

### **MEETING AGENDA** Budget and Implementation Committee

**Time:** 9:30 a.m.

Date: September 27, 2021

**Location:** Pursuant to Governor Newsom's Executive Order N-29-20, (March 18, 2020), the meeting will only be conducted via video conferencing and by telephone.

#### **COMMITTEE MEMBERS**

Lloyd White, **Chair** / David Fenn, City of Beaumont Raymond Gregory, **Vice Chair** / Mark Carnevale, City of Cathedral City

Kyle Pingree / Alberto Sanchez, City of Banning Linda Molina / Wendy Hewitt, City of Calimesa Jeremy Smith / Larry Greene, City of Canyon Lake Steven Hernandez / Denise Delgado, City of Coachella Scott Matas / Russell Betts, City of Desert Hot Springs Bob Magee / Natasha Johnson, City of Lake Elsinore Jan Harnik / Kathleen Kelly, City of Palm Desert Lisa Middleton / Dennis Woods, City of Palm Springs Chuck Conder / Patricia Lock Dawson, City of Riverside Alonso Ledezma / Crystal Ruiz, City of San Jacinto Ben J. Benoit / Joseph Morabito, City of Wildomar Karen Spiegel, County of Riverside, District II Chuck Washington, County of Riverside, District III

#### STAFF

Anne Mayer, Executive Director Theresia Trevino, Chief Financial Officer

#### **AREAS OF RESPONSIBILITY**

Annual Budget Development and Oversight Competitive Federal and State Grant Programs Countywide Communications and Outreach Programs Countywide Strategic Plan Legislation Public Communications and Outreach Programs Short Range Transit Plans

#### RIVERSIDE COUNTY TRANSPORTATION COMMISSION BUDGET AND IMPLEMENTATION COMMITTEE

<u>www.rctc.org</u>

#### AGENDA\* \*Actions may be taken on any item listed on the agenda 9:30 a.m. Monday, September 27, 2021

Pursuant to Governor Newsom's Executive Order N-29-20, (March 18, 2020), the Budget and Implementation Committee meeting will also be conducted via video conferencing and by telephone. Please follow the instructions below to join the meeting remotely.

#### INSTRUCTIONS FOR ELECTRONIC PARTICIPATION

Join Zoom Meeting https://rctc.zoom.us/j/88068240795

Meeting ID: 880 6824 0795 One tap mobile +16699006833,,88068240795# US (San Jose)

> Dial by your location +1 669 900 6833 US (San Jose)

For members of the public wishing to submit comment in connection with the Budget and Implementation Committee Meeting please email written comments to the Clerk of the Board at <u>Imobley@rctc.org</u> prior to September 26, 2021 at 5:00 p.m. and your comments will be made part of the official record of the proceedings. Members of the public may also make public comments through their telephone or Zoom connection when recognized by the Chair.

In compliance with the Brown Act and Government Code Section 54957.5, agenda materials distributed 72 hours prior to the meeting, which are public records relating to open session agenda items, will be available for inspection by members of the public prior to the meeting on the Commission's website, <u>www.rctc.org</u>.

In compliance with the Americans with Disabilities Act, Government Code Section 54954.2, Executive Order N-29-20, and the Federal Transit Administration Title VI, please contact the Clerk of the Board at (951) 787-7141 if special assistance is needed to participate in a Committee meeting, including accessibility and translation services. Assistance is provided free of charge. Notification of at least 48 hours prior to the meeting time will assist staff in assuring reasonable arrangements can be made to provide assistance at the meeting.

#### 1. CALL TO ORDER

#### 2. ROLL CALL

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#### 3. PLEDGE OF ALLEGIANCE

- 4. **PUBLIC COMMENTS** Under the Brown Act, the Board should not take action on or discuss matters raised during public comment portion of the agenda which are not listed on the agenda. Board members may refer such matters to staff for factual information or to be placed on the subsequent agenda for consideration. Each individual speaker is limited to speak three (3) continuous minutes or less.
- 5. ADDITIONS/REVISIONS (The Committee may add an item to the Agenda after making a finding that there is a need to take immediate action on the item and that the item came to the attention of the Committee subsequent to the posting of the agenda. An action adding an item to the agenda requires 2/3 vote of the Committee. If there are less than 2/3 of the Committee members present, adding an item to the agenda requires a unanimous vote. Added items will be placed for discussion at the end of the agenda.)
- **6. CONSENT CALENDAR** All matters on the Consent Calendar will be approved in a single motion unless a Commissioner(s) requests separate action on specific item(s). Items pulled from the Consent Calendar will be placed for discussion at the end of the agenda.

#### 6A. APPROVAL OF MINUTES – AUGUST 23, 2021

#### 6B. QUARTERLY INVESTMENT REPORT

#### Overview

This item is for the Committee to:

- 1) Receive and file the Quarterly Investment Report for the quarter ended June 30, 2021; and
- 2) Forward to the Commission for final action.

#### 6C. QUARTERLY FINANCIAL STATEMENTS

#### Overview

This item is for the Committee to:

- 1) Receive and file the Quarterly Financial Statements for the 12 months ended June 30, 2021;
- Approve a budget adjustment of \$14,593,400 to increase the Measure A local streets and roads turnback payments to the local jurisdictions through June 2021; and
- 3) Forward to the Commission for final action.

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#### 7. STATE AND FEDERAL LEGISLATIVE UPDATE

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#### Overview

This item is for the Committee to:

- 1) Receive and file an update on state and federal legislation; and
- 2) Forward to the Commission for final action.

### 8. 2022 STATE TRANSPORTATION IMPROVEMENT PROGRAM ADOPTED FUND ESTIMATE AND PROJECT RECOMMENDATIONS

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#### Overview

This item is for the Committee to:

- 1) Approve programming \$27,698,381 of 2022 State Transportation Improvement Program (STIP) Western Riverside County and Palo Verde Valley target share funding capacity on the Interstate 10 (I-10)/Highland Springs Interchange and Temescal Canyon Road Widening projects, and forward to the California Transportation Commission (CTC);
- 2) Include programming \$7,550,259 of 2022 STIP Coachella Valley target share funding capacity based on the project recommendation by the Coachella Valley Association of Governments (CVAG) and forward to the CTC;
- Include programming Planning, Programming, and Monitoring (PPM) funds (2 percent of STIP target share programming capacity) in the amount of \$719,360 in Fiscal Years (FY) 2024/25 through 2026/27;
- 4) Include programming \$15,657,460 of 2022 STIP maximum share funding capacity on the Coachella Valley-San Gorgonio Pass Rail Corridor Service project and forward to the CTC;
- 5) Include programming PPM funds (2 percent of STIP maximum share programming capacity) in the amount of \$319,540 in FY 2027/28;
- 6) Submit the 2022 STIP submittal to the CTC by the statutory deadline of December 15, 2021;
- 7) Forward the Riverside County 2022 STIP project recommendations to the Southern California Association of Governments (SCAG) to conduct regional performance measures analysis as required by the CTC STIP guidelines;
- 8) Approve a revision to Agreement No. 07-71-028-04, Amendment No. 4 to Agreement No.

07-71-028-00, with the city of Blythe (Blythe) to trade \$155,094 of Palo Verde Valley STIP funds with Measure A Western Riverside County Highway funds to facilitate delivery of local arterial projects for a revised total amount not to exceed \$198,391;

- 9) Authorize the Executive Director, pursuant to legal counsel review, to execute the revised Agreement No. 07-71-028-04 on behalf of the Commission upon CTC adoption of the 2022 STIP in March 2022; and
- 10) Forward to the Commission for final action.

#### 9. ITEM(S) PULLED FROM CONSENT CALENDAR AGENDA

#### **10. EXECUTIVE DIRECTOR REPORT**

#### 11. COMMISSIONER COMMENTS

#### Overview

This item provides the opportunity for brief announcements or comments on items or matters of general interest.

#### 12. ADJOURNMENT

The next Budget and Implementation Committee meeting is scheduled to be held at **9:30 a.m., October 25, 2021**.

# AGENDA ITEM 6A MINUTES

#### **RIVERSIDE COUNTY TRANSPORTATION COMMISSION**

#### BUDGET AND IMPLEMENTATION COMMITTEE

Monday, August 23, 2021

#### MINUTES

#### 1. CALL TO ORDER

The meeting of the Budget and Implementation Committee was called to order by Chair Lloyd White at 9:31 a.m. Pursuant to Governor Newsom's Executive Order N-29-20, (March 18, 2020), the Governing Board meeting was conducted via video conferencing and by telephone.

#### 2. ROLL CALL

#### **Members/Alternates Present**

#### **Members Absent**

Ben J. Benoit Denise Delgado\* Chuck Conder Raymond Gregory Jan Harnik\* Bob Magee Scott Matas Lisa Middleton Linda Molina Jeremy Smith Karen Spiegel\* Chuck Washington Lloyd White \*Arrived after the meeting was called to order. Alonso Ledezma Kyle Pingree

#### 3. PLEDGE OF ALLEGIANCE

Vice Chair Raymond Gregory led the Budget and Implementation Committee in a flag salute.

#### 4. PUBLIC COMMENTS

There were no requests to speak from the public.

At this time, Commissioners Denise Delgado and Jan Harnik joined the meeting.

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#### 5. ADDITIONS / REVISIONS

Lisa Mobley, Administrative Services Manager/Clerk of the Board, announced for Agenda Item 6B, *"Quarterly Sales Tax Analysis"*, there was a revision to the attachment and that will be corrected for the September Commission meeting, and she referred to Theresia Trevino, Chief Financial Officer to provide the details.

Theresia Trevino clarified for Agenda Item 6B, Attachment 1, the Riverside County Transportation Commission Sales Tax Digest Summary under the California's Economic Outlook on the second line there are two references to decreases and those should be increases and it will be corrected for the September Commission meeting and apologized for the error.

6. **CONSENT CALENDAR** - All matters on the Consent Calendar will be approved in a single motion unless a Commissioner(s) requests separate action on specific item(s). Items pulled from the Consent Calendar will be placed for discussion at the end of the agenda.

M/S/C (Molina/Gregory) to approve the following Consent Calendar item(s):

#### 6A. APPROVAL OF MINUTES – JUNE 28, 2021

#### 6B. QUARTERLY SALES TAX ANALYSIS

- 1) Receive and file the sales tax analysis for Quarter 1, 2021 (1Q 2021); and
- 2) Forward to the Commission for final action.

#### 6C. SINGLE SIGNATURE AUTHORITY REPORT

- 1) Receive and file the Single Signature Authority report for the fourth quarter ended June 30, 2021; and
- 2) Forward to the Commission for final action.

#### 6D. QUARTERLY PUBLIC ENGAGEMENT METRICS REPORT, APRIL – JUNE 2021

- 1) Receive and file the Quarterly Public Engagement Metrics Report for April - June 2021; and
- 2) Forward to the Commission for final action.

# 6E. QUARTERLY REPORTING OF CONTRACT CHANGE ORDERS FOR CONSTRUCTION CONTRACTS

1) Receive and file the Quarterly Report of Contract Change Orders for Construction Contracts for the past three months ended June 30, 2021; and 2) Forward to the Commission for final action.

#### 6F. FISCAL YEAR 2021/22 ANNUAL LOCAL TRANSPORTATION FUND PLANNING ALLOCATIONS TO WESTERN RIVERSIDE COUNCIL OF GOVERNMENTS AND COACHELLA VALLEY ASSOCIATION OF GOVERNMENTS

- 1) Approve an allocation of Local Transportation Fund (LTF) funds for planning in the amount of \$866,250 for Western Riverside Council of Governments (WRCOG) and \$472,500 for Coachella Valley Association of Governments (CVAG) for efforts identified in each agency's FY 2021/22 LTF Program Objectives/Work Plan (Work Plan) that supports transportation planning programs and functions that are consistent with regional and subregional plans, programs, and requirements; and
- 2) Forward to the Commission for final action.

#### 7. FISCAL YEAR 2021/22 STATE OF GOOD REPAIR PROGRAM ALLOCATIONS

Lorelle Moe-Luna, Multimodal Services Director, provided background information and an overview for the Fiscal Year 2021/22 State of Good Repair (SGR) Program recommended allocations and the projects.

There was some discussion amongst the Committee Members that were zooming into the meeting about how to display their screens properly in order to view the PowerPoint presentation.

#### M/S/C (Washington/Benoit) to:

- 1) Approve Resolution No. 21-016, "Resolution of the Riverside County Transportation Commission Approving the FY 2021/22 Project List for the California State of Good Repair Program";
- 2) Approve an allocation of \$4,251,328 related to Fiscal Year 2021/22 State of Good Repair (SGR) program funds to eligible Riverside County transit operators;
- Authorize staff to allocate increased State Controller Office (SCO) FY 2021/22 revenue estimates up to \$425,132, or 10 percent of the current estimate, to eligible Riverside County transit operators;
- 4) Approve an increase of \$46,928 in the FY 2021/22 budget for SGR revenues to reflect updated SCO estimates;
- 5) Authorize the Executive Director, or designee, to review, approve and submit projects to Caltrans which are consistent with SGR program guidelines and to execute and submit required documents for the SGR program, including the Authorized Agent Form;

- 6) Authorize the Executive Director, or designee, to approve administrative amendments to the FY 2021/22 Short Range Transit Plans (SRTPs) for incorporation of the SGR funds, as necessary; and
- 7) Forward to the Commission for final action.

# 8. FISCAL YEAR 2021-2022 CALTRANS SUSTAINABLE TRANSPORTATION PLANNING GRANT ACCEPTANCE

Lorelle Moe-Luna presented the FY 2021-22 Caltrans Sustainable Transportation Planning Grant acceptance, background information, and the Zero-Emission bus rollout plan.

#### M/S/C (Benoit/Harnik) to:

- 1) Approve Resolution No. 21-014, "Resolution of the Riverside County Transportation Commission Accepting Funds from the California Department of Transportation Sustainable Transportation Planning Grant Program;"
- 2) Authorize the Executive Director, or designee, pursuant to legal counsel review, to execute any required documents or amendments to the Fiscal Year (FY) 2021-2022 Sustainable Transportation Planning Grant; and
- **3)** Forward to the Commission for final action.

#### 9. REFINANCING OF 91 EXPRESS LANES TOLL DEBT

Theresia Trevino, Chief Financial Officer, presented the refinancing of the 91 Express Lanes (EL) Toll Debt, highlighting the following areas:

- Why refinance now: Current market conditions and benefit to RCTC
- Current 91 EL Toll Debt; refinancing process; financing team; proposed 2021 Refinancing Plan; refinancing sources and uses; optional enhancement; required disclosures; 2020 refinancing documents and approvals; 2020 refinancing timeline

At this time, Commissioner Karen Spiegel joined the meeting.

Commissioner Lisa Middleton expressed appreciation to Ms. Trevino for a very good presentation as she will be supporting this but asked about some of the fees RCTC is being charged. She referred to the three different law firms that RCTC is paying a total of \$555,000 for their work in this. Commissioner Middleton explained having the opportunity to review some competitive contracts for legal work for another agency and those attorneys were receiving \$385 per hour. She explained just quick math \$555,000 divided by \$385 would be 1,441 total hours of work and expressed that there would be over 1,000 hours worth of work from the attorneys that are involved and asked what is it that they are doing and why are the fees so high.

Theresia Trevino expressed appreciation for Commissioner Middleton's question and explained for the bond counsel, disclosure counsel, and the underwriters counsel, their fees include the time that was spent last year to develop the various agreements and the Preliminary Official Statement, as well as the time this year to update all those documents. She stated those fees do not get paid unless the deal is done and those firms are specialized law firms, so their rates tend to be a little bit higher due to their specialty. Ms. Trevino explained bond counsel has drafted the resolution, the Third and Fourth Supplemental Indentures and the escrow agreements, disclosure counsel has been handling the revisions to the Official Statement and the continuing disclosure agreement, and the underwriters counsel has been involved in the bond purchase agreement.

In response to Commissioner Middleton's clarification if RCTC is paying them based on an hourly rate or based on a percentage of the value of the bonds, Theresia Trevino replied their fees are not based on a percentage of the value of the bonds it is based on their projected time to be spent for their various efforts multiplied by the applicable rates for their firms.

In response to Commissioner Middleton's question for a definition of how many hours and what those rates have been, by just the number of hours theoretically is going into what should be relatively standard contracts, Theresia Trevino replied she does not have the number of hours at this time, but she can get that information.

Commissioner Middleton expressed appreciation for Ms. Trevino's work and stated overall this is a savings to the taxpayers and it something that the Commissioners should move forward with.

Commissioner Jan Harnik expressed appreciation for this in-depth presentation and for Commissioner Middleton's questions. She stated it is important to note that the counsel did it pre-COVID and now they are doing it again so it does add up the numbers in hours so that will be good information to have that Commissioner Middleton has asked for. Commissioner Harnik stated the Transportation Infrastructure Finance and Innovation Act (TIFIA) loan is referred to early on a couple of times in the presentation that RCTC is prepaying because it gives up what stability as she understands local control and the issues that there is a lot of accounting stability and a lot of reports to TIFIA, so what is the flexibility that affords it.

Theresia Trevino clarified with Commissioner Harnik if her question was what is the flexibility that RCTC would gain. Commissioner Harnik replied yes, by doing away with the TIFIA loan.

Theresia Trevino stated the flexibility that RCTC would gain is RCTC would be in control of the revenues that are generated by the 91 Express Lanes. She explained starting in December 2021 any excess toll revenues or surplus toll revenues, so after all costs are

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paid the remaining funds RCTC would have to start splitting with TIFIA on a 50/50 basis. So, 50 percent of the revenues would go to TIFIA to start early payments on the TIFIA loan and RCTC would get to retain the other 50 percent. Since the opening of the express lanes RCTC has been able to keep 100 percent of the surplus toll revenues but starting in December 2021 RCTC has to start what they call "revenue sharing". Ms. Trevino stated from a flexibility standpoint by having control of those surplus revenues RCTC can then use those surplus revenues to determine what projects on the SR-91 Corridor could be funded maybe earlier.

Anne Mayer, Executive Director, explained in addition to additional projects on the 91 Corridor the surplus funds can fund anything related to mobility, so that is more Metrolink service, commuter bus service, and anything related to transportation investments on that corridor. She reiterated after December 2021 RCTC is sharing 50/50 with the TIFIA Office. This Commission could also decide at any given year that surplus revenues would go towards paying down additional debt. She stated this refinance puts all the decision making in the Commission's hand and that is a very critical component of this. Even when they were discussing it before and the debt savings are really important and there are really important factors here, but having this Commission have full authority and accountability for those funds has been a driving factor for this refinance. In addition to the fact that RCTC still spends a significant amount of administrative time with the TIFIA Office providing detailed information so all those reporting requirements on an annual basis will no longer be required so that frees up administrative time as well. Ms. Mayer stated the TIFIA program is an outstanding program, as they would not have the 91 Corridor Improvement Project built, or the Interstate 15 Express Lanes Project built without the TIFIA program, it is an essential program for investments of this type, but it is a significant accomplishment to consider that just four years after it was open RCTC is in a position to be able to pay off the TIFIA loan. Although there is still additional debt, but the debt is within the authority of this Commission.

#### M/S/C (Washington/Harnik) to:

- 1) Receive and file the presentation regarding the refinancing of the Commission's Toll Revenue Senior Lien Bonds, 2013 Series A (2013A Bonds) and 2013 Transportation Infrastructure Financing and Innovation Act (TIFIA) Loan (2013 TIFIA Loan) related to the State Route 91 Corridor Improvement Project (91 Project) with the issuance of taxable and taxexempt senior lien and second lien toll revenue refunding bonds (2021 Refunding Toll Bonds) and cash defeasance of a portion of the Commission's Toll Revenue Senior Lien Bonds, 2013 Series B (2013B Bonds);
- 2) Approve the revised refinancing plan to issue the 2021 Refunding Toll Bonds to refund all or a portion of the 2013A Bonds, currently outstanding in the amount of approximately \$123.8 million, and prepay

all or a portion of the 2013 TIFIA Loan, currently outstanding in the amount of approximately \$508 million;

- 3) Approve the cash defeasance of a portion of the Commission's 2013B Bonds, currently outstanding in the amount of approximately \$89.7 million, using an amount not to exceed \$25 million of RCTC 91 Express Lanes (91 Express Lanes) toll revenues designated as surplus in accordance with the 2013 Toll Revenue Bonds Indenture or other legally available funds of the Commission;
- 4) Adopt Resolution No. 21-015, "Resolution Authorizing the Issuance and Sale of Not to Exceed \$725,000,000 Aggregate Principal Amount of Riverside County Transportation Commission Toll Revenue Refunding Bonds in One or More Series, the Refunding, Defeasance, [and Purchase Through Tender Offer of Outstanding Bonds or Exchange Therefor,] the Execution and Delivery of One or More Supplemental Indentures, One or More Purchase Contracts, One or More Official Statements, One or More Continuing Disclosure Agreements, One or More Escrow Agreements,[ One or More Dealer Manager Agreements, and One or More Invitations to Tender,] and the Taking of All Other Actions Necessary in Connection Therewith";
- 5) Approve the proposed form of the Preliminary Official Statement for the issuance of not to exceed \$725 million in 2021 Refunding Toll Bonds and authorize the Executive Director to approve and execute the printing and distribution of the final form of the Official Statement;
- 6) Ratify, confirm, and approve the proposed form of the Continuing Disclosure Agreement related to the 2021 Refunding Toll Bonds, by and between the Riverside County Transportation Commission and Digital Assurance Certification, L.L.C., as dissemination agent, and authorize the Executive Director to approve and execute the final form of the Continuing Disclosure Agreement;
- 7) Ratify, confirm, and approve the proposed forms of the Third Supplemental Indenture and Fourth Supplemental Indenture for the 2021 Refunding Toll Bonds, each by and between the Riverside County Transportation Commission and U.S. Bank National Association (US Bank), as Trustee, and authorize the Executive Director to approve and execute the final forms of the Third Supplemental Indenture and Fourth Supplemental Indenture;
- 8) Ratify, confirm, and approve the proposed form of the Bond Purchase Agreement(s), also referred to as Purchase Contract(s), between the Riverside County Transportation Commission and Bank of America Securities, Inc. (BofA), as Underwriter Representative acting on behalf of itself and Goldman, Sachs & Co. (Goldman), Wells Fargo Securities (Wells Fargo), J.P. Morgan (JPM), and Siebert Cisneros Shank & Co., LLC (Siebert), (collectively the Underwriters), for the 2021 Refunding Toll

Bonds and authorize the Chief Financial Officer to approve and execute the final form of the Bond Purchase Agreement;

- 9) Ratify, confirm, and approve the proposed form of the Escrow Agreement for the 2013A Bonds and the proposed form of the Escrow Agreement for the 2013B Bonds, each by and between the Commission and US Bank, as Escrow Agent, and authorize the Executive Director to approve and execute the final Escrow Agreement;
- 10) Approve the estimated costs of issuance, including estimated underwriter's discount, of \$4,500,820 to be paid from the proceeds of the 2021 Refunding Toll Bonds;
- 11) Approve Agreement No. 05-19-510-18, Amendment No. 18 to Agreement No. 05-19-510-00, with Orrick, Herrington, & Sutcliffe LLP (Orrick) for bond counsel services related to the issuance of the 2021 Refunding Toll Bonds for an additional amount of \$45,000 and a total amount not to exceed \$3,375,000;
- 12) Approve adjustments to the Fiscal Year 2021/22 budget in the amounts of \$9.8 million to increase bond proceeds and \$25 million to increase debt service expenditures for the cash defeasance of a portion of the 2013B Bonds using 91 Express Lanes toll revenues designated as surplus; and
- **13)** Forward to the Commission for final action.

#### **10.** STATE AND FEDERAL LEGISLATIVE UPDATE

David Knudsen, Interim External Affairs Director, presented an update for the state and federal legislative activities.

#### M/S/C to:

- 1) Receive and file an update on state and federal legislation; and
- 2) Forward to the Commission for final action.

#### 11. ITEM(S) PULLED FROM CONSENT CALENDAR AGENDA

There were no items pulled from the consent calendar.

#### 12. COMMISSIONERS / EXECUTIVE DIRECTOR REPORT

**12A.** Commissioner Harnik asked if Chair White could provide how many housing starts are in the Pass Area.

Chair White replied he is aware about a year ago they did an analysis and determined that they had about 21,000 homes between the three cities that are

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entitled to be built probably in the next 10-15 years, but he does not have the housing starts and he can get that for her.

#### 13. ADJOURNMENT

There being no further business for consideration by the Budget and Implementation Committee, the meeting was adjourned at 10:27 a.m.

Respectfully submitted,

Lisa Mobley Administrative Services Manager/Clerk of the Board

# **AGENDA ITEM 6B**

# RIVERSIDE COUNTY TRANSPORTATION COMMISSION DATE: September 27, 2021 TO: Budget and Implementation Committee FROM: Megan Kavand, Senior Financial Analyst Michele Cisneros, Deputy Finance Director THROUGH: Theresia Trevino, Chief Financial Officer

#### **STAFF RECOMMENDATION:**

SUBJECT:

This item is for the Committee to:

- 1) Receive and file the Quarterly Investment Report for the quarter ended June 30, 2021; and
- 2) Forward to the Commission for final action.

Quarterly Investment Report

#### BACKGROUND INFORMATION:

The Commission's quarterly investment reports have generally reflected investments primarily concentrated in the Riverside County Pooled Investment Fund as well as investments in mutual funds for sales tax revenue bonds debt service payments and in the state Local Agency Investment Fund. As a result of significant project financings such as the State Route 91 Corridor Improvement Project (91 Project or 91 CIP) and the Interstate 15 Express Lanes Project (I-15 ELP), the Commission engaged MetLife Investment Management, LLC, formerly Logan Circle Partners, L.P. (MetLife), as the investment manager for the bond proceeds and other required funds. Additionally, the Commission engaged Payden & Rygel Investment Management (Payden & Rygel) to make specific investments for Commission operating funds. The Commission approved initial agreements with the investment managers in May 2013 following a competitive procurement and has extended the agreements through the annual recurring contracts process.

MetLife invested the debt proceeds and subsequent other required contributions for the 91 Project and I-15 ELP in separate accounts of the Short-Term Actively Managed Program (STAMP). The Commission completed the 91 Project financing in 2013 and the I-15 ELP project and 91 Project completion financing (2017 Financing) in July 2017. Consistent with financing expectations, the Commission expended all of the 91 Project debt proceeds and equity contributions, except for the toll revenue bonds debt service reserve, and subsequent to commencement of operations, established other required accounts. The Commission continues to expend the 2017 Financing bond proceeds on the I-15 ELP and funded required reserve accounts.

The quarterly investment report for the fourth quarter of FY 2020/21, as required by state law and Commission policy, reflects the investment activities resulting from the 91 Project, 2017 Financing, sales tax revenue bonds debt service funds, and available operating cash. As of June 30, 2021, the Commission's cash and investments were comprised of the following:

CASH AND INVESTMENTS PORTFOLIO	AMOUNTS
Operating	\$ 666,431,807
Trust	155,102,521
Commission-managed	97,151,030
STAMP for 91 CIP	65,898,393
STAMP for 2017 Financing	50,592,363
Total	\$ 1,035,176,114

The quarterly investment report includes the following information:

- Investment Portfolio Report;
- 91 CIP STAMP Portfolio by Investment Category;
- 91 CIP STAMP Portfolio by Account;
- 91 CIP STAMP Portfolio Transaction Report by Account;
- 91 CIP STAMP Portfolio Summary of investments by credit rating, industry group, asset class, security type, and market sector;
- 91 CIP STAMP Portfolio Toll Revenue Series A & Series B Reserve Fund Summary of investments by credit rating, industry group, asset class, security type, and market sector;
- 91 CIP STAMP Portfolio Residual Fund Required Retained Balance Summary of investments by credit rating, industry group, asset class, security type, and market sector;
- 91 CIP STAMP Portfolio TIFIA Reserve Fund Summary of investments by credit rating, industry group, asset class, security type, and market sector;
- 2017 Financing STAMP Portfolio by Investment Category;
- 2017 Financing STAMP Portfolio by Account;
- 2017 Financing STAMP Portfolio Transaction Report by Account;
- 2017 Financing STAMP Portfolio Summary of investments by credit rating, industry group, asset class, security type, and market sector;
- 2017 Financing STAMP Portfolio I-15 ELP Sales Tax Senior Lien TIFIA Project Fund Summary of investments by credit rating, industry group, asset class, security type, and market sector;
- 2017 Financing STAMP Portfolio Ramp Up Fund Summary of investments by credit rating, industry group, asset class, security type, and market sector;
- MetLife Short Duration Second Quarter 2021 Review;
- Payden & Rygel Operating Portfolio by Investment Category;
- Payden & Rygel Operating Portfolio Transaction Report;
- Payden & Rygel Operating Portfolio Second Quarter 2021 Review; and
- County of Riverside Investment Report for the Quarter Ended June 30, 2021.

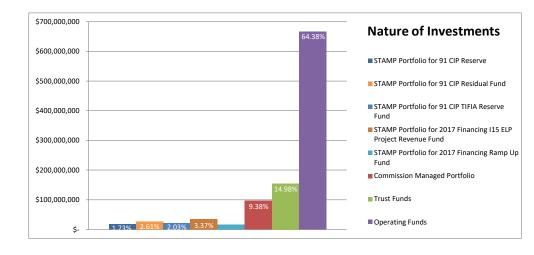
The Commission's investments were in full compliance with the Commission's investment policy adopted on August 12, 2020, and investments securities permitted under the indenture for the Commission's sales tax revenue bonds and the master indentures for the Commission's toll revenue bonds. Additionally, the Commission has adequate cash flows for the next six months.

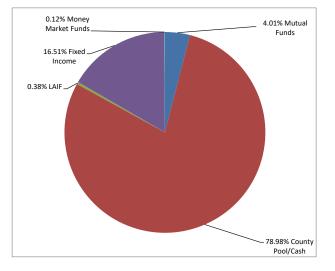
Attachments:

- 1) Investment Portfolio Report
- 2) 91 CIP STAMP Portfolio by Investment Category
- 3) 91 CIP STAMP Portfolio by Account
- 4) 91 CIP STAMP Portfolio Transaction Report by Account
- 5) 91 CIP STAMP Portfolio Summary of Investments
- 6) 91 CIP STAMP Portfolio Toll Revenue Series A & Series B Reserve Fund Summary of Investments
- 7) 91 CIP STAMP Portfolio Residual Fund Required Retained Balance Summary of Investments
- 8) 91 CIP STAMP Portfolio TIFIA Reserve Fund Summary of Investments
- 9) 2017 Financing STAMP Portfolio by Investment Category
- 10) 2017 Financing STAMP Portfolio by Account
- 11) 2017 Financing STAMP Portfolio Transaction Report by Account
- 12) 2017 Financing STAMP Portfolio Summary of Investments
- 13) 2017 Financing STAMP Portfolio I-15 ELP Sales Tax Senior Lien TIFIA Project Fund Summary of Investments
- 14) 2017 Financing STAMP Portfolio Ramp Up Fund Summary of Investments
- 15) Payden & Rygel Operating Portfolio by Investment Category
- 16) Payden & Rygel Operating Portfolio Transaction Report
- 17) MetLife Short Duration Quarterly Review
- 18) Payden & Rygel Operating Portfolio Quarterly Review
- 19) County of Riverside Investment Report

#### Riverside County Transportation Commission Investment Portfolio Report Period Ended: June 30, 2021

	FAIR VALUE	RATING MOODYS / S&P	COUPON RATE	PAR VALUE	PURCHASE DATE	MATURITY DATE	YIELD TO MATURITY	PURCHASE COST	MARKET VALUE	UNREALIZED GAIN (LOSS)
OPERATING FUNDS City National Bank Deposits County Treasurer's Pooled Investment Fund Local Agency Investment Fund (LAIF) Subtotal Operating Funds	10,647,121 651,861,626 <u>3,923,061</u> 666,431,808	A3/BBB+ Aaa-bf/AAA-V1 N/A	N/A N/A N/A				N/A 0.28% N/A			
FUNDS HELD IN TRUST County Treasurer's Pooled Investment Fund: Local Transportation Fund Subtotal Funds Held in Trust	<u>155,102,521</u> 155,102,521	Aaa-bf/AAA-V1	N/A				0.28%			
COMMISSION MANAGED PORTFOLIO										
US Bank Payden & Rygel Operating	55,647,092				See attach	ned report for de				
First American Government Obligation Fund Subtotal Commission Managed Portfolio	<u>41,503,938</u> 97,151,030	N/A	N/A				N/A			
STAMP PORTFOLIO for 91 CIP										
Series A & Series B Reserve Fund	17,878,478				See attach	ned report for de	tails			
Residual Fund Required Retained Balance	26,991,809				See attach	ned report for de	tails			
TIFIA Reserve Fund	21,028,105				See attach	ned report for de	tails			
Subtotal STAMP Portfolio - 91 CIP	65,898,393									
STAMP PORTFOLIO for 2017 Financing										
Sales Tax I15 ELP Project Revenue Fund	34,908,711				See attach	ned report for de	tails			
Ramp Up Fund	15,683,652				See attach	ned report for de	tails			
Subtotal STAMP Portfolio - 2017 Financing TOTAL All Cash and Investments	50,592,363 <b>\$ 1,035,176,114</b>									







											Base Net Total			
Source			Security Type						Next Call		Base Net Total Unrealized			Summarized
Account	Account	Identifier	Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Date	Base Market Value	Gain/Loss			Credit Rating
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3130AFFX0 3134GWND4	Agency Agency	Federal Home Loan Banks Federal Home Loan Mortgage Corporation	11/16/2028 08/12/2025	09/11/2019 08/14/2020	185,000.00 300,000.00	205,766.25 299,580.00	08/12/2021	210,115.60 298,740.00	8,145.86 (912.39)	3.250 0.600	1.313 0.704	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	3134GWTL0	Agency	Federal Home Loan Mortgage Corporation	09/28/2023	09/23/2020	290,000.00	289,956.50	09/28/2021	290,069.60	102.14	0.300	0.202	AAA
256350023 256350021	MIM-Sr Lien Reserve Fund-1 MIM-RCTC 2013 Residual Fund	3134GXDT8 3134GV6H6	Agency Agency	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	11/24/2023 10/20/2022	11/19/2020 07/22/2020	145,000.00 400,000.00	145,000.00 399,960.00	08/24/2021 07/20/2021	144,957.95 400,000.00	(42.05) 23.22	0.350	0.362	AAA AAA
256350021		3134GWY42	Agency	Federal Home Loan Mortgage Corporation	10/13/2023	10/07/2020	300,000.00	299,850.00	10/13/2021	299,619.00	(266.67)	0.320	0.326	
256350021 256350018	MIM-RCTC 2013 Residual Fund MIM-RCTC 91 TIFIA Reserve	3136G46A6	Agency	Federal National Mortgage Association Federal Home Loan Banks	10/27/2023 11/16/2028	10/20/2020 09/11/2019	415,000.00 200,000.00	414,896.25 222,450.00	10/27/2021	414,717.80 227,152.00	(201.80) 8,806.34	0.300 3.250	0.329	
256350018	MIM-RCTC 91 TIFIA Reserve	3130AFFX0 3134GWND4	Agency Agency	Federal Home Loan Mortgage Corporation	08/12/2025	08/14/2020	325,000.00	324,545.00	08/12/2021	323,635.00	(988.42)	0.600	0.704	
256350018	MIM-RCTC 91 TIFIA Reserve	3134GWTL0	Agency	Federal Home Loan Mortgage Corporation	09/28/2023	09/23/2020	315,000.00	314,952.75	09/28/2021	315,075.60	110.95	0.300	0.202	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3134GXDT8 3137EADB2	Agency Agency	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	11/24/2023 01/13/2022	11/19/2020 06/06/2019	160,000.00 350,000.00	160,000.00 354,036.55	08/24/2021	159,953.60 354,284.00	(46.40) 3,439.44	0.350 2.375	0.362	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	38376T5Z1	Agency CMO	Government National Mortgage Association	01/16/2039	01/26/2015	39,405.96	41,169.38		41,000.72	792.63	3.000	0.585	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378TAF7 38380AZ34	Agency CMO Agency CMO	Government National Mortgage Association Government National Mortgage Association	07/20/2041 04/20/2046	07/05/2013 11/28/2016	65,896.83 73,880.25	65,906.76 75,949.48		67,944.24 77,022.38	2,097.57 1,721.72	2.500 3.000	0.702	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378CRT6	Agency CMO Agency CMO	Government National Mortgage Association	10/20/2040	05/22/2014	0.01	0.01		0.01	(0.00)	2.000	1.562	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38376WA62	Agency CMO	Government National Mortgage Association	10/20/2039		99,398.88	101,899.35		105,653.06	4,297.37	4.000	0.683	
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38377RVK8 3137AXHP1	Agency CMO Agency CMO	Government National Mortgage Association Federal Home Loan Mortgage Corporation	04/20/2039 09/25/2022	09/29/2017	47,211.41 140,000.00	48,153.31 142,089.06		48,277.44 143,071.60	835.02	3.000 2.573	0.863	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378B7F0	Agency CMO	Government National Mortgage Association	12/16/2042		450,000.00	427,324.22		460,854.00	18,925.50	2.273	1.359	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378VC45 38378HXH4	Agency CMO Agency CMO	Government National Mortgage Association Government National Mortgage Association	12/16/2041 09/16/2027	11/23/2018 03/08/2019	71,811.59	69,219.64 0.01		73,871.15	3,741.66	2.250	0.388	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137B5A60	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation	10/15/2028	03/20/2019	11,201.37	11,075.36		11,585.35	476.24	2.500	0.094	
256350023	MIM-Sr Lien Reserve Fund-1	38375XCM4	Agency CMO	Government National Mortgage Association	11/16/2037	05/14/2019	18,161.69	18,676.03		18,488.60	182.64	5.000	0.257	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3136ADFF1 38377REV3	Agency CMO Agency CMO	Federal National Mortgage Association Government National Mortgage Association	04/25/2023 10/20/2039	06/10/2019 07/01/2019	35,705.03	35,191.77		35,903.91	469.87	1.500	0.469	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	38377QKH9	Agency CMO	Government National Mortgage Association	08/20/2040	08/20/2019	19,027.98	19,373.61		19,517.38	278.99	3.000	0.262	
256350023	MIM-Sr Lien Reserve Fund-1	38378JZD7	Agency CMO	Government National Mortgage Association	12/20/2040	10/16/2019	22,035.11	21,759.67		22,303.72	459.42	1.500	0.435	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378FRB8 38377JZ89	Agency CMO Agency CMO	Government National Mortgage Association Government National Mortgage Association	07/20/2042 10/20/2039	12/30/2019 01/28/2020	127,177.69	125,309.76		130,133.30 (0.00)	4,680.10 (0.00)	2.000 3.500	1.096	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	38376TTT9	Agency CMO	Government National Mortgage Association	11/20/2039	01/29/2020	22,326.03	22,849.30		23,375.35	521.07	3.000	0.410	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137B1UG5 38378AU90	Agency CMO	Federal Home Loan Mortgage Corporation	01/25/2023 10/20/2026	04/28/2020	240,000.00 60,501.71	250,336.72 62,241.13		247,327.20 61,932.57	1,513.82 323.90	2.637 3.000	0.353	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137ARVU7	Agency CMO Agency CMO	Government National Mortgage Association Federal Home Loan Mortgage Corporation	08/15/2038	06/30/2020	2,740.00	2,778.11		2,739.89	(0.11)	3.000	0.295	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38377YTL4	Agency CMO	Government National Mortgage Association	05/20/2040	12/16/2020	14,891.65	15,084.79		15,076.16	(28.29)	2.000	1.008	
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3136A8SX9 3137AQQE1	Agency CMO Agency CMO	Federal National Mortgage Association Federal Home Loan Mortgage Corporation	09/25/2027 05/15/2027	02/04/2021	40,146.37 82,963.28	40,930.48 84,518.85		41,078.16 84,452.47	168.84 (4.83)	1.500	0.367	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	3136ADZA0	Agency CMO	Federal National Mortgage Association	04/25/2028		101,601.22	102,866.91		102,895.62	65.99	1.250	0.566	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137B9RN7 3136ABNZ2	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal National Mortgage Association	12/15/2027 11/25/2042	02/05/2021 02/05/2021	37,468.43 47,153.65	38,317.33 48,096.72		38,583.49 48,446.13	358.04 389.22	2.500 2.000	-0.419 0.263	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3136AEY84	Agency CMO Agency CMO	Federal National Mortgage Association	07/25/2028	02/05/2021	45,083.11	46,027.04		46,170.52	193.91	1.750	0.203	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	38377LFC7	Agency CMO	Government National Mortgage Association	12/20/2039	02/12/2021	31,329.88	31,657.87		31,642.56	47.09	2.500	-0.039	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378HAU0 3137BLW87	Agency CMO Agency CMO	Government National Mortgage Association Federal Home Loan Mortgage Corporation	08/20/2027 01/25/2025	02/04/2021	52,431.41 196,617.19	53,328.72 206,724.54		53,386.18 204,934.10	63.04 (750.94)	1.500 2.802	0.508	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137B6DF5	Agency CMO	Federal Home Loan Mortgage Corporation	11/15/2026	03/05/2021	75,069.26	76,699.66		76,494.07	(94.22)	2.000	0.360	
256350023	MIM-Sr Lien Reserve Fund-1	3136AQZK9	Agency CMO	Federal National Mortgage Association	11/25/2031	03/11/2021	69,011.97	71,225.22		71,100.28	(89.97)	2.000	0.776	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38379JM99 3137AYSH5	Agency CMO Agency CMO	Government National Mortgage Association Federal Home Loan Mortgage Corporation	02/16/2041 12/15/2042	04/08/2021 04/08/2021	12,835.49 41,882.68	12,847.52 42,851.21		12,875.16 42,715.72	37.34 (123.18)	2.500	-1.053	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	3136A72D3	Agency CMO	Federal National Mortgage Association	04/25/2022	07/03/2013	83,586.30	79,406.98		84,430.52	1,300.34	2.482	0.327	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137ATRW4 3137AUPE3	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	05/25/2022 06/25/2022		281,008.08 148,187.26	276,998.93 149,779.58		285,107.99 150,375.99	5,273.89 2,107.04	2.373 2.396	0.219	AAA AAA
256350025		31397LUK3	Agency CMO	Federal National Mortgage Association	06/25/2023	10/10/2018	23,153.96	23,620.66		23,554.98	275.68	4.500	0.525	AAA
256350021		3137A2PV7	Agency CMO	Federal Home Loan Mortgage Corporation	09/15/2022	06/03/2019	15,911.11	15,632.66		16,028.69	254.17	1.500	0.584	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Government National Mortgage Association	08/15/2023 10/20/2039	07/02/2019 07/01/2019	11,862.30	12,366.45		12,280.80	145.15	5.500 3.500	1.101 -0.434	AAA AAA
256350021	MIM-RCTC 2013 Residual Fund	3137AYCE9	Agency CMO	Federal Home Loan Mortgage Corporation	10/25/2022	08/13/2019	360,000.00	367,790.63		369,860.40	7,128.55	2.682	0.281	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation	10/15/2022 07/25/2021	08/15/2019 03/11/2020	77,724.99 10,302.02	76,923.45 10,501.62		78,464.93 10,300.47	1,159.21 (1.55)	1.500 3.230	0.228	AAA AAA
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	09/25/2021	01/05/2021	218,970.47	222,015.53		220,893.03	(1,027.13)	1.000	0.345	AAA
256350021	MIM-RCTC 2013 Residual Fund		Agency CMO	Federal Home Loan Mortgage Corporation	01/25/2025	02/04/2021	294,925.78	310,086.81		307,401.14	(1,126.42)	2.802	0.371	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3136ADZA0 3136A72D3	Agency CMO Agency CMO	Federal National Mortgage Association Federal National Mortgage Association	04/25/2028 04/25/2022	03/30/2021 07/26/2019	76,970.62 11,638.59	77,716.28		77,951.23	248.33 98.36	1.250 2.482	0.566	AAA AAA
256350021	MIM-RCTC 2013 Residual Fund	3136A4JW0	Agency CMO	Federal National Mortgage Association	01/25/2031	05/20/2021	0.00	0.00		0.00	(0.00)	2.000	0.952	AAA
256350021 256350018	MIM-RCTC 2013 Residual Fund		Agency CMO	Federal Home Loan Mortgage Corporation	05/25/2022	08/19/2019	99,609.40	100,714.45		101,062.70	1,240.45	2.373	0.219	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3136ADFF1 3137B6DF5	Agency CMO Agency CMO	Federal National Mortgage Association Federal Home Loan Mortgage Corporation	04/25/2023 11/15/2026	06/10/2019 06/18/2019	37,805.33 93,836.57	37,261.88 92,861.55		38,015.90 95,617.59	497.51 2,413.10	1.500 2.000	0.469	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38377YTL4	Agency CMO	Government National Mortgage Association	05/20/2040	06/17/2019	58,628.58	57,914.04		59,354.99	1,360.39	2.000	1.008	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	38378WUY7 3137B1UG5	Agency CMO Agency CMO	Government National Mortgage Association Federal Home Loan Mortgage Corporation	06/20/2041 01/25/2023	06/12/2019 06/25/2019	9,441.07 200,000.00	9,455.82 204,101.56		9,447.40 206,106.00	15.50 4,580.43	2.500 2.637	0.065	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3136AGZA3	Agency CMO	Federal National Mortgage Association	09/25/2030	06/25/2019	0.01	0.01		0.01	4,580.45	3.000	1.012	
256350018	MIM-RCTC 91 TIFIA Reserve	3137AXHP1	Agency CMO	Federal Home Loan Mortgage Corporation	09/25/2022	06/28/2019		152,232.42		153,291.00	2,631.26	2.573	0.473	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	38377REV3 38378TAF7	Agency CMO Agency CMO	Government National Mortgage Association Government National Mortgage Association	10/20/2039 07/20/2041	07/01/2019 07/05/2019	0.01 71,388.23	0.01 71,522.09		0.01 73,606.26	0.00 2,145.85	3.500 2.500	-0.434 0.702	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38377QKH9	Agency CMO	Government National Mortgage Association	08/20/2040	08/20/2019		20,903.10		21,058.23	301.01	3.000	0.262	
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Source			Soourity Trees						Next Call		Base Net Total Unrealized			Summarized
Account	Account	Identifier	Security Type Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Next Call Date	Base Market Value	Gain/Loss	Coupon	Vield	Summarized Credit Rating
256350018	MIM-RCTC 91 TIFIA Reserve	38376V2E6	Agency CMO	Government National Mortgage Association	07/16/2039	08/06/2019	68,665.34	71,454.87		72,742.69	2,028.52		0.344	
256350018	MIM-RCTC 91 TIFIA Reserve	38379JM99	Agency CMO	Government National Mortgage Association	02/16/2041		18,847.59	18,894.66			55.46	2.500	-1.053	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	38378JZD7 38377RED3	Agency CMO	Government National Mortgage Association	12/20/2040 12/16/2025	10/16/2019 12/11/2019	23,412.30 108,489.55	23,119.64 109,354.07		23,697.69 111,512.06	488.14 2,393.40	1.500 2.500	0.435 0.345	
256350018	MIM-RCTC 91 TIFIA Reserve	38376WA62	Agency CMO Agency CMO	Government National Mortgage Association Government National Mortgage Association	10/20/2039	12/11/2019	55,272.78	57,984.60			1.165.72	4.000	0.545	
256350018	MIM-RCTC 91 TIFIA Reserve	38378FRB8	Agency CMO	Government National Mortgage Association	07/20/2042	12/30/2019	134,243.11	132,271.42		137,362.92	4,940.10	2.000	1.096	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38377JZ89	Agency CMO	Government National Mortgage Association	10/20/2039	01/28/2020	0.01	0.01		0.01	(0.00)		-0.461	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137B5A60 38376TTT9	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Government National Mortgage Association	10/15/2028 11/20/2039	02/07/2020	10,227.33 24,267.43	10,323.22 24,836.19			271.89	2.500	0.094	
256350018	MIM-RCTC 91 TIFIA Reserve	38378AU90	Agency CMO	Government National Mortgage Association	10/20/2026	04/28/2020	65,788.26	67,679.68		67,344.15	352.20	3.000	-0.211	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137AH6C7	Agency CMO	Federal Home Loan Mortgage Corporation	07/25/2021	06/07/2019	90,142.66	91,737.77		90,129.14	(13.52)		0.345	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137B45W2 3136A8SX9	Agency CMO	Federal Home Loan Mortgage Corporation Federal National Mortgage Association	09/15/2030	12/30/2020 02/04/2021	58,845.79 46.485.28	59,434.25 47,393.20			236.04 195.51	2.750	-0.774 0.367	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3136A85A9 3137AQQE1	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation	05/15/2027	02/04/2021	96,062.76	97,863.93			(5.58)		0.567	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3136ADZA0	Agency CMO	Federal National Mortgage Association	04/25/2028		119,304.46	120,790.25			77.77	1.250	0.566	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3136ABNZ2	Agency CMO	Federal National Mortgage Association	11/25/2042	02/05/2021	56,191.42	57,315.25			463.82	2.000	0.263	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137B9RN7 3136AEY84	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal National Mortgage Association	12/15/2027 07/25/2028	02/05/2021 02/05/2021	43,384.50 52,201.49	44,367.43 53,294.47		44,675.63 53.460.59	414.58 224.52	2.500	-0.419 0.423	
256350018	MIM-RCTC 91 TIFIA Reserve	38377LFC7	Agency CMO	Government National Mortgage Association	12/20/2039	02/03/2021	36,650.05	37,033.74		,	55.08	2.500	-0.039	
256350018	MIM-RCTC 91 TIFIA Reserve	38378HAU0	Agency CMO	Government National Mortgage Association	08/20/2027		62,300.85	63,366.82		63,435.35	75.12	1.500	0.508	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	3137BLW87	Agency CMO	Federal Home Loan Mortgage Corporation	01/25/2025	02/04/2021	229,386.72	241,178.63			(876.09)		0.371	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3136AQZK9 3137AYSH5	Agency CMO Agency CMO	Federal National Mortgage Association Federal Home Loan Mortgage Corporation	11/25/2031 12/15/2042	03/11/2021 04/08/2021	81,434.13 48,700.78	84,045.75 49,826.99		00,070102	(106.17) (143.24)		0.776	
256350018	MIM-RCTC 91 TIFIA Reserve	38377RVK8	Agency CMO	Government National Mortgage Association	04/20/2039	04/08/2021	58,351.17	59,609.37		59,668.74	127.76	3.000	0.863	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137ATRW4	Agency CMO	Federal Home Loan Mortgage Corporation	05/25/2022	06/28/2019	298,828.20	301,314.54		,	4,005.51	2.373	0.219	
256350018 256350023	MIM-RCTC 91 TIFIA Reserve MIM-Sr Lien Reserve Fund-1	3137AUPE3 38379KDN5	Agency CMO	Federal Home Loan Mortgage Corporation	06/25/2022 09/16/2055	06/28/2019 08/05/2015	197,583.01 52,703.67	199,335.02 51,357.25		200,001.02	2,601.97 1,863.07	2.396	0.463	
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	36202F2H8	Agency MBS Agency MBS	Government National Mortgage Association Government National Mortgage Association	09/16/2055	08/05/2015	74,991,91	77,295.10			2,108.68	2.581	0.621	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378XP62	Agency MBS	Government National Mortgage Association	05/16/2055	05/14/2015	130,154.81	131,761.41		134,129.74	2,649.79	2.500	1.728	
256350023	MIM-Sr Lien Reserve Fund-1	38378KWU9	Agency MBS	Government National Mortgage Association	11/16/2041		18,456.92	17,538.30			259.66	1.400	0.765	
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3138EJPZ5 31417YKF3	Agency MBS	Federal National Mortgage Association	07/01/2022 01/01/2030	08/29/2016	148,076.78	157,279.52 81,138.08		149,698.22 84.038.16	88.53 3.892.08	2.996	1.171	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378KRS0	Agency MBS Agency MBS	Federal National Mortgage Association Government National Mortgage Association	07/16/2043	05/08/2015	450,000,00	434,460,94		.,	7,186.24	2.389	1.042	
256350023	MIM-Sr Lien Reserve Fund-1	38378KXW4	Agency MBS	Government National Mortgage Association	02/16/2037	12/11/2014	56,638.21	56,363.87		56,967.28	409.98	1.705	0.864	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3138EKXL4	Agency MBS	Federal National Mortgage Association	03/01/2023		189,557.99	186,863.52			3,757.12	2.325	0.781	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378KSL4 3136AHAE0	Agency MBS Agency MBS	Government National Mortgage Association Federal National Mortgage Association	12/16/2046 04/25/2023	10/28/2016	425,000.00	415,829.11 29.036.21			16,922.63 495.73	2.800 2.634	1.971 0.173	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378B6A2	Agency MBS	Government National Mortgage Association	11/16/2052	01/22/2015	96,519.44	93,476.81		97,770.33	2,562.22	1.826	1.320	
256350023	MIM-Sr Lien Reserve Fund-1	3137B1U75	Agency MBS	Federal Home Loan Mortgage Corporation	01/25/2023	08/29/2016	307,112.71	319,169.28			4,334.70	2.522	0.384	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3136AC7J4	Agency MBS	Federal National Mortgage Association	03/25/2023		42,656.62	42,082.66			1,531.49	2.611	0.632	
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137F4D41 3620ARB67	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Government National Mortgage Association	01/25/2028 05/15/2025	04/01/2019 06/10/2019	35,000.00 52,498.82	36,714.84 54,410.10		39,881.45 55,702.82	3,584.38	3.600	1.329	
256350023	MIM-Sr Lien Reserve Fund-1	3137FBAJ5	Agency MBS	Federal Home Loan Mortgage Corporation	08/25/2027	06/26/2019	200,000.00	211,593.75			14,139.23	3.281	1.279	
256350023	MIM-Sr Lien Reserve Fund-1	3137B1BS0	Agency MBS	Federal Home Loan Mortgage Corporation	11/25/2022	07/31/2019	360,000.00	363,360.94			8,394.22	2.510	0.350	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137FNAD2 3138LFGP7	Agency MBS	Federal Home Loan Mortgage Corporation Federal National Mortgage Association	11/25/2028	08/01/2019	130,892.51 271,856.08	133,504.86		139,698.95	6,944.95	2.631 2.550	1.045	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	36178NB99	Agency MBS Agency MBS	Government National Mortgage Association	08/15/2027	10/11/2019	21,708.18	21,949.01			693.23	2.500	0.543	
256350023	MIM-Sr Lien Reserve Fund-1	36202FA30	Agency MBS	Government National Mortgage Association	09/20/2024	10/23/2019	0.01	0.01		0.01	0.00	4.500	0.197	AAA
256350023	MIM-Sr Lien Reserve Fund-1	36179M4J6	Agency MBS	Government National Mortgage Association	03/20/2028	11/20/2019	27,780.37	28,114.60			887.53	2.500	0.673	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137FPJF3 3137FQ3Y7	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	06/25/2029 07/25/2029	01/08/2020 01/08/2020	179,210.03 179,865.97	180,022.08 179,929.21		-, -,	10,754.58	2.258	0.644	
256350023	MIM-Sr Lien Reserve Fund-1	36179NHK7	Agency MBS	Government National Mortgage Association	07/20/2028	03/31/2020	129,691.58	135,284.52		136,064.62	1,022.19	3.000	1.005	AAA
256350023	MIM-Sr Lien Reserve Fund-1	36179RFD6	Agency MBS	Government National Mortgage Association	06/20/2030	05/01/2020	16,728.79	17,554.93		17,604.21	(10.68)	3.000	1.218	
256350023	MIM-Sr Lien Reserve Fund-1	36179MU24	Agency MBS	Government National Mortgage Association	12/20/2027	04/28/2020	40,580.42	42,317.77		,	(321.49)		1.025	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	36179MZV5 36179NKP2	Agency MBS Agency MBS	Government National Mortgage Association Government National Mortgage Association	02/20/2028	04/28/2020	54,415.15 87,407,48	56,744.80 91,109.44		56,752.82	127.78	2.500	0.655	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	36179MEK2	Agency MBS	Government National Mortgage Association	06/20/2027	04/28/2020	70,213.09	73,219.09			(457.85)		0.947	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3140JAU97	Agency MBS	Federal National Mortgage Association	05/01/2023	05/20/2020	39,311.92	40,872.11		40,104.45	(182.96)		0.913	
256350023	MIM-Sr Lien Reserve Fund-1	36179MKL3	Agency MBS	Government National Mortgage Association	08/20/2027	05/28/2020	72,891.12	75,943.43		10,100.01	(85.23)		0.727	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3128MMUL5 3620ARZE4	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Government National Mortgage Association	02/01/2031 02/15/2026	06/22/2020	97,649.57 65,293,22	102,226.89		102,247.89 68,598.37	(250.84) 297.23	2.500	0.900	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	36179MU32	Agency MBS	Government National Mortgage Association	12/20/2027	06/22/2020	73,708.29	77,670.11			(292.10)		0.889	
256350023	MIM-Sr Lien Reserve Fund-1	36176XE21	Agency MBS	Government National Mortgage Association	03/15/2027	06/22/2020	127,011.00	133,083.71			522.16		0.465	
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	36179NAJ7 36202F3H7	Agency MBS	Government National Mortgage Association	04/20/2028 02/20/2027	06/30/2020 06/30/2020	27,817.77 46,830.41	29,360.79 49,113,39			(135.95) 73.55	3.000	0.950	AAA AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	36202F3H/ 3137BVZ74	Agency MBS Agency MBS	Government National Mortgage Association Federal Home Loan Mortgage Corporation	02/20/2027	06/30/2020	46,830.41	272.681.31			2.455.62	3.000	0.619	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	3132A85Y1	Agency MBS	Federal Home Loan Mortgage Corporation	09/01/2032	08/12/2020	188,945.09	199,130.41			(1,483.30)	2.500	0.895	
256350023	MIM-Sr Lien Reserve Fund-1	3132A9T64	Agency MBS	Federal Home Loan Mortgage Corporation	10/01/2032	08/14/2020	122,114.88	128,697.64			(772.84)		1.140	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137FMD66 3138X0ZY7	Agency MBS	Federal Home Loan Mortgage Corporation	05/25/2026 07/01/2028	08/18/2020 08/31/2020	74,336.53	78,192.74			(1,500.52) 2.41	2.283	0.961	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3138X0ZY7 3137FWHY9	Agency MBS Agency MBS	Federal National Mortgage Association Federal Home Loan Mortgage Corporation	07/01/2028	09/15/2020	34,403.43	36,150.47			(6,412.19)		0.458	AAA
256350023	MIM-Sr Lien Reserve Fund-1	31418AM39	Agency MBS	Federal National Mortgage Association	12/01/2027	09/22/2020	39,737.84	41,488.79		41,635.32	189.64	2.500	0.319	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137FBAB2	Agency MBS	Federal Home Loan Mortgage Corporation	08/25/2027	09/22/2020	120,000.00	131,714.06			(234.87)		0.419	
256350023	MIM-Sr Lien Reserve Fund-1	3128MENS6	Agency MBS	Federal Home Loan Mortgage Corporation	<sup>01/01/2029</sup>	10/01/2020	28,946.75	30,294.59		30,235.46	33.57	2.500	0.541	AAA



