25,515.63 -19,656.25 -13,796.88 -20,695.31 -71,966.80 -84,579.69 -4,762.50 -165,093.75 -179,666.25 0.00	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 6.66 6.66 4.633 4.632 7.49 4.201 4.813 2.938	4.381 4.381 3.836 4.416 2.458 3.501 1.499 .666 .666 4.751 4.751 7.48 4.255 4.921 2.962
91282CBR1 91282EF0 91282EBU4 91282EF0 91282EBU4 91282EZR4 91282EZR4 91282EZR4 91282CUB 91282CCJB 91282CCUB 91282CBC4 91282CBC4 91282CCCV9 91282CCV7 91282CCV7	U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2026 03/31/2025 03/31/2025 03/31/2025 03/31/2023 05/31/2022 05/31/2022 05/31/2022 05/31/2022 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026	1.625 .250 .500 1.125 .250 .500 .125 .125 .125 .125 .125 .875 .875 .875 .750	.670 .675 .591 .539 .287 .647 .159 .619 .147 .054 .066 .065 .882 .906 .077 .700 .832 .439	10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 50,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 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	10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50 49,978,515.63 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 30,014,062.50 24,652,343.75 24,900,416.25 24,952,148.44 25,039,062.50	103.145000 98.055000 98.273000 101.645000 99.645000 99.418000 99.906000 100.031000 100.031000 100.031000 100.031000 100.031000 99.606000 100.031000 99.606000 100.031000 99.606000 100.031000 99.883000 99.808594 99.258000	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 24,854,500.00 24,854,500.00 24,854,500.00 49,953,000.00 50,015,500.00 50,015,500.00 75,023,250.00 19,921,200.00 34,862,100.00 30,009,300.00 24,487,250.00 24,720,750.00 24,952,148,44 24,814,500.00	-87,060.00 -151,515.63 -23,359,38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50 -25,515.63 -19,656.25 -13,796.88 -20,695.31 -71,966.80 -84,579.69 -4,762.50 -165,093.75 -179,666.25 0.00 -224,562.50	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 6.66 6.66 6.66 6.66 4.633 4.632 7.49 4.201 4.813 2.938 4.418	4.381 4.381 3.836 4.416 2.458 3.501 1.499 3.501 1.499 .666 .666 4.751 4.751 7.48 4.252 4.951
91282CBR1 91282EF0 91282EBU4 91282EBU4 91282EF0 91282ER4 91282ER4 91282ER4 91282CUB 91282CUB 91282CUB 91282CCUB 91282CCUB 91282CCUB 91282CCU9 91282CCV9	U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2026 02/28/2025 03/15/2024 03/31/2023 03/31/2023 03/31/2025 03/31/2022 05/31/2022 05/31/2022 06/30/2026 06/30/2026 06/30/2026 08/31/2025 08/31/2025	1.625 .250 .500 1.125 .250 .500 .125 .500 .125 .125 .125 .125 .875 .875 .875 .375 .750	.670 .675 .591 .539 .287 .647 .159 .619 .147 .054 .066 .065 .882 .906 .077 .700 .832	10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 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	10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50 49,978,515.63 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 30,014,062.50 24,652,343.75 24,900,416.25 24,952,148.44	103.145000 98.055000 98.273000 101.645000 99.418000 99.418000 99.906000 100.031000 100.031000 100.031000 99.606000 99.606000 100.031000 99.606000 99.808594	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 49,822,500.00 24,854,500.00 49,953,000.00 24,854,500.00 49,953,000.00 50,015,500.00 75,023,250.00 19,921,200.00 34,862,100.00 30,009,300.00 24,487,250.00 24,720,750.00 24,952,148,44	-87,060.00 -151,515.63 -23,359.38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50 -25,515.63 -19,656.25 -13,796.88 -20,695.31 -71,966.80 -84,579.69 -4,762.50 -165,093.75 -179,666.25 0.00	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 6.66 6.66 4.633 4.632 7.49 4.201 4.813 2.938	4.381 4.381 3.836 4.416 2.458 3.501 1.499 .666 .666 4.751 4.751 7.48 4.255 4.921 2.962
91282CBR1 91282EF0 91282CBU4 91282EF0 91282CBU4 912828ZR4 91282EZR4 91282CCJ8 91282CCJ8 91282CCJ8 91282CCU9 91282CCV7 91282CCV7 91282CCX7 91282CCX7 91282CCX7 91282CCX7	U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2025 03/15/2024 03/31/2023 03/31/2023 03/31/2023 05/31/2022 05/31/2022 05/31/2022 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 09/15/2024 03/31/2026 09/15/2024	1.625 .250 .500 1.125 .250 .500 .125 .500 .125 .125 .125 .125 .125 .125 .375 .750 .375 .750	.670 .675 .591 .539 .287 .647 .159 .619 .147 .054 .066 .065 .882 .906 .077 .700 .832 .439 .715 .438 .902	10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00	10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50 49,978,515.63 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 30,014,062.50 24,652,343.75 24,900,416.25 24,952,148.44 25,039,062.50 24,817,382.81 19,895,833.60	103.145000 98.055000 98.273000 101.645000 99.445000 99.418000 99.906000 100.031000 100.031000 100.031000 99.606000 100.031000 99.606000 99.606000 99.808504 99.258000 99.812500 99.812500 99.879168	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 49,822,500.00 24,854,500.00 49,953,000.00 24,854,500.00 49,953,000.00 50,015,500.00 75,023,250.00 19,921,200.00 34,862,100.00 30,009,300.00 24,487,250.00 24,720,750.00 24,952,148.44 24,814,500.00 24,953,125.00 24,720,750.00 19,895,833.60	-87,060.00 -151,515.63 -23,359.38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50 -25,515.63 -19,656.25 -13,796.80 -84,579.69 -4,762.50 -165,093.75 -179,666.25 -0.00 -224,562.50 -0.00 -96,632.81	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 3.463 1.498 6.66 6.666 4.633 4.632 7.749 4.201 4.813 2.938 4.418 2.938 4.811 4.879	4.381 4.381 3.836 4.416 2.458 3.501 1.499 .666 .666 4.751 4.751 4.751 2.962 4.501 2.962 4.901 5.003
91282CBR1 91282BZF0 91282CBU4 91282BZF0 91282CBU4 91282BZR4 91282BZR4 91282CJ8 91282CJ8 91282CJ8 91282CSB 91282CCJ8 91282CCV9 91282CCV7 91282CCV7 91282CCX7 91282CCX7 91282CCX7	U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2025 03/15/2024 03/31/2025 03/31/2023 03/31/2023 05/31/2022 05/31/2022 05/31/2022 06/30/2026 06/30/2026 06/30/2026 09/15/2026 09/15/2024 08/31/2026	1.625 .250 .500 1.125 .250 .500 .125 .125 .125 .125 .125 .875 .875 .375 .750 .375 .750 .375	.670 .675 .591 .539 .287 .647 .159 .619 .147 .054 .066 .065 .882 .906 .077 .700 .832 .439 .715 .438 .902	10,000,000.00 25,000,000.00 25,000,000.00 10,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00	10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50 49,978,515.63 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 30,014,062.50 24,652,343.75 24,900,416.25 24,952,148.44 25,039,062.50 24,953,125.00 24,817,382.81 19,895,833.60 24,445,312.50	103.145000 98.055000 98.273000 101.645000 99.645000 99.418000 99.906000 100.031000 100.031000 100.031000 100.031000 99.606000 100.031000 99.606000 100.031000 99.806000 99.812500 98.883000 99.812500 98.883000 99.479168 97.820000	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 24,854,500.00 24,854,500.00 24,854,500.00 49,953,000.00 50,015,500.00 50,015,500.00 75,023,250.00 19,921,200.00 34,862,100.00 30,009,300.00 24,487,250.00 24,720,750.00 24,953,125.00 24,953,125.00 24,720,750.00 24,953,125.00 24,720,750.00 24,953,125.00 24,720,750.00	-87,060.00 -151,515.63 -23,359,38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50 -25,515.63 -19,656.25 -13,796.88 -20,695.31 -71,966.80 -84,579.69 -4,762.50 -105,093.75 -179,666.25 0.00 -224,562.50 0.00 -96,632.81 0.00 9,687.50	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 666 666 6.666 4.633 4.632 7.49 4.201 4.813 2.938 4.418 2.938 4.811 4.879 3.966	4.381 4.381 3.836 4.416 2.458 3.501 1.499 .666 .666 4.751 4.751 7.48 4.252 4.921 2.962 4.501 2.962 4.901 5.003
91282CBR1 91282CBU4 91282CBU4 91282CBU4 91282EZF0 91282CBU4 91282EZR4 91282EZR4 91282CU38 91282CCJ8 91282CCU3 91282CBC4 91282CBC4 91282CCC7 91282CCX7 91282CCX7 91282CCX7 91282CCX7 91282CCX9 91282CCX9 91282CCX9 91282CCX9	U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2025 03/15/2024 03/31/2023 03/31/2023 03/31/2023 05/31/2022 05/31/2022 05/31/2022 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 09/15/2024 03/31/2026 09/15/2024	1.625 .250 .500 1.125 .250 .500 .125 .500 .125 .125 .125 .125 .125 .125 .375 .750 .375 .750	.670 .675 .591 .539 .287 .647 .159 .619 .147 .054 .066 .065 .882 .906 .077 .700 .832 .439 .715 .438 .902	10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00	10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50 49,978,515.63 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 30,014,062.50 24,652,343.75 24,900,416.25 24,952,148.44 25,039,062.50 24,817,382.81 19,895,833.60	103.145000 98.055000 98.273000 101.645000 99.445000 99.418000 99.906000 100.031000 100.031000 100.031000 99.606000 100.031000 99.606000 99.606000 99.808504 99.258000 99.812500 99.812500 99.879168	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 49,822,500.00 24,854,500.00 49,953,000.00 24,854,500.00 49,953,000.00 50,015,500.00 75,023,250.00 19,921,200.00 34,862,100.00 30,009,300.00 24,487,250.00 24,720,750.00 24,952,148.44 24,814,500.00 24,953,125.00 24,720,750.00 19,895,833.60	-87,060.00 -151,515.63 -23,359.38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50 -25,515.63 -19,656.25 -13,796.80 -84,579.69 -4,762.50 -165,093.75 -179,666.25 -0.00 -224,562.50 -0.00 -96,632.81	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 3.463 1.498 6.66 6.666 4.633 4.632 7.749 4.201 4.813 2.938 4.418 2.938 4.811 4.879	4.381 4.381 3.836 4.416 2.458 3.501 1.499 .666 .666 4.751 4.751 4.751 2.962 4.501 2.962 4.901 5.003
91282CBR1 91282ZBU4 91282ZBU4 91282ZE0 91282CBU4 91282ZBU4 91282ZR4 91282CCJ8 91282CCJ8 91282CCJ8 91282CCU9 91282CCV7 91282CCV7 91282CCX7 91282CCX7 91282CCX7 91282CCX7 91282CCX7	U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2025 03/15/2024 03/31/2023 03/31/2023 03/31/2023 05/31/2022 05/31/2022 05/31/2022 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 09/15/2024 03/31/2026 09/15/2024	1.625 .250 .500 1.125 .250 .500 .125 .125 .125 .125 .125 .875 .875 .375 .750 .375 .750 .375	.670 .675 .591 .539 .287 .647 .159 .619 .147 .054 .066 .065 .882 .906 .077 .700 .832 .439 .715 .438 .902	10,000,000.00 25,000,000.00 25,000,000.00 10,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00	10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50 49,978,515.63 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 30,014,062.50 24,652,343.75 24,900,416.25 24,952,148.44 25,039,062.50 24,953,125.00 24,817,382.81 19,895,833.60 24,445,312.50	103.145000 98.055000 98.273000 101.645000 99.645000 99.418000 99.906000 100.031000 100.031000 100.031000 100.031000 99.606000 100.031000 99.606000 100.031000 99.806000 99.812500 98.883000 99.812500 98.883000 99.479168 97.820000	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 24,854,500.00 24,854,500.00 24,854,500.00 49,953,000.00 50,015,500.00 50,015,500.00 75,023,250.00 19,921,200.00 34,862,100.00 30,009,300.00 24,487,250.00 24,720,750.00 24,953,125.00 24,953,125.00 24,720,750.00 24,953,125.00 24,720,750.00 24,953,125.00 24,720,750.00	-87,060.00 -151,515.63 -23,359,38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50 -25,515.63 -19,656.25 -13,796.88 -20,695.31 -71,966.80 -84,579.69 -4,762.50 -105,093.75 -179,666.25 0.00 -224,562.50 0.00 -96,632.81 0.00 9,687.50	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 666 666 6.666 4.633 4.632 7.49 4.201 4.813 2.938 4.418 2.938 4.811 4.879 3.966	4.381 4.381 3.836 4.416 2.458 3.501 1.499 .666 .666 4.751 4.751 7.48 4.252 4.921 2.962 4.501 2.962 4.901 5.003
91282CBR1 912828ZF0 91282CBU4 91282CBU4 912828ZR4 912828ZR4 912828ZR4 91282CCJ8 91282CCJ8 91282CCJ8 91282CCJ8 91282CCV9 91282CCV7 91282CCV7 91282CCX7 91282CCX7 91282CCX7 91282CCX7 91282CCX9 91282CCX9 91282CCX9 91282CCX9 91282CCX9 91282CCX9 91282CCX9 91282CCX9 91282CCX9 91282CCX9	U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2026 03/31/2025 03/31/2025 03/31/2025 03/31/2025 03/31/2025 03/31/2022 05/31/2022 06/30/2026 06/30/2026 06/30/2026 06/30/2026 09/15/2024 03/31/2026 09/15/2024 03/31/2026 09/30/2025	1.625 .500 .500 1.125 .500 .125 .500 .125 .375 .750 .375	.670 .675 .591 .539 .287 .647 .159 .619 .147 .054 .066 .065 .882 .906 .077 .700 .832 .439 .715 .438 .902 .982 .815 .468	10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 50,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 35,000,000.00 35,000,000.00 20,000,000.00 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 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	10,466,015.63 24,537,109,38 19,910,508.60 10,231,250,00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50 49,978,515.63 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 30,014,062.50 24,652,343.75 24,900,416.25 24,952,148.44 25,039,062.50 24,817,382.81 19,895,833.60 24,445,312.50 813,277,071.23	103.145000 98.055000 98.273000 101.645000 99.645000 99.418000 99.906000 100.031000 100.031000 100.031000 99.606000 99.606000 100.031000 99.606000 99.812500 99.812500 99.812500 99.879168 97.820000 99.658798	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 49,822,500.00 24,854,500.00 49,953,000.00 24,854,500.00 49,953,000.00 50,015,500.00 50,015,500.00 75,023,250.00 19,921,200.00 34,862,100.00 30,009,300.00 24,487,250.00 24,720,750.00 24,952,148.44 24,814,500.00 24,953,125.00 24,720,750.00 19,895,833.60 24,455,000.00 812,219,207.04	-87,060.00 -151,515.63 -23,359.38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50 -25,515.63 -19,656.25 -13,796.88 -20,695.31 -71,966.80 -84,579.69 -4,762.50 -105,093.75 -179,666.25 -0.00 -224,562.50 -0.00 -96,632.81 -0.00 -9,687.50 -11,057,864.19	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 6.66 6.66 4.633 4.632 7.49 4.201 4.813 2.938 4.418 2.938 4.811 4.879 3.966 2.711	4.381 4.381 3.836 4.416 2.458 3.501 1.499 3.501 1.499 666 4.751 4.751 2.962 4.501 2.962 4.501 2.962 4.921 5.003 4.003 2.751
91282CBR1 91282ZBU4 91282ZBU4 91282ZBU4 91282ZR4 91282ZR4 91282ZR4 91282ZR4 91282CU38 91282CU38 91282CCU3 91282CBC4 91282CBC4 91282CBC7 91282CCW9 91282CCW7 91282CCW7 91282CCW9	U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2025 03/15/2024 03/31/2025 03/31/2025 03/31/2023 05/31/2022 05/31/2022 05/31/2022 05/31/2022 06/30/2026 06/30/2026 06/30/2026 06/30/2026 09/15/2024 03/31/2026 09/15/2024 09/15/2024 09/30/2025	1.625 .250 .500 1.125 .250 .500 .125 .125 .125 .125 .125 .125 .375 .750 .375 .750 .375 .750 .375 .750 .375 .750 .375 .750	.670 .675 .591 .539 .287 .647 .159 .619 .147 .054 .066 .065 .882 .906 .077 .700 .832 .439 .715 .438 .902 .982 .815 .468	10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00	10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50 49,978,515.63 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 30,014,062.50 24,652,343.75 24,900,416.25 24,952,148.44 25,039,062.50 24,952,148.281 19,895,833.60 24,445,312.50 813,277,071.23	103.145000 98.055000 98.273000 101.645000 99.645000 99.418000 99.906000 100.031000 100.031000 100.031000 100.031000 100.031000 99.606000 100.031000 99.883000 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 24,854,500.00 24,854,500.00 49,953,000.00 24,854,500.00 49,953,000.00 50,015,500.00 50,015,500.00 75,023,250.00 19,921,200.00 34,862,100.00 30,009,300.00 24,487,250.00 24,720,750.00 24,952,148,44 24,814,500.00 24,952,148.00 24,720,750.00 19,895,833.60 24,455,000.00 812,219,207.04	-87,060.00 -151,515.63 -23,359,38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50 -25,515.63 -19,656.25 -13,796.88 -20,695.31 -71,966.80 -84,579.69 -4,762.50 -105,093.75 -179,666.25 0.00 -224,562.50 0.00 -96,632.81 0.00 9,687.50 -11,057,864.19	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 6.66 6.66 6.66 6.633 4.632 7.49 4.201 4.813 2.938 4.418 2.938 4.418 2.938 4.811 4.879 3.966 2.711	4.381 4.381 3.836 4.416 2.458 3.501 1.499 3.501 1.499 .666 .666 4.751 4.751 2.962 4.921 2.962 4.921 5.003 4.003 2.751
91282CBR1 91282ZBI0 91282ZBU4 91282ZEV0 91282ZBU4 91282ZR4 91282ZR4 91282ZCJ8 91282CCJ8 91282CBC3 91282CBC4 91282CBC4 91282CW7 91282CCW7 91282CCW7 91282CCW7 91282CCW7 91282CCW7 91282CCW7 91282CCW9 91282CCW9 91282CCW9 91282CCW9 91282CCW9 91282CCW9 91282CCW9 91282CCW9 91282CCW3 91282CW3 9	U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2025 03/15/2024 03/31/2025 03/31/2023 03/31/2023 05/31/2022 05/31/2022 05/31/2022 05/31/2022 06/30/2026 06/30/2026 06/30/2026 09/15/2024 03/31/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2025	1.625 .250 .500 1.125 .250 .500 .125 .500 .125 .750 .375 .750 .375 .250 .424 .750	.670 .675 .591 .539 .287 .647 .159 .619 .147 .054 .066 .065 .882 .906 .077 .700 .832 .438 .902 .982 .815 .468	10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 25,000,000.00	10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50 49,978,515.63 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 30,014,062.50 24,652,343.75 24,900,416.25 24,952,148.44 25,039,062.50 24,817,382.81 19,895,833.60 24,445,312.50 813,277,071.23	103.145000 98.055000 98.055000 98.273000 101.645000 99.418000 99.418000 99.906000 100.031000 100.031000 100.031000 100.031000 100.031000 99.606000 100.031000 99.606000 99.812500 99.812500 99.812500 99.8798 99.855000 99.858798	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 49,822,500.00 24,854,500.00 49,953,000.00 24,854,500.00 49,953,000.00 50,015,500.00 50,015,500.00 75,023,250.00 19,921,200.00 34,862,100.00 30,009,300.00 24,487,250.00 24,752,750.00 24,952,148,44 24,814,500.00 24,952,148,000 24,750,750.00 19,895,833.60 24,455,000.00 9,985,100.00 9,985,100.00 9,985,100.00 10,900,000.00	-87,060.00 -151,515.63 -23,359.38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50 -25,515.63 -19,656.25 -13,796.88 -20,695.31 -71,966.80 -84,579.69 -4,762.50 -165,093.75 -179,666.25 -0.00 -224,562.50 -0.00 -96,632.81 -0.00 -96,632.81 -1,057,864.19 -11,500.00 -14,900.00 -7,450.00 -0.00	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 3.666 6.66 6.666 4.633 4.632 7.49 4.201 4.813 2.938 4.418 2.938 4.418 2.938 4.711 3.593 3.597 3.597 2.650	4.381 4.381 3.836 4.416 3.416 2.458 3.501 1.499 3.501 1.499 6.66 6.66 4.751 4.751 2.962 4.501 2.962 4.501 2.962 4.501 3.600 3.600 3.658 3.660 3.600 3.600 3.600 3.600 3.600 3.600 3.600 3.600 3.600 3.
91282CBR1 91282ZBU 91282ZBU4 91282ZBU4 91282ZR4 91282ZR4 91282ZR4 91282CJ8 91282CCJ8 91282CCJ8 91282CCU9 91282CBC4 91282CBC7 91282CCX7 91282CCX7 91282CCX7 91282CCX7 91282CCY 91282CCY 91282CCY 91282CCY 91282CCY 91282CCY 91282CCY 91282CCY 91282CY 91	U.S. TREASURY BOND	02/15/2026 07/31/2025 02/28/2025 03/15/2024 03/31/2025 03/31/2025 03/31/2023 05/31/2022 05/31/2022 05/31/2022 05/31/2022 06/30/2026 06/30/2026 06/30/2026 06/30/2026 09/15/2024 03/31/2026 09/15/2024 09/15/2024 09/30/2025	1.625 .250 .500 1.125 .250 .500 .125 .125 .125 .125 .125 .125 .375 .750 .375 .750 .375 .750 .375 .750 .375 .750 .375 .750	.670 .675 .591 .539 .287 .647 .159 .619 .147 .054 .066 .065 .882 .906 .077 .700 .832 .439 .715 .438 .902 .982 .815 .468	10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00	10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50 49,978,515.63 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 30,014,062.50 24,652,343.75 24,900,416.25 24,952,148.44 25,039,062.50 24,952,148.281 19,895,833.60 24,445,312.50 813,277,071.23	103.145000 98.055000 98.273000 101.645000 99.645000 99.418000 99.906000 100.031000 100.031000 100.031000 100.031000 100.031000 99.606000 100.031000 99.883000 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 24,854,500.00 24,854,500.00 49,953,000.00 24,854,500.00 49,953,000.00 50,015,500.00 50,015,500.00 75,023,250.00 19,921,200.00 34,862,100.00 30,009,300.00 24,487,250.00 24,720,750.00 24,952,148,44 24,814,500.00 24,952,148.00 24,720,750.00 19,895,833.60 24,455,000.00 812,219,207.04	-87,060.00 -151,515.63 -23,359,38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50 -25,515.63 -19,656.25 -13,796.88 -20,695.31 -71,966.80 -84,579.69 -4,762.50 -105,093.75 -179,666.25 0.00 -224,562.50 0.00 -96,632.81 0.00 9,687.50 -11,057,864.19	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 6.66 6.66 6.66 6.633 4.632 7.49 4.201 4.813 2.938 4.418 2.938 4.418 2.938 4.811 4.879 3.966 2.711	4.381 4.381 3.836 4.416 2.458 3.501 1.499 3.501 1.499 .666 .666 4.751 4.751 2.962 4.921 2.962 4.921 5.003 4.003 2.751
91282CBR1 91282ZBL0 91282ZBU4 91282ZBU4 91282ZR4 91282ZR4 91282ZR4 91282ZR4 91282ZCJ8 91282CCJ8 91282CCJ8 91282CCCZ 91282CCX7 91282CCX7 91282CCX7 91282CCX7 91282CCX7 91282CCX7 91282CCX7 91282CCX7 91282CCX7 91282CCY9 91282CCY9 91282CCY9 91282CY9	U.S. TREASURY BOND U.S. TREASURY	02/15/2026 07/31/2025 02/28/2026 03/315/2024 03/31/2025 03/31/2025 03/31/2023 05/31/2022 05/31/2022 05/31/2022 05/31/2022 06/30/2026 06/30/2026 06/30/2026 06/30/2026 09/15/2024 03/31/2026 09/15/2024 09/30/2025 09/30/2025 05/28/2025 06/03/2025 05/28/2025 06/03/2026	1.625 .250 .500 1.125 .250 .500 .125 .125 .125 .125 .125 .125 .125 .375 .750 .375 .750 .375 .750 .375 .750 .375 .750 .375 .750 .500 .730 .730 .500 .750 .500	.670 .675 .591 .539 .287 .647 .159 .619 .147 .054 .066 .065 .882 .906 .077 .700 .832 .439 .715 .438 .902 .982 .815 .468 .750 .730 .500 .760 .650	10,000,000.00 25,000,000.00 25,000,000.00 10,000,000.00 25,000,000.00	10,466,015.63 24,537,109,38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50 49,978,515.63 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 30,014,062.50 24,652,343.75 24,900,416.25 24,952,148.44 25,039,062.50 24,953,125.00 24,817,382.81 19,895,833.60 24,445,312.50 813,277,071.23	103.145000 98.055000 98.055000 98.273000 101.645000 99.645000 99.418000 99.906000 100.031000 100.031000 100.031000 100.031000 100.031000 99.606000 99.606000 100.031000 99.808500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812500 99.812000	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 24,854,500.00 24,854,500.00 49,953,000.00 24,854,500.00 49,953,000.00 50,015,500.00 50,015,500.00 50,015,500.00 75,023,250.00 19,921,200.00 24,482,000.00 24,482,000.00 24,482,000.00 24,482,000.00 24,482,000.00 24,482,250.00 24,720,750.00 24,952,148,44 24,814,500.00 24,952,148,00 24,720,750.00 19,895,833.60 24,455,000.00 812,219,207.04	-87,060.00 -151,515.63 -23,359,38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50 -25,515.63 -19,656.25 -13,796.88 -20,695.31 -71,966.80 -4,762.50 -105,093.75 -179,666.25 -0.00 -224,562.50 -0.00 -96,632.81 -0.00 -96,632.81 -0.00 -96,632.81 -0.00 -14,950.00 -14,950.00 -7,450.00 -14,950.00 -14,950.00 -4,550.00 -4,550.00	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 6.66 6.66 4.633 4.632 7.49 4.201 4.813 2.938 4.418 2.938 4.418 2.938 4.418 2.938 4.52 7.49 4.201 4.879 3.966 2.711	4.381 4.381 3.836 4.416 2.458 3.501 1.499 3.501 1.499 666 666 666 4.751 4.751 2.962 4.501 2.962 4.501 2.962 4.501 2.962 3.660 3.660 3.660 3.660 3.660 3.660 3.660 3.693 2.753
91282CBR1 91282EF0 91282EBU4 91282ESU4 91282ESU4 91282EZR4 91282EZR4 91282EZR4 91282EZR4 91282ECUB 91282CCUB 91282CCUB 91282CCUB 91282CCU7 91282CBCT 91282CCW7 91282CCW7 91282CCW7 91282CCW7 91282CCW7 91282CCW7 91282CCW7 91282CCW7 91282CCW7 91282CCW9 91383CCW7 91383CCW9 91383CC	U.S. TREASURY BOND U.S. TREASURY	02/15/2026 07/31/2025 02/28/2026 03/31/2025 03/31/2025 03/31/2023 03/31/2023 05/31/2022 05/31/2022 05/31/2022 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 09/15/2024 03/31/2025 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026	1.625 .250 .500 1.125 .250 .500 1.125 .500 .125 .125 .125 .125 .125 .125 .375 .750 .375 .750 .375 .750 .375 .750 .375 .750 .375 .750 .375 .750 .500 .500 .500 .500	.670 .675 .591 .539 .287 .647 .159 .619 .147 .054 .066 .065 .882 .906 .077 .700 .832 .439 .715 .438 .902 .982 .815 .468 .750 .730 .730 .500 .760 .650 .500	10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 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 20,000,000.00 20,000,000.00 20,000,000.00 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	10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50 49,978,515.63 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 30,014,062.50 24,652,343.75 24,900,416.25 24,952,148.44 25,039,062.50 24,953,125.00 24,817,382.81 19,895,833.60 24,445,312.50 813,277,071.23	103.145000 98.055000 98.055000 98.273000 101.645000 99.418000 99.418000 99.906000 100.031000 100.031000 100.031000 100.031000 99.606000 100.031000 99.606000 99.883000 99.812500 99.812500 99.812500 99.85798	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 49,822,500.00 24,854,500.00 49,953,000.00 24,854,500.00 49,953,000.00 50,015,500.00 50,015,500.00 75,023,250.00 19,921,200.00 30,009,300.00 24,482,500.00 24,720,750.00 24,952,148.44 24,814,500.00 24,752,750.00 24,952,148.00 24,720,750.00 24,952,148.00 24,720,750.00 19,895,833.60 24,455,000.00 812,219,207.04	-87,060.00 -151,515.63 -23,359,38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50 -25,515.63 -19,656.25 -13,796.88 -20,695.31 -71,966.80 -84,579.69 -4,762.50 -165,093.75 -179,666.25 -0.00 -224,562.50 -0.00 -96,632.81 -0.00 -96,632.81 -0.00 -96,632.81 -0.00 -14,900.00 -14,900.00 -7,450.00 -14,900.00 -14,850.00 -69,450.00 -4,550.00 -1,050.00	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 6.66 6.66 6.66 6.66 4.633 4.632 7.49 4.201 4.813 2.938 4.418 2.938 4.418 2.938 4.418 2.938 4.52 7.49 4.201 5.93 6.93 6.93 6.93 6.93 6.93 6.93 6.93 6	4.381 4.381 3.836 4.416 2.458 3.501 1.499 3.501 1.499 6.66 6.66 4.751 4.751 2.962 4.501 2.962 4.501 2.962 4.501 3.658 3.660 3.653 3.660 2.677 3.660 3.693 2.753
91282CBR1 91282ZBU4 91282ZBU4 91282ZBU4 91282ZR4 91282ZR4 91282ZR4 91282ZZR4 91282CJ8 91282CCJ8 91282CCJ8 91282CCJ8 91282CCCY 91282CCCY 91282CCCY 91282CCX7 91282CCX7 91282CCX7 91282CCX7 91282CCX7 91282CCX7 91282CCX7 91282CCY 91282CCY 91282CCY 91282CV9	U.S. TREASURY BOND U.S. TREASURY	02/15/2026 07/31/2025 02/28/2025 03/15/2024 03/31/2025 03/31/2023 03/31/2023 05/31/2022 05/31/2022 05/31/2022 05/31/2022 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2025 08/31/2026 09/15/2024 08/31/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 05/28/2025 05/28/2025 06/09/2025	1.625 .250 .500 1.125 .250 .500 .125 .125 .125 .125 .125 .125 .125 .375 .750 .375 .750 .375 .750 .375 .750 .375 .750 .375 .750 .500 .730 .730 .500 .750 .500	.670 .675 .591 .539 .287 .647 .159 .619 .147 .054 .066 .065 .882 .906 .077 .700 .832 .439 .715 .438 .902 .982 .815 .468 .750 .730 .500 .760 .650	10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 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	10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50 49,978,515.63 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 30,014,062.50 24,652,343.75 24,900,416.25 24,952,148.44 25,039,062.50 24,817,382.81 19,895,333.60 24,445,312.50 813,277,071.23	103.145000 98.055000 98.273000 101.645000 99.418000 99.418000 99.418000 99.906000 100.031000 100.031000 100.031000 100.031000 99.606000 99.606000 99.812500	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 49,854,500.00 24,854,500.00 24,854,500.00 49,953,000.00 24,854,500.00 49,953,000.00 50,015,500.00 50,015,500.00 75,023,250.00 19,921,200.00 34,862,100.00 30,009,300.00 24,487,250.00 24,720,750.00 24,952,148.44 24,814,500.00 24,952,148.44 24,814,500.00 24,953,125.00 24,720,750.00 19,895,833.60 24,455,000.00 9,985,100.00 9,985,100.00 10,000,000.00 11,977,650.00 14,992,550.00 10,000,000.00 14,977,650.00 14,975,650.00 14,975,650.00 14,976,550.00 15,009,300.00 15,009,300.00	-87,060.00 -151,515.63 -23,359.38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50 -25,515.63 -19,656.25 -13,796.88 -20,695.31 -71,966.80 -84,579.69 -4,762.50 -165,093.75 -179,666.25 -0.00 -224,562.50 -0.00 -96,632.81 -0.00 -96,632.81 -1,057,864.19 -11,500.00 -14,850.00 -7,450.00 -4,550.00 -9,987.50	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 6.66 6.66 4.633 4.632 7.49 4.201 4.813 2.938 4.418 2.938 4.418 2.938 4.418 2.938 4.52 7.49 4.201 4.879 3.966 2.711	4.381 4.381 3.836 4.416 2.458 3.501 1.499 3.501 1.499 666 666 666 4.751 4.751 2.962 4.501 2.962 4.501 2.962 4.501 2.962 3.660 3.660 3.660 3.660 3.660 3.660 3.660 3.693 2.753
91282CBR1 91282CBU4 91282BZF0 91282CBU4 91282BZF0 91282BZR4 91282BZR4 91282CJB 91282CCJB 91282CCJB 91282CCJB 91282CCJB 91282CCCJP 91282CCCY 91282CCCY 91282CCY7 91282CCY7 91282CCY7 91282CCY7 91282CCY7 91282CCY3	U.S. TREASURY BOND U.S. TREASURY	02/15/2026 07/31/2025 02/28/2026 03/31/2025 03/31/2025 03/31/2023 03/31/2023 05/31/2022 05/31/2022 05/31/2022 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 06/30/2026 09/15/2024 03/31/2025 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026 09/30/2026	1.625 .250 .500 1.125 .250 .500 .125 .500 .125 .125 .125 .125 .125 .125 .125 .125	.670 .675 .591 .539 .287 .647 .159 .619 .147 .054 .066 .065 .882 .906 .077 .700 .832 .438 .902 .982 .815 .468750730730730730730730500760650500570	10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 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 20,000,000.00 20,000,000.00 20,000,000.00 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	10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,966,796.88 24,882,812.50 49,978,515.63 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 30,014,062.50 24,652,343.75 24,900,416.25 24,952,148.44 25,039,062.50 24,953,125.00 24,817,382.81 19,895,833.60 24,445,312.50 813,277,071.23	103.145000 98.055000 98.055000 98.273000 101.645000 99.418000 99.418000 99.906000 100.031000 100.031000 100.031000 100.031000 99.606000 100.031000 99.606000 99.883000 99.812500 99.812500 99.812500 99.85798	10,314,500.00 24,513,750.00 19,654,600.00 10,164,500.00 49,822,500.00 24,854,500.00 49,953,000.00 24,854,500.00 49,953,000.00 50,015,500.00 50,015,500.00 75,023,250.00 19,921,200.00 30,009,300.00 24,482,500.00 24,720,750.00 24,952,148.44 24,814,500.00 24,752,750.00 24,952,148.00 24,720,750.00 24,952,148.00 24,720,750.00 19,895,833.60 24,455,000.00 812,219,207.04	-87,060.00 -151,515.63 -23,359,38 -255,908.60 -66,750.00 -122,812.50 -968.75 -13,796.88 -28,312.50 -25,515.63 -19,656.25 -13,796.88 -20,695.31 -71,966.80 -84,579.69 -4,762.50 -165,093.75 -179,666.25 -0.00 -224,562.50 -0.00 -96,632.81 -0.00 -96,632.81 -0.00 -96,632.81 -0.00 -14,900.00 -14,900.00 -7,450.00 -14,900.00 -14,850.00 -69,450.00 -4,550.00 -1,050.00	4.219 4.222 3.803 4.359 3.350 2.449 3.463 1.498 3.463 1.498 6.66 6.66 4.633 4.632 7.49 4.201 4.813 2.938 4.418 2.938 4.411 4.879 3.966 2.711 3.593 3.597 3.597 2.650 3.596 3.635 2.727 2.763 2.301	4.381 4.381 3.836 4.416 3.416 3.416 3.416 3.416 3.501 1.499 3.501 1.499 3.501 1.499 4.501 2.962 4.501 2.962 4.501 2.962 4.501 3.658 3.660 3.660 3.660 3.660 3.660 3.663 3.660 3.677 3.660 3.693 2.753 2.792 2.318

CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
	Description	Date	осирон	To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturity
3134GWN85	FHLMC 4YrNc6MoQ	09/10/2024	.450	.450	10,000,000.00	10,000,000.00	99.696000	9,969,600.00	-30,400.00	2.921	2.948
3134GWL79	FHLMC 4YrNc1.5YrQ	09/10/2024	.400	.400	10,000,000.00	10,000,000.00	99.537000	9,953,700.00	-46,300.00	2.924	2.948
3134GWN44	FHLMC 4YrNc6MoQ	09/11/2024	.450	.450	10,000,000.00	10,000,000.00	99.695000	9,969,500.00	-30,500.00	2.924	2.951
3134GWL38	FHLMC 5YrNc2YrQ	09/15/2025	.540	.540	10,000,000.00	10,000,000.00	98.830000	9,883,000.00	-117,000.00	3.910	3.962
3134GWL38	FHLMC 5YrNc2YrQ	09/15/2025	.540	.540	15,000,000.00	15,000,000.00	98.830000	14,824,500.00	-175,500.00	3.910	3.962
3134GWP91	FHLMC 4.75YrNc2YrQ	06/16/2025	.500	.500	5,000,000.00	5,000,000.00	98.982000	4,949,100.00	-50,900.00	3.667	3.712
3134GWT22	FHLMC 4.5YrNc1YrQ	03/24/2025	.475	.475	15,000,000.00	15,000,000.00	99.172000	14,875,800.00	-124,200.00	3.450	3.482
3134GWR32 3134GWP26	FHLMC 3.75YrNc1YrQ FHLMC 5YrNC1.5YrB	06/24/2024 03/28/2025	.410	.410 .500	10,000,000.00	10,000,000.00	99.748000	9,974,800.00	-25,200.00	2.712	2.734 3.493
3134GWP26 3134GWTG1	FHLMC 5YrNC1.5YrB	03/28/2025	.500 .600	.600	10,000,000.00 5,000,000.00	5,000,000.00	99.256000 98.970000	9,925,600.00 4,948,500.00	-74,400.00 -51,500.00	3.460 3.947	4.003
3134GWY42	FHLMC 3YrNc1YrQ	10/13/2023	.300	.310	10,000,000.00	9,996,900.00	99.946000	9,994,600.00	-2,300.00	2.025	2.036
3134GWZB5	FHLMC 3YrNC1YrB	10/13/2023	.300	.300	10,000,000.00	10,000,000.00	100.008000	10,000,800.00	800.00	2.026	2.036
3134GW3X2	FHLMC 5YrNC3MoB	10/27/2025	.625	.625	10,000,000.00	10,000,000.00	98.991000	9,899,100.00	-100,900.00	4.007	4.077
3134GW3Z7	FHLMC 5YrNc1YrQ	10/28/2025	.600	.600	10,000,000.00	10,000,000.00	98.901000	9,890,100.00	-109,900.00	4.012	4.079
3134GW3Y0	FHLMC 5YrNc2YrQ	10/28/2025	.550	.550	10,000,000.00	10,000,000.00	98.728000	9,872,800.00	-127,200.00	4.018	4.079
3137EAEX3	FHLMC 5Yr	09/23/2025	.375	.497	10,000,000.00	9,941,100.00	98.335000	9,833,500.00	-107,600.00	3.945	3.984
3137EAEZ8	FHLMC 3Yr	11/06/2023	.250	.280	10,000,000.00	9,991,000.00	99.945000	9,994,500.00	3,500.00	2.091	2.101
3134GXBM5	FHLMC 5YrNc1YrQ	11/12/2025	.600	.600	5,000,000.00	5,000,000.00	99.037000	4,951,850.00	-48,150.00	4.051	4.121
3134GXBM5	FHLMC 5YrNc1YrQ	11/12/2025	.600	.600	5,000,000.00	5,000,000.00	99.037000	4,951,850.00	-48,150.00	4.051	4.121
3134GXBL7	FHLMC 3YrNC2YrA	11/16/2023	.300	.325	15,000,000.00	14,988,750.00	99.949000	14,992,350.00	3,600.00	2.117	2.129
3135GA2Z3	FHLMC 5YrNC2YrA	11/17/2025	.560	.560	5,000,000.00	5,000,000.00	99.248000	4,962,400.00	-37,600.00	4.069	4.134
3135GA2Z3	FHLMC 5YrNC2YrA	11/17/2025	.560	.560	5,000,000.00	5,000,000.00	99.248000	4,962,400.00	-37,600.00	4.069	4.134
3134GXDG6	FHLMC 2YrNc1YrQ	11/23/2022	.190	.190	10,000,000.00	10,000,000.00	100.007000	10,000,700.00	700.00	1.145	1.148
3134GXCA0	FHLMC 3YrNc1YrQ	11/24/2023	.320	.328	10,000,000.00	9,997,500.00	99.951000	9,995,100.00	-2,400.00	2.139	2.151
3134GXEA8	FHLMC 2YrNc1YrQ	11/23/2022	.200	.200	10,000,000.00	10,000,000.00	100.009000	10,000,900.00	900.00	1.145	1.148
3134GXEA8	FHLMC 2YrNc1YrQ	11/23/2022	.200	.200	10,000,000.00	10,000,000.00	100.009000	10,000,900.00	900.00	1.145	1.148
3134GXCF9	FHLMC 3.5YrNc11MoQ	05/24/2024	.400	.400	10,000,000.00	10,000,000.00	99.910000	9,991,000.00	-9,000.00	2.630	2.649
3134GXCF9	FHLMC 3.5YrNc11MoQ	05/24/2024	.400	.400	10,000,000.00	10,000,000.00	99.910000	9,991,000.00	-9,000.00	2.630	2.649
3134GXEX8	FHLMC 2.5YrNC1YrB	06/01/2023	.250	.260	10,000,000.00	9,997,500.00	99.996000	9,999,600.00	2,100.00	1.664	1.668
3134GXCA0 3134GXEX8	FHLMC 3YrNC11MoB FHLMC 2.5YrNC1YrB	11/24/2023 06/01/2023	.320	.328 .270	10,710,000.00	10,707,322.50	99.951000 99.996000	10,704,752.10	-2,570.40	2.139	2.151 1.668
	FHLMC 2.5YFNC1YFB FHLMC 2.5YFNC1YFB		.250		10,000,000.00	9,995,000.00		9,999,600.00	4,600.00	1.663	
3134GXEX8 3134GXGQ1	FHLMC 2.5YFNC1YFB FHLMC 2YrNc1YrQ	06/01/2023 12/15/2022	.250 .200	.256 .200	10,000,000.00 10,000,000.00	9,998,500.00 10,000,000.00	99.996000 99.984000	9,999,600.00 9,998,400.00	1,100.00 -1,600.00	1.664 1.206	1.668 1.208
3134GXHL1	FHLMC 5YrNC3MoB	12/30/2025	.700	.700	10,000,000.00	10,000,000.00	99.403000	9,940,300.00	-59,700.00	4.173	4.252
3134GXHH0	FHLMC 2.5YrNC1YrB	06/30/2023	.220	.220	10,000,000.00	10,000,000.00	99.991000	9,999,100.00	-900.00	1.745	1.748
3134GWLW4	FHLMC 5YrNc9MoB	08/19/2025	.625	.625	10,000,000.00	10,000,000.00	99.220000	9,922,000.00	-78,000.00	3.834	3.888
			.452	.457	475,710,000.00	475,606,072.50	99.626517	473,933,302.10	-1,672,770.40	2.868	2.900
FNMA BONDS					, ., .,	.,,.		, , , , , , , , , , , , , , , , , , , ,	, , ,		
3135G0T78	FNMA 4.83Yr	10/05/2022	2.000	2.322	15,000,000.00	14,782,200.00	101.933000	15,289,950.00	507,750.00	.988	1.014
3135G0T94	FNMA 5Yr	01/19/2023	2.375	2.495	10,000,000.00	9,944,100.00	102.827000	10,282,700.00	338,600.00	1.269	1.304
3135G0U43	FNMA 4.41Yr	09/12/2023	2.875	2.333	30,000,000.00	30,670,500.00	105.067000	31,520,100.00	849,600.00	1.886	1.951
3135G02K8	FNMA 2Yr	03/16/2022	.270	.270	25,000,000.00	25,000,000.00	100.094000	25,023,500.00	23,500.00	.460	.458
3135G0X24	FNMA 4.83Yr	01/07/2025	1.625	1.094	10,000,000.00	10,247,300.00	103.389000	10,338,900.00	91,600.00	3.170	3.274
3135G03B7	FNMA 2Yr	04/07/2022	.400	.400	25,000,000.00	25,000,000.00	100.172000	25,043,000.00	43,000.00	.518	.518
3135G03J0	FNMA 2Yr	04/15/2022	.440	.440	25,000,000.00	25,000,000.00	100.203000	25,050,750.00	50,750.00	.540	.540
3136G4XK4	FNMA 5YrNc2YrQ	06/30/2025	.650	.650	5,000,000.00	5,000,000.00	99.753000	4,987,650.00	-12,350.00	3.693	3.751
3136G4XZ1	FNMA 5YrNc1YrQ	06/30/2025	.740	.740	5,000,000.00	5,000,000.00	99.834000	4,991,700.00	-8,300.00	3.685	3.751
3136G4XR9	FNMA 5YrNc1YrQ	07/07/2025	.740	.740	14,900,000.00	14,900,000.00	99.812000	14,871,988.00	-28,012.00	3.705	3.770
3136G4YU1	FNMA 5YrNc1YrQ	07/15/2025	.730	.730	15,000,000.00	15,000,000.00	99.787000	14,968,050.00	-31,950.00	3.728	3.792
3136G4C27 3136G4F32	FNMA 5YrNc1YrB	07/29/2025	.700	.700	15,000,000.00	15,000,000.00 10,000,000.00	99.610000	14,941,500.00	-58,500.00	3.769	3.830 3.830
	FNMA 5YrNc2YrB FNMA 5YrNc2YrB	07/29/2025 07/29/2025	.600	.600 .600	10,000,000.00		99.731000 99.191000	9,973,100.00	-26,900.00	3.778 3.778	3.830
3136G4D75 3136G4B77	FNMA 5YrNc1YrB	07/29/2025	700	700	10,000,000.00	10,000,000.00	99.191000	9,919,100.00 9,969,200.00	-80,900.00 -30,800.00	3.776	3.630
3136G4B77	FNMA 5YrNc1YrB	08/04/2025	.700	.700	15,000,000.00	15,000,000.00	99.692000	14,953,800.00	-46,200.00	3.783	3.847
3136G4J38	FNMA 4YrNc2YrB	08/12/2024	.410	.410	15,000,000.00	15,000,000.00	99.902000	14,985,300.00	-14,700.00	2.846	2.868
3136G4K51	FNMA 3YrNC1.5YrB	08/17/2023	.310	.310	15,000,000.00	15,000,000.00	100.010000	15,001,500.00	1,500.00	1.873	1.879
3136G4H63	FNMA 5YrNc2Yr	08/19/2025	.550	.550	15,000,000.00	15,000,000.00	99.188000	14,878,200.00	-121,800.00	3.837	3.888
3136G4Q97	FNMA 5YrNc1YrQ	08/27/2025	.650	.650	8,650,000.00	8,650,000.00	99.550000	8,611,075.00	-38,925.00	3.851	3.910
3136G42F9	FNMA 5YrNc1YrQ	08/27/2025	.625	.625	5,000,000.00	5,000,000.00	99.498000	4,974,900.00	-25,100.00	3.853	3.910
3136G4Z97	FNMA 3.5YrNc1.5YrQ	02/28/2024	.375	.375	10,000,000.00	10,000,000.00	99.968000	9,996,800.00	-3,200.00	2.403	2.414
3136G4X40	FNMA 4.9YrNc11MoQ	08/26/2025	.600	.600	10,000,000.00	10,000,000.00	99.447000	9,944,700.00	-55,300.00	3.852	3.907
3136G4P31	FNMA 3.9YrNc1.9YrQ	08/19/2024	.450	.450	3,701,000.00	3,701,000.00	99.972000	3,699,963.72	-1,036.28	2.863	2.888
3136G43H4	FNMA 4YrNc2Yr	09/16/2024	.400	.400	10,000,000.00	10,000,000.00	99.864000	9,986,400.00	-13,600.00	2.940	2.964
3136G43W1	FNMA 3.5YrNC2YrA	03/28/2024	.320	.320	10,000,000.00	10,000,000.00	99.996000	9,999,600.00	-400.00	2.482	2.493
3135G06A6	FNMA 5YrNC1YrB	10/20/2025	.580	.580	10,000,000.00	10,000,000.00	99.019000	9,901,900.00	-98,100.00	3.992	4.058
3136G45C3	FNMA 5YrNC2YrA	10/27/2025	.540	.540	10,000,000.00	10,000,000.00	99.239000	9,923,900.00	-76,100.00	4.016	4.077
3136G46S7	FNMA 5YrNc2YrA	10/28/2025	.560	.560	5,000,000.00	5,000,000.00	98.915000	4,945,750.00	-54,250.00	4.017	4.079
3136G46N8	FNMA 5YrNc1YrQ	10/29/2025	.600	.600	5,000,000.00	5,000,000.00	99.296000	4,964,800.00	-35,200.00	4.015	4.082
3135G06C2	FNMA 5YrNc1YrQ	10/29/2025	.600	.600	10,000,000.00	10,000,000.00	99.296000	9,929,600.00	-70,400.00	4.015	4.082
3135G06C2	FNMA 5YrNc1YrQ	10/29/2025	.600	.604	10,000,000.00	9,998,000.00	99.296000	9,929,600.00	-68,400.00	4.015	4.082
3135GA2N0	FNMA 5YrNc2YrA FNMA 4.9YrNc11MoQ	11/04/2025	.550	.550	10,000,000.00	10,000,000.00	99.249000	9,924,900.00	-75,100.00	4.034 3.992	4.099
3135G06A6 3135GA2P5	FNMA 4.9YFNC11MOQ FNMA 3.5YrNc2YrQ	10/20/2025 05/03/2024	.580 .350	.587 .356	10,000,000.00 3,500,000.00	9,996,500.00 3,499,300.00	99.019000 99.987000	9,901,900.00 3,499,545.00	-94,600.00 245.00	3.992 2.574	4.058 2.592
3135G06G3	FNMA 5.5TINC2TIQ	11/07/2025	.500	.573	14,000,000.00	13,949,880.00	98.666000	13,813,240.00	-136,640.00	4.047	4.107
3135GA3N9	FNMA 3YrNC2YrB	11/16/2023	.300	.300	10,000,000.00	10,000,000.00	100.141000	10,014,100.00	14,100.00	2.117	2.129
3135GA3C3	FNMA 3.5YrNc2YrQ	05/17/2024	.350	.350	10,000,000.00	10,000,000.00	99.975000	9,997,500.00	-2,500.00	2.613	2.630
3135GA3C3	FNMA 3.5YrNc2YrQ	05/17/2024	.350	.350	10,000,000.00	10,000,000.00	99.975000	9,997,500.00	-2,500.00	2.613	2.630
3135GA2Z3	FNMA 5YrNc2YrA	11/17/2025	.560	.560	10,000,000.00	10,000,000.00	99.248000	9,924,800.00	-75,200.00	4.069	4.134
3135G06E8	FNMA 4YrNC2YrB	11/18/2024	.420	.420	10,000,000.00	10,000,000.00	99.659000	9,965,900.00	-34,100.00	3.105	3.137
3135GA4P3	FNMA 5YrNC2YrA	11/18/2025	.650	.650	20,000,000.00	20,000,000.00	99.517000	19,903,400.00	-96,600.00	4.062	4.137
	FNMA 3.25YrNc2YrA	02/23/2024	.350	.350	20,000,000.00	20,000,000.00	100.117000	20,023,400.00	23,400.00	2.384	2.400
3135GA5A5							99.971000	14,995,650.00	-4,350.00		2.899
3135GA5A5 3135GA4R9	FNMA 3.75YrNc2YrA	08/23/2024	.420	.420	15,000,000.00	15,000,000.00	77.771000	14,773,030.00	-4,550.00	2.876	2.077
	FNMA 3.75YrNc2YrA FNMA 5YrNc2YrA	08/23/2024 11/25/2025	.420 .600	.600	15,000,000.00 15,000,000.00	15,000,000.00	99.350000	14,992,500.00	-97,500.00	4.087	4.156
3135GA4R9											
3135GA4R9 3135GA3Z2	FNMA 5YrNc2YrA	11/25/2025	.600	.600	15,000,000.00	15,000,000.00	99.350000	14,902,500.00	-97,500.00	4.087	4.156

FHLB BONDS

CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
	EWB 4 EV	Date	0.105	To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturity
313379Q69 313382AX1	FHLB 4.5 Yr FHLB 4.9Yr	06/10/2022 03/10/2023	2.125 2.125	2.182 2.716	7,975,000.00 11,750,000.00	7,955,620.75 11,432,397.50	101.420000 102.720000	8,088,245.00 12,069,600.00	132,624.25 637,202.50	.682 1.410	.693 1.441
313378WG2	FHLB 2.91Yr	03/10/2023	2.500	2.710	30,000,000.00	30,158,100.00	101.092000	30,327,600.00	169,500.00	.438	.444
3130AHG31	FHLB 5YrNc2YrQ	10/29/2024	1.800	1.800	25,000,000.00	25,000,000.00	100.131000	25,032,750.00	32,750.00	2.962	3.082
3130AK3T1	FHLB 4.25YrNc3MoA	12/09/2024	.500	.500	10,000,000.00	10,000,000.00	99.727000	9,972,700.00	-27,300.00	3.158	3.195
3130AKDH6	FHLB 2 Yr	10/21/2022	.125	.176	10,000,000.00	9,989,900.00	100.001000	10,000,100.00	10,200.00	1.056	1.058
3130AKKP0 3130AKL79	FHLB 3YrNc1YrA FHLB 3YrNc6MoB	12/22/2023 12/28/2023	.190 .250	.235	15,000,000.00 10,000,000.00	14,979,900.00 10,000,000.00	99.784000 99.874000	14,967,600.00 9,987,400.00	-12,300.00 -12,600.00	2.220 2.235	2.227 2.244
3130AKKF2	FHLB 3.25YrNc6MoA	03/28/2024	.270	.270	15,000,000.00	15,000,000.00	99.540000	14,931,000.00	-69,000.00	2.484	2.493
3130AKLB0	FHLB 3.5YrNc1YrB	06/28/2024	.260	.260	15,000,000.00	15,000,000.00	99.632000	14,944,800.00	-55,200.00	2.731	2.745
3130AKLB0	FHLB 3.5YrNc1YrB	06/28/2024	.260	.260	10,000,000.00	10,000,000.00	99.632000	9,963,200.00	-36,800.00	2.731	2.745
3130AKKF2	FHLB 3.25YrNc6MoA	03/28/2024	.270	.279	15,000,000.00	14,995,500.00	99.540000	14,931,000.00	-64,500.00	2.484	2.493
3130AL2G8	FHLB 5YrNc6MoQ	02/18/2026	.600	.615	5,000,000.00	4,996,250.00	98.798000	4,939,900.00	-56,350.00	4.317	4.389
3130ALBX1 3130ALDX9	FHLB 5YrNc1YrQ FHLB 4.25Yr1YrQ	02/23/2026 05/23/2025	.580 .500	.580 .500	10,000,000.00 14,750,000.00	10,000,000.00 14,750,000.00	98.931000 99.450000	9,893,100.00 14,668,875.00	-106,900.00 -81,125.00	4.333 3.603	4.403 3.647
3130ALFN9	FHLB 4.2511111Q FHLB 4.5YrNc1YrQ	08/25/2025	.550	.550	5,000,000.00	5,000,000.00	99.334000	4,966,700.00	-33,300.00	3.854	3.904
3130AL6K5	FHLB 5YrNc1YrA	02/25/2026	.580	.580	6,000,000.00	6,000,000.00	99.001000	5,940,060.00	-59,940.00	4.338	4.408
3130ALEM2	FHLB 5YrNc3MoQ	02/25/2026	.790	.790	15,000,000.00	15,000,000.00	99.426000	14,913,900.00	-86,100.00	4.316	4.408
3130ALEM2	FHLB 5YrNc3MoQ	02/25/2026	.790	.790	10,000,000.00	10,000,000.00	99.426000	9,942,600.00	-57,400.00	4.316	4.408
3130ALF25	FHLB 3.75YrNc6MoB	11/26/2024	.400	.400	5,000,000.00	5,000,000.00	99.609000	4,980,450.00	-19,550.00	3.131	3.159
3130ALGR9	FHLB 5YrNc3MoQ	02/26/2026	.850	.850	10,000,000.00	10,000,000.00	99.620000	9,962,000.00	-38,000.00	4.312	4.411
3130ALEH3 3130ALH56	FHLB 5YrNc1YrQ FHLB 5YrNc1YrA	03/16/2026 03/18/2026	.700 .750	.700	25,000,000.00 10,000,000.00	25,000,000.00 10,000,000.00	99.235000 99.443000	24,808,750.00 9,944,300.00	-191,250.00 -55,700.00	4.383 4.384	4.460 4.466
3130ALHZ0	FHLB 4.25YrNc1YrQ	06/18/2025	.530	.530	10,000,000.00	10,000,000.00	99.458000	9,945,800.00	-54,200.00	3.670	3.718
3130ALH56	FHLB 5YrNc1YrA	03/18/2026	.750	.750	10,000,000.00	10,000,000.00	99.443000	9,944,300.00	-55,700.00	4.384	4.466
3130ALFW9	FHLB 5YrNc3MoQ	03/18/2026	.790	.790	15,000,000.00	15,000,000.00	99.444000	14,916,600.00	-83,400.00	4.379	4.466
3130ALHG2	FHLB 5YrNc1YrA	03/18/2026	.750	.750	10,000,000.00	10,000,000.00	99.443000	9,944,300.00	-55,700.00	4.384	4.466
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	14,625,000.00	14,625,000.00	99.874000	14,606,572.50	-18,427.50	4.370	4.479
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	9,750,000.00	9,750,000.00	99.874000	9,737,715.00	-12,285.00	4.370	4.479
3130ALGJ7 3130ALGJ7	FHLB 5YrNc1MoM FHLB 5YrNc1MoM	03/23/2026 03/23/2026	1.000 1.000	1.000 1.015	14,625,000.00 8,921,250.00	14,625,000.00 8,914,559.06	99.874000 99.874000	14,606,572.50 8,910,009.23	-18,427.50 -4,549.84	4.370 4.370	4.479 4.479
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	9,750,000.00	9,750,000.00	99.874000	9,737,715.00	-12,285.00	4.370	4.479
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	19,500,000.00	19,500,000.00	99.874000	19,475,430.00	-24,570.00	4.370	4.479
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	19,500,000.00	19,500,000.00	99.874000	19,475,430.00	-24,570.00	4.370	4.479
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	9,750,000.00	9,750,000.00	99.874000	9,737,715.00	-12,285.00	4.370	4.479
3130ALN34	FHLB 4YrNc6MoB	03/24/2025	.700	.700	10,000,000.00	10,000,000.00	99.883000	9,988,300.00	-11,700.00	3.435	3.482
3130ALKF0 3130ALKF0	FHLB 4YrNc1YrB FHLB 4YrNc1YrB	03/25/2025 03/25/2025	.625 .625	.625 .625	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	99.835000 99.835000	9,983,500.00 9,983,500.00	-16,500.00 -16,500.00	3.443 3.443	3.485 3.485
3130ALNK6	FHLB 4YrNc1YrB	03/25/2025	.625	.625	10,000,000.00	10,000,000.00	99.835000	9,983,500.00	-16,500.00	3.443	3.485
3130ALLP7	FHLB 4YrNc3MoB	03/17/2025	.650	.688	15,000,000.00	14,977,500.00	99.845000	14,976,750.00	-750.00	3.418	3.463
3130ALTH7	FHLB 3.5YrNc6MoQ	09/30/2024	.510	.510	25,000,000.00	25,000,000.00	99.878000	24,969,500.00	-30,500.00	2.973	3.003
3130ALU93	FHLB 4.25YrNc6MoQ	06/30/2025	.750	.750	10,000,000.00	10,000,000.00	99.848000	9,984,800.00	-15,200.00	3.684	3.751
3130ALTJ3	FHLB 3YrNC3MB	04/08/2024	.375	.375	10,000,000.00	10,000,000.00	99.897000	9,989,700.00	-10,300.00	2.504	2.523
3130ALWL4	FHLB 4YrNC6MoB	04/08/2025	.720	.720	15,000,000.00	15,000,000.00	99.915000	14,987,250.00	-12,750.00	3.460	3.523
3130ALLP7 3130AMEN8	FHLB 3.91YrNC2MoB FHLB 9Mo	03/17/2025 02/01/2022	.650 .045	.702 .051	25,000,000.00 25,000,000.00	24,950,000.00 24,998,865.00	99.845000 99.984000	24,961,250.00 24,996,000.00	11,250.00 -2,865.00	3.418 .339	3.463
3130ALKL7	FHLB 5YrNc1YrA	03/25/2026	.850	.850	10,000,000.00	10,000,000.00	99.689000	9,968,900.00	-31,100.00	4.400	4.485
3130AMKB7	FHLB 5YrNc6MoQ	05/26/2026	1.050	1.050	15,000,000.00	15,000,000.00	99.843000	14,976,450.00	-23,550.00	4.516	4.655
3130AMME9	FHLB 5YrNc6MoQ	05/26/2026	1.000	1.000	10,000,000.00	10,000,000.00	99.752000	9,975,200.00	-24,800.00	4.522	4.655
3130AMJN3	FHLB 5YrNc6MoQ	05/26/2026	1.030	1.030	5,000,000.00	5,000,000.00	99.817000	4,990,850.00	-9,150.00	4.519	4.655
3130AMMZ2	FHLB 5YrNC1YrB	06/10/2026	1.000	1.000	5,000,000.00	5,000,000.00	99.864000	4,993,200.00	-6,800.00	4.561	4.696
3130AMT69	FHLB 5YrNc1MoM	06/26/2026	1.070	1.070	10,000,000.00	10,000,000.00	99.808000	9,980,800.00	-19,200.00	4.619	4.740
3130AN3R9 3130ANBX7	FHLB 5YrNc1MoM FHLB 5YrNc3MOQ	07/20/2026 07/22/2026	1.130 1.000	1.130 1.000	10,000,000.00 15,000,000.00	10,000,000.00 15,000,000.00	99.893000 99.673000	9,989,300.00 14,950,950.00	-10,700.00 -49,050.00	4.674 4.677	4.805 4.811
3130ANAJ9	FHLB 5YrNc3MoQ	07/27/2026	1.000	1.000	15,000,000.00	15,000,000.00	99.664000	14,949,600.00	-50,400.00	4.691	4.825
3130ANAJ9	FHLB 5YrNc3MoQ	07/27/2026	1.000	1.000	10,000,000.00	10,000,000.00	99.664000	9,966,400.00	-33,600.00	4.691	4.825
3130ANFD7	FHLB 5YrNc3MoA	08/05/2026	1.000	1.000	10,000,000.00	10,000,000.00	99.839000	9,983,900.00	-16,100.00	4.713	4.849
3130AMS52	FHLB 5YrNc1Mo	06/08/2026	1.000	1.000	15,000,000.00	15,000,000.00	99.707000	14,956,050.00	-43,950.00	4.576	4.690
3130ANE48	FHLB 5YrNC1MoM	08/17/2026	1.000	1.000	10,000,000.00	10,000,000.00	99.758000	9,975,800.00	-24,200.00	4.746	4.882
3130ANMH0	FHLB 5YrNC1MoM	08/20/2026	1.100	1.100	10,000,000.00	10,000,000.00	99.808000	9,980,800.00	-19,200.00	4.742	4.890
3130ANPF1 3130AMWT5	FHLB 5YrNc6MoQ FHLB 5YrNc1MoM	08/25/2026 06/26/2026	1.000 1.050	1.000 1.050	10,000,000.00 15,000,000.00	10,000,000.00 15,000,000.00	99.669000 99.770000	9,966,900.00 14,965,500.00	-33,100.00 -34,500.00	4.768 4.621	4.904 4.740
3130AWW15 3130ANSC5	FHLB 5YrNc3MoM	08/26/2026	1.000	1.000	15,000,000.00	15,000,000.00	99.880000	14,982,000.00	-18,000.00	4.021	4.740
3130ANTS9	FHLB 5YrNc3MoQ	08/26/2026	1.000	1.000	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	4.771	4.907
3130AN3B4	FHLB 5YrNc1MoM	07/06/2026	1.020	1.020	15,000,000.00	15,000,000.00	99.700000	14,955,000.00	-45,000.00	4.648	4.767
3130ANRB8	FHLB 3.25YrNc3MoQ	12/17/2024	.550	.553	10,000,000.00	9,999,000.00	99.844000	9,984,400.00	-14,600.00	3.176	3.216
3130ANX88	FHLB 3YrNc3MoQ	09/27/2024	.500	.500	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	2.966	2.995
3130AP5M3 3130APAD7	FHLB 5YrNc1Mo	09/28/2026	1.040	1.040	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	4.854	4.997
3130APAD7 3130APBH7	FHLB 5YrNc1Mo FHLB 3YrNc3MoQ	09/28/2026 09/30/2024	1.040 .570	1.040 .590	15,000,000.00 20,000,000.00	15,000,000.00 19,988,000.00	100.000000 99.940000	15,000,000.00 19,988,000.00	0.00	4.870 2.970	4.997 3.003
3130APBH7 3130ANYN4	FHLB 5YrNc3MoQ	09/30/2026	1.000	1.000	10,000,000.00	10,000,000.00	99.575000	9,957,500.00	-42,500.00	4.865	5.003
			.858	.866	906,896,250.00	906,585,592.31	99.841227	905,456,339.23	-1,129,253.09	3.633	3.710
FFCB DISC NOTE	ES										
313313SF6	FFCB DISC NOTE	01/25/2022	.060	.060	17,000,000.00	16,991,330.00	99.987000	16,997,790.00	6,460.00	.320	.321
313313TD0	FFCB DISC NOTE	02/16/2022	.050	.050	50,000,000.00 67,000,000.00	49,980,486.11 66,971,816.11	99.981000 99.982522	49,990,500.00 66,988,290.00	10,013.89 16,473.89	.380	.381
FFCB BONDS			.053	.053	67,000,000.00	00,7/1,016.11	77.702322	00,766,270.00	10,473.89	.305	.300
3133EJJE0	FFCB 3.5Yr	10/04/2021	.108	.108	15,000,000.00	15,000,000.00	100.001000	15,000,150.00	150.00	.011	.011
3133EJKN8	FFCB 5Yr	04/11/2023	2.700	2.721	10,000,000.00	9,990,300.00	103.784000	10,378,400.00	388,100.00	1.471	1.529
3133EJD48	FFCB 5Yr	10/02/2023	3.050	3.095	10,000,000.00	9,979,300.00	105.432000	10,543,200.00	563,900.00	1.902	2.005
3133EJT74	FFCB 2.9Yr	11/15/2021	3.050	2.922	10,000,000.00	10,035,700.00	100.363000	10,036,300.00	600.00	.124	.126
3133EKM45	FFCB 3Yr	09/06/2022	1.500	1.529	14,435,000.00	14,422,874.60	101.349000	14,629,728.15	206,853.55	.923	.934
3133EK4B9 3133EKP75	FFCB 5YrNc2YrA FFCB 4.9Yr	10/28/2024 09/17/2024	1.820 1.600	1.820 1.672	10,000,000.00 6,128,000.00	10,000,000.00 6,107,471.20	100.071000 103.057000	10,007,100.00 6,315,332.96	7,100.00 207,861.76	2.958 2.881	3.079 2.967
3133EKP/5 3133EKQA7	FFCB 4.9Yr FFCB 4.9Yr	09/17/2024	2.080	1.672	6,128,000.00 2,064,000.00	6,107,471.20 2,101,585.44	103.057000	6,315,332.96 2,155,806.72	207,861.76 54,221.28	2.881	2.967
3133EK6V3	FFCB 3Yr	11/07/2022	.360	.360	25,000,000.00	25,000,000.00	100.336000	25,084,000.00	84,000.00	1.090	1.104
3133EK6V3	FFCB 3Yr	11/07/2022	.360	.360	25,000,000.00	25,000,000.00	100.336000	25,084,000.00	84,000.00	1.090	1.104

COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR

CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
		Date		To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturity
3133EK6V3	FFCB 3Yr	11/07/2022	.360	.360	25,000,000.00	25,000,000.00	100.336000	25,084,000.00	84,000.00	1.090	1.104
3133EK6V3 3133EK6V3	FFCB 3Yr FFCB 3Yr	11/07/2022 11/07/2022	.360 .360	.360 .360	15,000,000.00 25,000,000.00	15,000,000.00 25,000,000.00	100.336000 100.336000	15,050,400.00 25,084,000.00	50,400.00 84,000.00	1.090 1.090	1.104 1.104
3133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	9,000,000.00	9,000,000.00	100.381000	9,034,290.00	34,290.00	1.179	1.192
3133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	24,000,000.00	24,000,000.00	100.381000	24,091,440.00	91,440.00	1.179	1.192
3133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	24,000,000.00	24,000,000.00	100.381000	24,091,440.00	91,440.00	1.179	1.192
3133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	24,000,000.00	24,000,000.00	100.381000	24,091,440.00	91,440.00	1.179	1.192
3133ELCX0 3133ELCX0	FFCB 3Yr FFCB 3Yr	12/09/2022 12/09/2022	.370 .370	.370 .370	14,000,000.00 24,000,000.00	14,000,000.00 24,000,000.00	100.381000 100.381000	14,053,340.00 24,091,440.00	53,340.00 91,440.00	1.179 1.179	1.192 1.192
3133ELNJ9	FFCB 4YrNc2YrA	02/28/2024	1.550	1.550	5,000,000.00	5,000,000.00	100.561000	5,028,050.00	28,050.00	2.360	2.414
3133ELH80	FFCB 5YrNc2YrA	06/10/2025	.680	.680	5,025,000.00	5,025,000.00	99.547000	5,002,236.75	-22,763.25	3.635	3.696
3133EL3E2	FFCB 3YrNc1YrA	08/10/2023	.320	.320	15,945,000.00	15,945,000.00	99.986000	15,942,767.70	-2,232.30	1.853	1.860
3133EL7E8	FFCB 2.5YrNc3MoA	03/15/2023	.220	.250	10,000,000.00	9,992,500.00	99.982000	9,998,200.00	5,700.00	1.455	1.455
3133EMDM1 3133EM7M8	FFCB 3YrNC2YrA FFCB 2.3Yr	10/20/2023 02/21/2023	.270 .154	.270 .154	10,000,000.00 15,000,000.00	10,000,000.00 15,000,000.00	100.106000 100.113000	10,010,600.00 15,016,950.00	10,600.00 16,950.00	2.046 1.389	2.055 1.395
3133EMHL9	FFCB 3YrNc1YrA	11/30/2023	.310	.310	10,000,000.00	10,000,000.00	99.978000	9,997,800.00	-2,200.00	2.156	2.167
3133EMJQ6	FFCB 3YrNc2YrA	12/08/2023	.280	.264	9,931,000.00	9,935,667.57	99.812000	9,912,329.72	-23,337.85	2.179	2.189
3133EMKG6	FFCB 2.5YrNc6MoA	06/15/2023	.200	.200	15,000,000.00	15,000,000.00	99.878000	14,981,700.00	-18,300.00	1.704	1.707
3133EMKH4	FFCB 2YrNc1YrA	12/15/2022	.160	.160	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.206	1.208
3133EMKH4 3133EMKW1	FFCB 2YrNc1YrA FFCB 3YrNc1YrA	12/15/2022 12/21/2023	.160 .210	.160 .235	8,245,000.00 10,000,000.00	8,245,000.00 9,992,500.00	100.000000 99.736000	8,245,000.00 9,973,600.00	0.00 -18,900.00	1.206 2.217	1.208 2.225
3133EMLE0	FFCB 2.75YrNc6MoA	09/22/2023	.190	.190	10,000,000.00	10,000,000.00	99.886000	9,988,600.00	-11,400.00	1.973	1.978
3133EMLP5	FFCB 4YrNc6MoA	12/23/2024	.320	.320	5,000,000.00	5,000,000.00	99.045000	4,952,250.00	-47,750.00	3.209	3.233
3133EMKW1	FFCB 3YrNC1YrA	12/21/2023	.210	.235	20,000,000.00	19,985,000.00	99.736000	19,947,200.00	-37,800.00	2.217	2.225
3133EMLP5	FFCB 4YrNc6MoA	12/23/2024	.320	.320	15,000,000.00	15,000,000.00	99.045000	14,856,750.00	-143,250.00	3.209	3.233
3133EMLR1	FFCB 5YrNc6MoA	12/23/2025	.500	.506	12,430,000.00	12,426,271.00	98.362000	12,226,396.60	-199,874.40	4.175	4.233
3130AKKF2 3133EMLP5	FFCB 3.25YrNc6MoA FFCB 4YrNc6MoA	03/28/2024 12/23/2024	.270 .320	.270 .339	10,000,000.00 10,000,000.00	10,000,000.00 9,992,500.00	99.540000 99.045000	9,954,000.00 9,904,500.00	-46,000.00 -88,000.00	2.484 3.208	2.493 3.233
3133EMLF7	FFCB 1.75YrNc6MoA	09/22/2022	.120	.155	15,000,000.00	14,991,000.00	100.000000	15,000,000.00	9,000.00	.977	.978
3133EMLT7	FFCB 3YrNC1YrA	12/28/2023	.210	.235	15,000,000.00	14,988,750.00	99.784000	14,967,600.00	-21,150.00	2.237	2.244
3133EMLT7	FFCB 3.9YrNc1.9YrA	12/28/2023	.210	.244	10,000,000.00	9,990,000.00	99.784000	9,978,400.00	-11,600.00	2.236	2.244
3133EMML3	FFCB 2Yr	01/12/2023	.120	.125	25,000,000.00	24,997,500.00	99.965000	24,991,250.00	-6,250.00	1.282	1.285
3133EMSC7 3133EMSC7	FFCB 4rNC1YrA FFCB 4YrNC1YrA	03/03/2025 03/03/2025	.480	.480 .512	5,000,000.00	5,000,000.00 9,987,500.00	99.194000 99.194000	4,959,700.00 9,919,400.00	-40,300.00 -68,100.00	3.392	3.425 3.425
3133EM5C7 3133EMTW2	FFCB 3Yr	03/03/2025	.480 .300	.307	10,000,000.00 25,000,000.00	24,994,675.00	99.636000	24,909,000.00	-85,675.00	3.391 2.455	2.466
3133EMUP5	FHLB 4YrNc1YrA	04/01/2025	.710	.710	10,000,000.00	10,000,000.00	99.956000	9,995,600.00	-4,400.00	3.441	3.504
3133EMUP5	FFCB 4YrNc1YrA	04/01/2025	.710	.710	10,000,000.00	10,000,000.00	99.956000	9,995,600.00	-4,400.00	3.441	3.504
3133EMVD1	FFCB 3YrNC1YrA	04/05/2024	.330	.330	10,000,000.00	10,000,000.00	99.830000	9,983,000.00	-17,000.00	2.497	2.515
3133EMZJ4	FFCB 1Yr	05/17/2022	.060	.063	50,000,000.00	49,998,575.00	99.993000	49,996,500.00	-2,075.00	.630	.627
3133EMZS4 3133EMD66	FFCB 5YrNc2YrA FFCB 1.25Yr	05/18/2026 09/15/2022	.900 .080	.900 .090	5,000,000.00 20,000,000.00	5,000,000.00 19,997,400.00	99.895000 99.990000	4,994,750.00 19,998,000.00	-5,250.00 600.00	4.513 .958	4.633 .959
3133EMD66	FFCB 1.25Yr	09/15/2022	.080	.090	75,000,000.00	74,990,250.00	99.990000	74,992,500.00	2,250.00	.958	.959
3133EMQ62	FFCB 5YrNc6MoA	07/13/2026	.990	.990	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	4.654	4.786
3133EMQ62	FFCB 5YrNc6MoA	07/13/2026	.990	.990	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	4.654	4.786
			.447	.455	823,203,000.00	823,112,319.81	100.160718	824,526,038.60	1,413,718.79	1.674	1.693
FARMER MAC 3132X03B5	FAMCA 4.9Yr	06/30/2023	2.850	2.964	10,000,000.00	9,947,900.00	104.542000	10,454,200.00	506,300.00	1.683	1.748
31422BYJ3	FAMCA 1.5Yr	10/18/2021	.147	.147	50,000,000.00	50,000,000.00	100.006000	50,003,000.00	3,000.00	.049	.049
			.598	.634	60,000,000.00	59,947,900.00	100.762000	60,457,200.00	509,300.00	.332	.343
MUNI BONDS											
419792YL4 826239GH2	STATE OF HAWAII SIER JT COM GO	01/01/2022 08/01/2024	2.770	2.770	3,500,000.00	3,500,000.00	100.000000 100.000000	3,500,000.00	0.00	.251 2.818	.255 2.838
826239GH2 826239FY6	SIER JT COM GO	08/01/2024	.354	.354	720,000.00 500,000.00	720,000.00 500,000.00	100.000000	720,000.00 500,000.00	0.00	2.818	2.838
826239FX8	SIER JT COM GO	08/01/2023	.229	.229	260,000.00	260,000.00	100.000000	260,000.00	0.00	1.831	1.836
826239GF6	SIER JT COM GO	08/01/2022	.179	.179	205,000.00	205,000.00	100.000000	205,000.00	0.00	.835	.836
826239FW0	SIER JT COM GO	08/01/2022	.179	.179	260,000.00	260,000.00	100.000000	260,000.00	0.00	.835	.836
8014952N1	SANTA CLARA USD GO	07/01/2022	.160	.160	8,770,000.00	8,770,000.00	100.000000	8,770,000.00	0.00	.752	.751
8014952P6 797508JS8	SANTA CLARA USD GO SAN DIEGUITO USD GO	07/01/2023 08/01/2022	.210 .175	.210 .175	2,870,000.00 425,000.00	2,870,000.00 425,000.00	100.000000 100.000000	2,870,000.00 425,000.00	0.00	1.748 .835	1.751 .836
797508JT6	SAN DIEGUITO USD GO	08/01/2022	.275	.275	425,000.00	425,000.00	100.000000	425,000.00	0.00	1.829	1.836
797508HV3	SAN DIEGUITO USD GO	08/01/2023	.275	.275	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	1.829	1.836
797508HU5	SAN DIEGUITO USD GO	08/01/2022	.175	.175	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.835	.836
79773KHX5	CITY CNT SAN FRANSISCO GO	10/15/2021	.080	.080	13,000,000.00	13,000,000.00	100.000000	13,000,000.00	0.00	.041	.041
79773KGU2	CITY CNT SAN FRANSISCO GO	10/15/2021	.080	.080	35,000,000.00	35,000,000.00	100.000000	35,000,000.00	0.00	.041	.041
79773KFS8	CITY CNT SAN FRANSISCO GO	10/15/2021	.080	.080	18,000,000.00	18,000,000.00	100.000000	18,000,000.00	0.00	.041	.041
79773KGV0	CITY CNT SAN FRANSISCO GO	06/15/2022	.250	.141	29,250,000.00	29,277,495.00	100.094000	29,277,495.00	0.00	.707	.707
168520PZ1	CHICO USD GO	10/01/2021	.150	.150	1,205,000.00	1,205,000.00	100.000000	1,205,000.00	0.00	.003	.003
675383UQ4	OCESCD UNS GO	10/01/2021	.110	.110	1,750,000.00	1,750,000.00	100.000000	1,750,000.00	0.00	.003	.003
675383TG8	OCESCD UNS GO	08/01/2022	.290	.290	125,000.00	125,000.00	100.000000	125,000.00	0.00	.834	.836
93974ETF3	STATE OF WASHINGTON GO	08/01/2024	.470	.470	14,995,000.00	14,995,000.00	100.000000	14,995,000.00	0.00	2.813	2.838
923035BS7	VENTURA COUNTY TRAN	07/01/2022	.250	.140	30,000,000.00	30,027,900.00	100.093000	30,027,900.00	0.00	.749	.751
923035BS7 923035BS7	VENTURA COUNTY TRAN VENTURA COUNTY TRAN	07/01/2022 07/01/2022	.250 .250	.141 .131	15,000,000.00 35,000,000.00	15,016,350.00 35,041,650.00	100.109000 100.119000	15,016,350.00 35,041,650.00	0.00	.749 .749	.751 .751
923035BS7 802498YW9	SANTA MONICA-MALIBU USD GO	08/01/2022	.142	.131	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.835	.836
										3.779	
802498YZ2	SANTA MONICA-MALIBU USD GO	08/01/2025	.669	.669	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00		3.838
802498YY5	SANTA MONICA-MALIBU USD GO	08/01/2024	.396	.396	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	2.817	2.838
732098PT9	POMONA USD GO	11/01/2021	.160	.160	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.088	.088
56781RKT3	MARIN CMNTY CLG GO	08/01/2025	.763	.763	1,065,000.00	1,065,000.00	100.000000	1,065,000.00	0.00	3.772	3.838
56781RKQ9				4.00	eee ec					.835	.836
799017XT0	MARIN CMNTY CLG GO SAN MATFO USD GO	08/01/2022	.176 .256	.176 .256	990,000.00 500.000.00	990,000.00 500.000.00	100.000000	990,000.00 500.000.00	0.00		
799017XT0 799017XS2	MARIN CMNTY CLG GO SAN MATEO USD GO SAN MATEO USD GO	08/01/2022 09/01/2023 09/01/2022	.176 .256 .166	.176 .256 .166	990,000.00 500,000.00 500,000.00	990,000.00 500,000.00 500,000.00	100.000000 100.000000 100.000000	990,000.00 500,000.00 500,000.00	0.00 0.00 0.00	1.913 .918	1.921
	SAN MATEO USD GO	09/01/2023	.256	.256	500,000.00	500,000.00	100.000000	500,000.00	0.00	1.913	1.921