Source			Soomite Trees						Next Call		Base Net Total Unrealized			Summarized
Account	Account	Identifier	Security Type Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Date	Base Market Value	Gain/Loss	Coupon	Vield	Credit Rating
256350023	MIM-Sr Lien Reserve Fund-1	3132AEFC5	Agency MBS	Federal Home Loan Mortgage Corporation	11/01/2030	10/14/2020	370,265.40	398,555.99		396,654.22	(254.34)	3.500	0.424	AAA
256350023	MIM-Sr Lien Reserve Fund-1	36179TF83	Agency MBS	Government National Mortgage Association	09/20/2032	10/26/2020	67,355.30	71,670.24		,	130.16	3.500	1.052	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	36179RHM4 3140J6FU6	Agency MBS Agency MBS	Government National Mortgage Association Federal National Mortgage Association	07/20/2030 10/01/2032	10/27/2020 11/03/2020	66,157.15 82,150.25	70,085.24 87,695.39		70,964.13 87,569.70	897.43 (132.76)	3.500 3.000	0.726	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137BYPQ7	Agency MBS	Federal Home Loan Mortgage Corporation	04/25/2024	11/30/2020	224,709.14	239,894.56			(1,109.50)	2.905	0.841	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3132AEFK7	Agency MBS	Federal Home Loan Mortgage Corporation	04/01/2033	01/14/2021	72,866.69	79,265.30			(729.83)		0.704	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1	3132AEF68	Agency MBS	Federal Home Loan Mortgage Corporation	01/01/2033		136,630.86	148,500.69		147,972.59	(432.75)	3.500	0.511	AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	31418DVU3 3140X4H90	Agency MBS Agency MBS	Federal National Mortgage Association Federal National Mortgage Association	01/01/2031 06/01/2032	01/21/2021 02/02/2021	161,631.49 137,245.38	168,904.90 144,836.77			(1,346.66) (1,613.05)	2.000 2.500	0.879	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137BLAC2	Agency MBS	Federal Home Loan Mortgage Corporation	06/25/2025	02/08/2021	37,000.00	40,815.63		40,291.89	(168.74)	3.284	0.860	AAA
256350023	MIM-Sr Lien Reserve Fund-1	31307NP40	Agency MBS	Federal Home Loan Mortgage Corporation	07/01/2030	02/05/2021	172,771.24	185,405.14		182,883.54	(2,036.15)	3.000	0.943	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1	3140X9VK8	Agency MBS	Federal National Mortgage Association	02/01/2035	02/10/2021	190,880.86	204,660.08			(3,803.44)	3.000	1.209	AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3138ETQP4 36176XQB8	Agency MBS Agency MBS	Federal National Mortgage Association Government National Mortgage Association	06/01/2031 05/15/2027	02/23/2021	38,286.60	40.057.36			337.67 214.63	3.500	0.025	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3140J83R2	Agency MBS	Federal National Mortgage Association	10/01/2028	02/26/2021	78,227.71	81,772.40			425.25	2.500	0.315	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3138WEMJ5	Agency MBS	Federal National Mortgage Association	05/01/2030		86,162.31	90,417.80			202.44	2.500	0.648	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3131X83H7	Agency MBS	Federal Home Loan Mortgage Corporation	04/01/2028	02/26/2021	31,344.46	32,725.57			143.76	2.500	0.399	
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	31418DQ47 31418DXH0	Agency MBS Agency MBS	Federal National Mortgage Association Federal National Mortgage Association	07/01/2035 02/01/2036	02/24/2021	192,032.69	198,789.14		198,229.59	(314.99) (490.47)	2.000	1.101	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3138EQRJ3	Agency MBS Agency MBS	Federal National Mortgage Association	11/01/2030	02/24/2021	56,675.46	60,926.13		61,270.14	440.37	3.500	0.083	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3128MMT52	Agency MBS	Federal Home Loan Mortgage Corporation	10/01/2030	02/24/2021	101,269.26	106,079.55			107.59	2.500	0.857	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	31418DYF3 3140J8ME0	Agency MBS	Federal National Mortgage Association	04/01/2031 12/01/2032		255,692.82 58,753.41	265,086.07 62,643.32		201,757.12	21.25 (552.41)	2.000 3.000	0.925	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3140J8ME0 36179NAH1	Agency MBS Agency MBS	Federal National Mortgage Association Government National Mortgage Association	04/20/2028	03/26/2021	58,753.41	62,643.32 122,493.72		62,122.92	(552.41) (148.57)	2.500	0.800	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137F4CY6	Agency MBS	Federal Home Loan Mortgage Corporation	09/25/2024	03/31/2021	40,000.00	42,250.00		1 1 1	454.82	2.920	0.791	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137AWQG3	Agency MBS	Federal Home Loan Mortgage Corporation	04/25/2022	08/19/2020	38,776.79	39,116.09		50,507.51	24.36	1.583	0.239	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1	3137FYUR5	Agency MBS	Federal Home Loan Mortgage Corporation	08/25/2024	04/30/2021	274,971.35	275,047.65			(36.31)	0.210	0.220	AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3132A8GL7 3132D9C93	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	05/01/2031 10/01/2040	05/11/2021 05/12/2021	75,649.04	80,542.58			(788.46) (165.30)	3.000	1.151	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3138ENQD4	Agency MBS	Federal National Mortgage Association	10/01/2029	05/12/2021	25,765.10	27,616.98			367.70	3.500	-0.300	AAA
256350023	MIM-Sr Lien Reserve Fund-1	31418CDH4	Agency MBS	Federal National Mortgage Association	10/01/2031	04/30/2021	205,831.25	216,315.78			(566.98)	2.500	0.941	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3136A7MN9	Agency MBS	Federal National Mortgage Association	05/25/2022	08/29/2016	158,294.46	162,820.69		160,410.85	1,575.71	2.349	-0.023	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3140X7LS6 3137B3NW4	Agency MBS Agency MBS	Federal National Mortgage Association Federal Home Loan Mortgage Corporation	08/01/2035 09/25/2022	05/25/2021 04/30/2021	127,181.73 17,520,79	133,520.94 17,756.22		133,400.92	(226.18) 44.38	2.500 2.778	0.876	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	3622A2GC0	Agency MBS	Government National Mortgage Association	03/15/2028	05/26/2021	50,568.79	52,512.53			132.78	2.500	0.549	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137BJQ71	Agency MBS	Federal Home Loan Mortgage Corporation	05/25/2025		175,000.00	188,024.41		,	(222.77)	2.770	0.836	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Government National Mortgage Association	09/25/2022 05/15/2025	01/25/2018 06/10/2019	5,473.20 34,386.72	5,392.82 35,638.62		5,513.59 36,485,35	66.09	1.785	0.211	
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Agency MBS	Federal National Mortgage Association	08/01/2031	07/26/2019	0.00	0.00		,	(0.00)	2.500	-0.419	AAA
256350021	MIM-RCTC 2013 Residual Fund		Agency MBS	Federal National Mortgage Association	03/01/2023	08/21/2019	40,985.51	41,446.60		41,729.81	457.93	2.325	0.781	AAA
256350021	MIM-RCTC 2013 Residual Fund		Agency MBS	Federal National Mortgage Association	07/25/2022	08/01/2019	217,394.58	218,617.42		218,994.60	1,534.51	2.509	0.614	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Agency MBS	Government National Mortgage Association	08/15/2027 07/01/2028	10/11/2019	72,360.62	73,163.37 48.648.37			2,310.79	2.500	0.543	AAA
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Government National Mortgage Association	03/20/2028	11/20/2019	92,601,22	93,715,33			2,958.42	2.500	0.673	AAA
256350021	MIM-RCTC 2013 Residual Fund	36202F2H8	Agency MBS	Government National Mortgage Association	01/20/2027	12/12/2019	51,236.71	52,501.62		53,740.65	1,358.73	3.000	0.621	AAA
256350021	MIM-RCTC 2013 Residual Fund		Agency MBS	Government National Mortgage Association	06/20/2030	05/01/2020	44,610.11	46,812.73		46,944.56	(28.02)	3.000	1.218	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Agency MBS Agency MBS	Government National Mortgage Association Government National Mortgage Association	02/20/2030 03/15/2028	04/30/2020 04/30/2020	232,725.31 168,299.27	246,107.02 175,083.83		245,543.82 175,298.83	(1,316.70) 739.73	3.000	1.092	AAA AAA
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation	01/25/2025	07/23/2020	38,323.96	39,960.22			234.77	2.500	0.349	AAA
256350021	MIM-RCTC 2013 Residual Fund		Agency MBS	Federal Home Loan Mortgage Corporation	08/25/2024	07/15/2020	257,106.60	268,475.53			484.16	2.720	0.406	AAA
256350021	MIM-RCTC 2013 Residual Fund		Agency MBS	Federal Home Loan Mortgage Corporation	09/01/2032	08/12/2020	256,240.60	270,053.57			(2,011.60)		0.895	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal National Mortgage Association	11/01/2030	10/14/2020 10/20/2020	154,520.20 39,677.40	166,326.52 42,727.60			(106.15) 471.24	3.500	0.424	AAA
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Agency MBS	Federal National Morgage Association	12/01/2032	12/30/2020	87,061.87	92,884.14			(833.98)	3.000	1.148	AAA
256350021	MIM-RCTC 2013 Residual Fund	31307NTZ7	Agency MBS	Federal Home Loan Mortgage Corporation	11/01/2028	01/13/2021	226,844.96	237,797.32		237,545.24	166.14	2.500	0.451	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund		Agency MBS	Federal Home Loan Mortgage Corporation	02/01/2031 01/25/2022	01/19/2021 09/06/2019	53,707.26	56,543.68 12,623.82			(429.49) 94.44	2.500	0.900	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal National Mortgage Association	01/25/2022 06/01/2032	02/02/2019	205,868.06	217,255.14		215,158,89	(2.419.58)	2.789	0.336	AAA AAA
256350021	MIM-RCTC 2013 Residual Fund		Agency MBS	Federal National Mortgage Association	02/01/2035	02/10/2021	113,619.56	121,821.47		.,	(2,263.95)	3.000	1.209	AAA
256350021	MIM-RCTC 2013 Residual Fund		Agency MBS	Federal Home Loan Mortgage Corporation	02/25/2022	01/25/2018	3,201.56	3,157.54		-,	13.74	1.749	0.239	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal National Mortgage Association	01/25/2024 04/01/2031	02/26/2021 03/18/2021	120,000.00 48,243.93	129,506.25 49,774.17			(205.90) 261.29	3.490	0.529	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Agency MBS Agency MBS	Federal National Mortgage Association Federal Home Loan Mortgage Corporation	04/01/2031	03/18/2021	48,243.93	49,774.17			169.49	1.583	0.925	AAA
256350021	MIM-RCTC 2013 Residual Fund		Agency MBS	Federal Home Loan Mortgage Corporation	01/01/2033	05/12/2021	71,420.68	77,670.00			(388.41)	3.500	0.511	AAA
256350021	MIM-RCTC 2013 Residual Fund		Agency MBS	Federal National Mortgage Association	07/01/2025	05/14/2021	115,973.05	122,573.56			(539.34)		1.308	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Agency MBS	Federal National Mortgage Association	08/01/2035 05/25/2025	05/25/2021	190,772.60 250,000.00	200,281.42 268,755.86		200,101.50	(339.27) (435.47)	2.500	0.876	AAA
256350021 256350018	MIM-RCTC 2013 Residual Fund MIM-RCTC 91 TIFIA Reserve	313/BJQ/1 3620ARB67	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Government National Mortgage Association	05/25/2025	06/10/2019	104,997.64	108.820.21			(435.47) 3.771.25	4.000	-0.419	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36297GCD0	Agency MBS	Government National Mortgage Association	02/15/2025	06/12/2019	52,370.92	54,574.19		54,891.53	1,059.35	4.500	0.999	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3620C4SU5	Agency MBS	Government National Mortgage Association	09/15/2025	06/12/2019	55,741.71	57,803.72		.,	1,977.55	4.000	0.078	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137B1BS0 3137F4D41	Agency MBS	Federal Home Loan Mortgage Corporation	11/25/2022 01/25/2028	06/27/2019	645,000.00 150,000.00	652,086.14 163,248.05		661,886.10 170,920.50	14,645.52 10,620.69	2.510 3.600	0.350	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137F4D41 3137B1U75	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	01/25/2028	06/27/2019	303,071.75	305,995.91			5,348.24	2.522	0.384	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137BM6P6	Agency MBS	Federal Home Loan Mortgage Corporation	08/25/2022	06/28/2019	197,875.32	203,255.06		202,305.75	2,928.12	3.090	0.504	AAA
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Source			Security Type						Next Call		Base Net Total Unrealized			Summarized
Account	Account	Identifier	Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Date	Base Market Value	Gain/Loss	Coupon	Yield	Credit Rating
	MIM-RCTC 91 TIFIA Reserve	3137F4CY6	Agency MBS	Federal Home Loan Mortgage Corporation	09/25/2024	06/28/2019	190,000.00	195,907.81		202,082.10	8,541.30	2.920	0.791	
256350018	MIM-RCTC 91 TIFIA Reserve	3137FBAJ5	Agency MBS	Federal Home Loan Mortgage Corporation	08/25/2027	06/26/2019	200,000.00	211,593.75		222,968.00	14,139.23	3.281	1.279	
256350018	MIM-RCTC 91 TIFIA Reserve	31419AM53	Agency MBS	Federal National Mortgage Association	08/01/2024	06/28/2019	26,667.70	27,651.07		27,155.18	135.96	5.500	1.078	
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3136AHAE0 3138EJPZ5	Agency MBS	Federal National Mortgage Association	04/25/2023 07/01/2022	06/28/2019 07/22/2019	33,996.53	34,310.32 169,625.28		34,896.42	607.73	2.634	0.173	
256350018	MIM-RCTC 91 TIFIA Reserve	38378KWU9	Agency MBS Agency MBS	Federal National Mortgage Association Government National Mortgage Association	11/16/2041	0//22/2019	11,325.84	10,829.09		11,351.66	206.15	2.996	0.765	
256350018	MIM-RCTC 91 TIFIA Reserve	3137BSRZ8	Agency MBS	Federal Home Loan Mortgage Corporation	09/25/2022	06/28/2019	55,252.59	56,342.54		56,409.58	533.83	2.838	0.518	
256350018	MIM-RCTC 91 TIFIA Reserve	38378NWU3	Agency MBS	Government National Mortgage Association	06/16/2048	06/27/2019	0.00	0.00		(0.00)	(0.00)	3.131	1.124	I AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137FNAD2	Agency MBS	Federal Home Loan Mortgage Corporation	11/25/2028	08/01/2019	145,436.12	148,338.73		155,221.06	7,716.62	2.631	1.045	
256350018	MIM-RCTC 91 TIFIA Reserve	3138LFGP7	Agency MBS	Federal National Mortgage Association	10/01/2028	08/07/2019	296,570.27	306,660.61		318,602.48	13,183.81	2.550	1.450	
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3138EKXL4 3137FL6P4	Agency MBS Agency MBS	Federal National Mortgage Association Federal Home Loan Mortgage Corporation	03/01/2023 01/25/2029	08/21/2019 09/09/2019	38,423.92 275,000.00	38,856.19 307,108,40		39,121.70 316,142.75	429.31	2.325	0.781	
256350018	MIM-RCTC 91 TIFIA Reserve	3137BP4K2	Agency MBS	Federal Home Loan Mortgage Corporation	03/25/2029	09/09/2019	200,000.00	210,125.00		215,642.00	8,281.94	2.849	1.112	
256350018	MIM-RCTC 91 TIFIA Reserve	3138L2QG5	Agency MBS	Federal National Mortgage Association	01/01/2028	09/09/2019	248,516.81	263,709.36		271,961.89	9,475.72	3.010	1.527	
256350018	MIM-RCTC 91 TIFIA Reserve	36178NB99	Agency MBS	Government National Mortgage Association	08/15/2027	10/11/2019	28,944.24	29,265.35		30,151.80	924.31	2.500	0.543	
256350018	MIM-RCTC 91 TIFIA Reserve	3137BJQ71	Agency MBS	Federal Home Loan Mortgage Corporation	05/25/2025	10/30/2019	200,000.00	206,296.88		214,472.00	10,083.30	2.770	0.836	
256350018	MIM-RCTC 91 TIFIA Reserve	3137BLAC2	Agency MBS	Federal Home Loan Mortgage Corporation	06/25/2025		150,000.00	159,648.05		163,345.50	6,540.88	3.284	0.860	
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	36179M4J6 36202F2H8	Agency MBS Agency MBS	Government National Mortgage Association Government National Mortgage Association	03/20/2028 01/20/2027	11/20/2019	111,121.46 116,447.07	112,458.40 119,321.86		115,896.35 122,137.84	3,550.10 3,088.02	2.500	0.673	
256350018	MIM-RCTC 91 TIFIA Reserve	3137FPJF3	Agency MBS	Federal Home Loan Mortgage Corporation	06/25/2029	01/08/2020	193,740.58	194,618.46		205,969.48	11,626.59	2.258	0.621	
256350018	MIM-RCTC 91 TIFIA Reserve	3137FQ3Y7	Agency MBS	Federal Home Loan Mortgage Corporation	07/25/2029	01/08/2020	194,449.70	194,518.06		205,706.39	11,260.25	2.190	0.922	
256350018	MIM-RCTC 91 TIFIA Reserve	31417YKF3	Agency MBS	Federal National Mortgage Association	01/01/2030		44,072.27	48,170.38		47,836.48	(68.56)	4.500	0.935	
256350018	MIM-RCTC 91 TIFIA Reserve	36179RFD6	Agency MBS	Government National Mortgage Association	06/20/2030	05/01/2020	16,728.79	17,554.77		17,604.21	(10.50)	3.000	1.218	
256350018	MIM-RCTC 91 TIFIA Reserve	36179NKP2	Agency MBS	Government National Mortgage Association	08/20/2028	04/28/2020	92,549.10	96,463.15		96,530.56	153.77	2.500	0.755	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	36179MU24 36179MZV5	Agency MBS Agency MBS	Government National Mortgage Association Government National Mortgage Association	12/20/2027 02/20/2028	04/28/2020 04/28/2020	43,962.12	45,844.25		45,420.79 61,562,38	(348.29)	2.500	1.025	
256350018	MIM-RCTC 91 TIFIA Reserve	36179MEK2	Agency MBS	Government National Mortgage Association	06/20/2028	04/28/2020	76,064.18	79,320.68		78,584.95	(496.01)	2.500	0.947	
256350018	MIM-RCTC 91 TIFIA Reserve	3140JAU97	Agency MBS	Federal National Mortgage Association	05/01/2023	05/20/2020	42,885.73	44,587.76		43,750.31	(199.59)	2.642	0.913	
256350018	MIM-RCTC 91 TIFIA Reserve	36179MU32	Agency MBS	Government National Mortgage Association	12/20/2027	06/22/2020	79,850.65	84,142.62		83,768.92	(316.44)	3.000	0.889	
256350018	MIM-RCTC 91 TIFIA Reserve	3128MMUL5	Agency MBS	Federal Home Loan Mortgage Corporation	02/01/2031	06/22/2020	100,904.55	105,634.45		105,656.15	(259.20)		0.900	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	3620ARZE4 36176XE21	Agency MBS	Government National Mortgage Association	02/15/2026 03/15/2027	06/22/2020 06/22/2020	72,166.19 138,124.46	75,503.88 144,728.54		75,819.24 145,152.23	328.52 567.84	3.000	0.111 0.465	
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	36176XE21 36179NAJ7	Agency MBS Agency MBS	Government National Mortgage Association Government National Mortgage Association	03/15/2027	06/22/2020	30.073.26	31.741.39		31,549,86	(146.96)	3.000	0.465	
256350018	MIM-RCTC 91 TIFIA Reserve	3137BVZ74	Agency MBS	Federal Home Loan Mortgage Corporation	08/25/2026	07/09/2020	297,066.64	318,128.20		316,170.99	2,864,89	3.045	0.511	
256350018	MIM-RCTC 91 TIFIA Reserve	3132A85Y1	Agency MBS	Federal Home Loan Mortgage Corporation	09/01/2032	08/12/2020	204,474.81	215,497.29		214,121.94	(1,605.23)	2.500	0.895	
256350018	MIM-RCTC 91 TIFIA Reserve	3132A9T64	Agency MBS	Federal Home Loan Mortgage Corporation	10/01/2032	08/14/2020	131,508.34	138,597.46		138,903.05	(832.29)	3.000	1.140	
256350018	MIM-RCTC 91 TIFIA Reserve	3137FMD66	Agency MBS	Federal Home Loan Mortgage Corporation	05/25/2026	08/18/2020	74,336.53	78,192.74		77,376.90	(1,500.52)		0.961	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	3138X0ZY7	Agency MBS	Federal National Mortgage Association	07/01/2028 09/25/2030	08/31/2020 09/15/2020	37,843.77	39,765.52		39,650.43	2.66	2.500	0.458	
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137FWHY9 31418AM39	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal National Mortgage Association	12/01/2027	09/13/2020	191,500.73 42,981.73	190,543.22 44,875.63		184,187.32 45,034.11	(6,412.19) 205.11	0.826	0.319	
256350018	MIM-RCTC 91 TIFIA Reserve	3137FBAB2	Agency MBS	Federal Home Loan Mortgage Corporation	08/25/2027	09/22/2020	130,000.00	142,690.23		139,791.60	(254.44)	3.038	0.419	
256350018	MIM-RCTC 91 TIFIA Reserve	3128MENS6	Agency MBS	Federal Home Loan Mortgage Corporation	01/01/2029	10/01/2020	36,183.44	37,868.22		37,794.33	41.97	2.500	0.541	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3132AEFC5	Agency MBS	Federal Home Loan Mortgage Corporation	11/01/2030	10/14/2020	399,420.15	429,938.35		427,886.83	(274.37)	3.500	0.424	
256350018	MIM-RCTC 91 TIFIA Reserve	36179RHM4	Agency MBS	Government National Mortgage Association	07/20/2030	10/27/2020	77,183.35	81,766.11		82,791.49	1,047.01	3.500	0.726	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	36179TF83 3140J6FU6	Agency MBS Agency MBS	Government National Mortgage Association Federal National Mortgage Association	09/20/2032	10/26/2020	75,774.70 90,365.28	80,629.02		81,272.16 96,326,68	146.43 (146.05)	3.500	1.052	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137B7YX1	Agency MBS	Federal Home Loan Mortgage Corporation	04/25/2023	12/23/2020	129.086.30	132.293.29		131.680.93	88.55	2,592	0.077	
256350018	MIM-RCTC 91 TIFIA Reserve	3137BYPQ7	Agency MBS	Federal Home Loan Mortgage Corporation	04/25/2024	11/30/2020	224,709.14	239,894.57		236,068.19	(1,109.51)	2.905	0.877	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3132AEFK7	Agency MBS	Federal Home Loan Mortgage Corporation	04/01/2033	01/14/2021	85,011.14	92,476.19		91,646.26	(851.47)	3.500	0.704	
256350018	MIM-RCTC 91 TIFIA Reserve	3132AEF68	Agency MBS	Federal Home Loan Mortgage Corporation	01/01/2033		158,367.59	172,135.51		171,513.69	(509.96)	3.500	0.511	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	31418DVU3 3140X4H90	Agency MBS	Federal National Mortgage Association	01/01/2031 06/01/2032	01/21/2021 02/02/2021	184,721.70 162,978.89	193,034.18 171,993.66		191,133.39 170,334,13	(1,539.05) (1,915.50)	2.000	0.879	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	31307NP40	Agency MBS Agency MBS	Federal National Mortgage Association Federal Home Loan Mortgage Corporation	07/01/2032	02/02/2021	202,640.60	217,458.70		214,501.15	(2,388.16)		0.969	
256350018	MIM-RCTC 91 TIFIA Reserve	3140X9VK8	Agency MBS	Federal National Mortgage Association	02/01/2035	02/10/2021	202,040.00	243,642.95		239,026.01	(4,527.90)		1.209	
256350018	MIM-RCTC 91 TIFIA Reserve	3138ETQP4	Agency MBS	Federal National Mortgage Association	06/01/2031	02/11/2021	90,037.90	97,634.85		97,861.29	383.71	3.500	0.025	5 AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36176XQB8	Agency MBS	Government National Mortgage Association	05/15/2027	02/23/2021	44,176.85	46,220.02		46,425.45	247.66	3.000	0.553	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	3140J83R2	Agency MBS	Federal National Mortgage Association	10/01/2028	02/26/2021	97,784.64	102,215.50		102,662.14	531.57	2.500	0.315	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3138WEMJ5 3131X83H7	Agency MBS Agency MBS	Federal National Mortgage Association Federal Home Loan Mortgage Corporation	05/01/2030 04/01/2028	02/26/2021	101,828.18 35,822.23	106,884.11 37,400.66		107,075.39 37,534.53	198.57 164.28	2.500	0.648	
256350018	MIM-RCTC 91 TIFIA Reserve	31418DXH0	Agency MBS	Federal National Mortgage Association	02/01/2026	02/24/2021	193,309.54	200,437.83		199,547.64	(560.54)	2.000	1.226	
256350018	MIM-RCTC 91 TIFIA Reserve	3138EQRJ3	Agency MBS	Federal National Mortgage Association	11/01/2030	02/24/2021	65,866.08	70,806.03		71,205.84	511.79	3.500	0.083	3 AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3128MMT52	Agency MBS	Federal Home Loan Mortgage Corporation	10/01/2030	02/24/2021	115,736.29	121,233.76		121,229.13	122.97	2.500	0.857	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	31418DQ47 31418DYF3	Agency MBS	Federal National Mortgage Association	07/01/2035 04/01/2031		225,920.81 299,112.35	233,836.87 310,105,95		233,211.28 309,952,18	(345.11) 19.27	2.000	1.101 0.925	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	31418DYF3 3140J8ME0	Agency MBS Agency MBS	Federal National Mortgage Association Federal National Mortgage Association	12/01/2031		299,112.35 73,174.70	310,105.95 78,017.02		309,952.18	(686.21)	2.000	0.925	
256350018	MIM-RCTC 91 TIFIA Reserve	36179NAH1	Agency MBS	Government National Mortgage Association	04/20/2028	03/26/2021	138,554.40	144,226.48		144,128.45	(174.94)	2.500	0.800	) AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36179NHK7	Agency MBS	Government National Mortgage Association	07/20/2028	04/14/2021	86,461.05	90,892.18		90,709.75	(141.56)	3.000	1.005	5 AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36202F3H7	Agency MBS	Government National Mortgage Association	02/20/2027	04/14/2021	67,543.85	70,372.26		70,846.75	517.26	3.000	0.619	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137AWQG3 3137FYUR5	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	04/25/2022 08/25/2024	06/07/2019 04/30/2021	103,404.78 324,966,14	102,257.64 325,056.31		103,918.71 324,966,14	960.81 (42.90)	1.583 0.210	0.239	
256350018	MIM-RCTC 91 TIFIA Reserve	3132A8GL7	Agency MBS	Federal Home Loan Morgage Corporation	05/01/2031	05/11/2021	94,561.29	100,678.24		99,699.75	(985.58)		1.151	
256350018	MIM-RCTC 91 TIFIA Reserve	3132D9C93	Agency MBS	Federal Home Loan Mortgage Corporation	10/01/2040	05/12/2021	190,831.22	203,682.52		203,332.57	(192.12)	3.000	1.038	3 AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	3138ENQD4	Agency MBS	Federal National Mortgage Association	10/01/2029	05/14/2021	63,124.52	67,661.60		68,602.47	900.88	3.500	-0.300	
	MIM-RCTC 91 TIFIA Reserve	31418CDH4	Agency MBS	Federal National Mortgage Association	10/01/2031	04/30/2021	236,705.94	248,763.14		248,027.58	(652.03)	2.500	0.941	AAA



Source			Security Type						Next Call		Base Net Total Unrealized			Summarized
Account	Account	Identifier	Category	Issuer	Final Maturity		Current Face Value	Original Cost	Date	Base Market Value	Gain/Loss	Coupon	Yield	Credit Rating
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3136A7MN9 3140X7LS6	Agency MBS Agency MBS	Federal National Mortgage Association Federal National Mortgage Association	05/25/2022 08/01/2035	08/22/2019	87,061.95 147.053.87	87,765.93 154 383 60		88,225.96 154 244 81	946.84	2.349	-0.023	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3622A2GC0	Agency MBS	Government National Mortgage Association	03/15/2028	05/26/2021	59,892.41	62,194.53		62,383.34	157.26	2.500	0.549	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137B3NW4	Agency MBS	Federal Home Loan Mortgage Corporation	09/25/2022	04/30/2021	21,024.94	21,307.47		21,329.59	53.26	2.778	0.221	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	38013FAD3 12596EAC8	Asset Backed Asset Backed	GM Financial Consumer Automobile Receivables Trust 2018-4 CNH Equipment Trust 2018-B	10/16/2023 11/15/2023	07/24/2019 12/05/2019	28,935.10 75,400.00	29,465.19 76,631.14		29,280.87 76,407.34	172.71 539.97	3.210 3.190	1.094 0.540	AAA AAA
256350021	MIM-RCTC 2013 Residual Fund		Asset Backed	Carmax Auto Owner Trust 2020-1	12/16/2024	01/14/2020	60,000.00	59,988.23		61,096.20	1,102.19	1.890	0.631	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Asset Backed Asset Backed	Capital One Multi-Asset Execution Trust, Series 2019-2 Ford Credit Floorplan Master Owner Trust A, Series 2020-1	09/15/2022	03/13/2020	100,000.00	100,312.50		101,722.00 226,102,50	1,569.44	1.720	0.292	AAA AAA
256350021	MIM-RCTC 2013 Residual Fund		Asset Backed	World Omni Automobile Lease Securitization Trust 2020-A	01/17/2023	02/04/2021	235,000.00	239,773.44		238,539.10	1,112.22	1.700	0.089	AAA
256350021	MIM-RCTC 2013 Residual Fund		Asset Backed	World Omni Auto Receivables Trust 2019-A	05/15/2024	02/04/2021	101,178.29	102,992.39		102,724.30	(105.78)	3.040	0.919	
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Asset Backed Asset Backed	Verizon Owner Trust 2019-A Ford Credit Floorplan Master Owner Trust A, 2017-3	09/20/2023 09/15/2022	02/04/2021 02/12/2021	121,114.63 100,000.00	123,172.63 103,445.31		122,559.53 102,678.00	(125.12) 49.14	2.930 2.480	0.607	AAA
256350021	MIM-RCTC 2013 Residual Fund	14315XAD0	Asset Backed	Carmax Auto Owner Trust 2020-1	06/16/2025	03/03/2021	280,000.00	291,309.38		290,586.80	408.08	2.030	0.703	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Asset Backed	Ford Credit Floorplan Master Owner Trust A, Series 2019-2	04/15/2024	05/24/2021 02/20/2020	100,000.00 250.000.00	107,390.62		106,856.00 250,467,50	(287.96) 467.50	3.250	0.768	AA
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Corporate Corporate	PNC Bank, National Association Caterpillar Financial Services Corporation	02/24/2023 07/07/2023	07/06/2020	200,000.00	199,888.00	02/24/2022	201,134.00	1,209.60	0.475	0.195	A
256350021	MIM-RCTC 2013 Residual Fund	06051GHC6	Corporate	Bank of America Corporation	12/20/2023	10/09/2020	185,000.00	194,412.80	12/20/2022	191,724.75	372.28	3.004	0.522	Α
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Corporate Corporate	JPMorgan Chase & Co. Bank of America Corporation	12/05/2024 10/24/2024	11/05/2020	495,000.00 205,000.00	544,824.45 205,604.75	12/05/2023 10/24/2023	534,268.35 205,852.80	(1,885.63) 378.57	4.023 0.810	0.724 0.629	A
256350021	MIM-RCTC 2013 Residual Fund		Corporate	Morgan Stanley	11/10/2023	11/09/2020	380,000.00	380,000.00	11/10/2022	380,478.80	478.80	0.560	0.467	A
256350021	MIM-RCTC 2013 Residual Fund		Corporate	The Goldman Sachs Group, Inc.	11/17/2023		485,000.00	486,140.00	11/17/2022	485,145.50	(695.47)	0.627	0.598	Α
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Corporate Corporate	Stryker Corporation National Rural Utilities Cooperative Finance Corporation	12/01/2023 11/15/2023	11/18/2020 12/23/2020	160,000.00 165,000.00	159,860.80 178,234.65	12/01/2021 08/15/2023	159,872.00 175,177.20	(16.45) (509.40)	0.600	0.633	A
256350021	MIM-RCTC 2013 Residual Fund		Corporate	Toyota Motor Credit Corporation	01/11/2024	01/06/2021	170,000.00	169,989.80		169,442.40	(549.00)	0.450	0.479	A
256350021	MIM-RCTC 2013 Residual Fund		Corporate	Coöperatieve Rabobank U.A., New York Branch	01/12/2024	01/05/2021	285,000.00	284,803.35		283,817.25	(1,016.73)	0.375	0.540	AA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Corporate Corporate	Credit Suisse AG, New York Branch Comcast Corporation	02/02/2024 04/15/2024	01/26/2021 02/04/2021	250,000.00	250,000.00	03/15/2024	248,970.00 271.092.50	(1,030.00) (780.04)	0.495	0.656	AA
256350021	MIM-RCTC 2013 Residual Fund		Corporate	U.S. Bancorp	02/05/2024	02/04/2021	500,000.00	543,865.00	01/05/2024	535,490.00	(2,442.26)	3.375	0.529	A
256350021 256350021	MIM-RCTC 2013 Residual Fund		Corporate	Wells Fargo & Company	06/02/2024	03/05/2021 03/24/2021	395,000.00 160.000.00	404,254.85	06/02/2023	403,449.05	471.61 628.80	1.654	0.534	A
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Corporate Corporate	Southern California Edison Company KeyBank National Association	04/01/2024 06/01/2025	03/24/2021 03/31/2021	250,000.00	160,000.00 271,962.50	04/01/2023	160,628.80 273,142.50	2,406,47	0.845	0.658	A
256350021	MIM-RCTC 2013 Residual Fund	172967MX6	Corporate	Citigroup Inc.	05/01/2025	04/27/2021	165,000.00	165,000.00	05/01/2024	165,392.70	392.70	0.981	0.851	А
256350021 256350021	MIM-RCTC 2013 Residual Fund		Corporate	Hormel Foods Corporation	06/03/2024 06/09/2025	05/25/2021	215,000.00 245,000.00	214,961.30	06/03/2022 06/09/2024	215,468.70	506.42 284.20	0.650	0.414	
256350021	MIM-RCTC 2013 Residual Fund MIM-Sr Lien Reserve Fund-1	CCYUSD	Corporate Currency	Truist Financial Corporation UNITED STATES OF AMERICA	06/09/2025	06/02/2021	245,000.00	245,000.00 (452,609.14)	06/09/2024	245,284.20 (452,609.14)	0.00	0.428	0.411	A
256350021	MIM-RCTC 2013 Residual Fund	CCYUSD	Currency	UNITED STATES OF AMERICA	06/30/2021		0.00	(966,244.23)		(966,244.23)	0.00	0.000	0.000	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	CCYUSD CCYUSD	Currency Currency	UNITED STATES OF AMERICA UNITED STATES OF AMERICA	06/30/2021 06/30/2021		0.00	0.00 (685,074.72)		0.00 (685,074.72)	0.00	0.000	0.000	
256350023	MIM-RCTC // HITA Reserve MIM-Sr Lien Reserve Fund-1	31846V401	MM Fund	First American Funds, Inc Government Obligations Fund	06/30/2021		0.00	479,362.05		479,362.05	0.00	0.000	0.000	
256350021		31846V401	MM Fund	First American Funds, Inc Government Obligations Fund	06/30/2021		0.00	1,134,257.70		1,134,257.70	0.00	0.010	0.010	
256350018 256350021	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 2013 Residual Fund	31846V401 650036AS5	MM Fund Muni	First American Funds, Inc Government Obligations Fund The New York State Urban Development Corporation	06/30/2021 03/15/2024	06/18/2020	0.00	748,456.83		748,456.83 181,553.40	0.00 1,553.40	0.010	0.010	AAA AA
256350021	MIM-RCTC 2013 Residual Fund	194740PF7	Muni	Collin County Texas	02/15/2024	06/25/2020	175,000.00	175,000.00		175,735.00	735.00	0.867	0.705	AAA
256350021	MIM-RCTC 2013 Residual Fund		Muni	New York City Transitional Finance Authority	08/01/2023	07/07/2020	155,000.00	164,850.25		162,398.15	667.01	2.710	0.410	
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Muni Muni	Upper Santa Clara Valley Joint Powers Authority El Dorado Irrigation District	08/01/2023 03/01/2022	07/16/2020 06/16/2020	170,000.00 155,000.00	170,000.00		171,147.50 155,485,15	1,147.50 485.15	0.680	0.355	AA
256350021	MIM-RCTC 2013 Residual Fund	072024WW8	Muni	Bay Area Toll Authority	04/01/2022	09/20/2019	95,000.00	95,000.00		96,246.40	1,246.40	2.128	0.381	AA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	783186TZ2 64990FD43	Muni Muni	Rutgers, The State University of New Jersey Dormitory Authority of the State of New York	05/01/2022 03/15/2025	10/18/2019 06/16/2021	105,000.00	105,000.00 175,000.00		106,502.55	1,502.55 (148.75)	2.057	0.341 0.910	AA AA
256350021	MIM-RCTC 2013 Residual Fund		Non-US Gov	Inter-American Development Bank	09/14/2022	09/30/2019	650,000.00	652,067.00		662,207.00	11,350.97	1.750	0.910	
256350023	MIM-Sr Lien Reserve Fund-1	9128285W6	TIPS	United States Department of The Treasury	01/15/2029	08/26/2019	132,167.50	142,341.12		152,919.12	12,576.42	0.875	-1.114	
256350018 256350023	MIM-RCTC 91 TIFIA Reserve MIM-Sr Lien Reserve Fund-1	9128285W6 912828G38	TIPS US Gov	United States Department of The Treasury United States Department of The Treasury	01/15/2029	04/18/2017	158,601.00 760.000.00	167,501.78 770,717,19		183,502.94 803,403,60	17,784.15	0.875	-1.114	AAA
256350023	MIM-Sr Lien Reserve Fund-1	912828XB1	US Gov	United States Department of The Treasury	05/15/2025		1,250,000.00	1,278,552.74		1,319,875.00	53,767.53	2.125	0.661	AAA
256350023	MIM-Sr Lien Reserve Fund-1	91282CAM3	US Gov	United States Department of The Treasury	09/30/2025	10/30/2020	425,000.00	422,376.95		416,053.75	(6,677.29)	0.250	0.754	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	91282CAE1 912828ZF0	US Gov US Gov	United States Department of The Treasury United States Department of The Treasury	08/15/2030 03/31/2025	12/04/2020 03/08/2021	90,000.00 365,000.00	87,148.83 362,889.84		83,847.60 363,189.60	(3,460.72) 139.42	0.625	1.426 0.634	
256350023	MIM-Sr Lien Reserve Fund-1	912828J43	US Gov	United States Department of The Treasury	02/28/2022	06/30/2021	445,000.00	450,006.25		449,970.65	(35.60)	1.750	0.034	
256350021			US Gov	United States Department of The Treasury United States Department of The Treasury	09/30/2022		2,150,000.00	2,158,926.57		2,193,258.00	39,115.66	1.750	0.140	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		US Gov US Gov	United States Department of The Treasury United States Department of The Treasury	10/15/2022 03/15/2023		1,820,000.00	1,830,721.10 1,572,206.84		1,848,719.60 1,567,924.80	19,974.22 (888.25)	1.375	0.152 0.202	AAA AAA
256350021	MIM-RCTC 2013 Residual Fund		US Gov	United States Department of The Treasury	10/31/2021	12/09/2019	380,000.00	377,075.78		381,504.80	2,023.33	1.250	0.065	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		US Gov US Gov	United States Department of The Treasury United States Department of The Treasury	05/15/2023 10/15/2023	11/09/2020 12/31/2020	810,000.00 350,000.00	808,354.69 349,753.91		808,485.30 348,495.00	(285.74) (1,302.08)	0.125	0.225	AAA AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		US Gov US Gov	United States Department of The Treasury United States Department of The Treasury	02/28/2022		1,350,000.00	1,364,717.78		1,365,079.50	(1,302.08)	1.750	0.313	
256350021	MIM-RCTC 2013 Residual Fund	912828H86	US Gov	United States Department of The Treasury	01/31/2022	04/29/2021	2,000,000.00	2,021,953.13		2,016,880.00	(88.17)	1.500	0.058	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		US Gov US Gov	United States Department of The Treasury United States Department of The Treasury	12/31/2021 12/31/2024	06/21/2021	610,000.00	616,201.37 805,485.35		614,739.70 806,488.25	(74.48)	1.625	0.070	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	912828L57	US Gov	United States Department of The Treasury	09/30/2022	09/10/2019	105,000.00	105,652.15		107,112.60	1,841.82	1.750	0.140	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	912828XB1	US Gov	United States Department of The Treasury	05/15/2025		710,000.00	744,402.74		749,689.00	13,073.68	2.125	0.661	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	912828YK0 91282CAM3	US Gov US Gov	United States Department of The Treasury United States Department of The Treasury	10/15/2022 09/30/2025	10/30/2020	750,000.00	763,253.90		761,835.00	4,520.29 (10,997.90)	1.375	0.152	
256350018	MIM-RCTC 91 TIFIA Reserve	91282CAP6	US Gov	United States Department of The Treasury	10/15/2023		1,530,000.00	1,524,537.31		1,523,421.00	(1,972.64)	0.125	0.313	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	91282CAE1	US Gov	United States Department of The Treasury	08/15/2030	12/04/2020	110,000.00	106,515.23		102,480.40	(4,229.76)	0.625	1.426	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	912828ZF0 912828G38	US Gov US Gov	United States Department of The Treasury United States Department of The Treasury	03/31/2025	06/30/2021	400,000.00 350,000.00	398,056.64 370,125.00		398,016.00 369,988,50	(77.98) (136.50)	0.500	0.634	AAA AAA
20000010	the rest of the rest we		23 661	······································	<sup>11</sup> <b>1</b> 5 <b>8</b> <sup>24</sup>	00.00.2021	550,000.00	570,125.00		505,500.50	(130.50)	2.250	0.5 10	



											Base Net Total			
Source			Security Type						Next Call		Unrealized			Summarized
Account	Account	Identifier	Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Date	Base Market Value	Gain/Loss	Coupon	Yield	Credit Rating
256350021	MIM-RCTC 2013 Residual Fund	196480CW5	VRDN	Colorado Housing and Finance Authority, Inc.	10/01/2051	03/19/2020	0 200,000.00	200,000.00	07/20/2021	200,000.00	0.00	0.070	0.070	AAA
							63,685,812.49	65,528,095.59		65,898,392.85	561,899.94			



#### ATTACHMENT 3

Source			Security Type						Next Call	B	ase Net Total			Summarized
Account	Account	Identifier	Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost		Base Market Value Unre		Coupon	Yield	Credit Rating
256350018	MIM-RCTC 91 TIFIA Reserve	3130AFFX0	Agency	Federal Home Loan Banks	11/16/2028	09/11/2019	200,000.00	222,450.00		227,152.00	8,806.34	3.250	1.313	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3134GWND4 3134GWTL0	Agency Agency	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	08/12/2025 09/28/2023	08/14/2020 09/23/2020	325,000.00 315,000.00	324,545.00 314,952.75	08/12/2021 09/28/2021	323,635.00 315,075,60	(988.42) 110.95	0.600	0.704	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3134GXDT8	Agency	Federal Home Loan Mortgage Corporation	11/24/2023	11/19/2020	160,000.00	160.000.00	08/24/2021	159,953.60	(46.40)	0.350	0.362	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137EADB2	Agency	Federal Home Loan Mortgage Corporation	01/13/2022	06/06/2019	350,000.00	354,036.55		354,284.00	3,439.44	2.375	0.091	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3136ADFF1	Agency CMO	Federal National Mortgage Association	04/25/2023	06/10/2019	37,805.33	37,261.88		38,015.90	497.51	1.500	0.469	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137B6DF5 38377YTL4	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Government National Mortgage Association	11/15/2026 05/20/2040	06/18/2019 06/17/2019	93,836.57 58,628.58	92,861.55 57,914.04		95,617.59 59,354.99	2,413.10 1,360.39	2.000	0.360	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38378WUY7	Agency CMO	Government National Mortgage Association	06/20/2041	06/12/2019	9,441.07	9,455.82		9,447.40	15.50	2.500	0.065	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137B1UG5	Agency CMO	Federal Home Loan Mortgage Corporation	01/25/2023	06/25/2019	200,000.00	204,101.56		206,106.00	4,580.43	2.637	0.353	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	3136AGZA3	Agency CMO	Federal National Mortgage Association	09/25/2030	06/25/2019 06/28/2019	0.01	0.01		0.01	(0.00)	3.000	1.012	AAA
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137AXHP1 38377REV3	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Government National Mortgage Association	09/25/2022	06/28/2019	150,000.00	152,232.42		153,291.00	2,631.26	2.573	-0.434	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38378TAF7	Agency CMO	Government National Mortgage Association	07/20/2041	07/05/2019	71,388.23	71,522.09		73,606.26	2,145.85	2.500	0.702	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38377QKH9	Agency CMO	Government National Mortgage Association	08/20/2040	08/20/2019	20,530.19	20,903.10		21,058.23	301.01	3.000	0.262	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	38376V2E6 38379JM99	Agency CMO	Government National Mortgage Association	07/16/2039 02/16/2041	08/06/2019	68,665.34 18,847.59	71,454.87 18,894.66		72,742.69 18,905.83	2,028.52 55.46	4.000 2.500	0.344	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38379JM99 38378JZD7	Agency CMO Agency CMO	Government National Mortgage Association Government National Mortgage Association	12/20/2040	10/16/2019	23,412.30	23,119.64		23,697.69	488.14	2.300	0.435	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38377RED3	Agency CMO	Government National Mortgage Association	12/16/2025	12/11/2019	108,489.55	109,354.07		111,512.06	2,393.40	2.500	0.345	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38376WA62	Agency CMO	Government National Mortgage Association	10/20/2039	12/17/2019	55,272.78	57,984.60		58,750.54	1,165.72	4.000	0.683	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	38378FRB8 38377JZ89	Agency CMO Agency CMO	Government National Mortgage Association Government National Mortgage Association	07/20/2042 10/20/2039	12/30/2019 01/28/2020	134,243.11 0.01	132,271.42		137,362.92 0.01	4,940.10 (0.00)	2.000 3.500	1.096	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137B5A60	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation	10/20/2039	02/07/2020	10,227.33	10,323.22		10,577.93	271.89	2.500	0.094	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38376TTT9	Agency CMO	Government National Mortgage Association	11/20/2039	01/29/2020	24,267.43	24,836.19		25,408.00	566.39	3.000	0.410	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38378AU90	Agency CMO	Government National Mortgage Association	10/20/2026	04/28/2020	65,788.26	67,679.68		67,344.15	352.20	3.000	-0.211	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	3137AH6C7	Agency CMO	Federal Home Loan Mortgage Corporation	07/25/2021 09/15/2030	06/07/2019 12/30/2020	90,142.66 58,845.79	91,737.77 59,434,25		90,129.14 59,447.78	(13.52) 236.04	3.230	0.345	AAA
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137B45W2 3136A8SX9	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal National Mortgage Association	09/15/2030	02/04/2021	46,485.28	47,393.20		47,564.20	195.51	1.500	0.367	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137AQQE1	Agency CMO	Federal Home Loan Mortgage Corporation	05/15/2027		96,062.76	97,863.93		97,787.08	(5.58)	1.500	0.615	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3136ADZA0	Agency CMO	Federal National Mortgage Association	04/25/2028		119,304.46	120,790.25		120,824.40	77.77	1.250	0.566	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3136ABNZ2 3137B9RN7	Agency CMO Agency CMO	Federal National Mortgage Association Federal Home Loan Mortgage Corporation	11/25/2042 12/15/2027	02/05/2021 02/05/2021	56,191.42 43,384,50	57,315.25 44,367,43		57,731.63 44,675,63	463.82 414.58	2.000	0.263	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3136AEY84	Agency CMO	Federal National Mortgage Association	07/25/2028	02/05/2021	52,201.49	53,294,47		53,460.59	224.52	1.750	0.423	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38377LFC7	Agency CMO	Government National Mortgage Association	12/20/2039	02/12/2021	36,650.05	37,033.74		37,015.82	55.08	2.500	-0.039	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38378HAU0	Agency CMO	Government National Mortgage Association	08/20/2027		62,300.85	63,366.82		63,435.35	75.12	1.500	0.508	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137BLW87 3136AQZK9	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal National Mortgage Association	01/25/2025 11/25/2031	02/04/2021 03/11/2021	229,386.72 81,434.13	241,178.63 84,045.75		239,089.78 83,898.32	(876.09) (106.17)	2.802	0.371 0.776	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137AYSH5	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation	12/15/2042	04/08/2021	48,700.78	49,826.99		49,669.44	(143.24)	1.750	1.027	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38377RVK8	Agency CMO	Government National Mortgage Association	04/20/2039	04/22/2021	58,351.17	59,609.37		59,668.74	127.76	3.000	0.863	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137ATRW4	Agency CMO	Federal Home Loan Mortgage Corporation	05/25/2022	06/28/2019	298,828.20	301,314.54		303,188.10	4,005.51	2.373	0.219	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137AUPE3 3620ARB67	Agency CMO Agency MBS	Federal Home Loan Mortgage Corporation Government National Mortgage Association	06/25/2022 05/15/2025	06/28/2019 06/10/2019	197,583.01 104,997.64	199,335.02 108,820,21		200,501.32 111.405.65	2,601.97 3,771.25	2.396	0.463	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36297GCD0	Agency MBS	Government National Mortgage Association	02/15/2025	06/12/2019	52,370.92	54,574.19		54,891.53	1,059.35	4.500	0.999	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3620C4SU5	Agency MBS	Government National Mortgage Association	09/15/2025	06/12/2019	55,741.71	57,803.72		59,180.97	1,977.55	4.000	0.078	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137B1BS0	Agency MBS	Federal Home Loan Mortgage Corporation	11/25/2022		645,000.00	652,086.14		661,886.10	14,645.52	2.510	0.350	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137F4D41 3137B1U75	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	01/25/2028 01/25/2023	06/27/2019 06/27/2019	150,000.00 303,071.75	163,248.05 305,995.91		170,920.50 309,251.38	10,620.69 5,348.24	3.600	1.329 0.384	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137BM6P6	Agency MBS	Federal Home Loan Mortgage Corporation	08/25/2022	06/28/2019	197,875.32	203,255.06		202,305.75	2,928.12	3.090	0.504	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137F4CY6	Agency MBS	Federal Home Loan Mortgage Corporation	09/25/2024	06/28/2019	190,000.00	195,907.81		202,082.10	8,541.30	2.920	0.791	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137FBAJ5	Agency MBS	Federal Home Loan Mortgage Corporation	08/25/2027	06/26/2019	200,000.00	211,593.75		222,968.00	14,139.23	3.281	1.279	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	31419AM53 3136AHAE0	Agency MBS Agency MBS	Federal National Mortgage Association Federal National Mortgage Association	08/01/2024 04/25/2023	06/28/2019 06/28/2019	26,667.70 33,996,53	27,651.07 34,310.32		27,155.18 34,896.42	135.96	2.634	1.078	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3138EJPZ5	Agency MBS	Federal National Mortgage Association	07/01/2022	07/22/2019	166,586.38	169,625.28		168,410.50	698.40	2.996	1.171	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38378KWU9	Agency MBS	Government National Mortgage Association	11/16/2041		11,325.84	10,829.09		11,351.66	206.15	1.400	0.765	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137BSRZ8	Agency MBS	Federal Home Loan Mortgage Corporation	09/25/2022	06/28/2019	55,252.59	56,342.54		56,409.58	533.83	2.838	0.518	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	38378NWU3 3137FNAD2	Agency MBS Agency MBS	Government National Mortgage Association Federal Home Loan Mortgage Corporation	06/16/2048 11/25/2028	06/27/2019 08/01/2019	0.00 145,436.12	0.00 148,338.73		(0.00) 155,221.06	(0.00) 7,716.62	3.131 2.631	1.124	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3138LFGP7	Agency MBS	Federal National Mortgage Association	10/01/2028	08/07/2019	296,570.27	306,660.61		318,602.48	13,183.81	2.550	1.450	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3138EKXL4	Agency MBS	Federal National Mortgage Association	03/01/2023	08/21/2019	38,423.92	38,856.19		39,121.70	429.31	2.325	0.781	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	3137FL6P4	Agency MBS	Federal Home Loan Mortgage Corporation	01/25/2029	09/09/2019	275,000.00	307,108.40		316,142.75	14,877.34	3.563	1.432	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137BP4K2 3138L2QG5	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal National Mortgage Association	03/25/2026 01/01/2028	09/09/2019 09/09/2019	200,000.00 248,516.81	210,125.00 263,709,36		215,642.00 271,961.89	8,281.94 9,475.72	2.849 3.010	1.112	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36178NB99	Agency MBS	Government National Mortgage Association	08/15/2027	10/11/2019	28,944.24	29,265.35		30,151.80	924.31	2.500	0.543	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137BJQ71	Agency MBS	Federal Home Loan Mortgage Corporation	05/25/2025	10/30/2019	200,000.00	206,296.88		214,472.00	10,083.30	2.770	0.836	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137BLAC2	Agency MBS	Federal Home Loan Mortgage Corporation	06/25/2025		150,000.00	159,648.05		163,345.50	6,540.88	3.284	0.860	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	36179M4J6 36202F2H8	Agency MBS Agency MBS	Government National Mortgage Association Government National Mortgage Association	03/20/2028 01/20/2027	11/20/2019 12/12/2019	111,121.46 116,447.07	112,458.40 119,321.86		115,896.35 122,137,84	3,550.10 3,088.02	2.500 3.000	0.673	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137FPJF3	Agency MBS	Federal Home Loan Mortgage Corporation	06/25/2029	01/08/2020	193,740.58	194,618.46		205,969.48	11,626.59	2.258	0.621	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137FQ3Y7	Agency MBS	Federal Home Loan Mortgage Corporation	07/25/2029	01/08/2020	194,449.70	194,518.06		205,706.39	11,260.25	2.190	0.922	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	31417YKF3	Agency MBS	Federal National Mortgage Association	01/01/2030		44,072.27	48,170.38		47,836.48	(68.56)	4.500	0.935	AAA



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Source			Security Type						Next Call		ase Net Total			Summarized
Account	Account	Identifier	Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Date B	ase Market Value Unre	alized Gain/Loss	Coupon	Yield	Credit Rating
256350018	MIM-RCTC 91 TIFIA Reserve	36179RFD6	Agency MBS	Government National Mortgage Association	06/20/2030	05/01/2020	16,728.79	17,554.77		17,604.21	(10.50)	3.000	1.218	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36179NKP2	Agency MBS	Government National Mortgage Association	08/20/2028		92,549.10	96,463.15		96,530.56	153.77	2.500	0.755	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36179MU24	Agency MBS	Government National Mortgage Association	12/20/2027	04/28/2020	43,962.12	45,844.25		45,420.79	(348.29)	2.500	1.025	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36179MZV5	Agency MBS	Government National Mortgage Association	02/20/2028	04/28/2020	59,026.60	61,553.68		61,562.38	138.61	2.500	0.655	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36179MEK2	Agency MBS	Government National Mortgage Association	06/20/2027	04/28/2020	76,064.18	79,320.68		78,584.95	(496.01)	2.500	0.947	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3140JAU97	Agency MBS	Federal National Mortgage Association	05/01/2023	05/20/2020	42,885.73	44,587.76		43,750.31	(199.59)	2.642	0.913	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36179MU32	Agency MBS	Government National Mortgage Association	12/20/2027	06/22/2020	79,850.65	84,142.62		83,768.92	(316.44)	3.000	0.889	AAA
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3128MMUL5 3620ARZE4	Agency MBS	Federal Home Loan Mortgage Corporation Government National Mortgage Association	02/01/2031 02/15/2026	06/22/2020	100,904.55 72,166.19	105,634.45 75,503.88		105,656.15 75,819.24	(259.20) 328.52	2.500	0.900	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36176XE21	Agency MBS Agency MBS	Government National Mortgage Association	03/15/2027	06/22/2020	138,124.46	144,728.54		145,152.23	567.84	3.000	0.465	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36179NAJ7	Agency MBS	Government National Mortgage Association	04/20/2028	06/30/2020	30,073.26	31,741.39		31,549.86	(146.96)	3.000	0.403	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137BVZ74	Agency MBS	Federal Home Loan Mortgage Corporation	08/25/2026	07/09/2020	297,066.64	318,128,20		316,170,99	2,864,89	3.000	0.930	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3132A85Y1	Agency MBS	Federal Home Loan Mortgage Corporation	09/01/2032	08/12/2020	204,474.81	215,497.29		214,121.94	(1,605.23)	2.500	0.895	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3132A9T64	Agency MBS	Federal Home Loan Mortgage Corporation	10/01/2032	08/14/2020	131,508.34	138,597.46		138,903.05	(832.29)	3.000	1.140	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137FMD66	Agency MBS	Federal Home Loan Mortgage Corporation	05/25/2026	08/18/2020	74,336.53	78,192.74		77,376.90	(1,500.52)	2.283	0.961	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3138X0ZY7	Agency MBS	Federal National Mortgage Association	07/01/2028	08/31/2020	37,843.77	39,765.52		39,650.43	2.66	2.500	0.458	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137FWHY9	Agency MBS	Federal Home Loan Mortgage Corporation	09/25/2030	09/15/2020	191,500.73	190,543.22		184,187.32	(6,412.19)	0.826	1.481	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	31418AM39	Agency MBS	Federal National Mortgage Association	12/01/2027	09/22/2020	42,981.73	44,875.63		45,034.11	205.11	2.500	0.319	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137FBAB2	Agency MBS	Federal Home Loan Mortgage Corporation	08/25/2027	09/22/2020	130,000.00	142,690.23		139,791.60	(254.44)	3.038	0.419	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3128MENS6	Agency MBS	Federal Home Loan Mortgage Corporation	01/01/2029	10/01/2020	36,183.44	37,868.22		37,794.33	41.97	2.500	0.541	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3132AEFC5	Agency MBS	Federal Home Loan Mortgage Corporation	11/01/2030	10/14/2020	399,420.15	429,938.35		427,886.83	(274.37)	3.500	0.424	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36179RHM4	Agency MBS	Government National Mortgage Association	07/20/2030	10/27/2020	77,183.35	81,766.11		82,791.49	1,047.01	3.500	0.726	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36179TF83	Agency MBS	Government National Mortgage Association	09/20/2032	10/26/2020	75,774.70	80,629.02		81,272.16	146.43	3.500	1.052	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3140J6FU6	Agency MBS	Federal National Mortgage Association	10/01/2032	11/03/2020	90,365.28	96,464.94		96,326.68	(146.05)	3.000	0.841	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	3137B7YX1	Agency MBS	Federal Home Loan Mortgage Corporation	04/25/2023	12/23/2020	129,086.30 224,709.14	132,293.29 239,894.57		131,680.93 236,068,19	88.55	2.592	0.077	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137BYPQ7 3132AEFK7	Agency MBS	Federal Home Loan Mortgage Corporation	04/25/2024 04/01/2033	11/30/2020 01/14/2021	85,011.14	239,894.57 92,476.19		91.646.26	(1,109.51)	3,500	0.877	AAA
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3132AEFK/ 3132AEF68	Agency MBS	Federal Home Loan Mortgage Corporation	04/01/2033	01/14/2021	158.367.59	92,476.19		91,646.26	(851.47) (509.96)	3.500	0.704	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	31418DVU3	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal National Mortgage Association	01/01/2033	01/21/2021	138,307.39	193,034.18		191,133.39	(1,539.05)	2.000	0.311	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3140X4H90	Agency MBS	Federal National Mortgage Association	06/01/2032	02/02/2021	162,978.89	171,993.66		170,334.13	(1,915.50)	2.500	0.879	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	31307NP40	Agency MBS	Federal Home Loan Mortgage Corporation	07/01/2030	02/05/2021	202.640.60	217,458.70		214.501.15	(2,388.16)	3,000	0.943	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3140X9VK8	Agency MBS	Federal National Mortgage Association	02/01/2035	02/10/2021	227,239.12	243,642.95		239,026.01	(4,527.90)	3.000	1.209	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3138ETQP4	Agency MBS	Federal National Mortgage Association	06/01/2031	02/11/2021	90,037.90	97,634.85		97,861.29	383.71	3.500	0.025	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36176XQB8	Agency MBS	Government National Mortgage Association	05/15/2027	02/23/2021	44,176.85	46,220.02		46,425.45	247.66	3.000	0.553	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3140J83R2	Agency MBS	Federal National Mortgage Association	10/01/2028	02/26/2021	97,784.64	102,215.50		102,662.14	531.57	2.500	0.315	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3138WEMJ5	Agency MBS	Federal National Mortgage Association	05/01/2030		101,828.18	106,884.11		107,075.39	198.57	2.500	0.648	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3131X83H7	Agency MBS	Federal Home Loan Mortgage Corporation	04/01/2028	02/26/2021	35,822.23	37,400.66		37,534.53	164.28	2.500	0.399	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	31418DXH0	Agency MBS	Federal National Mortgage Association	02/01/2036	02/24/2021	193,309.54	200,437.83		199,547.64	(560.54)	2.000	1.226	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3138EQRJ3	Agency MBS	Federal National Mortgage Association	11/01/2030	02/24/2021	65,866.08	70,806.03		71,205.84	511.79	3.500	0.083	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	3128MMT52	Agency MBS	Federal Home Loan Mortgage Corporation	10/01/2030	02/24/2021	115,736.29	121,233.76		121,229.13	122.97	2.500	0.857	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	31418DQ47	Agency MBS	Federal National Mortgage Association	07/01/2035 04/01/2031		225,920.81	233,836.87		233,211.28	(345.11)	2.000	1.101 0.925	AAA
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	31418DYF3 3140J8ME0	Agency MBS	Federal National Mortgage Association Federal National Mortgage Association	12/01/2031		299,112.35 73,174.70	310,105.95 78,017.02		309,952.18 77,371.27	(686.21)	2.000	1.148	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36179NAH1	Agency MBS Agency MBS	Government National Mortgage Association	04/20/2028	03/26/2021	138,554.40	144,226.48		144.128.45	(174.94)	2.500	0.800	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36179NHK7	Agency MBS	Government National Mortgage Association	07/20/2028	04/14/2021	86.461.05	90,892.18		90,709.75	(141.56)	3.000	1.005	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36202F3H7	Agency MBS	Government National Mortgage Association	02/20/2027	04/14/2021	67,543.85	70,372.26		70,846.75	517.26	3.000	0.619	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137AWQG3	Agency MBS	Federal Home Loan Mortgage Corporation	04/25/2022	06/07/2019	103,404.78	102,257.64		103,918.71	960.81	1.583	0.239	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137FYUR5	Agency MBS	Federal Home Loan Mortgage Corporation	08/25/2024	04/30/2021	324,966.14	325,056.31		324,966.14	(42.90)	0.210	0.220	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3132A8GL7	Agency MBS	Federal Home Loan Mortgage Corporation	05/01/2031	05/11/2021	94,561.29	100,678.24		99,699.75	(985.58)	3.000	1.151	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3132D9C93	Agency MBS	Federal Home Loan Mortgage Corporation	10/01/2040	05/12/2021	190,831.22	203,682.52		203,332.57	(192.12)	3.000	1.038	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3138ENQD4	Agency MBS	Federal National Mortgage Association	10/01/2029	05/14/2021	63,124.52	67,661.60		68,602.47	900.88	3.500	-0.300	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	31418CDH4	Agency MBS	Federal National Mortgage Association	10/01/2031	04/30/2021	236,705.94	248,763.14		248,027.58	(652.03)	2.500	0.941	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3136A7MN9	Agency MBS	Federal National Mortgage Association	05/25/2022	08/22/2019	87,061.95	87,765.93		88,225.96	946.84	2.349	-0.023	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3140X7LS6	Agency MBS	Federal National Mortgage Association	08/01/2035	05/25/2021	147,053.87	154,383.60		154,244.81	(261.53)	2.500	0.876	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3622A2GC0	Agency MBS	Government National Mortgage Association	03/15/2028	05/26/2021	59,892.41	62,194.53		62,383.34	157.26	2.500	0.549	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137B3NW4	Agency MBS	Federal Home Loan Mortgage Corporation	09/25/2022	04/30/2021	21,024.94	21,307.47		21,329.59	53.26	2.778	0.221	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	CCYUSD	Currency	UNITED STATES OF AMERICA	06/30/2021		0.00	0.00		0.00	0.00	0.000	0.000	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	CCYUSD	Currency	UNITED STATES OF AMERICA	06/30/2021		0.00	(685,074.72)		(685,074.72)	0.00	0.000	0.000	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	31846V401 9128285W6	MM Fund TIPS	First American Funds, Inc Government Obligations Fund United States Department of The Treasury	06/30/2021 01/15/2029		0.00 158,601.00	748,456.83 167,501.78		748,456.83	0.00 17,784.15	0.010	0.010	AAA AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	9128285W6 912828L57	TIPS US Gov	United States Department of The Treasury United States Department of The Treasury	01/15/2029 09/30/2022	09/10/2019	158,601.00 105,000.00	167,501.78 105,652.15		183,502.94 107,112.60	17,784.15 1,841.82	0.875	-1.114 0.140	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	912828L57 912828XB1	US Gov	United States Department of The Treasury	05/15/2025	09/10/2019	710,000.00	744,402.74		749,689.00	13,073.68	2.125	0.661	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	912828YK0	US Gov	United States Department of The Treasury	10/15/2022		750,000.00	763,253.90		761,835.00	4,520.29	1.375	0.152	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	91282CAM3	US Gov	United States Department of The Treasury	09/30/2025	10/30/2020	700.000.00	695,679,69		685.265.00	(10,997.90)	0.250	0.754	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	91282CAP6	US Gov	United States Department of The Treasury	10/15/2023		1,530,000.00	1,524,537.31		1,523,421.00	(1,972.64)	0.125	0.313	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	91282CAE1	US Gov	United States Department of The Treasury	08/15/2030	12/04/2020	110,000.00	106,515.23		102,480.40	(4,229.76)	0.625	1.426	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	912828ZF0	US Gov	United States Department of The Treasury	03/31/2025		400,000.00	398,056.64		398,016.00	(77.98)	0.500	0.634	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	912828G38	US Gov	United States Department of The Treasury	11/15/2024	06/30/2021	350,000.00	370,125.00		369,988.50	(136.50)	2.250	0.540	AAA
				· ·			20,205,592.29	20,905,303.57		21,028,105.46	212,465.30			
256350021	MIM-RCTC 2013 Residual Fund	3134GV6H6	Agency	Federal Home Loan Mortgage Corporation	10/20/2022	07/22/2020	400,000.00	399,960.00	07/20/2021	400,000.00	23.22	0.320	0.320	AAA
256350021	MIM-RCTC 2013 Residual Fund	3134GWY42	Agency	Federal Home Loan Mortgage Corporation	10/13/2023	10/07/2020	300,000.00	299,850.00	10/13/2021	299,619.00	(266.67)	0.300	0.356	AAA
256350021	MIM-RCTC 2013 Residual Fund	3136G46A6	Agency	Federal National Mortgage Association	10/27/2023	10/20/2020	415,000.00	414,896.25	10/27/2021	414,717.80	(201.80)	0.300	0.329	AAA
256350021	MIM-RCTC 2013 Residual Fund	31397LUK3	Agency CMO	Federal National Mortgage Association	06/25/2023	10/10/2018	23,153.96	23,620.66		23,554.98	275.68	4.500	0.525	AAA
256350021	MIM-RCTC 2013 Residual Fund	3137A2PV7	Agency CMO	Federal Home Loan Mortgage Corporation	09/15/2022	06/03/2019	15,911.11	15,632.66		16,028.69	254.17	1.500	0.584	AAA
256350021	MIM-RCTC 2013 Residual Fund	31394GUX9	Agency CMO	Federal Home Loan Mortgage Corporation	08/15/2023	07/02/2019	11,862.30	12,366.45		12,280.80	145.15	5.500	1.101	AAA
256350021	MIM-RCTC 2013 Residual Fund	38377REV3	Agency CMO	Government National Mortgage Association	10/20/2039	07/01/2019	0.01	0.01		0.01	0.00	3.500	-0.434	AAA
256350021	MIM-RCTC 2013 Residual Fund	3137AYCE9	Agency CMO	Federal Home Loan Mortgage Corporation	10/25/2022	08/13/2019	360,000.00	367,790.63		369,860.40	7,128.55	2.682	0.281	AAA



Source			Security Type						Next Call		Base Net Total			Summariz
Account	Account	Identifier	Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost		Base Market Value	Unrealized Gain/Loss	Coupon	Yield	Credit Rati
5350021	MIM-RCTC 2013 Residual Fund	3137GAUY1	Agency CMO	Federal Home Loan Mortgage Corporation	10/15/2022	08/15/2019	77,724.99	76,923.45		78,464.93	1,159.21	1.500	0.228	А
5350021	MIM-RCTC 2013 Residual Fund	3137AH6C7	Agency CMO	Federal Home Loan Mortgage Corporation	07/25/2021	03/11/2020	10,302.02	10,501.62		10,300.47	(1.55)	3.230	0.345	A
350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3133Q5GZ3 3137BLW87	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	09/25/2033	01/05/2021 02/04/2021	218,970.47 294,925,78	222,015.53 310.086.81		220,893.03	(1,027.13) (1,126.42)	1.000	0.496	
350021	MIM-RCTC 2013 Residual Fund	3136ADZA0	Agency CMO	Federal National Mortgage Association	04/25/2028	03/30/2021	76,970.62	77,716.28		77,951.23	248.33	1.250	0.566	
350021	MIM-RCTC 2013 Residual Fund	3136A72D3	Agency CMO	Federal National Mortgage Association	04/25/2022	07/26/2019	11,638.59	11,706.71		11,756.14	98.36	2.482	0.327	
5350021	MIM-RCTC 2013 Residual Fund	3136A4JW0	Agency CMO	Federal National Mortgage Association	01/25/2031	05/20/2021	0.00	0.00		0.00	(0.00)	2.000	0.952	
350021	MIM-RCTC 2013 Residual Fund	3137ATRW4	Agency CMO	Federal Home Loan Mortgage Corporation	05/25/2022	08/19/2019	99,609.40	100,714.45		101,062.70	1,240.45	2.373	0.219	
5350021	MIM-RCTC 2013 Residual Fund	3137B1UF7	Agency MBS	Federal Home Loan Mortgage Corporation	09/25/2022	01/25/2018	5,473.20	5,392.82		5,513.59	66.09	1.785	0.211	
5350021 5350021	MIM-RCTC 2013 Residual Fund	3620ARB67 3140J6DU8	Agency MBS	Government National Mortgage Association	05/15/2025	06/10/2019 07/26/2019	34,386.72	35,638.62		36,485.35	1,235.09	4.000	-0.419	
5350021 5350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3140J6DU8 3138EKXL4	Agency MBS Agency MBS	Federal National Mortgage Association	08/01/2031 03/01/2023	07/26/2019 08/21/2019	40,985.51	41,446.60		41,729.81	(0.00) 457.93	2.500 2.325	0.529	
5350021 5350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3136AMM48	Agency MBS	Federal National Mortgage Association Federal National Mortgage Association	07/25/2022	08/01/2019	217,394.58	218.617.42		218.994.60	1.534.51	2.525	0.781	
350021	MIM-RCTC 2013 Residual Fund	36178NB99	Agency MBS	Government National Mortgage Association	08/15/2022	10/11/2019	72.360.62	73,163.37		75.379.50	2,310.79	2.500	0.543	
350021	MIM-RCTC 2013 Residual Fund	3132G5AV1	Agency MBS	Federal Home Loan Mortgage Corporation	07/01/2028	10/11/2019	47,753.00	48,648.37		50,200.82	1,713.41	3.000	0.677	
350021	MIM-RCTC 2013 Residual Fund	36179M4J6	Agency MBS	Government National Mortgage Association	03/20/2028	11/20/2019	92,601.22	93,715.33		96,580.29	2,958.42	2.500	0.673	
5350021	MIM-RCTC 2013 Residual Fund	36202F2H8	Agency MBS	Government National Mortgage Association	01/20/2027	12/12/2019	51,236.71	52,501.62		53,740.65	1,358.73	3.000	0.621	
350021	MIM-RCTC 2013 Residual Fund	36179RFD6	Agency MBS	Government National Mortgage Association	06/20/2030	05/01/2020	44,610.11	46,812.73		46,944.56	(28.02)	3.000	1.218	
350021	MIM-RCTC 2013 Residual Fund	36179Q2A8	Agency MBS	Government National Mortgage Association	02/20/2030	04/30/2020	232,725.31	246,107.02		245,543.82	(1,316.70)	3.000	1.092	
350021 350021	MIM-RCTC 2013 Residual Fund	3622A2GC0	Agency MBS	Government National Mortgage Association	03/15/2028	04/30/2020	168,299.27	175,083.83		175,298.83	739.73	2.500	0.549	
350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3137BJP56 3137BFE80	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	01/25/2025 08/25/2024	07/23/2020	38,323.96 257,106.60	39,960.22 268,475,53		39,842.35	234.77 484.16	2.697	0.303	
350021	MIM-RCTC 2013 Residual Fund	3132A85Y1	Agency MBS	Federal Home Loan Mortgage Corporation	09/01/2032	08/12/2020	256,240,60	270.053.57		268.330.03	(2,011.60)	2.500	0.895	
350021	MIM-RCTC 2013 Residual Fund	3132AEFC5	Agency MBS	Federal Home Loan Mortgage Corporation	11/01/2030	10/14/2020	154,520.20	166.326.52		165,532,86	(106.15)	3,500	0.424	
5350021	MIM-RCTC 2013 Residual Fund	3140J7Q32	Agency MBS	Federal National Mortgage Association	10/01/2031	10/20/2020	39,677.40	42,727.60		43,082.51	471.24	3.500	-0.076	
350021	MIM-RCTC 2013 Residual Fund	3140J8ME0	Agency MBS	Federal National Mortgage Association	12/01/2032	12/30/2020	87,061.87	92,884.14		92,054.87	(833.98)	3.000	1.148	
350021	MIM-RCTC 2013 Residual Fund	31307NTZ7	Agency MBS	Federal Home Loan Mortgage Corporation	11/01/2028	01/13/2021	226,844.96	237,797.32		237,545.24	166.14	2.500	0.451	
350021	MIM-RCTC 2013 Residual Fund	3128MMUL5	Agency MBS	Federal Home Loan Mortgage Corporation	02/01/2031	01/19/2021	53,707.26	56,543.68		56,236.33	(429.49)	2.500	0.900	
5350021	MIM-RCTC 2013 Residual Fund	3137APP61	Agency MBS	Federal Home Loan Mortgage Corporation	01/25/2022	09/06/2019	12,421.01	12,623.82		12,546.09	94.44	2.789	0.336	
350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3140X4H90 3140X9VK8	Agency MBS	Federal National Mortgage Association	06/01/2032 02/01/2035	02/02/2021 02/10/2021	205,868.06 113,619.56	217,255.14 121,821.47		215,158.89 119,513.01	(2,419.58) (2,263.95)	2.500	1.209	
350021	MIM-RCTC 2013 Residual Fund	3137AXHN6	Agency MBS Agency MBS	Federal National Mortgage Association Federal Home Loan Mortgage Corporation	02/01/2035	01/25/2018	3,201.56	3,157.54		3,206.84	(2,203.95)	1.749	0.239	
50021	MIM-RCTC 2013 Residual Fund	3137B7YY9	Agency MBS	Federal Home Loan Mortgage Corporation	01/25/2024	02/26/2021	120,000.00	129,506.25		128,120.40	(205.90)	3.490	0.529	
50021	MIM-RCTC 2013 Residual Fund	31418DYF3	Agency MBS	Federal National Mortgage Association	04/01/2031	03/18/2021	48,243.93	49,774.17		49,992.29	261.29	2.000	0.925	
350021	MIM-RCTC 2013 Residual Fund	3137AWQG3	Agency MBS	Federal Home Loan Mortgage Corporation	04/25/2022		16,157.00	15,856.58		16,237.30	169.49	1.583	0.239	
350021	MIM-RCTC 2013 Residual Fund	3132AEF68	Agency MBS	Federal Home Loan Mortgage Corporation	01/01/2033	05/12/2021	71,420.68	77,670.00		77,349.31	(388.41)	3.500	0.511	
350021	MIM-RCTC 2013 Residual Fund	3138L93A8	Agency MBS	Federal National Mortgage Association	07/01/2025	05/14/2021	115,973.05	122,573.56		121,861.00	(539.34)	2.600	1.308	
350021	MIM-RCTC 2013 Residual Fund	3140X7LS6	Agency MBS	Federal National Mortgage Association	08/01/2035	05/25/2021	190,772.60	200,281.42		200,101.38	(339.27)	2.500	0.876	
350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3137BJQ71 38013FAD3	Agency MBS Asset Backed	Federal Home Loan Mortgage Corporation GM Financial Consumer Automobile Receivables Trust 2018-4	05/25/2025	07/24/2019	250,000.00 28,935.10	268,755.86		268,090.00 29,280.87	(435.47) 172.71	2.770	0.836	
350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	12596EAC8	Asset Backed	CNH Equipment Trust 2018-B	11/15/2023	12/05/2019	75,400.00	76,631.14		29,280.87	539.97	3.210	0.540	
350021	MIM-RCTC 2013 Residual Fund	14315XAC2	Asset Backed	Carmax Auto Owner Trust 2010-D	12/16/2024	01/14/2020	60,000.00	59,988.23		61,096.20	1,102.19	1.890	0.631	
350021	MIM-RCTC 2013 Residual Fund	14041NFU0	Asset Backed	Capital One Multi-Asset Execution Trust, Series 2019-2	09/15/2022	03/13/2020	100,000.00	100,312.50		101,722.00	1,569.44	1.720	0.292	
350021	MIM-RCTC 2013 Residual Fund	34528QHK3	Asset Backed	Ford Credit Floorplan Master Owner Trust A, Series 2020-1	09/15/2025	09/15/2020	225,000.00	224,986.86		226,102.50	1,112.22	0.700	0.477	
350021	MIM-RCTC 2013 Residual Fund	98162HAC4	Asset Backed	World Omni Automobile Lease Securitization Trust 2020-A	01/17/2023	02/04/2021	235,000.00	239,773.44		238,539.10	190.51	1.700	0.089	
350021	MIM-RCTC 2013 Residual Fund	98162YAD5	Asset Backed	World Omni Auto Receivables Trust 2019-A	05/15/2024	02/04/2021	101,178.29	102,992.39		102,724.30	(105.78)	3.040	0.919	
350021	MIM-RCTC 2013 Residual Fund	92347YAA2	Asset Backed	Verizon Owner Trust 2019-A	09/20/2023	02/04/2021	121,114.63	123,172.63		122,559.53	(125.12)	2.930	0.607	
350021 350021	MIM-RCTC 2013 Residual Fund	34528QFU3	Asset Backed	Ford Credit Floorplan Master Owner Trust A, 2017-3	09/15/2022	02/12/2021	100,000.00	103,445.31		102,678.00	49.14	2.480	0.260	
850021 850021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	14315XAD0 345280GX6	Asset Backed Asset Backed	Carmax Auto Owner Trust 2020-1 Ford Credit Floorplan Master Owner Trust A, Series 2019-2	06/16/2025 04/15/2024	03/03/2021 05/24/2021	280,000.00 100,000,00	291,309.38 107,390.62		290,586.80 106,856.00	408.08 (287.96)	2.030	0.768	
50021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	69353RFU7	Corporate	PNC Bank, National Association	02/24/2023	02/20/2020	250,000.00	250,000.00	02/24/2022	250,467.50	467.50	0.475	0.195	
350021	MIM-RCTC 2013 Residual Fund	14913R2D8	Corporate	Caterpillar Financial Services Corporation	07/07/2023	07/06/2020	200,000.00	199,888.00		201,134.00	1,209.60	0.650	0.368	
50021	MIM-RCTC 2013 Residual Fund	06051GHC6	Corporate	Bank of America Corporation	12/20/2023	10/09/2020	185,000.00	194,412.80	12/20/2022	191,724.75	372.28	3.004	0.522	
50021	MIM-RCTC 2013 Residual Fund	46647PAY2	Corporate	JPMorgan Chase & Co.	12/05/2024		495,000.00	544,824.45	12/05/2023	534,268.35	(1,885.63)	4.023	0.724	
50021	MIM-RCTC 2013 Residual Fund	06051GJH3	Corporate	Bank of America Corporation	10/24/2024	11/05/2020	205,000.00	205,604.75	10/24/2023	205,852.80	378.57	0.810	0.629	
50021	MIM-RCTC 2013 Residual Fund	6174468T9	Corporate	Morgan Stanley	11/10/2023	11/09/2020	380,000.00	380,000.00	11/10/2022	380,478.80	478.80	0.560	0.467	
50021	MIM-RCTC 2013 Residual Fund	38141GXL3	Corporate	The Goldman Sachs Group, Inc.	11/17/2023		485,000.00	486,140.00	11/17/2022	485,145.50	(695.47)	0.627	0.598	
50021 50021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	863667BB6 637432MV4	Corporate	Stryker Corporation	12/01/2023 11/15/2023	11/18/2020	160,000.00 165,000.00	159,860.80	12/01/2021 08/15/2023	159,872.00 175,177.20	(16.45) (509.40)	0.600	0.633	
50021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	89236THU2	Corporate Corporate	National Rural Utilities Cooperative Finance Corporation Toyota Motor Credit Corporation	01/11/2024	01/06/2021	170,000.00	1/8,234.65	08/15/2025	1/5,1/7.20	(549.00)	0.450	0.479	
50021	MIM-RCTC 2013 Residual Fund	21688AAO5	Corporate	Cooperatieve Rabobank U.A., New York Branch	01/12/2024	01/05/2021	285,000.00	284.803.35		283.817.25	(1,016.73)	0.375	0.540	
50021	MIM-RCTC 2013 Residual Fund	22550L2E0	Corporate	Credit Suisse AG, New York Branch	02/02/2024	01/26/2021	250,000.00	250,000.00		248,970.00	(1,030.00)	0.495	0.656	
50021	MIM-RCTC 2013 Residual Fund	20030NCR0	Corporate	Comcast Corporation	04/15/2024	02/04/2021	250,000.00	275,055.00	03/15/2024	271,092.50	(780.04)	3.700	0.557	
50021	MIM-RCTC 2013 Residual Fund	91159HHV5	Corporate	U.S. Bancorp	02/05/2024	02/04/2021	500,000.00	543,865.00	01/05/2024	535,490.00	(2,442.26)	3.375	0.529	
50021	MIM-RCTC 2013 Residual Fund	95000U2R3	Corporate	Wells Fargo & Company	06/02/2024	03/05/2021	395,000.00	404,254.85	06/02/2023	403,449.05	471.61	1.654	0.534	
50021	MIM-RCTC 2013 Residual Fund	842400HC0	Corporate	Southern California Edison Company	04/01/2024	03/24/2021	160,000.00	160,000.00	04/01/2023	160,628.80	628.80	0.845	0.658	
50021	MIM-RCTC 2013 Residual Fund	49327M2K9	Corporate	KeyBank National Association	06/01/2025	03/31/2021	250,000.00	271,962.50		273,142.50	2,406.47	3.300	0.891	
50021	MIM-RCTC 2013 Residual Fund	172967MX6	Corporate	Citigroup Inc.	05/01/2025	04/27/2021	165,000.00	165,000.00	05/01/2024	165,392.70	392.70	0.981	0.851	
350021 350021	MIM-RCTC 2013 Residual Fund	440452AG5 89788MAF9	Corporate	Hormel Foods Corporation	06/03/2024	05/25/2021	215,000.00	214,961.30 245,000.00	06/03/2022 06/09/2024	215,468.70	506.42	0.650	0.414	
50021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	CCYUSD	Corporate Currency	Truist Financial Corporation UNITED STATES OF AMERICA	06/09/2025	06/02/2021	245,000.00	(966,244.23)	06/09/2024	245,284.20 (966,244,23)	284.20	0.428	0.411	
50021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	31846V401	MM Fund	First American Funds, Inc Government Obligations Fund	06/30/2021		0.00	1,134,257.70		1,134,257.70	0.00	0.000	0.000	
50021	MIM-RCTC 2013 Residual Fund	650036AS5	Muni	The New York State Urban Development Corporation	03/15/2024	06/18/2020	180,000.00	1,134,237.70		1,134,257.70	1.553.40	0.965	0.643	
350021	MIM-RCTC 2013 Residual Fund	194740PF7	Muni	Collin County Texas	02/15/2024	06/25/2020	175,000.00	175,000.00		175,735.00	735.00	0.867	0.705	
350021	MIM-RCTC 2013 Residual Fund	64971QWL3	Muni	New York City Transitional Finance Authority	08/01/2023	07/07/2020	155,000.00	164,850.25		162,398.15	667.01	2.710	0.410	
50021	MIM-RCTC 2013 Residual Fund	916544ES4	Muni	Upper Santa Clara Valley Joint Powers Authority	08/01/2023	07/16/2020	170.000.00	170.000.00		171.147.50	1,147.50	0.680	0.355	