12

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
46640QCU3	JP MORGAN	03/28/2022	.170	.170	50,000,000.00	49,936,250.00	99.950556	49,975,277.78	39,027.78	.489	.490
46640QCU3	JP MORGAN	03/28/2022	.170	.170	50,000,000.00	49,936,250.00	99.950556	49,975,277.78	39,027.78	.489	.490
63763QCR6	NATL SEC CLEARING CORP	03/25/2022	.090	.090	50,000,000.00	49,966,625.00	99.951389	49,975,694.44	9,069.44	.481	.482
63763QCR6	NATL SEC CLEARING CORP	03/25/2022	.090	.090	50,000,000.00	49,966,625.00	99.951389	49,975,694.44	9,069.44	.481	.482
63763QCN5	NATL SEC CLEARING CORP	03/22/2022	.090	.090	85,000,000.00	84,944,112.50	99.952222	84,959,388.89	15,276.39	.473	.474
46640QD81	JP MORGAN	04/08/2022	.170	.170	35,000,000.00	34,955,705.56	99.947500	34,981,625.00	25,919.44	.519	.521
03785DXM3	APPLE APPLE	10/21/2021	.060	.060	20,000,000.00	19,996,766.67	99.994444	19,998,888.89	2,122.22	.057	.058
03785DXR2 03785DXT8	APPLE	10/25/2021 10/27/2021	.060	.060	100,000,000.00 25,000,000.00	99,984,333.33 24,996,000.00	99.993333 99.992778	99,993,333.33 24,998,194.44	9,000.00 2,194.44	.068	.068
63763QAR8	NATL SEC CLEARING CORP	01/25/2022	.060	.060	90,000,000.00	89,973,600.00	99.967778	89,971,000.00	-2,600.00	.320	.321
64105GX82	NESTLE	10/08/2021	.060	.060	40,000,000.00	39,995,600.00	99.998056	39,999,222.22	3,622.22	.022	.022
21687BBE0	RABOBANKNY	02/14/2022	.110	.110	50,000,000.00	49,972,652.78	99.962222	49,981,111.11	8,458.33	.375	.375
21687BBF7	RABO BANK	02/15/2022	.110	.110	50,000,000.00	49,972,652.78	99.961944	49,980,972.22	8,319.44	.377	.378
63763QAC1	NATL SEC CLEARING CORP	01/12/2022	.070	.070	20,000,000.00	19,994,633.33	99.971389	19,994,277.78	-355.55	.285	.285
63763QAC1	NATL SEC CLEARING CORP	01/12/2022	.070	.070	15,000,000.00	14,996,325.00	99.971389	14,995,708.33	-616.67	.285	.285
89233GY42	TOYOTA MOTOR CORP	11/04/2021	.080	.080	30,000,000.00	29,996,666.67	99.990556	29,997,166.67	500.00	.096	.096
03785EAC8	APPLE	01/12/2022	.050	.050	50,000,000.00	49,991,805.56	99.971389	49,985,694.44	-6,111.12	.285	.285
03785EAM6	APPLE	01/21/2022	.050	.050	40,000,000.00	39,993,166.67	99.968889	39,987,555.56	-5,611.11	.309	.310
74271UAS9	PROCTER & GAMBLE	01/26/2022	.050	.050	50,000,000.00	49,991,180.56	99.967500	49,983,750.00	-7,430.56	.323	.323
89233GXT8	TOYOTA MOTOR CORP	10/27/2021	.070	.070	60,000,000.00	59,996,033.33	99.992778	59,995,666.67	-366.66	.074	.074
63763QAC1 74271UA75	NATL SEC CLEARING CORP PROCTER & GAMBLE	01/12/2022 01/07/2022	.070 .050	.070 .050	20,000,000.00 28,500,000.00	19,995,877.78 28,496,041.67	99.971389 99.972778	19,994,277.78 28,492,241.67	-1,600.00 -3,800.00	.285 .271	.285
03785EAC8	APPLE	01/07/2022	.050	.050	50,000,000.00	49,992,708.33	99.971389	49,985,694.44	-7,013.89	.271	.285
74271UAA8	PROCTER & GAMBEL	01/10/2022	.050	.050	50,000,000.00	49,992,847.22	99.971944	49,985,972.22	-6,875.00	.279	.279
19416EYH4	COLGATE-PALM	11/17/2021	.050	.050	30,000,000.00	29,997,958.33	99.986944	29,996,083.33	-1,875.00	.131	.132
			.083	.083	1,163,500,000.00	1,163,000,543.07	99.970155	1,163,152,755.54	152,212.47	.297	.297
NCDS											
89114W3D5	TORONTO DOMINION	11/03/2021	.170	.170	115,000,000.00	115,000,000.00	100.000000	115,000,000.00	0.00	.093	.093
78012UH24	ROYAL BANK OF CANADA	11/17/2021	.160	.160	115,000,000.00	115,000,000.00	100.000000	115,000,000.00	0.00	.131	.132
78012UH81	ROYAL BANK OF CANADA	11/24/2021	.170	.170	7,000,000.00	7,000,000.00	100.000000	7,000,000.00	0.00	.150	.151
89114W3Z6	TORONTO DOMINION	11/30/2021	.160	.160	7,000,000.00	7,000,000.00	100.000000	7,000,000.00	0.00	.167	.167
89114W6J9	TORONTO DOMINION	12/30/2021	.170	.170	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	.249	.249
06367CE60	BMO YCD	11/08/2021	.170	.170	60,000,000.00	60,000,000.00	100.000000	60,000,000.00	0.00	.107	.107
06367CE52	BMO YCD	01/03/2022	.190	.190	60,000,000.00	60,000,000.00	100.000000	60,000,000.00	0.00	.260	.260
06367CEJ2 06367CHS9	BMO BMO	01/10/2022	.150	.150 .090	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.279	.279
89114WDK8	TORONTO DOMINION	10/04/2021 10/08/2021	.090	.080	35,000,000.00 30,000,000.00	35,000,000.00 30,000,000.00	100.000000 100.000000	35,000,000.00 30,000,000.00	0.00	.011 .022	.011
78012UQ57	ROYAL BANK OF CANADA	02/22/2022	.130	.130	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.396	.397
78012UQ65	ROYAL BANK OF CANADA	03/22/2022	.130	.130	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.473	.474
78012UQ73	ROYAL BANK OF CANADA	04/18/2022	.150	.150	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.547	.548
78012UR80	ROYAL BANK OF CANADA	05/06/2022	.160	.160	45,000,000.00	45,000,000.00	100.000000	45,000,000.00	0.00	.596	.597
65558UFJ6	NORDEA BK	02/22/2022	.130	.130	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.396	.397
65558UFJ6	NORDEA BK	02/22/2022	.130	.130	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.396	.397
89114WEK7	TD YCD	05/16/2022	.170	.170	55,000,000.00	55,000,000.00	100.000000	55,000,000.00	0.00	.623	.625
89114WEM3	TORONTO DOMINION	01/20/2022	.110	.110	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	0.00	.306	.307
65558UFN7	NORDEA BK	11/18/2021	.090	.090	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.134	.134
65558UFL1	NORDEA BK	11/19/2021	.090	.090	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.137	.137
65558UEU2	NORDEA BK	03/09/2022	.140	.140	30,000,000.00	29,999,998.84	99.999996	29,999,998.84	0.00	.437	.438
21684XQS8	RABOBANK YCD	05/10/2022	.200	.160	30,000,000.00	30,008,603.09	100.028677	30,008,603.09	0.00	.607	.608
06417MNJ0 65558UFS6	BANK OF NOVA SCOTIA NORDEA BK	04/07/2022 11/23/2021	.230	.160 .080	2,200,000.00 35,000,000.00	2,200,963.86 35,000,000.00	100.043812 100.000000	2,200,963.86 35,000,000.00	0.00	.517 .148	.518 .148
89114WEW1	TORONTO DOMINION	01/24/2022	.100	.100	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.317	.318
89114WFB6	TORONTO DOMINION	11/29/2021	.090	.090	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	.164	.164
89114WAL9	TORONTO DOMINION	10/12/2021	.120	.069	35,000,000.00	35,002,100.00	100.006000	35,002,100.00	0.00	.033	.033
78012UU29	ROYAL BANK OF CANADA	05/16/2022	.160	.160	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.623	.625
89114WG41	TORONTO DOMINION	06/13/2022	.150	.150	30,000,000.00	30,000,000.00	100.000000	30,000,000.00	0.00	.700	.701
89114WGH2	TORONTO DOMINION	10/25/2021	.070	.070	30,000,000.00	30,000,000.00	100.000000	30,000,000.00	0.00	.068	.068
06367CM53	BMO YCD	06/23/2022	.150	.150	55,000,000.00	55,000,000.00	100.000000	55,000,000.00	0.00	.727	.729
			.140	.138	1,251,200,000.00	1,251,211,665.79	100.000932	1,251,211,665.79	0.00	.304	.305
IFC BONDS											
45950VPQ3	IFC3.5Yr	08/22/2024	.250	.273	25,000,000.00	24,980,250.00	99.106000	24,776,500.00	-203,750.00	2.881	2.896
45950VQG4	IFC 3Yr	09/23/2024	.440	.484	25,000,000.00	24,967,250.00	99.869000	24,967,250.00	0.00	2.957	2.984
			.345	.379	50,000,000.00	49,947,500.00	99.487500	49,743,750.00	-203,750.00	2.919	2.940
	Total I	und	.278	.280	9,563,653,483.59	9,562,128,367.46	99.968538	9,560,644,555.86	-1,483,811.61	1.175	1.191
Grand Total			.278	.280	9,563,653,483.59	9,562,128,367.46	99.968538	9,560,644,555.86	-1,483,811.61	1.175	1.191

COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR



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



COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR CAPITAL MARKETS

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

WWW.COUNTYTREASURER.ORG



October 13, 2021

Mr. Don Kent Director of Finance 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 September 30, 2021 (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

Managing Member



September 30, 2021 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	37,026,254.42	\$37,026,254.42	\$37,026,254.42
GOLDMAN SACHS GOV INST FUND Total	13,092,321.57	13,092,321.57	13,092,321.57
Pooled Investment Fund County of Ri Total	0.01	0.01	0.01
Wells Fargo Govt Money Market #743	5.75	5.75	5.75
Grand Total	50,118,581.75	\$50,118,581.75	\$50,118,581.75

Asset Leasing Corporation Summary by Series:

Issue	Market Value
1993 A&B Hospital Project Total	\$35,094,960.92
1997 Series A Hospital Bonds Total	256.45
2008 A Southwest Justice Center Project Total	827,390.24
2009 Larson Justice Center Refunding Total	1,103,518.38
2009 Public Safety Communication and Woodcrest Library Projects Total	3,099,718.83
2012 County Admin Center Refunding Project Total	2,562,513.49
2012 Series A and Taxable Series B - Capital Projects for Hospital Total	128.44
2013 A Public Defender/Probation RCIT Solutions Projects Total	2,212,342.56
2014 A&B Lease Revenue Refunding Bonds (Court Facilities) Total	5,217,746.69
2019 A Lease Revenue Refunding Bonds - Tech Refunding Project	5.75
Grand Total	\$50,118,581.75



Asset Leasing Corporation Market Value by Account:

Asset Leasing Corporation Warket Value by	Account.
1993 A&B Hospital Project	Market Value
94605802 - Earnings	\$324,888.78
94605804 - Interest	20,427,139.64
94605805 - Reserve	12,868,007.26
94605807 - Construction	1,474,892.79
94605814 - Reimbursement	32.45
Total:	\$35,094,960.92
1997 Series A Hospital Bonds	
95435464 - Debt Service Fund	\$256.45
Total:	\$256.45
2008 A Southwest Justice Center Project	
129629000 - General Revenue Account	\$485,145.32
129629002 - Interest Account	1,411.97
129629006 - Admin Expense Fund	50,001.43
129629007 - Swap Account	290,805.70
129629013 - Principal	25.82
Total:	\$827,390.24
2009 Larson Justice Center Refunding	
135542000 - Base Rental Account	\$227,000.84
135542001 - Admin Expense Fund	800.44
135542006 - Reserve Fund	486,000.00
135542007 - Earnings Fund	389,717.10
Total:	\$1,103,518.38
2009 Public Safety Communication and Woodcrest	Market Value
Library Projects	
23817502 - Base Rental Account	\$968,053.94
23817503 - Adj Rate Sec Deposit Acc	465,611.51
23817504 - Interest Account	47,975.37
23817506 - Admin Expense Account	1,580,435.69
23817508 - Investment Earnings Acco	36,316.34
23817513 - Principal Account	1,325.98
Total:	\$3,099,718.83



2012 County Admin Center Refunding Project	
66162100 – Bond Fund	\$14.70
66162102 - Interest Account	0.50
	0.02
66162103 - Principal Account	
66162105 - Reserve Account	2,562,498.27
Total: 2012 Series A and Taxable Series B - Capital Projects for	\$2,562,513.49
Hospital	
163458000 - Debt Service Fund	\$128.43
163458007 - Acquisition and Constru	0.01
Total:	\$128.44
2013 A Public Defender/Probation RCIT Solutions	
Projects	624.54
46547600 - Bond Fund	\$34.54
46547601 - Interest Account	1.16
46547602 - Principal Account	0.01
46547603 - Reserve Account	1,869,485.29
46547605 - Project	247,006.33
46547607 - Rebate	95,815.23
Total:	\$2,212,342.56
2014 A&B Lease Revenue Refunding Bonds (Court Facilities)	
48606000 - Bond Fund	\$4.59
48606004 – 2014B GSA Payment Account	567,012.50
48606005 - 2014B Excess GSA Account	4,650,729.60
Total:	\$5,217,746.69
2019 A Lease Revenue Refunding Bonds - Tech Refunding Project	
83918300 – Bond Fund	\$5.75
Total:	\$5.75
Grand Total:	\$50,118,581.75
Granu rotai.	750,110,501.75



Asset Leasing Corporation

ISSUES

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

Due: Moody's: WR Arbitrage Position:
Call Date: Fitch: Arbitrage Last Calc:
Trustee: US Bank

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	<u>S&P</u>	Moody's	Shares	Total Cost	Market Value
1993 A&B Hospital Project								
94605802 - Earnings	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	324,888.78	\$ 324,888.78	\$ 324,888.78
94605804 - Interest	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	20,427,139.64	20,427,139.64	20,427,139.64
94605805 - Reserve	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	12,868,007.26	12,868,007.26	12,868,007.26
94605807 - Construction	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	1,474,892.79	1,474,892.79	1,474,892.79
94605814 - Reimbursement	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	32.45	32.45	32.45
						35,094,960.92	\$ 35,094,960.92	\$ 35,094,960.92



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

Dated Date: 2/20/1997 S&P: Arbitrage Yield: 6.032960%

Due: 6/1/2026 Moody's: A1 Arbitrage Position: \$0.00 Call Date: Fitch: A+ Arbitrage Last Calc: 6/1/2013

Trustee: US Bank

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Mai	rket Value
1997 Series A Hospital Bonds 95435464 - Debt Service Fund	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	256.45	\$ 256.45	\$	256.45
						256.45	\$ 256.45	\$	256.45



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

Dated Date: 12/10/2008 S&P: AA+/A-1 Arbitrage Yield: 6.778788%

Due: 11/1/2032 Moody's: A1/Aa1/VMIG1 Arbitrage Position: \$0.00

Call Date: Fitch: WD Arbitrage Last Calc: 12/10/2013

Trustee: US Bank KBRA: AA

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	<u>S&P</u>	Moody's	Shares	Total Cost		 Market Value
2008 A Southwest Justice Center Project	t								
129629000 - General Revenue Account	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	485,145.32	\$	485,145.32	\$ 485,145.32
129629002 - Interest Account	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	1,411.97		1,411.97	1,411.97
129629006 - Admin Expense Fund	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	50,001.43		50,001.43	50,001.43
129629007 - Swap Account	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	290,805.70		290,805.70	290,805.70
129629013 - Principal	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	25.82		25.82	25.82
						827,390.24	\$	827,390.24	\$ 827,390.24



2009 Larson Justice Center \$24,680,000

Dated Date: 12/30/2009 S&P: AA- Arbitrage Yield: 1.802087%

Due: 12/1/2021 Moody's: A1 Arbitrage Position: \$0.00

Call Date: Not Callable Fitch: A+ Arbitrage Last Calc: 12/10/2019

Trustee: US Bank

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost		N	Market Value
2009 Larson Justice Center Refundi	ng									
135542000 - Base Rental Account	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	227,000.84	\$	227,000.84	\$	227,000.84
135542001 - Admin Expense Fund	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	800.44		800.44		800.44
135542006 - Reserve Fund	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	486,000.00		486,000.00		486,000.00
135542007 - Earnings Fund	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	389,717.10		389,717.10		389,717.10
						1,103,518.38	\$	1,103,518.38	\$	1,103,518.38



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

Dated Date: 12/10/2009 S&P: A+/A-1 Arbitrage Yield: 1.802087%

Due: 11/1/2039 Moody's: Arbitrage Position: (\$1,619,138.27)
Call Date: Fitch: Arbitrage Last Calc: 12/10/2020

Trustee: Wells Fargo

FIXED INCOME PORTFOLIO

Portfolio	Security	_Yield_	Maturity	<u>S&P</u>	Moody's	Shares	Total Cost		ares Total Cost		Total Cost		 Market Value
2009 Public Safety Communication and	d Woodcrest Library Projects												
23817502 - Base Rental Account	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	968,053.94	\$	968,053.94	\$ 968,053.94				
23817503 - Adj Rate Sec Deposit Acc	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	465,611.51		465,611.51	465,611.51				
23817504 - Interest Account	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	47,975.37		47,975.37	47,975.37				
23817506 - Admin Expense Account	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	1,580,435.69		1,580,435.69	1,580,435.69				
23817508 - Investment Earnings Acco	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	36,316.34		36,316.34	36,316.34				
23817513 - Principal Account	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	1,325.98		1,325.98	1,325.98				
						3.099.718.83	\$	3.099.718.83	\$ 3.099.718.83				



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

Dated Date: 7/11/2012 S&P: AA- Arbitrage Yield: 3.225255%

 Due:
 6/1/2029
 Moody's:
 A1
 Arbitrage Position:
 (\$8,428,019.70)

 Call Date:
 6/1/2022
 Fitch:
 Arbitrage Last Calc:
 7/11/2020

Trustee: US Bank

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S& P	Moody's	Fitch	Shares	Total Cost	_Mai	rket Value
2012 Series A and Taxable Series B - Cap	pital Projects for Hospital									
163458000 - Debt Service Fund	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	Aaa	128.43	\$ 128.43	\$	128.43
163458007 - Acquisition and Constru	Pooled Investment Fund County	0.28%	10/1/21		Aaa-bf	AAAf/S1	0.01	0.01		0.01
7										
							128.44	\$ 128.44	\$	128.44



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

 Dated Date:
 2/29/2012
 S&P: AA Arbitrage Yield:
 3.445752%

 Due:
 11/1/2031
 Moody's: A1
 Arbitrage Position:
 (\$775,230.95)

 Call Date:
 11/1/2022
 Fitch:
 Arbitrage Last Calc:
 10/31/2020

 Trustee:
 Wells Fargo

FIXED INCOME PORTFOLIO

Portfolio	Security	_Yield_	Maturity	S & P	Moody's	Shares	Total Cost		M	arket Value
2012 County Admin Center Refund	ling Project									
66162100 - Bond Fund	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	14.70	\$	14.70	\$	14.70
66162102 - Interest Account	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	0.50		0.50		0.50
66162103 - Principal Account	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	0.02		0.02		0.02
66162105 - Reserve Account	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	2,562,498.27	2	,562,498.27	2	,562,498.27
						2,562,513.49	\$ 2	,562,513.49	\$ 2	,562,513.49



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

 Dated Date:
 7/17/2013
 S&P: AA Arbitrage Yield:
 4.930547%

 Due:
 11/1/2043
 Moody's:
 Arbitrage Position:
 (\$4,457,480.14)

 Call Date:
 11/1/2023
 Fitch:
 Arbitrage Last Calc:
 11/1/2020

 Trustee:
 Wells Fargo

FIXED INCOME PORTFOLIO

Portfolio	Security	_Yield_	Yield Maturity		Yield Maturity S		Maturity S & P Moody's		S&P Moody's Fi		Shares	Total Cost		Market Value	
2013 A Public Defender/Probation	RCIT Solutions Projects														
46547600 - Bond Fund	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa		34.54	\$	34.54	\$	34.54				
46547601 - Interest Account	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa		1.16		1.16		1.16				
46547602 - Principal Account	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa		0.01		0.01		0.01				
46547603 - Reserve Account	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa		1,869,485.29	1,86	9,485.29	1,8	69,485.29				
46547605 - Project	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa		247,006.33	24	7,006.33	24	47,006.33				
46547607 - Rebate	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa		95,815.23	9	5,815.23	9	95,815.23				
							2,212,342.56	\$ 2,21	2,342.56	\$ 2,2	12,342.56				



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

Dated Date: 6/5/2014 S&P: AA- Arbitrage Yield: 3.298649%

Due: 11/1/2033 Moody's: Arbitrage Position: \$0.00
Call Date: 11/1/2024 Fitch: Arbitrage Last Calc: 11/1/2020

Trustee: Wells Fargo

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost		Cost Marke	
2014 A&B Lease Revenue Refunding Bo	onds (Court Facilities)									
48606000 - Bond Fund	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	4.59	\$	4.59	\$	4.59
48606004 - 2014B GSA Payment Acct	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	567,012.50	567,012.50		56	57,012.50
48606005 - 2014B Excess GSA Acct	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	4,650,729.60	4,650,729.60		4,65	50,729.60
						5,217,746.69	\$5,2	17,746.69	\$ 5,21	17,746.69



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

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

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Tot	Total Cost		ket Value
2019 A Lease Revenue Refundir 83918300 - Bond Fund	ng Bonds - Tech Refunding Project Wells Fargo Govt Money Market	0.00%				5.75	\$	5.75	\$	5.75
						5.75	\$	5.75	\$	5.75





October 19, 2021

Mr. Don Kent Director of Finance 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 September 30, 2021 (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,

leff White

Managing Member



September 30, 2021 Quarterly Investment Report County of Riverside, California Land Secured Districts



Land Secured Districts Summary by Asset:

Security	Quantity	Total Cost	Market Value
CASH		\$62.62	\$62.62
FEDERATED GOVT FUND	170,643.92	170,643.92	170,643.92
FIDELITY INVST MM GOVT CLASS	145,720.47	145,720.47	145,720.47
FIRST AMERICAN GOVT OBLIGATION	42,023,349.65	42,023,349.65	42,023,349.65
GOLDMAN SACHS GOVT INST FUND	1,518,245.27	1,518,245.27	1,518,245.27
MORGAN STANLEY INSTL L GOVT PTF			
INSTL	1,716,013.04	1,716,013.04	1,716,013.04
Grand Total:	45,573,972.35	\$45,574,034.97	\$45,574,034.97

Land Secured Districts Summary by Series:

Issue	Market Value
CFD 03-1 Newport Road 2014	\$1,518,245.27
CFD 04-2 Lakehills Crest	1,716,075.66
CFD 05-8 Scott Road 2013	5,288,293.14
CFD 05-8 Scott Road 2018	2.46
CFD 07-2 Series 2015	6,454,708.87
CFD 07-2 Series 2017	30,078,888.31
District 168 - Rivercrest	201,456.87
CFD 89-1 Special Tax Refunding, 2018	145,720.47
CFD 89-4 Special Tax Refunding, 2018	170,643.92
Grand Total:	\$45,574,034.97



Land Secured Districts Market Value by Account:

CFD 03-1 Newport Road 2014	
83525701 - Special Tax	\$224,068.89
83525702 - Bond	1.43
83525706 - Reserve	1,271,718.76
83525707 - Earnings	11,421.56
83525709 - Admin Expense	11,034.63
Total:	\$1,518,245.27
CFD 04-2 Lakehills Crest	
547271 - Redemption	\$0.04
547272 - Earnings	1,602.94
547273 - Reserve	1,413,852.51
547274 - Admin Expense	12,145.54
547275 - Special Tax	288,474.63
Total:	\$1,716,075.66
CFD 05-8 Scott Road 2013	
202358000 - Special Tax	\$750,985.93
202358001 - Bond	5,060.72
202358002 - Reserve	1,761,136.84
202358003 - Admin Expense	166,352.17
202358006 - Improvement/Non-proc	2,604,757.48
Total:	\$5,288,293.14
CFD 05-8 Scott Road 2018	
244793000 – Bond Fund	\$2.46
Total:	\$2.46
CFD 07-2 Series 2015	
216817000 - Special Tax	\$378,506.06
216817001 - Bond	1,258.11
216817002 - Reserve	4,548,900.67
216817003 - Admin Expense	1,601.77



Grand Total:	\$45,574,034.97
Total:	\$170,643.92
229583003 - Reserve	114,252.19
229583002 – Bond Fund	284.06
229583001 – Admin Expense Fund	5,039.21
229583000 – Special Tax	\$51,068.46
CFD 89-4 Special Tax Refunding, 2018	
	7 - 12,1 - 3111
Total:	\$145,720.47
213903 - Earnings	2,578.67
213902 - Admin Exp	5,736.70
213893 - Reserve	62,154.60
213890 - Special Tax	\$75,250.50
CFD 89-1 Special Tax Refunding, 2018	+202, 100101
Total:	\$201,456.87
164844007 - Earnings Account	2,165.74
164844006 - Reserve Account	171,806.26
164844001 - Admin Expense Account	2,350.73
164844000 - Redemption Account	\$25,134.14
District 168 - Rivercrest	750,070,000.31
216850003 – Proceeds Total:	30,078,884.15 \$30,078,888.31
216850000 - Bond Fund	\$4.16
CFD 07-2 Series 2017	£4.4C
OFD 07 2 5 1 1 2017	
Total:	\$6,454,708.87
proceed	1,512,437.23
216817005 - Improvement/Non-	
216817004 - Proceeds	12,005.03



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. 2018 CFD 05-8 Scott Road
- 5. 2015 CFD 07-2
- 6. 2017 CFD 07-2
- 7. 2012 District 168 Rivercrest
- 8. 2018 CFD 89-1 Special Tax Refunding
- 9. 2018 CFD 89-4 Special Tax Refunding



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: (\$544,267.08)

Call Date: 9/1/2024 Fitch: NR Arbitrage Last Calc: 9/1/2021

Trustee: Wells Fargo

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
CFD 03-1 Newport Road 2014								
83525701 - Special Tax	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	224,068.89	\$ 224,068.89	\$ 224,068.89
83525702 - Bond	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	1.43	1.43	1.43
83525706 - Reserve	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	1,271,718.76	1,271,718.76	1,271,718.76
83525707 - Earnings	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	11,421.56	11,421.56	11,421.56
83525709 - Admin Expense	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	11,034.63	11,034.63	11,034.63
						1,518,245.27	\$ 1,518,245.27	\$ 1,518,245.27



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

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

Due: 9/1/2035 Moody's: NR Arbitrage Position: (\$619,157.62)

Call Date: 9/1/2022 Fitch: NR Arbitrage Last Calc: 9/1/2021

Trustee: BNY

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P Moody's		Shares		Total Cost		arket Value
CFD 04-2 Lakehills Crest										
547271 - Redemption	MORGAN STANLEY INSTL L GOVT PT	0.03%			Aaa	0.04	\$	0.04	\$	0.04
547272 - Earnings	MORGAN STANLEY INSTL L GOVT PT	0.03%			Aaa	1,602.94		1,602.94		1,602.94
547273 - Reserve	CASH							62.62		62.62
547273 - Reserve	MORGAN STANLEY INSTL L GOVT PT	0.03%			Aaa	1,413,789.89	1	,413,789.89	1	,413,789.89
547274 - Admin Expense	MORGAN STANLEY INSTL L GOVT PT	0.03%			Aaa	12,145.54		12,145.54		12,145.54
547275 - Special Tax	MORGAN STANLEY INSTL L GOVT PT	0.03%			Aaa	288,474.63		288,474.63		288,474.63
						1,716,013.04	\$ 1	,716,075.66	\$ 1	,716,075.66



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: (\$1,290,846.61)

Call Date: 9/1/2022 Fitch: NR Arbitrage Last Calc: 9/2/2021

Trustee: US Bank

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
CFD 05-8 Scott Road 2013								
202358000 - Special Tax	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	750.985.93	\$ 750.985.93	\$ 750,985.93
202358001 - Bond	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	5.060.72	5.060.72	5,060.72
202358002 - Reserve	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	1,761,136.84	1,761,136.84	1,761,136.84
202358003 - Admin Expense	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	166,352.17	166,352.17	166,352.17
202358006 - Improvement/Non-P	roce FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	2,604,757.48	2,604,757.48	2,604,757.48
						5,288,293.14	\$ 5,288,293.14	\$ 5,288,293.14



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

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Tot	al Cost	Mark	et Value
CFD 05-8 Scott Road 2018 244793000 - Bond Fund	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	2.46	\$	2.46	\$	2.46
						2.46	\$	2.46	\$	2.46



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: (\$3,190,373.66)

Call Date: 9/1/2025 Fitch: NR Arbitrage Last Calc: 9/1/2021

Trustee: US Bank

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
CFD 07-2 Series 2015								
216817000 - Special Tax	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	378,506.06	\$ 378,506.06	\$ 378,506.06
216817001 - Bond	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	1,258.11	1,258.11	1,258.11
216817002 - Reserve	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	4,548,900.67	4,548,900.67	4,548,900.67
216817003 - Admin Expense	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	1,601.77	1,601.77	1,601.77
216817004 - Proceeds	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	12,005.03	12,005.03	12,005.03
216817005 - Improvement/Non-proceed	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	1,512,437.23	1,512,437.23	1,512,437.23
						6,454,708.87	\$ 6,454,708.87	\$ 6,454,708.87



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: (\$434,829.68)

Call Date: 9/1/2027 Fitch: NR Arbitrage Last Calc: 9/1/2021

Trustee: US Bank

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost		Shares Total Cost		Cost Market V	
CFD 07-2 Series 2017 216850000 - Bond Fund	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	4.16	\$	4.16	\$	4.16		
216850003 - Proceeds	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	30,078,884.15	30,0	78,884.15	30,0	78,884.15		
						30,078,888.31	\$ 30,0	78,888.31	\$ 30,0	78,888.31		



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:
 (\$81,233.41)

 Call Date:
 9/2/2022
 Fitch:
 NR
 Arbitrage Last Calc:
 9/3/2021

Trustee: US Bank

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	<u>S&P</u>	Moody's	Shares	Total Cost		N	larket Value
District 168 - Rivercrest										
164844000 - Redemption Account	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	25,134.14	\$	25,134.14	\$	25,134.14
164844001 - Admin Expense Account	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	2,350.73		2,350.73		2,350.73
164844006 - Reserve Account	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	171,806.26		171,806.26		171,806.26
164844007 - Earnings Account	FIRST AMERICAN GOVT OBLIGATION	0.03%		AAA	Aaa	2,165.74		2,165.74		2,165.74
						201,456.87	\$	201,456.87	\$	201,456.87



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:
 (\$10,996.10)

 Call Date:
 9/1/2023
 Fitch:
 NR
 Arbitrage Last Calc:
 9/1/2021

Trustee: BNY

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost		M	arket Value
CFD 89-1 Special Tax Refunding B	onds, Series 2018									
213890 - Special Tax	FIDELITY INVST MM GOVT CLASS I	0.01%			Aaa	75,250.50	\$	75,250.50	\$	75,250.50
213893 - Reserve	FIDELITY INVST MM GOVT CLASS I	0.01%			Aaa	62,154.60		62,154.60		62,154.60
213902 - Admin Exp	FIDELITY INVST MM GOVT CLASS I	0.01%			Aaa	5,736.70		5,736.70		5,736.70
213903 - Earnings	FIDELITY INVST MM GOVT CLASS I	0.01%			Aaa	2,578.67		2,578.67		2,578.67
						145,720.47	\$	145,720.47	\$	145,720.47



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: (\$15,564.33)

Call Date: 9/1/2026 Fitch: NR Arbitrage Last Calc: 9/1/2021

Trustee: US Bank

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	<u>S & P</u>	Moody's	Shares	Total Cost	Market Value
CFD 89-4 Special Tax Refunding Bonds	, Series 2018							
229583000 - Special Tax	FEDERATED GOVT OBLIGATION FUND	0.02%			Aaa	51,068.46	\$ 51,068.46	\$ 51,068.46
229583001 - Admin Expense Fund	FEDERATED GOVT OBLIGATION FUND	0.02%			Aaa	5,039.21	5,039.21	5,039.21
229583002 - Bond Fund	FEDERATED GOVT OBLIGATION FUND	0.02%			Aaa	284.06	284.06	284.06
229583003 - Reserve	FEDERATED GOVT OBLIGATION FUND	0.02%			Aaa	114,252.19	114,252.19	114,252.19
						170,643.92	\$170,643.92	\$170,643.92





October 18, 2021

Mr. Don Kent Director of Finance 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 September 30, 2021 (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

Managing Member



September 30, 2021
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	4,173,640.11	\$4,173,640.11	\$4,173,640.11
DREYFUS TAX EXEMP CASH INSTL SH	5,793,812.16	5,793,812.16	5,793,812.16
DREYFUS TAX EXEMP CASH INSTL 264	750,903.89	750,826.04	750,828.80
FIDELITY INVST MM GOVT CLASS	35,263,109.14	35,263,109.14	35,263,109.14
GOLDMAN SACHS TR GOVT INST FUND	11,194,978.27	11,194,978.27	11,194,978.27
FEDERATED US TRSY ONLY CR SVC	8,338,634.49	8,338,634.49	8,338,634.49
Grand Total:	65,515,078.06	\$65,515,000.21	\$65,515,002.97

Successor Agency to the Redevelopment Agency by Series:

Issue	Market Value
2004 Tax Allocation Housing Bonds Series A-T	\$7,119,993.63
2011 Tax Allocation Bonds B, D, E	9,548,727.14
2011 Tax Allocation Bonds Series A-T	1,409,506.32
2014 Tax Allocation Bonds A, D, E	6,052,518.39
2015 Tax Allocation Bonds A, D, E	5,509,166.75
2015 Tax Allocation Bonds B & C	4,736,784.46
2016 Tax Allocation Bonds A, D, E	4,858,596.13
2016 Tax Allocation Bonds B & C	3,226,642.67
2017 TA Housing Refunding Bonds Series A	1,114,946.46
2017 Tax Allocation Bonds D & E	9,345,675.25
2017 Tax Allocation Bonds Series C	734,356.56
2017 Tax Allocation Ref Bonds Series B	3,756,675.00
2017 Tax Allocation Housing Bonds Series A-T	4,200,100.52
2017 Tax Allocation Housing Refunding Series	
В	1,593,711.64
Combined Housing 14 15 17	2,286,116.10
2020 Series A Second Lien TARB Series D & E	21,485.95
Grand Total:	\$65,515,002.97



Successor Agency to the Redevelopment Agency by Account:

2004 Tax Allocation Housing Bonds Series	, voiopinone /
A-T	
363831 - Debt Service	\$95.59
363832 - PRN	5,846,092.37
363833 - Interest	1,273,805.67
Total:	\$7,119,993.63
2011 Tax Allocation Bonds B, D, E	
872152 - B Reserve	\$2,313,530.00
872153 - B Redevelopment	750,828.80
872154 - B Interest	1,126,239.43
872232 - E Reserve	1,192,057.49
872234 - E Interest	13,917.26
278486 - Sub B Debt Service	4,152,154.16
Total:	\$9,548,727.14
2011 Tax Allocation Bonds Series A-T	
871933 - A-T Reserve	\$1,409,506.32
Total:	\$1,409,506.32
2014 Tax Allocation Bonds A, D, E	
668372 - A Interest	\$353,071.88
668373 - A Principal	645,000.00
668374 - A Reserve	1,458,634.15
668453 - E Interest	302,381.25
668454 - E Principal	465,000.00
668455 - E Reserve	1,467,774.86
668463 - D Interest	510,656.25
668464 - D Principal	850,000.00
Total:	\$6,052,518.39
2015 Tax Allocation Bonds A, D, E	
639365 - A Revenue	\$0.18
713679 - A Reserve	1,504,962.24
713683 - A Debt Service	6.51
713684 - A Interest	414,450.00



713685 - A Principal		775,000.00
713692 - D Debt Service		0.01
713693 - D Interest		253,003.72
713695 - D Principal		435,000.00
713702 - E Reserve		1,036,862.89
713744 - E Debt Service		6.20
713747 - E Interest		344,875.00
713748 - E Principal		745,000.00
	Total:	\$5,509,166.75
2015 Tax Allocation Bonds B & C		
822326 - B Debt Service		\$14.57
822327 - B Interest		1,213,900.00
822328 - B Principal		1,715,000.00
822912 - C Interest		274,441.53
822913 - C Principal		490,000.00
822914 - C Reserve		1,043,428.36
OZZJIH - C NESCIVE		
022714 - C NESELVE	Total:	\$4,736,784.46
022314 - C NESEIVE	Total:	\$4,736,784.46
2016 Tax Allocation Bonds A, D, E	Total:	\$4,736,784.46
	Total:	\$4,736,784.46 \$0.05
2016 Tax Allocation Bonds A, D, E	Total:	
2016 Tax Allocation Bonds A, D, E 741102 - A Revenue	Total:	\$0.05
2016 Tax Allocation Bonds A, D, E 741102 - A Revenue 741197 - A Debt Service	Total:	\$0.05 4.96
2016 Tax Allocation Bonds A, D, E 741102 - A Revenue 741197 - A Debt Service 741198 - A Interest	Total:	\$0.05 4.96 306,300.00
2016 Tax Allocation Bonds A, D, E 741102 - A Revenue 741197 - A Debt Service 741198 - A Interest 741199 - A Principal	Total:	\$0.05 4.96 306,300.00 570,000.00
2016 Tax Allocation Bonds A, D, E 741102 - A Revenue 741197 - A Debt Service 741198 - A Interest 741199 - A Principal 741210 - D Debt Service	Total:	\$0.05 4.96 306,300.00 570,000.00 16.12
2016 Tax Allocation Bonds A, D, E 741102 - A Revenue 741197 - A Debt Service 741198 - A Interest 741199 - A Principal 741210 - D Debt Service 741211 - D Interest	Total:	\$0.05 4.96 306,300.00 570,000.00 16.12 955,350.00
2016 Tax Allocation Bonds A, D, E 741102 - A Revenue 741197 - A Debt Service 741198 - A Interest 741199 - A Principal 741210 - D Debt Service 741211 - D Interest 741212 - D Principal	Total:	\$0.05 4.96 306,300.00 570,000.00 16.12 955,350.00 1,880,000.00
2016 Tax Allocation Bonds A, D, E 741102 - A Revenue 741197 - A Debt Service 741198 - A Interest 741199 - A Principal 741210 - D Debt Service 741211 - D Interest 741212 - D Principal 741223 - E Interest	Total:	\$0.05 4.96 306,300.00 570,000.00 16.12 955,350.00 1,880,000.00 406,925.00
2016 Tax Allocation Bonds A, D, E 741102 - A Revenue 741197 - A Debt Service 741198 - A Interest 741199 - A Principal 741210 - D Debt Service 741211 - D Interest 741212 - D Principal 741223 - E Interest		\$0.05 4.96 306,300.00 570,000.00 16.12 955,350.00 1,880,000.00 406,925.00 740,000.00
2016 Tax Allocation Bonds A, D, E 741102 - A Revenue 741197 - A Debt Service 741198 - A Interest 741199 - A Principal 741210 - D Debt Service 741211 - D Interest 741212 - D Principal 741223 - E Interest 741224 - E Principal		\$0.05 4.96 306,300.00 570,000.00 16.12 955,350.00 1,880,000.00 406,925.00 740,000.00
2016 Tax Allocation Bonds A, D, E 741102 - A Revenue 741197 - A Debt Service 741198 - A Interest 741199 - A Principal 741210 - D Debt Service 741211 - D Interest 741212 - D Principal 741223 - E Interest 741224 - E Principal		\$0.05 4.96 306,300.00 570,000.00 16.12 955,350.00 1,880,000.00 406,925.00 740,000.00 \$4,858,596.13
2016 Tax Allocation Bonds A, D, E 741102 - A Revenue 741197 - A Debt Service 741198 - A Interest 741199 - A Principal 741210 - D Debt Service 741211 - D Interest 741212 - D Principal 741223 - E Interest 741224 - E Principal		\$0.05 4.96 306,300.00 570,000.00 16.12 955,350.00 1,880,000.00 406,925.00 740,000.00 \$4,858,596.13



741189 - B Interest	949,225.00
741190 - B Principal	1,805,000.00
Total:	\$3,226,642.67
2017 TA Housing Refunding Bonds Series	70, 220,032.03
A	
982727 - A Reserve	\$1,114,946.46
Total:	\$1,114,946.46
2017 Tax Allocation Bonds D & E	
982684 - E Interest	\$1,003,300.00
982686 - E Reserve	4,467,777.56
982687 - E Redemption	1,115,000.00
982700 - A Interest	1,234.23
982706 - D Debt Service	23.25
982707 - D Interest	608,825.00
982709 - D Reserve	2,149,515.21
Total:	\$9,345,675.25
2017 Tax Allocation Bonds Series C	
982691 - C Debt Service	\$1.86
982692 - C Interest	114,021.88
982693 - C Principal	90,000.00
982694 - C Reserve	530,332.82
Total:	\$734,356.56
2017 Tax Allocation Ref Bonds Series B	
982719 - B Interest	\$1,236,675.00
982720 - B Principal	2,520,000.00
Total:	\$3,756,675.00
2017 Tax Allocation Housing Bonds Series A-T	
208954 – Reserve	\$4,200,100.52
Total:	\$4,200,100.52



2017 Tax Allocation Housing Refunding	
Series B	
208967 – Reserve	\$1,593,711.64
Total:	\$1,593,711.64
Combined Housing 14 15 17	
668323 - Debt Service	\$24.43
668324 - Interest	1,575,977.25
668325 - Principal	710,114.42
Total:	\$2,286,116.10
2020 Series A Second Lien TARB Series	
D&E	
280121 - E Debt Service	\$0.89
165542 - PFA Revenue	21,483.89
275927 - D Debt Service	1.17
Total:	\$21,485.95
Grand Total:	\$65,515,002.97