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Source Account	Account	Identifier	Security Type Category	Issuer	Final Maturity	Trado Data	Current Face Value	Original Cost	Next Call Date	Base Market Value U	Base Net Total	Coupon	Yield	Summarized Credit Rating
256350021	MIM-RCTC 2013 Residual Fund	283062DK0	Muni	El Dorado Irrigation District	03/01/2022	06/16/2020	155.000.00	155.000.00	Date	155.485.15	485.15	0.739	0.271	Credit Rating AA
256350021	MIM-RCTC 2013 Residual Fund	072024WW8	Muni	Bay Area Toll Authority	04/01/2022	09/20/2019	95,000.00	95,000.00		96,246.40	1,246.40	2.128	0.381	AA
256350021	MIM-RCTC 2013 Residual Fund	783186TZ2	Muni	Rutgers, The State University of New Jersey	05/01/2022	10/18/2019	105,000.00	105,000.00		106,502.55	1,502.55	2.057	0.341	AA
256350021	MIM-RCTC 2013 Residual Fund	64990FD43	Muni	Dormitory Authority of the State of New York	03/15/2025	06/16/2021	175,000.00	175,000.00		174,851.25	(148.75)	0.887	0.910	AA
256350021	MIM-RCTC 2013 Residual Fund	4581X0CZ9	Non-US Gov	Inter-American Development Bank	09/14/2022	09/30/2019	650,000.00	652,067.00		662,207.00	11,350.97	1.750	0.190	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	912828L57 912828YK0	US Gov US Gov	United States Department of The Treasury United States Department of The Treasury	09/30/2022 10/15/2022		2,150,000.00 1,820,000.00	2,158,926.57 1,830,721.10		2,193,258.00 1,848,719.60	39,115.66	1.750	0.140 0.152	AAA AAA
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	9128281K0 912828ZD5	US Gov	United States Department of The Treasury United States Department of The Treasury	03/15/2022		1,560,000.00	1,572,206.84		1,567,924.80	(888.25)	0.500	0.132	AAA
256350021	MIM-RCTC 2013 Residual Fund	912828767	US Gov	United States Department of The Treasury	10/31/2021	12/09/2019	380,000,00	377,075.78		381.504.80	2,023.33	1.250	0.065	AAA
256350021	MIM-RCTC 2013 Residual Fund	912828ZP8	US Gov	United States Department of The Treasury	05/15/2023	11/09/2020	810,000.00	808,354.69		808,485.30	(285.74)	0.125	0.225	AAA
256350021	MIM-RCTC 2013 Residual Fund	91282CAP6	US Gov	United States Department of The Treasury	10/15/2023	12/31/2020	350,000.00	349,753.91		348,495.00	(1,302.08)	0.125	0.313	AAA
256350021	MIM-RCTC 2013 Residual Fund	912828J43	US Gov	United States Department of The Treasury	02/28/2022		1,350,000.00	1,364,717.78		1,365,079.50	1,115.61	1.750	0.078	AAA
256350021	MIM-RCTC 2013 Residual Fund	912828H86	US Gov	United States Department of The Treasury	01/31/2022	04/29/2021	2,000,000.00	2,021,953.13		2,016,880.00	(88.17)	1.500	0.058	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund	912828YZ7	US Gov	United States Department of The Treasury	12/31/2021		610,000.00	616,201.37		614,739.70	(74.48)	1.625	0.070	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	912828YY0 196480CW5	US Gov VRDN	United States Department of The Treasury Colorado Housing and Finance Authority, Inc.	12/31/2024 10/01/2051	06/21/2021 03/19/2020	775,000.00 200,000.00	805,485.35 200,000.00	07/20/2021	806,488.25 200,000.00	1,144.53	1.750	0.576 0.070	AAA AAA
236330021	MIM-RC1C 2013 Residual Fund	196480C.W3	VRDN	Colorado nousing and rinance Authority, inc.	10/01/2031	03/19/2020	26,286,683.80	26,963,605.80	07/20/2021	26,991,809.05	93,472.89	0.070	0.070	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3130AFFX0	Agency	Federal Home Loan Banks	11/16/2028	09/11/2019	185,000.00	205,766.25		210,115.60	8,145.86	3.250	1.313	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3134GWND4	Agency	Federal Home Loan Mortgage Corporation	08/12/2025	08/14/2020	300,000.00	299,580.00	08/12/2021	298,740.00	(912.39)	0.600	0.704	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3134GWTL0	Agency	Federal Home Loan Mortgage Corporation	09/28/2023	09/23/2020	290,000.00	289,956.50	09/28/2021	290,069.60	102.14	0.300	0.202	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3134GXDT8	Agency	Federal Home Loan Mortgage Corporation	11/24/2023	11/19/2020	145,000.00	145,000.00	08/24/2021	144,957.95	(42.05)	0.350	0.362	AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38376T5Z1	Agency CMO	Government National Mortgage Association	01/16/2039	01/26/2015 07/05/2013	39,405.96 65,896.83	41,169.38		41,000.72	792.63	3.000	0.585	AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378TAF7 38380AZ34	Agency CMO Agency CMO	Government National Mortgage Association Government National Mortgage Association	07/20/2041 04/20/2046	11/28/2016	73,880.25	65,906.76 75,949.48		67,944.24 77,022.38	2,097.57 1,721.72	2.500	1.650	AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378CRT6	Agency CMO Agency CMO	Government National Mortgage Association	10/20/2040	05/22/2014	/5,880.25	0.01		0.01	(0.00)	2.000	1.650	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38376WA62	Agency CMO	Government National Mortgage Association	10/20/2039	03/22/2014	99,398.88	101,899.35		105,653.06	4,297.37	4.000	0.683	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38377RVK8	Agency CMO	Government National Mortgage Association	04/20/2039		47,211.41	48,153.31		48,277.44	835.02	3.000	0.863	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137AXHP1	Agency CMO	Federal Home Loan Mortgage Corporation	09/25/2022	09/29/2017	140,000.00	142,089.06		143,071.60	2,750.00	2.573	0.473	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378B7F0	Agency CMO	Government National Mortgage Association	12/16/2042		450,000.00	427,324.22		460,854.00	18,925.50	2.273	1.359	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378VC45	Agency CMO	Government National Mortgage Association	12/16/2041	11/23/2018	71,811.59	69,219.64		73,871.15	3,741.66	2.250	0.388	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378HXH4	Agency CMO	Government National Mortgage Association	09/16/2027	03/08/2019	0.01	0.01		0.01	0.00	1.250	1.497	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137B5A60	Agency CMO	Federal Home Loan Mortgage Corporation	10/15/2028	03/20/2019 05/14/2019	11,201.37	11,075.36		11,585.35 18,488.60	476.24	2.500	0.094	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38375XCM4 3136ADFF1	Agency CMO Agency CMO	Government National Mortgage Association Federal National Mortgage Association	11/16/2037 04/25/2023	06/10/2019	18,161.69 35,705.03	18,676.03 35,191.77		35,903.91	182.64 469.87	1.500	0.237	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	38377REV3	Agency CMO	Government National Mortgage Association	10/20/2039	07/01/2019	0.01	0.01		0.01	0.00	3.500	-0.766	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38377QKH9	Agency CMO	Government National Mortgage Association	08/20/2040	08/20/2019	19.027.98	19,373.61		19,517.38	278.99	3.000	0.262	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378JZD7	Agency CMO	Government National Mortgage Association	12/20/2040	10/16/2019	22,035.11	21,759.67		22,303.72	459.42	1.500	0.435	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378FRB8	Agency CMO	Government National Mortgage Association	07/20/2042	12/30/2019	127,177.69	125,309.76		130,133.30	4,680.10	2.000	1.096	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38377JZ89	Agency CMO	Government National Mortgage Association	10/20/2039	01/28/2020	0.00	0.00		(0.00)	(0.00)	3.500	-0.461	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38376TTT9	Agency CMO	Government National Mortgage Association	11/20/2039	01/29/2020	22,326.03	22,849.30		23,375.35	521.07	3.000	0.410	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1	3137B1UG5	Agency CMO	Federal Home Loan Mortgage Corporation	01/25/2023		240,000.00 60,501.71	250,336.72 62,241.13		247,327.20	1,513.82	2.637	0.353	AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378AU90 3137ARVU7	Agency CMO Agency CMO	Government National Mortgage Association Federal Home Loan Mortgage Corporation	10/20/2026 08/15/2038	04/28/2020 06/30/2020	2,740.00	2,778.11		61,932.57	323.90 (0.11)	3.000	-0.211	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	38377YTL4	Agency CMO Agency CMO	Government National Mortgage Corporation	05/20/2040	12/16/2020	14.891.65	15.084.79		15,076.16	(28.29)	2.000	1.008	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3136A8SX9	Agency CMO	Federal National Mortgage Association	09/25/2027	02/04/2021	40,146.37	40,930,48		41.078.16	168.84	1.500	0.367	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137AQQE1	Agency CMO	Federal Home Loan Mortgage Corporation	05/15/2027		82,963.28	84,518.85		84,452.47	(4.83)	1.500	0.615	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3136ADZA0	Agency CMO	Federal National Mortgage Association	04/25/2028		101,601.22	102,866.91		102,895.62	65.99	1.250	0.566	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137B9RN7	Agency CMO	Federal Home Loan Mortgage Corporation	12/15/2027	02/05/2021	37,468.43	38,317.33		38,583.49	358.04	2.500	-0.419	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3136ABNZ2	Agency CMO	Federal National Mortgage Association	11/25/2042	02/05/2021	47,153.65	48,096.72		48,446.13	389.22	2.000	0.263	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3136AEY84	Agency CMO	Federal National Mortgage Association	07/25/2028	02/05/2021	45,083.11	46,027.04		46,170.52	193.91	1.750	0.423	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38377LFC7 38378HAU0	Agency CMO	Government National Mortgage Association	12/20/2039 08/20/2027	02/12/2021	31,329.88 52,431,41	31,657.87 53,328.72		31,642.56 53,386.18	47.09	2.500	-0.039 0.508	AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137BLW87	Agency CMO Agency CMO	Government National Mortgage Association Federal Home Loan Mortgage Corporation	08/20/2027 01/25/2025	02/04/2021	196,617.19	206,724.54		204,934,10	63.04 (750.94)	2.802	0.308	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137B6DF5	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation	11/15/2026	03/05/2021	75.069.26	76,699,66		76,494.07	(94.22)	2.000	0.360	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3136AQZK9	Agency CMO	Federal National Mortgage Association	11/25/2031	03/11/2021	69,011.97	71,225.22		71,100.28	(89.97)	2.000	0.776	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38379JM99	Agency CMO	Government National Mortgage Association	02/16/2041	04/08/2021	12,835.49	12,847.52		12,875.16	37.34	2.500	-1.053	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137AYSH5	Agency CMO	Federal Home Loan Mortgage Corporation	12/15/2042	04/08/2021	41,882.68	42,851.21		42,715.72	(123.18)	1.750	1.027	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3136A72D3	Agency CMO	Federal National Mortgage Association	04/25/2022	07/03/2013	83,586.30	79,406.98		84,430.52	1,300.34	2.482	0.327	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137ATRW4	Agency CMO	Federal Home Loan Mortgage Corporation	05/25/2022		281,008.08	276,998.93		285,107.99	5,273.89	2.373	0.219	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137AUPE3 38379KDN5	Agency CMO	Federal Home Loan Mortgage Corporation Government National Mortgage Association	06/25/2022 09/16/2055	08/05/2015	148,187.26	149,779.58		150,375.99 54,810.76	2,107.04	2.396	0.463	AAA AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1	36202F2H8	Agency MBS Agency MBS	Government National Mortgage Association	09/16/2033	08/05/2015	74,991,91	77,295.10		78,656,77	2,108.68	3.000	0.621	AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378XP62	Agency MBS Agency MBS	Government National Mortgage Association	05/16/2055	05/14/2015	130,154,81	131.761.41		134,129,74	2,108.88	2.500	1.728	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378KWU9	Agency MBS	Government National Mortgage Association	11/16/2041		18,456.92	17,538.30		18,499.00	259.66	1.400	0.765	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3138EJPZ5	Agency MBS	Federal National Mortgage Association	07/01/2022	08/29/2016	148,076.78	157,279.52		149,698.22	88.53	2.996	1.171	AAA
256350023	MIM-Sr Lien Reserve Fund-1	31417YKF3	Agency MBS	Federal National Mortgage Association	01/01/2030		77,425.27	81,138.08		84,038.16	3,892.08	4.500	0.935	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378KRS0	Agency MBS	Government National Mortgage Association	07/16/2043	05/08/2015	450,000.00	434,460.94		454,729.50	7,186.24	2.389	1.042	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378KXW4 3138EKXL4	Agency MBS	Government National Mortgage Association	02/16/2037 03/01/2023	12/11/2014	56,638.21 189,557.99	56,363.87 186,863.52		56,967.28 193.000.37	409.98	1.705	0.864	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3138EKXL4 38378KSL4	Agency MBS	Federal National Mortgage Association Government National Mortgage Association	03/01/2023 12/16/2046		189,557.99 425,000.00	186,863.52 415,829.11		193,000.37 435,578.25	3,757.12	2.325	0.781	AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378KSL4 3136AHAE0	Agency MBS Agency MBS	Government National Mortgage Association Federal National Mortgage Association	04/25/2023	10/28/2016	425,000.00 28,423.33	415,829.11 29,036.21		435,578.25 29,175.70	16,922.63 495.73	2.800	0.173	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378B6A2	Agency MBS	Government National Mortgage Association	11/16/2052	01/22/2015	96,519.44	93,476.81		97,770.33	2,562.22	1.826	1.320	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137B1U75	Agency MBS	Federal Home Loan Mortgage Corporation	01/25/2023	08/29/2016	307,112.71	319,169.28		313,374.73	4,334.70	2.522	0.384	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3136AC7J4	Agency MBS	Federal National Mortgage Association	03/25/2023		42,656.62	42,082.66		43,997.31	1,531.49	2.611	0.632	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137F4D41	Agency MBS	Federal Home Loan Mortgage Corporation	01/25/2028	04/01/2019	35,000.00	36,714.84		39,881.45	3,584.38	3.600	1.329	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3620ARB67	Agency MBS	Government National Mortgage Association	05/15/2025	06/10/2019	52,498.82	54,410.10		55,702.82	1,885.63	4.000	-0.419	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137FBAJ5	Agency MBS	Federal Home Loan Mortgage Corporation	08/25/2027	06/26/2019	200,000.00	211,593.75		222,968.00	14,139.23	3.281	1.279	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137B1BS0	Agency MBS	Federal Home Loan Mortgage Corporation	11/25/2022	07/31/2019	360,000.00	363,360.94		369,424.80	8,394.22	2.510	0.350	AAA



Source			Security Type						Next Call		ise Net Total			Summarized
Account 56350023	Account MIM-Sr Lien Reserve Fund-1	Identifier 3137FNAD2	Category Agency MBS	Issuer Federal Home Loan Mortgage Corporation	Final Maturity 11/25/2028	Trade Date 08/01/2019	Current Face Value 130,892,51	Original Cost 133,504.86	Date B:	ase Market Value Unre 139,698,95	alized Gain/Loss 6,944.95	Coupon 2.631	Yield 1.045	Credit Ratin AA
56350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	313/FNAD2 3138LFGP7	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal National Mortgage Association	10/01/2028	08/07/2019	271,856.08	281,105.56		292,052.27	12,085.15	2.631	1.045	AA
56350023	MIM-Sr Lien Reserve Fund-1	36178NB99	Agency MBS	Government National Mortgage Association	08/15/2027	10/11/2019	21,708.18	21,949.01		22,613.85	693.23	2.500	0.543	AA
56350023	MIM-Sr Lien Reserve Fund-1	36202FA30	Agency MBS	Government National Mortgage Association	09/20/2024	10/23/2019	0.01	0.01		0.01	0.00	4.500	0.197	AA
56350023	MIM-Sr Lien Reserve Fund-1	36179M4J6	Agency MBS	Government National Mortgage Association	03/20/2028	11/20/2019	27,780.37	28,114.60		28,974.09	887.53	2.500	0.673	AA
56350023 56350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137FPJF3 3137FQ3Y7	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	06/25/2029 07/25/2029	01/08/2020 01/08/2020	179,210.03 179,865.97	180,022.08 179,929.21		190,521.77 190,278.41	10,754.58 10,415.73	2.258 2.190	0.644 0.922	AA
56350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	36179NHK7	Agency MBS Agency MBS	Government National Mortgage Association	07/20/2029	03/31/2020	129,691.58	135,284.52		136,064.62	1,022.19	3.000	1.005	AA
56350023	MIM-Sr Lien Reserve Fund-1	36179RFD6	Agency MBS	Government National Mortgage Association	06/20/2030	05/01/2020	16,728.79	17,554.93		17,604.21	(10.68)	3.000	1.218	AA
56350023	MIM-Sr Lien Reserve Fund-1	36179MU24	Agency MBS	Government National Mortgage Association	12/20/2027	04/28/2020	40,580.42	42,317.77		41,926.88	(321.49)	2.500	1.025	AA
56350023	MIM-Sr Lien Reserve Fund-1	36179MZV5	Agency MBS	Government National Mortgage Association	02/20/2028	04/28/2020	54,415.15	56,744.80		56,752.82	127.78	2.500	0.655	AA
56350023 56350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	36179NKP2 36179MEK2	Agency MBS Agency MBS	Government National Mortgage Association Government National Mortgage Association	08/20/2028 06/20/2027	04/28/2020	87,407.48 70,213.09	91,109.44 73,219.09		91,167.75 72,539.95	143.16 (457.85)	2.500	0.755	AA
56350023	MIM-St Lien Reserve Fund-1	3140JAU97	Agency MBS	Federal National Mortgage Association	05/01/2023	05/20/2020	39,311.92	40,872.11		40,104.45	(182.96)	2.500	0.947	AA
56350023	MIM-Sr Lien Reserve Fund-1	36179MKL3	Agency MBS	Government National Mortgage Association	08/20/2027	05/28/2020	72,891.12	75,943.43		75,733.87	(85.23)	2.500	0.727	AA
56350023	MIM-Sr Lien Reserve Fund-1	3128MMUL5	Agency MBS	Federal Home Loan Mortgage Corporation	02/01/2031	06/22/2020	97,649.57	102,226.89		102,247.89	(250.84)	2.500	0.900	AA
56350023 56350023	MIM-Sr Lien Reserve Fund-1	3620ARZE4	Agency MBS	Government National Mortgage Association Government National Mortgage Association	02/15/2026	06/22/2020	65,293.22	68,313.04		68,598.37	297.23	3.000	0.111	AA
56350023 56350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	36179MU32 36176XE21	Agency MBS Agency MBS	Government National Mortgage Association Government National Mortgage Association	12/20/2027 03/15/2027	06/22/2020 06/22/2020	73,708.29 127,011.00	77,670.11 133,083.71		77,325.15 133,473.32	(292.10) 522.16	3.000	0.889 0.465	AA
56350023	MIM-Sr Lien Reserve Fund-1	36179NAJ7	Agency MBS	Government National Mortgage Association	04/20/2028	06/30/2020	27.817.77	29,360.79		29,183.62	(135.95)	3.000	0.950	AA
56350023	MIM-Sr Lien Reserve Fund-1	36202F3H7	Agency MBS	Government National Mortgage Association	02/20/2027	06/30/2020	46,830.41	49,113.39		49,120.42	73.55	3.000	0.619	AA
56350023	MIM-Sr Lien Reserve Fund-1	3137BVZ74	Agency MBS	Federal Home Loan Mortgage Corporation	08/25/2026	07/09/2020	254,628.55	272,681.31		271,003.71	2,455.62	3.045	0.511	AA.
56350023	MIM-Sr Lien Reserve Fund-1	3132A85Y1	Agency MBS	Federal Home Loan Mortgage Corporation	09/01/2032	08/12/2020	188,945.09	199,130.41		197,859.52	(1,483.30)	2.500	0.895	AA.
56350023 56350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3132A9T64 3137FMD66	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	10/01/2032 05/25/2026	08/14/2020 08/18/2020	122,114.88 74,336.53	128,697.64 78,192.74		128,981.40 77,376.90	(772.84) (1,500.52)	3.000	1.140 0.961	AA.
56350023 56350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3138X0ZY7	Agency MBS Agency MBS	Federal National Mortgage Association	03/23/2028	08/31/2020	34,403,43	36,150,47		36,045.85	2.41	2.283	0.961	AA. AA.
56350023	MIM-Sr Lien Reserve Fund-1	3137FWHY9	Agency MBS	Federal Home Loan Mortgage Corporation	09/25/2030	09/15/2020	191,500.73	190,543.22		184,187.32	(6,412.19)	0.826	1.481	AA
56350023	MIM-Sr Lien Reserve Fund-1	31418AM39	Agency MBS	Federal National Mortgage Association	12/01/2027	09/22/2020	39,737.84	41,488.79		41,635.32	189.64	2.500	0.319	AA
56350023	MIM-Sr Lien Reserve Fund-1	3137FBAB2	Agency MBS	Federal Home Loan Mortgage Corporation	08/25/2027	09/22/2020	120,000.00	131,714.06		129,038.40	(234.87)	3.038	0.419	AA
56350023 56350023	MIM-Sr Lien Reserve Fund-1	3128MENS6	Agency MBS	Federal Home Loan Mortgage Corporation	01/01/2029	10/01/2020	28,946.75	30,294.59 398,555.99		30,235.46	33.57	2.500	0.541	AA
56350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3132AEFC5 36179TF83	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Government National Mortgage Association	11/01/2030 09/20/2032	10/14/2020 10/26/2020	370,265.40 67,355.30	398,555.99		396,654.22 72,241.92	(254.34) 130.16	3.500	0.424 1.052	AA. AA.
56350023	MIM-Sr Lien Reserve Fund-1	36179RHM4	Agency MBS	Government National Mortgage Association	07/20/2032	10/27/2020	66,157.15	70,085.24		70,964.13	897.43	3.500	0.726	AA
56350023	MIM-Sr Lien Reserve Fund-1	3140J6FU6	Agency MBS	Federal National Mortgage Association	10/01/2032	11/03/2020	82,150.25	87,695.39		87,569.70	(132.76)	3.000	0.841	AA
56350023	MIM-Sr Lien Reserve Fund-1	3137BYPQ7	Agency MBS	Federal Home Loan Mortgage Corporation	04/25/2024	11/30/2020	224,709.14	239,894.56		236,068.19	(1,109.50)	2.905	0.877	AA
56350023	MIM-Sr Lien Reserve Fund-1	3132AEFK7	Agency MBS	Federal Home Loan Mortgage Corporation	04/01/2033	01/14/2021	72,866.69	79,265.30		78,553.94	(729.83)	3.500	0.704	AAA
56350023 56350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3132AEF68 31418DVU3	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal National Mortgage Association	01/01/2033 01/01/2031	01/21/2021	136,630.86 161,631.49	148,500.69 168,904.90		147,972.59 167,241.71	(432.75) (1,346.66)	3.500 2.000	0.511 0.879	AA
56350023 56350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3140X4H90	Agency MBS	Federal National Mortgage Association	06/01/2031	02/02/2021	137,245.38	144,836.77		143,439,26	(1,546.66) (1,613.05)	2.000	0.969	AA
56350023	MIM-Sr Lien Reserve Fund-1	3137BLAC2	Agency MBS	Federal Home Loan Mortgage Corporation	06/25/2025	02/08/2021	37,000.00	40,815.63		40,291.89	(168.74)	3.284	0.860	AA
56350023	MIM-Sr Lien Reserve Fund-1	31307NP40	Agency MBS	Federal Home Loan Mortgage Corporation	07/01/2030	02/05/2021	172,771.24	185,405.14		182,883.54	(2,036.15)	3.000	0.943	AA
56350023	MIM-Sr Lien Reserve Fund-1	3140X9VK8	Agency MBS	Federal National Mortgage Association	02/01/2035	02/10/2021	190,880.86	204,660.08		200,781.85	(3,803.44)	3.000	1.209	AA
56350023 56350023	MIM-Sr Lien Reserve Fund-1	3138ETQP4	Agency MBS	Federal National Mortgage Association	06/01/2031	02/11/2021	79,233.35	85,918.66		86,117.94	337.67	3.500	0.025	AA
56350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	36176XQB8 3140J83R2	Agency MBS Agency MBS	Government National Mortgage Association Federal National Mortgage Association	05/15/2027	02/23/2021 02/26/2021	38,286.60 78,227,71	40,057.36 81,772.40		40,235.39 82,129,70	214.63 425.25	3.000 2.500	0.553 0.315	AAA
56350023	MIM-Sr Lien Reserve Fund-1	3138WEMJ5	Agency MBS	Federal National Mortgage Association	05/01/2030	02/20/2021	86,162,31	90,417.80		90,602.25	202.44	2.500	0.648	AA
56350023	MIM-Sr Lien Reserve Fund-1	3131X83H7	Agency MBS	Federal Home Loan Mortgage Corporation	04/01/2028	02/26/2021	31,344.46	32,725.57		32,842.72	143.76	2.500	0.399	AA
56350023	MIM-Sr Lien Reserve Fund-1	31418DQ47	Agency MBS	Federal National Mortgage Association	07/01/2035		192,032.69	198,789.14		198,229.59	(314.99)	2.000	1.101	AAA
56350023	MIM-Sr Lien Reserve Fund-1	31418DXH0	Agency MBS	Federal National Mortgage Association	02/01/2036	02/24/2021	169,145.85	175,383.11		174,604.18	(490.47)	2.000	1.226	AA
56350023 56350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3138EQRJ3 3128MMT52	Agency MBS Agency MBS	Federal National Mortgage Association Federal Home Loan Mortgage Corporation	11/01/2030	02/24/2021 02/24/2021	56,675.46 101.269.26	60,926.13 106.079.55		61,270.14 106,075,50	440.37 107.59	3.500 2.500	0.083	AA
56350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	31418DYF3	Agency MBS Agency MBS	Federal National Mortgage Association	04/01/2030	02/24/2021	255,692.82	265,086.07		264,959.12	21.25	2.300	0.837	AA
56350023	MIM-Sr Lien Reserve Fund-1	3140J8ME0	Agency MBS	Federal National Mortgage Association	12/01/2032		58,753.41	62,643.32		62,122.92	(552.41)	3.000	1.148	AA
56350023	MIM-Sr Lien Reserve Fund-1	36179NAH1	Agency MBS	Government National Mortgage Association	04/20/2028	03/26/2021	117,676.35	122,493.72		122,410.47	(148.57)	2.500	0.800	AA
56350023	MIM-Sr Lien Reserve Fund-1	3137F4CY6	Agency MBS	Federal Home Loan Mortgage Corporation	09/25/2024	03/31/2021	40,000.00	42,250.00		42,543.60	454.82	2.920	0.791	AA
56350023 56350023	MIM-Sr Lien Reserve Fund-1	3137AWQG3	Agency MBS	Federal Home Loan Mortgage Corporation	04/25/2022	08/19/2020	38,776.79	39,116.09		38,969.51	24.36	1.583	0.239	AA
56350023 56350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137FYUR5 3132A8GL7	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	08/25/2024 05/01/2031	04/30/2021 05/11/2021	274,971.35 75,649.04	275,047.65 80,542.58		274,971.35 79,759,81	(36.31) (788.46)	0.210 3.000	0.220	AA. AA.
56350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3132D9C93	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation	10/01/2031	05/12/2021	164,203,62	175.261.70		174,960.59	(165.30)	3.000	1.038	AA
56350023	MIM-Sr Lien Reserve Fund-1	3138ENQD4	Agency MBS	Federal National Mortgage Association	10/01/2029	05/14/2021	25,765.10	27,616.98		28,001.00	367.70	3.500	-0.300	AA
56350023	MIM-Sr Lien Reserve Fund-1	31418CDH4	Agency MBS	Federal National Mortgage Association	10/01/2031	04/30/2021	205,831.25	216,315.78		215,676.15	(566.98)	2.500	0.941	AA
56350023	MIM-Sr Lien Reserve Fund-1	3136A7MN9	Agency MBS	Federal National Mortgage Association	05/25/2022	08/29/2016	158,294.46	162,820.69		160,410.85	1,575.71	2.349	-0.023	AA
56350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3140X7LS6 3137B3NW4	Agency MBS Agency MBS	Federal National Mortgage Association	08/01/2035 09/25/2022	05/25/2021 04/30/2021	127,181.73 17,520.79	133,520.94 17,756.22		133,400.92 17,774.66	(226.18) 44.38	2.500	0.876	AA. AA.
56350023 56350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	313/B3NW4 3622A2GC0	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Government National Mortgage Association	09/25/2022 03/15/2028	05/26/2021	50,568.79	52,512.53		52,671.95	44.38	2.778 2.500	0.221	AA
56350023	MIM-Sr Lien Reserve Fund-1	3137BJQ71	Agency MBS	Federal Home Loan Mortgage Corporation	05/25/2025		175,000.00	188,024.41		187,663.00	(222.77)	2.770	0.836	AA
56350023	MIM-Sr Lien Reserve Fund-1	CCYUSD	Currency	UNITED STATES OF AMERICA	06/30/2021		0.00	(452,609.14)		(452,609.14)	0.00	0.000	0.000	AA
56350023	MIM-Sr Lien Reserve Fund-1	31846V401	MM Fund	First American Funds, Inc Government Obligations Fund	06/30/2021		0.00	479,362.05		479,362.05	0.00	0.010	0.010	AA
56350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	9128285W6	TIPS	United States Department of The Treasury	01/15/2029	08/26/2019	132,167.50	142,341.12		152,919.12	12,576.42	0.875	-1.114	AA
56350023 56350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	912828G38 912828XB1	US Gov US Gov	United States Department of The Treasury United States Department of The Treasury	11/15/2024 05/15/2025	04/18/2017	760,000.00 1,250,000.00	770,717.19 1,278,552.74		803,403.60 1,319,875.00	38,423.98 53,767.53	2.250	0.540	AA AA
56350023	MIM-Sr Lien Reserve Fund-1	912826AB1 91282CAM3	US Gov	United States Department of The Treasury United States Department of The Treasury	09/30/2025	10/30/2020	425,000.00	422,376.95		416,053.75	(6,677.29)	0.250	0.754	AA
56350023	MIM-Sr Lien Reserve Fund-1	91282CAE1	US Gov	United States Department of The Treasury	08/15/2030	12/04/2020	90,000.00	87,148.83		83,847.60	(3,460.72)	0.625	1.426	AA
56350023	MIM-Sr Lien Reserve Fund-1	912828ZF0	US Gov	United States Department of The Treasury	03/31/2025	03/08/2021	365,000.00	362,889.84		363,189.60	139.42	0.500	0.634	AA
56350023	MIM-Sr Lien Reserve Fund-1	912828J43	US Gov	United States Department of The Treasury	02/28/2022	06/30/2021	445,000.00	450,006.25		449,970.65	(35.60) 255.961.74	1.750	0.078	AA
							17.193.536.41	17,659,186,22		17.878.478.35				



#### 91 CIP STAMP Portfolio Transaction Report by Account

# ATTACHMENT 4

Quarter ended June 30, 2021

										Base	Base Change In Net		
Source Account	Account	Identifier	Description	Beginning Base Market Value	Base Purchases	Base Sales	Base Maturities and Redemptions	Base Paydowns	Net Total Realized A Gain/Loss	mortization/Accr etion	Unrealized Gain/Loss	Ending Base Market Value	Ending Accrued Income Balance
256350018	MIM-RCTC 91 TIFIA Reserve	912828YK0	UNITED STATES TREASURY	534,964.50	Base Furchases	Base Sales	- Redemptions		Galli/Loss	(1,537.17)	(142.83)	533,284.50	
256350018	MIM-RCTC 91 TIFIA Reserve	3137BYPQ7	FHMS K-726 A2	238,553.13	-	-	-	(698.23)	(41.18)	(1,179.52)	(566.01)	236,068.19	543.98
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	3137FBAB2 3137BVZ74	FHMS K-IR3 A1	140,155.60 323,261.81	-	-	-	-	-	(1,051.56)	687.56	139,791.60	
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	313/BVZ/4 3138EJPZ5	FHMS K-063 A1 FN AL2239	209,521.23			-	(5,106.52) (39,568.33)	(287.75) (388.26)	(971.02) (956.72)	(725.53) (197.41)	316,170.99 168,410,50	753.81 415.91
256350018	MIM-RCTC 91 TIFIA Reserve	3137FL6P4	FHMS K-089 A2	309,628.00	-	-	-	-	-	(788.09)	7,302.84	316,142.75	816.52
256350018	MIM-RCTC 91 TIFIA Reserve	3137BLW87	FHMS K-050 A1	254,064.49	-		-	(13,686.02)	(657.31)	(772.78)	141.40	239,089.78	
256350018	MIM-RCTC 91 TIFIA Reserve	912828XB1	UNITED STATES TREASURY	158,724.00	-		-	•	•	(679.54)	340.54	158,385.00	407.10 812.50
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3130AFFX0 912828XB1	FEDERAL HOME LOAN BANKS UNITED STATES TREASURY	224,974.00 476,172.00	-	-	-	-	-	(576.38) (520.92)	2,754.38 (496.08)	227,152.00 475,155.00	
256350018	MIM-RCTC 91 TIFIA Reserve	3137BM6P6	FHMS K-721 A2	204,118.85	-	-	-	(972.09)	(8.98)	(491.15)	(340.87)	202,305.75	
256350018	MIM-RCTC 91 TIFIA Reserve	912828XB1	UNITED STATES TREASURY	116,397.60	-		-	· ·	-	(487.89)	239.29	116,149.00	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	3137EADB2	FEDERAL HOME LOAN MORTGAGE CORP FH J32243	508,995.00	-	(152,323.50)	-	-	1,870.47	(472.73)	(3,785.24)	354,284.00	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	31307NP40 3132AEFC5	FH J32245 FH ZT1963	226,391.25 466,227.40	-	-	-	(10,774.98) (32,343.84)	(775.28) (2,347.34)	(437.08) (430.76)	97.24 (3,218.63)	214,501.15 427,886.83	
256350018	MIM-RCTC 91 TIFIA Reserve	3137B7YX1	FHMS K-037 A1	149,780.72	-	-	-	(17,223.95)	(366.78)	(402.35)	(106.71)	131,680.93	
256350018	MIM-RCTC 91 TIFIA Reserve	3137BP4K2	FHMS K-IR1 A2	214,794.00	-	-	-	-	-	(362.61)	1,210.61	215,642.00	
256350018	MIM-RCTC 91 TIFIA Reserve	3137F4D41	FHMS K-074 A2	169,005.00	-		-	•	-	(361.99)	2,277.49	170,920.50	450.00
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137B1BS0 3137B1UG5	FHMS K-026 A2 FHMS K-027 A2	407,549.15 207,272.00	-	-	-	-	-	(342.03) (327.02)	(1,866.02) (838.98)	405,341.10 206,106,00	826.21 439.50
256350018	MIM-RCTC 91 TIFIA Reserve	3138L2QG5	FN AM2254	272,336.69	-		-	(2,357.57)	(134.68)	(321.41)	2,438.85	271,961.89	
256350018	MIM-RCTC 91 TIFIA Reserve	3137B1U75	FHMS K-S01 A2	313,585.76	-		-	(2,919.31)	(9.96)	(304.90)	(1,100.22)	309,251.38	
256350018	MIM-RCTC 91 TIFIA Reserve	3137F4CY6	FHMS K-BX1 A1	202,921.90	-	-	-	-	-	(299.28)	(540.52)	202,082.10	
256350018	MIM-RCTC 91 TIFIA Reserve	3137AH6C7	FHMS K-015 A2	246,186.87	· · · ·	-		(154,731.68)	(226.76)	(299.00)	(800.30)	90,129.14	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137BJQ71 3137B1BS0	FHMS K-PLB A FHMS K-026 A2	214,602.00 257,942.50		-	-	-		(292.34) (292.05)	162.34 (1,105.45)	214,472.00 256,545.00	
256350018	MIM-RCTC 91 TIFIA Reserve	3137FBAJ5	FHMS K-IR3 A2	220,702.00						(289.15)	2,555.15	222,968.00	546.83
256350018	MIM-RCTC 91 TIFIA Reserve	38376WA62	GNR 2010-015 PD	66,549.13	-	-	-	(7,029.81)	(327.50)	(285.38)	(155.90)	58,750.54	184.24
256350018	MIM-RCTC 91 TIFIA Reserve	3137BLAC2	FHMS K-048 A2	98,225.10	-	-	-	-	-	(275.78)	57.98	98,007.30	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137ATRW4 31418DXH0	FHMS K-020 A2 FN MA4279	305,688.00 204,139.85	-	-	-	(1,171.81) (5,492.48)	(1.86) (197.73)	(267.91) (245.82)	(1,058.32) 1,343.82	303,188.10 199,547.64	590.93 322.18
256350018	MIM-RCTC 91 TIFIA Reserve	3138LFGP7	FN AN2905	314,964.58		-		(1,268.58)	(197.73) (38.63)	(245.82) (239.35)	5,184.45	318,602.48	
256350018	MIM-RCTC 91 TIFIA Reserve	31418DVU3	FN MA4226	199,728.40	-	-	-	(8,344.01)	(363.77)	(231.19)	343.95	191,133.39	
256350018	MIM-RCTC 91 TIFIA Reserve	3137EAEC9	FEDERAL HOME LOAN MORTGAGE CORP	271,053.00	-	(270,799.20)	-		136.62	(209.93)	(180.49)	-	-
256350018	MIM-RCTC 91 TIFIA Reserve	3137AXHP1	FHMS K-024 A2	154,249.50	-	-	-	-	-	(200.74)	(757.76)	153,291.00	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137BSRZ8 31418DQ47	FHMS K-J09 A2 FN MA4074	78,004.70 191,336.30	-	-	-	(20,861.44) (16,436.48)	(261.82) (581.91)	(190.77) (188.86)	(281.09) 779.41	56,409.58 174,908.46	130.67 282.40
256350018	MIM-RCTC 91 TIFIA Reserve	3137AUPE3	FN MA40/4 FHMS K-021 A2	204,184.00	-	-	-	(16,436.48) (2,416.99)	(381.91) (4.62)	(185.35)	(1,075.72)	200,501.32	
256350018	MIM-RCTC 91 TIFIA Reserve	3137BLAC2	FHMS K-048 A2	65,483.40	-	-	-	-	-	(172.48)	27.28	65,338.20	
256350018	MIM-RCTC 91 TIFIA Reserve	3140X9VK8	FN FM6017	257,391.97	-		-	(16,600.27)	(1,198.68)	(167.34)	(399.67)	239,026.01	568.10
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	3132D9C93	FH SC0096 FHR 4243 LH	- 94,131.26	207,915.81	-	-	(3,966.19)	(267.37)	(157.56)	(192.12)	203,332.57	
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137B45W2 3140JAU97	FNR 4243 LH FN BM6007	51,442.68		-	-	(34,001.39) (7,395.95)	(271.02) (208.33)	(150.91) (144.91)	(260.15) 56.81	59,447.78 43,750,31	134.85 94.42
256350018	MIM-RCTC 91 TIFIA Reserve	31418DYF3	FN MA4309	-	274,112.81	-	-	(3,687.90)	(138.17)	(138.61)	(189.76)	269,958.35	
256350018	MIM-RCTC 91 TIFIA Reserve	3136A7MN9	FNA 2012-M8 A2	102,007.54	-	-	-	(13,247.36)	(37.21)	(137.11)	(359.89)	88,225.96	170.45
256350018	MIM-RCTC 91 TIFIA Reserve	3138EKXL4	FN AL3382	39,514.46	-	-	-	(262.65)	(2.61)	(134.64)	7.14	39,121.70	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3140J83R2 31419AM53	FN BM4407 FN AE0379	111,216.03 38,833.94	-	-	-	(8,515.03) (11,185.84)	(385.71) (180.62)	(126.49) (116.77)	473.34 (195.53)	102,662.14 27,155,18	203.72
256350018	MIM-RCTC 91 TIFIA Reserve	38376V2E6	GNR 2010-019 UA	80.104.22				(6,735.39)	(208.17)	(110.77)	(305.23)	72.742.69	
256350018	MIM-RCTC 91 TIFIA Reserve	3132AEF68	FH ZT1989	101,352.10	-		-	(6,258.12)	(559.84)	(110.11)	(259.64)	94,164.39	
256350018	MIM-RCTC 91 TIFIA Reserve	38377QKH9	GNR 2011-018 PG	25,879.35	-		-	(4,627.15)	(73.36)	(104.07)	(16.54)	21,058.23	
256350018	MIM-RCTC 91 TIFIA Reserve	36176XE21	GN 778953	157,549.58	-	-	-	(11,105.54)	(521.19)	(103.31)	(667.30)	145,152.23	345.31
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3128MMT52 3138EQRJ3	FH G18571 FN AL7688	134,981.21 76,644.23	-	-	-	(13,492.93) (4,910.75)	(634.03) (364.29)	(99.24) (86.43)	474.12 (76.91)	121,229.13 71,205.84	
256350018	MIM-RCTC 91 TIFIA Reserve	31418CDH4	FN MA2803	-	256,670.95	-	-	(7,524.52)	(382.48)	(84.34)	(652.03)	248,027.58	
256350018	MIM-RCTC 91 TIFIA Reserve	3137B9RN7	FHR 4328 EA	52,246.99	-	-	-	(7,306.29)	(156.20)	(77.63)	(31.25)	44,675.63	90.38
256350018	MIM-RCTC 91 TIFIA Reserve	36179NAH1	G2 MA0908	157,360.57	-	-	-	(13,048.29)	(543.62)	(76.23)	436.01	144,128.45	288.66
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137B4HD1 912828L57	FHR 4247 AK UNITED STATES TREASURY	27,498.84 312,374.90	-	(24,751.94) (204,773.44)	-	(2,571.14)	(181.28) 4,171.58	(70.00) (69.08)	75.53 (4,591.36)	107,112.60	461.89
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	3620ARB67	GN 737261	128,588.36	-	(_01,773.11)	-	(15,929.96)	(402.28)	(67.82)	(782.66)	111,405.65	
256350018	MIM-RCTC 91 TIFIA Reserve	38377RVK8	GNR 2010-166 GP	-	63,480.27	-	-	(3,789.19)	(82.44)	(67.66)	127.76	59,668.74	145.88
256350018	MIM-RCTC 91 TIFIA Reserve	38377LFC7	GNR 2010-116 NE	53,569.80	-	-	-	(16,282.97)	(156.04)	(67.34)	(47.62)	37,015.82	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3136AQZK9 36297GCD0	FNR 2015-89 KE GN 711168	90,408.46 59,647.89	-	-	-	(6,254.23) (4,261.31)	(200.68) (121.58)	(65.38) (63.23)	10.15 (310.24)	83,898.32 54,891.53	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	3137FNAD2	GN /11108 FHMS K-095 A1	155,356.73		-	-	(4,201.31) (463.41)	(121.58) (6.65)	(62.08)	(310.24) 396.47	155,221.06	
256350018	MIM-RCTC 91 TIFIA Reserve	3138WEMJ5	FN AS4860	70,509.10			-	(4,586.01)	(224.14)	(60.38)	253.99	65,892.54	
256350018	MIM-RCTC 91 TIFIA Reserve	3138ETQP4	FN AL8561	106,402.24	-	-	-	(7,501.88)	(618.30)	(55.84)	(364.93)	97,861.29	262.61
256350018	MIM-RCTC 91 TIFIA Reserve	36176XQB8	GN 779250	51,017.70		-	-	(4,146.81)	(190.96)	(55.39)	(199.08)	46,425.45	110.44
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137BB5D8 36179MU32	FHR 4338 HP G2 MA0602	53,077.31 91,867.68	-	(45,582.63)	-	(6,880.12) (7,350.05)	(346.61) (390.36)	(55.18) (55.08)	(212.77) (303.27)	83,768.92	- 199.63
256350018	MIM-RCTC 91 TIFIA Reserve		O FHMS K-AIV A2	46,207.59		-	-	(46,125.49)	(390.30) (48.98)	(51.16)	(303.27) 18.04		
256350018	MIM-RCTC 91 TIFIA Reserve	38377RED3	GNR 2010-158 EC	126,893.94	-	-	-	(14,799.43)	(90.50)	(49.95)	(442.00)	111,512.06	226.02
256350018	MIM-RCTC 91 TIFIA Reserve	3136AHAE0	FNA 2013-M14 APT	34,397.06	-	-	-	(160.07)	(1.55)	(49.34)	710.32	34,896.42	74.62
	MIM-RCTC 91 TIFIA Reserve	3137FYUR5	FHMS Q-015 A		325,090.19	-		(33.87)	(0.00)	(47.27)	(42.90)	324,966.14	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3140J8ME0 3131X83H7	FN BM3956 FH ZK5300	62,894.88 40,817.33	-	-	-	(4,296.73) (3,261.35)	(290.20) (143.93)	(46.29) (44.93)	(92.01) 167.41	58,169.65 37,534.53	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve		IO FHMS K-AIV A2	38,791.56		-	-	(38,722.63)	(40.37)	(44.93) (42.17)	13.61		/4.03
256350018	MIM-RCTC 91 TIFIA Reserve	36202F3H7	G2 005300	-	75,589.22	-	-	(5,007.28)	(210.44)	(42.02)	517.26	70,846.75	
256350018	MIM-RCTC 91 TIFIA Reserve	3136ABNZ2	FNR 2012-148 MC	64,878.74	-	-	-	(6,874.18)	(134.93)	(40.66)	(97.34)	57,731.63	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3620A9T35 36179NHK7	GN 723370 G2 MA1134	104,610.30	97,077.09	(97,844.86)	-	(4,480.78) (5,883.39)	1,764.51 (303.06)	(39.93) (39.33)	(4,009.25) (141.56)	90,709.75	216.15
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	361/9NHK/ 31418DYF3	G2 MA1134 FN MA4309	41,384.40	97,077.09	-		(5,883.39) (1,404.86)	(303.06) (43.95)	(39.33)	(141.56) 96.06	90,709.75 39,993.83	
	MIM-RCTC 91 TIFIA Reserve	3128MENS6	FH G15601	40,915.45	-			(3,111.86)	(136.82)	(36.98)	164.54	37,794.33	
256350018													



# 91 CIP STAMP Portfolio Transaction Report by Account

Quarter er	nded June 30	, 2021

				p. • • • p			Deep Madault			Base B	ase Change In Net		
Source Account	Account	Identifier	Description	Beginning Base Market Value	Base Purchases	Base Sales	Base Maturities and Redemptions	Base Paydowns	Net Total Realized Ar Gain/Loss	nortization/Accr	Unrealized Gain/Loss	Ending Base Market Value	Ending Accrued Income Balance
256350018	MIM-RCTC 91 TIFIA Reserve	36179MEK2	G2 MA0138	86,434,44	base rurchases	Base Sales	Kedemptions -	(7,779,49)	(308,83)	(35,58)	274.40	78,584.95	158.47
256350018	MIM-RCTC 91 TIFIA Reserve	3137FPJF3	FHMS K-099 A1	204,492.80	-	-	-	(1,192.70)	(3.82)	(34.50)	2,707.70	205,969.48	364.56
256350018	MIM-RCTC 91 TIFIA Reserve	3620C4SU5	GN 748531	63,969.87	-	-	-	(4,414.27)	(117.04)	(32.71)	(224.87)	59,180.97	185.81
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137AQQE1 3137AQQE1	FHR 4039 QB FHR 4039 QB	53,112.64 53,112.64	-	-		(4,044.95) (4,044.95)	(73.36) (75.85)	(32.45) (32.33)	(68.33) (65.97)	48,893.54 48,893.54	60.04 60.04
256350018	MIM-RCTC 91 TIFIA Reserve	3137B3NW4	FHMS K-031 A1		22,690.85		-	(1,365.04)	(17.46)	(32.01)	53.26	21,329.59	48.67
256350018	MIM-RCTC 91 TIFIA Reserve	3138EJRP5	FN AL2293	15,922.96	-	-	-	(15,922.15)	(10.50)	(31.67)	41.36		-
256350018	MIM-RCTC 91 TIFIA Reserve	31418DQ47	FN MA4074	-	61,404.71	-	•	(3,027.69)	(96.25)	(30.76)	52.81	58,302.82	94.13
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	31418AM39 38377REV3	FN MA1277 GNR 2010-158 HA	49,546.98 24,611.15	-	- (14,314.73)	-	(4,462.98) (9,998.65)	(192.49) (128.45)	(27.51) (26.47)	170.10 (142.84)	45,034.11 0.01	89.55
256350018	MIM-RCTC 91 TIFIA Reserve	3138X0ZY7	GNR 2010-158 HA FN AU1658	43.374.91	-	(14,314.73)		(3,690.74)	(128.45) (176.49)	(23.73)	166.48	39,650.43	78.84
256350018	MIM-RCTC 91 TIFIA Reserve	3136ADZA0	FNR 2013-27 KA	76,391.42	-	-	-	(6,812.81)	(82.54)	(23.31)	(96.17)	69,376.59	71.36
256350018	MIM-RCTC 91 TIFIA Reserve	3132AEFK7	FH ZT1970	99,561.41	-	-	-	(7,121.61)	(626.92)	(22.91)	(143.71)	91,646.26	247.95
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3620AFYR2 36179MZV5	GN 728920 G2 MA0756	61,338.61 67,318.21	-	(57,482.74)	-	(2,427.10) (5,658.29)	923.95 (229.38)	(22.16) (19.79)	(2,330.57) 151.62	61.562.38	122.97
256350018	MIM-RCTC 91 TIFIA Reserve	3136ADZA0	G2 MA0756 FNR 2013-27 KA	56 649 82				(5,658.29)	(229.38)	(19.79)	(71.05)	51,447.81	52.92
256350018	MIM-RCTC 91 TIFIA Reserve	38377JZ89	GNR 2010-117 GK	24,645.08	-	(21,111.11)	-	(3,154.51)	(223.41)	(15.26)	(140.79)	0.01	-
256350018	MIM-RCTC 91 TIFIA Reserve	38378HAU0	GNR 2012-096 AD	44,703.27	-		-	(4,359.28)	(78.11)	(15.07)	(54.16)	40,196.66	49.35
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	36202FA30 31417YKF3	G2 004526 FN MA0293	26,403.65	-	(24,580.56)	-	(1,235.24)	315.73 (226.52)	(14.81) (14.52)	(888.78) (290.12)	- 28.062.02	- 96.95
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	3141/YKF3 3137AYSH5	FN MA0293 FHR 4165 TE	30,835.16	52,266,73	-	-	(2,241.98) (2,384.60)	(55.29)	(14.52) (14.16)	(143.24)	49,669.44	71.02
256350018	MIM-RCTC 91 TIFIA Reserve	38379JM99	GNR 2015-045 AG		20,921.05			(6,763.56)	(633.69)	(11.30)	39.30	13,551.80	28.15
256350018	MIM-RCTC 91 TIFIA Reserve	38378HAU0	GNR 2012-096 AD	25,844.08	-	-	-	(2,520.21)	(40.52)	(10.04)	(34.61)	23,238.69	28.53
256350018	MIM-RCTC 91 TIFIA Reserve	36179NKP2	G2 MA1202	70,256.59	-	-	-	(5,805.04)	(239.98)	(9.93)	152.07	64,353.71	128.54
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	36179NKP2 38378WUY7	G2 MA1202 GNR 2013-124 CP	- 34,169,02	34,136.58	-	-	(1,934.53) (24,614.21)	(80.34) 11.66	(8.52)	63.67 (111.33)	32,176.85 9.447.40	64.27
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	38378WUY7 38378TAF7	GNR 2013-124 CP GNR 2013-071 GA	34,169.02 80,597.87		-	-	(24,614.21) (6,623.56)	(7.05)	(7.74) (7.11)	(353.89)	9,447.40 73,606.26	19.67
256350018	MIM-RCTC 91 TIFIA Reserve	3137FQ3Y7	FHMS K-101 A1	204,091.07	-	-	-	(970.57)	0.00	(7.02)	2,592.91	205,706.39	354.87
256350018	MIM-RCTC 91 TIFIA Reserve	38379JM99	GNR 2015-045 AG	12,127.35	-	-	-	(6,439.92)	(254.24)	(6.56)	(72.61)	5,354.03	11.12
256350018	MIM-RCTC 91 TIFIA Reserve	36178NB99	GN AB2764	33,312.78	-	-		(3,048.20)	(30.19)	(6.40)	(76.19)	30,151.80	60.30
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	38378AU90 3136AGFO0	GNR 2011-158 CA FNR 2013-92 A	82,771.16 22,414.39	-	-	-	(14,960.15) (22,342,64)	(262.94) (15.40)	(4.12) (4.04)	(199.80) (52.31)	67,344.15	164.47
256350018	MIM-RCTC 91 TIFIA Reserve	3136AGFQ0 36202F2H8	FNR 2013-92 A G2 005276	22,414.39	-	· · ·		(22,342.64) (16,093.14)	(15.40) (355.41)	(4.04) (3.43)	(52.31) (704.64)	122,137,84	291.12
256350018	MIM-RCTC 91 TIFIA Reserve	3137B5A60	FHR 4257 EK	11,789.64	-	-	-	(1,155.93)	(9.13)	(3.40)	(43.25)	10,577.93	21.31
256350018	MIM-RCTC 91 TIFIA Reserve	3136AGZA3	FNR 2013-101 A	12,721.39	-	(11,581.92)	-	(1,019.17)	78.15	(2.44)	(196.00)	0.01	
256350018	MIM-RCTC 91 TIFIA Reserve	36179MU24	G2 MA0601	50,345.33	-	-		(4,871.80)	(198.43)	(2.41)	148.09	45,420.79	91.59
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	38378PZN1 3136A8SX9	GNR 2014-010 B FNR 2012-102 BJ	37,056.56 53,198.48	-	-	-	(37,047.68) (5,423.79)	(14.31) (101.96)	(2.25) (2.25)	7.68 (106.28)	47,564.20	- 58.11
256350018	MIM-RCTC 91 TIFIA Reserve	36179M4J6	G2 MA0825	127,770.60				(11.649.90)	(127.09)	(0.79)	(96.47)	115,896,35	231.50
256350018	MIM-RCTC 91 TIFIA Reserve	31846V401	FIRST AMER:GVT OBLG D	143,063.24	2,737,188.46	(2,131,794.87)	-		-	-	-	748,456.83	-
256350018	MIM-RCTC 91 TIFIA Reserve	CCYUSD	Cash	(0.00)	-	-	-	-	-	-	-	0.00	-
256350018	MIM-RCTC 91 TIFIA Reserve	CCYUSD	Payable	(43,410.25)	-	-	-	-		-	-	(685,074.72)	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137AS7D0 3137B3HX9	FHR 4084 TC FHR 4231 FB	1,253.46 (0.00)	-	-	-	(1,253.90)	0.00 (0.00)	-	0.44	-	-
256350018	MIM-RCTC 91 TIFIA Reserve	38378NWU3	GNR 2014-017 AM	(0.00)	-		-	-	(0.00)	-	-	(0.00)	-
256350018	MIM-RCTC 91 TIFIA Reserve	31397UPF0	FNA 2011-M1 A3	57,855.39	-	-	-	(57,877.34)	(0.04)	-	21.99	-	-
256350018	MIM-RCTC 91 TIFIA Reserve	3134GXDT8	FEDERAL HOME LOAN MORTGAGE CORP	159,825.60	-	-	-	-	-	-	128.00	159,953.60	57.56
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3130ALJZ8 912828ZF0	FEDERAL HOME LOAN BANKS UNITED STATES TREASURY	250,032.50	313.548.05	-	-	(250,000.00)	-	-	(32.50) (110.45)	313 437 60	395.90
256350018	MIM-RCTC 91 TIFIA Reserve	912828ZF0 912828G38	UNITED STATES TREASURY UNITED STATES TREASURY		313,548.05 370,125.00		-			-	(110.45) (136.50)	313,437.60	395.90
256350018	MIM-RCTC 91 TIFIA Reserve	36179NAJ7	G2 MA0909	35,100.49	-	-	-	(3,241.24)	(173.17)	0.78	(137.00)	31,549.86	75.18
256350018	MIM-RCTC 91 TIFIA Reserve	3134GWTL0	FEDERAL HOME LOAN MORTGAGE CORP	315,126.00	-	-	-	-	-	3.89	(54.29)	315,075.60	244.13
256350018	MIM-RCTC 91 TIFIA Reserve	3132AEF68	FH ZT1989	43,436.61	(1,008.27)	-	-	(1,752.77)	(150.57)	5.32	(174.16)	40,356.16	108.68
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3132A8GL7 31417YKF3	FH ZS7403 FN MA0293	21,728.61	103,082.18	-		(2,257.89) (1,579.85)	(147.04) (104.93)	8.09 9.55	(985.58) (278.91)	99,699.75 19,774.46	236.40 68.32
256350018	MIM-RCTC 91 TIFIA Reserve	38378KW47	GNR 2013-138 A	46.967.83		(42,577.32)		(4,347,46)	74.78	9.55	(128.89)		
256350018	MIM-RCTC 91 TIFIA Reserve	38377YTL4	GNR 2011-136 GA	71,233.56	-	-	-	(11,599.32)	127.26	13.25	(419.76)	59,354.99	97.71
256350018	MIM-RCTC 91 TIFIA Reserve	3132AEF68	FH ZT1989	-	38,670.29		-	(1,606.71)	(131.94)	13.38	48.12	36,993.14	99.63
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	38376TTT9 36179RFD6	GNR 2010-006 AB	30,061.68	-	-	-	(4,461.25)	(102.08)	13.38	(103.74)	25,408.00	60.67
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	36179RFD6 38378JZD7	G2 MA2864 GNR 2013-047 EC	26,612.27	-		-	(1,732.66) (2,868.83)	(89.70) 26.08	14.37 15.56	(42.11) (87.38)	23,697.69	41.82 29.27
256350018	MIM-RCTC 91 TIFIA Reserve	3140J8ME0	FN BM3956		19,869.33			(496.50)	(32.85)	15.82	(154.17)	19,201.62	45.40
256350018	MIM-RCTC 91 TIFIA Reserve	91282CAP6	UNITED STATES TREASURY	54,813.00	-	-	-	-	-	19.31	(68.81)	54,763.50	14.46
256350018	MIM-RCTC 91 TIFIA Reserve	3137FWHY9	FHMR 2020-P003 A1	184,467.84	-	-	-	(2,874.42)	13.73	19.90	2,560.27	184,187.32	131.88
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3134GWND4 36179RHM4	FEDERAL HOME LOAN MORTGAGE CORP G2 MA2936	320,778.25 90.444.48	-	-	-	(7.536.60)	- (440.89)	22.68	2,834.07	323,635.00 82,791.49	752.92
256350018	MIM-RCTC 91 TIFIA Reserve	3138WEMJ5	G2 MA2936 FN AS4860	90,444.48	41,940,46	-		(7,536.60) (737.04)	(38.41)	27.49	(9.66)	41.182.84	81.59
256350018	MIM-RCTC 91 TIFIA Reserve	912828ZF0	UNITED STATES TREASURY	84,422.00	-	-	-	-	-	29.76	126.64	84,578.40	106.83
256350018	MIM-RCTC 91 TIFIA Reserve	38378KWU9	GNR 2013-096 A	6,910.89	-	-	-	(2,693.27)	63.39	29.90	(106.60)	4,204.32	4.89
256350018	MIM-RCTC 91 TIFIA Reserve	3622A2GC0	GN 783795		64,692.08	-	-	(2,405.11)	(94.72)	33.83	157.26	62,383.34	124.78
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3138ENQD4 3136ADFF1	FN AL5851 FNR 2013-36 KC	49,683.66	69,848.13	-	-	(2,039.91) (11,550.12)	(148.92) 98.08	42.29 43.71	900.88 (259.43)	68,602.47 38,015.90	184.11 47.26
256350018	MIM-RCTC 91 TIFIA Reserve	3136ADFF1 38378KWU9	FNR 2013-36 KC GNR 2013-096 A	49,683.66	-	-	-	(11,550.12) (4,578.55)	98.08	43./1 47.05	(259.43) (169.22)	38,015.90	47.26
256350018	MIM-RCTC 91 TIFIA Reserve	3137B6DF5	FHR 4272 YG	110,661.52	-			(14,577.53)	104.64	57.01	(628.06)	95,617.59	156.39
256350018	MIM-RCTC 91 TIFIA Reserve	3140J6FU6	FN BM1978	105,630.04	-	-	-	(8,008.70)	(532.98)	65.49	(827.17)	96,326.68	225.91
256350018	MIM-RCTC 91 TIFIA Reserve	3620ARZE4	GN 737941	88,817.87	-	-	-	(11,961.56)	(532.13)	66.58	(571.52)	75,819.24	180.42
256350018	MIM-RCTC 91 TIFIA Reserve	91282CAE1	UNITED STATES TREASURY	99,601.70	-	-	-	-	-	86.60	2,792.10	102,480.40	258.29
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137AWQG3 3128MMUL5	FHMS K-023 A1 FH G18586	134,227.26 115,943.61	-	-	-	(29,968.89) (10,095,13)	146.26 (489.05)	94.63 95.97	(580.55) 200.75	103,918.71 105,656,15	136.41 210.22
256350018	MIM-RCTC 91 TIFIA Reserve	3128MMUL5 3140X7LS6	FN FM3936		157,437.05	-	-	(10,095.13) (2,908.48)	(148.05)	125.82	(261.53)	105,656.15	306.36
256350018	MIM-RCTC 91 TIFIA Reserve	912828YK0	UNITED STATES TREASURY	229,270.50	-	-	-	-	-	126.36	(846.36)	228,550.50	650.87
256350018	MIM-RCTC 91 TIFIA Reserve	3140X4H90	FN FM1155	186,941.89	-		-	(16,703.82)	(930.25)	146.36	879.95	170,334.13	339.54
256350018	MIM-RCTC 91 TIFIA Reserve	3132A85Y1	FH ZS8063	232,399.57	-	-	-	(18,900.40)	(1,020.92)	148.76	1,494.92	214,121.94	425.99
256350018	MIM-RCTC 91 TIFIA Reserve	36179TF83	G2 MA4691	90,656.75		6		(9,125.01)	(620.85)	178.29	182.97	81,272.16	221.01



# 91 CIP STAMP Portfolio Transaction Report by Account

Quarter ended June 30, 2021

											Base Change In Net		
Source Account	Account	Identifier	Description	Beginning Base Market Value	Base Purchases	Base Sales	Base Maturities and Redemptions	N Base Paydowns	Net Total Realized Au Gain/Loss	nortization/Accr	Unrealized Gain/Loss		Ending Accrued Income Balance
56350018	MIM-RCTC 91 TIFIA Reserve	91282CAP6	Description UNITED STATES TREASURY	672,705.00	base rurchases	base Sales	recemptions -	base rayuowns	Gain/Loss	181.45	(788.95)	672.097.50	177.5
256350018	MIM-RCTC 91 TIFIA Reserve	38378FRB8	GNR 2013-005 JE	149,392.96	-	-	-	(11,533.14)	171.98	186.15	(855.02)	137,362.92	223.74
256350018	MIM-RCTC 91 TIFIA Reserve	9128285W6	UNITED STATES TREASURY	11,865.21	-	-	-	-	-	201.06	167.25	12,233.53	42.68
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	91282CAM3	UNITED STATES TREASURY	682,444.00	-	-	-	(8 406 62)	(474.02)	216.96	2,604.04	685,265.00	439.89
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137FMD66 91282CAP6	FHMS K-J24 A1 UNITED STATES TREASURY	85,680.55 797,280.00			-	(8,406.63)	(474.03)	239.08 298.41	337.93 (1,018.41)	77,376.90 796,560.00	141.43 210.38
256350018	MIM-RCTC 91 TIFIA Reserve	3132A9T64	FH ZS8673	158,860.77	-	-	-	(18,933.70)	(1,117.61)	435.98	(342.38)	138,903.05	328.77
256350018	MIM-RCTC 91 TIFIA Reserve	9128285W6	UNITED STATES TREASURY	166,113.00	-	-	-	-	-	2,791.92	2,364.49	171,269.41	597.53
				20,944,046.75	5,406,749.02	(3,099,518.82)	-	(1,550,636.62)	(20,099.79)	(15,898.94)	5,128.32	21,028,105.46	44,447.90
256350021	MIM-RCTC 2013 Residual Fund	912828H86	UNITED STATES TREASURY		2,021,953.13					(4,984.96)	(88.17)	2.016.880.00	12.513.81
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	91159HHV5	US BANCORP	538,170.00	-					(3,775.38)	1.095.38	535,490.00	6.843.75
256350021	MIM-RCTC 2013 Residual Fund	912828YK0	UNITED STATES TREASURY	804,994.20	-	-	-	-	-	(2,384.59)	(143.41)	802,466.20	2,285.28
256350021	MIM-RCTC 2013 Residual Fund	46647PAY2	JPMORGAN CHASE & CO	271,217.50	-	-	-	-	-	(2,174.11)	789.11	269,832.50	726.38
256350021	MIM-RCTC 2013 Residual Fund	46647PAY2	JPMORGAN CHASE & CO	265,793.15	-	-	-	-	-	(2,038.75)	681.45	264,435.85	711.85
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	20030NCR0 637432MV4	COMCAST CORP NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	273,012.50 175,754.70	-		-	-	-	(2,006.96) (1,249.10)	86.96	271,092.50 175,177.20	1,952.78 716.83
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	912828YZ7	UNITED STATES TREASURY	1/5,/54./0	479,972.66				-	(1,227.04)	(54.87)	478,690.75	20.97
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	49327M2K9	KEYBANK NA		271,962.50					(1,226.47)	2,406.47	273,142.50	687.50
256350021	MIM-RCTC 2013 Residual Fund	06051GHC6	BANK OF AMERICA CORP	192,401.85	-	-	-		-	(1,073.01)	395.91	191,724.75	169.81
256350021	MIM-RCTC 2013 Residual Fund	95000U2R3	WELLS FARGO & CO	403,492.50	-		-	-	-	(1,020.39)	976.94	403,449.05	526.29
256350021	MIM-RCTC 2013 Residual Fund	34528QFY5	FORDF 2018-1 A1	300,858.00	-	-	-	-	(300,000.00)	(998.00)	140.00	-	-
256350021	MIM-RCTC 2013 Residual Fund	3137BLW87	FHMS K-050 A1	326,654.33	-	-	-	(17,596.31)	(845.12)	(993.57)	181.81	307,401.14	688.65
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3137B7YY9 14315XAD0	FHMS K-037 A2 CARMX 2020-1 A4	129,010.80 290,449.60						(899.91) (873.08)	9.51	128,120.40 290,586.80	349.00 252.62
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	98162HAC4	WOLS 2020-1 A4	239,206.50						(867.08)	1,010.28	238,539.10	177.56
256350021	MIM-RCTC 2013 Residual Fund	025816CD9	AMERICAN EXPRESS CO	153,733.50	-	(153,084.00)	-	-	71.01	(836.68)	116.17	-	-
256350021	MIM-RCTC 2013 Residual Fund	64971QWL3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV	163,447.50	-	-	-	-	-	(805.38)	(243.97)	162,398.15	1,750.21
256350021	MIM-RCTC 2013 Residual Fund	3137BFE80	FHMS K-041 A1	284,107.08	-	-	-	(16,927.01)	(590.98)	(717.44)	267.10	266,138.75	582.77
256350021	MIM-RCTC 2013 Residual Fund	3137AYCE9	FHMS K-025 A2	371,152.80	-	-	-	-	-	(685.51)	(606.89)	369,860.40	804.60
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	68389XBA2 345280FU3	ORACLE CORP FORDF 2017-3 A	- 103.097.00	300,882.00	(300,261.00)	-	-	(18.66)	(602.34) (541.26)	- 122.26	102.678.00	- 110.22
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	912828ZD5	UNITED STATES TREASURY	538,450,75			-			(451.47)	(281.48)	537,717.80	785.05
256350021	MIM-RCTC 2013 Residual Fund	912828ZD5	UNITED STATES TREASURY	553,547.50	-	-	-	-	-	(450.65)	(302.85)	552,794.00	807.07
256350021	MIM-RCTC 2013 Residual Fund	912828J43	UNITED STATES TREASURY	-	278,566.41	-	-	-	-	(434.56)	(60.10)	278,071.75	1,608.53
256350021	MIM-RCTC 2013 Residual Fund	912828L57	UNITED STATES TREASURY	537,694.50	-	-	-	-	-	(388.25)	(1,743.25)	535,563.00	2,309.43
256350021	MIM-RCTC 2013 Residual Fund	912828ZD5	UNITED STATES TREASURY	478,063.75	-	-	-	-	-	(373.05)	(277.70)	477,413.00	697.01
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3136AMM48 31307NTZ7	FNA 2015-M4 AV2 FH J32368	281,283.60 257,058.65				(60,991.02) (19,318.50)	(30.92) (909.97)	(260.18) (252.16)	(1,006.87) 967.22	218,994.60 237,545.24	454.54 472.59
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	34528QHA5	FORDF 2019-3 A1	257,058.05	200,019.73	(199,684.57)	-	(19,518.50)	(909.97) (85.99)	(232.16)	967.22	237,343.24	472.39
256350021	MIM-RCTC 2013 Residual Fund	912828L57	UNITED STATES TREASURY	430,155.60	-	-	-	-	-	(248.17)	(1,457.03)	428.450.40	1,847.54
256350021	MIM-RCTC 2013 Residual Fund	34528QGX6	FORDF 2019-2 B	-	107,390.62	-	-	-	-	(246.66)	(287.96)	106,856.00	144.44
256350021	MIM-RCTC 2013 Residual Fund	92347YAA2	VZOT 2019-A A1A	182,449.80	-		-	(58,885.36)	(792.29)	(231.89)	19.27	122,559.53	108.43
256350021	MIM-RCTC 2013 Residual Fund	912828L57	UNITED STATES TREASURY	281,649.50	-	-	-	-	-	(206.15)	(910.35)	280,533.00	1,209.70
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	912828L57 9128286Q8	UNITED STATES TREASURY UNITED STATES TREASURY	850,069.40 1.775,106.50	-	-	(1.775.000.00)	-	-	(205.66) (204.35)	(3,164.14) 97.85	846,699.60	3,651.09
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	4581X0CZ9	INTER-AMERICAN DEVELOPMENT BANK	664,287.00			(1,775,000.00)	-		(174.06)	(1,905.94)	662,207.00	3,380.90
256350021	MIM-RCTC 2013 Residual Fund	3138L93A8	FN AM8892	-	122,784.95			(200.01)	(11.33)	(173.27)	(539.34)	121.861.00	251.27
256350021	MIM-RCTC 2013 Residual Fund	3132AEFC5	FH ZT1963	180,365.34	-	-	-	(12,512.58)	(908.10)	(166.65)	(1,245.16)	165,532.86	450.68
256350021	MIM-RCTC 2013 Residual Fund	912828YZ7	UNITED STATES TREASURY		136,228.71	-	-	-	-	(160.15)	(19.61)	136,048.95	5.96
256350021	MIM-RCTC 2013 Residual Fund	3137BJQ71	FHMS K-PLB A	-	107,816.41	-	-	-	-	(160.07)	(420.34)	107,236.00	230.83
256350021 256350021	MIM-RCTC 2013 Residual Fund	38141GXL3	GOLDMAN SACHS GROUP INC FN AL3382	250,020.00	-	-	-	(280.16)	-	(152.15)	207.15	250,075.00	191.58
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3138EKXL4 912828YY0	IN AL3382 UNITED STATES TREASURY	42,148.76	805,485.35	-	-	(280.16)	(2.79)	(143.62) (141.63)	7.62	41,729.81 806,488,25	79.41
256350021	MIM-RCTC 2013 Residual Fund	3622A2GC0	GN 783795	192,584.90	-			(16,652.67)	(624.11)	(128.21)	118.93	175,298.83	350.62
256350021	MIM-RCTC 2013 Residual Fund	3137ATRW4	FHMS K-020 A2	101,896.00	-	-	-	(390.61)	(1.04)	(120.09)	(321.56)	101,062.70	196.98
256350021	MIM-RCTC 2013 Residual Fund	98162YAD5	WOART 2019-A A3	86,867.34	-		-	(18,889.74)	(317.70)	(113.33)	(42.03)	67,504.54	89.83
256350021	MIM-RCTC 2013 Residual Fund	3137BJP56	FHMS K-046 A1	42,568.49	-	-	-	(2,507.56)	(87.06)	(86.10)	(45.41)	39,842.35	86.13
256350021	MIM-RCTC 2013 Residual Fund		O FHMS K-AIV A2	117,515.61	-	-	-	(117,306.80)	(81.29)	(84.90)	(42.62)	-	-
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3140X9VK8 3137BJQ71	FN FM6017 FHMS K-PLB A	128,695.99	160,939.45			(8,300.13)	(599.35)	(83.67) (70.32)	(199.84) (15.13)	119,513.01 160,854.00	284.05 346.25
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	0258M0EH8	AMERICAN EXPRESS CREDIT CORP	271,341.90	-	(271,092.42)			920.87	(64.14)	(1,106.22)		-
256350021	MIM-RCTC 2013 Residual Fund	3133Q5GZ3	FHS 370 A3	239,250.71	-	-	-	(20,560.49)	(280.85)	(60.75)	2,544.42	220,893.03	182.48
256350021	MIM-RCTC 2013 Residual Fund	3137AH6C7	FHMS K-015 A2	28,135.64	-	-	-	(17,683.62)	(45.09)	(59.45)	(47.01)	10,300.47	27.73
256350021	MIM-RCTC 2013 Residual Fund	98162YAD5	WOART 2019-A A3	45,322.08	-	-	-	(9,855.52)	(165.76)	(59.13)	(21.93)	35,219.76	46.87
256350021	MIM-RCTC 2013 Residual Fund	912828J43	UNITED STATES TREASURY	126,895.00	-	-	· ·	-	-	(53.37)	(445.38)	126,396.25	731.15
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	38377REV3 06051GJH3	GNR 2010-158 HA BANK OF AMERICA CORP	49,222.29 205,498.15	-	(28,629.46)	-	(19,997.28)	(256.93)	(52.93) (50.63)	(285.68) 405.28	0.01 205,852.80	- 309.04
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	31381RZ23	FN 468861	58,340.16		-	-	(58,359.96)	63.43	(50.40)	6.77		309.04
256350021	MIM-RCTC 2013 Residual Fund	31418DYF3	FN MA4309	51,730.50	-	-	-	(1,756.06)	(54.94)	(47.28)	120.08	49,992.29	80.41
256350021	MIM-RCTC 2013 Residual Fund	12596EAC8	CNH 2018-B A3	113,019.80	-	-	-	(35,773.23)	(229.89)	(44.54)	(564.80)	76,407.34	106.90
256350021	MIM-RCTC 2013 Residual Fund	31394GUX9	FHR 2666 OD	15,000.62	-	-	-	(2,519.61)	(62.82)	(35.08)	(102.31)	12,280.80	54.37
256350021	MIM-RCTC 2013 Residual Fund	9128286Q8	UNITED STATES TREASURY	270,016.20	-	-	(270,000.00)	-	-	(31.32)	15.12	-	-
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	14041NFU0 3137APP61	COMET 2019-2 A FHMS K-018 A2	102,013.00		-	-	(96.54)	(0.38)	(31.12) (27.16)	(259.88)	101,722.00 12,546.09	76.44
256350021	MIM-RCTC 2013 Residual Fund	3137APP61 87165LBB6	FHMS K-018 A2 SYNCT 2016-2 A	12,718.83 160,374.40	-		-	(160,000,00)	(0.58)	(27.16)	(48.67) (346.41)	12,540.09	28.87
	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3140J7Q32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	47,060.85		-	-	(3,510.37)	(260.06)	(22.91)	(185.00)	43,082.51	115.73
	MIM-RCTC 2013 Residual Fund	38378PPK8	GNR 2013-190 GA	43,613.91	-	(29,848.40)		(13,161.83)	(104.11)	(22.69)	(476.87)	-	-
	MIM-RCTC 2013 Residual Fund	3620ARB67	GN 737261	42,112.69	-	-	-	(5,217.06)	(131.75)	(22.21)	(256.32)	36,485.35	114.62
	MIM-RCTC 2013 Residual Fund	3140J6DU8	FN BM1914	143,320.82	-	(130,437.12)		(12,483.67)	4,804.18	(17.44)	(5,186.77)		-
	MIM-RCTC 2013 Residual Fund	36178NB99	GN AB2764	83,281.95	-	-	-	(7,620.51)	(75.46)	(15.99)	(190.48)	75,379.50	150.75
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3136A72D3 3136ADZA0	FNA 2012-M9 A2 FNR 2013-27 KA	15,105.39	83,401.98	-	-	(5,388.77) (5,631.16)	(12.38) (54.13)	(14.76) (13.80)	(70.82) 248.33	9,618.66 77,951.23	19.70 80.18
	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3136ADZA0 31397LUK3	FNR 2013-27 KA FNR 2008-45 DB	- 34,316.88				(5,631.16) (10,502.91)	(54.13)	(13.20)	(187.19)	23,554.98	80.18
		JULICI		54,510.00	- 2	1	-	(10,502.91)	(50.00)	(13.20)	(107.19)	20,004.70	00.0.



#### 91 CIP STAMP Portfolio Transaction Report by Account Quarter ended June 30, 2021

Source				Beginning Base			Base Maturities and		Net Total Realized		Base Change In Net Unrealized		Ending Accrued
Account	Account	Identifier	Description	Market Value	Base Purchases	Base Sales	Redemptions	Base Paydowns	Gain/Loss	etion	Gain/Loss	Ending Base Market Value	Income Balance
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3136A72D3 36202F2H8	FNA 2012-M9 A2 G2 005276	3,356.75 61,289.56				(1,197.50) (7.080.99)	(2.73) (156.37)	(3.27) (1.51)	(15.77) (310.04)	2,137.48 53,740.65	4.38 128.09
256350021	MIM-RCTC 2013 Residual Fund	36179M4J6	G2 MA0825	106,475.50	-	-	-	(9,708.25)	(105.91)	(0.66)	(80.39)	96,580.29	192.92
256350021	MIM-RCTC 2013 Residual Fund	14315PAB1	CARMX 2019-3 A2A	0.02	4,366,823.00	(3,844,291.00)	-	0.01	(0.03)	(0.00)	0.00	1,134,257.70	<u> </u>
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	31846V401 CCYUSD	FIRST AMER:GVT OBLG D Pavable	611,725.70 (160,000,00)	4,366,823.00	(3,844,291.00)		-	-	-	-	(966,244.23)	-
256350021	MIM-RCTC 2013 Residual Fund	CCYUSD	Receivable	0.01	-	-	-	-	-	-	-	-	-
256350021 256350021	MIM-RCTC 2013 Residual Fund	86787EBD8	TRUIST BANK AMERICAN EXPRESS CO	50,282.50	-	(50,244.20)		-	244.20		(282.50)	-	-
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	025816CE7 072024WW8	AMERICAN EXPRESS CO BAY AREA TOLL AUTH CALIF TOLL BRDG REV	100,580.00 96,650,15	-	(100,480.80)		-	480.80	-	(580.00) (403.75)	- 96.246.40	- 505.40
256350021	MIM-RCTC 2013 Residual Fund	783186TZ2	RUTGERS ST UNIV N J	107,051.70	-	-	-	-	-	-	(549.15)	106,502.55	
256350021	MIM-RCTC 2013 Residual Fund	17308CC46	CITIGROUP INC	197,061.15	-	(196,846.65)	-	-	1,846.65	-	(2,061.15)	-	-
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	69353RFU7 196480CW5	PNC BANK NA COLORADO HSG & FIN AUTH	250,467.50 460,000.00	-	- (260,000.00)	-	-	-	-	-	250,467.50 200,000.00	125.38 45.81
256350021	MIM-RCTC 2013 Residual Fund	3137ADTJ6	FHMS K-014 A2	25,076.61		(200,000.00)	-	(24,680.64)	(403.00)	-	7.02	-	-
256350021	MIM-RCTC 2013 Residual Fund	14913Q2X6	CATERPILLAR FINANCIAL SERVICES CORP	120,054.00	-	-	(120,000.00)	-	-	-	(54.00)	-	-
256350021 256350021	MIM-RCTC 2013 Residual Fund	650036AS5	NEW YORK ST URBAN DEV CORP REV	180,702.00	-	-	-	-	-	-	851.40	181,553.40	511.45
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	31397UPF0 194740PF7	FNA 2011-M1 A3 COLLIN CNTY TEX	28,927.70 176,111.25		-		(28,938.66)	(0.03)	· · · ·	(376.25)	175.735.00	573.18
256350021	MIM-RCTC 2013 Residual Fund	31381RLL6	FN 468431	50,727.97	-	-	-	(50,745.24)	(12.92)	-	30.20	-	-
256350021	MIM-RCTC 2013 Residual Fund	916544ES4	UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	170,974.10	-	-	-			-	173.40	171,147.50	481.67
256350021 256350021	MIM-RCTC 2013 Residual Fund	438516CC8	HONEYWELL INTERNATIONAL INC HAROT 2020-3 A1	265,243.80	-	(265,092.75)		(78.021.74)	92.75	-	(243.80)	-	-
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	43813KAA0 6174468T9	MORGAN STANLEY	78,931.76 380,110.20			-	(78,931.74)	(0.02)	-	368.60	380,478.80	- 301.47
256350021	MIM-RCTC 2013 Residual Fund	38141GXL3	GOLDMAN SACHS GROUP INC	235,018.80	-	-	-	-	-	-	51.70	235,070.50	180.09
256350021	MIM-RCTC 2013 Residual Fund	22550L2E0	CREDIT SUISSE AG (NEW YORK BRANCH)	247,160.00	-	-	-	-	-	-	1,810.00	248,970.00	512.19
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	283062DK0 842400HC0	EL DORADO CALIF IRR DIST REV SOUTHERN CALIFORNIA EDISON CO	155,666.50 160,249.60	-	-	-	-	-	-	(181.35) 379.20	155,485.15 160,628.80	381.82
256350021	MIM-RCTC 2013 Residual Fund	172967MX6	CITIGROUP INC	-	165,000.00		-			-	392.70	165,392.70	256.29
256350021	MIM-RCTC 2013 Residual Fund	89788MAF9	TRUIST FINANCIAL CORP	-	245,000.00		-	-	-	-	284.20	245,284.20	69.98
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	64990FD43 912828J43	NEW YORK STATE DORMITORY AUTHORITY UNITED STATES TREASURY	-	175,000.00 960,687,50	-	-	-	-	-	(148.75) (76.00)	174,851.25 960,611,50	34.49
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	912828J43 65478DAD9	NAROT 2018-A A3	6,791.83	960,687.50		· ·	(6,781.79)	0.99	0.72	(11.75)	960,611.50	5,556.73
256350021	MIM-RCTC 2013 Residual Fund	3138L2GH4	FN AM1999	33,140.56	-	-	-	(33,150.17)	53.52	0.77	(44.68)	-	-
256350021	MIM-RCTC 2013 Residual Fund	65478HAD0	NAROT 2017-C A3	2,370.12	-	-	-	(2,368.54)	0.01	0.81	(2.40)	-	-
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	89236THU2 26209AAE1	TOYOTA MOTOR CREDIT CORP DRIVE 2019-4 B	169,615.80 80,537.60	-	- (54,464.75)	-	(25,726.05)	- 192.60	0.85	(174.25) (540.27)	169,442.40	361.25
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	440452AG5	HORMEL FOODS CORP	80,537.00	214,961.30	(34,404.75)		(25,/26.05)	192.00	0.87	506.42	215,468,70	108.69
256350021	MIM-RCTC 2013 Residual Fund	14315XAC2	CARMX 2020-1 A3	61,339.80	-	-	-	-	-	1.00	(244.60)	61,096.20	
256350021 256350021	MIM-RCTC 2013 Residual Fund	3134GWTL0	FEDERAL HOME LOAN MORTGAGE CORP	270,108.00		(270,089.10)		-	121.52	1.21	(141.63)	-	-
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3137AXHN6 38378KW47	FHMS K-024 A1 GNR 2013-138 A	5,733.97 18,151.82		(16,455.00)		(2,511.27) (1,680.16)	7.96	3.21 4.28	(27.03) (49.81)	3,206.84	4.67
256350021	MIM-RCTC 2013 Residual Fund	3137B1UF7	FHMS K-027 A1	6,813.47	-	-	-	(1,279.15)	6.63	4.41	(31.78)	5,513.59	8.14
256350021	MIM-RCTC 2013 Residual Fund	3134GV6H6	FEDERAL HOME LOAN MORTGAGE CORP	400,132.00	-	-	•	-	-	4.49	(136.49)	400,000.00	572.44
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	172967LC3 345280HK3	CITIGROUP INC FORDF 2020-1 A1	253,972.50 225,470.25	-	(253,482.50)	-	-	3,519.82	4.65	(4,014.47) 627.58	- 226.102.50	- 70.00
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	05531FBJ1	TRUIST FINANCIAL CORP	170,492.85		(170.322.90)		-	5,386,24	6.07	(5,562,26)		-
256350021	MIM-RCTC 2013 Residual Fund	172967LC3	CITIGROUP INC	203,178.00	-	(202,786.00)	-	-	2,837.69	6.44	(3,236.13)	-	-
256350021	MIM-RCTC 2013 Residual Fund	3136A4JW0	FNR 2012-20 BD EHMS K-023 A1	- 8 389 20	16,170.33	(15,633.57)	-	(551.22)	6.85	7.61	(0.00)	- 6 494 92	-
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3137AWQG3 38013FAD3	FHMS K-023 A1 GMCAR 2018-4 A3	8,389.20 40,079.85		-	-	(1,873.06) (10,563.34)	(54.25)	8.01 8.02	(40.94) (189.41)	6,494.92 29,280.87	8.53 38.70
256350021	MIM-RCTC 2013 Residual Fund	3136G46A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	415,087.15	-	-	-	-	-	8.59	(377.94)	414,717.80	221.33
256350021	MIM-RCTC 2013 Residual Fund	14913R2D8	CATERPILLAR FINANCIAL SERVICES CORP	200,982.00	-	-	-	-	-	9.35	142.65	201,134.00	628.33
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	863667BB6 3137AWOG3	STRYKER CORP FHMS K-023 A1	160,096.00 12,583.81		-	-	(2.809.58)	17.73	11.43	(235.43) (61.76)	159,872.00 9,742.38	80.00
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3134GWY42	FEDERAL HOME LOAN MORTGAGE CORP	299,730.00		-		(2,809.58)		12.18	(123.41)	299,619.00	12.79
256350021	MIM-RCTC 2013 Residual Fund	21688AAQ5	COOPERATIEVE RABOBANK UA (NEW YORK BRANCH)	283,483.80	-	-	-	-	-	16.40	317.05	283,817.25	
256350021 256350021	MIM-RCTC 2013 Residual Fund	3137A2PV7	FHR 3760 BA	17,824.76 348.810.00	-	-	-	(1,772.02)	16.63	18.58	(59.26)	16,028.69 348,495.00	19.89
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	91282CAP6 3140J8ME0	UNITED STATES TREASURY FN BM3956	348,810.00 99,532.66	-	-	-	- (6.799.68)	- (451.05)	22.02	(337.02) (251.34)	348,495.00 92.054.87	92.04
256350021	MIM-RCTC 2013 Residual Fund	36179RFD6	G2 MA2864	51,878.15	-			(4,620.42)	(239.21)	38.32	(112.28)	46,944.56	111.53
256350021	MIM-RCTC 2013 Residual Fund	3128MMUL5	FH G18586	61,711.91		-	-	(5,373.21)	(290.39)	40.18	147.84	56,236.33	111.89
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3132G5AV1 53154LSL1	FH U79019 Liberty Utilities Co.	55,247.24	- 474,947.22	-	- (475,000.00)	(4,576.36)	(65.40)	44.85 52.78	(449.52)	50,200.82	119.38
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3137GAUY1	FHR 3737 MA	90,663.89	-		(475,000.00)	(12,021.70)	71.89	62.69	(311.83)	78,464.93	97.16
256350021	MIM-RCTC 2013 Residual Fund	3132AEF68	FH ZT1989	-	79,544.27	-	-	(1,723.47)	(153.00)	69.91	(388.41)	77,349.31	208.31
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	912828YK0 3138L2GH4	UNITED STATES TREASURY FN AM1999	183,416.40 86,993.95	-	-	-	- (87.019.18)	- 250.58	109.47 114.89	(685.47) (340.25)	182,840.40	520.70
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3138L2GH4 3140X7LS6	FN FM3936	80,993.93	204,242.66	-		(3,773.17)	(192.06)	163.23	(340.25)	200.101.38	397.44
256350021	MIM-RCTC 2013 Residual Fund	912828ZP8	UNITED STATES TREASURY	808,890.30	-	-	-	-	-	163.26	(568.26)	808,485.30	129.31
256350021	MIM-RCTC 2013 Residual Fund	3140X4H90	FN FM1155	236,137.12	-	-	-	(21,099.57)	(1,175.05)	184.87	1,111.51	215,158.89	
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3132A85Y1 912828L57	FH ZS8063 UNITED STATES TREASURY	291,234.92 102,418.00		-		(23,685.31)	(1,279.38)	186.42 229.10	1,873.38 (635.10)	268,330.03 102,012.00	533.83 439.89
256350021	MIM-RCTC 2013 Residual Fund	36179Q2A8	G2 MA2569	272,324.61			-	(24,952.87)	(1,480.42)	234.02	(581.53)	245,543.82	581.81
256350021	MIM-RCTC 2013 Residual Fund	912828T67	UNITED STATES TREASURY	483,336.00	-	(100,460.94)	-	-	613.05	474.17	(2,457.48)	381,504.80	800.27
256350021	MIM-RCTC 2013 Residual Fund	912828YK0	UNITED STATES TREASURY	866,133.00	11.979.780.18	(6.913.687.13)	(2.640.000.00)	(1 330 071 2 1)	(202.004.12)	582.56	(3,302.56)	863,413.00	2,458.85
				26,961,452.37	11,9/9,/80.18	(6,913,687.13)	(2,640,000.00)	(1,228,871.34)	(292,094.12)	(36,029.06)	(32,497.62)	26,991,809.05	74,853.75
256350023	MIM-Sr Lien Reserve Fund-1	3138EJPZ5	FN AL2239	186,241.09	-	-	-	(35,171.86)	(535.38)	(1,263.57)	427.95	149,698.22	369.70
256350023	MIM-Sr Lien Reserve Fund-1	3137BYPQ7	FHMS K-726 A2	238,553.13	-	-	-	(698.23)	(41.18)	(1,179.52)	(566.01)	236,068.19	543.98
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137FBAB2 3137BVZ74	FHMS K-IR3 A1 FHMS K-063 A1	129,374.40 277,081,55	-	-	-	(4,377.01)	(246.65)	(970.67) (832.30)	634.67 (621.89)	129,038.40 271,003.71	303.80 646.12
256350023	MIM-Sr Lien Reserve Fund-1	38378KSL4	GNR 2013-074 AL	229,972.50	-			(+,577.01)	(240.05)	(737.55)	1,365.30	230,600.25	524.91
256350023	MIM-Sr Lien Reserve Fund-1	3137BLW87	FHMS K-050 A1	217,769.56	· 2	o -		(11,730.87)	(563.42)	(662.38)	121.20	204,934.10	459.10



#### 91 CIP STAMP Portfolio Transaction Report by Account Quarter ended June 30, 2021

8				Beginning Base			Base Maturities and		Net Total Realized	Base	Base Change In Net Unrealized		Padian Arrayad
Source Account	Account	Identifier	Description	Beginning Base Market Value	Base Purchases	Base Sales	Base Maturities and Redemptions	Base Paydowns	Net Total Realized Gain/Loss	Amortization/Accr etion	Unrealized Gain/Loss	Ending Base Market Value	Ending Accrued Income Balance
256350023	MIM-Sr Lien Reserve Fund-1	912828XB1	UNITED STATES TREASURY	1,031,706.00	-	-	-	-	-	(649.51)	(1,553.99)	1,029,502.50	2,646.14
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137B1UG5 3137B1U75	FHMS K-027 A2 FHMS K-S01 A2	145,090.40 317,766.91			-	(2,958.24)	(22.15)	(592.43) (560.44)	(223.77) (851.34)	144,274.20 313,374,73	307.65 645.45
256350023	MIM-Sr Lien Reserve Fund-1	912828XB1	UNITED STATES TREASURY	132,270.00			-	(2,750.24)	- (22.15)	(554.42)	271.92	131,987.50	339.25
256350023	MIM-Sr Lien Reserve Fund-1	3130AFFX0	FEDERAL HOME LOAN BANKS	208,100.95	-	-	-	-	-	(533.15)	2,547.80	210,115.60	751.56
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137B1UG5 38380AZ34	FHMS K-027 A2 GNR 2016-147 DA	103,636.00 88,640,94				(9,744.87)	(242.21)	(503.94) (416.66)	(79.06) (1,214.82)	103,053.00 77,022.38	219.75 184.70
256350023	MIM-Sr Lien Reserve Fund-1	3132AEFC5	FH ZT1963	432,196.21		-	-	(29,982.98)	(2,176.00)	(399.32)	(2,983.70)	396,654.22	1,079.94
256350023	MIM-Sr Lien Reserve Fund-1	3138EKXL4	FN AL3382	171,229.33	-	-	-	(1,138.16)	(1.84)	(385.83)	(176.16)	169,527.35	322.60
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	31307NP40 912828G38	FH J32243 UNITED STATES TREASURY	193,021.02 843,383,70		(37,197.07)		(9,186.75)	(660.99) 1,962.55	(372.65) (365.89)	82.91 (4,379,69)	182,883.54 803,403,60	431.93 2.183.97
256350023	MIM-Sr Lien Reserve Fund-1	3136A7MN9	FNA 2012-M8 A2	185,468.26	-	-	-	(24,086.09)	(95.76)	(317.30)	(558.26)	160,410.85	309.91
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137B1BS0 3137FBAJ5	FHMS K-026 A2 FHMS K-IR3 A2	371,437.20 220,702.00	-	-	-	-	-	(311.72) (289.15)	(1,700.68) 2,555.15	369,424.80 222,968.00	753.00 546.83
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137BLAC2	FHMS K-IK3 A2 FHMS K-048 A2	40.381.43	-		-	-		(228,35)	2,555.15	40.291.89	101.26
256350023	MIM-Sr Lien Reserve Fund-1	3138LFGP7	FN AN2905	288,717.53	-	-	-	(1,162.86)	(35.41)	(219.40)	4,752.41	292,052.27	577.69
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	31418DXH0 31418DVU3	FN MA4279 FN MA4226	178,622.37	-	-	-	(4,805.91) (7.301.00)	(173.03)	(215.09) (202.29)	1,175.84	174,604.18	281.91
256350023	MIM-Sr Lien Reserve Fund-1	38376WA62	GNR 2010-015 PD	19,964.74	-			(2,108.94)	(113.45)	(201.53)	84.34	17,625.16	55.27
256350023 256350023	MIM-Sr Lien Reserve Fund-1	38376WA62 31418DO47	GNR 2010-015 PD FN MA4074	80,191.71 170,076.71	-	-	-	(8,470.92)	(131.24)	(173.65)	(621.49) 692.81	70,794.40	222.01 251.02
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	31418DQ47 38378KSL4	FN MA4074 GNR 2013-074 AL	204.420.00		-	-	(14,610.21)	(517.25)	(167.88) (163.07)	721.07	204,978.00	466.59
256350023	MIM-Sr Lien Reserve Fund-1	3137F4CY6	FHMS K-BX1 A1	42,720.40	-	-	-	-	-	(161.22)	(15.58)	42,543.60	97.33
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3140X9VK8 3132D9C93	FN FM6017 FH SC0096	216,209.26	178,904.30	-		(13,944.21) (3,412.77)	(1,006.91) (230.06)	(140.56) (135.57)	(335.73) (165.30)	200,781.85 174,960.59	477.20 410.51
256350023	MIM-Sr Lien Reserve Fund-1	3132D9C93 3140JAU97	FN BM6007	47,155.79	178,904.30	-	-	(6,779.62)	(190.97)	(132.83)	52.08	40,104.45	86.55
256350023	MIM-Sr Lien Reserve Fund-1	3137AXHP1	FHMS K-024 A2	143,966.20	-	-	-	-	-	(122.79)	(771.81)	143,071.60	300.18
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	31418DYF3 3137B6DF5	FN MA4309 FHR 4272 YG	88.529.22	233,503.50	-		(3,141.54) (11,662.02)	(117.71) (246.29)	(118.08) (106.56)	(161.65) (20.29)	229,964.52 76,494.07	369.87
256350023	MIM-Sr Lien Reserve Fund-1	3137AUPE3	FHMS K-021 A2	147,012.48	-	-	-	(1,740.23)	(2.04)	(106.29)	(802.98)	144,360.95	284.05
256350023 256350023	MIM-Sr Lien Reserve Fund-1	3140J83R2 38375XCM4	FN BM4407 GNR 2008-047 PC	88,972.82	-	-	-	(6,812.03)	(308.57)	(101.19)	378.67	82,129.70 18,488.60	162.97
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38375XCM4 383770KH9	GNR 2008-04 / PC GNR 2011-018 PG	25,393.68 23,985.75	-			(6,649.19) (4,288.58)	(82.53) (67.99)	(98.84) (96.46)	(74.53) (15.34)	18,488.60	75.67 47.57
256350023	MIM-Sr Lien Reserve Fund-1	36176XE21	GN 778953	144,873.18	-	-	-	(10,212.00)	(479.25)	(95.00)	(613.61)	133,473.32	317.53
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3132AEF68 38376T5Z1	FH ZT1989 GNR 2010-004 PD	86,873.23 44,623.78	-	-	-	(5,364.10) (3,366.62)	(479.87) (74.78)	(94.38) (89.00)	(222.55) (92.66)	80,712.33 41,000.72	217.37 98.51
256350023	MIM-Sr Lien Reserve Fund-1	38376WA62	GNR 2010-004 PD GNR 2010-015 PD	19,521.08	-		-	(2,062.08)	(60.41)	(88.21)	(76.89)	17,233.49	54.04
256350023	MIM-Sr Lien Reserve Fund-1	3128MMT52	FH G18571	118,108.56	-	-	-	(11,806.31)	(554.78)	(86.83)	414.86	106,075.50	210.98
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137BJQ71 3138EORJ3	FHMS K-PLB A FN AL7688	- 65,949,68	53,908.20		-	(4.225.52)	(313.47)	(80.04) (74.37)	(210.16) (66.18)	53,618.00	115.42
256350023	MIM-Sr Lien Reserve Fund-1	31418CDH4	FN MA2803	-	223,192.13	-	-	(6,543.07)	(332.58)	(73.34)	(566.98)	215,676.15	428.82
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137ABFH9CM 3137B9RN7	O FHMS K-AIV A2 FHR 4328 EA	57,046.41 45,122,39		-		(56,945.04) (6,309.97)	(64.61) (134.91)	(67.48) (67.04)	30.72 (26.98)	38,583.49	- 78.06
256350023	MIM-Sr Lien Reserve Fund-1	36179NAH1	G2 MA0908	133,648.71	-	-	-	(11,082.12)	(461.69)	(64.74)	370.31	122,410.47	245.16
256350023	MIM-Sr Lien Reserve Fund-1	3137ARVU7	FHR 4073 AJ	68,483.01	-	-	-	(65,489.19)	(242.49)	(63.16)	51.72	2,739.89	6.85
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3138WEMJ5 3137AWQG3	FN AS4860 FHMS K-023 A1	70,509.10 50,335.22		-	-	(4,586.01) (11,238.33)	(224.15) (59.19)	(60.38) (58.91)	253.99 (9.27)	65,892.54 38,969.51	130.55 51.15
256350023	MIM-Sr Lien Reserve Fund-1	3137BJQ71	FHMS K-PLB A	-	134,116.21	-	-	-	-	(58.60)	(12.61)	134,045.00	288.54
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38377LFC7 3137FNAD2	GNR 2010-116 NE FHMS K-095 A1	45,793.54 139.821.06		-	-	(13,919.31) (417.06)	(133.39) (6.00)	(57.57)	(40.71) 356.82	31,642.56	65.27 286.98
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3136AQZK9	FNR 2015-89 KE	76,617.34	-		-	(5,300.21)	(170.06)	(55.40)	8.60	71,100.28	115.02
256350023	MIM-Sr Lien Reserve Fund-1	36179MU32	G2 MA0602	84,800.93	-	-	-	(6,784.66)	(360.33)	(50.85)	(279.94)	77,325.15	184.27
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3138ETQP4 36176XQB8	FN AL8561 GN 779250	93,633.98 44,215.33	-	-	-	(6,601.65) (3,593.89)	(544.11) (165.51)	(49.14) (48.01)	(321.14) (172.54)	86,117.94 40,235.39	231.10 95.72
256350023	MIM-Sr Lien Reserve Fund-1	3137BB5D8	FHR 4338 HP	45,356.98	-	(38,952.43)		(5,879.38)	(296.19)	(47.15)	(181.82)		-
256350023	MIM-Sr Lien Reserve Fund-1	38377RVK8	GNR 2010-166 GP	16,192.43	-		-	(1,474.47)	(20.67)	(42.70)	(8.63)	14,645.97	35.81
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38377RVK8 3137F4D41	GNR 2010-166 GP FHMS K-074 A2	26,987.38 33,801.00	-	-	-	(2,457.45)	(18.30)	(41.73) (40.14)	(59.96) 423.24	24,409.94 34,184.10	59.68 90.00
256350023	MIM-Sr Lien Reserve Fund-1	3137FYUR5	FHMS Q-015 A	-	275,076.32	-	-	(28.66)	(0.00)	(40.00)	(36.31)	274,971.35	48.12
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3131X83H7 3140J8ME0	FH ZK5300 FN BM3956	35,715.17 51,903.54			-	(2,853.68) (3,545.85)	(125.94) (239.48)	(39.31) (38.20)	146.48 (75.93)	32,842.72 48,004,08	65.30 113.50
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3136AHAE0	FNA 2013-M14 APT	28,758.20		-		(133.83)	(239.48) (1.33)	(37.49)	590.15	29,175.70	62.39
256350023	MIM-Sr Lien Reserve Fund-1	3136ABNZ2	FNR 2012-148 MC	54,443.71	-	-	-	(5,768.55)	(113.22)	(34.12)	(81.69)	48,446.13	78.59
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3620ARB67 31418DYF3	GN 737261 FN MA4309	64,294.18 36,211.35				(7,964.98) (1,229.25)	(201.14) (38.45)	(33.91) (33.10)	(391.33) 84.05	55,702.82 34,994,60	175.00 56.28
256350023	MIM-Sr Lien Reserve Fund-1	36179MEK2	G2 MA0138	79,785.64	-	-		(7,181.08)	(285.06)	(32.84)	253.29	72,539.95	146.28
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137FPJF3 3136AEY84	FHMS K-099 A1 FNR 2013-70 DG	189,155.84	-	-	-	(1,103.25) (4,225.77)	(3.53)	(31.91) (31.17)	2,504.62 (60.31)	190,521.77 46,170,52	337.21 65.75
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3136AEY84 3128MENS6	FNR 2013-70 DG FH G15601	32,732.36	-	-	-	(4,225.77) (2,489.49)	(85.89) (109.45)	(31.17) (29.58)	(60.31) 131.63	46,170.52 30,235.46	65.75
256350023	MIM-Sr Lien Reserve Fund-1	3137AQQE1	FHR 4039 QB	45,870.00	-	-	-	(3,493.36)	(63.37)	(28.03)	(59.01)	42,226.24	51.85
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137AQQE1 3137B3NW4	FHR 4039 QB FHMS K-031 A1	45,870.00	- 18,909.04	-	-	(3,493.36) (1,137.53)	(65.51) (14.55)	(27.92) (26.68)	(56.98) 44.38	42,226.24	51.85 40.56
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	31418AM39	FN MA1277	45,807.59				(4,126.14)	(14.53) (177.97)	(25.43)	157.26	41,635.32	
256350023	MIM-Sr Lien Reserve Fund-1	38377REV3	GNR 2010-158 HA	22,970.40	-	(13,360.42)		(9,332.06)	(119.89)	(24.70)	(133.32)	0.01	-
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137B4HD1 31418D047	FHR 4247 AK FN MA4074	23,424.94	45,030.12	(21,084.98)		(2,190.23) (2,220.30)	651.60 (70.58)	(24.31) (22.56)	(777.02) 38.73	42.755.40	- 69.03
256350023	MIM-Sr Lien Reserve Fund-1	3138X0ZY7	FN AU1658	39,431.74			-	(3,355.22)	(160.44)	(21.58)	151.35	36,045.85	71.67
256350023 256350023	MIM-Sr Lien Reserve Fund-1	36179MKL3 36202F3H7	G2 MA0299 G2 005300	83,178.19	-	-	-	(7,791.57)	(311.77)	(20.63)	679.65 (224.71)	75,733.87 49,120,42	151.86
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	36202F3H7 3136ADZA0	G2 005300 FNR 2013-27 KA	55,187.60 64,374.79	-	-		(5,560.07) (5,741.12)	(262.09) (69.57)	(20.31) (19.64)	(224.71) (81.04)	49,120.42 58,463.42	117.08 60.13
256350023	MIM-Sr Lien Reserve Fund-1	3132AEFK7	FH ZT1970	85,338.35	-	=	-	(6,104.23)	(537.37)	(19.64)	(123.18)	78,553.94	212.53
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	36202F2H8 36179MZV5	G2 005276 G2 MA0756	72,433.12 62,058,98	-	-	-	(8,368.43) (5,216.24)	(214.04) (211.45)	(19.04) (18.24)	(319.93) 139.78	63,511.68 56,752.82	151.38 113.36
256350023	MIM-Sr Lien Reserve Fund-1	9128286Q8	UNITED STATES TREASURY	180,010.80		(80,004.63)	(100,000.00)	(3,210.24)	0.03	(15.41)	9.21		-
256350023	MIM-Sr Lien Reserve Fund-1	36202FA30	G2 004526	24,291.37	-	(22,614.11)	-	(1,136.42)	290.47	(13.62)	(817.68)	0.01	-
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3136ADZA0 38378HAU0	FNR 2013-27 KA GNR 2012-096 AD	48,924.85 37,718.38			-	(4,363.25) (3,678.14)	(54.48) (65.90)	(13.55) (12.71)	(61.36) (45.69)	44,432.20 33,915.93	45.70 41.64
250550025		5057011400		51,110.30	2	9		(5,070.14)	(05.90)	(12.71)	(+5.05)	55,713.95	71.04



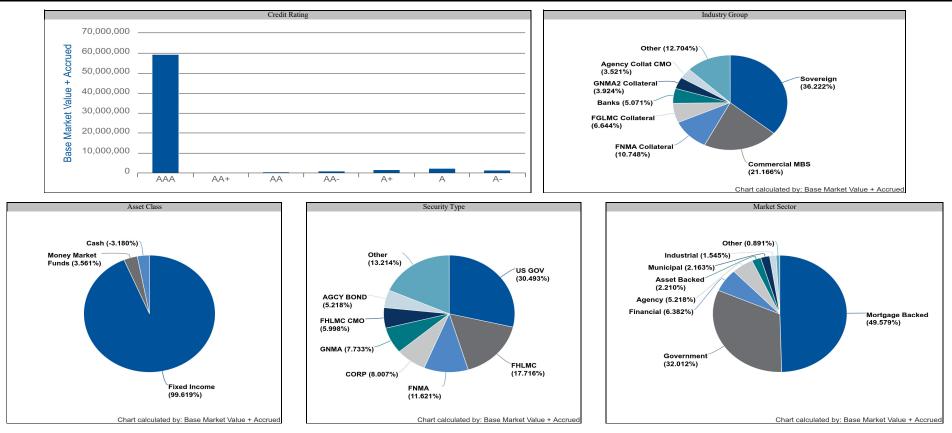
#### 91 CIP STAMP Portfolio Transaction Report by Account Quarter ended June 30, 2021

										Base	Base Change In Net		
Source				Beginning Base			Base Maturities and		Net Total Realized A	mortization/Accr	Unrealized		Ending Accrued
Account 256350023	Account MIM-Sr Lien Reserve Fund-1	Identifier 3137AYSH5	Description FHR 4165 TE	Market Value	Base Purchases 44,949,39	Base Sales	Redemptions	Base Paydowns (2.050.75)	Gain/Loss (47.56)	etion (12.17)	Gain/Loss (123.18)	Ending Base Market Value 42.715.72	Income Balance 61.08
256350023	MIM-Sr Lien Reserve Fund-1	38378XP62	GNR 2014-166 PL	141,192.18	-		-	(7,048.86)	(72.15)	(10.81)	69.38	134,129.74	271.16
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	36179NKP2 38379JM99	G2 MA1202 GNR 2015-045 AG	70,256.59	17,768.56	-	-	(5,805.03) (6,277.63)	(239.99) (4.96)	(9.93) (9.59)	152.07 33.38	64,353.71 11,509.75	128.54 23.90
256350023	MIM-Sr Lien Reserve Fund-1	38378HAU0	GNR 2013-045 AG GNR 2012-096 AD	21,653.15	-		-	(2,111.53)	(33.95)	(8.41)	(29.00)	19,470.26	23.90
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	36179NKP2 3137FO3Y7	G2 MA1202 FHMS K-101 A1	- 188.784.24	28,447.15		-	(1,612.11) (897.78)	(66.95) 0.01	(7.10) (6.49)	53.05 2.398.44	26,814.04 190,278.41	53.56 328.26
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137F4D41	FHMS K-101 A1 FHMS K-074 A2	5,633.50			-		-	(5.71)	2,398.44	5,697.35	328.20
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378KW47 38377JZ89	GNR 2013-138 A GNR 2010-117 GK	12,479.37 8.215.02	-	(11,312.81) (7,037.04)	-	(1,155.13) (1.051.50)	0.49 (74.47)	(5.28)	(6.64) (46.93)	- (0.00)	-
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	36178NB99	GNR 2010-117 GR GN AB2764	24,984.58	-	-	-	(2,286.16)	(22.63)	(4.80)	(57.14)	22,613.85	45.23
256350023	MIM-Sr Lien Reserve Fund-1	38377JZ89	GNR 2010-117 GK	13,144.04	-	(11,259.27)	-	(1,682.40)	(8.85)	(3.82)	(189.70)	-	-
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378AU90 36179MU24	GNR 2011-158 CA G2 MA0601	76,119.91 46,472.61			-	(13,758.00) (4,497.04)	(241.80) (183.17)	(3.79) (2.22)	(183.75) 136.70	61,932.57 41,926.88	151.25 84.54
256350023	MIM-Sr Lien Reserve Fund-1	3136A8SX9	FNR 2012-102 BJ	45,944.14	-	-	-	(4,684.18)	(88.06)	(1.95)	(91.79)	41,078.16	50.18
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38377YTL4 38378TAF7	GNR 2011-136 GA GNR 2013-071 GA	18,093.32 74,398.03	-		-	(2,946.22) (6,114.04)	(42.16) 4.56	(1.91) (1.66)	(26.87) (342.65)	15,076.16 67,944.24	24.82 137.29
256350023	MIM-Sr Lien Reserve Fund-1	38379JM99	GNR 2015-045 AG	-	12,201.39	(10,085.09)	-	(744.72)	(9.00)	(1.14)	3.96	1,365.40	2.84
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38379JM99 36202F2H8	GNR 2015-045 AG G2 005276	11,261.11	-	(7,668.67)	-	(3,498.65) (1,995.55)	(10.52) (0.79)	(0.84) (0.23)	(82.43) (130.85)	15.145.09	- 36.10
256350023	MIM-Sr Lien Reserve Fund-1	36179M4J6	G2 MA0825	31,942.65		-	-	(2,912.48)	(31.77)	(0.23)	(24.12)	28,974.09	57.88
256350023 256350023	MIM-Sr Lien Reserve Fund-1	3137ATRW4 31846V401	FHMS K-020 A2	127,370.00	-		-	(488.25)	0.77	(0.12)	(554.02)	126,328.38	246.22
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	CCYUSD	FIRST AMER:GVT OBLG D Payable	294,161.84 (258,514.62)	2,101,097.24	(1,915,897.03)	-			-		479,362.05 (452,609.14)	-
256350023	MIM-Sr Lien Reserve Fund-1	3136AC7J4	FNA 2013-M6 2A	8,121.60	-	-	-	(102.21)	(0.00)	-	(19.87)	7,999.52	16.88
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3134GXDT8 3130ALJZ8	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL HOME LOAN BANKS	144,841.95 200.026.00			-	- (200.000.00)		-	116.00 (26.00)	144,957.95	52.16
256350023	MIM-Sr Lien Reserve Fund-1	3138EJRP5	FN AL2293	36,395.34	-	-	-	(36,393.52)	(0.00)	-	(1.82)	-	-
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	912828J43 36179NAJ7	UNITED STATES TREASURY G2 MA0909	32,467,96	450,006.25	-	-	(2,998.15)	(160.18)	0.72	(35.60) (126.72)	449,970.65 29,183.62	2,602.89 69,54
256350023	MIM-Sr Lien Reserve Fund-1	38378KXW4	GNR 2013-105 A	58,529.32			-	(1,561.12)	2.21	1.43	(4.56)	56,967.28	80.47
256350023 256350023	MIM-Sr Lien Reserve Fund-1	38378KWU9 3137B5A60	GNR 2013-096 A FHR 4257 FK	2,764.36 12,912.47	-	-	-	(1,077.31) (1,266.01)	4.11 10.54	1.78 2.14	(11.21) (73.79)	1,681.73 11,585.35	1.96 23.34
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137B5A60 3138EKXL4	FN AL3382	12,912.47			-	(1,206.01) (87.55)	0.74	2.14	(46.91)	11,585.55	24.82
256350023	MIM-Sr Lien Reserve Fund-1	38378HXH4	GNR 2012-119 KB	8,968.04		(8,101.96)	-	(962.82)	394.05	3.42	(300.72)	0.01	- 224.75
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3134GWTL0 3132AEF68	FEDERAL HOME LOAN MORTGAGE CORP FH ZT1989	290,116.00 36,197.17	- (840.23)		-	- (1,460.64)	- (125.48)	3.58	(49.98) (145.12)	290,069.60 33,630.13	224.75
256350023	MIM-Sr Lien Reserve Fund-1	3132A8GL7	FH ZS7403	-	82,465.74	-	-	(1,806.31)	(117.64)	6.47	(788.46)	79,759.81	189.12
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	91282CAP6 38378KWU9	UNITED STATES TREASURY GNR 2013-096 A	44,847.00 10.366.34		(44,885.74)	-	(4.039.90)	40.01 18.30	7.30	(8.57)	6,306.48	- 7.34
256350023	MIM-Sr Lien Reserve Fund-1	38378CRT6	GNR 2012-013 EG	20,515.55	-	(17,335.52)	-	(3,875.81)	1,420.07	8.73	(733.02)	0.01	-
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3138EKXL4 3140J8ME0	FN AL3382 FN BM3956	10,537.19	- 14,609.80	-	-	(70.04) (365.08)	0.81 (24.15)	10.08 11.63	(45.59) (113.35)	10,432.45 14,118.85	19.85 33.38
256350023	MIM-Sr Lien Reserve Fund-1	3137AUPE3	FHMS K-021 A2	6,125.52	-		-	(72.51)	0.64	11.65	(50.26)	6,015.04	11.84
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3132AEF68 38376TTT9	FH ZT1989 GNR 2010-006 AB	27,656.74	35,154.81	-	-	(1,460.64) (4,104.35)	(119.94) (93.92)	12.16	43.74 (95.44)	33,630.13 23,375,35	90.57 55.82
256350023	MIM-Sr Lien Reserve Fund-1	38377RVK8	GNR 2010-060 AB GNR 2010-166 GP	10,195.23				(928.37)	8.65	12.31	(66.38)	9,221.53	22.54
256350023	MIM-Sr Lien Reserve Fund-1	36179RFD6	G2 MA2864	19,454.31	-	-	-	(1,732.66)	(89.72)	14.37	(42.09)	17,604.21	41.82
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378JZD7 36179NHK7	GNR 2013-047 EC G2 MA1134	25,046.84 151,367.53	-		-	(2,700.07) (13,968.59)	24.54 (569.16)	14.65	(82.24) (781.36)	22,303.72 136,064.62	27.54 324.23
256350023	MIM-Sr Lien Reserve Fund-1	3138WEMJ5	FN AS4860		25,164.27		-	(442.22)	(23.05)	16.50	(5.80)	24,709.71	48.96
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38377JM59 3138ENQD4	GNR 2010-111 PE FN AL 5851	23,214.23	- 28,509.44	(17,378.06)	-	(8,068.51) (832.62)	2,716.40 (60.78)	17.03 17.26	(501.09) 367.70	- 28,001.00	- 75.15
256350023	MIM-Sr Lien Reserve Fund-1	36179RHM4	G2 MA2936	77,523.83	-	-	-	(6,459.94)	(377.91)	19.53	258.62	70,964.13	192.96
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137FWHY9 3134GWND4	FHMR 2020-P003 A1 FEDERAL HOME LOAN MORTGAGE CORP	184,467.84 296,103.00	-	-		(2,874.42)	13.73	19.90 20.94	2,560.27 2,616.06	184,187.32 298,740.00	131.88 695.00
256350023	MIM-Sr Lien Reserve Fund-1	3136A72D3	FNA 2012-M9 A2	132,591.76	-		-	(47,301.30)	268.16	25.27	(1,153.36)	84,430.52	172.88
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3622A2GC0 3136AC714	GN 783795 FNA 2013-M6 2A	- 36.547.16	54,621.28	-	-	(2,030.70) (459.93)	(79.97)	28.57	132.78 (120.87)	52,671.95 35,997.80	105.35 75.94
256350023	MIM-Sr Lien Reserve Fund-1	38378B6A2	GNR 2013-012 AB	98,542.53			-	(635.70)	8.70	28.98	(120.87) (174.17)	97,770.33	146.87
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	31417YKF3 38378KWU9	FN MA0293 GNR 2013-096 A	47,323.64 6,910.89			-	(3,440.83) (2,693.27)	(110.77) 76.84	29.07 36.66	(733.49) (126.81)	43,067.62 4,204.32	148.80 4.89
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3136ADFF1	FNR 2013-36 KC	46,923.46	-	-		(10,908.45)	92.64	41.28	(126.81) (245.02)	4,204.32 35,903.91	44.63
256350023 256350023	MIM-Sr Lien Reserve Fund-1	38378KWU9	GNR 2013-096 A	10,366.34	-	-	-	(4,039.90)	98.37	47.77	(166.10)	6,306.48	7.34
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	91282CAP6 3140J6FU6	UNITED STATES TREASURY FN BM1978	373,725.00 96,027.31		(374,047.85)	-	(7,280.63)	424.34 (484.54)	54.38 59.53	(155.88) (751.97)	87,569.70	205.38
256350023	MIM-Sr Lien Reserve Fund-1	3620ARZE4	GN 737941	80,359.03			-	(10,822.36)	(481.46)	60.24	(517.09)	68,598.37	163.23
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	31417YKF3 91282CAE1	FN MA0293 UNITED STATES TREASURY	45,019.33 81,492.30	-		-	(3,273.28)	(115.99)	66.14	(725.65)	40,970.54 83,847,60	141.55
256350023	MIM-Sr Lien Reserve Fund-1	3128MMUL5	FH G18586	112,203.49	-	-	-	(9,769.49)	(473.27)	92.87	194.27	102,247.89	203.44
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378VC45 3140X7LS6	GNR 2013-116 MA FN FM3936	81,215.06	136,161.77	-		(6,989.01) (2,515.45)	169.69 (128.04)	94.79 108.82	(619.38) (226.18)	73,871.15	134.65 264.96
256350023	MIM-Sr Lien Reserve Fund-1	3140X/L30 3140X4H90	FN FM1555	157,424.75	-		-	(14,066.37)	(783.38)	123.25	741.01	143,439.26	285.93
256350023 256350023	MIM-Sr Lien Reserve Fund-1	912828ZF0 91282CAM3	UNITED STATES TREASURY UNITED STATES TREASURY	362,518.00 414,341.00	-	-	-	-	-	127.78	543.82 1.581.02	363,189.60 416,053,75	458.74 267.08
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3132A85Y1	TH ZS8063	214,748.98	-	-		(17,464.93)	(943.37)	131.73	1,381.02	416,053.75 197,859.52	393.64
256350023	MIM-Sr Lien Reserve Fund-1	38378B7F0	GNR 2013-033 B	205,230.00	-	-	-	-	-	155.82	(561.82)	204,824.00	378.83
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	36179TF83 38378FRB8	G2 MA4691 GNR 2013-005 JE	80,583.79 141,530.17	-	-		(8,111.11) (10,926.14)	(551.88) 162.94	158.48 176.35	162.64 (810.02)	72,241.92 130,133.30	196.45 211.96
256350023	MIM-Sr Lien Reserve Fund-1	912828XB1	UNITED STATES TREASURY	158,724.00	-	-	-	-	-	185.21	(524.21)	158,385.00	407.10
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38379KDN5 3137ATRW4	GNR 2015-029 AD FHMS K-020 A2	64,514.72 160,088.81	-	-	-	(9,821.50) (613.67)	(9.21) 4.25	214.13 235.71	(87.38) (935.49)	54,810.76 158,779.61	104.57 309.47
256350023	MIM-Sr Lien Reserve Fund-1	3137FMD66	FHMS K-J24 A1	85,680.55	-	-	-	(8,406.63)	(474.03)	239.08	337.93	77,376.90	141.43
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3132A9T64 38378B7F0	FH ZS8673 GNR 2013-033 B	147,513.57 256,537,50	-	-	-	(17,581.30)	(1,037.78)	404.84 463.00	(317.93) (970.50)	128,981.40	305.29 473.54
256350023	MIM-Sr Lien Reserve Fund-1	38378KRS0	GNR 2013-078 AG	455,359.50	-	-				1,995.60	(2,625.60)	454,729.50	895.72
256350023	MIM-Sr Lien Reserve Fund-1	9128285W6	UNITED STATES TREASURY	148,315.18		20	-	-	-	2,417.60	2,186.34	152,919.12	533.51

RCTC	RIVERSIDE COUNTY TRANSPORTATION COMMISSION			91 CIP STAMP	Portfolio Tra Quarter endec			int				
Source Account	Account	Identifier	Description	Beginning Base Market Value	Base Purchases	Base Sales	Base Maturities and Redemptions	Base Pavdowns	Net Total Realized A Gain/Loss		Ending Base Market Value	Ending Accrued Income Balance
				17,802,657.48	4,192,956.68	(2,638,222.68)	(100,000.00)	(1,157,936.91)		(8,941.55)	17,878,478.35	



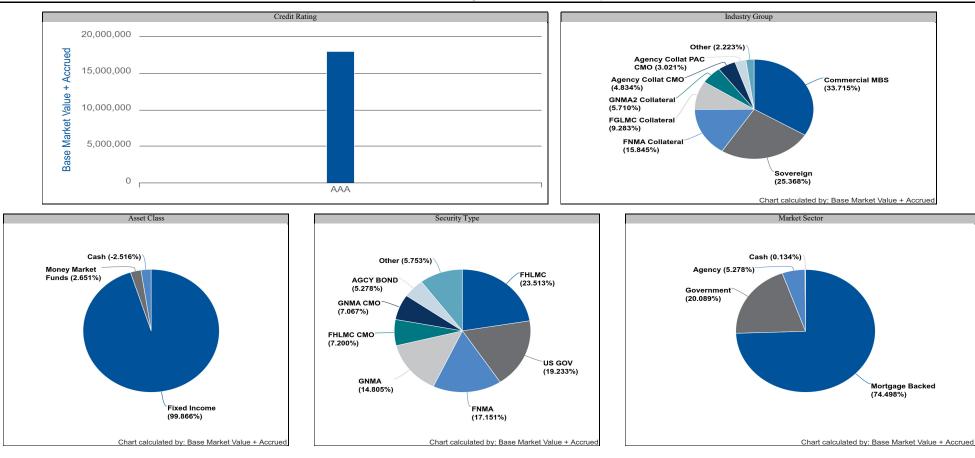
91 CIP STAMP Portfolio Summary of Investments for quarter ended June 30, 2021





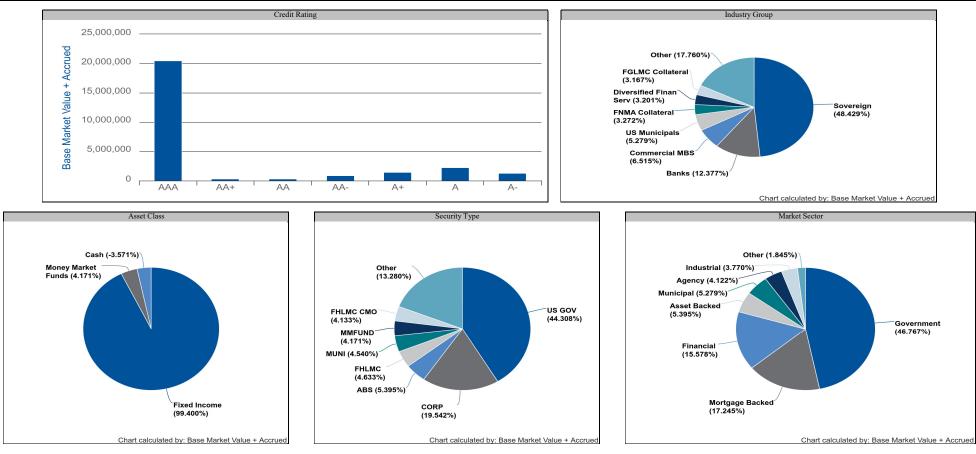


91 CIP STAMP Portfolio Series A & Series B Reserve Fund Summary of Investments for quarter ended June 30, 2021



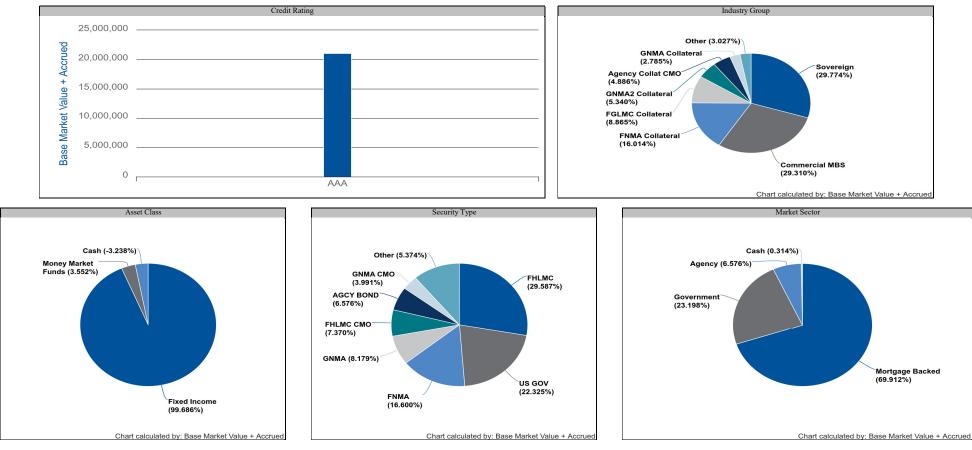


91 CIP STAMP Portfolio Residual Fund Required Retained Balance Summary of Investments for quarter ended June 30, 2021





91 CIP STAMP Portfolio TIFIA Reserve Fund Summary of Investments for quarter ended June 30, 2021





#### 2017 Financing STAMP Portfolio by Investment Category for quarter ended June 30, 2021

													1	
											Base Net Total			
Source			Security Type								Unrealized			Summarized
Account	Account	Identifier	Category	Issuer	Final Maturity		Current Face Value	Original Cost		Base Market Value	Gain/Loss			<b>Credit Rating</b>
240907004	MIM-RCTC Toll Revenue: - I-15	3134GV6H6	Agency	Federal Home Loan Mortgage Corporation	10/20/2022	07/20/2020	500,000.00	499,850.00	07/20/2021	500,000.00	87.00	0.320	0.320	AAA
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	3134GWEH5 3134GXJF2	Agency Agency	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	07/27/2022 12/30/2022	07/27/2020 12/15/2020	750,000.00 405,000.00	749,850.00 404,989.88	07/27/2021 09/30/2021	750,052.50 404,388.45	133.10 (603.97)	0.280 0.200	0.186	AAA
240907004	RCTC I-15 Prj RAMP UP RESERVE	3137EADB2	Agency	Federal Home Loan Mortgage Corporation	01/13/2022	09/30/2019	400,000.00	404,989.88	09/30/2021	404,588.45	3,373.26	2.375	0.301	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3134GV6H6	Agency	Federal Home Loan Mortgage Corporation	10/20/2022	07/22/2020	125,000.00	124,987.50	07/20/2021	125,000.00	7.26	0.320	0.320	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3134GWY42	Agency	Federal Home Loan Mortgage Corporation	10/13/2023	10/07/2020	100,000.00	99,950.00	10/13/2021	99,873.00	(88.89)	0.300	0.356	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3136G46A6	Agency	Federal National Mortgage Association	10/27/2023	10/20/2020	130,000.00	129,967.50	10/27/2021	129,911.60	(63.22)	0.300	0.329	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	3134GW6E1 3134GXDT8	Agency Agency	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	11/02/2023 11/24/2023	02/23/2021	400,000.00 135,000.00	400,536.00 135,035.00	11/02/2021 08/24/2021	399,816.00 134,960.85	(446.23) (39.15)	0.320	0.340 0.362	AAA AAA
240907020	RCTC I-15 Pri RAMP UP RESERVE	31394KJP0	Agency CMO	Federal Home Loan Mortgage Corporation	10/15/2023	02/18/2021	36,140.42	37,535,22	08/24/2021	37,371.00	(69.03)	4.500	0.644	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137A6Z47	Agency CMO	Federal Home Loan Mortgage Corporation	01/15/2041	08/31/2020	0.02	0.02		0.02	0.00	4.500	0.840	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137AH6C7	Agency CMO	Federal Home Loan Mortgage Corporation	07/25/2021	11/29/2018	25,755.05	25,801.33		25,751.18	(3.86)	3.230	0.345	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	38376V2E6	Agency CMO	Government National Mortgage Association	07/16/2039	08/06/2019	13,351.59	13,894.00		14,144.41	394.43	4.000	0.344	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3137AJMF8 38375XCM4	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Government National Mortgage Association	10/25/2021 11/16/2037	11/29/2018 05/14/2019	49,859.31 7,997.81	49,693.76 8,224.31		50,020.36 8,141.77	265.08 80.43	2.968 5.000	0.370 0.257	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	383742C76	Agency CMO	Government National Mortgage Association	08/16/2037	01/31/2019	0.00	0.00		8,141.//	(0.00)	4.000	0.237	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137ATRW4	Agency CMO	Federal Home Loan Mortgage Corporation	05/25/2022	09/26/2018	99,609.40	96,858.47		101,062.70	2,191.67	2.373	0.219	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3136A72D3	Agency CMO	Federal National Mortgage Association	04/25/2022	07/26/2019	5,290.27	5,321.23		5,343.70	44.71	2.482	0.327	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137AYCE9	Agency CMO	Federal Home Loan Mortgage Corporation	10/25/2022	08/13/2019	100,000.00	102,164.06		102,739.00	1,980.15	2.682	0.281	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	31392J6N4 3137B6DF5	Agency CMO	Federal National Mortgage Association	04/25/2023 11/15/2026	12/05/2017 03/05/2021	118,153.06 70,377.42	128,536.45 71,905.94		121,867.79 71,713.19	2.22 (88.34)	5.500 2.000	0.729	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137B84S3	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	02/15/2029	01/31/2018	40.779.21	40.269.47		41.512.01	1.035.78	2.000	0.360	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	38378JZD7	Agency CMO	Government National Mortgage Association	12/20/2040	10/16/2019	9,640.36	9,519.86		9,757.88	201.00	1.500	0.435	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	38377QKH9	Agency CMO	Government National Mortgage Association	08/20/2040	08/20/2019	8,512.52	8,667.14		8,731.46	124.81	3.000	0.262	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3136A7D25	Agency CMO	Federal National Mortgage Association	07/25/2041	02/12/2021	37,946.85	38,385.61		39,003.67	642.54	3.000	-0.063	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	3137BLW87 3137B2Z78	Agency CMO	Federal Home Loan Mortgage Corporation	01/25/2025 07/15/2023	02/25/2021 02/18/2021	194,431.03 42.381.30	206,389.50 42,584.93		202,655.46 42,535.99	(2,623.69)	2.802	0.371 0.591	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3137B2Z78 38378HAU0	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Government National Mortgage Association	08/20/2027	02/18/2021	42,381.30 48,113.52	42,584.93 48,902.89		42,535.99 48,989.67	(13.45) 85.65	1.400	0.591	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	38377LFC7	Agency CMO	Government National Mortgage Association	12/20/2039	02/12/2021	14,778.24	14,932.96		14,925.73	22.21	2.500	-0.039	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3136AQZK9	Agency CMO	Federal National Mortgage Association	11/25/2031	03/11/2021	63,491.02	65,527.20		65,412.26	(82.77)	2.000	0.776	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137B45W2	Agency CMO	Federal Home Loan Mortgage Corporation	09/15/2030	12/30/2020	44,134.34	44,575.69		44,585.84	177.03	2.750	-0.774	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE	3137ARVU7	Agency CMO	Federal Home Loan Mortgage Corporation	08/15/2038	06/30/2020 02/04/2021	1,210.70	1,227.54		1,210.65	(0.05) 79.98	3.000	0.295	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3136A8SX9 38378VC45	Agency CMO Agency CMO	Federal National Mortgage Association Government National Mortgage Association	09/25/2027 12/16/2041	11/23/2018	19,016.70 32,191.40	31,029.49		33,114.65	1,677.30	2.250	0.367	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	38377JM59	Agency CMO	Government National Mortgage Association	10/20/2039	11/21/2018	0.01	0.01		0.01	0.00	2.500	-0.521	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137AWWM3	Agency CMO	Federal Home Loan Mortgage Corporation	12/15/2027	02/17/2021	21,564.94	21,841.26		21,913.00	78.25	1.250	0.384	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	38379JM99	Agency CMO	Government National Mortgage Association	02/16/2041	04/08/2021	9,531.31	9,540.24		9,560.76	27.85	2.500	-1.053	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137AYSH5	Agency CMO	Federal Home Loan Mortgage Corporation	12/15/2042	04/08/2021	38,960.62	39,861.60		39,735.55	(114.60)	1.750	1.027	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3137B9RN7 3133O5GZ3	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	12/15/2027 09/25/2033	02/05/2021 01/05/2021	17,748.20	18,150.31 68,312.47		18,276.39	169.60 (316.05)	2.500	-0.419 0.496	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137AQQE1	Agency CMO	Federal Home Loan Mortgage Corporation	05/15/2027	01/05/2021	39,298.39	40,035.24		40,003.79	(2.29)	1.500	0.615	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3136ABNZ2	Agency CMO	Federal National Mortgage Association	11/25/2042	02/05/2021	22,397.98	22,845.94		23,011.91	184.88	2.000	0.263	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3136AEY84	Agency CMO	Federal National Mortgage Association	07/25/2028	02/05/2021	21,355.16	21,802.28		21,870.25	91.85	1.750	0.423	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3136ADZA0	Agency CMO	Federal National Mortgage Association	04/25/2028		48,491.49	49,095.48		49,109.27	31.55	1.250	0.566	AAA
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	31416BTW8 3137B36H6	Agency MBS Agency MBS	Federal National Mortgage Association Federal Home Loan Mortgage Corporation	01/01/2024 10/25/2022	09/03/2019	134,469.09 60,202.16	140,268.08		139,332.84 60,703.04	1,498.45 (0.07)	5.500 2.839	0.590	AAA AAA
240907004	MIM-RCTC Toll Revenue: - I-15	3137B7YX1	Agency MBS	Federal Home Loan Mortgage Corporation	04/25/2022		342-078-71	349,717.96		348,954.49	2,221.83	2.592	0.077	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	3137BC2N7	Agency MBS	Federal Home Loan Mortgage Corporation	02/25/2023	04/27/2021	137,308.51	138,896.14		138,714.55	104.93	2.364	0.921	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	3137BFDQ1	Agency MBS	Federal Home Loan Mortgage Corporation	09/25/2021	08/19/2020	88,662.62	90,186.76		88,817.78	33.30	2.991	-0.304	AAA
240907004	MIM-RCTC Toll Revenue: - I-15 RCTC I-15 Pri RAMP UP RESERVE	3137FQXG3	Agency MBS	Federal Home Loan Mortgage Corporation	07/25/2024	01/16/2020	635,118.46	635,118.46		636,153.70	1,035.24	0.432	0.220	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	36202F2H8 36178NB99	Agency MBS Agency MBS	Government National Mortgage Association Government National Mortgage Association	01/20/2027 08/15/2027	12/12/2019 10/11/2019	18,631.53 21,708.18	19,091.50 21,949.01		19,542.05 22,613.85	494.08 693.23	3.000 2.500	0.621 0.543	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3136AC7J4	Agency MBS	Federal National Mortgage Association	03/25/2023	02/21/2018	29,084.05	28,605.76		29,998.16	1.073.11	2.500	0.632	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	31418AU48	Agency MBS	Federal National Mortgage Association	07/01/2023	05/21/2019		-		(0.00)	(0.00)	2.500	0.103	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137B1U75	Agency MBS	Federal Home Loan Mortgage Corporation	01/25/2023	02/27/2018	96,982.96	95,338.80		98,960.44	2,537.22	2.522	0.384	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	38378KWU9	Agency MBS	Government National Mortgage Association	11/16/2041	05/03/2019	4,194.75	3,935.20		4,204.32	94.22	1.400	0.765	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	3137B3NW4 36202F3H7	Agency MBS	Federal Home Loan Mortgage Corporation	09/25/2022 02/20/2027	09/26/2018 06/30/2020	35,041.57 20,713.45	34,740.43 21,723.24		35,549.32 21,726.34	652.56 32.53	2.778 3.000	0.221	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	36202F3H7 3138X0ZY7	Agency MBS Agency MBS	Government National Mortgage Association Federal National Mortgage Association	02/20/2027	06/30/2020	20,713.45 91,742.47	21,723.24 96,401.27		96,122.25	6.43	2.500	0.619	AAA AAA
240907020	RCTC I-15 Pri RAMP UP RESERVE	3137B7YY9	Agency MBS	Federal Home Loan Mortgage Corporation	01/25/2024	02/26/2021	209.000.00	225,556,72		223,143.03	(358.61)	3.490	0.529	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	36176XQB8	Agency MBS	Government National Mortgage Association	05/15/2027		164,337.87	171,880.33		172,702.66	1,018.56	3.000	0.553	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137AXHN6	Agency MBS	Federal Home Loan Mortgage Corporation	02/25/2022	01/25/2018	7,634.49	7,529.51		7,647.08	32.77	1.749	0.239	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137BDCW4	Agency MBS	Federal Home Loan Mortgage Corporation	07/25/2024	02/26/2021	175,000.00	189,916.02		187,943.00	(432.47)	3.303	0.655	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	3136AMM48 3137BJQ71	Agency MBS Agency MBS	Federal National Mortgage Association Federal Home Loan Mortgage Corporation	07/25/2022 05/25/2025	09/26/2018	51,760.61	50,987.07 161,201.17		52,141.57 160,854.00	592.38 (220.25)	2.509 2.770	0.614 0.836	AAA AAA
240907020	RCTC I-15 Pri RAMP UP RESERVE	36179M4J6	Agency MBS	Government National Mortgage Association	03/20/2025	11/20/2019	18,520.24	18,743.07		19,316.06	591.68	2.770	0.673	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	36179NKP2	Agency MBS	Government National Mortgage Association	08/20/2028	04/14/2021	24,679.75	25,697.80		25,741.48	50.92	2.500	0.755	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3128MMT52	Agency MBS	Federal Home Loan Mortgage Corporation	10/01/2030	02/24/2021	217,005.53	227,313.31		227,304.61	230.55	2.500	0.857	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	31307NP40	Agency MBS	Federal Home Loan Mortgage Corporation	07/01/2030	02/05/2021	81,741.23	87,718.56		86,525.54	(963.34)	3.000	0.943	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE	3128MMUL5	Agency MBS	Federal Home Loan Mortgage Corporation	02/01/2031	01/19/2021 01/25/2018	17,902.42	18,847.89		18,745.45	(143.16) 141.62	2.500 1.785	0.900	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3137B1UF7 36179Q2A8	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Government National Mortgage Association	09/25/2022 02/20/2030	01/25/2018 04/30/2020	11,728.29 73,789.03	11,556.03 78,031.90		11,814.85 77,853.33	(417.48)	3.000	0.211 1.092	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137BQBY2	Agency MBS	Federal Home Loan Mortgage Corporation	03/25/2022	08/16/2019	34,212.87	34,433.38		34,552.60	303.72	2.183	0.351	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	36179NAJ7	Agency MBS	Government National Mortgage Association	04/20/2028	06/30/2020	12,029.30	12,696.55		12,619.94	(58.78)	3.000	0.950	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3138EJPZ5	Agency MBS	Federal National Mortgage Association	07/01/2022	07/22/2019	18,509.59	18,847.25		18,712.27	77.60	2.996	1.171	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	31418CDH4	Agency MBS	Federal National Mortgage Association	10/01/2031	05/06/2021	43,224.56	45,304.74		45,291.99	(9.12)	2.500	0.941	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	3138ETQP4 3620ARB67	Agency MBS	Federal National Mortgage Association	06/01/2031 05/15/2025	02/11/2021 05/23/2018	37,815.91 11,549.74	41,006.64		41,101.73	233.20 549.88	3.500 4.000	0.025	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	3620ARB67 31418COM9	Agency MBS Agency MBS	Government National Mortgage Association Federal National Mortgage Association	05/15/2025	05/23/2018 08/31/2020	0.01	11,824.05		12,254.62	549.88	4.000	-0.419	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3136A96F0	Agency MBS	Federal National Mortgage Association	11/25/2022	02/27/2018	38,415.78	37,234.80		39,063.08	950.84	2.184	0.494	AAA
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#### 2017 Financing STAMP Portfolio by Investment Category for quarter ended June 30, 2021