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

<u>ISSUES</u>

- 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:	Arbitrage Yield:	Taxable
Due:		Moody's:	Arbitrage Position:	Taxable
Call Date:		Fitch:	Arbitrage Last Calc:	Taxable
Trustee:	BNY			

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	То	tal Cost	Mar	ket Value
2004 Tax Allocation Housing	Bonds Series A-T									
363831 - Debt Service	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	95.59	\$	95.59	\$	95.59
363832 - PRN	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	5,846,092.37	5,8	346,092.37	5,8	346,092.37
363833 - Interest	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	1,273,805.67	1,2	73,805.67	1,7	273,805.67
						7,119,993.63	\$ 7,1	19,993.63	\$ 7,1	119,993.63



2011 Tax Allocation Bonds B

\$23,133,000.50

Dated Date:	3/17/2011	S&P: A	Arbitrage Yield:	8.185%
Duo.	10/1/20/2	Moody's:	Arhitraga Position	(\$2.466.128

Due: 10/1/2042 Moody's: Arbitrage Position: (\$2,466,128.52)
Call Date: 10/1/2021 Fitch: Arbitrage Last Calc: 10/1/2020

Trustee: BNY

2011 Tax Allocation Bonds D

\$6,475,000

Dated Date. 3/17/2011 S&P. A Albitrage field. 7.2267	Dated Date:	3/17/2011	S&P: A	Arbitrage Yield:	7.228%
--	-------------	-----------	--------	------------------	--------

 Due:
 12/1/2037
 Moody's:
 Arbitrage Position:
 (\$481,488.30)

 Call Date:
 12/1/2021
 Fitch:
 Arbitrage Last Calc:
 10/1/2020

Trustee: BNY

2011 Tax Allocation Bonds E

\$12,579,720

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

 Due:
 12/1/2040
 Moody's:
 Arbitrage Position:
 (\$1,481,414.44)

 Call Date:
 12/1/2021
 Fitch:
 Arbitrage Last Calc:
 10/1/2020

Trustee: BNY

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2011 Tax Allocation Bonds		0.010/				2 242 520 00	Ć 2.242.520.00	ć 2.242.520.00
872152 - B Reserve	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	2,313,530.00	\$ 2,313,530.00	\$ 2,313,530.00
872153 - B Redevelopment	DREYFUS TAX EXEMP CASH MGMT IN	0.01%			Aaa	750,903.89	750,826.04	750,828.80
872154 - B Interest	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	1,126,239.43	1,126,239.43	1,126,239.43
872232 - E Reserve	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	1,192,057.49	1,192,057.49	1,192,057.49
872234 - E Interest	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	13,917.26	13,917.26	13,917.26
278486 - Sub B Debt Service	DREYFUS TREAS PRIME CAINV SHS	0.01%				4,152,154.16	4,152,154.16	4,152,154.16
						9,548,802.23	\$ 9,548,724.38	\$ 9,548,727.14



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: A2 Arbitrage Position: Taxable

Call Date: Not Callable Fitch: Arbitrage Last Calc: Taxable

Trustee: BNY

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2011 Tax Allocation Bonds Series A-T 871933 - A-T Reserve	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	1,409,506.32	\$ 1,409,506.32	\$ 1,409,506.32
						1,409,506.32	\$ 1,409,506.32	\$ 1,409,506.32



2014 Tax Allocation Bonds A \$19,620,000

Dated Date:	10/1/2014	S&P:	AA	Arbitrage Yield:	3.548%
Due:	10/1/2037	Moody's:		Arbitrage Position:	(\$239,579.52)
Call Date:	10/1/2024	Fitch:		Arbitrage Last Calc:	9/30/2019
Trustee:	BNY				

2014 Tax Allocation Bonds D

\$28,130,000

Dated Date:	10/1/2014	S&P:	AA	Arbitrage Yield:	3.62%
Due:	10/1/2037	Moody's:		Arbitrage Position:	(\$1,650.00)
Call Date:	10/1/2024	Fitch:		Arbitrage Last Calc:	9/30/2019
Trustee:	BNY				

2014 Tax Allocation Bonds E

\$16,545,00	00	
-------------	----	--

	Dated Date:	10/1/2014	S&P: AA	Arbitrage Yield:	3.663%
--	-------------	-----------	---------	------------------	--------

 Due:
 10/1/2037
 Moody's:
 Arbitrage Position:
 (\$250,916.20)

 Call Date:
 10/1/2024
 Fitch:
 Arbitrage Last Calc:
 9/30/2019

Trustee: BNY

FIXED INCOME PORTFOLIO

Portfolio	Security	_Yield_	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2014 Tax Allocation Bonds A, D, E								
668372 - A Interest	FEDERATED US TRSY ONLY CR SVC	0.01%				353,071.88	\$ 353,071.88	\$ 353,071.88
668373 - A Principal	FEDERATED US TRSY ONLY CR SVC	0.01%				645,000.00	645,000.00	645,000.00
668374 - A Reserve	FEDERATED US TRSY ONLY CR SVC	0.01%				1,458,634.15	1,458,634.15	1,458,634.15
668453 - E Interest	FEDERATED US TRSY ONLY CR SVC	0.01%				302,381.25	302,381.25	302,381.25
668454 - E Principal	FEDERATED US TRSY ONLY CR SVC	0.01%				465,000.00	465,000.00	465,000.00
668455 - E Reserve	FEDERATED US TRSY ONLY CR SVC	0.01%				1,467,774.86	1,467,774.86	1,467,774.86
668463 - D Interest	FEDERATED US TRSY ONLY CR SVC	0.01%				510,656.25	510,656.25	510,656.25
668464 - D Principal	FEDERATED US TRSY ONLY CR SVC	0.01%				850,000.00	850,000.00	850,000.00
						6,052,518.39	\$ 6,052,518.39	\$6,052,518.39



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

Dated Date: 10/1/2015 S&P: AA Arbitrage Yield: 3.6153%

 Due:
 10/1/2037
 Moody's:
 Arbitrage Position:
 (\$366,519.01)

 Call Date:
 10/1/2025
 Fitch:
 Arbitrage Last Calc:
 10/1/2020

Trustee: BNY

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2015 Tax Allocation Bonds A, D, E								
639365 - A Revenue	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	0.18	\$ 0.18	\$ 0.18
713679 - A Reserve	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	1,504,962.24	1,504,962.24	1,504,962.24
713683 - A Debt Service	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	6.51	6.51	6.51
713684 - A Interest	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	414,450.00	414,450.00	414,450.00
713685 - A Principal	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	775,000.00	775,000.00	775,000.00
713692 - D Debt Service	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	0.01	0.01	0.01
713693 - D Interest	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	253,003.72	253,003.72	253,003.72
713695 - D Principal	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	435,000.00	435,000.00	435,000.00
713702 - E Reserve	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	1,036,862.89	1,036,862.89	1,036,862.89
713744 - E Debt Service	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	6.20	6.20	6.20
713747 - E Interest	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	344,875.00	344,875.00	344,875.00
713748 - E Principal	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	745,000.00	745,000.00	745,000.00
						5,509,166.75	\$ 5,509,166.75	\$ 5,509,166.75



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

Dated Date:	7/8/2015	S&P:	AA	Arbitrage Yield:	3.80%
Due:	10/1/2037	Moody's:		Arbitrage Position:	(\$3,910.34)
Call Date:	10/1/2025	Fitch:		Arbitrage Last Calc:	9/30/2019
Trustee:	BNY				

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

Dated Date:	7/8/2015	S&P:	AA	Arbitrage Yield:	3.6995%
Due:	10/1/2037	Moody's:		Arbitrage Position:	(\$135,227.36)
Call Date:	10/1/2025	Fitch:		Arbitrage Last Calc:	9/30/2019
Trustee:	BNY				

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield_	Maturity	<u>S&P</u>	Moody's	Shares	Total Cost		Ma	arket Value
2015 Tax Allocation Bonds B & C										
822326 - B Debt Service	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	14.57	\$	14.57	\$	14.57
822327 - B Interest	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	1,213,900.00		1,213,900.00	1	,213,900.00
822328 - B Principal	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	1,715,000.00		1,715,000.00	1	,715,000.00
822912 - C Interest	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	274,441.53		274,441.53		274,441.53
822913 - C Principal	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	490,000.00		490,000.00		490,000.00
822914 - C Reserve	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	1,043,428.36		1,043,428.36	1	,043,428.36
						4.736.784.46	\$	4.736.784.46	\$ 4	.736.784.46



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

Dated Date: 5/4/2016 S&P: AA Arbitrage Yield: 2.59%

 Due:
 10/1/2037
 Moody's:
 Arbitrage Position:
 (\$928,501.90)

 Call Date:
 10/1/2025
 Fitch:
 Arbitrage Last Calc:
 10/1/2020

Trustee: BNY

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	<u>S & P</u>	Moody's	Shares	Total Cost		otal Cost Market Va	
2016 Tax Allocation Bonds A, D, E	:									
741102 - A Revenue	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	0.05	\$	0.05	\$	0.05
741197 - A Debt Service	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	4.96		4.96		4.96
741198 - A Interest	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	306,300.00	30	6,300.00	3	06,300.00
741199 - A Principal	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	570,000.00	57	0,000.00	5	70,000.00
741210 - D Debt Service	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	16.12		16.12		16.12
741211 - D Interest	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	955,350.00	95	5,350.00	9	55,350.00
741212 - D Principal	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	1,880,000.00	1,88	30,000.00	1,8	80,000.00
741223 - E Interest	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	406,925.00	40	6,925.00	4	06,925.00
741224 - E Principal	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	740,000.00	74	10,000.00	7	40,000.00
						4,858,596.13	\$ 4,85	8,596.13	\$4,8	58,596.13



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

Dated Date:	5/4/2016	S&P:	AA		Arbit	rage	Yield:	2.61%	
_				_		_			

 Due:
 10/1/2037
 Moody's:
 Arbitrage Position:
 (\$534,659.23)

 Call Date:
 10/1/2025
 Fitch:
 Arbitrage Last Calc:
 10/1/2020

Trustee: BNY

2016 Tax Allocation Bonds C \$8,950,000

Dated Date:	5/4/2016	S&P: AA	Arbitrage Yield:	2.62%

 Due:
 10/1/2037
 Moody's:
 Arbitrage Position:
 (\$97,427.96)

 Call Date:
 10/1/2025
 Fitch:
 Arbitrage Last Calc:
 10/1/2020

Trustee: BNY

FIXED INCOME PORTFOLIO

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	0.01%			Aaa	2.48	\$	2.48	\$	2.48
741109 - C Interest	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	167,400.00	16	7,400.00		167,400.00
741118 - C Principal	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	305,000.00	30	5,000.00		305,000.00
741188 - B Debt Service	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	15.19		15.19		15.19
741189 - B Interest	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	949,225.00	949	9,225.00		949,225.00
741190 - B Principal	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	1,805,000.00	1,80	5,000.00	1,	805,000.00
						3,226,642.67	\$ 3,220	5,642.67	\$3,	226,642.67



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

Dated Date: 5/10/2017 S&P: AA Arbitrage Yield: 3.8741%

 Due:
 10/1/2039
 Moody's:
 Arbitrage Position:
 (\$34,255.46)

 Call Date:
 10/1/2027
 Fitch:
 Arbitrage Last Calc:
 5/10/2018

Trustee: BNY

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	<u>S&P</u>	Moody's	Shares	Total Cost	Market Value
2017 TA Housing Refunding Bonds Serio 982727 - A Reserve	es A GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	1,114,946.46	\$ 1,114,946.46	\$ 1,114,946.46
						1,114,946.46	\$ 1,114,946.46	\$1,114,946.46



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

Dated Date: 5/10/2017 S&P: AA Arbitrage Yield: 3.38679%

 Due:
 10/1/2040
 Moody's:
 Arbitrage Position:
 (\$157,325.40)

 Call Date:
 10/1/2027
 Fitch:
 Arbitrage Last Calc:
 5/10/2018

Trustee: BNY

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	<u>S & P</u>	Moody's	Shares	Total Cost	Market Value
2017 Tax Allocation Bonds D & E								
982684 - E Interest	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	1,003,300.00	\$1,003,300.00	\$1,003,300.00
982686 - E Reserve	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	4,467,777.56	4,467,777.56	4,467,777.56
982687 - E Redemption	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	1,115,000.00	1,115,000.00	1,115,000.00
982700 - A Interest	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	1,234.23	1,234.23	1,234.23
982706 - D Debt Service	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	23.25	23.25	23.25
982707 - D Interest	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	608,825.00	608,825.00	608,825.00
982709 - D Reserve	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	2,149,515.21	2,149,515.21	2,149,515.21
						9,345,675.25	\$ 9,345,675.25	\$ 9,345,675.25



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

Dated Date: 6/12/2017 S&P: AA Arbitrage Yield: 2.80%

Due: 10/1/2035 Moody's: Arbitrage Position: (\$307,431.95)
Call Date: Fitch: Arbitrage Last Calc: 07/16/2018

Trustee: BNY

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2017 Tax Allocation Ref Bonds Series B								
982719 - B Interest	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	1,236,675.00	\$1,236,675.00	\$ 1,236,675.00
982720 - B Principal	FIDELITY INVST MM GOVT CLASS	0.01%			Aaa	2,520,000.00	2,520,000.00	2,520,000.00
						3,756,675.00	\$3,756,675.00	\$ 3,756,675.00



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

Dated Date: 5/10/2017 S&P: AA Arbitrage Yield: 3.69975%

 Due:
 10/1/2040
 Moody's:
 Arbitrage Position:
 (\$16,339.62)

 Call Date:
 10/1/2027
 Fitch:
 Arbitrage Last Calc:
 5/10/2018

Trustee: BNY

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2017 Tax Allocation Bonds Series C								
982691 - C Debt Service	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	1.86	\$ 1.86	\$ 1.86
982692 - C Interest	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	114,021.88	114,021.88	114,021.88
982693 - C Principal	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	90,000.00	90,000.00	90,000.00
982694 - C Reserve	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	530,332.82	530,332.82	530,332.82
						734,356.56	\$ 734,356.56	\$734,356.56



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

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

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2017 Taxable Housing Series A-T 208954 - Reserve	DREYFUS GOVT CASH MGMT SH BEN	0.03%				4,200,100.52	\$ 4,200,100.52	\$4,200,100.52
						4,200,100.52	\$ 4,200,100.52	\$4,200,100.52



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

Dated Date: 12/28/2017 S&P: AA Arbitrage Yield: 3.4876%

Due: 10/01/2041 Moody's: Arbitrage Position: (\$48,989.83)
Call Date: Fitch: Arbitrage Last Calc: 10/1/2019

Trustee: BNY

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2017 Taxable Housing Series B 208967 - Reserve	DREYFUS GOVT CASH MGMT SH BEN	0.03%				1,593,711.64	\$ 1,593,711.64	\$1,593,711.64
						1,593,711.64	\$ 1,593,711.64	\$1,593,711.64



Combined Housing 14 15 17

Dated Date: S&P: Arbitrage Yield:

Due: Moody's: Arbitrage Position: \$0.00

Call Date: Fitch: Arbitrage Last Calc: 9/30/2019

Trustee: BNY

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost		Shares Total Cost		Mar	ket Value
Combined Housing 14 15 17												
668323 - Debt Service	FEDERATED US TRSY ONLY CR SVC	0.01%				24.43	\$	24.43	\$	24.43		
668324 - Interest	FEDERATED US TRSY ONLY CR SVC	0.01%				1,575,977.25	1,5	75,977.25	1,5	75,977.25		
668325 - Principal	FEDERATED US TRSY ONLY CR SVC	0.01%				710,114.42	7	10,114.42	7:	10,114.42		
						2,286,116.10	\$ 2,2	86,116.10	\$ 2,2	86,116.10		



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

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

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost		Marl	ket Value
2020 Series A Second Lien Series D 8	& E									
280121 - E Debt Service	DREYFUS TREAS PRIME CAINV SHS	0.01%				0.89	\$ 0.8	39	\$	0.89
165542 - PFA Revenue	DREYFUS TREAS PRIME CA INV SHS	0.01%				21,483.89	21,483.8	19	2:	1,483.89
275927 - D Debt Service	DREYFUS TREAS PRIME CAINV SHS	0.01%				1.17	1.1	.7		1.17
						21.485.95	\$ 21,485.9	15	\$ 2	1.485.95





October 18, 2021

Mr. Don Kent Director of Finance 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 September 30, 2021 (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

Managing Member



September 30, 2021 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	3,749,828.10	\$3,749,807.09	\$3,749,453.11
Grand Total:	3,749,828.10	\$3,749,807.09	\$3,749,453.11

Housing Successor Agency Summary by Series:

Issue	Market Value
2011 Tax Allocation Housing Bonds	
Series A-T	\$3,749,453.11
Total:	\$3,749,453.11

Housing Successor Agency Market Value by Account:

2011 Tax Allocation Housing Bonds Series A-T							
871937 - A-T Bond Proceeds	\$3,749,453.11						
Total:	\$3,749,453.11						
Grand Total:	\$3,749,453.11						



Housing Successor Agency

ISSUES

1. 2011 Tax Allocation Housing Bonds Series A-T



HOUSING SUCCESSOR AGENCY

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

Dated Date: 3/8/2011 S&P: A Arbitrage Yield: Taxable
Due: 10/1/2021 Moody's: A2 Arbitrage Position: Taxable
Call Date: Not Callable Fitch: Arbitrage Last Calc: Taxable
Trustee: BNY

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2011 Tax Allocation Housing Bonds Seri 871937 - A-T Bond Proceeds	es A-T DREYFUS TAX EXEMP CASH MGMT IN	0.01%			Aaa	3,749,828.10	\$ 3,749,807.09	\$ 3,749,453.11
						3,749,828.10	\$3,749,807.09	\$ 3,749,453.11





October 13, 2021

Mr. Don Kent Director of Finance 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 September 30, 2021 (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

Managing Member



September 30, 2021 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	37,077,058.71	\$37,077,058.71	\$37,077,058.71
GOLDMAN SACHS GOVT INST FUND	44,850,994.79	44,850,994.79	44,850,994.79
Grand Total	81,928,053.50	\$81,928,053.50	\$81,928,053.50

Pension Obligation Bonds Summary by Series:

Issue	Market Value
Taxable Pension Obligation Bonds Series 2005A and 2020A	\$81,928,053.50
Grand Total:	\$81,928,053.50

Pension Obligation Bonds Market Value by Account:

J	, , , , , , , , , , , , , , , , , , ,
Taxable Pension Obligation Bonds Series	
2005A and 2020A	
17295800 - Bond Account	\$77,541,244.84
17295804 - Pension Liability Account	4,386,808.60
17295807 - Redemption Account	0.06
Total:	\$81,928,053.50
Grand Total:	\$81,928,053.50



Pension Obligation Bonds

ISSUES

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



PENSION OBLIGATION BONDS

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

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

PENSION OBLIGATION BONDS

2020 Pension Obligation Bonds \$719,995,000

Dated Date:	5/6/2020	S&P:	AA	Arbitrage Yield:	Taxable
Due:	2/15/2038	Moody's:	A2	Arbitrage Position:	Taxable
Call Date:		Fitch:		Arbitrage Last Calc:	Taxable
Trustee:	Wells Fargo				

FIXED INCOME PORTFOLIO

Portfolio	Security	_Yield_	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
Taxable Pension Obligation Bonds Serie	es 2005A and 2020A							
17295800 - Bond Account	FSA Capital Management	4.83%	2/12/35			35,339,531.76	\$ 35,339,531.76	\$ 35,339,531.76
17295800 - Bond Account	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	42,201,713.08	42,201,713.08	42,201,713.08
17295804 - Pension Liabilty Account	FSA Capital Management	4.83%	2/12/35			1,737,526.95	1,737,526.95	1,737,526.95
17295804 - Pension Liabilty Account	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	2,649,281.65	2,649,281.65	2,649,281.65
17295807 - Redemption Account	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	0.06	0.06	0.06
						81,928,053.50	\$81,928,053.50	\$81,928,053.50





October 13, 2021

Mr. Don Kent Director of Finance 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 September 30, 2021 (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

Managing Member



September 30, 2021 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	30.36	\$30.36	\$30.36
GOLDMAN SACH GOVT INST FUND	1,391,376.15	1,391,376.15	1,391,376.15
Pooled Investment Fund County of			
Riverside	427,780.60	427,780.60	427,780.60
Grand Total	1,819,187.11	\$1,819,187.11	\$1,819,187.11

Public Financing Authority Summary by Series:

Issue	Market Value
2012 Lease Revenue Refunding	
Bonds	\$1,391,376.15
2015 Lease Revenue Bonds	427,810.96
Grand Total:	\$1,819,187.11

Public Financing Authority Market Value by Account:

2012 Lease Revenue Refunding Bonds	
38979800 - Revenue Fund	\$228.05
38979801 - Capitalized Interest Fun	0.04
38979802 - Principal Account	0.73
38979803 - Reserve Account	1,391,147.33
Total:	\$1,391,376.15
2015 Lease Revenue Bonds	
278257000 - Revenue	\$25.20
278257001 - Interest	3.60
278257003 - Construction	427,782.16
Total:	\$427,810.96
Grand Total:	\$1,819,187.11



Public Financing Authority

ISSUES

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



PUBLIC FINANCING AUTHORITY

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

Dated Date: 11/1/2012 S&P: Arbitrage Yield: 3.478370%

Due: 5/1/2033 Moody's: A1 Arbitrage Position: (\$448,703.90) Call Date: Fitch: A+

Arbitrage Last 4/30/2021

Calc:

Trustee: Wells Fargo

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost		Ma	arket Value
2012 Lease Revenue Refunding Bond	s									
38979800 - Revenue Fund	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	228.05	\$	228.05	\$	228.05
38979801 - Capitalized Interest Fun	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	0.04		0.04		0.04
38979802 - Principal Account	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	0.73	0.73		0.73	
38979803 - Reserve Account	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	1,391,147.33	1,391,147.33		1,147.33	
						1,391,376.15	\$ 1	,391,376.15	\$ 1,	,391,376.15



PUBLIC FINANCING AUTHORITY

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

Dated Date: 6/9/2015 S&P: AA- Arbitrage Yield: 3.861347%

Due: 11/1/2045 Moody's: Arbitrage Position: (\$21,539,941.67)

Call Date: Fitch: A+ Arbitrage Last

Calc: 6/1/2021

Trustee: US Bank

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Fitch	Shares	Total Cost		s Total Cost		Shares Total Cost N		Market Value
2015 Lease Revenue Bonds														
278257000 - Revenue	FIRST AMERICAN GOVT OBLIGATION	0.01%			Aaa		25.20	\$	25.20	\$	25.20			
278257001 - Interest	FIRST AMERICAN GOVT OBLIGATION	0.01%			Aaa		3.60		3.60		3.60			
278257003 - Construction	Pooled Investment Fund County	0.28%	10/1/21		Aaa-bf	AAAf/S1	427,780.60		427,780.60		427,780.60			
278257003 - Construction	FIRST AMERICAN GOVT OBLIGATION	0.01%			Aaa		1.56		1.56		1.56			
							427,810.96	\$	427,810.96	\$	427,810.96			





October 14, 2021

Mr. Don Kent Director of Finance 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 September 30, 2021 (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

Managing Member



September 30, 2021 Quarterly Investment Report County of Riverside, California Infrastructure Financing Authority



Infrastructure Financing Authority Summary by Asset:

Security	Quantity	Total Cost	Market Value
FIRST AMERICAN GOVT OBLIGATION	334,257.39	\$334,257.39	\$334,257.39
GOLDMAN SACHS GOVT INST FUND	39.85	39.85	39.85
Pooled Investment Fund County of Ri	211,288.61	211,288.61	211,288.61
US Bank Money Market	155,855.59	155,855.59	155,855.59
Grand Total:	701,441.44	\$701,441.44	\$701,441.44

Infrastructure Financing Authority Summary by Series:

Issue	Market Value
Lease Revenue Refunding Bonds Series 2015 A	\$39.85
2016 Series A & A-T IFA Lease Revenue Refunding	
Bonds	334,018.09
2017 Lease Revenue Bonds, Series A	155,855.59
2017 Lease Revenue Bonds, Series B & C	211,527.91
Grand Total:	\$701,441.44

Infrastructure Financing Authority Market Value by Account:

Lease Revenue Refunding Bonds Series 2015 A	
84401900 - Revenue Account	\$39.79
84401901 - Interest Account	0.03
84401902 - Principal Account	0.03
Total:	\$39.85
2016 Series A & A-T IFA Lease Revenue Refunding	
Bonds	
222483000 - Bond	\$1.88
222483001 - Interest	0.69
222483003 - Construction	334,015.52
Total:	\$334,018.09



2017 Lease Revenue Bonds, Series A	
256547000 - Revenue	\$1.81
256547001 - Interest	2.04
256547004 - Capital Repair Fund	155,851.74
Total:	\$155,855.59
2017 Lease Revenue Bonds, Series B & C	
240490000 - B Bond Fund	\$2.64
240490001 - Interest	1.22
240490002 - Principal	1.76
240490004 - Project Fund	211,522.29
Total:	\$211,527.91
Grand Total:	\$701,441.44



Infrastructure Financing Authority

ISSUES

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



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

 Dated Date:
 11/4/2015
 S&P: AA Arbitrage Yield:
 3.135634%

 Due:
 11/1/2037
 Moody's:
 Arbitrage Position:
 (\$895,989.77)

 Call Date:
 11/1/2025
 Fitch:
 Arbitrage Last Calc:
 11/4/2020

 Trustee:
 Wells Fargo

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	<u>S&P</u>	Moody's	Shares	To	tal Cost	Mar	ket Value
Lease Revenue Refunding Bond	s Series 2015 A									
84401900 - Revenue Account	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	39.79	\$	39.79	\$	39.79
84401901 - Interest Account	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	0.03		0.03		0.03
84401902 - Principal Account	GOLDMAN SACHS GOVT INST FUND	0.03%		AAA	Aaa	0.03		0.03		0.03
						39.85	\$	39.85	\$	39.85



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

Dated Date: 10/4/2016 S&P: AA- Arbitrage Yield: 1.930650%

Due: 11/1/2031 Moody's: Arbitrage Position: (\$790,136.27)

Call Date: Fitch: Arbitrage Last Calc: 10/4/2020

Trustee: US Bank

FIXED INCOME PORTFOLIO

Portfolio	Security	_Yield_	Maturity	<u>S&P</u>	Moody's	Shares	·	Total Cost	N	Narket Value
2016 Series A & A-T IFA Lease Revenue R	efunding Bonds									
222483000 - Bond	FIRST AMERICAN GOVT OBLIGATION	0.01%			Aaa	1.88	\$	1.88	\$	1.88
222483001 - Interest	FIRST AMERICAN GOVT OBLIGATION	0.01%			Aaa	0.69		0.69		0.69
222483003 - Construction	FIRST AMERICAN GOVT OBLIGATION	0.01%			Aaa	334,015.52		334,015.52		334,015.52
						334,018.09	\$	334,018.09	\$	334,018.09



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

Dated Date: 12/14/2017 S&P: AA- Arbitrage Yield: 3.058773%

 Due:
 11/1/2044
 Moody's:
 Arbitrage Position:
 (\$1,331,279.92)

 Call Date:
 Fitch:
 Arbitrage Last Calc:
 6/30/2021

Trustee: US Bank

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	_	Total Cost	N	Market Value
2017 Lease Revenue Bonds, Series	A									
256547000 - Revenue	US Bank Mmkt 5 - CT	0.00%				1.81	\$	1.81	\$	1.81
256547001 - Interest	US Bank Mmkt 5 - CT	0.00%				2.04		2.04		2.04
256547004 - Capital Repair Fund	US Bank Mmkt 5 - CT	0.00%				155,851.74		155,851.74		155,851.74
						155,855.59	\$	155,855.59	\$	155,855.59



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

Dated Date: 12/28/2017 S&P: AA- Arbitrage Yield: 3.112117%

Due: B - 5/1/2038 Moody's: Arbitrage Position: (\$579,579.46)

C - 5/1/2047

Call Date: Fitch: Arbitrage Last Calc: 5/1/2021

Trustee: US Bank

FIXED INCOME PORTFOLIO

Portfolio	Security	Yield	Maturity	S & P	Moody's	Fitch	Shares	_	Total Cost	 Narket Value
2017 Lease Revenue Bonds, Series B & C										
240490000 - B Bond Fund	FIRST AMERICAN GOVT OBLIGATION	0.01%			Aaa		2.64	\$	2.64	\$ 2.64
240490001 - Interest	FIRST AMERICAN GOVT OBLIGATION	0.01%			Aaa		1.22		1.22	1.22
240490002 - Principal	FIRST AMERICAN GOVT OBLIGATION	0.01%			Aaa		1.76		1.76	1.76
240490004 - Project Fund	Pooled Investment Fund County	0.28%	10/1/21		Aaa-bf	AAAf/S1	211,288.61		211,288.61	211,288.61
240490004 - Project Fund	FIRST AMERICAN GOVT OBLIGATION	0.01%			Aaa		233.68		233.68	233.68
							211,527.91	\$	211,527.91	\$ 211,527.91





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

INTRODUCTION

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

SCOPE

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

FIDUCIARY RESPONSIBILITY

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

PORTFOLIO OBJECTIVES

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

AUTHORITY

Statutory authority for the TTC's investment and safekeeping functions are found in Code Sections 53601 and 53635 et. seq. The TTC's authority to make investments is to be renewed annually, pursuant to state law. It was last renewed by the BOS on October 20, 2020 by County Ordinance No.767.254. Code Section 53607 effectively requires the legislative body to delegate investment authority of the County on an annual basis.

AUTHORIZED INVESTMENTS

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

STAFF AUTHORIZED TO MAKE INVESTMENTS

Only the TTC, Matthew Jennings, <u>Assistant Treasurer, Giovane Pizano,</u> Chief Investment <u>Officer</u>, <u>John Byerly</u>, Deputy Investment <u>Officer</u>, Steve Faeth, and Assistant Investment <u>Officer</u>, Isela Licea, are authorized to make investments and to order the receipt and delivery of investment securities among custodial security clearance accounts.

AUTHORIZED BROKER/DEALERS

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

DAILY ACCOUNTABILITY AND CONTROL

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

SECURITY CUSTODY & DELIVERIES

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

COMPETITIVE PRICING

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

MATURITY LIMITATIONS

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

LIQUIDITY

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

SECURITIES LENDING

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

REVERSE REPURCHASE AGREEMENTS

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

MITIGATING MARKET & CREDIT RISKS

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

TRADING & EARLY SALE OF SECURITIES

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

PURCHASE OF WHEN ISSUED SECURITIES

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

PORTFOLIO REPORTS/AUDITING

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

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

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

SPECIFIC INVESTMENTS

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

PERFORMANCE EVALUATION

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

INVESTMENT OVERSIGHT COMMITTEE

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

QUARTERLY DISTRIBUTION OF INVESTMENT EARNINGS

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

QUARTERLY APPORTIONMENT OF ADMINISTRATIVE COSTS

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

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

TREASURY OPERATIONS

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

POLICY CRITERIA FOR AGENCIES SEEKING VOLUNTARY ENTRY

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

POLICY CRITERIA FOR VOLUNTARY PARTICIPANT WITHDRAWALS

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

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

POLICY ON RECEIPT OF HONORARIA, GIFTS AND GRATUITIES

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

ETHICS & CONFLICTS OF INTEREST

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

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

INVESTMENTS MADE FROM DEBT ISSUANCE PROCEEDS

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

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

POLICY ADOPTION & AMENDMENTS

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

03/02/2021

Matthew Jennings County of Riverside Treasurer-Tax Collector

SCHEDULE I

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

⁽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:

——Academy Securities, Inc.

Bank of New York

FHN Financial

InCapital Insperex LLC

Union Bank

Piper Sandler & Co.

Ramirez & Co, Inc.

Truist Bank

FHN Financial

InCapital

Raymond James & Associates, Inc.

Siebert Williams Shank & Co.

Stifel Nicolas & CoAcademy Securities, Inc.

Bank of New York Stone X Financial Inc

Truist Bank

Union Bank

- 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.

Formatted: Indent: First line: 0.5"

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.
- 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."
- 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 $\mathbf V$

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

- 1. The fund must have a "AAA" rating from two of the nationally recognized rating services: Moody's, Fitch, Standard & Poor's.
- 2. The fund's prospectus cannot allow hedging strategies, options or futures.
- 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	A-1+, A-1
Moody's	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 proceeds or other assets belonging to the County of Riverside, or any affiliated public agency the assets of which reside outside of the County Treasury.

FIDUCIARY RESPONSIBILITY

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

PORTFOLIO OBJECTIVES

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

AUTHORITY

Statutory authority for the TTC's investment and safekeeping functions are found in Code Sections 53601 and 53635 et. seq. The TTC's authority to make investments is to be renewed annually, pursuant to state law. It was last renewed by the BOS on October 20, 2020 by County Ordinance No.767.25. Code Section 53607 effectively requires the legislative body to delegate investment authority of the County on an annual basis.

AUTHORIZED INVESTMENTS

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

STAFF AUTHORIZED TO MAKE INVESTMENTS

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

AUTHORIZED BROKER/DEALERS

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

DAILY ACCOUNTABILITY AND CONTROL

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

SECURITY CUSTODY & DELIVERIES

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

COMPETITIVE PRICING

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

MATURITY LIMITATIONS

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

LIQUIDITY

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

SECURITIES LENDING

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

REVERSE REPURCHASE AGREEMENTS

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

MITIGATING MARKET & CREDIT RISKS

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

TRADING & EARLY SALE OF SECURITIES

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

PURCHASE OF WHEN ISSUED SECURITIES

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

PORTFOLIO REPORTS/AUDITING

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

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

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

SPECIFIC INVESTMENTS

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

PERFORMANCE EVALUATION

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

INVESTMENT OVERSIGHT COMMITTEE

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

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 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.

OUARTERLY 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.

Matthew Jennings
County of Riverside
Treasurer-Tax Collector

SCHEDULE I

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

⁽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:

Academy Securities, Inc.
Bank of New York
FHN Financial
Insperex LLC
Piper Sandler & Co.
Ramirez & Co, Inc.
Raymond James & Associates, Inc.
Siebert Williams Shank & Co.
Stifel Nicolas & CoStoneX Financial Inc
Truist Bank
Union Bank

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

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

POLICY CRITERIA FOR SELECTION OF BROKER/DEALERS SCHEDULE III

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

POLICY CRITERIA FOR COLLATERALIZED TIME DEPOSITS SCHEDULE IV

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

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

POLICY CRITERIA FOR ENTERING INTO A MONEY MARKET FUND SCHEDULE V

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

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

POLICY CRITERIA CORPORATE AND MUNICIPAL SECURITIES SCHEDULE VI

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

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

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

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

Category	Short-Term Ratings	Long-Term Ratings	Restrictions
1	A-1+/P-1/F1+ (SP-1+/MIG1/F1+)	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/F1+ (SP-1+/MIG1/F1)	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/F1+ (SP-1+/MIG1/F1)	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/F1)	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	F1+, F1

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



INDEPENDENT ACCOUNTANT'S REPORT ON APPLYING AGREED-UPON PROCEDURES

The Investment Oversight Committee County of Riverside, California

We have performed the procedures enumerated below on the County's compliance with the Treasurer's annual investment policy and the California Government Code, for the Treasurer's investment portfolio and the investment portfolios of the other entities listed in the attached procedures, for the fiscal year ended June 30, 2021. The County's management is responsible for the County's compliance with those requirements.

The Investment Oversight Committee of the County of Riverside has agreed to and acknowledged that the procedures performed are appropriate to meet the intended purpose of assisting users in understanding the County's compliance with the Treasurer's annual investment policy and the California Government Code, for the Treasurer's investment portfolio and the investment portfolios of the other entities listed in the attached procedures. This report may not be suitable for any other purpose. The procedures performed may not address all the items of interest to a user of this report and may not meet the needs of all users of this report and, as such, users are responsible for determining whether the procedures performed are appropriate for their purposes.

The procedures and associated findings are included in the attached schedule.

We were engaged by the Investment Oversight Committee of the County of Riverside to perform this agreed-upon procedures engagement and conducted our engagement in accordance with attestation standards established by the American Institute of Certified Public Accountants. We were not engaged to and did not conduct an audit or review engagement, the objective of which would be the expression of an opinion or conclusion, respectively, on the County's compliance with the Treasurer's annual investment policy and the California Government Code, for the Treasurer's investment portfolio and the investment portfolios of the other entities listed in the attached procedures. Accordingly, we do not express such an opinion or conclusion. Had we performed additional procedures, other matters might have come to our attention that would have been reported to you.

We are required to be independent of the County of Riverside and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements related to our agreed-upon procedures engagement.

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

Murrieta, California

Van Lout + Funkhanel. 11P

September 29, 2021

AGREED-UPON PROCEDURES

County Treasury:

Concerning the structure and risk of the Treasurer's portfolio, we selected the quarter ended June 30, 2021:

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

Results:

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

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

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

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

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

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

<u>Results:</u> No exceptions were noted as a result of our procedures. As of June 30, 2021, the Treasury was not engaged in any reverse repurchase agreements or any form of leverage as listed above.

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

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

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

Other Investing Activities Outside of the County Treasury:

County of Riverside Asset Leasing Corporation
Housing Authority of the County of Riverside
County of Riverside Successor Agency to the Redevelopment Agency
Riverside County Flood Control and Water Conservation District
County Executive Office for:

Community Facility Districts/Assessment Districts

County of Riverside Infrastructure Financing Authority

County of Riverside District Court Financing Corporation

County of Riverside Southwest Communities Financing Authority

County of Riverside Pension Obligation Bonds

County of Riverside Public Financing Authority

- 1. For each of the aforementioned entities, the following procedures were performed on the quarterly portfolio disclosure report for the quarter ended June 30, 2021:
 - A. Assure accurate identification and classification of all securities noted on portfolio reports.

County of Riverside Asset Leasing Corporation

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

County Housing Authority

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

County of Riverside Successor Agency to the Redevelopment Agency

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

Riverside County Flood Control and Water Conservation District

<u>Results:</u> There was no quarterly portfolio disclosure report provided for the period ended June 30, 2021 for the Riverside County Flood Control and Water Conservation District since the related bonds (Elsinore Valley Benefit Assessment District, Zone 3) issued on February 24, 1993 were paid off on September 5, 2017.

County Executive Office for:

Community Facility Districts/Assessment Districts

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

County of Riverside Infrastructure Financing Authority

County of Riverside District Court Financing Corporation

Results: There was no quarterly portfolio disclosure report provided for the period ended June 30, 2021 for the County of Riverside District Court Financing Corporation since the related bonds (U.S. District Courthouse Project) issued in 1999 were paid off on June 15, 2020.

County of Riverside Southwest Communities Financing Authority

<u>Results:</u> There was no quarterly portfolio disclosure report provided for the period ended June 30, 2021 for Southwest Communities Financing Authority (SCFA) bonds since there were no balances in the accounts as of June 30, 2021. The SCFA bonds were refunded on December 28, 2017 by the issuance of the 2017 Infrastructure Financing Authority Lease Revenue Refunding Bonds Series B.

County of Riverside Pension Obligation Bonds

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

County of Riverside Public Financing Authority

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

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

Results: For all the entities below, the market values provided in the Fiscal Agent statements as of June 30, 2021, were used as the source of pricing information.

County of Riverside Asset Leasing Corporation

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

County Housing Authority

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

County of Riverside Successor Agency to the Redevelopment Agency

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

Riverside County Flood Control and Water Conservation District

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

County Executive Office for:

Community Facility Districts/Assessment Districts

County of Riverside Infrastructure Financing Authority

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

County of Riverside District Court Financing Corporation

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

County of Riverside Southwest Communities Financing Authority

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

County of Riverside Pension Obligation Bonds

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

County of Riverside Public Financing Authority

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

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

County of Riverside Asset Leasing Corporation

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

County Housing Authority

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

County of Riverside Successor Agency to the Redevelopment Agency

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

Riverside County Flood Control and Water Conservation District

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

County Executive Office for:

Community Facility Districts/Assessment Districts

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

County of Riverside Infrastructure Financing Authority

County of Riverside District Court Financing Corporation

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

County of Riverside Southwest Communities Financing Authority

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

County of Riverside Pension Obligation Bonds

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

County of Riverside Public Financing Authority

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

2. For each entity listed above, perform the following procedures on the investments:

A. Confirm that maturities on investments coincide with cash-flow requirements (i.e. debt service and claim disbursement requirements).

County of Riverside Asset Leasing Corporation

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

County Housing Authority

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

County of Riverside Successor Agency to the Redevelopment Agency

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

Riverside County Flood Control and Water Conservation District

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

County Executive Office for:

Community Facility Districts/Assessment Districts

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

County of Riverside Infrastructure Financing Authority

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

County of Riverside District Court Financing Corporation

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

County of Riverside Southwest Communities Financing Authority

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

County of Riverside Pension Obligation Bonds

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

County of Riverside Public Financing Authority

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

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

County of Riverside Asset Leasing Corporation

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

County Housing Authority

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

County of Riverside Successor Agency to the Redevelopment Agency

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

Riverside County Flood Control and Water Conservation District

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

County Executive Office for:

Community Facility Districts/Assessment Districts

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

County of Riverside Infrastructure Financing Authority

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

County of Riverside District Court Financing Corporation

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

County of Riverside Southwest Communities Financing Authority

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

County of Riverside Pension Obligation Bonds

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

County of Riverside Public Financing Authority