Source			Security Type								Base Net Total Unrealized			Summarized
Source Account	Account	Identifier	Security Type Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Next Call Date	Base Market Value		Coupon	Vield	Summarized Credit Rating
240907020	RCTC I-15 Prj RAMP UP RESERVE	3128MENS6	Agency MBS	Federal Home Loan Mortgage Corporation	01/01/2029	10/01/2020	14,473.38	15,147.30		15,117.74	16.79	2.500	0.541	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3138EQRJ3	Agency MBS	Federal National Mortgage Association	11/01/2030	02/24/2021	199,130.00	214,064.75		215,273.47	1,547.26	3.500	0.083	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3140J83R2	Agency MBS	Federal National Mortgage Association	10/01/2028	02/26/2021	207,792.35	217,207.94		218,157.03	1,129.58	2.500	0.315	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3132A9QE0	Agency MBS	Federal Home Loan Mortgage Corporation	02/01/2030	04/29/2020	85,616.70	89,683.49		89,702.33	(135.59)	2.500	0.745	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3132A9SM0	Agency MBS	Federal Home Loan Mortgage Corporation	10/01/2031	04/29/2020	52,535.21	55,014.21		55,046.92	(106.29)	2.500	0.943	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3137BFE80 3140X4H90	Agency MBS	Federal Home Loan Mortgage Corporation Federal National Mortgage Association	08/25/2024 06/01/2032	07/15/2020	77,131.98 202,436.93	80,542.66 213,078.99		79,841.62 211,572.91	145.25 (1,422.70)	2.720 2.500	0.406	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3131X83H7	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation	04/01/2032	02/26/2021	195,902.86	204,534.83		205,267.02	(1,422.70) 898.47	2.500	0.399	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3140X4TL0	Agency MBS	Federal National Mortgage Corporation	09/01/2028	02/25/2021	68,676.32	71,863.32		71,740.65	(50.90)	2.500	0.452	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	31307NTZ7	Agency MBS	Federal Home Loan Mortgage Corporation	11/01/2028	01/13/2021	71,167.05	74,603.08		74,524.00	52.13	2.500	0.451	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3132A8GL7	Agency MBS	Federal Home Loan Mortgage Corporation	05/01/2031	05/11/2021	66,192.91	70,474.77		69,789.83	(689.91)	3.000	1.151	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	36179NHK7	Agency MBS	Government National Mortgage Association	07/20/2028	03/31/2020	86,461.05	90,189.68		90,709.75	681.46	3.000	1.005	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3622A2GC0	Agency MBS	Government National Mortgage Association	03/15/2028	04/30/2020	52,939.21	55,073.32		55,140.95	232.69	2.500	0.549	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	36179RFD6	Agency MBS	Government National Mortgage Association	06/20/2030	05/01/2020	16,728.79	17,554.77		17,604.21	(10.50)	3.000	1.218	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	31418DQ47	Agency MBS	Federal National Mortgage Association	07/01/2035	02/24/2021	207,094.08	214,568.88		213,777.01	(486.35)	2.000	1.101	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	31418DSA1 3140J8ME0	Agency MBS Agency MBS	Federal National Mortgage Association Federal National Mortgage Association	08/01/2035 12/01/2032	08/31/2020 12/30/2020	92,678.93 26,706.10	98,007.97 28,492.06		98,243.37 28,237.69	77.76 (255.81)	3.000 3.000	1.071 1.148	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3132AEFC5	Agency MBS	Federal Home Loan Mortgage Corporation	11/01/2032	12/30/2020	87,464.26	94,046.40		93.697.84	(128.94)	3.500	0.424	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3140X7LS6	Agency MBS	Federal National Mortgage Association	08/01/2035	05/25/2021	115,258.45	121,003.36		120,894.58	(204.98)	2.500	0.876	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	31418DVU3	Agency MBS	Federal National Mortgage Association	01/01/2031	02/26/2021	230,902.11	239,560.95		238,916.73	(267.03)	2.000	0.879	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3132AEF68	Agency MBS	Federal Home Loan Mortgage Corporation	01/01/2033	05/12/2021	43,473.45	47,277.39		47,082.19	(236.43)	3.500	0.511	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	31418DXH0	Agency MBS	Federal National Mortgage Association	02/01/2036	02/24/2021	241,636.93	250,547.29		249,434.55	(700.66)	2.000	1.226	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3140X9VK8	Agency MBS	Federal National Mortgage Association	02/01/2035	02/10/2021	90,895.65	97,457.18		95,610.40	(1,811.16)	3.000	1.209	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3138WEMJ5	Agency MBS	Federal National Mortgage Association	05/01/2030	02/26/2021	214,309.17	224,756.74		225,352.52	712.19	2.500	0.648	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	38013FAD3	Asset Backed	GM Financial Consumer Automobile Receivables Trust 2018-4	10/16/2023	07/24/2019	135,030.45	137,504.25		136,644.06	805.96	3.210	1.094	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	65474VAQ4	Asset Backed	Nissan Master Owner Trust Receivables	02/15/2024	05/19/2021	620,000.00	622,494.53		622,064.60	(51.29)	0.633	0.149	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	34528DAD5	Asset Backed	Ford Credit Auto Lease Trust 2019-B	10/15/2022	04/19/2021	205,002.75	206,091.83		205,658.76	3.79	2.220	0.132	AAA
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	26209AAE1 233854AC2	Asset Backed Asset Backed	Drive Auto Receivables Trust 2019-4 Daimler Trucke Retail Trust 2020-1	01/16/2024 09/15/2023	09/09/2019 04/20/2021	176,390.32	176,366.30 171,168.75		176,919.49 171,181.50	532.02 267.06	2.230 1.220	0.741 0.137	AAA
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	233854AC2 34528GAJ5	Asset Backed	Daimler Trucks Retail Trust, 2020-1 Ford Credit Auto Owner Trust 2020-A	10/15/2022	05/07/2020	170,000.00 97,493.70	97,463.85		97,587.30	98.61	1.220	0.137	AAA AAA
240907004	MIM-RCTC Toll Revenue: - I-15	12597PAB4	Asset Backed	Cnh Equipment Trust 2020-A	07/17/2023	05/19/2020	34,483.22	34,481.34		34,541.84	59.23	1.080	0.444	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	14687AAM0	Asset Backed	Carvana Auto Receivables Trust, Series 2020-P1	11/08/2023		448,158.73	448,153.41		448,311.11	151.77	0.280	0.205	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	60710AWB4	CD	Mizuho Bank Ltd., New York Branch	08/13/2021	01/25/2021	1,500,000.00	1,500,124.74		1,500,225.00	198.18	0.220	0.097	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	51501HAK5	CD	Landesbank Baden-Württemberg, New York Branch	10/25/2021	02/01/2021	1,000,000.00	1,000,000.00		1,000,330.00	330.00	0.240	0.138	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	83050PRZ4	CD	Skandinaviska Enskilda Banken AB (publ)	08/17/2021	02/22/2021	700,000.00	699,999.99		700,091.00	91.00	0.170	0.072	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	60683BS53	CD	Mitsubishi UFJ Trust and Banking Corp. (New York Branch)	08/06/2021	05/18/2021	1,000,000.00	1,000,133.12		1,000,110.00	50.10	0.200	0.093	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	927804FJ8	Corporate	Virginia Electric and Power Company	09/01/2022	01/25/2021	750,000.00	781,477.50	06/01/2022	770,842.50	(676.26)	3.450	0.419	Α
240907004	MIM-RCTC Toll Revenue: - I-15	46625HJD3	Corporate	JPMorgan Chase & Co.	01/24/2022	10/13/2020	1,000,000.00	1,053,810.00		1,024,040.00	233.73	4.500	0.252	Α
240907004	MIM-RCTC Toll Revenue: - I-15	38141GGS7	Corporate	The Goldman Sachs Group, Inc.	01/24/2022	10/09/2020	900,000.00	961,074.00		927,837.00	861.22	5.750	0.283	A
240907004 240907004	MIM-RCTC Toll Revenue: - I-15	06051GFZ7	Corporate	Bank of America Corporation	10/21/2022	10/09/2020	920,000.00	940,037.60	10/21/2021	926,164.00	143.48	2.503	0.326	A
240907004 240907004	MIM-RCTC Toll Revenue: - I-15	14040HBM6	Corporate	Capital One Financial Corporation	03/09/2022 10/27/2022	06/04/2021	450,000.00	452,758.50	02/09/2022 09/27/2022	452,326.50	(174.09)	1.073	0.267	BBB
240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	172967LQ2 025816CD9	Corporate Corporate	Citigroup Inc. American Express Company	05/20/2022	12/30/2020 12/30/2020	750,000.00 423,000.00	780,862.50 436,349.88	04/19/2022	771,802.50 431,345.79	(311.99) 73.84	2.700 2.750	0.352 0.288	A
240907004	MIM-RCTC Toll Revenue: - I-15	69353RFU7	Corporate	PNC Bank, National Association	02/24/2023	02/20/2020	535,000.00	535,000.00	02/24/2022	536,000.45	1,000.45	0.475	0.195	A
240907004	MIM-RCTC Toll Revenue: - I-15	14913R2E6	Corporate	Caterpillar Financial Services Corporation	01/06/2022	07/06/2020	500,000.00	500,000.00		500,575.00	575.00	0.414	0.151	A
240907004	MIM-RCTC Toll Revenue: - I-15	45866FAR5	Corporate	Intercontinental Exchange, Inc.	06/15/2023	04/27/2021	900,000.00	901,242.00	08/20/2021	900,495.00	(54.80)	0.769	0.380	A
240907004	MIM-RCTC Toll Revenue: - I-15	22550UAB7	Corporate	Credit Suisse AG, New York Branch	02/02/2024	01/26/2021	410,000.00	410,000.00		409,983.60	(16.40)	0.408	0.441	AA
240907004	MIM-RCTC Toll Revenue: - I-15	63902HAD1	Corporate	The Nature Conservancy	07/01/2021	01/27/2021	75,000.00	75,000.00		75,000.00	-	0.317	0.317	AA
240907004	MIM-RCTC Toll Revenue: - I-15	15189WAM2	Corporate	CenterPoint Energy Resources Corp.	03/02/2023	02/26/2021	485,000.00	484,529.55	09/02/2021	485,048.50	442.04	0.700	0.640	Α
240907004	MIM-RCTC Toll Revenue: - I-15	24422EVM8	Corporate	John Deere Capital Corporation	01/17/2023	03/01/2021	625,000.00	624,781.25		624,818.75	(0.46)	0.250	0.269	Α
240907004 240907004	MIM-RCTC Toll Revenue: - I-15	46647PCA2	Corporate	JPMORGAN CHASE & CO	03/16/2024	03/09/2021	340,000.00	340,000.00	03/16/2023	342,077.40	2,077.40	0.622	0.280	A
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	92343VGD0 65339KBV1	Corporate Corporate	Verizon Communications Inc. NEXTERA ENERGY CAPITAL HOLDINGS IN	03/22/2024 03/01/2023	03/11/2021 03/15/2021	340,000.00 225,000.00	340,000.00 225,000.00		342,556.80 226,127.25	2,556.80	0.550	0.277 0.294	BBB BBB
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	65339KBV1 842400HC0	Corporate	Southern California Edison Company	03/01/2023	03/15/2021	225,000.00	225,000.00	04/01/2023	226,127.25	1,127.25	0.565	0.294	A
240907004	MIM-RCTC Toll Revenue: - I-15	80285PV25	CP	Santander UK plc	08/02/2021	03/11/2021	1,000,000.00	999,200.00	04/01/2023	999,910.00	87.78	0.040	0.058	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	80285PU18	CP	Santander UK plc	07/01/2021	03/22/2021	900,000.00	899,570.75		900,000.00	-	0.000	0.000	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	07274LV53	CP	Bayerische Landesbank, New York Branch	08/05/2021	05/21/2021	900,000.00	899,772.00		899,910.00	15.00	0.000	0.100	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	53154LVA1	СР	Liberty Utilities Co.	08/10/2021	06/10/2021	525,000.00	524,842.06		524,942.25	53.09	0.000	0.097	AA
240907004	MIM-RCTC Toll Revenue: - I-15	63743CU76	CP	National Rural Utilities Cooperative Finance Corporation	07/07/2021	06/16/2021	1,000,000.00	999,959.17		999,980.00	(8.33)	0.000	0.103	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	71112JU85	CP	The Peoples Gas Light and Coke Company	07/08/2021	06/29/2021	600,000.00	599,983.50		599,988.00	0.83	0.000	0.090	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	CCYUSD	Currency	UNITED STATES OF AMERICA	06/30/2021		-	0.00		0.00	-	0.000	0.000	AAA
240907020 240907004	RCTC I-15 Prj RAMP UP RESERVE MIM-RCTC Toll Revenue: - I-15	CCYUSD 31846V203	Currency MM Fund	UNITED STATES OF AMERICA First American Funds, Inc Government Obligations Fund	06/30/2021 06/30/2021		-	(279,702.28) 129,317.97		(279,702.28) 129,317.97		0.000	0.000	AAA AAA
240907004 240907020	RCTC I-15 Prj RAMP UP RESERVE	31846V203	MM Fund MM Fund	First American Funds, Inc Government Obligations Fund First American Funds, Inc Government Obligations Fund	06/30/2021			322.050.23		322,050,23	-	0.010	0.010	AAA
240907020	MIM-RCTC Toll Revenue: - I-15	60956PWG3	Muni	Monmouth County Improvement Authority	11/09/2021	10/23/2020	75,000.00	76,191.75		75,444.00	15.10	2.000	0.342	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	23504MAC8	Muni	Dallas Fort Worth Texas International Airport	08/25/2021	12/16/2020	410,000.00	410,000.00		410,057.40	57.40	0.380	0.288	NA
240907004	MIM-RCTC Toll Revenue: - I-15	13013KAA1	Muni	California Community College Districts	12/30/2021	03/18/2021	150,000.00	150,000.00		149,989.50	(10.50)	0.250	0.264	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	88276SJH4	Muni	Texas Public Finance Authority	08/18/2021	05/12/2021	190,000.00	190,000.00		190,009.50	9.50	0.150	0.112	NA
240907004	MIM-RCTC Toll Revenue: - I-15	45818WCP9	Non-US Gov	Inter-American Development Bank	09/16/2022	09/10/2019	1,500,000.00	1,500,000.00		1,503,120.00	3,120.00	0.289	0.141	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	459058JQ7	Non-US Gov	International Bank for Reconstruction and Development	01/13/2023	01/07/2021	205,000.00	205,000.00		205,096.35	96.35	0.144	0.150	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	912828H86	US Gov	United States Department of The Treasury	01/31/2022	04/29/2021	1,900,000.00	1,920,855.47		1,916,036.00	(83.76)	1.500	0.058	AAA
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	912828T67 0128287E1	US Gov	United States Department of The Treasury United States Department of The Treasury	10/31/2021	11/03/2020 03/31/2021	1,500,000.00 200,000.00	1,516,347.66		1,505,940.00	457.85	1.250	0.065	AAA
240907004 240907020	RCTC I-15 Prj RAMP UP RESERVE	9128287F1 912828H86	US Gov US Gov	United States Department of The Treasury	07/31/2021 01/31/2022	04/29/2021	1,225,000.00	201,140.63 1,238,446.29		200,282.00 1,235,339.00	(0.80) (54.00)	1.750 1.500	0.103	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828J43	US Gov	United States Department of The Treasury	02/28/2022	04/29/2021		318,242.19		318,518.55	378.55	1.750	0.058	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828L57	US Gov	United States Department of The Treasury	09/30/2022		725,000.00	729,419.92		739,587.00	11,756.89	1.750	0.140	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828T67	US Gov	United States Department of The Treasury	10/31/2021	02/26/2021	1,100,000.00	1,108,679.69		1,104,356.00	33.42	1.250	0.065	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	9128286U9	US Gov	United States Department of The Treasury	05/15/2022	02/13/2020	40,000.00	40,606.25		40,706.40	467.85	2.125	0.105	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828YK0	US Gov	United States Department of The Treasury	10/15/2022		815,000.00	819,474.22		827,860.70	8,168.31	1.375	0.152	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	912828YY0	US Gov	United States Department of The Treasury United States Department of The Treasury	12/31/2024 12/31/2021 <b>37</b>	06/21/2021	450,000.00	467,701.17 910,759.77		468,283.50	664.56 42.67	1.750 1.625	0.576	AAA
240907020		912828YZ7	US Gov				900,000.00			906,993.00			0.070	AAA



#### 2017 Financing STAMP Portfolio by Investment Category for quarter ended June 30, 2021

											Base Net Total			
Source			Security Type								Unrealized			Summarized
Account	Account	Identifier	Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Next Call Date	Base Market Value	Gain/Loss	Coupon	Yield	Credit Rating
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828ZD5	US Gov	United States Department of The Treasury	03/15/2023		865,000.00	871,530.08		869,394.20	(436.53)	0.500	0.202	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828ZP8	US Gov	United States Department of The Treasury	05/15/2023		855,000.00	853,286.72		853,401.15	(201.50)	0.125	0.225	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	91282CAP6	US Gov	United States Department of The Treasury	10/15/2023		900,000.00	898,185.95		896,130.00	(2,320.88)	0.125	0.313	AAA
	MIM-RCTC Toll Revenue: - I-15	658886DZ6	VRDN	North Dakota Housing Finance Agency	07/01/2038	01/25/2021	430,000.00	430,000.00			-	0.080	0.080	AA AA
	MIM-RCTC Toll Revenue: - I-15	97689P2K3	VRDN	Wisconsin Housing and Economic Development Authority	09/01/2037	07/18/2019	1,200,000.00	1,200,000.00	07/30/2021	1,200,000.00		0.050	0.050	AA
240907004	MIM-RCTC Toll Revenue: - I-15	57419P7F0	VRDN	Maryland Department of Housing and Community Development	09/01/2033		1,000,000.00	1,000,000.00	07/30/2021	1,000,000.00	-	0.090	0.090	AA
	MIM-RCTC Toll Revenue: - I-15	196479G29	VRDN	Colorado Housing and Finance Authority, Inc.	04/01/2040	07/18/2019	1,500,000.00	1,500,000.00	07/15/2021	1,500,000.00	-	0.070	0.070	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	56052FJB2	VRDN	Maine State Housing Authority	11/15/2050	01/25/2021	440,000.00	440,000.00	07/30/2021	440,000.00	-	0.080	0.080	AA
							49,926,843.94	50,699,461.74		50,592,362.95	53,834.98			



#### 2017 Financing STAMP Portfolio by Account for quarter ended June 30, 2021

											Base Net Total			
Source			Security Type						Next Call		Unrealized			Summarized
Account 240907004	Account MIM-RCTC Toll Revenue: - I-15	Identifier 3134GV6H6	Category Agency	Issuer Federal Home Loan Mortgage Corporation	Final Maturity 10/20/2022	Trade Date 0 07/20/2020	Current Face Value 500,000,00	Original Cost 499.850.00	Date 07/20/2021	Base Market Value 500,000,00	Gain/Loss 87.00	Coupon 0.320	Vield 0.320	Credit Rating AAA
240907004	MIM-RCTC Toll Revenue: - I-15	3134GWEH5	Agency	Federal Home Loan Mortgage Corporation	07/27/2022	07/27/2020	750,000.00	749,850.00	07/27/2021	750,052.50	133.10	0.280	0.186	AAA
240907004 240907004	MIM-RCTC Toll Revenue: - 1-15 MIM-RCTC Toll Revenue: - 1-15	3134GXJF2 31416BTW8	Agency Agency MBS	Federal Home Loan Mortgage Corporation Federal National Mortgage Association	12/30/2022 01/01/2024	12/15/2020 09/03/2019	405,000.00 134,469,09	404,989.88 140.268.08	09/30/2021	404,388.45 139,332.84	(603.97)	0.200	0.301	AAA
	MIM-RCTC Toll Revenue: - 1-15	3137B36H6	Agency MBS	Federal Home Loan Mortgage Corporation	10/25/2022		60,202.16	61,233.86		60,703.04	(0.07)	2.839	0.160	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	3137B7YX1	Agency MBS	Federal Home Loan Mortgage Corporation	04/25/2023		342,078.71	349,717.96		348,954.49	2,221.83	2.592	0.077	AAA
240907004 240907004	MIM-RCTC Toll Revenue: - 1-15 MIM-RCTC Toll Revenue: - 1-15	3137BC2N7 3137BFDO1	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	02/25/2023 09/25/2021	04/27/2021 08/19/2020	137,308.51 88,662,62	138,896.14 90,186.76		138,714.55 88,817,78	104.93	2.364	0.921	AAA
	MIM-RCTC Toll Revenue: - I-15	3137FQXG3	Agency MBS	Federal Home Loan Mortgage Corporation	07/25/2024	01/16/2020	635,118.46	635,118.46		636,153.70	1,035.24	0.432	0.220	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	38013FAD3	Asset Backed	GM Financial Consumer Automobile Receivables Trust 2018-4	10/16/2023	07/24/2019	135,030.45	137,504.25		136,644.06	805.96	3.210	1.094	AAA
240907004 240907004	MIM-RCTC Toll Revenue: - 1-15 MIM-RCTC Toll Revenue: - 1-15	65474VAQ4 34528DAD5	Asset Backed Asset Backed	Nissan Master Owner Trust Receivables Ford Credit Auto Lease Trust 2019-B	02/15/2024 10/15/2022	05/19/2021 04/19/2021	620,000.00 205.002.75	622,494.53 206.091.83		622,064.60 205,658,76	(51.29) 3.79	0.633	0.149	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	26209AAE1	Asset Backed	Drive Auto Receivables Trust 2019-4	01/16/2024	09/09/2019	176,390.32	176,366.30		176,919.49	532.02	2.230	0.741	AAA
240907004 240907004	MIM-RCTC Toll Revenue: - 1-15 MIM-RCTC Toll Revenue: - 1-15	233854AC2 34528GAI5	Asset Backed Asset Backed	Daimler Trucks Retail Trust, 2020-1 Ford Credit Auto Owner Trust 2020-A	09/15/2023	04/20/2021 05/07/2020	170,000.00 97,493,70	171,168.75 97,463,85		171,181.50 97 587 30	267.06	1.220	0.137	AAA
240907004 240907004	MIM-RCTC Toll Revenue: - 1-15 MIM-RCTC Toll Revenue: - 1-15	34528GAJ5 12597PAB4	Asset Backed	Ford Credit Auto Owner Trust 2020-A Cnh Equipment Trust 2020-A	07/17/2022	05/07/2020	97,493.70	97,463.85		97,587.30	98.61	1.870	0.218	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	14687AAM0	Asset Backed	Carvana Auto Receivables Trust, Series 2020-P1	11/08/2023		448,158.73	448,153.41		448,311.11	151.77	0.280	0.205	AAA
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	60710AWB4 51501HAK5	CD CD	Mizuho Bank Ltd., New York Branch Landesbank Baden-Württemberg, New York Branch	08/13/2021 10/25/2021	01/25/2021 02/01/2021	1,500,000.00	1,500,124.74		1,500,225.00	198.18	0.220	0.097	AAA AAA
240907004	MIM-RCTC Toll Revenue: - 1-15	83050PRZ4	CD	Skandinaviska Enskilda Banken AB (publ)	08/17/2021	02/22/2021	700,000.00	699,999.99		700,091.00	91.00	0.240	0.138	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	60683BS53	CD	Mitsubishi UFJ Trust and Banking Corp. (New York Branch)	08/06/2021	05/18/2021	1,000,000.00	1,000,133.12		1,000,110.00	50.10	0.200	0.093	AAA
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	927804FJ8 46625HJD3	Corporate Corporate	Virginia Electric and Power Company JPMorgan Chase & Co.	09/01/2022	01/25/2021 10/13/2020	750,000.00	781,477.50	06/01/2022	770,842.50	(676.26) 233.73	3.450	0.419	A
240907004	MIM-RCTC Toll Revenue: - 1-15	38141GGS7	Corporate	The Goldman Sachs Group, Inc.	01/24/2022	10/09/2020	900.000.00	961.074.00		927.837.00	861.22	5.750	0.232	A
240907004	MIM-RCTC Toll Revenue: - I-15	06051GFZ7	Corporate	Bank of America Corporation	10/21/2022	10/09/2020	920,000.00	940,037.60	10/21/2021	926,164.00	143.48	2.503	0.326	A
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	14040HBM6 172967LQ2	Corporate	Capital One Financial Corporation	03/09/2022 10/27/2022	06/04/2021 12/30/2020	450,000.00 750,000,00	452,758.50 780,862,50	02/09/2022	452,326.50 771,802,50	(174.09) (311.99)	1.073	0.267	BBB
240907004 240907004	MIM-RCTC Toll Revenue: - 1-15 MIM-RCTC Toll Revenue: - 1-15	025816CD9	Corporate Corporate	Citigroup Inc. American Express Company	05/20/2022	12/30/2020	423.000.00	436,349,88	09/27/2022	431,345,79	(311.99) 73.84	2.750	0.352	A
240907004	MIM-RCTC Toll Revenue: - I-15	69353RFU7	Corporate	PNC Bank, National Association	02/24/2023	02/20/2020	535,000.00	535,000.00	02/24/2022	536,000.45	1,000.45	0.475	0.195	A
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	14913R2E6 45866FAR5	Corporate	Caterpillar Financial Services Corporation Intercontinental Exchange, Inc.	01/06/2022 06/15/2023	07/06/2020 04/27/2021	500,000.00 900,000.00	500,000.00 901,242.00	08/20/2021	500,575.00 900,495.00	575.00 (54.80)	0.414	0.151 0.380	A
240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	45866FAR5 22550UAB7	Corporate Corporate	Credit Suisse AG, New York Branch	02/02/2023	01/26/2021	410.000.00	410.000.00	08/20/2021	409 983 60	(54.80) (16.40)	0.769	0.380	A
240907004	MIM-RCTC Toll Revenue: - I-15	63902HAD1	Corporate	The Nature Conservancy	07/01/2021	01/27/2021	75,000.00	75,000.00		75,000.00	-	0.317	0.317	AA
240907004 240907004	MIM-RCTC Toll Revenue: - I-15	15189WAM2	Corporate	CenterPoint Energy Resources Corp.	03/02/2023	02/26/2021	485,000.00	484,529.55	09/02/2021	485,048.50	442.04	0.700	0.640	A
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	24422EVM8 46647PCA2	Corporate Corporate	John Deere Capital Corporation JPMORGAN CHASE & CO	01/17/2023 03/16/2024	03/01/2021 03/09/2021	625,000.00	624,781.25 340,000,00	03/16/2023	624,818.75 342,077,40	(0.46)	0.250	0.269	A
240907004	MIM-RCTC Toll Revenue: - I-15	92343VGD0	Corporate	Verizon Communications Inc.	03/22/2024	03/11/2021	340,000.00	340,000.00		342,556.80	2,556.80	0.550	0.277	BBB
240907004	MIM-RCTC Toll Revenue: - I-15	65339KBV1	Corporate	NEXTERA ENERGY CAPITAL HOLDINGS IN	03/01/2023	03/15/2021	225,000.00	225,000.00		226,127.25	1,127.25	0.565	0.294	BBB
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	842400HC0 80285PV25	Corporate	Southern California Edison Company Santander UK plc	04/01/2024	03/24/2021 03/11/2021	220,000.00	220,000.00	04/01/2023	220,864.60	864.60 87.78	0.845	0.658	A
240907004	MIM-RCTC Toll Revenue: - I-15	80285PU18	CP	Santander UK plc	07/01/2021	03/22/2021	900,000.00	899,570.75		900,000.00	-	0.000	0.000	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	07274LV53	CP	Bayerische Landesbank, New York Branch	08/05/2021	05/21/2021	900,000.00	899,772.00		899,910.00	15.00	0.000	0.100	AAA
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	53154LVA1 63743CU76	CP CP	Liberty Utilities Co. National Rural Utilities Cooperative Finance Corporation	08/10/2021	06/10/2021 06/16/2021	525,000.00 1,000,000.00	524,842.06 999,959.17		524,942.25 999 980 00	53.09 (8.33)	0.000	0.097 0.103	AA AAA
240907004	MIM-RCTC Toll Revenue: - I-15	71112JU85	CP	The Peoples Gas Light and Coke Company	07/08/2021	06/29/2021	600,000.00	599,983.50		599,988.00	0.83	0.000	0.090	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	31846V203	MM Fund Muni	First American Funds, Inc Government Obligations Fund	06/30/2021		-	129,317.97		129,317.97	-	0.010	0.010	AAA
240907004 240907004	MIM-RCTC Toll Revenue: - 1-15 MIM-RCTC Toll Revenue: - 1-15	60956PWG3 23504MAC8	Muni Muni	Monmouth County Improvement Authority Dallas Fort Worth Texas International Airport	11/09/2021 08/25/2021	10/23/2020 12/16/2020	75,000.00	76,191.75 410,000,00		75,444.00	15.10	2.000	0.342	AAA NA
240907004	MIM-RCTC Toll Revenue: - 1-15	13013KAA1	Muni	California Community College Districts	12/30/2021	03/18/2020	150,000.00	150,000.00	-	149,989.50	(10.50)	0.250	0.264	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	88276SJH4	Muni	Texas Public Finance Authority	08/18/2021	05/12/2021	190,000.00	190,000.00		190,009.50	9.50	0.150	0.112	NA
240907004 240907004	MIM-RCTC Toll Revenue: - 1-15 MIM-RCTC Toll Revenue: - 1-15	45818WCP9 459058JO7	Non-US Gov Non-US Gov	Inter-American Development Bank International Bank for Reconstruction and Development	09/16/2022	09/10/2019 01/07/2021	1,500,000.00 205.000.00	1,500,000.00 205,000.00		1,503,120.00 205.096.35	3,120.00 96.35	0.289 0.144	0.141 0.150	AAA AAA
240907004	MIM-RCTC Toll Revenue: - 1-15	912828H86	US Gov	United States Department of The Treasury	01/31/2022	04/29/2021	1,900,000.00	1,920,855.47		1,916,036.00	(83.76)	1.500	0.058	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	912828T67	US Gov	United States Department of The Treasury	10/31/2021	11/03/2020	1,500,000.00	1,516,347.66		1,505,940.00	457.85	1.250	0.065	AAA
240907004 240907004	MIM-RCTC Toll Revenue: - 1-15 MIM-RCTC Toll Revenue: - 1-15	9128287F1 658886DZ6	US Gov VRDN	United States Department of The Treasury North Dakota Housing Finance Agency	07/31/2021 07/01/2038	03/31/2021 01/25/2021	200,000.00 430,000.00	201,140.63 430,000,00		200,282.00 430.000.00	(0.80)	1.750	0.103 0.080	AAA AA
240907004	MIM-RCTC Toll Revenue: - 1-15	97689P2K3	VRDN	Wisconsin Housing and Economic Development Authority	09/01/2037	07/18/2019	1,200,000.00	1,200,000.00	07/30/2021	1,200,000.00		0.050	0.050	AA
240907004	MIM-RCTC Toll Revenue: - I-15	57419P7F0	VRDN	Maryland Department of Housing and Community Developmer	09/01/2033		1,000,000.00	1,000,000.00	07/30/2021	1,000,000.00	-	0.090	0.090	AA
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	196479G29 56052FJB2	VRDN VRDN	Colorado Housing and Finance Authority, Inc.	04/01/2040 11/15/2050	07/18/2019 01/25/2021	1,500,000.00 440,000.00	1,500,000.00 440,000.00	07/15/2021 07/30/2021	1,500,000.00 440,000.00	-	0.070 0.080	0.070 0.080	AAA AA
240907004	MIM-RCTC Ton Revenue: -1-13	30032FJB2	VKDN	Maine State Housing Authority	11/13/2030	01/25/2021	34,612,398.72	35,018,196.97	07/30/2021	34,908,710.62	19,577.58	0.080	0.080	
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3137EADB2 3134GV6H6	Agency Agency	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	01/13/2022 10/20/2022	09/30/2019 07/22/2020	400,000.00 125,000.00	406,425.20 124,987,50	07/20/2021	404,896.00 125.000.00	3,373.26	2.375	0.091 0.320	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3134GWY42	Agency	Federal Home Loan Mortgage Corporation	10/13/2023	10/07/2020	100,000.00	99,950.00	10/13/2021	99,873.00	(88.89)	0.300	0.356	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3136G46A6	Agency	Federal National Mortgage Association	10/27/2023	10/20/2020	130,000.00	129,967.50	10/27/2021	129,911.60	(63.22)	0.300	0.329	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	3134GW6E1 3134GXDT8	Agency Agency	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	11/02/2023 11/24/2023	02/23/2021	400,000.00 135,000.00	400,536.00 135,035.00	11/02/2021 08/24/2021	399,816.00 134,960.85	(446.23) (39.15)	0.320	0.340	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3134GAD18 31394KJP0	Agency CMO	Federal Home Loan Mortgage Corporation	10/15/2023	02/18/2021	36,140.42	37,535.22		37,371.00	(69.03)	4.500	0.562	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137A6Z47	Agency CMO	Federal Home Loan Mortgage Corporation	01/15/2041	08/31/2020	0.02	0.02		0.02	0.00	4.500	0.840	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	3137AH6C7 38376V2E6	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Government National Mortgage Association	07/25/2021 07/16/2039	11/29/2018 08/06/2019	25,755.05 13,351.59	25,801.33 13,894.00		25,751.18 14,144.41	(3.86) 394.43	3.230	0.345 0.344	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3137AJMF8	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation	10/25/2021	11/29/2018	49,859.31	49,693.76	-	50,020.36	265.08	2.968	0.344	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	38375XCM4	Agency CMO	Government National Mortgage Association	11/16/2037	05/14/2019	7,997.81	8,224.31		8,141.77	80.43	5.000	0.257	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	383742C76	Agency CMO	Government National Mortgage Association	08/16/2037	01/31/2018	0.00 99.609.40	0.00 96.858.47		101.062.70	(0.00)	4.000	0.050	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3137ATRW4 3136A72D3	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal National Mortgage Association	05/25/2022 04/25/2022	09/26/2018 07/26/2019	99,609.40 5,290.27	96,858.47		5,343,70	2,191.67 44.71	2.373	0.219	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137AYCE9	Agency CMO	Federal Home Loan Mortgage Corporation	10/25/2022	08/13/2019	100,000.00	102,164.06		102,739.00	1,980.15	2.682	0.281	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	31392J6N4	Agency CMO	Federal National Mortgage Association	04/25/2023	12/05/2017	118,153.06	128,536.45		121,867.79	2.22	5.500	0.729	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3137B6DF5 3137B84S3	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	11/15/2026 02/15/2029	03/05/2021 01/31/2018	70,377.42 40,779.21	71,905.94 40,269,47		71,713.19 41.512.01	(88.34) 1,035.78	2.000	0.360	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	38378JZD7	Agency CMO	Government National Mortgage Corporation	12/20/2040	10/16/2019	9,640.36	9,519.86		9,757.88	201.00	1.500	0.435	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	38377QKH9	Agency CMO	Government National Mortgage Association	08/20/2040	08/20/2019	8,512.52	8,667.14		8,731.46	124.81	3.000	0.262	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3136A7D25 3137BLW87	Agency CMO Agency CMO	Federal National Mortgage Association Federal Home Loan Mortgage Corporation	07/25/2041 01/25/2025	02/12/2021 02/25/2021	37,946.85 194,431.03	38,385.61 206,389,50		39,003.67 202.655.46	642.54 (2,623.69)	3.000 2.802	-0.063 0.371	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3137B2Z78	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation	07/15/2023	02/25/2021 02/18/2021	42,381.30	42,584.93		42,535.99	(2,623.69) (13.45)	1.400	0.591	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	38378HAU0	Agency CMO	Government National Mortgage Association	08/20/2027		48,113.52	48,902.89		48,989.67	85.65	1.500	0.508	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	38377LFC7	Agency CMO	Government National Mortgage Association	12/20/2039 11/25/2031	02/12/2021 03/11/2021	14,778.24 63,491.02	14,932.96 65,527.20		14,925.73 65,412.26	22.21 (82.77)	2.500	-0.039	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	3136AQZK9 3137B45W2	Agency CMO Agency CMO	Federal National Mortgage Association Federal Home Loan Mortgage Corporation	09/15/2031	12/30/2020	63,491.02	65,527.20		65,412.26 44,585.84	(82.77)	2.000	0.776	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137ARVU7	Agency CMO	Federal Home Loan Mortgage Corporation	08/15/2038	06/30/2020	1,210.70	1,227.54		1,210.65	(0.05)	3.000	0.295	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3136A8SX9 38378VC45	Agency CMO	Federal National Mortgage Association	09/25/2027 12/16/2041	02/04/2021 11/23/2018	19,016.70 32,191.40	19,388.13 31,029.49		19,458.08 33,114.65	79.98 1,677.30	1.500	0.367	AAA
	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE		Agency CMO Agency CMO	Government National Mortgage Association Government National Mortgage Association			32,191.40	31,029.49		33,114.65	1,677.30	2.250	0.388	AAA AAA
			- <u>p</u> ,o		10/20/2039 <b>20</b>		0.01	0.01		0.01	0.00	2.000		



2017 Financing STAMP Portfolio by Account for quarter ended June 30, 2021

Source			Security Type						Next Call		Base Net Total Unrealized			Summa
Account	Account	Identifier	Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost		Base Market Value	Gain/Loss	Coupon	Yield	Credit R
07020	RCTC I-15 Pri RAMP UP RESERVE	3137AWWM3	Agency CMO	Federal Home Loan Mortgage Corporation	12/15/2027	02/17/2021	21,564.94	21.841.26		21.913.00	78.25	1.250	0,384	Crean R
07020	RCTC I-15 Prj RAMP UP RESERVE	38379JM99	Agency CMO	Government National Mortgage Association	02/16/2041	04/08/2021	9,531.31	9,540.24		9,560.76	27.85	2.500	-1.053	
07020	RCTC I-15 Prj RAMP UP RESERVE	3137AYSH5	Agency CMO	Federal Home Loan Mortgage Corporation	12/15/2042	04/08/2021	38,960.62	39,861.60		39,735.55	(114.60)	1.750	1.027	
7020	RCTC I-15 Prj RAMP UP RESERVE	3137B9RN7	Agency CMO	Federal Home Loan Mortgage Corporation	12/15/2027	02/05/2021	17,748.20	18,150.31		18,276.39	169.60	2.500	-0.419	
7020	RCTC I-15 Prj RAMP UP RESERVE	3133Q5GZ3	Agency CMO	Federal Home Loan Mortgage Corporation	09/25/2033	01/05/2021	67,375.52	68,312.47		67,967.08	(316.05)	1.000	0.496	
7020	RCTC I-15 Prj RAMP UP RESERVE	3137AQQE1	Agency CMO	Federal Home Loan Mortgage Corporation	05/15/2027		39,298.39	40,035.24		40,003.79	(2.29)	1.500	0.615	
7020	RCTC I-15 Prj RAMP UP RESERVE	3136ABNZ2	Agency CMO	Federal National Mortgage Association	11/25/2042	02/05/2021	22,397.98	22,845.94		23,011.91	184.88	2.000	0.263	
7020 7020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3136AEY84 3136ADZA0	Agency CMO Agency CMO	Federal National Mortgage Association Federal National Mortgage Association	07/25/2028 04/25/2028	02/05/2021	21,355.16 48,491.49	21,802.28 49,095.48		21,870.25 49,109.27	91.85 31.55	1.750	0.423	
07020	RCTC I-15 Prj RAMP UP RESERVE	36202F2H8	Agency MBS	Government National Mortgage Association	01/20/2027	12/12/2019	18,631.53	49,095.48		49,109.27 19,542.05	494.08	3.000	0.566	_
07020	RCTC I-15 Pri RAMP UP RESERVE	36178NB99	Agency MBS	Government National Mortgage Association	08/15/2027	10/11/2019	21.708.18	21.949.01		22.613.85	693.23	2.500	0.543	
07020	RCTC I-15 Prj RAMP UP RESERVE	3136AC7J4	Agency MBS Agency MBS	Federal National Mortgage Association	03/25/2023	02/21/2018	29,084.05	28,605.76	-	29,998.16	1,073.11	2.611	0.632	
07020	RCTC I-15 Pri RAMP UP RESERVE	31418AU48	Agency MBS	Federal National Mortgage Association	07/01/2023	05/21/2019	-	-		(0.00)	(0.00)	2.500	0.103	
07020	RCTC I-15 Prj RAMP UP RESERVE	3137B1U75	Agency MBS	Federal Home Loan Mortgage Corporation	01/25/2023	02/27/2018	96,982.96	95,338.80		98,960.44	2,537.22	2.522	0.384	
07020	RCTC I-15 Prj RAMP UP RESERVE	38378KWU9	Agency MBS	Government National Mortgage Association	11/16/2041	05/03/2019	4,194.75	3,935.20		4,204.32	94.22	1.400	0.765	
07020	RCTC I-15 Prj RAMP UP RESERVE	3137B3NW4	Agency MBS	Federal Home Loan Mortgage Corporation	09/25/2022	09/26/2018	35,041.57	34,740.43		35,549.32	652.56	2.778	0.221	
07020	RCTC I-15 Prj RAMP UP RESERVE	36202F3H7	Agency MBS	Government National Mortgage Association	02/20/2027	06/30/2020	20,713.45	21,723.24		21,726.34	32.53	3.000	0.619	
07020	RCTC I-15 Prj RAMP UP RESERVE	3138X0ZY7	Agency MBS	Federal National Mortgage Association	07/01/2028	08/31/2020	91,742.47	96,401.27		96,122.25	6.43	2.500	0.458	
07020	RCTC I-15 Prj RAMP UP RESERVE	3137B7YY9	Agency MBS	Federal Home Loan Mortgage Corporation	01/25/2024	02/26/2021	209,000.00	225,556.72		223,143.03	(358.61)	3.490	0.529	
07020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	36176XQB8 3137AXHN6	Agency MBS Agency MBS	Government National Mortgage Association Federal Home Loan Mortgage Corporation	05/15/2027 02/25/2022	01/25/2018	164,337.87 7,634,49	171,880.33 7,529.51		172,702.66 7,647.08	1,018.56	3.000	0.553	
907020	RCTC I-15 Pri RAMP UP RESERVE	3137AAHN0 3137BDCW4		Federal Home Loan Mortgage Corporation	02/25/2022	02/26/2021	175.000.00	189.916.02		187.943.00	(432.47)	3.303	0.239	
07020	RCTC I-15 Pri RAMP UP RESERVE	3136AMM48	Agency MBS Agency MBS	Federal National Mortgage Association	07/25/2024	09/26/2021	51,760.61	50,987.07	-	52,141.57	592.38	2.509	0.614	
07020	RCTC I-15 Pri RAMP UP RESERVE	3137BJO71	Agency MBS	Federal Home Loan Mortgage Corporation	05/25/2022	09/20/2018	150.000.00	161.201.17		160.854.00	(220.25)	2.770	0.836	
07020	RCTC I-15 Prj RAMP UP RESERVE	36179M4J6	Agency MBS	Government National Mortgage Association	03/20/2028	11/20/2019	18,520.24	18,743.07		19,316.06	591.68	2.500	0.673	
907020	RCTC I-15 Prj RAMP UP RESERVE	36179NKP2	Agency MBS	Government National Mortgage Association	08/20/2028	04/14/2021	24,679.75	25,697.80		25,741.48	50.92	2.500	0.755	
907020	RCTC I-15 Prj RAMP UP RESERVE	3128MMT52	Agency MBS	Federal Home Loan Mortgage Corporation	10/01/2030	02/24/2021	217,005.53	227,313.31		227,304.61	230.55	2.500	0.857	
07020	RCTC I-15 Prj RAMP UP RESERVE	31307NP40	Agency MBS	Federal Home Loan Mortgage Corporation	07/01/2030	02/05/2021	81,741.23	87,718.56		86,525.54	(963.34)	3.000	0.943	
907020	RCTC I-15 Prj RAMP UP RESERVE	3128MMUL5	Agency MBS	Federal Home Loan Mortgage Corporation	02/01/2031	01/19/2021	17,902.42	18,847.89		18,745.45	(143.16)	2.500	0.900	
907020	RCTC I-15 Prj RAMP UP RESERVE	3137B1UF7	Agency MBS	Federal Home Loan Mortgage Corporation	09/25/2022	01/25/2018	11,728.29	11,556.03		11,814.85	141.62	1.785	0.211	
907020	RCTC I-15 Prj RAMP UP RESERVE	36179Q2A8	Agency MBS	Government National Mortgage Association	02/20/2030	04/30/2020	73,789.03	78,031.90		77,853.33	(417.48)	3.000	1.092	
907020 907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3137BQBY2 36179NAJ7	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Government National Mortgage Association	03/25/2022 04/20/2028	08/16/2019 06/30/2020	34,212.87 12,029,30	34,433.38 12,696,55		34,552.60 12,619.94	303.72 (58.78)	2.183 3.000	0.351	
907020	RCTC I-15 Prj RAMP UP RESERVE	3138EJPZ5	Agency MBS	Federal National Mortgage Association	07/01/2022	07/22/2019	12,029.50	12,090.33		12,019.94	77.60	2.996	1.171	
907020	RCTC I-15 Prj RAMP UP RESERVE	31418CDH4	Agency MBS	Federal National Mortgage Association	10/01/2022	05/06/2021	43.224.56	45,304.74		45.291.99	(9.12)	2.500	0.941	
907020	RCTC I-15 Prj RAMP UP RESERVE	3138ETOP4	Agency MBS	Federal National Mortgage Association	06/01/2031	02/11/2021	37,815.91	41,006.64		41,101.73	233.20	3.500	0.025	
907020	RCTC I-15 Prj RAMP UP RESERVE	3620ARB67	Agency MBS	Government National Mortgage Association	05/15/2025	05/23/2018	11,549.74	11,824.05		12.254.62	549.88	4.000	-0.419	
907020	RCTC I-15 Pri RAMP UP RESERVE	31418CQM9	Agency MBS	Federal National Mortgage Association	10/01/2027	08/31/2020	0.01	0.01		0.01	(0.00)	3.000	0.494	
907020	RCTC I-15 Prj RAMP UP RESERVE	3136A96F0	Agency MBS	Federal National Mortgage Association	11/25/2022	02/27/2018	38,415.78	37,234.80		39,063.08	950.84	2.184	0.268	
907020	RCTC I-15 Prj RAMP UP RESERVE	3128MENS6	Agency MBS	Federal Home Loan Mortgage Corporation	01/01/2029	10/01/2020	14,473.38	15,147.30		15,117.74	16.79	2.500	0.541	
907020	RCTC I-15 Prj RAMP UP RESERVE	3138EQRJ3	Agency MBS	Federal National Mortgage Association	11/01/2030	02/24/2021	199,130.00	214,064.75		215,273.47	1,547.26	3.500	0.083	
907020	RCTC I-15 Prj RAMP UP RESERVE	3140J83R2	Agency MBS	Federal National Mortgage Association	10/01/2028	02/26/2021	207,792.35	217,207.94		218,157.03	1,129.58	2.500	0.315	
907020	RCTC I-15 Prj RAMP UP RESERVE	3132A9QE0	Agency MBS	Federal Home Loan Mortgage Corporation	02/01/2030	04/29/2020	85,616.70	89,683.49		89,702.33	(135.59)	2.500	0.745	
907020	RCTC I-15 Prj RAMP UP RESERVE	3132A9SM0	Agency MBS	Federal Home Loan Mortgage Corporation	10/01/2031	04/29/2020	52,535.21	55,014.21		55,046.92	(106.29)	2.500	0.943	
907020	RCTC I-15 Prj RAMP UP RESERVE	3137BFE80	Agency MBS	Federal Home Loan Mortgage Corporation	08/25/2024	07/15/2020	77,131.98	80,542.66		79,841.62	145.25	2.720	0.406	
907020	RCTC I-15 Prj RAMP UP RESERVE	3140X4H90	Agency MBS	Federal National Mortgage Association	06/01/2032		202,436.93	213,078.99		211,572.91	(1,422.70)	2.500	0.969	
907020 907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3131X83H7 3140X4TL0	Agency MBS	Federal Home Loan Mortgage Corporation	04/01/2028	02/26/2021	195,902.86	204,534.83		205,267.02	898.47	2.500	0.399	
907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	3140X41L0 31307NTZ7	Agency MBS	Federal National Mortgage Association	09/01/2028	02/25/2021 01/13/2021	68,676.32	71,863.32 74,603.08		71,740.65	(50.90) 52.13	2.500	0.452	
907020	RCTC I-15 Prj RAMP UP RESERVE	3130/NTZ/ 3132A8GL7	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	05/01/2028	01/13/2021 05/11/2021	66,192,91	74,603.08		69,789,83	(689.91)	2.500	1.151	
907020	RCTC I-15 Pri RAMP UP RESERVE	36179NHK7	Agency MBS	Government National Mortgage Association	07/20/2028	03/31/2020	86,461.05	90,189,68		90,709,75	681.46	3.000	1.005	
907020	RCTC I-15 Pri RAMP UP RESERVE	3622A2GC0	Agency MBS	Government National Mortgage Association	03/15/2028	04/30/2020	52,939,21	55.073.32		55,140,95	232.69	2.500	0.549	
907020	RCTC I-15 Prj RAMP UP RESERVE	36179RFD6	Agency MBS	Government National Mortgage Association	06/20/2030	05/01/2020	16,728.79	17,554.77		17,604.21	(10.50)	3.000	1.218	
907020	RCTC I-15 Prj RAMP UP RESERVE	31418DQ47	Agency MBS	Federal National Mortgage Association	07/01/2035	02/24/2021	207,094.08	214,568.88		213,777.01	(486.35)	2.000	1.101	
907020	RCTC I-15 Prj RAMP UP RESERVE	31418DSA1	Agency MBS	Federal National Mortgage Association	08/01/2035	08/31/2020	92,678.93	98,007.97		98,243.37	77.76	3.000	1.071	
907020	RCTC I-15 Prj RAMP UP RESERVE	3140J8ME0	Agency MBS	Federal National Mortgage Association	12/01/2032	12/30/2020	26,706.10	28,492.06		28,237.69	(255.81)	3.000	1.148	
907020	RCTC I-15 Prj RAMP UP RESERVE	3132AEFC5	Agency MBS	Federal Home Loan Mortgage Corporation	11/01/2030		87,464.26	94,046.40		93,697.84	(128.94)	3.500	0.424	
907020	RCTC I-15 Prj RAMP UP RESERVE	3140X7LS6	Agency MBS	Federal National Mortgage Association	08/01/2035	05/25/2021	115,258.45	121,003.36		120,894.58	(204.98)	2.500	0.876	
907020	RCTC I-15 Prj RAMP UP RESERVE	31418DVU3	Agency MBS	Federal National Mortgage Association	01/01/2031	02/26/2021	230,902.11	239,560.95	-	238,916.73	(267.03)	2.000	0.879	
907020 907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3132AEF68 31418DXH0	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal National Mortgage Association	01/01/2033 02/01/2036	05/12/2021 02/24/2021	43,473.45 241,636.93	47,277.39 250,547.29		47,082.19 249,434.55	(236.43) (700.66)	3.500	1.226	
907020	RCTC I-15 Prj RAMP UP RESERVE	31418DXH0 3140X9VK8	Agency MBS Agency MBS	Federal National Mortgage Association Federal National Mortgage Association	02/01/2036	02/24/2021 02/10/2021	241,636.93 90,895.65	250,547.29 97,457.18		249,434.55 95,610.40	(1,811.16)	3.000	1.226	
07020	RCTC I-15 Pri RAMP UP RESERVE	3138WEMJ5	Agency MBS	Federal National Mortgage Association	05/01/2033	02/10/2021	214,309.17	224,756,74		225,352.52	712.19	2.500	0.648	
07020	RCTC I-15 Prj RAMP UP RESERVE	CCYUSD	Currency	UNITED STATES OF AMERICA	06/30/2021			0.00		0.00		0.000	0.000	
07020	RCTC I-15 Prj RAMP UP RESERVE	CCYUSD	Currency	UNITED STATES OF AMERICA	06/30/2021		-	(279,702.28)		(279,702.28)	-	0.000	0.000	
07020	RCTC I-15 Prj RAMP UP RESERVE	31846V203	MM Fund	First American Funds, Inc Government Obligations Fund	06/30/2021		-	322,050.23		322,050.23	-	0.010	0.010	
07020	RCTC I-15 Prj RAMP UP RESERVE	912828H86	US Gov	United States Department of The Treasury	01/31/2022	04/29/2021	1,225,000.00	1,238,446.29		1,235,339.00	(54.00)	1.500	0.058	
07020	RCTC I-15 Prj RAMP UP RESERVE	912828J43	US Gov	United States Department of The Treasury	02/28/2022		315,000.00	318,242.19		318,518.55	378.55	1.750	0.078	
07020	RCTC I-15 Prj RAMP UP RESERVE	912828L57	US Gov	United States Department of The Treasury	09/30/2022		725,000.00	729,419.92		739,587.00	11,756.89	1.750	0.140	
907020	RCTC I-15 Prj RAMP UP RESERVE	912828T67	US Gov	United States Department of The Treasury	10/31/2021	02/26/2021	1,100,000.00	1,108,679.69		1,104,356.00	33.42	1.250	0.065	
907020	RCTC I-15 Prj RAMP UP RESERVE	9128286U9	US Gov	United States Department of The Treasury	05/15/2022	02/13/2020	40,000.00	40,606.25	-	40,706.40	467.85	2.125	0.105	
907020 907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	912828YK0 912828YY0	US Gov US Gov	United States Department of The Treasury United States Department of The Treasury	10/15/2022 12/31/2024	06/21/2021	815,000.00 450,000.00	819,474.22 467,701.17		827,860.70 468,283.50	8,168.31 664.56	1.375	0.152 0.576	
907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	912828YY0 912828YZ7	US Gov US Gov	United States Department of The Treasury United States Department of The Treasury	12/31/2024	06/21/2021	450,000.00	467,701.17 910,759.77		468,283.50 906,993.00	42.67	1.750	0.576	
907020	RCTC I-15 Pri RAMP UP RESERVE	912828 YZ/ 912828ZD5	US Gov	United States Department of The Treasury United States Department of The Treasury	03/15/2023		865,000.00	910,759.77		869,394.20	(436.53)	0.500	0.070	
907020	RCTC I-15 Prj RAMP UP RESERVE	912828ZD5 912828ZP8	US Gov US Gov	United States Department of The Treasury United States Department of The Treasury	05/15/2023			853,286.72			(436.53) (201.50)	0.500	0.202	
907020		9128282F8 91282CAP6	US Gov	United States Department of The Treasury United States Department of The Treasury	10/15/2023		900.000.00	898,185.95		896,130.00	(2,320.88)	0.125	0.223	
	the start of the serve			and and bepartner of the freeday	10/10/2020		15,314,445.22	15,681,264.77		15,683,652.33	34,257.40	0.120	0.010	



# 2017 Financing STAMP Portfolio Transaction Report by Account Quarter ended June 30, 2021

Source				Beginning Base			Base Maturities and		Net Total Realized			Ending Base	Ending Accrued
Account 240907004	Account MIM-RCTC Toll Revenue: - I-15	Identifier 38141GGS7	Description GOLDMAN SACHS GROUP INC	Market Value 939.168.00	Base Purchases	Base Sales	Redemptions	Base Paydowns	Gain/Loss	ccretion (12.011.00)	Gain/Loss 680.00	Market Value 927.837.00	Income Balance 22,568,75
240907004	MIM-RCTC Toll Revenue: - I-15	46625HJD3	JPMORGAN CHASE & CO	1,034,170.00	-	-	-	-	-	(10,606.80)	476.80	1,024,040.00	19,625.00
240907004	MIM-RCTC Toll Revenue: - I-15	927804FJ8	VIRGINIA ELECTRIC AND POWER CO	775,792.50	-	-	-	-	-	(5,783.40)	833.40	770,842.50	8,625.00
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	06051GFZ7 912828H86	BANK OF AMERICA CORP UNITED STATES TREASURY	930,699.60	1,920,855.47		-		-	(4,895.63) (4,735.71)	360.03 (83.76)	926,164.00	4,477.59
240907004	MIM-RCTC Toll Revenue: - I-15	172967LQ2	CITIGROUP INC	774,120.00	-	-	-		-	(4,449.05)	2,131.55	771,802.50	3,600.00
240907004	MIM-RCTC Toll Revenue: - I-15	912828T67	UNITED STATES TREASURY	1,510,425.00	-	-	-	-	-	(4,109.77)	(375.23)	1,505,940.00	3,158.97
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	025816CD9 9128287F1	AMERICAN EXPRESS CO UNITED STATES TREASURY	433,528.47 301,698.00		(100,296.88)	-	-	18.79	(2,584.11) (1,150.05)	401.43	431,345.79 200,282.00	1,324.81 1,459.94
240907004	MIM-RCTC Toll Revenue: - I-15	61746BEA0	MORGAN STANLEY	864,846.72		(100,270.00)	(864,000.00)		-	(1,062.21)	215.49	-	-
240907004	MIM-RCTC Toll Revenue: - I-15	98162CAE1	WOLS 2018-B A4	-	551,246.09	-	-	(550,000.00)	(526.58)	(719.51)	-	-	-
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	912828S76 45866FAR5	UNITED STATES TREASURY INTERCONTINENTAL EXCHANGE INC	401,408.00	901.242.00	(400,734.38)	-	-	64.90	(703.52) (692.20)	(35.00) (54.80)	900,495.00	307.55
240907004	MIM-RCTC Toll Revenue: - I-15	34528DAD5	FORDL 2019-B A3		329,746.69			(123,001.42)	(508.75)	(581.55)	3.79	205,658.76	202.27
240907004	MIM-RCTC Toll Revenue: - I-15	65474VAQ4	NMOTR 2019-A A	-	622,494.53	-	-	-	-	(378.64)	(51.29)	622,064.60	174.39
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	3137BFDQ1 3137B7YX1	FHMS K-717 A2 FHMS K-037 A1	112,016.63 59,912,29	-	-	-	(22,585.30) (6,889,58)	(76.46) (349.50)	(376.68) (373.05)	(160.42) 372.22	88,817.78 52,672,38	220.99 111.53
240907004	MIM-RCTC Toll Revenue: - I-15	60956PWG3	MONMOUTH CNTY N J IMPT AUTH REV	75,752.25				(0,009.50)	(545.50)	(297.94)	(10.31)	75,444.00	962.50
240907004	MIM-RCTC Toll Revenue: - I-15	3137BC2N7	FHMS K-X01 A	-	140,353.13	-	-	(1,440.32)	(16.09)	(287.09)	104.93	138,714.55	270.50
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	31416BTW8 14040HBM6	FN 995265 CAPITAL ONE FINANCIAL CORP	168,180.99	452,758,50	-	-	(33,077.58)	(854.57)	(257.97) (257.91)	(600.03) (174.09)	133,390.83 452,326,50	590.03 295.11
240907004	MIM-RCTC Toll Revenue: - I-15	233854AC2	DTRT 2020-1 A3		432,758.50	-	-		-	(254.31)	267.06	432,320.30	92.18
240907004	MIM-RCTC Toll Revenue: - I-15	3135G05F6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,252,312.50		(1,252,325.00)	-	-	685.58	(254.16)		-	-
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	3137B7YX1 3137B36H6	FHMS K-037 A1 FHMS K-029 A1	277,094.34	-	-	-	(31,864.30) (18,709,10)	(185.44) (201.94)	(217.84) (188.63)	(1,217.03)	243,609.74 54,592.00	515.83 128.09
240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	3137B7YX1	FHMS K-029 A1 FHMS K-037 A1	59,912.29	-	-	-	(6,889.58)	(144.93)	(188.65) (157.57)	(47.83)	52,672.38	111.53
240907004	MIM-RCTC Toll Revenue: - I-15	9128286Q8	UNITED STATES TREASURY	1,050,063.00	-	-	(1,050,000.00)	-	-	(121.79)	58.79	-	-
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	9128286Q8 87165LBB6	UNITED STATES TREASURY SYNCT 2016-2 A	750,045.00 526,228.50			(750,000.00)	(525,000.00)	(4.09)	(89.98) (87.76)	44.98 (1,136.65)	-	-
240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	3137AG3X6	FHR 3943 GE	526,228.50	58,148,79	-	-	(525,000.00) (58,039.97)	(32.54)	(76.28)	(1,150.05)	-	-
240907004	MIM-RCTC Toll Revenue: - I-15	60683BS53	Mitsubishi UFJ Trust and Banking Corp. (New York B	-	1,000,133.12	-	-	-	-	(73.22)	50.10	1,000,110.00	794.44
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	60710AWB4 65602V6W1	Mizuho Bank Ltd., New York Branch Norinchukin Bank NY Branch	1,500,195.00 1,000,150.00	-	-	(1,000,000.00)		-	(56.76) (33.30)	86.76 (116.70)	1,500,225.00	1,540.00
240907004	MIM-RCTC Toll Revenue: - 1-15 MIM-RCTC Toll Revenue: - 1-15	05586VAC6	BMWLT 2019-1 A3	36.807.68	-		(1,000,000.00)	(36,759,16)	- 0.00	(33.30)	(116.70)	-	-
240907004	MIM-RCTC Toll Revenue: - I-15	3137B36H6	FHMS K-029 A1	8,247.89	-	-	-	(2,094.30)	(12.72)	(13.20)	(16.62)	6,111.04	14.34
240907004	MIM-RCTC Toll Revenue: - I-15	31416BTW8	FN 995265	7,491.77	-	-	-	(1,473.47)	(38.07)	(11.49)	(26.73)	5,942.01	26.28
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	31677QBG3 14687AAM0	FIFTH THIRD BANK NA (OHIO) CRVNA 2020-P1 A2	501,115.00	-		(500,000.00)	(36,721.14)	(2.72)	(7.45) (1.98)	(1,107.55) 40,60	- 148 137 58	- 26.49
240907004	MIM-RCTC Toll Revenue: - I-15	31846V203	FIRST AMER:GVT OBLG Y	1,135,296.05	12,583,546.60	(13,589,524.68)	-	-	-	-	-	129,317.97	-
240907004	MIM-RCTC Toll Revenue: - I-15	CCYUSD	Payable	(1,074,633.87)	-	-	-	-	-	-	-	1.500.000.00	-
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	196479G29 97689P2K3	COLORADO HSG & FIN AUTH WISCONSIN HSG & ECONOMIC DEV AUTH HOME OWNERSHIP R	1,500,000.00				-		-	-	1,500,000.00	343.56 260.00
240907004	MIM-RCTC Toll Revenue: - I-15	45818WCP9	INTER-AMERICAN DEVELOPMENT BANK	1,503,630.00	-	-	-	-	-	-	(510.00)	1,503,120.00	180.42
240907004 240907004	MIM-RCTC Toll Revenue: - I-15	3137FQXG3 69353RFU7	FHMS K-105 A	636,248.98 536.000.45	-	-	-	(0.01)	-		(95.27)	636,153.70	8,684.24
240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	43813KAA0	PNC BANK NA HAROT 2020-3 A1	536,000.45	-	-	-	(145,570,85)	(0.01)		- (0.00)	536,000.45	268.32
240907004	MIM-RCTC Toll Revenue: - I-15	57582RM37	MASSACHUSETTS (COMMONWEALTH OF)	375,052.50	-	-	(375,000.00)	-	-	-	(52.50)	-	-
240907004	MIM-RCTC Toll Revenue: - I-15	23504MAC8	DALLAS FT WORTH TEX INTL ARPT REV SUB LIEN TAXABLE	410,065.60	-	-	-	-	-	-	(8.20)	410,057.40	843.92
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	14913R2E6 459058JO7	CATERPILLAR FINANCIAL SERVICES CORP INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,525.00 205,098,40					-	-	50.00 (2.05)	500,575.00 205,096,35	494.80 64.56
240907004	MIM-RCTC Toll Revenue: - I-15	56052FJB2	MAINE ST HSG AUTH MTG PUR	440,000.00	-	-	-	-	-	-	-	440,000.00	48.22
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	57419P7F0 658886DZ6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & CMNTY DEV NORTH DAKOTA ST HSG FIN AGY MTG REV	600,000.00 430,000.00	-	-	-		-			600,000.00 430,000.00	204.00 212.03
240907004	MIM-RCTC Toll Revenue: - 1-15 MIM-RCTC Toll Revenue: - 1-15	22550UAB7	CREDIT SUISSE AG (NEW YORK BRANCH)	430,000.00 406,187.00	-	-	-			-	3,796.60	430,000.00 409,983.60	212.03
240907004	MIM-RCTC Toll Revenue: - I-15	63902HAD1	NATURE CONSERVANCY	74,996.25	-	-	-	-	-	-	3.75	75,000.00	99.06
240907004 240907004	MIM-RCTC Toll Revenue: - I-15	51501HAK5 3130ALJZ8	Landesbank Baden-Württemberg, New York Branch FEDERAL HOME LOAN BANKS	1,000,160.00 750,097,50	-	-	-	(750.000.00)	-	-	170.00 (97,50)	1,000,330.00	1,000.00
240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	3130ALJZ8 46647PCA2	JPMORGAN CHASE & CO	750,097.50 340,921,40	-	-	-	(/50,000.00)	-		(97.50)	342,077.40	- 88.12
240907004	MIM-RCTC Toll Revenue: - I-15	92343VGD0	VERIZON COMMUNICATIONS INC	340,914.60	-	-	-	-	-	-	1,642.20	342,556.80	46.75
240907004	MIM-RCTC Toll Revenue: - I-15	65339KBV1	NEXTERA ENERGY CAPITAL HOLDINGS INC	225,562.50		-	-	-	-	-	564.75	226,127.25	105.85
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	13013KAA1 842400HC0	CALIFORNIA CMNTY COLLEGE DISTS TAX & REV ANTIC NT SOUTHERN CALIFORNIA EDISON CO	149,994.00 220,343.20					-	-	(4.50) 521.40	149,989.50 220,864.60	94.79 470.07
240907004	MIM-RCTC Toll Revenue: - I-15	98162CAE1	WOLS 2018-B A4	551,292.50	(551,246.09)	-	-	-	-	-	(46.41)	-	-
240907004	MIM-RCTC Toll Revenue: - I-15	57419P7F0	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & CMNTY DEV	-	400,000.00	-	-		-	-	-	400,000.00	136.00
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	88276SJH4 83050PRZ4	TEXAS PUBLIC FINANCE AUTHORITY Skandinaviska Enskilda Banken AB (publ)	- 700,014.00	190,000.00		-			- 0.01	9.50 76.99	190,009.50 700,091.00	38.79 442.94
240907004	MIM-RCTC Toll Revenue: - I-15	14315PAB1	CARMX 2019-3 A2A	64,009.15		-	-	(63,859.71)	0.27	0.11	(149.82)	-	-
240907004	MIM-RCTC Toll Revenue: - I-15	12597PAB4	CNH 2020-A A2	65,574.66	-	-	-	(30,924.65)	0.81	0.39	(109.37)	34,541.84	16.55
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	3134GXJF2 05586F5B9	FEDERAL HOME LOAN MORTGAGE CORP BNP Paribas New York Branch	404,708.40 1.150,023.00	-		- (1,150,000.00)	-		1.26	(321.21) (25.56)	404,388.45	2.25
240907004	MIM-RCTC Toll Revenue: - I-15	14687AAM0	CRVNA 2020-P1 A2	385,065.45	-	-	-	(84,928.50)	2.80	3.37	30.40	300,173.53	53.68
240907004	MIM-RCTC Toll Revenue: - I-15	71112JU85	The Peoples Gas Light and Coke Company	-	599,983.50	-	-	(83,609,68)	-	3.67	0.83	599,988.00	-
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	26209AAE1 65478DAD9	DRIVE 2019-4 B NAROT 2018-A A3	261,747.20 47,942.30		-	-	(83,609.68) (47,871.45)	1.99 6.97	3.84 5.10	(1,223.86) (82.92)	176,919.49	174.82
240907004	MIM-RCTC Toll Revenue: - I-15	34528GAJ5	FORDO 2020-A A2	225,811.54	-	-	-	(127,855.89)	10.45	7.53	(386.34)	97,587.30	44.63
240907004	MIM-RCTC Toll Revenue: - I-15	3134GV6H6	FEDERAL HOME LOAN MORTGAGE CORP	500,165.00	-	-	-	-	-	16.78	(181.78)	500,000.00	715.56
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	3134GWEH5 02361KSH8	FEDERAL HOME LOAN MORTGAGE CORP Ameren Illinois Company	750,292.50	- 799.980.00	-	- (800.000.00)	-		18.87 20.00	(258.87)	750,052.50	898.33
240907004	MIM-RCTC Toll Revenue: - I-15	24422EVM8	JOHN DEERE CAPITAL CORP	625,000.00	-	-	-	-	-	29.03	(210.28)	624,818.75	507.81
240907004 240907004	MIM-RCTC Toll Revenue: - I-15	63743CU76	National Rural Utilities Cooperative Finance Corpo	-	999,959.17	-		-	-	29.16	(8.33)	999,980.00	-
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	26055ATM8 38013FAD3	The Dow Chemical Company GMCAR 2018-4 A3	- 187.039.31	524,966.75	-	(525,000.00)	(49.295.58)	(253.18)	33.25	(883.93)	- 136.644.06	- 180.60
240907004	MIM-RCTC Toll Revenue: - I-15	53154LVA1	Liberty Utilities Co.	-	524,842.06	-	-	-	-	47.10	53.09	524,942.25	-
240907004	MIM-RCTC Toll Revenue: - I-15	15189WAM2	CENTERPOINT ENERGY RESOURCES CORP	484,830.25		-		-		57.84	160.41	485,048.50	1,122.24
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	3133EL7F5 02361KTE4	FEDERAL FARM CREDIT BANKS FUNDING CORP Ameren Illinois Company	999,630.00	4 2 2 2 9 2 9 9 8 8 3 . 3 3	- (999,956.67)	(1,000,000.00)	-	451.43 6.67	59.10 66.67	(140.53)	-	-
210707004		022011111	·		Δ1,	(777,750.07)			0.07	00.07			



#### 2017 Financing STAMP Portfolio Transaction Report by Account Quarter ended June 30, 2021

Source Account	Account	Identifier	Description	Beginning Base Market Value	Base Purchases	Base Sales	Base Maturities and Redemptions	Base Paydowns	Net Total Realized	Base Amortization/A ccretion	Base Change In Net Unrealized Gain/Loss	Ending Base Market Value	Ending Accrued Income Balance
240907004	MIM-RCTC Toll Revenue: - I-15	69350ARP5	PPG Industries, Inc.	774,907.00		- Dase Sales	(775,000.00)	Base Faydowns	-	80.51	12.49		
240907004	MIM-RCTC Toll Revenue: - I-15	63743CSJ3	National Rural Utilities Cooperative Finance Corpo	-	999,887.50	(249,996.25)	(750,000.00)	-	2.50	106.25	-	-	-
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	07274LV53 80285PU18	Bayerische Landesbank, New York Branch Santander UK nlc	- 899.595.00	899,772.00	-	-	-		123.00	15.00 18.25	899,910.00 900.000.00	-
240907004	MIM-RCTC Toll Revenue: - I-15	02665JTG5	American Honda Finance Corporation	-	899,568.00	-	(900.000.00)	-		432.00	- 18.25	-	
240907004	MIM-RCTC Toll Revenue: - I-15	80285PV25	Santander UK plc	999,390.00	-	-	-	-	-	505.56	14.44	999,910.00	-
				37,554,130.24	26,204,112.70	(16,592,833.86)	(10,439,000.00)	(2,838,461.53)	(1,954.43)	(55,904.92)	3,988.55	34,908,710.62	101,229.23
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828T67	UNITED STATES TREASURY	1,309,035.00	-	(201,015.63)	-	-	42.88	(3,643.35)	(62.91)	1,104,356.00	2,316.58
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828H86	UNITED STATES TREASURY	-	1,238,446.29	-	-	-	-	(3,053.29)	(54.00)	1,235,339.00	7,664.71
240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	912828YZ7 3137B7YY9	UNITED STATES TREASURY FHMS K-037 A2	607,008.00 224 693 81	-	-	-			(2,315.41) (1.567.35)	(30.59)	604,662.00	26.49 607.84
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828YK0	UNITED STATES TREASURY	407,592.00	-		-		-	(1,199.87)	(80.13)	406,312.00	1,157.10
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137BDCW4	FHMS K-039 A2	188,956.25	-	-	-	-	-	(1,174.64)	161.39	187,943.00	481.69
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137EADB2	FEDERAL HOME LOAN MORTGAGE CORP	407,196.00	-	-	-	-	-	(712.45)	(1,587.55)	404,896.00	4,433.33
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	912828YZ7 912828T67	UNITED STATES TREASURY UNITED STATES TREASURY	337,328.25	252,617.19	(336,701.17)		-	236.68	(645.81) (605.72)	(28.88) (258.04)	251,942.50	11.04
240907020	RCTC I-15 Prj RAMP UP RESERVE	31392J6N4	FNR 0323B EO	152,803,97		(330,/01.17)		(29.465.08)	(1.009.25)	(563.63)	101.78	121.867.79	541.53
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137BLW87	FHMS K-050 A1	106,463.43	0.18	-	-	(5,799.49)	2,044.24	(539.61)	(1,980.34)	100,188.41	224.45
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137BLW87	FHMS K-050 A1	-	109,378.67	-	-	(5,931.39)	(211.43)	(474.61)	(294.19)	102,467.05	229.55
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	912828L57 31418DVU3	UNITED STATES TREASURY FN MA4226	102,418.00 249,660,49	-	-	-	- (10,430.00)	- (384.31)	(406.87) (362.49)	0.87 433.04	102,012.00 238,916,73	439.89 384.84
240907020	RCTC I-15 Pri RAMP UP RESERVE	31418DVU3	FN MA4226 FN MA4279	255,174.81	-	-	-	(10,430.00) (6,865,60)	(247.17)	(307.27)	1,679.77	238,916.73	402.73
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828T67	UNITED STATES TREASURY	151,042.50	-	(150,761.72)	-	-	32.83	(301.55)	(12.07)	-	-
240907020	RCTC I-15 Prj RAMP UP RESERVE	3140J83R2	FN BM4407	236,334.05	-	-	-	(18,094.44)	(819.64)	(268.79)	1,005.85	218,157.03	432.90
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3138EQRJ3 3131X83H7	FN AL7688 FH ZK 5300	231,715.11 223,219.80	-	-	-	(14,846.46) (17,835.51)	(1,101.35) (787.10)	(261.31) (245.71)	(232.51) 915.53	215,273.47 205,267.02	580.80 408.13
240907020	RCTC I-15 Pri RAMP UP RESERVE	3131X83H/ 31418D047	FH ZK5300 FN MA4074	223,219.80	-	-	-	(17,835.51) (20.089.02)	(787.10)	(245./1) (230.83)	915.53	205,267.02	408.13
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137BFE80	FHMS K-041 A1	85,232.12	-	-	-	(5,078.10)	(177.30)	(215.23)	80.13	79,841.62	174.83
240907020	RCTC I-15 Prj RAMP UP RESERVE	3138WEMJ5	FN AS4860	241,141.13	-	-	-	(15,684.18)	(766.55)	(206.51)	868.63	225,352.52	446.48
240907020	RCTC I-15 Prj RAMP UP RESERVE	3134GW6E1	FEDERAL HOME LOAN MORTGAGE CORP	399,648.00	-	-	-	-	-	(194.85)	362.85	399,816.00	209.78
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3137AYCE9 3128MMT52	FHMS K-025 A2 FH G18571	103,098.00 253,089.76			-	(25,299.24)	(1,188.82)	(190.42) (186.07)	(168.58) 888.98	102,739.00 227,304.61	223.50 452.09
240907020	RCTC I-15 Pri RAMP UP RESERVE	31307NP40	FH J32243	91.321.77				(4,346.42)	(312.73)	(176.31)	39.22	86,525,54	204.35
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828L57	UNITED STATES TREASURY	640,112.50	-	-	-	-	-	(154.86)	(2,382.64)	637,575.00	2,749.32
240907020	RCTC I-15 Prj RAMP UP RESERVE	36176XQB8	GN 779250	136,047.20	-	-	-	(11,058.16)	(509.23)	(147.72)	(530.89)	123,801.20	294.51
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	912828ZD5 912828ZD5	UNITED STATES TREASURY UNITED STATES TREASURY	171,096.50 176,128,75	-	-	-	-	-	(143.46) (143.39)	(89.44) (96.36)	170,863.60 175,889.00	249.46 256.79
240907020	RCTC I-15 Pri RAMP UP RESERVE	912828ZD5 912828ZD5	UNITED STATES TREASURY UNITED STATES TREASURY	170,128.75	-			-	-	(143.39)	(90.30)	175,889.00	236.79 249.46
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828ZD5	UNITED STATES TREASURY	176,128.75	-	-	-	-	-	(137.44)	(102.31)	175,889.00	256.79
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828ZD5	UNITED STATES TREASURY	176,128.75	-	-	-	-	-	(134.43)	(105.32)	175,889.00	256.79
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	3140X4H90 3137B45W2	FN FM1155 FHR 4243 LH	156,768.82 70,598.44	-	-	-	(14,007.76) (25,501.04)	(720.90) (203.27)	(114.73) (113.18)	916.18 (195.11)	142,841.60 44,585.84	284.74 101.14
240907020	RCTC I-15 Pri RAMP UP RESERVE	3137B45W2 3138EJPZ5	FHR 4243 LH FN AL2239	23,280,13				(4.396.48)	(203.27)	(115.18)	(195.11)	44,585.84	46.21
240907020	RCTC I-15 Prj RAMP UP RESERVE	3140X4TL0	FN FM1454	78,268.91	-	-	-	(6,416.19)	(297.24)	(100.96)	286.13	71,740.65	143.08
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137B6DF5	FHR 4272 YG	82,996.14	-	-	-	(10,933.15)	(230.89)	(99.90)	(19.02)	71,713.19	117.30
240907020	RCTC I-15 Prj RAMP UP RESERVE	31394KJP0	FHR 2682 JG UNITED STATES TREASURY	45,214.48	-	-	(825,000,00)	(7,511.33)	(279.81)	(98.76)	46.42	37,371.00	135.53
240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	9128286Q8 3138ETQP4	UNITED STATES TREASURY FN AL8561	825,049.50 44,688.93			(825,000.00)	(3,150.79)	(259.69)	(95.70) (95.50)	46.20 (81.22)	41.101.73	110.30
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828YY0	UNITED STATES TREASURY		467,701.17	-	-	-	-	(82.23)	664.56	468,283.50	21.40
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137BJQ71	FHMS K-PLB A	-	53,908.20	-	-	-	-	(80.04)	(210.16)	53,618.00	115.42
240907020	RCTC I-15 Prj RAMP UP RESERVE	31307NTZ7	FH J32368 UNITED STATES TREASURY	80,645.85		-	· · ·	(6,060.70)	(285.49)	(79.11)	303.44	74,524.00	148.26
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	9128286U9 3140X9VK8	UNITED STATES TREASURY FN FM6017	40,904.80 102,956.79	-			(6.640.10)	(479.48)	(67.65) (66.93)	(130.75) (159.87)	40,706.40 95,610.40	108.56 227.24
240907020	RCTC I-15 Prj RAMP UP RESERVE	36176XQB8	GN 779250	53,738.63	-	-	-	(4,367.97)	(192.72)	(64.92)	(211.55)	48,901.46	116.33
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828YZ7	UNITED STATES TREASURY	-	50,455.08	-	-		-	(59.31)	(7.27)	50,388.50	2.21
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE	3138X0ZY7 3140X4H90	FN AU1658 FN FM1155	105,151.29	-	-	-	(8,947.26)	(427.84)	(57.54)	403.60	96,122.25	191.13
240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3140X4H90 3132AEFC5	FN FM1155 FH ZT1963	75,432.69 57,853.04	-	-	-	(6,740.14) (4,013.48)	(373.09) (291.27)	(55.64) (53.45)	(399.39)	68,731.31 53,095.45	137.01 144.56
240907020	RCTC I-15 Pri RAMP UP RESERVE	3136AOZK9	FNR 2015-89 KE	70.487.96				(4,876,18)	(156.47)	(50.97)	7.91	65,412.26	105.82
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137A6Z47	FHR 3806 P	35,106.14	-	(31,211.86)	-	(3,739.87)	(140.87)	(50.05)	36.53	0.02	0.00
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE	3137BJQ71 38375XCM4	FHMS K-PLB A GNR 2008-047 PC	- 11.182.54	107,292.97	-	-	-	-	(46.88)	(10.09)	107,236.00	230.83
240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	38375XCM4 383770KH9	GNR 2008-04 / PC GNR 2011-018 PG	11,182.54	-	-	-	(2,928.08) (1,918.58)	(36.35) (30.41)	(43.52) (43.15)	(32.82) (6.86)	8,141.77 8,731.46	33.32 21.28
240907020	RCTC I-15 Prj RAMP UP RESERVE	3622A2GC0	GN 783795	60,578.36	-			(5,238.17)	(196.31)	(40.33)	37.41	55,140.95	110.29
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137B2Z78	FHR 4221 GA	55,345.19	-	-	-	(12,748.34)	(56.50)	(33.89)	29.53	42,535.99	49.44
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137B9RN7	FHR 4328 EA	21,373.76	-	-	-	(2,988.93)	(63.91)	(31.76)	(12.78)	18,276.39	36.98
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3137BQBY2 3137ARVU7	FHMS K-722 A1 FHR 4073 AJ	54,728.45 30,259.93	-	-	-	(19,779.13) (28,937.08)	(29.30) (107.15)	(29.12) (27.91)	(338.29) 22.85	34,552.60	62.24
240907020	RCTC I-15 Prj RAMP UP RESERVE	3136A7D25	FNR 4073 AD FNR 2012-83 PC	54,332.03		-		(14,587.97)	(166.92)	(27.21)	(546.26)	39,003.67	94.87
240907020	RCTC I-15 Prj RAMP UP RESERVE	38377LFC7	GNR 2010-116 NE	21,600.72	-	-	-	(6,565.72)	(62.91)	(27.15)	(19.20)	14,925.73	30.79
240907020	RCTC I-15 Prj RAMP UP RESERVE	383742C76	GNR 2008-032 PA	34,751.16	-	(31,347.78)	-	(4,740.76)	1,821.80	(25.01)	(459.41)	-	
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	38376V2E6 9128286O8	GNR 2010-019 UA UNITED STATES TREASURY	15,575.82 200,012.00	-	-	- (200,000.00)	(1,309.66)	(40.48)	(21.92) (21.91)	(59.35)	14,144.41	44.51
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3135G05F6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	200,012.00 100,185.00		(100,185.60)	(200,000.00)	-	54.77	(21.91) (20.66)	(33.51)		
240907020	RCTC I-15 Prj RAMP UP RESERVE	3133Q5GZ3	FHS 370 A3	73,615.59	-		-	(6,326.30)	(86.42)	(18.69)	782.90	67,967.08	56.15
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828J43	UNITED STATES TREASURY	40,606.40	-	-	-	-	-	(17.08)	(142.52)	40,446.80	233.97
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	3136ABNZ2 3128MENS6	FNR 2012-148 MC FH G15601	25,860.76 16,366.19	-	-	-	(2,740.07) (1,244.75)	(53.77) (54.72)	(16.21) (14.79)	(38.80) 65.82	23,011.91 15,117,74	37.33
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	3128MENS6 3136AEY84	FH G15601 FNR 2013-70 DG	16,366.19 23,955.94				(1,244.75) (2,001.68)	(54.72) (40.69)	(14.79) (14.77)	65.82 (28.57)	15,117.74 21,870.25	30.15
240907020	RCTC I-15 Prj RAMP UP RESERVE	38378HAU0	GNR 2012-096 AD	36,321.41	-		-	(3,541.91)	(56.95)	(14.11)	(48.64)	32,659.78	40.09
	RCTC I-15 Pri RAMP UP RESERVE	3137AQQE1	FHR 4039 QB	21,727.89	•	-	-	(1,654.76)	(30.01)	(13.28)	(27.95)	20,001.90	24.56
240907020				69,923.70	-				-	(13.25)	69.25	69,979.70	25.18
240907020	RCTC I-15 Prj RAMP UP RESERVE	3134GXDT8	FEDERAL HOME LOAN MORTGAGE CORP										
210/0/020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3134GXD18 3137AQQE1 38377REV3	FHR 4039 QB GNR 2010-158 HA	21,727.89 10,664.83	42 <sup>1,813,39</sup>	(6,203.05)	-	(1,654.76) (4,332.74)	(31.02) (55.67)	(13.23) (13.23) (11.47)	(26.99) (61.90)	20,001.90	24.56

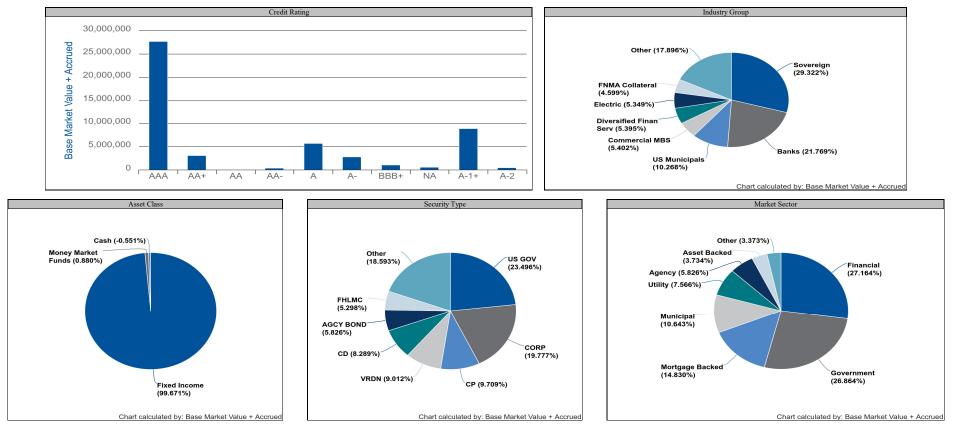


#### 2017 Financing STAMP Portfolio Transaction Report by Account Quarter ended June 30, 2021

No.         No. <th>Source Account</th> <th>Account</th> <th>Identifier</th> <th>Description</th> <th>Beginning Base Market Value</th> <th>Base Purchases</th> <th>Base Sales</th> <th>Base Maturities and Redemptions</th> <th>Base Paydowns</th> <th>Net Total Realized A Gain/Loss</th> <th>Base Amortization/A ccretion</th> <th>Base Change In Net Unrealized Gain/Loss</th> <th>Ending Base Market Value</th> <th>Ending Accrued Income Balance</th>	Source Account	Account	Identifier	Description	Beginning Base Market Value	Base Purchases	Base Sales	Base Maturities and Redemptions	Base Paydowns	Net Total Realized A Gain/Loss	Base Amortization/A ccretion	Base Change In Net Unrealized Gain/Loss	Ending Base Market Value	Ending Accrued Income Balance
MACH         No. 10 mar         Part of the part						-	-	-						28.86
JANNEDEVILSE SUPERATIONEDEVILSE SUPERATIONE <th< td=""><td></td><td></td><td></td><td></td><td></td><td>-</td><td>-</td><td>-</td><td></td><td></td><td></td><td></td><td>21,720.01</td><td>51.78</td></th<>						-	-	-					21,720.01	51.78
Second         Second<					70,339.11	- 27 309 27						(		69.32 51.42
Derive         Description of PERSON         Description of PERSON <thdescription of="" person<="" th="">         Descriptio</thdescription>					55,479.03		(50,491.79)						-	
JENDSDENDS <th< td=""><td>240907020</td><td>RCTC I-15 Prj RAMP UP RESERVE</td><td>3136A72D3</td><td>FNA 2012-M9 A2</td><td>6,713.51</td><td>-</td><td>-</td><td></td><td>(2,395.01)</td><td>(5.50)</td><td>(6.56)</td><td>(31.48)</td><td></td><td>8.75</td></th<>	240907020	RCTC I-15 Prj RAMP UP RESERVE	3136A72D3	FNA 2012-M9 A2	6,713.51	-	-		(2,395.01)	(5.50)	(6.56)	(31.48)		8.75
NameDescription					23,174.92	-	-							21.65
NATURNUTLEN (NAME PERPAR)NUTLEN (NAME P					18 160 70									20.05
SameDirit 0.5 (1997) Support 2000Dirit 0.5 (1997) Support 2000Di							(10,159.96)	-					-	-
BARTER         BARTER        BARTER        BARTER <td></td> <td></td> <td></td> <td></td> <td></td> <td>-</td> <td>-</td> <td>-</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>13.01</td>						-	-	-						13.01
BURNEN 						-	-	-						45.23 38.50
Dense         Market         Markt         Markt         Markt						-								9.45
Derves         Derves <thderves< th=""> <thderves< th=""> <thderves< td="" th<=""><td></td><td>RCTC I-15 Prj RAMP UP RESERVE</td><td></td><td></td><td>-</td><td>46,744.91</td><td>-</td><td>-</td><td>(1,374.04)</td><td>(66.36)</td><td></td><td>(9.12)</td><td>45,291.99</td><td>90.05</td></thderves<></thderves<></thderves<>		RCTC I-15 Prj RAMP UP RESERVE			-	46,744.91	-	-	(1,374.04)	(66.36)		(9.12)	45,291.99	90.05
JAMONDATED					6,105.41	-		-					-	-
					1 678 38									4.50 2.19
Derrors         Derrors <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td>-</td><td>(10,000.00)</td><td>-</td><td>-</td><td></td><td></td><td>-</td><td>-</td></t<>							-	(10,000.00)	-	-			-	-
DAMONE         CYC LID NAME PERSON         SADDESE         COUNTS NAME PERSON         CULLSS         CULLSS <thculss< th=""> <thculss< th="">         CULLSS<td></td><td></td><td></td><td></td><td></td><td>-</td><td>-</td><td></td><td></td><td></td><td></td><td></td><td>19,458.08</td><td>23.77</td></thculss<></thculss<>						-	-						19,458.08	23.77
Density         Name	210707020					-	-	-					-	-
BADDEN         Circle ID, LAND PERSON         Saling         Calability of PESSON         <							(3.342.76)	-					19,542.05	46.58
bottom         bit No.15         b	240907020	RCTC I-15 Prj RAMP UP RESERVE	36179M4J6	G2 MA0825	21,295.10	-		-						38.58
Service         CTU:13 Part PERSENT         CTU:13 Part PERSENT         CTU:13 Part PERSENT         CTU:14 Part PERSENT         Part Persent Part Persent Part Part Part Part Part Part Part Par			31846V203	FIRST AMER:GVT OBLG Y	121,491.02	2,310,132.05	(2,109,572.84)	-			-		322,050.23	-
BARNEN         CTC:157 JAMP UPERSTY         BAILON         Fact. Star Mathematics         BARNEN         B							-	-	-	-	-	-		-
BARNON         EXTCLUS PRAME PRESENT         SUBJECT         SUBJECT <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>(0.00)</td> <td></td> <td></td> <td></td> <td></td>										(0.00)				
Benerosis         Ref 1:15 Part ALL PREASE ALL MARCE CARA MUNICAGE CARA CARA MUNICAGE CARA CARA MUNICAGE CARA	240907020	RCTC I-15 Prj RAMP UP RESERVE		FN 468431	43,731.00		-		(43,745.90)	(11.14)			-	-
SHOPPION         NULL 19, MARCH PERSONN         STELLS IPA MARCH PERSONNN								-	-					-
Serverse         CTC 14.79         Add P SERVEY         Part P SERVEY						-			-				64,981.15	23.38
Shorthow         KTC 11.0P         JAM UP SERIEM         SHAPU         CALMADE         L.20.99         C.C. L.20.90         C.C. L						278.093.75			(350,000.00)				278.071.75	1.608.53
Jamba MCT:14 JB, ALM PERSING         NULL         NAMPS MARK PERSING         J.S.M.         RAMPS MARK PERSING         J.S.M.         RAMPS MARK PERSING         J.S.M.         RAMPS MARK PERSING         J.S.M.         REX.14 JS         J.S.M.         J.S.M.         REX.14 JS         REX.14 JS </td <td>240907020</td> <td></td> <td>36179NAJ7</td> <td></td> <td>14,040.20</td> <td>-</td> <td></td> <td>-</td> <td>(1,296.50)</td> <td>(69.27)</td> <td>0.31</td> <td></td> <td></td> <td>30.07</td>	240907020		36179NAJ7		14,040.20	-		-	(1,296.50)	(69.27)	0.31			30.07
Bestern No.         NETC LS /S         NAME / PERSERV.         NIME & ADA // ESC // Company         1.21.83          1.21.83         2.44         1.14         0.107         C.C. (2.50)           NUMPON NCC // LS /S ADA // PERSERV.         NIMEX // ADA // PERSERV.         NIMEX // ADA //						-	(85,028.05)	-	-				-	-
Server DA         Server DA <t< td=""><td></td><td></td><td></td><td></td><td></td><td>-</td><td>-</td><td>-</td><td></td><td></td><td></td><td></td><td>-</td><td>-</td></t<>						-	-	-					-	-
BARDYN R. KTC 15 P JALW PERSERV         STANKY M. STAN							-		(1,221.83)	2.41			125,000,00	178.89
Semical Section 12 and Sectin 12 and Section 12 and Sectin							-	-		17.01				-
BMORD         BCT (± 1) P JAMUP DESIXP         JSTAILAL         OBJEL JA INSTANAL AUGTORE ASSOLATION         JAUG         J. 201         J. 201         J. 201           BMORD         BCT (± 1) P JAMUP DESIXP         JISAA         DESIXAL MIXTANAL AUGTORE ASSOLATION         JURIAL         JURIAL <thjurial< th="">        JURIAL        JURIAL       &lt;</thjurial<>	210707020		5057010117		9,075.91	-	(8,227.50)	-		11.10	2		-	-
barrow         Index and the RESERVE         Index ANDROAD MOREGAR ASSCRATION         INDEX LINE MALE ANDROAD MOREGAR ASSCRATION         INDEX LINE MALE ANDROAD MOREGAR ASSCRATION         INDEX LINE MALE AND MOREGAR AND MOREGAR         INDEX LINE MALE AND MOREGAR AND MOREGAR AND MOREGAR         INDEX LINE MALE AND MOREGAR AND MOR					-		(2 692 71)						40,602.39	110.55
BMP000RCT LS 19 KAUP PESSURJIAGUYPERALINAR LOAN METAGLE ORP991800 <th< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td>(0,00=0.1)</td><td></td><td></td><td></td><td></td><td></td><td>129,911.60</td><td>69.33</td></th<>							(0,00=0.1)						129,911.60	69.33
Debmotion         RCTC 1:15 PLANUP PERSINE         J132AK21         P125700         RCT 1:15 PLANUP PERSINE         J132AK21         P125700         RCT 1:15 PLANUP PERSINE         J132AK21         PJ7831           Debmotion         RCT 1:15 PLANUP PERSINE         J140X400         RT 1:15 PLANUP PERSINE         J150X400         P1250X400         P1250	240907020	RCTC I-15 Prj RAMP UP RESERVE	3134GWY42	FEDERAL HOME LOAN MORTGAGE CORP		-	-	-	-	-	4.14			65.00
JAMORDU         RCTC L15 /g AMU FURSEXVE         JAMORDU RCTC L15 /g AMU FURSEXVE         JAMORD					-		(9,380.14)	-				-	-	-
Jahon 200         RCT C14 Jb JaxAM UF RESREV.         JHOINNO         PINDP36         CT L15 Jb JAXM UF RESREV.         JHOINNO         PC 2213         OR 2213           2400700         RCT C14 Jb JAXM UF RESREV.         JJTXALNO         JINS K 24 AI         JJJTXALNO         JINS K 24 AI         JJJTXALNO         JINS K 24 AI         JJTXALNO         JINS K 24 AI         J					10.957.99	/2,157.55	-							165.48 12.05
JAMON DO         REFLEX STRUE         JATA DATE PERSERVE         JATA DATE PERSERVE <thjata date="" perserve<="" th=""></thjata>		RCTC I-15 Prj RAMP UP RESERVE			30,531.50	-	-	-	(2,085.79)		7.45	(77.10)		66.77
SHOPPORD         RCTC IS by LAMP UP RESERVE         3173AMF8         PIANS 2011-AGIA AZ         PIANS 2011-AGIA AZ<							(7,807.53)	-						-
Jamba Date         Jamba D														11.13 123.30
2400002         RCT: LI 5D; RAMP UP RESIRVE         312 MAME UP RESIRVE				FHMS K-027 A1	14,600.31		-	-		14.25				17.45
24000020         RCTC I: 57 (EAMP UR RESERVE         1228/MULS         FIG ISS6         20.570.41         -         -         (1.79.108)         065.79         13.39         49.28         18.785.45           24007020         RCTC I: 57 (FRAMP UR RESERVE         36178ED6         G2 MA2864         19.845.11         -         -         (1.722.66)         (09.70)         14.37         (42.11)         17.642.31           24007020         RCTC I: 57 (FRAMP UR RESERVE         31738H04         HAS Ko31 A1         42.070.43         -         -         -         16.35         (26.74)         35.59.22           24007020         RCTC I: 57 (FRAMP UR RESERVE         31738H04         HAS Ko31         42.27.07         -         -         -         16.35         (173.45)         174.267.50           24007020         RCTC I: 57 (FRAMP UR RESERVE         3156AC74         PAX.2013M62.2         43.05.77         -         -         (69.32)         51.28         20.65         (22.47)         (15.12)         174.267.50           24007020         RCTC I: 58 (FRAMP UR RESERVE         315.462.47         PAX.2013M62.2         -         -         20.32         2.35         (100.72)         23.998.16           24007020         RCTC I: 58 (FRAMP UR RESERVE         3123.400.41 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td>-</td><td>(200,000.00)</td><td>-</td><td></td><td></td><td></td><td>-</td><td>216.15</td></t<>							-	(200,000.00)	-				-	216.15
Jamba D         Start Li FS JAMP UP RESERV         9128CAP6         VITED STRESSUR         9128CAP6         VITED STRESSUR         9128CAP6         (9000)							-	-						216.15 37.30
24007020         RCTC L15 bj RAMP UP RESERVE         3137BNV4         FINAS K01 A1         42,070.43         .         .         (6,900.74)         50.44         15.62         (206.45)         135,593.12           24007020         RCTC L15 bj RAMP UP RESERVE         3137BNV3         FIRA 430 CT         44,255.77         .         .         (6,501.22)         51.28         20.65         (224.47)         41,512.01           24007020         RCTC L15 bj RAMP UP RESERVE         91282CAP6         UNITED STATES TREASURY         169,422.00         . </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>-</td> <td>-</td> <td>-</td> <td></td> <td>(50.04)</td> <td></td> <td>10.52</td>								-	-	-		(50.04)		10.52
24000020       RCTC L5 bjr RAMP UP RESERVE       9128C2A66       UNTED STATES TREASURY       174 247 50         240007020       RCTC L5 bjr RAMP UP RESERVE       3156A53       173 85)       174 247 50         240007020       RCTC L5 bjr RAMP UP RESERVE       3156A53       178 85)       174 247 50         240007020       RCTC L5 bjr RAMP UP RESERVE       3156A534       100 72)       299816         240007020       RCTC L5 bjr RAMP UP RESERVE       3125A045       -       -       (9332.5)       235       235       (100 72)       299816         240007020       RCTC L5 bjr RAMP UP RESERVE       3125A045       -       -       (933.5)       (476.57)       29.27       308.40       89.702.33         240007020       RCTC L5 bjr RAMP UP RESERVE       3125A0446       60.912.80       -       -       (933.5)       (476.57)       29.27       308.40       89.702.33         240007020       RCTC L5 bjr RAMP UP RESERVE       3125A0454       60.916.90       -       -       (933.5)       (76.6)       -       -       (91.30)       42.6       (90.14)       42.04.32         240007020       RCT L5 bjr RAMP UP RESERVE       3125A0546       -       -       -       45.456       -       -       -       45.456						-	-	-						41.82
24007020       RCTC 15 by RAM PU PESERVE       31378433       FHR 405 CT       -       -       (6,593 22)       51.28       20.65       (224.47)       41.51.20         24007020       RCTC 15 by RAM PU PESERVE       912362A6       UNITED STATES TREASURY       160.452.00       -       -       -       27.07       (180.07)       169.209.00         24007020       RCTC 15 by RAM PU PESERVE       912362A6       UNITED STATES TREASURY       169.452.00       -       -       (9.33.53)       (47.57)       22.27       308.40       89.070.33         24007020       RCTC 15 by RAM PU PESERVE       3133A0M48       FNA 2015AM AV2       6.6.972.28       -       -       (1.4521.67)       63.33       32.77       (465.14)       52.14.57         24007020       RCTC 15 by RAM PU PESERVE       38378VC45       GNR 2013-16 MA       36.40.57       -       -       (1.4521.67)       63.33       32.77       (465.14)       42.04.73						-	-	-	(6,900.74)	30.44				81.12 46.02
24990702       RCTC 1:15 pi RAMP UP RESERVE       9123CAA6       UNITED STATES TREASURY       169,422.00       -       -       9233.3)       (74.57)       292.7       (80.07)       69.70.23         249097020       RCTC 1:15 pi RAMP UP RESERVE       3133AMM48       PNA2015-MA AV2       66.972.8       -       -       (14.521.67)       63.33       32.77       (40.51.4)       52.403         249097020       RCTC 1:15 pi RAMP UP RESERVE       38378VC45       GRR 201.1-16 MA       36.66       (12.68.1)       52.403       36.66       (12.68.1)       52.403       36.66       (12.68.1)       52.403       36.66       (12.68.1)       52.403       31.04.05       -       -       (1.64.97.2)       65.44       40.77.65       43.104.65       -       -       -       6.13.30.0)       7.66       42.9       (17.76.5)       43.104.65         240007020       RCTC 1:5 fp RAMP UP RESERVE       91282CA76       UNITED STATES TREASURY       348.810.00       -       -       -       48.418.25       -       -       -       48.448.45       -       -       -       -       -       48.46.95.9       -       -       -       -       -       -       -       -       -       -       -       -       -	240907020	RCTC I-15 Prj RAMP UP RESERVE	3137B84S3	FHR 4305 CT	48,255.77			-	(6,591.22)		20.65	(224.47)	41,512.01	67.97
240007020       RCTC I:15 Pr/RAMP UP RESERVE       3132A90E0       PH 258553       99,676.76       -       -       (9,833.53)       (478.57)       29.27       308.40       89,702.31         240007020       RCTC I:15 Pr/RAMP UP RESERVE       3135AMM EV       60,702.8       -       -       (14,521.67)       63.33       32.77       (406.14)       42,403.27         240007020       RCTC I:15 Pr/RAMP UP RESERVE       38378KWU9       GNR 201.3-MA       A5.66       (126.81)       4.204.32         240007020       RCTC I:15 Pr/RAMP UP RESERVE       38378KWU9       GNR 201.3-MA       A5.66       (16.81)       4.204.32         240007020       RCTC I:15 Pr/RAMP UP RESERVE       3132.476.66       -       -       (1,49.07)       (93.13)       42.56       (26.63)       47.062         240007020       RCTC I:15 Pr/RAMP UP RESERVE       3132.6406.75       -       -       -       48.94       (36.394)       348,495.03         240007020       RCTC I:15 Pr/RAMP UP RESERVE       91282CAPE       VINTED STATES TREASURY       348,410.00       -       -       -       -       15.40       (07.53)       33.06.51.79       (32.67.4)       39,063.05         240007020       RCTC I:15 Pr/RAMP UP RESERVE       91282CAPE       VINTED STATES TREASURY						-	-	-	(383.28)	2.35				63.28
240007020       RCTC 1:15 Pi, RAMP UP, RESERVE       3136AMM48       FNA 2015-M4 AV2       66.972.28       -       -       (14,52167)       63.33       32.77       (405.14)       452.14/37         240007020       RCTC 1:15 Pi, RAMP UP, RESERVE       38378VC45       GRR 2013-116 MA       36.406.75       -       -       (3,133.00)       76.66       42.49       (277.65)       33.114.65         240007020       RCTC 1:15 Pi, RAMP UP, RESERVE       3132.876       HZT1989       -       48.418.25       -       -       (1,049.07)       (9.31.34       42.66       (277.65)       33.114.65       19         240007020       RCTC 1:15 Pi, RAMP UP, RESERVE       3132.872       (48.418.25       -       -       -       48.94       (66.94)       144.495.00       -       -       -       -       14.04       30.63.85         240007020       RCTC 1:15 Pi, RAMP UP, RESERVE       91282.624       UNITED STATES TREASURY       344.802.52       -       -       -       -       61.53       (210.05)       164.206.50         240007020       RCT 1:15 Pi, RAMP UP, RESERVE       91282.624       UNITED STATES TREASURY       346.344.57       -       -       -       61.53       (210.05)       164.206.50       -       -       61.548.91 <td></td> <td></td> <td></td> <td></td> <td></td> <td>•</td> <td>-</td> <td></td> <td>(9.833 53)</td> <td>(478 57)</td> <td></td> <td></td> <td></td> <td>44.71 178.37</td>						•	-		(9.833 53)	(478 57)				44.71 178.37
24990702       RCTC I-15 Pi RAMP UP RESERVE       3378 KWU9       GNR 2013-06 A       6,910.89       -       -       (2,993 27)       76.84       36.66       (126.81)       4,204.312         24900702       RCTC I-15 Pi RAMP UP RESERVE       3332AF68       FH ZT1989       -       -       (1,049.07)       (93.13)       42.56       (236.43)       47,082.19         24900702       RCTC I-15 Pi RAMP UP RESERVE       91282CAP6       UNITED STATES TREASURY       348,810.00       -       -       -       48,49       (36.34)       348,495.00         24900702       RCTC I-15 Pi RAMP UP RESERVE       91282CAP6       UNITED STATES TREASURY       234,660.65       -       -       -       51.40       (178.90)       245,231.5         24900702       RCTC I-15 Pi RAMP UP RESERVE       91282CAF6       UNITED STATES TREASURY       44,082.52       -       -       -       -       -       61.57       (37.64)       39,063.08       51.90       50.60.52       -       -       -       -       61.57       (37.64)       39,063.08       51.90       50.60.52       -       -       -       61.57       (37.6)       53.06.09       51.60.52       -       -       -       61.55       (20.67.1)       73.7       30.29 <td< td=""><td></td><td></td><td>3136AMM48</td><td></td><td></td><td></td><td>-</td><td></td><td></td><td></td><td></td><td></td><td>52,141.57</td><td>108.22</td></td<>			3136AMM48				-						52,141.57	108.22
24090702       RCTC L15 br RAMP UP RESERVE       9132AE68       FH ZT1999       -       48,418.25       -       -       (1,049 07)       (9,13)       42.56       (23,43)       47,082.19         24090702       RCTC L15 br RAMP UP RESERVE       912828278       UNTED STATES TREASURY       254,650.65       -       -       -       45,94       (36,34)       47,082.19         24090702       RCTC L15 br RAMP UP RESERVE       912828278       UNTED STATES TREASURY       254,650.65       -       -       -       45,04       (36,34)       254,523.15         24090702       RCTC L15 br RAMP UP RESERVE       91282A274       UNTED STATES TREASURY       44,082.52       -       -       -       -       61,55       (20,05)       164,290.01       -       -       -       61,55       (20,05)       164,290.01       -       -       -       61,55       (20,05)       164,290.01       164,493.00       -       -       -       61,55       (20,05)       164,290.01       164,493.00       -       -       -       61,55       (20,05)       164,390.01       363,457       -       -       (1,91,490.01       96,20.433.33       20,490.20       20,490.20       RCT L15 br RAMP UP RESERVE       31370.105       FNMAM SCO       - <t< td=""><td></td><td></td><td></td><td></td><td></td><td>-</td><td>-</td><td>-</td><td></td><td></td><td></td><td></td><td></td><td>4.89</td></t<>						-	-	-						4.89
24007020       RCTC L15 Pi RAMP UP RESERVE       91282.CAP6       UNITED STATES TREASURY       348,405.00       -       -       -       48,94       (36.394)       2548,952.01         24000702       RCTC L15 Pi RAMP UP RESERVE       91282.CAP6       UNITED STATES TREASURY       2346,965.0       -       -       -       51.0       (37.2)       340.65       31.79       (32.67.4)       39,063.08         24000702       RCTC L15 Pi RAMP UP RESERVE       9132.05.00       UNTED STATES TREASURY       164.439.00       -       -       -       61.55       (20.0)       164.29.00         24000702       RCTC L15 Pi RAMP UP RESERVE       9132.05.00       HI 258.04       06.449.31       -       -       -       61.55       (20.0)       96.342.05         24000702       RCT L15 Pi RAMP UP RESERVE       3132.05.00       HI 258.04       06.449.31       -       -       (93.19)       5.04.69.30       77.85.33.02       96.044       97.85.33       92.04       (49.0)       9.66.44       97.85.33       92.04       (49.0)       9.66.44       91.68.00       96.24       (20.49.00       97.85.33       92.04       (49.0)       9.66.44       94.95.00       92.06.44       94.95.00       97.85.33       97.85.33       97.85.33       97.85.33       <	240907020	RCTC L15 Prj RAMP UP RESERVE			36,406.75	18 418 24	-	-						60.36 126.80
24007020       RCTC I-15 Pig RAMP UP RESERVE       3136,096 Pix N2 012-M17 A2       44,082.52       -       -       (4,787.55)       43.06       51.79       (326.74)       30,63.08       50,040         240007020       RCTC I-15 Pig RAMP UP RESERVE       91320,450       UNTED STATES TREASURY       164,439.00       -       -       -       61.55       (20.05)       164,298.00         240007020       RCTC I-15 Pig RAMP UP RESERVE       3132,050,00       HI 258.04       60,449.31       -       -       (.5,548.91)       (.26,74)       340.29       55,046.92         240007020       RCTC I-15 Pig RAMP UP RESERVE       3157,010.75       74.00       (.86,344.57)       -       -       (.94,19)       5.8       90.24       (.59,03)       97,853.33         240007020       RCTC I-15 Pig RAMP UP RESERVE       31370175       F1M8 Sc01.42       10.0347.44       -       -       (.94,19)       5.8       90.24       (.59,03)       97,853.34         240007020       RCT I-15 Pig RAMP UP RESERVE       91320.76       UNTED STATES TREASURY       166,14.75       -       (.16,548.91)       -       -       1.116.56       14.46       (.54,02)       -       -       1.116.56       14.46       (.54,02)       -       -       -       -					348,810.00									92.04
24007020       RCTC 1-15 Pit RAMP UP RESERVE       91282CAP6       UNITED STATES TREASURY       164.390.0       - <td></td> <td></td> <td></td> <td></td> <td></td> <td>-</td> <td>-</td> <td></td> <td>-</td> <td>-</td> <td></td> <td></td> <td></td> <td>40.71</td>						-	-		-	-				40.71
24007020         RCTC I-IS Pi RAMP UP RESERVE         3132A9SM0         FH 258G24         60,449.31         -         -         (5,548.91)         (20,71)         73.75         340.29         55,046.92           240007020         RCTC I-IS Pi RAMP UP RESERVE         3137B1U75         FHMS K-501 A2         100,347.44         -         -         (791168)         (469.33)         78.20         (548.91)         20.98         (24.98)         25,046.92           240007020         RCTC I-IS Pi RAMP UP RESERVE         3137B1U75         FHMS K-501 A2         100,347.44         -         -         (93.19)         5.98         90.24         (549.03)         98,960.44           240007020         RCTC I-IS Pi RAMP UP RESERVE         3140X7L56         FM FM396         -         123,396.61         -         (2.79.62)         (16.16.44)         98.22         (204.98)         120,894.54           240007020         RCTC I-IS Pi RAMP UP RESERVE         91482057         UNED STATES TREASURY         116.26.05         -         (16.51.87.87)         -         -         134.27         (58.20.38         -         -         14.48         (1.50.38         -         -         134.27         (58.20.38         -         -         134.27         (58.20.38         R8.00         -         -<						-	-	-	(4,787.55)	43.06				69.92 43.39
240907020         RCTC 1-15 Prj RAMP UP RESERVE         313781/75         FIMS K-S01 A2         100,347.44         -         -         (934.19)         5.98         90.24         (\$49.03)         98,896.44           240907020         RCTC 1-15 Prj RAMP UP RESERVE         3140XTLS6         FN FM3936         -         122,896.54         -         (\$2,79.62)         (116.04)         98.62         (204.98)         120,894.54           240907020         RCTC 1-15 Prj RAMP UP RESERVE         912282167         UNITED STATES TREASURY         166,146.75         -         (165,837.89)         -         -         1,116.56         114.86         (1,50.28)         -           240907020         RCTC 1-15 Prj RAMP UP RESERVE         912282787         UNITED STATES TREASURY         112,280.95         -         -         (12,904.44)         (74.2 x2)         128.28         (518.20)         98,243.37           240907020         RCTC 1-15 Prj RAMP UP RESERVE         912828787         UNITED STATES TREASURY         599,178.00         -         -         134.27         (548.20)         98,243.37           240907020         RCTC 1-15 Prj RAMP UP RESERVE         912828740         UNITED STATES TREASURY         188,511.30         -         -         134.48         (726.89)         187,919.30           2							-	-	(5,548.91)	(267.51)				43.39
240907020       RCTC 1-15 Pij RAMP UP RESERVE       3140X156       FN FM3936       -       123,396.61       -       (2,279.62)       (116.04)       98.62       (204.98)       120,894.58         240907020       RCTC 1-15 Pij RAMP UP RESERVE       3140X156       FN FM3936       -       (16.146.75       -       (16.5387.89)       -       1.116.56       114.86       (1,540.28)       -       -       1.116.56       114.86       (1,540.28)       -       -       1.212.20.95       -       -       (12.944.84)       (12.94.84)       (1						-	-	-						184.47
240007020         RCTC I-15 Pig RAMP UP RESERVE         912828767         UNITED STATES TREASURY         166,146.75         (165,837.89)         111.65         114.86         (1.540.28)           240007020         RCTC I-15 Pig RAMP UP RESERVE         314180.1         FN MAH112         112,280.95         -         -         (12,904.84)         (724.82)         128.28         (518.20)         98,84.37           240007020         RCTC I-15 Pig RAMP UP RESERVE         91282828         UNITED STATES TREASURY         599,175.00         -         -         134.27         (434.82)         598,878.00           240007020         RCTC I-15 Pig RAMP UP RESERVE         91282878         UNITED STATES TREASURY         158,511.30         -         -         134.29         (726.89)         187,919.30           240007020         RCTC I-15 Pig RAMP UP RESERVE         912828740         UNITED STATES TREASURY         188,511.30         -         -         134.49         (726.89)         187,919.30           240007020         RCTC I-15 Pig RAMP UP RESERVE         912828740         UNITED STATES TREASURY         108,884.78         (109,378.67)         -         -         136.79         37.0           240007020         RCT I-15 Pig RAMP UP RESERVE         9128287400         UNITED STATES TREASURY         234,365.40         - <td></td> <td></td> <td></td> <td></td> <td>100,347.44</td> <td>122 206 (1</td> <td>-</td> <td>-</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>203.83 240.12</td>					100,347.44	122 206 (1	-	-						203.83 240.12
240907020         RCTC 1-15 Pri RAMP UP RESERVE         31418DSA1         FN MA4112         112,280.95         -         -         (12,90.48)         (742.82)         128.28         (518.20)         98,243.37           240907020         RCTC 1-15 Pri RAMP UP RESERVE         912832ZP         UNITED STATES TREASURY         599,178.00         -         -         134.27         (434.27)         598,878.00           240907020         RCTC 1-15 Pri RAMP UP RESERVE         912832ZP         UNITED STATES TREASURY         188,511.30         -         -         134.89         (726.89)         187,919.30           240907020         RCTC 1-15 Pri RAMP UP RESERVE         9137BLW87         FIMS K-050 A1         108,884.78         (109,378.67)         -         -         136.79         357.10           240907020         RCTC 1-15 Pri RAMP UP RESERVE         912828YK0         UNITED STATES TREASURY         234,365.40         -         -         157.64         (893.64)         236,29.40           240907020         RCTC 1-15 Pri RAMP UP RESERVE         912828YK0         UNITED STATES TREASURY         234,365.40         -         -         157.64         (893.64)         236,29.20         120.62.70           240907020         RCTC 1-15 Pri RAMP UP RESERVE         91284MPU RESERVE         3137.44         157.64					166.146.75	123,396.61	(165.837.89)		(2,279.62)				120,894.58	240.12
24090702         RCTC 1-15 pr 7 AMP UP RESERVE         912828YK0         UNITED STATES TREASURY         188,511.0         -         -         -         134.89         (726.89)         187,919.30           240907020         RCTC 1-15 pr RAMP UP RESERVE         3137BLW87         FHMS K-050 AI         108,884.78         (109,378.67)         -         -         136.79         357.10           240907020         RCTC 1-15 pr RAMP UP RESERVE         3137BLW87         FHMS K-050 AI         108,884.78         (109,378.67)         -         -         136.79         357.10           240907020         RCTC 1-15 pr RAMP UP RESERVE         912828YK0         UNITED STATES TREASURY         234,365.40         -         -         -         157.64         (893.64)         233,629.40           240907020         RCTC 1-15 pr RAMP UP RESERVE         3137HLW4         FHMS K-020 A2         101,386.00         -         -         (390.61)         324         187.32         (633.25)         101,062.70				FN MA4112		-	-		(12,904.84)	(742.82)				231.70
240907020         RCTC I-15 Prj RAMP UP RESERVE         3137BLW87         FHMS K-050 A1         108,884.78         (109,378.67)         -         -         136.79         357.10           240907020         RCTC I-15 Prj RAMP UP RESERVE         912828YK0         UNITED STATES TREASURY         234,365.40         -         -         157.64         (893.64)         233,629.40           240907020         RCTC I-15 Pri RAMP UP RESERVE         912828YK0         UNITED STATES TREASURY         234,365.40         -         -         157.64         (893.64)         233,629.40           240907020         RCTC I-15 Pri RAMP UP RESERVE         3127.147W         FIMS K-020.22         101.896.00         -         -         (390.61)         324         187.32         (633.25)         101.062.70						-	-	-	-	-				95.79
240907020 RCTC 1-15 Prj RAMP UP RESERVE 912828YK0 UNITED STATES TREASURY 234,365.40						(109.378.67)	-	-					187,919.30	535.16
240907020         RCTC I-15 Prj RAMP UP RESERVE         3137 ATRW4         FHMS K-020 A2         101,896.00         (390.61)         3.24         187.32         (633.25)         101,062.70           16,482,239.35         5,199,107.22         (3,329,461.18)         (1,255,000.00)         (1,109,863.58)         (8,028.60)         (21,372,66)         (14,265.94)         15,683,652.33	240907020	RCTC I-15 Prj RAMP UP RESERVE	912828YK0	UNITED STATES TREASURY	234,365.40		-	-	-	-	157.64	(893.64)		665.33
16,452,23,35 5,199,107,22 (5,25,461,18) (1,155,400,000) (1,109,865,58) (8,028,60) (21,372,66) (14,265,94) 15,683,652,33	240907020	RCTC I-15 Prj RAMP UP RESERVE	3137ATRW4	FHMS K-020 A2		E 100 107 20	(2 220 4/1 10)	(1 225 000 00)						196.98
					10,482,239.35	5,199,107.22	(5,529,401.18)	(1,255,000.00)	(1,109,865.58)	(8,028.00)	(21,372.06)	(14,205.94)	15,085,052.33	37,104.06

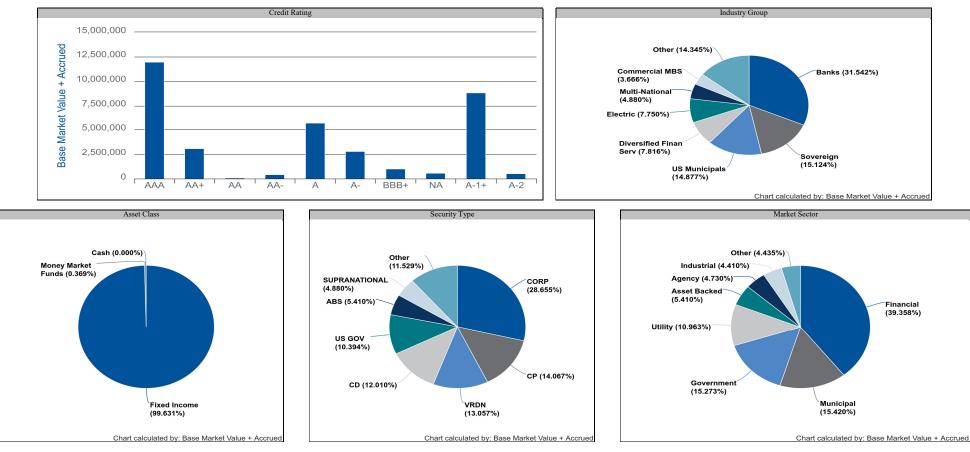


#### 2017 Financing STAMP Portfolio Summary of Investments for quarter ended June 30, 2021



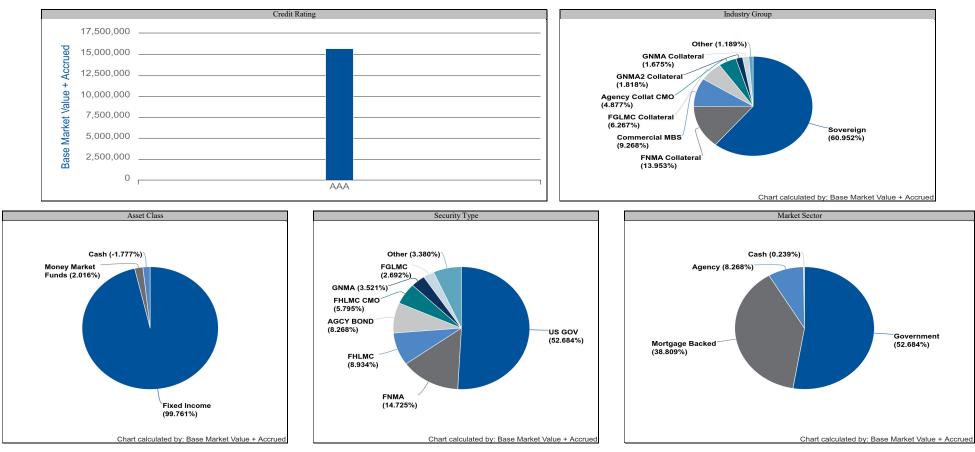


2017 Financing STAMP Portfolio Sales Tax I15 ELP Project Revenue Fund Summary of Investments for quarter ended June 30, 2021





2017 Financing STAMP Portfolio Ramp Up Fund Summary of Investments for quarter ended June 30, 2021





## Payden & Rygel Operating Portfolio by Investment Category for Quarter ended June 30, 2021

Account Num	ber: 001050990415	Name: RIVERSIDE COUNTY TRANS	COMM									
				Final	Next Call		Base Market	Unrealized	Accrued			Credit
CUSIP	Security Type Category	Issuer	Trade Date	Maturity2	Date	<b>Original</b> Cost	Value	Gain/Loss	Income	Coupon	Yield	Rating
010831DQ5	Taxable Muni	ALAMEDA CNTY CA 3.095% 6/01/23	04/24/2018	06/01/2023		133,524.81	136,653.40	3,128.59	2.61	3.100	2.953892553	AA+
023135AJ5	Credit	AMAZON COM INC 2.500% 11/29/22	11/29/2012	11/29/2022	08/29/2022	308,401.74	308,322.00	-79.74	156.19	2.500	2.441453935	AA
023135BP0	Credit	AMAZON COM INC SR NT 0.400% 6/03/23	06/03/2020	06/03/2023		269,622.00	270,245.70	623.70	666.67	0.400	0.399692237	AA
023135BW5	Credit	AMAZON COM INC 0.450% 5/12/24	05/12/2021	05/12/2024		254,627.70	254,436.45	-191.25	84.00	0.450	0.451249962	AA
037833DL1	Credit	APPLE INC 1.700% 9/11/22	09/11/2019	09/11/2022		524,910.75	534,234.75	9,324.00	203.13	1.700	1.671270854	AA+
037833DV9	Credit	APPLE INC 0.750% 5/11/23	05/11/2020	05/11/2023		194,469.60	196,704.30	2,234.70	2,727.08	0.750	0.744180508	AA+
05588CAC6 06050TMJ8	Asset-Backed Credit	BMW VEHICLE OWNER         1.920%         1/25/24           BANK OF AMERICA MTN         3.335%         1/25/23	09/18/2019 01/25/2019	01/25/2024 01/25/2023	01/25/2022	249,824.75 520,000.00	252,306.94 528,585.20	2,482.19 8,585.20	7,514.87 2,374.17	1.920 3.340	1.904648533 3.291973901	AAA A+
06051GJR1	Credit	BK OF AMERICA MTN 0.976% 4/22/25	04/22/2021	04/22/2025	04/22/2022	235,000.00	235,754.35	754.35	693.33	0.980	0.972654070	A+ A-
06406RAK3	Credit	BANK OF NY MTN 1.950% 8/23/22	08/23/2019	08/23/2022	04/22/2024	99,968.00	101,918.00	1,950.00	439.61	1.950	1.915953506	A
06406RAM9	Credit	BANK OF NY MTN 1.850% 1/27/23	01/28/2020	01/27/2023	01/02/2023	299,790.00	306,996.00	7,206.00	277.76	1.850	1.810087569	A
072024WN8	Taxable Muni	BAY AREA CA TOLL 2.184% 4/01/23	09/26/2019	04/01/2023		680,000.00	701,073.20	21,073.20	190.52	2.180	2.121418164	AA
088006JW2	Taxable Muni	BEVERLY HILLS CA 0.373% 6/01/22	10/15/2020	06/01/2022		330,000.00	330,419.10	419.10	212.00	0.370	0.372545494	AA+
13032UUZ9	Taxable Muni	CALIFORNIA ST HLTH 1.893% 6/01/22	11/25/2019	06/01/2022		520,000.00	527,872.80	7,872.80	2,139.75	1.890	1.868153558	AA-
13063BFS6	Taxable Muni	CALIFORNIA ST BUILD 6.650% 3/01/22	04/01/2010	03/01/2022		205,120.83	219,044.70	9,044.70	25.28	6.650	6.428909792	AA-
13066YTZ2	Taxable Muni	CALIFORNIA ST DEPT 2.000% 5/01/22	09/28/2016	05/01/2022		300,502.79	304,527.00	4,024.21	1,148.60	2.000	1.974197242	AA+
13077DMJ8	Taxable Muni	CALIFORNIA ST UNIV 0.475% 11/01/23	09/17/2020	11/01/2023		150,000.00	149,811.00	-189.00	3,888.49	0.480	0.473735127	AA-
14043MAC5	Asset-Backed	CAPTIAL ONE PRIME 1.600% 11/15/24	02/19/2020	11/15/2024		289,938.35	293,912.10	3,973.75	329.25	1.600	1.581496491	AAA
144141DC9	Credit	PROG ENERGY CAROLINA 2.800% 5/15/22	05/18/2012	05/15/2022	02/15/2022	251,146.70	253,970.00	2,823.30	174.46	2.800	2.765322851	A
166756AJ5	Credit	CHEVRON USA INC 0.426% 8/11/23	08/12/2020	08/11/2023		115,000.00	115,127.65	127.65	125.33	0.430	0.425553169	AA-
166764AU4 20772JKP6	Credit	CHEVRON CORP 0.71425% 3/03/22	03/03/2015	03/03/2022		500,964.36	501,605.00	640.64	839.17 2,208.33	0.660	0.712355335	AA-
20772KGM5	Taxable Muni Taxable Muni	CONNECTICUT ST         2.401%         10/15/21           CONNECTICUT ST SER A 2.921%         4/15/23	11/16/2012 04/11/2019	10/15/2021 04/15/2023		120,048.04 300,902.33	120,753.60 313,608.00	705.56 12,705.67	2,208.33	2.400 2.920	2.393245883 2.804043352	A+ A+
20772KJU4	Taxable Muni	CONNECTICUT ST 2.500% 7/01/22	06/11/2019	07/01/2022		121.480.10	122,713.20	1.233.10	894.44	2.920	2.452880172	A+ A+
212204JC6	Taxable Muni	CONTRA COSTA CA 1.652% 8/01/22	09/12/2019	08/01/2022		300,000.00	304,845.00	4,845.00	8,550.28	1.650	1.628982478	AA+
250847EJ5	Credit	DETROIT EDISON CO 2.650% 6/15/22	06/22/2012	06/15/2022		181,037.27	182,986.20	1,948.93	7,272.22	2.650	2.614288815	A
26208VAD8	Asset-Backed	DRIVE AUTO 0.830% 5/15/24	06/17/2020	05/15/2024		89,996.56	90,194.40	197.84	5,124.17	0.830	0.828814795	AAA
262108AD5	Asset-Backed	DRIVE AUTO 0.650% 7/15/25	04/21/2021	07/15/2025		249,976.95	250,415.00	438.05	3,626.15	0.650	0.647855598	AA
30231GBB7	Credit	EXXON MOBIL 1.902% 8/16/22	08/16/2019	08/16/2022		300,000.00	305,568.00	5,568.00	3,682.40	1.900	1.869140510	AA-
3130AKXQ4	Agencies	F H L B DEB 0.600% 2/12/2026	02/12/2021	02/12/2026		559,608.00	553,095.20	-6,512.80	79.95	0.600	0.603791813	AA+
3134GXDZ4	Agencies	FHLMCMTN 0.450% 11/25/24	11/25/2020	11/25/2024	11/25/2022	300,000.00	298,359.00	-1,641.00	206.22	0.450	0.449932510	N/A
3136AKQM8	Mortgage-Backed	F N M A GTD REMIC 3.056% 6/25/24	07/01/2014	06/25/2024		426,706.34	426,001.26	-705.08	72.22	3.060	2.895447439	N/A
3136B1XP4	Mortgage-Backed	F N M A GTD REMIC 3.55998% 9/25/21	04/01/2018	09/25/2021		4,244.34	4,242.60	-1.74	33.20	3.560	3.559163792	N/A
3137ATRW4	Mortgage-Backed	F H L M C MULTICLASS 2.373% 5/25/22	09/01/2012	05/25/2022		189,595.87	192,019.13	2,423.26	184.97	2.370	2.345023865	N/A
3137B1U75	Mortgage-Backed	F H L M C MLTCL MTG 2.522% 1/25/23	05/07/2013	01/25/2023		129,594.65	131,947.26	2,352.61	210.22	2.520	2.477626116	N/A
3137B36J2	Mortgage-Backed	F H L M C MLTCL MT 3.320% 2/25/23	07/01/2013	02/25/2023		490,302.89	500,808.00	10,505.11	162.72	3.320	3.197011372	N/A
3137B4GY6 3137B4WB8	Mortgage-Backed Mortgage-Backed	F H L M C MLTCL MT 3.30996% 5/25/23 F H L M C MLTCL MTG 3.060% 7/25/23	09/01/2013 10/01/2013	05/25/2023 07/25/2023		537,679.08 504,887.33	536,219.10 513,877.70	-1,459.98 8,990.37	114.49 0.00	3.310 3.060	3.162039779 2.928201644	N/A N/A
3137FYUR5	Mortgage-Backed	F H L M C MLTCL 0.20136% 8/26/24	05/07/2021	08/26/2023		299,968.74	299,968.74	0.00	182.37	0.220	0.201360600	N/A
31846V203	Cash	FIRST AM GOVT OB FD CL Y	03/01/2021	00/20/2024		599,467.47	599,467.47	0.00	335.29	0.000	0.005986000	N/A
365298Y28	Taxable Muni	GARDEN GROVE CA 1.875% 8/01/21	10/16/2019	08/01/2021		300,000.00	300,390.00	390.00	3,712.80	1.880	1.875000000	N/R
378460YB9	Taxable Muni	GLENDALE CA 1.041% 9/01/22	06/02/2020	09/01/2022		330,000.00	332,937.00	2.937.00	102.57	1.040	1.031714569	N/A
419792YL4	Taxable Muni	HAWAII ST SER FX 2.770% 1/01/22	02/21/2019	01/01/2022		190,000.00	192,432.00	2,432.00	4,655.00	2.770	2.743769563	AA+
43815NAC8	Asset-Backed	HONDA AUTO 1.780% 8/15/23	08/27/2019	08/15/2023		233,807.45	235,962.77	2,155.32	1,000.00	1.780	1.764647566	AAA
440452AG5	Credit	HORMEL FOODS CORP 0.650% 6/03/24	06/03/2021	06/03/2024	06/03/2022	49,991.00	50,109.00	118.00	820.30	0.650	0.649039422	A
46647PBB1	Credit	JPMORGAN CHASE CO 3.207% 4/01/23	03/22/2019	04/01/2023	04/01/2022	485,000.00	495,529.35	10,529.35	118.75	3.210	3.151904706	A-
46647PBZ8	Credit	JPMORGAN CHASE CO 0.697% 3/16/24	03/16/2021	03/16/2024	03/16/2023	565,000.00	566,717.60	1,717.60	608.25	0.700	0.694901398	A-
47789JAD8	Asset-Backed	JOHN DEERE OWNER 2.910% 7/17/23	03/13/2019	07/17/2023		125,800.51	127,269.14	1,468.63	1,500.00	2.910	2.878566059	N/A
47789KAC7	Asset-Backed	JOHN DEERE OWNER 1.100% 8/15/24	03/11/2020	08/15/2024		429,973.73	433,328.20	3,354.47	1,849.97	1.100	1.091378113	N/A
544290JH3	Taxable Muni	LOS ALTOS CA 1.000% 10/01/24	06/10/2021	10/01/2024		487,070.40	485,040.00	-2,030.40	2,065.00	1.000	0.988161821	AA+
5445872S6	Taxable Muni	LOS ANGELES CA MUN 0.683% 11/01/24	03/04/2021	11/01/2024		230,000.00	227,833.40	-2,166.60	2,343.75	0.680	0.687863193	AA-
544587Y28	Taxable Muni	LOS ANGELES CA 0.515% 11/01/22	08/20/2020	11/01/2022		325,000.00	324,948.00	-52.00 558.60	1,145.10	0.520	0.514943356	AA-
57582RF76 58770FAC6	Taxable Muni Asset-Backed	MASSACHUSETTS ST 0.386% 7/01/22 MERCEDES BENZ AUTO 1.840% 12/15/22	07/09/2020 01/29/2020	07/01/2022 12/15/2022		210,000.00 139,981.55	210,558.60 141,026.20	1,044.65	2,631.50 280.00	0.390 1.840	0.385187255 1.829898958	AA AAA
61747YEA9	Credit	MORGAN STANLEY 0.790% 5/30/25	06/01/2021	05/30/2022		265,000.00	264,064.55	-935.45	280.00	0.790	0.793324028	BBB+
61772BAA1	Credit	MORGAN STANLEY 0.730% 5/30/25	04/22/2021		<del>0</del> 3/05/2024	235,000.00	235,493.50	493.50	510.54	0.730	0.729082513	BBB+
62451FKF6	Taxable Muni	MOUNTAIN VIEW CA 1.043% 9/01/22	05/19/2020	04/05/2024 09/01/2022	17	250,000.00	252,465.00	2,465.00	405.30		1.033778694	AA+
				5,61,202E		200,000.00	202, 100.00	2,.00.00		1.0 10		



## Payden & Rygel Operating Portfolio by Investment Category for Quarter ended June 30, 2021

Account Num	ber: 001050990415	Name: RIVERSIDE COUNTY TRANS	COMM	-								
				Final	Next Call		Base Market	Unrealized	Accrued			Credit
CUSIP	Security Type Category	Issuer	Trade Date	Maturity2	Date	Original Cost	Value	Gain/Loss	Income	Coupon	Yield	Rating
64990FD43	Taxable Muni	NEW YORK ST 0.887% 3/15/25	06/23/2021	03/15/2025		400,000.00	399,660.00	-340.00	869.17	0.890	0.887941218	AA+
654106AH6	Credit	NIKE INC SR NT 2.400% 3/27/25	03/27/2020	03/27/2025	02/27/2025	19,972.80	21,158.40	1,185.60	78.84	2.400	2.273696177	AA-
693304AP2	Credit	PECO ENERGY CO 2.375% 9/15/22	09/17/2012	09/15/2022	06/15/2022	120,593.12	122,356.80	1,763.68	1,517.57	2.380	2.335070298	A
69351UAY9	Credit	PPL ELEC UTILS 0.00001% 6/24/24	06/24/2021	06/24/2024	06/24/2022	200,000.00	200,062.00	62.00	146.77	0.380	0.000009993	А
717081EM1	Credit	PFIZER INC 3.000% 9/15/21	09/07/2018	09/15/2021		249,662.50	251,447.50	1,785.00	455.63	3.000	2.993922338	A+
76913CAX7	Taxable Muni	RIVERSIDE CNTY CA 2.363% 2/15/23	05/06/2020	02/15/2023		170,000.00	175,023.50	5,023.50	3,412.94	2.360	2.299622406	AA
786134WD4	Taxable Muni	SACRAMENTO CNTY CA 0.629% 12/01/22	07/14/2020	12/01/2022		280,000.00	280,784.00	784.00	2,708.33	0.630	0.627224953	AA
796720ME7	Taxable Muni	SAN BERNARDINO CA 1.883% 8/01/22	12/12/2019	08/01/2022		435,000.00	443,108.40	8,108.40	1,264.13	1.880	1.852945228	AA
796720NP1	Taxable Muni	SAN BERNARDINO CA 0.729% 8/01/23	07/07/2020	08/01/2023		150,000.00	151,228.50	1,228.50	3,958.33	0.730	0.723429592	AA
797299LT9	Taxable Muni	SAN DIEGO CA PUBLIC 2.994% 10/15/21	06/21/2018	10/15/2021		200,000.00	201,512.00	1,512.00	2,676.80	2.990	2.982012311	AA-
79730WAY6	Taxable Muni	SAN DIEGO CA 3.250% 9/01/22	01/28/2016	09/01/2022		253,935.91	258,667.50	4,731.59	343.75	3.250	3.152279340	AA
79770GGP5	Taxable Muni	SAN FRANCISCO CA 2.375% 8/01/22	11/30/2017	08/01/2022		404,101.51	409,184.00	5,082.49	3,445.75	2.380	2.327746741	AA-
801096AP3	Taxable Muni	SANTA ANA CA CMNTY 3.346% 9/01/21	11/08/2018	09/01/2021		240,000.00	241,250.40	1,250.40	974.95	3.350	3.342757525	AA
80136PCY7	Taxable Muni	SANTA BARBARA CA 3.300% 12/01/21	11/28/2018	12/01/2021		125,000.00	126,476.25	1,476.25	1,195.56	3.300	3.273842002	AA
80285WAD9	Asset-Backed	SANTANDER DRIVE 0.00001% 7/15/24	09/23/2020	07/15/2024		329,968.45	330,333.30	364.85	721.88	0.520	0.000009991	N/A
835569GP3	Taxable Muni	SONOMA CNTY CA 1.969% 8/01/22	11/12/2019	08/01/2022		420,000.00	428,034.60	8,034.60	17.15	1.970	1.936200759	AA
842475P58	Taxable Muni	SOUTHERN CALIF CA 0.527% 7/01/23	09/24/2020	07/01/2023		370,000.00	370,381.10	381.10	1,328.00	0.530	0.526105620	AA-
86787EAY3	Credit	SUNTRUST BANK 3.689% 8/02/24	07/26/2018	08/02/2024	08/02/2023	598,847.20	597,060.80	-1,786.40	1,406.73	3.690	3.469159371	A
89238UAD2	Asset-Backed	TOYOTA AUTO 1.910% 9/15/23	08/14/2019	09/15/2023		214,832.83	216,905.60	2,072.77	271.77	1.910	1.893000852	AAA
90331HPF4	Credit	US BANK NA MTN 1.950% 1/09/23	12/09/2019	01/09/2023	12/09/2022	549,538.00	563,194.50	13,656.50	1,249.50	1.950	1.907370274	AA-
911759MU9	Agencies	U S DEPT HSG & URB 2.570% 8/01/21	03/28/2019	08/01/2021		100,000.00	100,210.00	210.00	374.26	2.570	2.570000000	N/A
91282CBA8	Treasuries	U S TREASURY NT 0.125% 12/15/23	12/15/2020	12/15/2023		7,291,800.09	7,271,476.30	-18,712.76	1,028.79	0.130		N/A
91282CBD2	Treasuries	U S TREASURY NT 0.125% 12/31/22	12/31/2020	12/31/2022		4,158,492.91	4,156,422.40	-2,338.26	12.57	0.130	0.125023755	N/A
91282CBE0	Treasuries	U S TREASURY NT 0.125% 1/15/24	01/15/2021	01/15/2024		4,767,073.54	4,746,111.25	-21,054.77	1,297.33		0.125568827	N/A
91282CBG5	Treasuries	U S TREASURY NT 0.125% 1/31/23	01/31/2021	01/31/2023		8,051,646.79	8,042,111.00	-9,583.86	135.00	0.130	0.125043765	N/A
91282CBR1	Treasuries	U S TREASURY NT 0.250% 3/15/24	03/15/2021	03/15/2024		977,845.32	976,099.60	-1,745.72	1,070.83	0.250	0.250568791	N/A
91282CBU4	Treasuries	U S TREASURY NT 0.125% 3/31/23	03/31/2021	03/31/2023		4,147,956.65	4,143,692.00	-4,264.65	2,753.54	0.130	0.125102584	N/A
91282CCC3	Treasuries	U S TREASURY NT 0.250% 5/15/24	05/15/2021	05/15/2024		978,698.44	974,639.40	-4,059.04	4,197.34	0.250	0.250930954	N/A
91324PDM1	Credit	UNITEDHEALTH GROUP 3.500% 2/15/24	12/17/2018	02/15/2024		595,226.50	592,207.00	-3,019.50	1,303.96	3.500	3.263281556	A+
91412HDJ9	Taxable Muni	UNIV OF CA 3.283% 5/15/22	06/05/2018	05/15/2022		285,307.31	292,472.70	7,165.39	399.45	3.280	3.211291853	AA-
916544ER6	Taxable Muni	UPPER SANTA CLARA CA 0.525% 8/01/22	07/23/2020	08/01/2022		330,000.00	331,280.40	1,280.40	14.13	0.530	0.523236692	AA
94988J5T0	Credit	WELLS FARGO MTN 3.625% 10/22/21	10/23/2018	10/22/2021	09/21/2021	529,941.70	533,996.20	4,054.50	719.02	3.630	3.614265631	A+
94988J6A0	Credit	WELLS FARGO MTN 2.082% 9/09/22	09/11/2019	09/09/2022	09/09/2021	550,000.00	551,831.50	1,831.50	312.91	2.080	2.079920080	A+
						55,485,374.55	55,647,091.71	158,040.72	122,842.38			
						, ,						



#### Payden & Rygel Operating Portfolio Transaction Report

Quarter ended June 30, 2021

	nber: 00105099			Name: RIVERSIDE COUNTY TRANS COMM								<u> </u>	
Transaction Date	Trade Date	Settlement Date	CUSIP	Description	Units	Price	Commissions	SEC Fees	Miscellaneous Fees	Net Cash Amount	Federal Tax Cost Amount	Short Term Gain/Loss Amount	Long Term Gain/Loss Amount
04/01/2021			072024WN8	INTEREST EARNED ON BAY AREA CA TOLL 2.184% 4/01/23 \$1 PV ON 680000.0000 SHARES DUE 4/1/2021	0.00	-	-	-	-	7,425.60	-	-	-
04/01/2021			13063DGA0	INTEREST EARNED ON CALIFORNIA ST 2.800% 4/01/21 \$1 PV ON 500000.0000 SHARES DUE 4/1/2021	0.00	_	-	-	-	7,000.00	<u>-</u>	-	-
				MATURED PAR VALUE OF CALIFORNIA ST 2.800% 4/01/21 500,000							/		
04/01/2021 04/01/2021	04/01/2021 04/01/2021	04/01/2021 04/01/2021		PAR VALUE AT 100 % PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	-500,000.00 1,006,160.35	1.00 1.00	-	-	-	500,000.00 (1,006,160.35)	(500,000.00) 1,006,160.35		-
04/01/2021			31846V203	INTEREST EARNED ON FIRST AM GOVT OB FD CL Y UNIT ON 0.0000 SHARES DUE 3/31/2021 INTEREST FROM 3/1/21 TO 3/31/21	0.00	-	-		-	5.11	-	-	-
04/01/2021	03/30/2021	04/01/2021	41284WAC4	SOLD PAR VALUE OF HARLEY DAVIDSON 2.340% 2/15/24 /WELLS FARGO SECURITIES, LLC/477,713.45 PAR VALUE AT 101.2031271 %	-477,713.45	1.01	-	-	-	483,460.95	(477,676.47)	-	5,784.48
04/01/2021		04/01/2021	41284WAC4	RECEIVED ACCRUED INTEREST ON SALE OF HARLEY DAVIDSON 2.340% 2/15/24 INTEREST EARNED ON JPMORGAN CHASE CO 3.207% 4/01/23 \$1 PV	0.00	-	-	-	-	496.82	-	-	-
04/01/2021			46647PBB1	ON 485000.0000 SHARES DUE 4/1/2021	0.00	-	-	-	-	7,776.98	-	-	-
04/05/2021	04/05/2021	04/05/2021	31846V203	SOLD UNITS OF FIRST AM GOVT OB FD CL Y PURCHASED PAR VALUE OF U S TREASURY NT 0.250% 3/15/24	-558,609.16	1.00	-	-	-	558,609.16	(558,609.16)	-	-
				/CITIGROUP GLOBAL MARKETS INC./560,000 PAR VALUE AT									
04/05/2021	04/01/2021	04/05/2021	91282CBR1	99.73828214 % PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT	560,000.00	1.00	-	-	-	(558,534.38)	558,534.38	-	-
04/05/2021		04/05/2021	91282CBR1	0.250% 3/15/24 DISTRIBUTED PAR VALUE OF HARLEY DAVIDSON 2.340% 2/15/24	0.00	-	-	-	-	(79.89)	-	-	-
04/07/2021	04/07/2021	04/07/2021	41284WAC4	VALUED AT 0.01	-0.01	-	-	-		-	(0.01)		-
04/12/2021			3130AL.JZ8	INTEREST EARNED ON F H L B DEB 0.500% 3/12/24 \$1 PV ON 560000.0000 SHARES DUE 4/12/2021	0.00	_	-	-	-	129.63	-	_	
				PAID DOWN PAR VALUE OF F H L B DEB 0.500% 3/12/24 PRO									
04/12/2021 04/12/2021	04/12/2021 04/12/2021	04/12/2021 04/12/2021	3130ALJZ8 31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	-311,111.11 311,240.74	62.68 1.00	-	-	-	311,111.11 (311,240.74)	(311,111.11) 311,240.74	-	-
				INTEREST EARNED ON CAPTIAL ONE PRIME 1.600% 11/15/24 \$1 PV									
04/15/2021			14043MAC5	ON 386.6700 SHARES DUE 4/15/2021 \$0.00133/PV ON 290,000.00 PV DUE 4/15/21	0.00	-	-	-	-	386.67	-	-	-
04/15/2021			20772 IKP6	INTEREST EARNED ON CONNECTICUT ST 2.401% 10/15/21 \$1 PV ON 120000.0000 SHARES DUE 4/15/2021	0.00	_	_	_	_	1,440.60	_	_	_
				AMORTIZED PREMIUM ON CONNECTICUT ST 2.401% 10/15/21		-				1,440.00			
04/15/2021			20772JKP6	CURRENT YEAR AMORTIZATION INTEREST EARNED ON CONNECTICUT ST SER A 2.921% 4/15/23 \$1 PV	0.00	-	-	-	-	-	(25.48)	-	-
04/15/2021			20772KGM5	ON 300000.0000 SHARES DUE 4/15/2021	0.00	-	-	-	-	4,381.50	-	-	-
04/15/2021			20772KGM5	AMORTIZED PREMIUM ON CONNECTICUT ST SER A 2.921% 4/15/23 CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(124.34)	-	-
				INTEREST EARNED ON DRIVE AUTO 0.830% 5/15/24 \$1 PV ON 62.2500 SHARES DUE 4/15/2021 \$0.00069/PV ON 90,000.00 PV DUE									
04/15/2021 04/15/2021	04/15/2021	04/15/2021	26208VAD8	4/15/21 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	0.00 540.92	- 1.00	-	-	-	62.25 (540.92)	- 540.92	-	-
04/15/2021	04/15/2021	04/15/2021		PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	27,413.03	1.00	-	-	-	(27,413.03)	27,413.03	-	-
				INTEREST EARNED ON HONDA AUTO 1.780% 8/15/23 \$1 PV ON 370.8300 SHARES DUE 4/15/2021 \$0.00148/PV ON 250,000.00 PV DUE									
04/15/2021			43815NAC8	4/15/21 INTEREST EARNED ON JOHN DEERE OWNER 2.910% 7/17/23 \$1 PV	0.00	-	-	-	-	370.83	-	-	-
				ON 424.0000 SHARES DUE 4/15/2021 \$0.00242/PV ON 174,843.56 PV									
04/15/2021 04/15/2021	04/15/2021	04/15/2021		DUE 4/15/21 PAID DOWN PAR VALUE OF JOHN DEERE OWNER 2.910% 7/17/23	0.00 -16,307.84	-	-	-	-	424.00 16,307.84	- (16,305.84)	-	- 2.00
04/15/2021	04/15/2021	04/15/2021	47769JAD6	INTEREST EARNED ON JOHN DEERE OWNER 1.100% 8/15/24 \$1 PV	-10,307.04	-	-	-		10,307.04	(10,303.04)	-	2.00
04/15/2021			47789KAC7	ON 394.1700 SHARES DUE 4/15/2021 \$0.00092/PV ON 430,000.00 PV DUE 4/15/21	0.00			-	-	394.17	_	-	_
04/10/2021			4110510101	INTEREST EARNED ON MERCEDES BENZ 1.940% 3/15/24 \$1 PV	0.00					004.11			
04/15/2021			58769TAD7	ON 436.5000 SHARES DUE 4/15/2021 \$0.00162/PV ON 270,000.00 PV DUE 4/15/21	0.00	-	-	-	-	436.50	-	-	-
				INTEREST EARNED ON MERCEDES BENZ AUTO 1.840% 12/15/22 \$1 PV ON 214.6700 SHARES DUE 4/15/2021 \$0.00153/PV ON 140,000.00									
04/15/2021			58770FAC6	PV DUE 4/15/21	0.00	-	-	-	-	214.67	-	-	-
04/15/2021			797299LT9	INTEREST EARNED ON SAN DIEGO CA PUBLIC 2.994% 10/15/21 \$1 PV ON 200000.0000 SHARES DUE 4/15/2021	0.00	_	_	_	-	2,994.00	_	_	_
				INTEREST EARNED ON SANTANDER DRIVE 0.00001% 7/15/24 \$1 PV ON 143.0000 SHARES DUE 4/15/2021 \$0.00043/PV ON 330.000.00 PV	0.00					2,004.00			
04/15/2021			80285WAD9	DUE 4/15/21	0.00	-	-	-	-	143.00	-	-	-
				INTEREST EARNED ON TOYOTA AUTO 1.910% 9/15/23 \$1 PV ON 397.9200 SHARES DUE 4/15/2021 \$0.00159/PV ON 250,000.00 PV DUE									
04/15/2021 04/19/2021	04/19/2021	04/19/2021	89238UAD2 31846V203	4/15/21 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	0.00 258,906.27	- 1.00	-	-	-	397.92 (258,906.27)	- 258.906.27	-	-
04/10/2021	04/10/2021	04/10/2021	010407200	SOLD PAR VALUE OF U S TREASURY NT 0.125% 1/15/24 /CITIGROUP GLOBAL MARKETS INC./260.000 PAR VALUE AT	200,000.27	1.00				(200,000.21)	200,000.21		
04/19/2021	04/16/2021	04/19/2021	91282CBE0	99.54687692 %	-260,000.00	1.00	-	-	-	258,821.88	(259,502.35)	(680.47)	-
04/19/2021		04/19/2021	91282CBE0	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 0.125% 1/15/24	0.00	_	_	_	_	84.39	_	_	
04/20/2021	04/20/2021	04/20/2021		PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	234,953.95	1.00	-	-	-	(234,953.95)	234,953.95		-
04/20/2021			91282CBG5	AMORTIZED PREMIUM ON U S TREASURY NT 0.125% 1/31/23 CURRENT YEAR AMORTIZATION	0.00 49	_	-	-	-	-	(198.97)	-	-
-											(		



						,							
Account Nur Transaction	mber: 00105099	0415 Settlement		Name: RIVERSIDE COUNTY TRANS COMM					Miscellaneous		Federal Tax Cost	Short Term	Long Term
Date	Trade Date	Date	CUSIP	Description	Units	Price	Commissions	SEC Fees	Fees	Net Cash Amount	Amount	Gain/Loss Amount	
				SOLD PAR VALUE OF U S TREASURY NT 0.125% 1/31/23									
				/CITIGROUP GLOBAL MARKETS INC./235,000 PAR VALUE AT	005 000 00						(005,000,00)	(110.10)	
04/20/2021	04/19/2021	04/20/2021	91282CBG5	99.9531234 % RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT	-235,000.00	1.00	-	-	-	234,889.84	(235,000.00)	(110.16)	-
04/20/2021		04/20/2021	91282CBG5	0.125% 1/31/23	0.00	-	-	-	-	64.11	-	-	-
				PURCHASED PAR VALUE OF DRIVE AUTO 0.650% 7/15/25 /J.P.									
04/21/2021	04/13/2021	04/21/2021		MORGAN SECURITIES LLC/250,000 PAR VALUE AT 99.99078 %	250,000.00	1.00	-	-	-	(249,976.95)	249,976.95	-	-
04/21/2021	04/21/2021	04/21/2021	31846V203	SOLD UNITS OF FIRST AM GOVT OB FD CL Y	-1,096,348.53	1.00	-	-	-	1,096,348.53	(1,096,348.53)	-	-
				SOLD PAR VALUE OF U S TREASURY NT 0.125% 1/15/24 /BMO CAPITAL MARKETS CORP/BONDS/2,230,000 PAR VALUE AT									
04/21/2021	04/20/2021	04/21/2021	91282CBE0	99.62109372 %	-2,230,000.00	1.00	-	-	-	2,221,550.39	(2,226,261.72)	(4,711.33)	-
				RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT	_,,					_,,	(_,,,,,,,,,,	(1,11100)	
04/21/2021		04/21/2021	91282CBE0	0.125% 1/15/24	0.00	-	-	-	-	739.23	-	-	-
04/21/2021	04/20/2021	04/21/2021	91282CBI 14	PURCHASED PAR VALUE OF U S TREASURY NT 0.125% 3/31/23 /RBC CAPITAL MARKETS, LLC/3,070,000 PAR VALUE AT 99.94921889 %	3,070,000.00	1.00	-			(3,068,441.02)	3,068,441.02	_	_
04/21/2021	04/20/2021	04/21/2021	312020004	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT	3,070,000.00	1.00				(3,000,441.02)	3,000,441.02		-
04/21/2021		04/21/2021	91282CBU4	0.125% 3/31/23	0.00	-	-	-	-	(220.18)	-	-	-
				PURCHASED PAR VALUE OF BK OF AMERICA MTN 0.976% 4/22/25									
04/22/2021	04/16/2021	04/22/2021		/BOFA SECURITIES, INC./FXD INC/235,000 PAR VALUE AT 100 %	235,000.00	1.00	-	-	-	(235,000.00)	235,000.00	-	-
04/22/2021	04/22/2021	04/22/2021	31846V203	SOLD UNITS OF FIRST AM GOVT OB FD CL Y SOLD PAR VALUE OF MERCEDES BENZ 1.940% 3/15/24	-187,011.82	1.00	-	-	-	187,011.82	(187,011.82)	-	-
				/BARCLAYS CAPITAL INC. FIXED IN/270,000 PAR VALUE AT									
04/22/2021	04/20/2021	04/22/2021	58769TAD7	101.21484444 %	-270,000.00	1.01	-	-	-	273,280.08	(269,962.82)	-	3,317.26
				RECEIVED ACCRUED INTEREST ON SALE OF MERCEDES BENZ									
04/22/2021		04/22/2021	58769TAD7	1.940% 3/15/24 PURCHASED PAR VALUE OF MORGAN STANLEY 0.731% 4/05/24	0.00	-	-	-	-	101.85	-	-	-
04/22/2021	04/19/2021	04/22/2021	61772BAA1	PURCHASED PAR VALUE OF MORGAN STANLEY 0.731% 4/05/24 /MORGAN STANLEY & CO. LLC/235,000 PAR VALUE AT 100 %	235,000.00	1.00	-			(235,000.00)	235,000.00	_	-
04/22/2021	04/10/2021	04/22/2021	011120/011	INTEREST EARNED ON WELLS FARGO MTN 3.625% 10/22/21 \$1 PV	200,000.00	1.00				(200,000.00)	200,000.00		
04/22/2021			94988J5T0	ON 530000.0000 SHARES DUE 4/22/2021	0.00	-	-	-	-	9,606.25	-	-	-
				INTEREST EARNED ON BMW VEHICLE OWNER 1.920% 1/25/24 \$1 PV									
04/00/0004			055000 1 00	ON 514.4900 SHARES DUE 4/25/2021 \$0.00160/PV ON 321,555.65 PV	0.00					544.40			
04/26/2021 04/26/2021	04/25/2021	04/26/2021		DUE 4/25/21 PAID DOWN PAR VALUE OF BMW VEHICLE OWNER 1.920% 1/25/24	0.00	-	-	-	-	514.49 26,621.31	(26,617.73)	-	3.58
04/20/2021	04/23/2021	04/20/2021	00000000000	INTEREST EARNED ON F N M A GTD REMIC 3.056% 6/25/24 \$1 PV ON	-20,021.01	-				20,021.01	(20,017.73)	-	5.50
				1034.5200 SHARES DUE 4/25/2021 \$0.00255/PV ON 406,224.65 PV									
04/26/2021			3136AKQM8	3 DUE 4/25/21	0.00	-	-	-	-	1,034.52	-	-	-
04/00/0004			04004/004	AMORTIZED PREMIUM ON F N M A GTD REMIC 3.056% 6/25/24	0.00						(0.40, 40)		
04/26/2021 04/26/2021	04/25/2021	04/26/2021		3 CURRENT YEAR AMORTIZATION 3 PAID DOWN PAR VALUE OF F N M A GTD REMIC 3.056% 6/25/24	0.00 -730.05	-		-	-	- 730.05	(646.49) (773.41)	(43.36)	-
04/20/2021	04/20/2021	04/20/2021	0100/1100/110	INTEREST EARNED ON F N M A GTD REMIC 3.560% 9/25/21 \$1 PV ON	-700.00					100.00	(110.41)	(40.00)	
				86.5300 SHARES DUE 4/25/2021 \$0.00297/PV ON 29,166.87 PV DUE									
04/26/2021			3136B1XP4		0.00	-	-	-	-	86.53	-	-	-
04/26/2021			3136B1YD/	AMORTIZED PREMIUM ON F N M A GTD REMIC 3.560% 9/25/21 CURRENT YEAR AMORTIZATION	0.00						(14.46)		
04/26/2021	04/25/2021	04/26/2021		PAID DOWN PAR VALUE OF F N M A GTD REMIC 3.560% 9/25/21	-13,716.90	-		-		13,716.90	(13,750.46)	-	(33.56)
	•			INTEREST EARNED ON F H L M C MULTICLASS 2.373% 5/25/22 \$1 PV							(,		(*****)
				ON 375.7300 SHARES DUE 4/25/2021 \$0.00198/PV ON 190,000.00 PV									
04/26/2021			3137ATRW4	4 DUE 4/25/21	0.00	-	-	-	-	375.73	-	-	-
04/26/2021			2127ATD\A/	AMORTIZED PREMIUM ON F H L M C MULTICLASS 2.373% 5/25/22 4 CURRENT YEAR AMORTIZATION	0.00						(31.49)		
04/20/2021			313/AIRW4	INTEREST EARNED ON F H L M C MLTCL MTG 2.522% 1/25/23 \$1 PV	0.00	-	-	-	-	-	(31.49)	-	-
				ON 274.3900 SHARES DUE 4/25/2021 \$0.00210/PV ON 130,556.19 PV									
04/26/2021			3137B1U75	DUE 4/25/21	0.00	-	-	-	-	274.39	-	-	-
				AMORTIZED PREMIUM ON F H L M C MLTCL MTG 2.522% 1/25/23									
04/26/2021 04/26/2021	04/25/2021	04/26/2021		CURRENT YEAR AMORTIZATION PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 2.522% 1/25/23	0.00 -406.62	-	-	-	-	- 406.62	(15.35) (407.61)	-	- (0.99)
04/20/2021	04/23/2021	04/20/2021	515/610/5	INTEREST EARNED ON F H L M C MLTCL MT 3.320% 2/25/23 \$1 PV ON	-400.02	-	-	-	-	400.02	(407.01)	-	(0.99)
				1328.0000 SHARES DUE 4/25/2021 \$0.00277/PV ON 480,000.00 PV									
04/26/2021			3137B36J2	DUE 4/25/21	0.00	-	-	-	-	1,328.00	-	-	-
04/00/0004			040700010	AMORTIZED PREMIUM ON F H L M C MLTCL MT 3.320% 2/25/23	0.00						(500.50)		
04/26/2021			3137B36J2	CURRENT YEAR AMORTIZATION INTEREST EARNED ON F H L M C MLTCL MT 3.30996% 5/25/23 \$1 PV	0.00	-	-	-	-	-	(523.59)	-	-
				ON 1406.7300 SHARES DUE 4/25/2021 \$0.00276/PV ON 510,000.00 PV									
04/26/2021			3137B4GY6	DUE 4/25/21	0.00	-	-	-	-	1,406.73	-	-	-
				AMORTIZED PREMIUM ON F H L M C MLTCL MT 3.30996% 5/25/23									
04/26/2021			3137B4GY6	CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(2,019.50)	-	-
				INTEREST EARNED ON F H L M C MLTCL MTG 3.060% 7/25/23 \$1 PV ON 1249.5000 SHARES DUE 4/25/2021 \$0.00255/PV ON 490.000.00 PV									
04/26/2021			3137B4WB8	3 DUE 4/25/21	0.00	-	-	_	-	1,249.50	_		_
				AMORTIZED PREMIUM ON F H L M C MLTCL MTG 3.060% 7/25/23						.,			
04/26/2021				3 CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(607.25)	-	-
04/26/2021	04/26/2021	04/26/2021		PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	5,040.97	1.00	-	-	-	(5,040.97)	5,040.97	-	-
04/26/2021	04/26/2021	04/26/2021	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y TRUST FEES COLLECTED CHARGED FOR PERIOD 03/01/2021 THRU	42,703.80	1.00	-	-	-	(42,703.80)	42,703.80	-	-
04/27/2021				03/31/2021 COLLECTED BY DISBURSEMENT	0.00		-	_	-	(579.46)	_		-
04/27/2021	04/27/2021	04/27/2021	31846V203	SOLD UNITS OF FIRST AM GOVT OB FD CL Y	-599,655.96 50	) 1.00	-	-	-	599,655.96	(599,655.96)	-	-
											,		



Account Nun	n <b>ber:</b> 00105099	90415		Name: RIVERSIDE COUNTY TRANS COMM		,,							
Transaction Date		Settlement	CUSIP		Units	Price	Commissions	SEC Easo	Miscellaneous Fees	Net Cash Amount	Federal Tax Cost Amount	Short Term Gain/Loss Amount	Long Term
				Description PURCHASED PAR VALUE OF UNITEDHEALTH GROUP 3.500% 2/15/24			Commissions	SEC Fees	rees			Gam/Loss Amount	Gam/Loss Amount
04/27/2021	04/23/2021	04/27/2021	91324PDM1	/BOFA SECURITIES, INC./FXD INC/550,000 PAR VALUE AT 108.223 % PAID ACCRUED INTEREST ON PURCHASE OF UNITEDHEALTH GROUP	550,000.00	1.08	-	-	-	(595,226.50)	595,226.50	-	-
04/27/2021		04/27/2021	91324PDM1	3.500% 2/15/24 INTEREST EARNED ON CALIFORNIA ST DEPT 1.713% 5/01/21 \$1 PV	0.00		-	-		(3,850.00)	-		-
05/03/2021			13066YTY5	ON 942.1500 SHARES DUE 5/1/2021 \$0.00857/PV ON 81,635.65 PV DUE 5/ 1/21	0.00					942.15	-		
05/03/2021	05/01/2021	05/01/2021	13066VTV5	MATURED PAR VALUE OF CALIFORNIA ST DEPT 1.713% 5/01/21 81,635.65 PAR VALUE AT 100 %	-81,635.65	1.00		_		81,635.65	(80,813.58)		822.07
	00/01/2021	00/01/2021		INTEREST EARNED ON CALIFORNIA ST DEPT 2.000% 5/01/22 \$1 PV		1.00					(00,010.00)		022.01
05/03/2021			13066Y1Z2	ON 300000.0000 SHARES DUE 5/1/2021 AMORTIZED PREMIUM ON CALIFORNIA ST DEPT 2.000% 5/01/22	0.00	-	-	-	-	3,000.00	-	-	-
05/03/2021			13066YTZ2	CURRENT YEAR AMORTIZATION INTEREST EARNED ON CALIFORNIA ST UNIV 0.475% 11/01/23 \$1 PV	0.00	-	-	-	-	-	(162.53)	-	-
05/03/2021			13077DMJ8	ON 150000.0000 SHARES DUE 5/1/2021 INTEREST EARNED ON FIRST AM GOVT OB FD CL Y UNIT ON 0.0000	0.00	-	-	-	-	443.33	-	-	-
05/03/2021				SHARES DUE 4/30/2021 INTEREST FROM 4/1/21 TO 4/30/21	0.00	-	-	-	-	5.27	-	-	-
05/03/2021 05/03/2021	05/03/2021 05/03/2021	05/03/2021 05/03/2021		PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	81,635.65 5,552.46	1.00 1.00	-	-	-	(81,635.65)	81,635.65 5,552.46	-	-
05/05/2021	03/03/2021	03/03/2021	310407203	INTEREST EARNED ON LOS ANGELES CA 0.515% 11/01/22 \$1 PV	5,552.40	1.00	-		-	(5,552.46)	5,552.40		-
05/03/2021			544587Y28	ON 325000.0000 SHARES DUE 5/1/2021 INTEREST EARNED ON CALIFORNIA ST DEPT 1.713% 5/01/21 \$1 PV	0.00	-	-	-	-	1,166.98	-	-	-
05/04/2021			13066YTY5	ON 942.1500 SHARES DUE 5/1/2021 CORRETION ON INTEREST	0.00	-	-		-	(942.15)	-	-	-
05/04/2021			13066YTY5	INTEREST EARNED ON CALIFORNIA ST DEPT 1.713% 5/01/21 \$1 PV ON 81635.6500 SHARES DUE 5/1/2021	0.00		_	-	_	699.21	-		-
05/04/2021	05/04/2021	05/04/2021			-242.94	1.00	-	-	-	242.94	(242.94)	-	-
05/04/2021	05/04/2021	05/04/2021	31846V203		280,081.41	1.00	-	-	-	(280,081.41)	280,081.41	-	-
05/04/2021			91282CBD2	AMORTIZED PREMIUM ON U S TREASURY NT 0.125% 12/31/22 CURRENT YEAR AMORTIZATION	0.00	-	-		-		(1.98)	-	-
				SOLD PAR VALUE OF U S TREASURY NT 0.125% 12/31/22 /NATWEST									
05/04/2021	05/03/2021	05/04/2021	91282CBD2	MKTS SECS/FIXED INCOME/280,000 PAR VALUE AT 99.984375 % RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT	-280,000.00	1.00	-	-	-	279,956.25	(279,890.62)	65.63	-
05/04/2021		05/04/2021	91282CBD2	0.125% 12/31/22	0.00	-	-	-	-	119.89	-	-	-
05/07/2021	04/27/2021	05/07/2021	3137EVI IP5	PURCHASED PAR VALUE OF F H L M C MLTCL 0.00001% 8/26/24 /PNC BANK NA/PNC CAP MARKETS/300,000 PAR VALUE AT 100 %	300,000.00	1.00				(300.000.00)	300,000.00		
05/07/2021	05/07/2021	05/07/2021		SOLD UNITS OF FIRST AM GOVT OB FD CL Y	-300,000.00	1.00				300,000.00	(300,000.00)	-	-
				INTEREST EARNED ON APPLE INC 0.750% 5/11/23 \$1 PV ON							,		
05/11/2021	05/44/0004	05/44/0004		195000.0000 SHARES DUE 5/11/2021 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	0.00	-	-	-	-	731.25	-	-	-
05/11/2021	05/11/2021	05/11/2021	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CE Y	254,996.67	1.00	-	· ·	-	(254,996.67)	254,996.67		-
05/11/2021	05/10/2021	05/11/2021	01282CBE0	SOLD PAR VALUE OF U S TREASURY NT 0.125% 1/15/24 /NATWEST MKTS SECS/FIXED INCOME/255,000 PAR VALUE AT 99.67187451 %	-255,000.00	1.00				254,163.28	(254,581.64)	(418.36)	
	00/10/2021			RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT		1.00					(204,001.04)	(410.00)	
05/11/2021		05/11/2021	91282CBE0	0.125% 1/15/24 PURCHASED PAR VALUE OF AMAZON COM INC 0.450% 5/12/24	0.00	-	-	-	-	102.14	-	-	-
05/12/2021	05/10/2021	05/12/2021	023135BW5	J.P. MORGAN SECURITIES LLC/255,000 PAR VALUE AT 99.854 %	255,000.00	1.00	-	-	-	(254,627.70)	254,627.70	-	-
				INTEREST EARNED ON F H L B DEB 0.500% 3/12/24 \$1 PV ON 207.4100 SHARES DUE 5/12/2021 \$0.00250/PV ON 248,888.89 PV DUE									
05/12/2021			3130ALJZ8		0.00	-	-	-	-	207.41	-	-	-
05/12/2021	05/12/2021	05/12/2021	3130ALJZ8	PAID DOWN PAR VALUE OF F H L B DEB 0.500% 3/12/24 PRO RATA CALL	-248,888.89	-			_	248,888.89	(248,888.89)	-	-
05/12/2021	05/12/2021	05/12/2021		PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	249,096.30	1.00	-	-	-	(249,096.30)	249,096.30	-	-
05/12/2021	05/12/2021	05/12/2021	31846V203	SOLD UNITS OF FIRST AM GOVT OB FD CL Y	-254,627.70	1.00	-	-	-	254,627.70	(254,627.70)	-	-
				INTEREST EARNED ON CAPTIAL ONE PRIME 1.600% 11/15/24 \$1 PV ON 386.6700 SHARES DUE 5/15/2021 \$0.00133/PV ON 290,000.00 PV									
05/17/2021			14043MAC5	5 DUE 5/15/21	0.00	-	-	-	-	386.67	-	-	-
05/17/2021			144141DC9	INTEREST EARNED ON PROG ENERGY CAROLINA 2.800% 5/15/22 \$1 PV ON 250000.0000 SHARES DUE 5/15/2021	0.00					3,500.00			
				AMORTIZED PREMIUM ON PROG ENERGY CAROLINA 2.800% 5/15/22						0,000.00	/		
05/17/2021			144141DC9	CURRENT YEAR AMORTIZATION INTEREST EARNED ON DRIVE AUTO 0.830% 5/15/24 \$1 PV ON	0.00	-	-	· ·		-	(556.00)	-	
05/17/2021			26208VAD8	62.2500 SHARES DUE 5/15/2021 \$0.00069/PV ON 90,000.00 PV DUE 5/15/21	0.00					62.25			
- 57 - 17 202 1			2020077000	INTEREST EARNED ON DRIVE AUTO 0.650% 7/15/25 \$1 PV ON	0.00					02.20			
05/17/2021			262108AD5	117.3600 SHARES DUE 5/15/2021 \$0.00047/PV ON 250,000.00 PV DUE	0.00			_	_	117.36			_
05/17/2021	05/17/2021	05/17/2021		PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	17,795.79	1.00	-	-	-	(17,795.79)	17,795.79		-
05/17/2021	05/17/2021	05/17/2021		PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y INTEREST EARNED ON HONDA AUTO 1.780% 8/15/23 \$1 PV ON	171,575.27	1.00	-	-	-	(171,575.27)	171,575.27	-	-
				370.8300 SHARES DUE 5/15/2021 \$0.00148/PV ON 250,000.00 PV DUE									
05/17/2021			43815NAC8	5/15/21 INTEREST EARNED ON JOHN DEERE OWNER 2.910% 7/17/23 \$1 PV	0.00	-	-	-	-	370.83	-	-	-
05/47/0004			47700 11 5 -	ON 384.4500 SHARES DUE 5/15/2021 \$0.00242/PV ON 158,535.72 PV									
05/17/2021				DUE 5/15/21 PAID DOWN PAR VALUE OF JOHN DEERE OWNER 2.910% 7/17/23	<sup>0.00</sup> -19,988.19 52	-	-	-	-	384.45	-	-	- 2.46
05/17/2021	05/15/2021	05/17/2021	4//8u14118			a 2.63			-	19,988.19	(19,985.73)		



Transaction	nber: 00105099	30415 Settlement		Name: RIVERSIDE COUNTY TRANS COMM					Miscellaneous		Federal Tax Cost	Short Term	Long Term
Date	Trade Date	Date	CUSIP		Units	Price	Commissions	SEC Fees	Fees	Net Cash Amount	Amount	Gain/Loss Amount	
				INTEREST EARNED ON JOHN DEERE OWNER 1.100% 8/15/24 \$1 PV ON 394.1700 SHARES DUE 5/15/2021 \$0.00092/PV ON 430,000.00 PV									
5/17/2021			47789KAC7	DUE 5/15/21	0.00	-	-	-	-	394.17	-	-	-
				INTEREST EARNED ON MERCEDES BENZ AUTO 1.840% 12/15/22 \$1 PV ON 214.6700 SHARES DUE 5/15/2021 \$0.00153/PV ON 140,000.00									
5/17/2021			58770FAC6	PV DUE 5/15/21	0.00	-	-	-	-	214.67	-	-	-
				INTEREST EARNED ON SANTANDER DRIVE 0.00001% 7/15/24 \$1 PV ON 143.0000 SHARES DUE 5/15/2021 \$0.00043/PV ON 330.000.00 PV									
5/17/2021			80285WAD9	DUE 5/15/21	0.00	-	-	-	-	143.00	-	-	-
				INTEREST EARNED ON TOYOTA AUTO 1.910% 9/15/23 \$1 PV ON 397.9200 SHARES DUE 5/15/2021 \$0.00159/PV ON 250,000.00 PV DUE									
5/17/2021	05/15/0001	05/17/0001	89238UAD2		0.00	-	-	-	-	397.92	-	-	-
05/17/2021	05/15/2021	05/17/2021	89238UAD2	PAID DOWN PAR VALUE OF TOYOTA AUTO 1.910% 9/15/23 MATURED PAR VALUE OF UNIV OF CALIFORNIA 2.112% 5/15/21	-17,254.87	-	-	-	-	17,254.87	(17,254.73)	-	0.14
5/17/2021	05/15/2021	05/15/2021	91412G2S3	140,000 PAR VALUE AT 100 %	-140,000.00	1.00	-	-	-	140,000.00	(140,000.00)	-	-
5/17/2021			91412G2S3	INTEREST EARNED ON UNIV OF CALIFORNIA 2.112% 5/15/21 \$1 PV ON 140000.0000 SHARES DUE 5/15/2021	0.00	-	-	-	-	1,478.40	-	-	-
05/17/2021				INTEREST EARNED ON UNIV OF CA 3.283% 5/15/22 \$1 PV ON 285000.0000 SHARES DUE 5/15/2021	0.00					4,678.28			
0/11/2021			9141200039	AMORTIZED PREMIUM ON UNIV OF CA 3.283% 5/15/22	0.00	-	-	-	-	4,078.28	-	-	-
05/17/2021			91412HDJ9		0.00	-	-	-	-	-	(104.94)	-	-
05/20/2021			17325FAY4	AMORTIZED PREMIUM ON CITIBANK NA 2.844% 5/20/22 CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(379.83)	-	-
5/20/2021	05/20/2021	05/20/2021		FULL CALL PAR VALUE OF CITIBANK NA 2.844% 5/20/22 /CALLS/	-510,000.00	1.00	-	-	-	510,000.00	(510,000.00)	-	-
5/20/2021			17325EAV4	INTEREST EARNED ON CITIBANK NA 2.844% 5/20/22 \$1 PV ON 510000.0000 SHARES DUE 5/20/2021	0.00		_	_	_	7,252.20	_	_	_
5/20/2021	05/20/2021	05/20/2021		PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	517,252.20	1.00	-	-	-	(517,252.20)	517,252.20	-	-
5/25/2021				TRUST FEES COLLECTED CHARGED FOR PERIOD 04/01/2021 THRU 04/30/2021 COLLECTED BY DISBURSEMENT	0.00					(579.97)			
15/25/2021				INTEREST EARNED ON BMW VEHICLE OWNER 1.920% 1/25/24 \$1 PV	0.00	-	-	-	-	(579.97)	-	-	-
00000			055000 4 00	ON 471.8900 SHARES DUE 5/25/2021 \$0.00160/PV ON 294,934.34 PV	0.00					474.00			
)5/25/2021 )5/25/2021	05/25/2021	05/25/2021		DUE 5/25/21 PAID DOWN PAR VALUE OF BMW VEHICLE OWNER 1.920% 1/25/24	0.00	-	-	-	-	471.89 23,106.86	(23,103.75)	-	- 3.11
				INTEREST EARNED ON F H L M C M T N 0.450% 11/25/24 \$1 PV ON							( , , , , ,		
05/25/2021			3134GXDZ4	300000.0000 SHARES DUE 5/25/2021 INTEREST EARNED ON F N M A GTD REMIC 3.056% 6/25/24 \$1 PV ON	0.00	-	-	-	-	675.00	-	-	-
				1032.6600 SHARES DUE 5/25/2021 \$0.00255/PV ON 405,494.60 PV									
05/25/2021			3136AKQM8	DUE         5/25/21           AMORTIZED PREMIUM ON F N M A GTD REMIC         3.056%         6/25/24	0.00	-	-	-	-	1,032.66	-	-	-
05/25/2021				CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(624.51)	-	-
5/25/2021	05/25/2021	05/25/2021	3136AKQM8	PAID DOWN PAR VALUE OF F N M A GTD REMIC 3.056% 6/25/24 INTEREST EARNED ON F N M A GTD REMIC 3.560% 9/25/21 \$1 PV ON	-782.14	-	-	-	-	782.14	(827.39)	(45.25)	-
				45.8300 SHARES DUE 5/25/2021 \$0.00297/PV ON 15,449.97 PV DUE									
05/25/2021			3136B1XP4	5/25/21 AMORTIZED PREMIUM ON F N M A GTD REMIC 3.560% 9/25/21	0.00	-	-	-	-	45.83	-	-	-
05/25/2021			3136B1XP4	CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(7.41)	-	-
05/25/2021	05/25/2021	05/25/2021	3136B1XP4	PAID DOWN PAR VALUE OF F N M A GTD REMIC 3.560% 9/25/21	-2,151.56	-	-	-	-	2,151.56	(2,155.79)	-	(4.23
				INTEREST EARNED ON F H L M C MULTICLASS 2.373% 5/25/22 \$1 PV ON 375.7300 SHARES DUE 5/25/2021 \$0.00198/PV ON 190,000.00 PV									
)5/25/2021			3137ATRW4	DUE 5/25/21	0.00	-	-	-	-	375.73	-	-	-
)5/25/2021			3137ATRW4	AMORTIZED PREMIUM ON F H L M C MULTICLASS 2.373% 5/25/22 CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(30.48)	-	_
05/25/2021	05/25/2021	05/25/2021		PAID DOWN PAR VALUE OF F H L M C MULTICLASS 2.373% 5/25/22	-274.84	-	-	-	-	274.84	(275.38)	-	(0.54
				INTEREST EARNED ON F H L M C MLTCL MTG 2.522% 1/25/23 \$1 PV ON 273.5300 SHARES DUE 5/25/2021 \$0.00210/PV ON 130,149.57 PV									
5/25/2021			3137B1U75	DUE 5/25/21	0.00	-	-	-	-	273.53	-	-	-
5/25/2021			2127011175	AMORTIZED PREMIUM ON F H L M C MLTCL MTG 2.522% 1/25/23 CURRENT YEAR AMORTIZATION	0.00						(14.81)		
5/25/2021	05/25/2021	05/25/2021		PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 2.522% 1/25/23	-429.30	-	-	-	-	429.30	(430.29)	-	(0.99
				INTEREST EARNED ON F H L M C MLTCL MT 3.320% 2/25/23 \$1 PV ON									
)5/25/2021			3137B36J2	1326.4900 SHARES DUE 5/25/2021 \$0.00276/PV ON 480,000.00 PV DUE 5/25/21	0.00	-	-	-	-	1,326.49	-	-	-
				AMORTIZED PREMIUM ON F H L M C MLTCL MT 3.320% 2/25/23									
05/25/2021			3137B36J2	CURRENT YEAR AMORTIZATION INTEREST EARNED ON F H L M C MLTCL MT 3.30996% 5/25/23 \$1 PV	0.00	-	-	-	-	-	(506.70)	-	-
				ON 1406.7300 SHARES DUE 5/25/2021 \$0.00276/PV ON 510,000.00 PV									
5/25/2021			3137B4GY6	DUE 5/25/21 AMORTIZED PREMIUM ON F H L M C MLTCL MT 3.30996% 5/25/23	0.00	-	-	-	-	1,406.73	-	-	-
05/25/2021			3137B4GY6	CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(1,187.94)	-	-
				INTEREST EARNED ON F H L M C MLTCL MTG 3.060% 7/25/23 \$1 PV ON 1249.5000 SHARES DUE 5/25/2021 \$0.00255/PV ON 490,000.00 PV									
05/25/2021			3137B4WB8	DUE 5/25/21	0.00	-	-	-	-	1,249.50	-	-	-
			04070 44/00	AMORTIZED PREMIUM ON F H L M C MLTCL MTG 3.060% 7/25/23							(507.00)		
05/25/2021 05/25/2021	05/25/2021	05/25/2021		CURRENT YEAR AMORTIZATION PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	0.00 274.84 183,864.28 52	- 1.00	-	-	-	(274.84)	(587.66) 274.84	-	-
	05/25/2021	05/25/2021		PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y		1.00				(183,864.28)	183,864.28		-



					rter ended June	30, 2021							
Account Nur Transaction	mber: 00105099	00415 Settlement		Name: RIVERSIDE COUNTY TRANS COMM					Miscellaneous		Federal Tax Cost	Short Term	Long Term
Date	Trade Date	Date	CUSIP	Description	Units	Price	Commissions	SEC Fees	Fees	Net Cash Amount	Amount	Gain/Loss Amount	Gain/Loss Amount
05/25/2021	05/21/2021	05/25/2021	3582326S0	SOLD PAR VALUE OF FRESNO CALIF UNI CA 0.719% 8/01/24 /MARKETAXESS CORP/150,000 PAR VALUE AT 100.517 %	-150,000.00	1.01	-	-	-	150,775.50	(150,000.00)	775.50	-
05/05/0004		05/05/0004	05000000	RECEIVED ACCRUED INTEREST ON SALE OF FRESNO CALIF UNI CA	0.00					044.50			
05/25/2021 05/27/2021	05/27/2021	05/25/2021 05/27/2021		0.719% 8/01/24 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	0.00 264,385.83	- 1.00	-	-	-	341.53 (264,385.83)	264,385.83	-	-
			010000000	SOLD PAR VALUE OF U S TREASURY NT 0.125% 1/15/24 /CITADEL		1.00					(264,565,23)	(200.10)	
05/27/2021	05/26/2021	05/27/2021	91202CDEU	SECURITIES LLC/265,000 PAR VALUE AT 99.7226566 % RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT	-265,000.00	1.00		-	-	264,265.04	(204,505.23)	(300.19)	-
05/27/2021		05/27/2021	91282CBE0		0.00	-	-	-	-	120.79	-	-	-
06/01/2021	06/01/2021	06/01/2021	010831DN2	MATURED PAR VALUE OF ALAMEDA CNTY CA JT 2.866% 6/01/21 255,000 PAR VALUE AT 100 %	-255,000.00	1.00	-	-	-	255,000.00	(255,000.00)	-	-
06/01/2021			010021010	INTEREST EARNED ON ALAMEDA CNTY CA JT 2.866% 6/01/21 \$1 PV ON 255000.0000 SHARES DUE 6/1/2021	0.00					2 654 45			
06/01/2021			010031DIN2	INTEREST EARNED ON ALAMEDA CNTY CA 3.095% 6/01/23 \$1 PV	0.00	-	-	-	-	3,654.15	-	-	-
06/01/2021			010831DQ5	ON 130000.0000 SHARES DUE 6/1/2021	0.00	-	-	-	-	2,011.75	-	-	-
06/01/2021			010831DQ5	AMORTIZED PREMIUM ON ALAMEDA CNTY CA 3.095% 6/01/23 CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(718.15)	-	-
00/04/0004			0004054.15	INTEREST EARNED ON AMAZON COM INC 2.500% 11/29/22 \$1 PV	0.00					0.750.00			
06/01/2021			023135AJ5	ON 300000.0000 SHARES DUE 5/29/2021 AMORTIZED PREMIUM ON AMAZON COM INC 2.500% 11/29/22	0.00	-	-	-	-	3,750.00	-	-	-
06/01/2021			023135AJ5		0.00	-	-	-	-	-	(2,756.35)	-	-
06/01/2021			088006JW2	INTEREST EARNED ON BEVERLY HILLS CA 0.373% 6/01/22 \$1 PV ON 330000.0000 SHARES DUE 6/1/2021	0.00	-	-	-	-	615.45	-	-	-
				INTEREST EARNED ON CALIFORNIA ST HLTH 1.893% 6/01/22 \$1 PV	0.00								
06/01/2021 06/01/2021	06/01/2021	06/01/2021		ON 520000.0000 SHARES DUE 6/1/2021 SOLD UNITS OF FIRST AM GOVT OB FD CL Y	0.00	- 1.00	-	-	-	4,921.80 1,260,298.58	- (1,260,298.58)	-	-
				INTEREST EARNED ON FIRST AM GOVT OB FD CL Y UNIT ON 0.0000									
06/01/2021			31846V203	SHARES DUE 5/31/2021 INTEREST FROM 5/1/21 TO 5/31/21 PURCHASED PAR VALUE OF MORGAN STANLEY 0.790% 5/30/25	0.00	-	-	-	-	3.68	-	-	-
06/01/2021	05/26/2021	06/01/2021	61747YEA9	/MORGAN STANLEY & CO. LLC/265,000 PAR VALUE AT 100 %	265,000.00	1.00	-	-	-	(265,000.00)	265,000.00	-	-
06/01/2021			786134WD4	INTEREST EARNED ON SACRAMENTO CNTY CA 0.629% 12/01/22 \$1 PV ON 280000.0000 SHARES DUE 6/1/2021	0.00	-	-	-	-	880.60	-	-	-
06/01/2021			00126DCV7	INTEREST EARNED ON SANTA BARBARA CA 3.300% 12/01/21 \$1 PV	0.00					2,062,50			
06/01/2021			00130PC17	ON 125000.0000 SHARES DUE 6/1/2021 INTEREST EARNED ON SANTA CLARA VLY CA 2.387% 6/01/21 \$1 PV	0.00	-	-	-	-	2,062.50	-	-	-
06/01/2021			80168FMA1	ON 400000.0000 SHARES DUE 6/1/2021 ACCREDITED DISCOUNT ON SANTA CLARA VLY CA 2.387% 6/01/21	0.00	-	-	-	-	4,774.00	-	-	-
06/01/2021			80168FMA1	MARKET DISCOUNT	0.00	-	-	-	-	-	2,244.00	-	-
06/01/2021	06/01/2021	06/01/2021	00160EMA1	MATURED PAR VALUE OF SANTA CLARA VLY CA 2.387% 6/01/21 400,000 PAR VALUE AT 100 %	-400,000.00	1.00				400,000.00	(400,000.00)		
00/01/2021	00/01/2021	00/01/2021	OUTOOFINIAT	PURCHASED PAR VALUE OF U S TREASURY NT 0.250% 5/15/24	-400,000.00	1.00	-	-	-	400,000.00	(400,000.00)	-	-
06/01/2021	05/28/2021	06/01/2021	91282CCC3	J.P. MORGAN SECURITIES LLC/1,675,000 PAR VALUE AT 99.86718746	1 675 000 00	1.00				(1 670 775 20)	1 670 775 20		
06/01/2021	03/26/2021	06/01/2021	912020003	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT	1,675,000.00	1.00	-	-	-	(1,672,775.39)	1,672,775.39	-	-
06/01/2021	06/02/2024	06/01/2021			0.00	-	-	-	-	(193.44)	-	-	-
06/02/2021	06/02/2021	06/02/2021	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y INTEREST EARNED ON AMAZON COM INC SR NT 0.400% 6/03/23 \$1 PV	3.68	1.00	-	-	-	(3.68)	3.68	-	-
06/03/2021			023135BP0	ON 270000.0000 SHARES DUE 6/3/2021	0.00	-	-	-	-	540.00	-	-	-
06/03/2021			166764AU4	INTEREST EARNED ON CHEVRON CORP 0.71425% 3/03/22 \$1 PV ON 500000.0000 SHARES DUE 6/3/2021	0.00	-	-	-	-	912.65	-	-	-
			4007044114	AMORTIZED PREMIUM ON CHEVRON CORP 0.71425% 3/03/22	0.00						(000.50)		
06/03/2021 06/03/2021	06/03/2021	06/03/2021		CURRENT YEAR AMORTIZATION SOLD UNITS OF FIRST AM GOVT OB FD CL Y	0.00 -48,538.35	- 1.00	-	-	-	- 48,538.35	(320.59) (48,538.35)	-	-
06/03/2021	05/25/2021	06/03/2021	440452AG5	PURCHASED PAR VALUE OF HORMEL FOODS CORP 0.650% 6/03/24 /J.P. MORGAN SECURITIES LLC/50.000 PAR VALUE AT 99.982 %	50,000.00	1.00	-	-	-	(49,991.00)	49,991.00	-	-
06/07/2021	06/07/2021	06/07/2021	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	390,258.48	1.00	-	-	-	(390,258.48)	390,258.48	-	-
06/07/2021			91282CBD2	AMORTIZED PREMIUM ON U S TREASURY NT 0.125% 12/31/22 CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(1.09)	-	-
				SOLD PAR VALUE OF U S TREASURY NT 0.125% 12/31/22									
06/07/2021	06/04/2021	06/07/2021	91282CBD2	/CITIGROUP GLOBAL MARKETS INC./390,000 PAR VALUE AT 100.01171795 %	-390,000.00	1.00	-	-	-	390,045.70	(389,847.66)	198.04	-
				RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT	· · · ·								
06/07/2021 06/10/2021	06/10/2021	06/07/2021 06/10/2021		0.125% 12/31/22 SOLD UNITS OF FIRST AM GOVT OB FD CL Y	0.00 -487,070.40	- 1.00	-	-	-	212.78 487,070.40	- (487,070.40)	-	-
				PURCHASED PAR VALUE OF LOS ALTOS CA 1.000% 10/01/24									
06/10/2021 06/11/2021	05/28/2021 06/11/2021	06/10/2021 06/11/2021		/RAYMOND JAMES/FI/480,000 PAR VALUE AT 101.473 % PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	480,000.00 952,530.15	1.01	-	-	-	(487,070.40) (952,530.15)	487,070.40 952,530.15		-
				FULL CALL PAR VALUE OF LOS ALTOS CA SCH 2.143% 8/01/23									
06/11/2021	06/11/2021	06/11/2021	544290JC4	/CALLS/ INTEREST EARNED ON LOS ALTOS CA SCH 2.143% 8/01/23 \$1 PV	-390,000.00	1.00	-	-	-	390,000.00	(390,000.00)	-	-
06/11/2021			544290JC4	ON 390000.0000 SHARES DUE 6/11/2021	0.00	-	-	-	-	3,018.05	-	-	-
06/11/2021	06/10/2021	06/11/2021	91282CCC3	SOLD PAR VALUE OF U S TREASURY NT 0.250% 5/15/24 /CITADEL SECURITIES LLC/560,000 PAR VALUE AT 99.89453214 %	-560,000.00	1.00	_			559,409.38	(559,256.25)	153.13	-
				RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT							(,		
06/11/2021 06/14/2021	06/14/2021	06/11/2021 06/14/2021		0.250% 5/15/24 SOLD UNITS OF FIRST AM GOVT OB FD CL Y	-606,421.95 53	- 1.00	-	-	-	102.72 606,421.95	(606,421.95)		-
											,,		



							-						
Account Nur	mber: 00105099	90415		Name: RIVERSIDE COUNTY TRANS COMM									
Transaction		Settlement							Miscellaneous		Federal Tax Cost	Short Term	Long Term
Date	Trade Date	Date	CUSIP	Description	Units	Price	Commissions	SEC Fees	Fees	Net Cash Amount	Amount	Gain/Loss Amount	Gain/Loss Amount
				PURCHASED PAR VALUE OF SUNTRUST BANK 3.689% 8/02/24									
06/14/2021	06/10/2021	06/14/2021	86787EAY3	/CREDIT SUISSE SECURITIES (USA)/560,000 PAR VALUE AT 106.937 %	560,000.00	1.07	-	-	-	(598,847.20)	598,847.20	-	-
				PAID ACCRUED INTEREST ON PURCHASE OF SUNTRUST BANK									
06/14/2021		06/14/2021	86787EAY3	3.689% 8/02/24	0.00	-	-	-	-	(7,574.75)	-	-	-
				INTEREST EARNED ON CAPTIAL ONE PRIME 1.600% 11/15/24 \$1 PV									
				ON 386.6700 SHARES DUE 6/15/2021 \$0.00133/PV ON 290,000.00 PV									
06/15/2021			14043MAC5	5 DUE 6/15/21	0.00	-	-	-	-	386.67	-	-	-
				INTEREST EARNED ON DETROIT EDISON CO 2.650% 6/15/22 \$1 PV									
06/15/2021			250847E.15	ON 180000.0000 SHARES DUE 6/15/2021	0.00	-	_	-		2,385.00	-	-	
00/10/2021			200011200	AMORTIZED PREMIUM ON DETROIT EDISON CO 2.650% 6/15/22	0.00					2,000.00			
06/15/2021			250847E I5	CURRENT YEAR AMORTIZATION	0.00	-	_	_		_	(464.27)	_	_
00/10/2021			200047200	INTEREST EARNED ON DRIVE AUTO 0.830% 5/15/24 \$1 PV ON	0.00						(+0+.21)		
				62.2500 SHARES DUE 6/15/2021 \$0.00069/PV ON 90,000.00 PV DUE									
06/15/2021			26208VAD8		0.00					62.25			
00/15/2021			20200VAD0	INTEREST EARNED ON DRIVE AUTO 0.650% 7/15/25 \$1 PV ON	0.00	-	-	-	-	02.20	-	-	-
06/15/2021			2621004 DE	250000.0000 SHARES DUE 6/15/2021	0.00					135.42			
06/15/2021	06/15/2021	06/15/2021		PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	16,713.47	- 1.00	-	-	-	(16,713.47)	16,713.47	-	-
							-	-				-	
06/15/2021	06/15/2021	06/15/2021	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	39,486.43	1.00	-	-	-	(39,486.43)	39,486.43	-	-
				INTEREST EARNED ON HONDA AUTO 1.780% 8/15/23 \$1 PV ON									
				370.8300 SHARES DUE 6/15/2021 \$0.00148/PV ON 250,000.00 PV DUE									
06/15/2021			43815NAC8		0.00	-	-	-	-	370.83	-	-	-
				PAID DOWN PAR VALUE OF HONDA AUTO 1.780% 8/15/23									
06/15/2021	06/15/2021	06/15/2021	43815NAC8	PRINC/INT DUE	-16,190.61	-	-	-	-	16,190.61	(16,190.48)	-	0.13
				INTEREST EARNED ON JOHN DEERE OWNER 2.910% 7/17/23 \$1 PV									
				ON 335.9800 SHARES DUE 6/15/2021 \$0.00243/PV ON 138,547.53 PV									
06/15/2021			47789JAD8	DUE 6/15/21	0.00	-	-	-	-	335.98	-	-	-
06/15/2021	06/15/2021	06/15/2021	47789JAD8	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 2.910% 7/17/23	-12,731.56	-	-	-	-	12,731.56	(12,730.00)	-	1.56
				INTEREST EARNED ON JOHN DEERE OWNER 1.100% 8/15/24 \$1 PV									
				ON 394.1700 SHARES DUE 6/15/2021 \$0.00092/PV ON 430,000.00 PV									
06/15/2021			47789KAC7	DUE 6/15/21	0.00	-	-	-	-	394.17	-	-	-
				INTEREST EARNED ON MERCEDES BENZ AUTO 1.840% 12/15/22 \$1									
				PV ON 214.6700 SHARES DUE 6/15/2021 \$0.00153/PV ON 140,000.00									
06/15/2021			58770FAC6	PV DUE 6/15/21	0.00	-	-	-	-	214.67	-	-	-
				INTEREST EARNED ON SANTANDER DRIVE 0.00001% 7/15/24 \$1 PV									
				ON 143.0000 SHARES DUE 6/15/2021 \$0.00043/PV ON 330,000.00 PV									
06/15/2021			80285WAD9	9 DUE 6/15/21	0.00	-	-	-	-	143.00	-	-	-
				INTEREST EARNED ON TOYOTA AUTO 1.910% 9/15/23 \$1 PV ON									
				370.4500 SHARES DUE 6/15/2021 \$0.00159/PV ON 232,745.13 PV DUE									
06/15/2021			89238UAD2		0.00	-	_	_		370.45	_	_	_
06/15/2021	06/15/2021	06/15/2021		PAID DOWN PAR VALUE OF TOYOTA AUTO 1.910% 9/15/23	-17.910.54		-	-		17,910.54	(17,910.39)	-	0.15
00/10/2021	00/10/2021	00/10/2021	002000/102	INTEREST EARNED ON U S TREASURY NT 0.125% 12/15/23 \$1 PV	-11,010.04					11,510.04	(17,010.00)		0.10
06/15/2021			91282CBA9	ON 7310000.0000 SHARES DUE 6/15/2021	0.00	_	_		_	4.568.75	_	_	_
06/22/2021	06/22/2021	06/22/2021		PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	84,971.09	- 1.00	-	-	-	(84,971.09)	84,971.09	-	-
00/22/2021	00/22/2021	00/22/2021	510407203	AMORTIZED PREMIUM ON U S TREASURY NT 0.125% 12/31/22	04,971.09	1.00	-	-	-	(04,971.09)	04,971.09	-	-
06/22/2021			012020000	CURRENT YEAR AMORTIZATION	0.00						(0.48)		
00/22/202 I			312020BD2		0.00	-	-	-	-	-	(0.46)	-	-
06/00/0004	06/04/0004	06/00/0004	010000000	SOLD PAR VALUE OF U S TREASURY NT 0.125% 12/31/22 /NATWEST	05 000 00	4.00				04.000.04	(04 000 00)	(40.40)	
06/22/2021	06/21/2021	06/22/2021	91282CBD2	MKTS SECS/FIXED INCOME/85,000 PAR VALUE AT 99.90624706 %	-85,000.00	1.00	-	-	-	84,920.31	(84,966.80)	(46.49)	-
				RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT									
06/22/2021		06/22/2021	91282CBD2	0.125% 12/31/22	0.00	-	-	-	-	50.78	-	-	-
				INTEREST EARNED ON CITIBANK NA 3.400% 7/23/21 \$1 PV ON									
				250000.0000 SHARES DUE 6/23/2021 ACCRUED INTEREST ON									
06/23/2021			17325FAQ1	6/23/2021 FULL CALL	0.00	-	-	-	-	3,541.67	-	-	-
				AMORTIZED PREMIUM ON CITIBANK NA 3.400% 7/23/21									
06/23/2021			17325FAQ1	CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(1,087.90)	-	-



Image         Product of the sector         Product of	×													
Nome         Nome <th< th=""><th></th><th>mber: 00105099</th><th></th><th></th><th>Name: RIVERSIDE COUNTY TRANS COMM</th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th></th<>		mber: 00105099			Name: RIVERSIDE COUNTY TRANS COMM									
BARDER         BARDER        BARDER        BARDER <th></th>														
MAXMON         MAXMON<	2 410		Batto			01110		Commissions	SEC Fees	Fees	not outrivanount	741104110	Gain/Loss Amount	Gain/Loss Amount
Decomp         Decomp <thdecomp< th=""> <thdecomp< th=""> <thdecomp< td="" th<=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>-</td><td>-</td><td>-</td><td></td><td></td><td>-</td><td>-</td></thdecomp<></thdecomp<></thdecomp<>								-	-	-			-	-
Normal Processes         Normal Processes<								-	-	-	(-, )		-	-
MADDED         MADDED        MADDED        MADDED <td>06/23/2021</td> <td>06/23/2021</td> <td>06/23/2021</td> <td>31846V203</td> <td></td> <td>-17,968.75</td> <td>1.00</td> <td>-</td> <td>-</td> <td>-</td> <td>17,968.75</td> <td>(17,968.75)</td> <td>-</td> <td>-</td>	06/23/2021	06/23/2021	06/23/2021	31846V203		-17,968.75	1.00	-	-	-	17,968.75	(17,968.75)	-	-
Normal Markanes         Normal Markaes         Normal														
NAMEMER         Description         <	06/23/2021	06/16/2021	06/23/2021	64990FD43		400,000.00	1.00	-	-	-	(400,000.00)	400,000.00	-	-
NAME         NUMBER OF AN ALLANT IN         1 State -					MATURED PAR VALUE OF WALMART INC 3.125% 6/23/21 130,000									
Name 2000         Image 20	06/23/2021	06/23/2021	06/23/2021	931142EJ8	PAR VALUE AT 100 %	-130,000.00	1.00	-	-	-	130,000.00	(129,993.50)	-	6.50
Normal Control         Normal					INTEREST EARNED ON WALMART INC 3.125% 6/23/21 \$1 PV ON									
Normal Control         Normal	06/23/2021			931142EJ8	130000.0000 SHARES DUE 6/23/2021	0.00	-	-	-	-	2.031.25	-	-	-
MARCENE         Control of Control of Marceness Control of Control					TRUST FEES COLLECTED CHARGED FOR PERIOD 05/01/2021 THRU									
Bioleanes         Bioleanes <t< td=""><td>06/24/2021</td><td></td><td></td><td></td><td></td><td>0.00</td><td>-</td><td>-</td><td>-</td><td>-</td><td>(580.50)</td><td>-</td><td>-</td><td>_</td></t<>	06/24/2021					0.00	-	-	-	-	(580.50)	-	-	_
Normal Section         Normal		06/24/2021	06/24/2021	31846V203			1.00	-	-	-		(200.580.50)	-	-
BBBBLED         D02/102/1         D02/102/1 <thd02 10="" 1<="" th=""> <thd02 10="" 1<="" th=""> <thd02 1<="" td=""><td></td><td></td><td></td><td></td><td></td><td>,</td><td></td><td></td><td></td><td></td><td>,</td><td>(,</td><td></td><td></td></thd02></thd02></thd02>						,					,	(,		
NUMBER         NUMBER<	06/24/2021	06/21/2021	06/24/2021	69351LIAY9		200 000 00	1.00	-	_	-	(200,000,00)	200 000 00		_
Biology (1)         Biology (2)	00/2 1/2021	00/2 //2021	00/2 1/2021	000010/110		200,000.00	1.00				(200,000.00)	200,000.00		
Display         Method														
Biology	06/25/2021			055000 106		0.00					424.02			
NUMERON IN ALL ON DEAL ON DEAL OF DEAL OF 300% 6253(3 FF VOIL         00         0         1000 67         1000 67         0000 67         1000 67         0000 67         1000 67         00000 67         0000 67         0000		06/05/0001	06/05/0001				-	-	-	•		(21.066.20)		2.05
Note that the standard is based by t	00/25/2021	00/25/2021	00/25/2021	00000CAC0		-21,909.15	-	-	-	-	21,909.15	(21,900.20)	-	2.95
NERRORD         3156 ARCHAR         DUE LODY         AUX OUT PERMANDARY FEM AUCOR FEM AUX OUT PERMA 3200% 42024         0.00         -         -         DEMONDARY         DEMONDARY <thdemondary< th=""> <thdemondary< th=""> <thd< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></thd<></thdemondary<></thdemondary<>														
NUMBER         NUMBER<														
Bidd Bidd Bidd Bidd Bidd Bidd Bidd Bidd	06/25/2021			3136AKQM8		0.00	-	-	-	-	1,030.67	-	-	-
NG25021         NG25021 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>														
NTEREST LARVED ON F M JA GTD REULD 3309/M 322/31 HV ON         00							-	-	-	-	-		-	-
Source I         Source II         Source III         Source IIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIII	06/25/2021	06/25/2021	06/25/2021	3136AKQM8		-736.00	-	-	-	-	736.00	(777.41)	-	(41.41)
M065001         3198 HXP         62001         3198 HXP         62001														
MARCENT LED PREMIUM ON PAY ALL OF PLANDAMENT VERA MONTRATION         MODE SERVICE														
M045/021         313881104         CURRENT YEAR AMORTICATION         0.00         -         -         -         0.00         0.00         -         -         0.00 </td <td>06/25/2021</td> <td></td> <td></td> <td>3136B1XP4</td> <td>6/25/21</td> <td>0.00</td> <td>-</td> <td>-</td> <td>-</td> <td>-</td> <td>39.45</td> <td>-</td> <td>-</td> <td>-</td>	06/25/2021			3136B1XP4	6/25/21	0.00	-	-	-	-	39.45	-	-	-
9625021         9625021         913981W1         PAD DOWN PAY VALUE OF FN M A 500 FEMC 3 5899 92521 PV MITEREST EARBED ON FL M C MUTCLESS 2378 52522 FV MA 73 1600 PM PAY VALUE OF FN M A 200 FEM M 2378 FPY         9,000.30         9,000.30         9,003.														
bitsdarf         INTERST FAMRED ON FH LIN CAULTICLASS 2378, 552/22 EI PV         00         -         -         375 18         -         -         -           bitsdarf         37377880 (DB edsabul) Souther VERA MARCIN CON 18/17/25 FM (DB Edsabul) Sou	06/25/2021					0.00	-	-	-	-	-		-	-
Original Strates Due 252/01         Original Strates Due 252/01 <t< td=""><td>06/25/2021</td><td>06/25/2021</td><td>06/25/2021</td><td>3136B1XP4</td><td>PAID DOWN PAR VALUE OF F N M A GTD REMIC 3.560% 9/25/21</td><td>-9,060.30</td><td>-</td><td>-</td><td>-</td><td>-</td><td>9,060.30</td><td>(9,073.63)</td><td>-</td><td>(13.33)</td></t<>	06/25/2021	06/25/2021	06/25/2021	3136B1XP4	PAID DOWN PAR VALUE OF F N M A GTD REMIC 3.560% 9/25/21	-9,060.30	-	-	-	-	9,060.30	(9,073.63)	-	(13.33)
0625021       317,11704       DE 625212       317,11704       CURRENT YEAR AMORTIZET PREMIUM ON FHILM ON ULTICLASS 23795, 92922       0.00       -       <					INTEREST EARNED ON F H L M C MULTICLASS 2.373% 5/25/22 \$1 PV									
Designation         Constraint of the Constraint of					ON 375.1800 SHARES DUE 6/25/2021 \$0.00198/PV ON 189,725.16 PV									
08625021         08757027	06/25/2021			3137ATRW4	4 DUE 6/25/21	0.00	-	-	-	-	375.18	-	-	-
Dec:Sol21         08/25/2021         00/25/2021         00/25/2021         00/25/2021         00/25/2021         00/25/2021         00/25/2021         00/25/2021         00/25/2021         00/25/2021         00/25/2021         00/25/2021         00/25/2021         00/25/2021         00/25/2021         00/25/2021         00/25/2021         00/25/2021         00/25/20					AMORTIZED PREMIUM ON F H L M C MULTICLASS 2.373% 5/25/22									
00252021         313781075         DUE 62521         0.00         -         -         27.63         -         -           00252021         313781075         DUE 62521         0.00         -         -         27.63         -         -           00252021         03252021         313781075         DUE 62521         310277767         4408.65         -         -         4408.65         (410.55)         -         (0.90           00255021         313781025         DUE 62521         DUE 62521         0.000         -         -         1.328.00         -	06/25/2021			3137ATRW4	4 CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(31.45)	-	-
00252021         313781075         DUE 62521         0.00         -         -         27.63         -         -           00252021         313781075         DUE 62521         0.00         -         -         27.63         -         -           00252021         03252021         313781075         DUE 62521         310277767         4408.65         -         -         4408.65         (410.55)         -         (0.90           00255021         313781025         DUE 62521         DUE 62521         0.000         -         -         1.328.00         -		06/25/2021	06/25/2021				-	-	-	-	467.30		-	(0.83)
04/27.2830 SHARES DUE 02/52/21 80.0210PV ON 128.7027 FV         0.00         -         -         72.763         - <td></td> <td>(</td> <td></td> <td>(/</td>												(		(/
08/25/221         0.15/27/12         0.15/27/2         0.00         -         -         272.63         -														
MACRITZED PREMIUMON F H L M C MLTCL MTG 2522% 1/22/3         400.65         -         -         -         (15.26)         -         -         00250201         00255/021         0005         -         -         1,228.00         -         -         0.00         -         -         0.00         -         -         0.05         0.00         -         -         0.00         -         -         0.00         -         -         0.00         -         -         0.00         -         -         0.00         -         -         0.00         -         -         0.00         -         -         0.00         -         -         0.00         -         -         0.00         -         -         0.00         -         -         0.00         -	06/25/2021			3137B1U75		0.00	_	-	_	-	272.63	-		
08259021         08759107         CURRENT YEAR AMORTIZATION         0.00         -         -         -         (15.26)         -         (15.26)         -         (15.26)         -         (15.26)         -         (15.26)         -         (15.26)         -         (15.26)         -         (15.26)         -         (15.26)         -         (15.26)         -         (15.26)         -         (15.26)         -         (15.26)         -         (15.26)         -         (15.26)         -         (15.26)         -         (15.26)         -         (15.26)         -	00/20/2021			010101010		0.00					212.00			
068259021         069259021         313751U75         PMD DOWN PAR VALUE OF FILLIN C MITCL MT 3.230% 22523 \$1 PV ON 1328 0000 9HARES DUE 6/25/2021 \$30000 PV         -         -         -         400.65         (410.55)         -         (0.90           069259021         313758U75         PMD DOWN PAR VALUE OF FILLIN C MITCL MT 3.300% 22523 \$1 PV ON 338 0000 9HARES DUE 6/25/2021 \$30000 PV         0.00         -         -         -         1,228 00         -	06/25/2021			3137B1U75		0.00	-	-	-	-	-	(15.26)		_
06/25/02/1         31378-38.2         Dec 25/21         0.00         - <td< td=""><td></td><td>06/25/2021</td><td>06/25/2021</td><td></td><td></td><td></td><td>-</td><td>-</td><td>-</td><td>-</td><td>409.65</td><td></td><td>-</td><td>(0.90)</td></td<>		06/25/2021	06/25/2021				-	-	-	-	409.65		-	(0.90)
NAMES DUE 6/25/201 100 000 PV         000 SHARES DUE 6/25/201 2000 000 PV         000 SHARES DUE 6/25/201 000 PV         000 SHARES DUE 6/25/201 000 PV         000 SHARES DUE 6/25/201 000 PV         SHARES DUE 6/25/201 000 PV<	00/20/2021	00/20/2021	00/20/2021	010101010		100.00					100.00	(110.00)		(0.00)
066252021         137B3.02         D16 62521         0.00         0         0         1,282.00         0.00         0         0.00         0         0.00         0         0.00         0         0.00         0         0.00         0         0.00         0         0.00         0         0.00         0         0.00         0         0.00         0         0.00         0         0.00         0         0         0.00         0         0.00         0         0         0.00         0         0.00         0         0         0.00         0         0.00         0         0.00         0         0.00         0         0.00         0         0.00         0         0         0.00         0         0         0         0.00         0         0         0         0.00         0         0         0         0.00         0         0         0         0         0         0         0         0         0.00         0														
06252021         313759.02         0.00         0         0.	06/25/2021			313783612		0.00	_		_		1 328 00	_		
068252021       31378342       CURRENT YEAR AMORTIZATION       0.00       -       -       -       (523.59)       -       -         068252021       S13784076       DE 625201 \$0.0027P/V ON \$10.000.0 PV       0.00       -       -       -       1,406.73       - <td< td=""><td>00/23/2021</td><td></td><td></td><td>313703032</td><td></td><td>0.00</td><td>-</td><td>-</td><td>-</td><td>-</td><td>1,520.00</td><td>-</td><td></td><td></td></td<>	00/23/2021			313703032		0.00	-	-	-	-	1,520.00	-		
06/25/2021         3137B4(YB)         0.00         -         1,406.73         -	06/25/2021			212702612		0.00						(522.50)		
N1406 7300 SHARES DUE 6/25/21 00.002/01 00 00000 PV         000         0         0         1         0         1,406.73         0	00/20/2021			010/00002		0.00	-	-	-	-	-	(020.09)	-	-
06252021       3137B4076       0UE 06/25/21       0.00       -       1,406.73       -														
AMORTIZED PREMIUM ON PF IL M C MLTCL MT 3.3099% 5/25/23         Status	06/05/0004			040704010		0.00					4 400 70			
06/05/2021       313784GY       QURRENT YEAR AMORTIZATION       0.00       -       -       -       (1,227,54)       -       -         06/25/2021       313784GY       QURRENT YEAR AMORTIZATION       0.00       -       -       -       1,249,50       -	00/25/2021			3137B4GY6		0.00	-	-	-	-	1,406.73	-	-	-
INTEREST EARNED ON F H L M C MLTCL MTG 3.060% 7/25/23 S1 PV ON 1249.5000 SHARES DUE 6/25/201 13000255/PV ON 490.000.00 PV O           06/25/2021 3137B4WB8         DE 6/25/201 3000256/PV ON 490.000.00 PV OE           06/25/2021 3137B4WB8         DE 6/25/201 3000256/PV ON 490.000.00 PV OE           000         -         -         -           OB/25/2021 3137B4WB8         CURRENT YEAR AMORTIZATION         0.00         -         -         -           OB/25/2021 3137B4WB8         CURRENT YEAR AMORTIZATION         0.00         -         -         -           OB/25/2021 3137FYUR5         6/25/201 3137FYUR5         6/25/201 3137FYUR5         6/25/201 3137FYUR5         6/25/201 313640203         PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y         33.8886.49         -         -         -           OB/25/2021         06/25/2021         3137FYUR5         6/25/2021         -         -         -         -         -         -         -         -         -         -	00/05/0004			04075 40		0.05						(1.007.5.)		
06/25/021         0.1249.5000 SHARES DUE 6/25/2021 \$0.00255/PV ON \$490,000.0P V         490,000.0P V         0.00         0         0         1,249.50         0         0         0         0         0         0         0         0         0         0         1,249.50         0	00/25/2021			3137B4GY6		0.00	-	-	-	-	-	(1,227.54)	-	-
06/25/2021       313784W8       DUE 0/25/201       0.00       0.00       1,249.50       0 </td <td></td>														
MAGRIZED PREMIUM ON FH LM C MLTCL MTG 3.060% 7/25/23         0.00         -         -         -         -         60/25/20         -         -         60/25/20         -         -         60/25/20         -         -         60/25/20         -         -         60/25/20         -         -         60/25/20         -         -         60/25/20         -         -         60/25/20         -         -         -         -         60/25/20         -        -         -         -														
06/25/2021       3137B4WB       CURRENT YEAR AMORTIZATION       0.00       -       -       -       (607.25)       -       -         06/25/2021       NITEREST EARNED ON FILM C MLTCL       0.343% 8/26/24 \$19 VO 8       - <t< td=""><td>06/25/2021</td><td></td><td></td><td>3137B4WB8</td><td></td><td>0.00</td><td>-</td><td>-</td><td>-</td><td>-</td><td>1,249.50</td><td>-</td><td>-</td><td>-</td></t<>	06/25/2021			3137B4WB8		0.00	-	-	-	-	1,249.50	-	-	-
NITEREST EARNED ON F H L M C MLTCL 0.343% 8/26/24 \$1 PV ON 85.7500 SHARES DUE 6/25/2021 \$0.00029/PV ON 300.000.00 PV DUE         06/25/2021       3137FVUR5       6/25/2021       3137FVUR5       6/25/2021       0.00       -       -       85.750       -       -       -         06/25/2021       06/25/2021       06/25/2021       3137FVUR5       PAID DOWN PAR VALUE OF H L M C MLTCL       0.343% 8/26/24       -31.26       -       -       -       31.26       (31.26)       - <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>														
Base of the second of	06/25/2021			3137B4WB8		0.00	-	-	-	-	-	(607.25)	-	-
06/25/2021       3137FVR5       6/25/201       3137FVR5       6/25/2021       06/25/2021       06/25/2021       06/25/2021       06/25/2021       06/25/2021       06/25/2021       06/25/2021       3134FVR5       6/25/2021       06/25/2021       06/25/2021       06/25/2021       06/25/2021       06/25/2021       06/25/2021       31346V03       PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y       38,8649       1.00       -       -       0.0136,925.00       136,925.00       -       -       -       0.0136,925.00       -       -       -       -       0.0136,925.00       -														
06/25/2021       06/25/2021       3137FYUR5       PAID DOWN PAR VALUE OF F H L M C MLTCL       0.343%       8/26/24       -31.26       -       -       31.26       (31.26)       -       -       -       0125/2021       06/25/2021       06/25/2021       06/25/2021       06/25/2021       31846V203       PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y       38,896.49       1.00       -       -       (38,896.49)       38,896.49       -       -       -       06/30/2021       06/30/2021       31846V203       PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y       136,925.00       1.00       -       -       -       (38,896.49)       38,896.49       -       -       -       06/30/2021       06/30/2021       31846V203       PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y       136,925.00       1.00       -       -       0.136,925.00       136,925.00       -       -       -       06/30/2021       06/30/2021       0.00       -       -       -       2,600.00       -       -       -       0.00       -       -       0.00       -       -       0.02       0.00       -       -       0.02       0.00       -       -       0.02       0.00       -       -       0.02       0.00       -       -       0.02       0.00														
06/25/2021       06/25/2021       31846V203       PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y       38,896.49       1.00       -       -       (38,896.49)       38,896.49       -       -       -       -       (38,896.49)       38,896.49       -       -       -       -       (38,896.49)       38,896.49       -       -       -       -       (38,896.49)       38,896.49       -       -       -       -       -       (136,925.00)       136,925.00       -	06/25/2021						-	-	-	-		-	-	-
06/25/2021       06/25/2021       31846V03       PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y       38,896.49       1.00       -       -       (38,896.49)       38,896.49       -       -       -       -       (38,896.49)       38,896.49       -       -       -       -       -       (38,896.49)       38,896.49       -       -       -       -       -       -       (38,896.49)       38,896.49       -       -       -       -       -       (136,925.00)       136,925.00       -	06/25/2021						-	-	-	-			-	-
06/30/2021         06/30/2021         06/30/2021         31846V03         PURCHASED UNITS OF FIREASURY NT         0.125% 12/31/22 \$1 PV         136,925.00         -         -         (136,925.00)         136,925.00         -         -         -         (136,925.00)         136,925.00         -         -         -         (136,925.00)         -         -         -         (136,925.00)         -         -         -         -         (136,925.00)         -         -         -         -         (136,925.00)         -         -         -         -         (136,925.00)         -	06/25/2021	06/25/2021	06/25/2021	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y		1.00	-	-	-			-	-
INTEREST EARNED ON U S TREASURY NT 0.125% 12/31/22 \$1 PV         06/30/2021       91282CBD2       0N 4160000.0000 SHARES DUE 6/30/2021       0.00       -       -       2,600.00       -       <	06/30/2021	06/30/2021	06/30/2021	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	136,925.00	1.00	-	-	-		136,925.00	-	-
06/30/2021       91282CBD2       0.N 416000.0000 SHARES DUE 6/30/2021       0.00       -       -       2,600.00       - <t< td=""><td></td><td></td><td></td><td></td><td>INTEREST EARNED ON U S TREASURY NT 0.125% 12/31/22 \$1 PV</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>					INTEREST EARNED ON U S TREASURY NT 0.125% 12/31/22 \$1 PV									
AMORTIZED PREMIUM ON US TREASURY NT         0.125% 12/31/22           06/30/2021         91282CBD         CURRENT YEAR AMORTIZATION         0.00         -         -         -         (0.26)         -	06/30/2021			91282CBD2		0.00	-	-	-	-	2,600.00	-	-	-
91282CB2       CURRENT YEAR AMORTIZATION       0.00       -       -       -       -       (0.26)       - <td></td> <td>,</td> <td></td> <td></td> <td></td>											,			
SOLD PAR VALUE OF U S TREASURY NT         0.250%         5/15/24 /WELLS           06/30/2021         06/30/2021         91282CCC3         FARGO SECURITIES, LLC/135,000 PAR VALUE AT 99.46874815 %         -135,000.00         0.99         -         -         134,282.81         (134,820.70)         (537.89)         -           RCE/UVED ACCRUED INTEREST ON SALE OF U S TREASURY NT         0.00         -         -         -         42.19         -         -	06/30/2021			91282CBD2		0.00	-		-	-	-	(0.26)	_	-
06/30/2021         06/30/2021         91282CCC3         FARGO SECURITIES, LLC/135,000 PAR VALUE AT 99.46874815 %         -135,000.00         0.99         -         -         134,282.81         (134,820.70)         (537.89)         -           RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT           06/30/2021         06/30/2021         91282CCC3         0.250%         5/15/24         0.00         -         -         42.19         -         -         -												(1.20)		
RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT           06/30/2021         06/30/2021         91282CCC3         0.250%         5/15/24         0.00         -         -         42.19         -         <	06/30/2021	06/29/2021	06/30/2021	912820003		-135 000 00	0 00	_	-	-	134 282 81	(134 820 70)	(537.80)	_
06/30/2021 91282CCC3 0.250% 5/15/24 0.00 42.19	55,00/2021	30/20/2021	50/00/2021	012020000		- 100,000.00	0.00	-			104,202.01	(104,020.70)	(007.03)	
	06/30/2021		06/30/2021	912820003		0.00	_				42 10		_	
0.00 111,/25.02 (5,/01.20) 2,849.01	33/00/2021		00/00/2021	012020000	0.20070 0, 10/LT	0.00	-	-	-	-		111 705 02	(5 701 20)	0 840 41
											0.00	111,/95.02	(5,/01.20)	9,849.61

# **Riverside County Transportation** Commission

SHORT DURATION FIXED INCOME

JULY 26, 2021





### Table of Contents

MetLife Investment Management Overview

#### Market Review

Portfolio Review

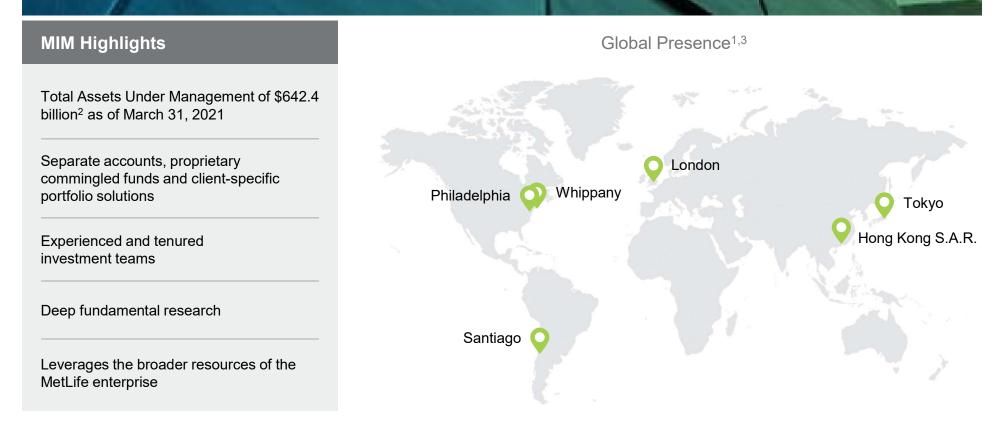
### 04 Appendix

# 1. MetLife Investment Management Overview



### Overview

**MetLife Investment Management (MIM)**<sup>1</sup> manages Public Fixed Income, Private Capital and Real Estate assets for institutional investors worldwide by applying our deep asset class expertise to build tailored portfolio solutions. We also leverage the broader resources and 150-year history of MetLife to skillfully navigate markets.



2.As of March 31, 2021. At estimated fair value. See Appendix – End Notes for additional information.

3. Illustration shown depicts locations of select MIM regional offices, chosen in MIM's discretion; not a complete representation of MIM's regional offices.

<sup>1.</sup>As of March 31, 2021, subsidiaries of MetLife, Inc. that provide investment management services to MetLife's general account, separate accounts and/or unaffiliated/third party investors include Metropolitan Life Insurance Company, MetLife Investment Management, LLC, MetLife Investment Management Limited, MetLife Investments Limited, MetLife Investments Asia Limited, MetLife Latin America Asesorias e Inversiones Limitada, MetLife Asset Management Corp. (Japan), and MIM I LLC.

## Short Duration Fixed Income Team

Portfolio Management										
Name	Responsibility	Industry Experience (yrs)								
Scott Pavlak, CFA	Head of Short Duration Fixed Income	33								
Juan Peruyero	Portfolio Manager	20								

	Portfolio Management Support									
Name	Sector	Industry Experience (yrs)								
David Wheeler, CFA	Credit	34								
Steve Kelly, CFA	Credit	32								
Kimberley Slough	Municipals	27								
John Palphreyman, CFA	Structured Products	21								
Phil Tran	Treasuries, Agencies, Money Markets	17								

	Trading										
Name	Role	# of Traders	Average Industry Experience (yrs)								
Dana Cottrell	Head of Investment Grade Trading	5	14								
Thomas McClintic	Head of High Yield Trading	3	18								
Jason Valentino	Head of Structured Products Trading	8	15								

	Research		
Name	Role	# of Analysts	Average Industry Experience (yrs)
Brian Funk, CFA	Head of Credit Research		24
lan Bowman	Sector Leader – Consumer & Healthcare	7	17
Park Benjamin, CFA	Sector Leader – Energy, Basics, Materials	7	12
Scott O'Donnell	Sector Leader – Financials	10	15
Richard Davis, CFA	Sector Leader – Industrials	7	18
Zach Bauer, CFA	Sector Leader – Telecom, Media, Technology	7	15
Susan Young	Sector Leader – Utilities & Midstream	8	13
Brent Garrels	Sector Leader – Special Situations	2	17
Joseph Gankiewicz, CFA	Sector Leader – Municipals	5	25
	Credit Strategy	2	16
Name	Role	# of Analysts	Average Industry Experience (yrs)
Francisco Paez, CFA	Head of Structured Products Research		25
Loritta Cheng	Sector Leader – ABS	2	17
Meena Pursnani	Sector Leader – CMBS	2	23
Vivian Kim, CFA	Sector Leader - RMBS	1	15
Angela Best	Sector Leader – CLO	2	14

# 2. Market Review & Outlook



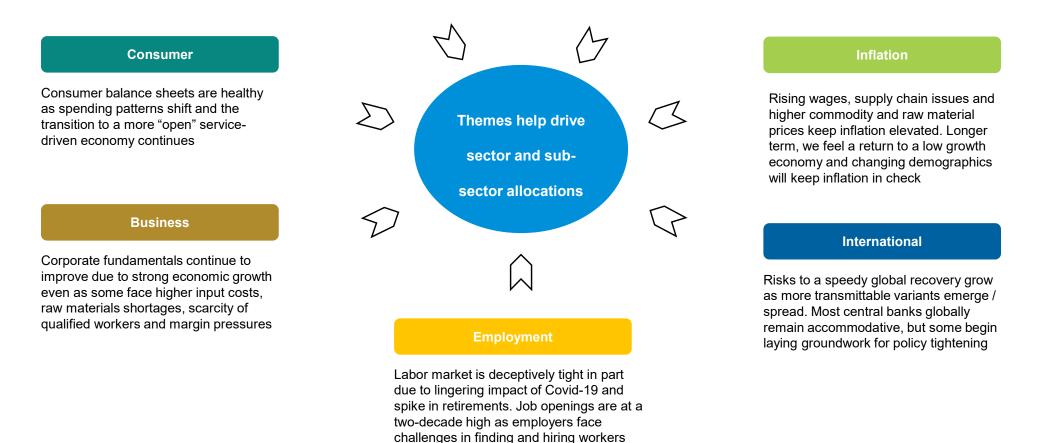
### **Current Themes**

#### Fiscal Stimulus / Growth

We believe fiscal stimulus will continue to support above-trend growth and the economic recovery, but long-term structural issues remain

#### **Monetary Policy**

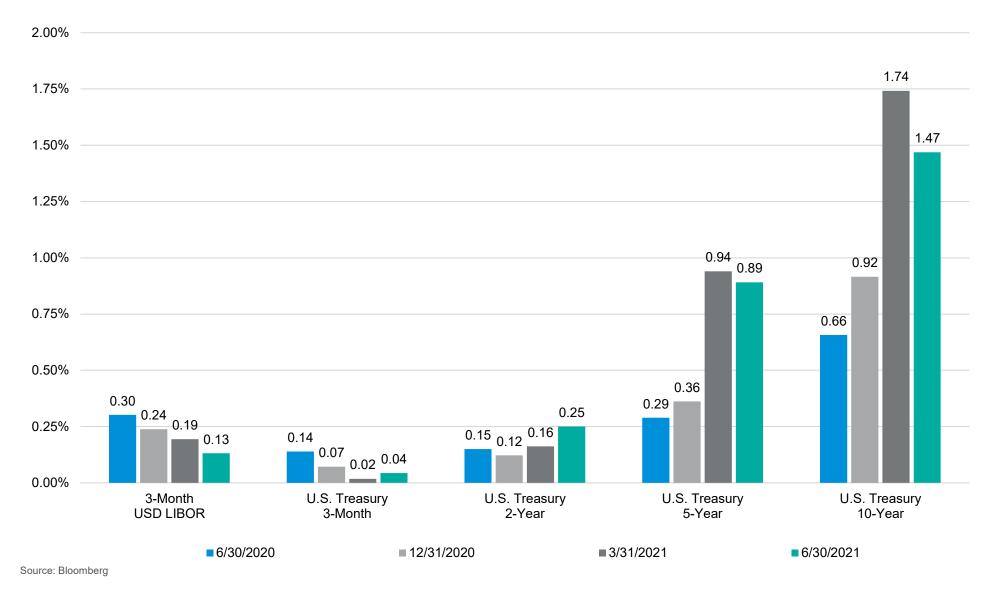
The Fed pivots as its transitory inflation narrative is questioned. Diversity in Fed opinions grows as lack of clarity on QE exit strategy risks disorderly market unwind



#### The views present are MetLife Investment Management's only, are subject to change, and may not reflect the manager's current views.

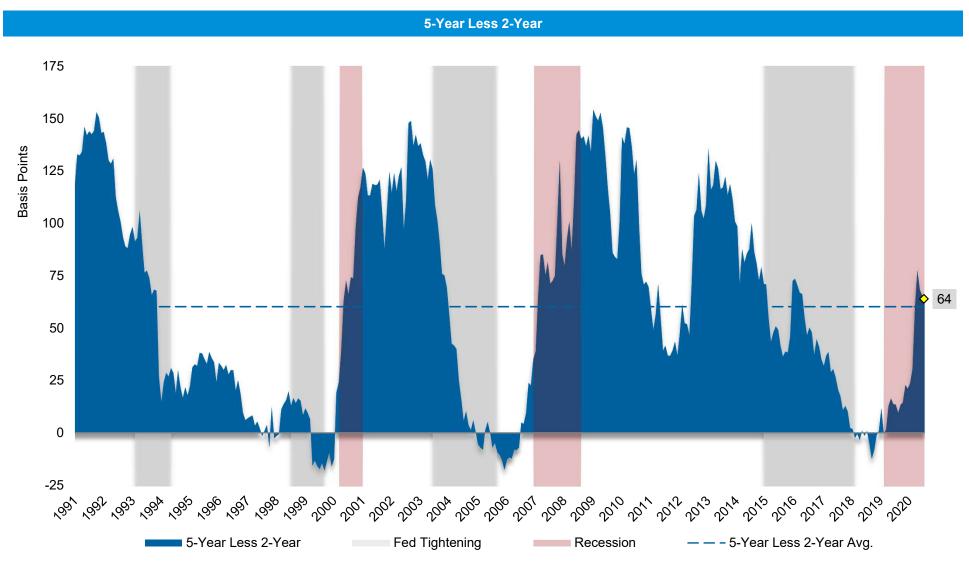
### Yields

As of June 30, 2021



# Yield Curve

As of June 30, 2021



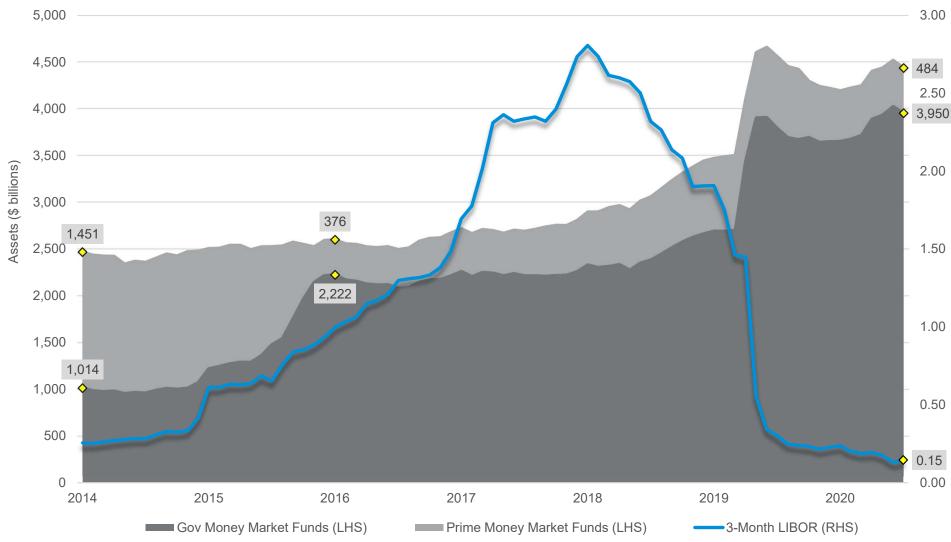
Source: Bloomberg

## **Federal Reserve Projections**

	2021	2022	2023
PCE Inflation			
December-19 Projection	2.0%	2.0%	N/A
June-20 Projection	1.6%	1.7%	N/A
September-20 Projection	1.7%	1.8%	2.0%
December-20 Projection	1.8%	1.9%	2.0%
March-21 Projection	2.4%	2.0%	2.1%
June-21 Projection	3.4%	2.1%	2.2%
Unemployment Rate			
December-19 Projection	3.6%	3.7%	N/A
June-20 Projection	6.5%	5.5%	N/A
September-20 Projection	5.5%	4.6%	4.0%
December-20 Projection	5.0%	4.2%	3.7%
March-21 Projection	4.5%	3.9%	3.5%
June-21 Projection	4.5%	3.8%	3.5%
Real GDP			
December-19 Projection	1.9%	1.8%	N/A
June-20 Projection	5.0%	3.5%	N/A
September-20 Projection	4.0%	3.0%	2.5%
December-20 Projection	4.2%	3.2%	2.4%
March-21 Projection	6.5%	3.3%	2.2%
June-21 Projection	7.0%	3.3%	2.4%
Source: Federal Reserve	_	_	

## Money Market Funds & 3-Month LIBOR

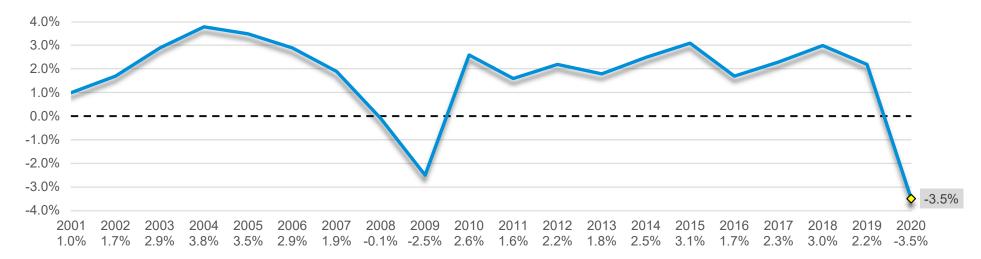
As of June 30, 2021



Source: Bloomberg

# Real GDP

As of June 30, 2021



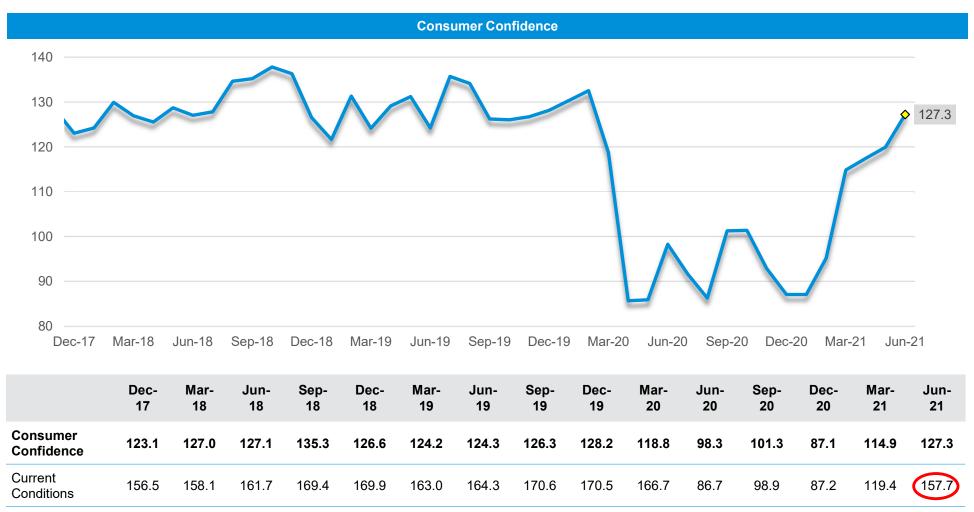
Year	Quarter	Real GDP QoQ (%)	Consumer Spending	Fixed Investment	Government Spending	Net Exports	Inventories
2018	1Q	3.80	1.40	1.42	0.26	0.29	0.41
	2Q	2.70	2.13	0.76	0.50	0.25	-0.94
	3Q	2.10	1.79	0.14	0.44	-1.83	1.58
	4Q	1.30	1.05	0.46	-0.16	-0.27	0.23
2019	1Q	2.90	1.25	0.50	0.43	0.55	0.21
	2Q	1.50	2.47	-0.07	0.86	-0.79	-0.97
	3Q	2.60	1.83	0.42	0.37	0.04	-0.09
	4Q	2.40	1.07	0.17	0.42	1.52	-0.82
2020	1Q	-5.00	-4.75	-0.23	0.22	1.13	-1.34
	2Q	-31.40	-24.01	-5.27	0.77	0.62	-3.50
	3Q	33.40	25.44	5.39	-0.75	-3.21	6.57
	4Q	4.30	1.58	3.04	-0.14	-1.53	1.37
2021	1Q	6.40	7.42	2.09	1.02	-1.50	-2.67

Annual Real GDP %

Source: Bureau of Economic Analysis

### **Consumer Confidence**

As of June 30, 2021



Source: Bloomberg

Expectations

MetLife Investment Management

100.8

106.2

104.0

112.5

97.7

98.3

97.6

96.8

100.0

86.8

106.1

102.9

87.0

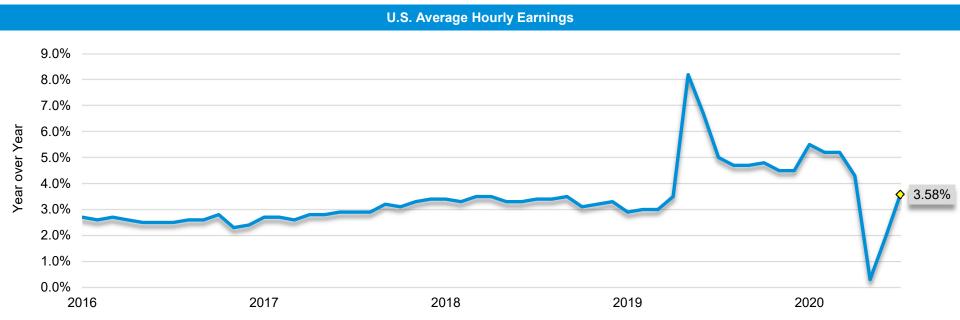
111.9

107.0

# U.S. Labor & Average Earnings

As of June 30, 2021

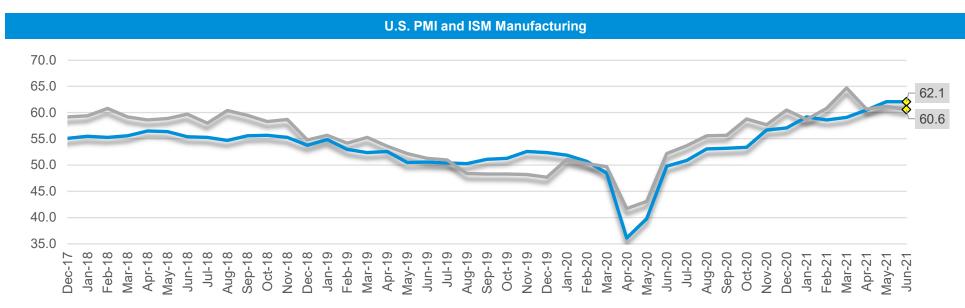
	Labor Force Participation Rate	Unemployment Rate	Non-Farm Payroll
Current	61.6%	5.9%	850,000
Average (2020 - 2021)	61.7%	7.4%	(342,222)



Source: Bureau of Labor Statistics

# World Manufacturing

As of June 30, 2021



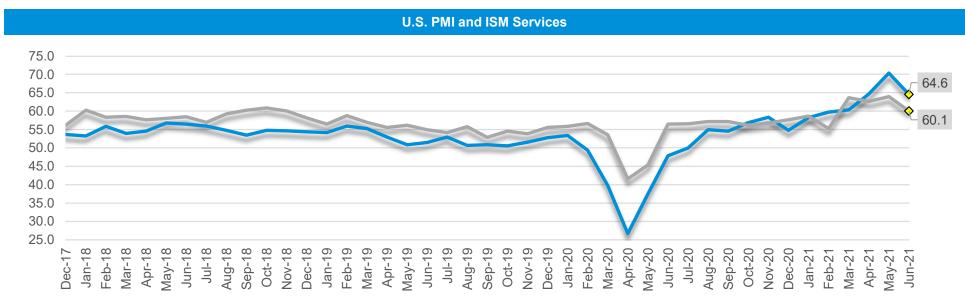
U.S. PMI Manufacturing

Date	World PMI Manufacturing	U.S. PMI Manufacturing	U.S. ISM Manufacturing	EU PMI Manufacturing	China PMI Manufacturing	Japan PMI Manufacturing
Jun-2019	49.4	50.6	51.3	47.6	49.4	49.3
Sep-2019	49.7	51.1	48.3	46.0	51.4	48.9
Dec-2019	50.1	52.4	47.7	46.4	51.5	48.4
Mar-2020	47.3	48.5	49.7	44.3	50.1	44.8
Jun-2020	48.0	49.8	52.2	47.4	51.2	40.1
Sep-2020	52.4	53.2	55.7	53.5	53.0	47.7
Dec-2020	53.8	57.1	60.5	55.1	53.0	50.0
Mar-2021	54.9	59.1	64.7	61.9	50.6	52.7
Jun-2021	55.5	62.1	60.6	63.1	51.3	52.4

Source: Bloomberg

### World Services

As of June 30, 2021

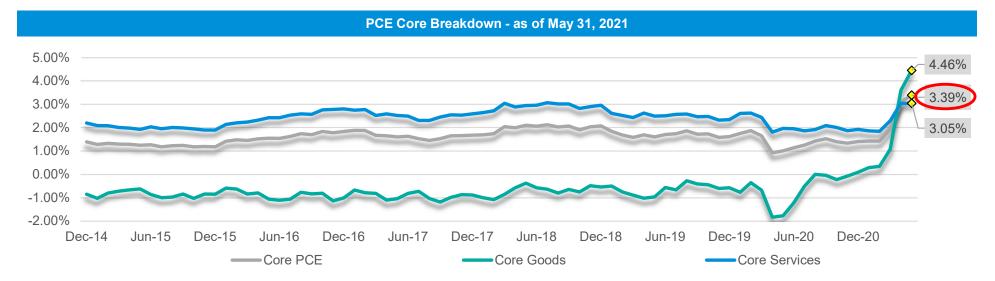


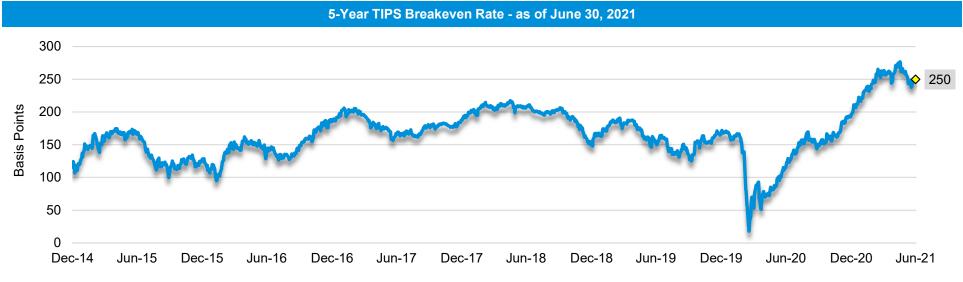
U.S. PMI Services

Date	World PMI Services	U.S. PMI Services	U.S. ISM Services	EU PMI Services	China PMI Services	Japan PMI Services
Jun-2019	52.0	51.5	55.0	52.8	52.0	51.9
Sep-2019	51.3	50.9	52.9	51.1	51.3	52.8
Dec-2019	51.9	52.8	55.6	52.1	52.5	49.4
Mar-2020	36.8	39.8	53.6	26.4	43.0	33.8
Jun-2020	48.1	47.9	56.5	48.3	58.4	45.0
Sep-2020	52.0	54.6	57.2	48.0	54.8	46.9
Dec-2020	51.8	54.8	57.7	46.4	56.3	47.7
Mar-2021	54.7	60.4	63.7	49.6	54.3	48.3
Jun-2021	57.5	64.6	60.1	58.3	50.3	48.0

Source: Bloomberg

### Inflation

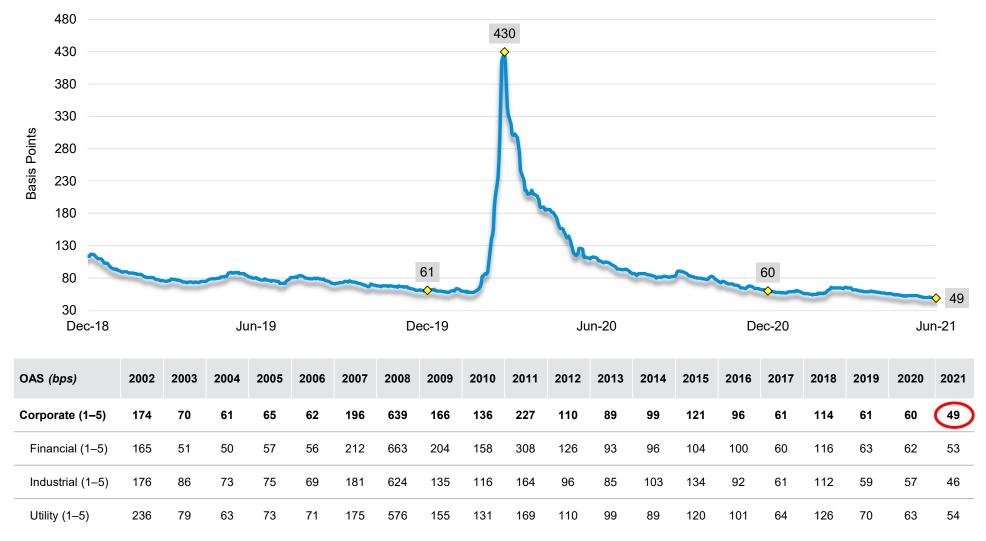




Source: Bureau of Economic Analysis, Bloomberg

## ICE BofA Corporate 1-5 Year Index

As of June 30, 2021



Past performance is not indicative of future results.

Source: ICE Data Services

MetLife Investment Management

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# Short Duration Cross Sector Relative Value

As of July 15, 2021

Category		WAL (Years)	Min (bps)		Date Range: 07/15/2018 to 07/15/2021*		BOP (bps)	EOP (bps)	Spread Change (bps)
Credit (1-5 Year)	Overall	2.5	50	٠		430	82	52	-30
	1-5 Year A Corp	2.5	36	٠		309	69	40	-29
	1-5 Year BBB Corp	2.5	68	٠		463	105	68	-37
	Financial	2.5	54	٠		376	85	56	-29
	Industrial	2.5	46	٠		362	79	48	-31
	Utility	2.5	53	٠		313	90	53	-37
Municipals (1-5 Year)	Taxable	2.5	23	٠		239	60	24	-36
Agency RMBS	CMO PAC	3.0	33	٠		106	67	33	-34
	CMO Sequentials	3.0	35	٠		110	72	35	-37
ABS	Auto Floorplan AAA	3.0	14	٠		400	53	14	-39
	Auto Lease AAA	3.0	18	٠		237	58	18	-40
	Auto Prime AAA	3.0	12	٠		220	46	13	-33
	Auto SubPrime AAA	3.0	23	٠		237	53	24	-29
	Credit Card AAA	3.0	9	٠		220	21	9	-12
	Equipment AAA	3.0	17	٠		230	56	17	-39
CMBS	CMBS Agency AAA	3.0	15			150	33	22	-11
	Conduit AAA	3.0	32	٠		210	50	34	-16

Source: ICE Data Services, MetLife Investment Management Past performance is not indicative of future results.

# 3. Portfolio Review

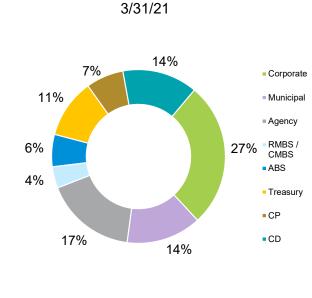


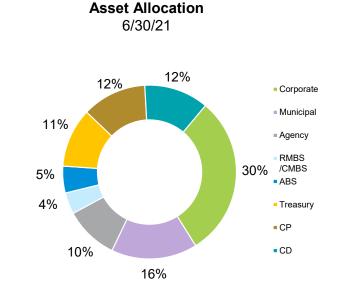
# Portfolio Performance<sup>1</sup> - 2017 Toll Revenue I-15 Project Fund

**Asset Allocation** 

#### As of June 30, 2021

Portfolio Characteristics					
	3/31/21				
Yield to Maturity	0.23%				
Duration	0.37 Years				
Average Quality (Moody's)	Aa3				
Portfolio Market Value	\$37,634,651				
	6/30/21				
Yield to Maturity	0.21%				
Duration	0.31 Years				
Average Quality (Moody's)	Aa3				
Portfolio Market Value	\$34,107,355				





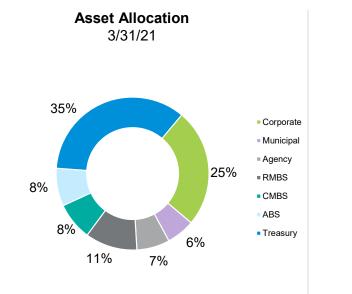
Portfolio Performance (%) <sup>1</sup>			
	QTD	1-Year	Since Inception Annualized (8/1/2017)
2017 Toll Revenue I-15 Project Fund (Gross of Fees)	0.08	0.33	1.56
2017 Toll Revenue I-15 Project Fund (Net of Fees)	0.06	0.24	1.46
FTSE 3-Month Treasury Bill	0.01	0.08	1.32

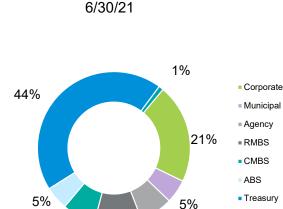
1. Past performance is not indicative of future results. The Since Inception performance returns of the portfolio is as of the first full month following the funding date. The performance benchmark shown for the Riverside County I-15 Express Lanes 2017 Toll Revenue Project Portfolio is the FTSE 6-Month U.S. Treasury Bill, which tracks the return of a six-month Treasury Bill to maturity and the FTSE 3-Month Treasury Bill, which tracks the return of a three-month Treasury Bill to maturity and is shown for discussion purposes only.

# Portfolio Performance<sup>1</sup> - 2013 SR-91 Project Residual

#### As of June 30, 2021

Portfolio Characteristics					
	3/31/21				
Yield to Maturity	0.38%				
Duration	1.54 Years				
Average Quality (Moody's)	Aa1				
Portfolio Market Value	\$27,022,360				
	6/30/21				
Yield to Maturity	0.36%				
Duration	1.62 Years				
Average Quality (Moody's)	Aa1				
Portfolio Market Value	\$27,061,019				





7%

**Asset Allocation** 

7%

10%

	QTD	1-Year	Since Inception Annualized (2/1/2018)				
Riverside County 2013 SR-91 Project Residual Fund (Gross of Fees)	0.14	0.49	2.24				
Riverside County 2013 SR-91 Project Residual Fund (Net of Fees)	0.12	0.40	2.14				
ICE BofA U.S. Treasury Index 0-2 Year	0.01	0.17	1.94				
Custom Benchmark	-0.03	0.04	1.90				

1.Past performance is not indicative of future results. Inception date 1/4/18. Performance returns are calculated as of the first full month following the funding date. The performance benchmark shown for the Riverside County 2013 Residual Fund Portfolio is the ICE BofA 0-2 Year U.S. Treasury Index, which is a broad-based index that measures short-term Treasury Notes and Bonds with a maturity range between zero and two years. The custom benchmark is the ICE BofA 0-2 Year U.S. Treasury Index from inception to 12/31/20 and the ICE BofA 1-3 Year U.S. Treasury Index, from 1/1/21 to present, which is a broadbased index that measures short-term Treasury Notes and Bonds with a maturity range between one and three years and is presented for discussion purposes only.

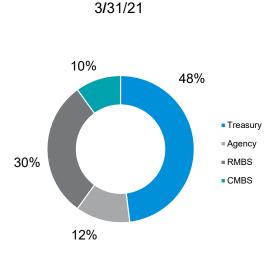
#### MetLife Investment Management

MMKT

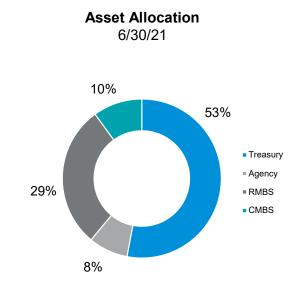
### Portfolio Performance<sup>1</sup> - 2017 Toll Revenue I-15 Ramp Up Reserve

As of June 30, 2021

Portfolio Characteristics					
	3/31/21				
Yield to Maturity	0.33%				
Duration	1.57 Years				
Average Quality (Moody's)	Aaa				
Portfolio Market Value	\$16,517,121				
	6/30/21				
Yield to Maturity	0.34%				
Duration	1.62 Years				
Average Quality (Moody's)	Aaa				
Portfolio Market Value	\$15,715,076				



**Asset Allocation** 



#### Portfolio Performance (%)<sup>1</sup>

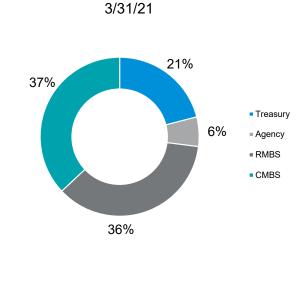
	QTD	1-Year	Since Inception Annualized (1/1/2018)				
2017 Toll Revenue I-15 Ramp Up Reserve (Gross of Fees)	0.09	0.48	2.23				
2017 Toll Revenue I-15 Ramp Up Reserve (Net of Fees)	0.06	0.38	2.14				
ICE BofA U.S. Treasury Index 0-2 Year	0.01	0.17	1.89				
Custom Benchmark	-0.03	0.04	1.85				

1. Past performance is not indicative of future results. Inception date 12/5/17. Performance returns are calculated as of the first full month following the funding date. Performance for periods greater than one year are annualized. The performance benchmark shown for the Riverside County I-15 Express Lanes Toll Revenue Reserve Portfolio is the ICE BofA 0-2 Year U.S. Treasury Index, which is a broad-based index that measures short-term Treasury Notes and Bonds with a maturity range between zero and two years and is presented for discussion purposes only. The custom benchmark is the ICE BofA 0-2 Year U.S. Treasury Index, from 1/1/21 to present, which is a broad-based index that measures short-term Treasury Notes and Bonds with a maturity range between one and three years and is presented for discussion purposes only.

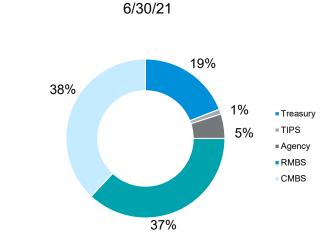
# Portfolio Performance<sup>1</sup> - Debt Reserve Fund

#### As of June 30, 2021

Portfolio Characteristics					
	3/31/21				
Yield to Maturity	0.79%				
Duration	3.03 Years				
Average Quality (Moody's)	Aaa				
Portfolio Market Value	\$17,849,077				
	6/30/21				
Yield to Maturity	0.77%				
Duration	2.78 Years				
Average Quality (Moody's)	Aaa				
Portfolio Market Value	\$17,910,451				



**Asset Allocation** 



Asset Allocation

Portfolio Performance (%) <sup>1</sup>							
	QTD	1-Year	Since Inception Annualized (8/1/2013)				
Total Debt Service Fund (Gross of Fees)	0.34	0.28	2.53				
Total Debt Service Fund (Net of Fees)	0.32	0.18	2.43				
ICE BofA U.S. Treasury Index 1-3 Year	-0.03	0.07	1.37				
ICE BofA U.S. Treasury Index 3-7 Year	0.79	-1.32	2.50				

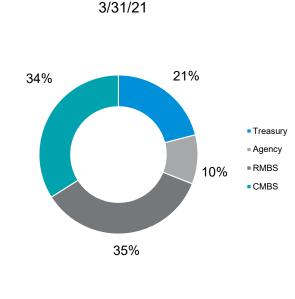
1. Past performance is not indicative of future results. Performance returns for periods greater than one year are annualized. The performance benchmark shown for the Riverside County Debt Reserve Fund is the ICE BofA US Treasury 3-7 Year, which is a broad-based index consisting of U.S. Treasury securities with an outstanding par greater or equal to \$1 billion and a maturity range from three to seven years, and the ICE BofA 1-3 Year U.S. Treasury Index, which is a broad based index that measures short-term Treasury Notes and Bonds with a maturity range between one and three years, and is presented for discussion purposes only.

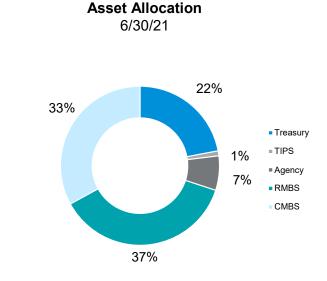
# Portfolio Performance<sup>1</sup> - 91 Subordinate Reserve Account

Asset Allocation

#### As of June 30, 2021

Portfolio Characteristics				
	3/31/21			
Yield to Maturity	0.61%			
Duration	2.62 Years			
Average Quality (Moody's)	Aaa			
Portfolio Market Value	\$20,997,273			
	6/30/21			
Yield to Maturity	0.65%			
Duration	2.67 Years			
Average Quality (Moody's)	Aaa			
Portfolio Market Value	\$21,070,807			





Portfolio Performance (%) <sup>1</sup>							
	QTD	1-Year	Since Inception Annualized (7/1/2019)				
Total 91 Subordinate Reserve Fund (Gross of Fees)	0.35	0.46	2.57				
Total 91 Subordinate Reserve Fund (Net of Fees)	0.33	0.36	2.47				
ICE BofA U.S. Treasury Index 1-3 Year	-0.03	0.07	2.05				
ICE BofA U.S. Treasury Index 3-7 Year	0.79	-1.32	3.30				

1. Past performance is not indicative of future results. The performance benchmark shown for the Riverside County 91 Subordinate Reserve Account is the ICE BofA US Treasury 3-7 Year, which is a broadbased index consisting of U.S. Treasury securities with an outstanding par greater or equal to \$1 billion and a maturity range from three to seven years, and the ICE BofA 1-3 Year U.S. Treasury Index, which is a broad based index that measures short-term Treasury Notes and Bonds with a maturity range between one and three years, and is presented for discussion purposes only.

## **RCTC** Portfolios

2013 SR 91 Reserve and Residual Funds				
Portfolio	Beginning Market Value (7/3/2013)	Net Flows	Market Value (6/30/2021)	Change in Market Value
Debt Service Reserve Fund	\$17,667,869	(\$3,442,408)	\$17,910,451	\$3,684,990
Portfolio	Beginning Market Value (7/3/2013)	Net Flows	Market Value (6/30/2021)	Change in Market Value
2013 SR-91 Project Residual Fund	\$3,292,782	+\$22,338,172	27,061,019	\$1,430,066
Portfolio	Beginning Market Value (6/6/2019)	Net Flows	Market Value (6/30/2021)	Change in Market Value
Subordinate Reserve Account	\$0	+\$20,000,000	\$21,070,807	\$1,070,807

2017 I-15 Project				
Portfolio	Beginning Market Value (7/24/2017)	Net Flows	Market Value (6/30/2021)	Change in Market Value
2017 Toll Revenue I-15 Project Fund	\$98,562,718	(\$68,745,933)	\$34,107,355	\$4,290,569
Portfolio	Beginning Market Value (12/5/2017)	Net Flows	Market Value (6/30/2021)	Change in Market Value
2017 Toll Revenue I-15 Ramp Up Reserve	\$7,723,487	\$7,344,207	\$15,715,076	\$647,382
Total Project	\$106,286,205	(\$61,404,726)	\$49,822,431	\$4,937,952

# 4. Appendix



### Disclosures

This material is intended for institutional investor, qualified investor and financial professional use only. Not suitable for use with general retail public.

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<sup>1.</sup>As of March 31, 2021, subsidiaries of MetLife, Inc. that provide investment management services to MetLife's general account, separate accounts and/or unaffiliated/third party investors include Metropolitan Life Insurance Company, MetLife Investment Management, LLC, MetLife Investment Management Limited, MetLife Investments Limited, MetLife Investments Asia Limited, MetLife Latin America Asesorias e Inversiones Limitada, MetLife Asset Management Corp. (Japan), and MIM I LLC.

### End Notes

#### **Explanatory Note**

The following information is relevant to an understanding of our assets under management ("AUM"). Our definitions may differ from those used by other companies.

Total Assets Under Management ("Total AUM") is comprised of GA AUM plus Institutional Client AUM (each, as defined below).

General Account AUM ("GA AUM") is used by MetLife to describe assets in its general account ("GA") investment portfolio which are actively managed and stated at estimated fair value. GA AUM is comprised of GA total investments and cash and cash equivalents, excluding policy loans, contractholder-directed equity securities, fair value option securities and certain other invested assets, as substantially all of these assets are not actively managed in MetLife's GA investment portfolio. Mortgage loans (including commercial, agricultural and residential) and real estate and real estate joint ventures included in GA AUM (at net asset value, net of deduction for encumbering debt) have been adjusted from carrying value to estimated fair value. Classification of GA AUM by sector is based on the nature and characteristics of the underlying investments which can vary from how they are classified under GAAP. Accordingly, the underlying investments within certain real estate and real estate joint ventures that are primarily commercial mortgage loans (at net asset value, net of deduction for encumbering debt) have been reclassified to exclude them from real estate equity and include them as commercial mortgage loans.

Institutional Client AUM is comprised of SA AUM plus TP AUM (each, as defined below). MIM manages Institutional Client AUM in accordance with client guidelines contained in each investment contract ("Mandates").

Separate Account AUM ("SA AUM") is comprised of separate account investment portfolios of MetLife insurance companies, which are managed by MetLife and included in MetLife, Inc.'s consolidated financial statements at estimated fair value.

Third Party AUM ("TP AUM") is comprised of non-proprietary assets managed by MetLife on behalf of unaffiliated/third party clients, which are stated at estimated fair value. Such non-proprietary assets are owned by unaffiliated/third-party clients and, accordingly, are not included in MetLife, Inc.'s consolidated financial statements.

Additional information about MetLife's general account investment portfolio is available in MetLife, Inc.'s quarterly financial materials for the quarter ended September 30, 2020, which may be accessed through MetLife's Investor Relations web page at https://investor.metlife.com.

## MetLife Investment Management

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**ATTACHMENT 18** 

## Payden&Rygel Quarterly Portfolio Review

### Riverside County Transportation Commission

2<sup>nd</sup> Quarter 2021



PAYDEN.COM LOS ANGELES | BOSTON | LONDON | MILAN





July 2021

Dear Client,

It's hard to believe that we are approaching over a year-and-a-half of living and working through the Covid-19 pandemic. Payden & Rygel celebrated its 37th year in business even while employees worked from home, with the same ownership and culture of collaboration we have always maintained. Our culture is based on the view that competition should be external and not internal, and this led to the most productive year for our clients and associates since the firm began in 1983.

As we assess the challenges that lay ahead for the remainder of 2021, we are entering a unique period in economic history, thus making predictions difficult. While spending on goods (e.g., autos, housing, and appliances) took off during the pandemic, spending on services remains below pre-pandemic levels. As the economy continues to reopen, we expect to see a moderation in spending on goods and increased spending on services.

When it comes to the labor market, the main concern seems to be a shortage of labor supply, not a lack of available jobs—a very different recovery compared to the post-2008 recovery. In addition, we expect to see labor force participation pick up, as more of the population becomes vaccinated, children return to school, and enhanced unemployment benefits expire.

Finally, we anticipate that supply bottlenecks driving inflation will wane toward the end of the year. The Federal Reserve believes that current price pressure will resolve itself as production bottlenecks abate over time. Because this inflation is expected to be transitory, we believe the Federal Reserve will maintain its accommodative stance and not begin to taper asset purchases before 2022. Outright hikes in the Fed policy rate may not occur until 2023. Such a scenario would bode well for bonds and stocks.

Your portfolio reflects a balance of these various factors, and we will continue to be vigilant for any changes that could materially affect the financial markets. We hope you and your family have weathered this period successfully—our very best wishes for continued health and safety. As a reminder, we are always here to answer any questions related to your portfolio should they arise.

Warmest regards,

con Ascylon

Joan A. Payden

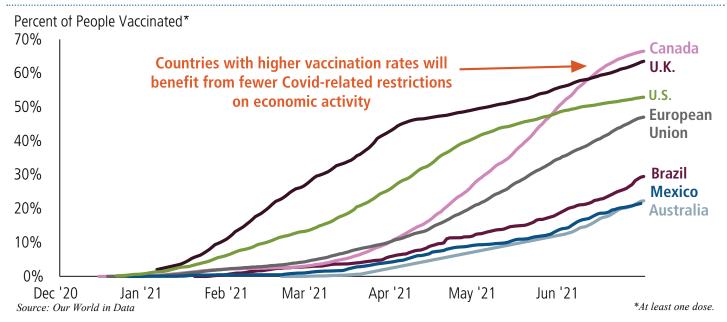
President & CEO

## ECONOMIC REVIEW AND OUTLOOK



One of the biggest drivers of growth in the second quarter has been the successful rollout of vaccines. While Canada and the European Union got off to a slow start in the first quarter, they have successfully accelerated the pace of inoculations in the last three months. As vaccination rates increase, countries can safely lift restrictions, allowing for a fuller reopening of the economy. We expect to see the positive economic impact of vaccines reflected in the GDP data for Q2, especially in the leisure and hospitality sectors. We also expect to see the pace of inoculations in developing countries pick-up in the second half of the year.

#### THE GLOBAL VACCINE ROLLOUT IS PICKING UP STEAM WHICH SHOULD DRIVE GROWTH



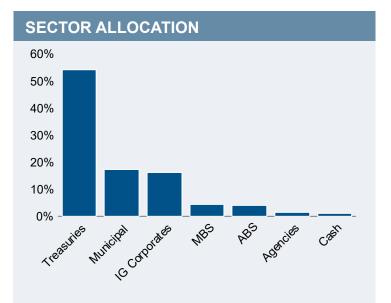
Inflation remained a concern for investors in the second quarter. Fed Chair Powell addressed market participants' worries after the June Federal Open Market Committee meeting by referring to the case of lumber. Speculators had piled into the commodity recently, trying to take advantage of the short-term imbalance between low supply and booming demand from the housing sector and causing prices to reach all-time highs. Then, as supply began to catch up, those same speculators closed their positions, causing a price decline as dramatic as its increase. In Powell's words, the prices driving high inflation readings are due to "shortages and bottlenecks and the like" and should start to revert to normal, which "we did see in the case of lumber."

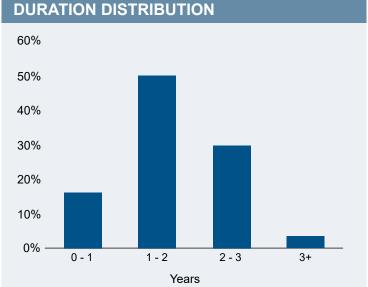
#### HIGHER COMMODITY PRICES, INCLUDING LUMBER, HAVE SPURRED INFLATION FEARS



#### Portfolio Review and Market Update - 2nd Quarter 2021

## PORTFOLIO CHARACTERISTICS (As of 6/30/2021)Portfolio Market Value\$55.8 millionWeighted Average Credit QualityAA+Weighted Average Duration1.73 yearsWeighted Average Yield to Maturity0.35%





#### PORTFOLIO RETURNS - Periods Ending 6/30/2021

	2nd Quarter	Trailing 1 Yr	Trailing 3 Yr	Since Inception (3/1/15)
RCTC Operating Portfolio	0.05%	0.42%	2.88%	1.75%
ICE BofA 1-3 Year US Treasury Index	-0.03%	0.07%	2.68%	1.52%
Periods over one year are annualized				



#### MARKET THEMES

The second quarter saw global growth pick-up spurred by widespread vaccinations, business re-openings, fiscal aid, and increased consumer spending. Economic resilience to the latest Covid-19 outbreaks supported upward revisions to growth forecasts against a backdrop of still-accommodative monetary policy and elevated commodity prices. In the U.S. attention shifted to inflationary pressures after May's record year-over-year core PCE print of 3.4% while the June FOMC meeting revealed the official opening of discussions on the tapering of bond purchases. The U.S. Treasury yield curve flattened with front-end yields higher and longer yields lower. Credit risk premiums declined across most asset classes enhancing positive returns for many fixed income sectors, and equities across the globe moved higher.

#### STRATEGY

- We continue to emphasize a balance between credit diversification and quality using corporates, asset-backed securities (ABS) and mortgage-backed securities (MBS), to maintain diversified sources of high-quality income.
- We utilized corporate issuance to optimize positioning and increased floating rate securities to generate portfolio income without extending duration.

#### INTEREST RATES

At the June FOMC meeting policy makers reiterated their commitment to keeping Fed Funds in the 0.00-0.25% range, opened discussions on the tapering of bond purchases, and moved forward the projection of at least one rate hike by year end 2022. The Fed also increased the interest rate on excess reserves and the overnight reverse repurchase facility by five basis points to alleviate negative-rate pressure in short-term funding markets.

- U.S. Treasury yields three years and shorter increased modestly over the quarter, with the two-year maturity higher 9 basis points to 0.25%. The slope between two- and five-year maturities flattened 14 basis points to finish the quarter at 64 basis points.
- One-month and three-month LIBOR yields declined slightly to 0.10% and 0.14%, respectively.
- A steep front end curve provides attractive future total return potential.

#### SECTORS

We remain overweight credit, which was the largest contributor toward alpha for the quarter. One-year to five-year U.S. corporate spreads tightened 15 basis points, closing at +49 basis points and the tightest on record, reflecting broad and robust corporate earnings and a strong economic outlook. ABS spreads compressed 6 basis points to November 2012 tights.



#### **OUR STRATEGIES**

#### **Multi-Sector**

**Short Maturity Bonds** 

**U.S. Core Bond** 

**Absolute Return Fixed Income** 

Strategic Income

**Global Fixed Income** 

**Liability Driven Investing** 

#### **Sector-Specific**

**Emerging Markets Debt** 

Government/Sovereign

High Yield Bonds & Loans

Inflation-Linked/TIPS

Investment Grade Corporate Bonds

**Municipal Bonds (U.S.)** 

**Securitized Bonds** 

#### **Income-Focused Equities**

Equity Income

Available in: Separate Accounts – Mutual Funds (U.S. and UCITS) Collective Trusts ("CITs") – Customized Solutions

For more information about Payden & Rygel's strategies, contact us at a location listed below.

Payden&Rygel

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## County of Riverside Treasurer-Tax Collector's Pooled Investment Fund



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



https://www.alamy.com/stock-image-the-limestone-facade-of-the-world-famous-new-york-stock-exchange-building-162296924.html Click to listen to Chair Jerome Powell during FOMC Press Conference - https://www.youtube.com/watch?v=PDWPZkLcWgE

## Treasurer-Tax Collector's Pooled Investment Fund

#### Monthly Commentary Rates Inched up While Shortages Pinched Growth

Investors continued to focus on inflation and its impact on values and shortages, while monetary policy dominated market news in June. Economic data continued to point to strong growth, but material and labor shortages pinched the growth of the manufacturing sector and small businesses. Savers, and the Treasurer - Tax Collector's Pooled Investment Fund (TPIF) welcomed the slight change in FED policy, as it drove front end rates slightly higher.

The latest survey on Manufacturing PMI released in June, indicated another strong month of growth in May, registering 61.2 for the 12th consecutive month of expansion in the U.S. But while the top line number is impressive, and customer demand remains high, supply problems are driving goods prices higher and pinching growth. The 'prices paid' component of the most recent ISM services report reached the second highest on record.

In addition to supply chain shortages, employers are now finding it difficult to find new employees. In the latest National Federation of Independent Business (NFIB) report, nearly half of small business owners had open positions they were unable to fill. The JOLTS Job Openings number best incapsulates the challenge. The June number printed at 9.28 Mn, which was stronger than the previous level of 8.1Mn. Companies are bumping up wages to try to attract employees.

Real estate continues to boom. Riverside County's housing market is a prime example, with the most recent data showing median single-family home prices up 22.6% year over year!

CPI Ex Food and Energy YoY increased to 3.8% from the previous level of 3.0% and was above market expectations. The FED's view of the increase in inflation is that it is transitory and continues to view inflation "anchored at its 2% average for the longterm".

The FED slightly adjusted its monetary policy and economic outlook, which caused short-term treasury rates to rise. On June 16, 2021 the FOMC increased the rate paid on excess reserve balances to 0.15% and the overnight reverse repurchase agreement rate to 0.05%. The FED's economic outlook also improved as reflected by the FED's Summary of Economic Projections (DOT PLOT) released on June 16, 2021.

The DOT PLOT view of the economy and interest rate outlook improved. The GDP consensus for 2021 increased from 6.5% to 7.0%. The number of FED voting members who see a rate hike in 2022 and 2023 increased significantly. Yet, the FOMC voted to keep FED Funds rate at the target range of 0.00% to 0.25%. The FOMC also made no changes to its monthly purchases of \$80 billion of agency mortgage-backed securities and \$40 billion of treasury securities.

In fixed income markets, the 3-month Treasury Bill yield increased from 0.0076% to 0.046% during the month; and the 5-Year Treasury Note increased from 0.80% to 0.89%. Stocks languished, with the Dow Jones Industrial Average beginning the month at 34,600 and ending at 34,600.

#### 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

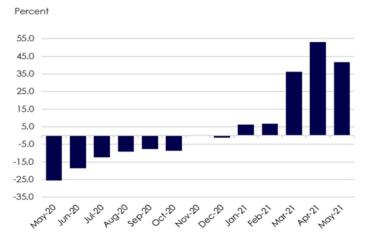
	Month End Market Value (\$)*	Month End Book Value (\$)	Paper Gain or Loss (\$)	Paper Gain or Loss (%)	Book Yield (%)	WAM (Yrs)
Jun-21	9,505,561,665.45	9,503,657,508.92	1,904,156.53	0.020%	0.27	1.15
May-21	9,566,648,736.34	9,558,825,055.66	7,823,680.68	0.082%	0.28	1.13
Apr-21	9,911,455,098.24	9,906,827,680.01	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
Jan-21	8,926,362,228.01	8,911,959,146.12	14,403,081.89	0.162%	0.34	1.03
*Market values da	not include accrued interest					

\*Market values do not include accrued interest.

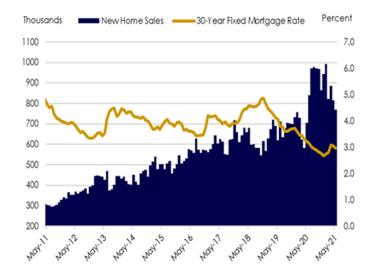
#### Economy

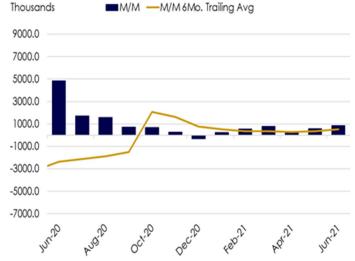


#### Private Sector Average Hourly Earnings Y/Y



#### Nonfarm Payrolls Total M/M Change SA





#### Key Economic Indicators

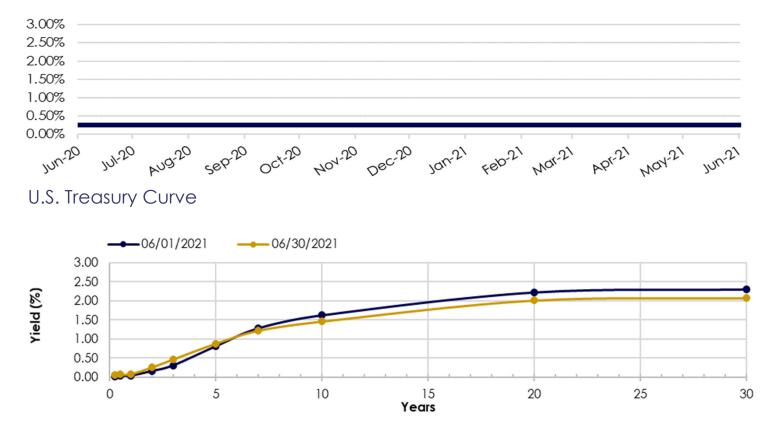
Release Date	Indicator	Actual	Consensus	Prior Year
06/24/2021	Real GDP - Q/Q Change	6.4%	6.4%	-5.0%
06/04/2021	Unemployment Rate - Seasonally Adjusted	5.8%	5.9%	13.3%
06/04/2021	Non-Farm Payrolls - M/M Change - Thousands	559	675	2,509
06/10/2021	CPI - Y/Y Change	5.0%	4.7%	0.1%
06/10/2021	CPI Ex Food and Energy - Y/Y Change	3.5%	3.8%	1.2%
06/03/2021	ISM Non-Manufacturing Index (> 50 indicates growth)	64.0	63.2	45.4
06/23/2021	New Home Sales - SAAR - Thousands	769	865	676
06/04/2021	Factory Orders - M/M Change	-0.6%	-0.2%	-10.3%
06/04/2021	Durable Goods Orders - New Orders - M/M Change	-1.3%	-1.3%	-17.7%
*Note: 'Prior Year' displa	ays final estimates of indicator values from the equivalent period of the prior yea	ar.		

#### Durable Goods Percent Chg. Y/Y

## Market Data

#### Federal Open Market Committee Meeting

- The FOMC stated that progress on vaccinations has reduced the spread of COVID-19 in the United States, and will likely continue to reduce the effects of the public health crisis on the economy, but risk 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, amid progress on vaccinations and strong policy support, indicators of economic activity and employment have strengthened.
- 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.



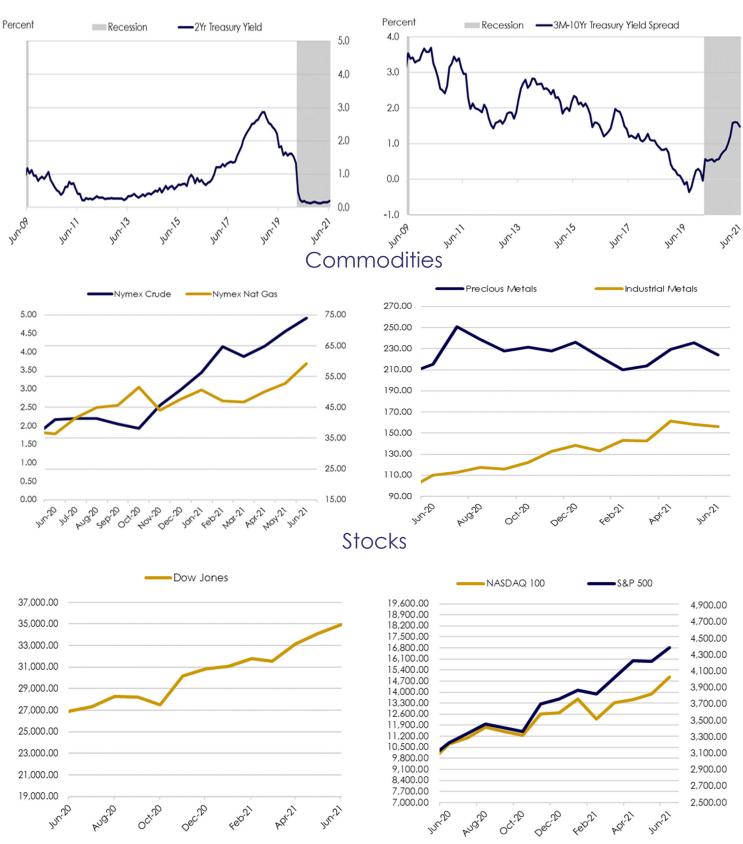
#### Fed Funds Target Rate (Upper Limit)

US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
06/30/2021 - 06/01/2021	0.03	0.02	0.03	0.09	0.15	0.06	-0.17	-0.24
06/30/2021	0.05	0.06	0.07	0.25	0.46	0.87	1.45	2.06
06/01/2021	0.02	0.04	0.04	0.16	0.31	0.81	1.62	2.30

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

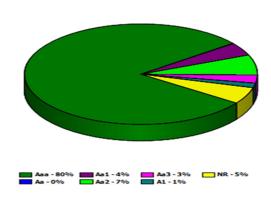
The County of Riverside's Treasurer's Pooled Investment Fund is currently rated AAA-bf by Moody's Investor Service and

#### AAAf/S1 by Fitch Ratings.

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

Moody (000's)	Par	Book	Market	MKT/Book	Yield
Ααα	7,578,833.48	7,578,485.53	7,578,065.98	99.99%	0.29%
Aa	10,000.00	10,000.00	10,000.20	100.00%	0.70%
Aal	398,050.00	398,023.67	398,055.91	100.01%	0.06%
Aa2	618,310.00	618,595.99	618,364.37	99.96%	0.18%
Aa3	249,195.00	247,981.29	249,906.32	100.78%	0.62%
A1	140,000.00	139,968.13	139,986.60	100.01%	0.16%
NR	510,655.00	510,602.90	511,182.29	100.11%	0.12%
Totals (000's):	9,505,043.48	9,503,657.51	9,505,561.67	100.02%	0.27%

воок %



**BOOK %** 

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

S&P (000's)	Par	Book	Market	MKT/Book	Yield
AAA	581,515.06	581,670.25	581,494.13	99.97%	0.06%
AA+	7,400,518.42	7,399,988.95	7,399,793.20	100.00%	0.30%
AA	14,160.00	14,445.99	14,199.13	98.29%	1.93%
AA-	878,850.00	877,604.41	879,547.90	100.22%	0.27%
A+	120,000.00	120,000.00	120,000.00	100.00%	0.18%
NR	510,000.00	509,947.90	510,527.30	100.11%	0.12%
Totals (000's):	9,505,043.48	9,503,657.51	9,505,561.67	100.02%	0.27%

# AAA - 6%

#### 12-Month Projected Cash Flow

Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matured Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
07/2021					36.24		
07/2021	1,034.19	1,472.64	-438.45	402.21	-	2,532.69	
08/2021	965.41	1,004.62	-39.21	39.21	-	426.50	
09/2021	1,146.18	1,214.91	-68.73	68.73	-	1,120.67	
10/2021	1,249.55	1,343.18	-93.63	93.63	-	500.00	
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	300.00	
03/2022	1,300.00	1,551.62	-251.62	93.59	-	155.00	
04/2022	2,476.30	1,542.08	934.22		934.22	94.20	
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	57.98	
TOTALS	18,127.31	18,826.70	(699.39)	697.37 7.34%	3,736.83	6,406.52 67.41%	8,806.28 92.66%

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

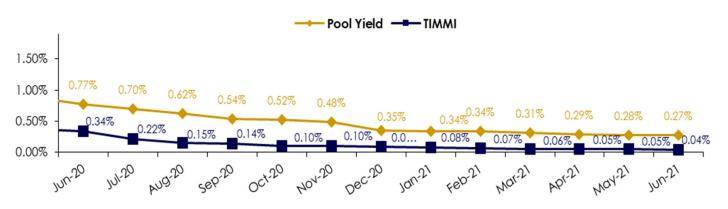
#### Asset Maturity Distribution (Par Value, 000's)



#### Asset Allocation (000's)

Assets (000's)	Scheduled Par	Scheduled Book	Scheduled Market	Mkt/Book	Yield	WAL(Yr)	Mat(Yr)
ММКТ	770,875.06	771,050.00	771,050.00	100%	0.04%	0.003	0.003
CALTRUST FND	93,213.17	94,017.20	94,017.20	100%	0.18%	0.003	0.003
DDA/PASSBK	450,000.00	450,000.00	450,000.00	100%	0.05%	0.003	0.003
US TREAS BILLS	2,235,000.00	2,234,091.18	2,234,591.40	100%	0.06%	0.350	0.350
US TREAS BONDS	615,000.00	614,612.27	614,692.35	100%	0.39%	2.587	2.587
FHLMC BONDS	740,710.00	740,606.07	738,667.65	100%	0.42%	1.107	2.362
FNMA BONDS	709,251.00	709,832.78	710,009.51	100%	0.64%	1.045	2.912
FHLB DISC NOTES	419,100.00	419,062.23	419,076.07	100%	0.03%	0.129	0.129
FHLB BONDS	841,896.25	841,598.59	841,043.00	100%	0.74%	1.700	3.201
FFCB DISC NOTES	67,000.00	66,971.82	66,976.07	100%	0.05%	0.618	0.618
FFCB BONDS	843,203.00	843,100.57	844,589.31	100%	0.43%	1.345	1.827
FARMER MAC	60,000.00	59,947.90	60,527.30	101%	0.61%	0.584	0.584
MUNI BONDS	74,545.00	73,636.38	75,352.31	102%	2.42%	0.813	0.813
COMM PAPER	836,250.00	836,150.27	836,159.99	100%	0.05%	0.109	0.109
NCDS	724,000.00	724,000.00	724,000.00	100%	0.14%	0.257	0.257
IFC BONDS	25,000.00	24,980.25	24,809.50	99%	0.27%	3.148	3.148
Totals (000's):	9,505,043.48	9,503,657.51	9,505,561.67	100%	0.27%	0.742	1.155





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

## **Compliance Report**

#### Compliance Status: Full Compliance

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

	GO	VERNMENT CO	DDE	COUN	TY INVESTMENT	POLICY		
Investment Category	Maximum Remaining Maturity	Authorized % Limit	S&P/ Moody's	Maximum Remaining Maturity	Authorized % Limit	S&P/Moody's/ Fitch	Ac	tual %
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	4 YEARS	15%	AA-/Aa3/AA-	0	.77%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	29	9. <b>97</b> %
LOCAL AGENCY OBLIGATIONS (LAO)	5 YEARS	NO LIMIT	NA	3 YEARS	2.50%	INVESTMENT GRADE	0.	.00%
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA	38	8.73%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	8	.80%
CERTIFICATE & TIME DE- POSITS (NCD & TCD)	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1	7.	. <b>62</b> %
INT'L BANK FOR RECON- STRUCTION AND DEVELOP- MENT AND INT'L FINANCE CORPORATION	NA	NA	NA	4 YEARS	20%	AA/Aa/AA	0.	. <b>26</b> %
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	C	).0%
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA	0.	.00%
MEDIUM TERM NOTES (MTNO)	5 YEARS	30%	A	3 YEARS	20%	AA/Aa2/AA	0.	.00%
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	0	. <b>99</b> %
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS(1)	20%	AAA/Aaa (2)	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	8	.11%
LOCAL AGENCY INVESTMENT FUND (LAIF)	NA	NA	NA	DAILY LIQUIDITY	Max \$50 million	NA	0	.00%
CASH/DEPOSIT AC- COUNT	NA	NA	NA	NA	NA	NA	4	.74%

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

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

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

Month	End	Portfolio	Holdinas

und 1 DOG	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
	<u>DL FUND</u>	Baic		To Mar	Value	Value	Thee	Valoc	Gain/ 2000	Doralion	matority
RGXX	FIDELITY GOV	07/01/0001	.010	.010	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.003	.003
GOFXX	FEDERATED GOV	07/01/2021 07/01/2021	.010	.010	26,000,000.00	26,000,000.00	100.000000	26,000,000.00	0.00	.003	.00.
VFFXX	WELLS FARGO GOV	07/01/2021	.025	.025	11,000,000.00	11,000,000.00	100.000000	11,000,000.00	0.00	.003	.003
FDXX	BLACKROCK GOV	07/01/2021	.025	.025	38,000,000.00	38,000,000.00	100.000000	38,000,000.00	0.00	.003	.00
ogvxx Gtxx	JP MORGAN GOV GOLDMAN SACHS GOV	07/01/2021 07/01/2021	.026 .026	.026 .026	119,000,000.00 226,000,000.00	119,000,000.00 226,000,000.00	100.000000 100.000000	119,000,000.00 226,000,000.00	0.00 0.00	.003 .003	.003 .003
CJPXX	JP MORGAN PRIME	07/01/2021	.028	.028	349,875,062.47	350,050,000.00	100.050000	350,050,000.00	0.00	.003	.003
		0,70172021	.044	.043	770,875,062.47	771,050,000.00	100.022693	771,050,000.00	0.00	.003	.003
CALTRUST FN Cltr	Caltrust sht term fund	07/01/2021	.225	.179	93,213,169.12	94,017,200.84	100.862573	94,017,200.84	0.00	.003	.003
DDA/PASSBI	v		.225	.179	93,213,169.12	94,017,200.84	100.862573	94,017,200.84	0.00	.003	.003
CASH	BANK OF THE WEST	07/01/2021	.050	.050	450,000,000.00	450,000,000.00	100.000000	450,000,000.00	0.00	.003	.003
CASH	PACIFIC PREMIER BANK	07/01/2021	1.530	1.530	0.00	0.00	.000000	0.00	0.00	.000	.003
CASH	FIRST REPUBLIC BANK	07/01/2021	1.515	1.515	0.00	0.00	.000000	0.00	0.00	.000	.003
CASH	UB MANAGED RATE	07/01/2021	.069 .050	.069 .050	0.00	0.00	.000000	0.00	0.00	.000 .003	.003
IS TREAS BIL		00/10/0001	00 (	00/	50,000,000,00	10.0/0.400.00	00.00.4000	10.007.000.00	24 (00.00	110	110
127964B2 127964L0	U.S. TREASURY BILL U.S. TREASURY BILL	08/12/2021 09/09/2021	.096 .092	.096 .092	50,000,000.00 50,000,000.00	49,962,400.00 49,963,200.00	99.994000 99.991000	49,997,000.00 49,995,500.00	34,600.00 32,300.00	.118 .194	.118 .195
127964V8	U.S. TREASURY BILL	10/07/2021	.101	.101	100,000,000.00	99,913,458.33	99.987000	99,987,000.00	73,541.67	.271	.271
127964L0	U.S. TREASURY BILL	09/09/2021	.085	.085	100,000,000.00	99,934,833.33	99.991000	99,991,000.00	56,166.67	.194	.195
127964B2	U.S. TREASURY BILL	08/12/2021	.074	.074	150,000,000.00	149,928,950.00	99.994000	149,991,000.00	62,050.00	.118	.118
127964L0 127964V8	U.S. TREASURY BILL U.S. TREASURY BILL	09/09/2021 10/07/2021	.093 .094	.093 .094	50,000,000.00 50,000,000.00	49,967,368.06 49,963,379.17	99.991000 99.987000	49,995,500.00 49,993,500.00	28,131.94 30,120.83	.194 .271	.195 .271
127964V8	U.S. TREASURY BILL	10/07/2021	.092	.092	50,000,000.00	49,965,116.67	99.987000	49,993,500.00	28,383.33	.271	.271
127964W6	U.S. TREASURY BILL	11/04/2021	.086	.086	50,000,000.00	49,965,480.56	99.982000	49,991,000.00	25,519.44	.347	.348
127964B2	U.S. TREASURY BILL	08/12/2021	.073 .077	.073 .077	50,000,000.00	49,979,559.03	99.994000	49,997,000.00	17,440.97	.118 .079	.118 .079
2796C56 27964V8	U.S. TREASURY BILL U.S. TREASURY BILL	07/29/2021 10/07/2021	.077 .062	.077	25,000,000.00 100,000,000.00	24,990,331.25 99,957,633.33	99.996000 99.987000	24,999,000.00 99,987,000.00	8,668.75 29,366.67	.079 .271	.07
127964L0	U.S. TREASURY BILL	09/09/2021	.045	.045	100,000,000.00	99,973,888.75	99.991000	99,991,000.00	17,111.25	.194	.19
27964W6	U.S. TREASURY BILL	11/04/2021	.046	.046	100,000,000.00	99,967,138.89	99.982000	99,982,000.00	14,861.11	.348	.34
2796C31	U.S. TREASURY BILL	01/27/2022	.052	.052	85,000,000.00	84,962,002.64	99.969000	84,973,650.00	11,647.36	.577	.578
2796D30 2796C31	U.S. TREASURY BILL U.S. TREASURY BILL	02/24/2022 01/27/2022	.053 .045	.053 .045	50,000,000.00 50,000,000.00	49,975,572.92 49,980,812.50	99.965000 99.969000	49,982,500.00 49,984,500.00	6,927.08 3,687.50	.654 .577	.655 .578
12796D30	U.S. TREASURY BILL	02/24/2022	.052	.052	50,000,000.00	49,975,930.00	99.965000	49,982,500.00	6,570.00	.654	.655
2796C31	U.S. TREASURY BILL	01/27/2022	.047	.047	50,000,000.00	49,980,155.56	99.969000	49,984,500.00	4,344.44	.577	.578
12796C31	U.S. TREASURY BILL	01/27/2022	.045	.045	50,000,000.00	49,981,437.50	99.969000	49,984,500.00	3,062.50	.577	.578
2796D30 2796F38	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	99.965000 99.965000	49,982,500.00 49,982,500.00	7,371.53 10,122.22	.654 .731	.655 .732
12796H51	U.S. TREASURY BILL	11/12/2021	.033	.033	50,000,000.00	49,991,739.50	99.980000	49,990,000.00	-1,739.50	.369	.370
12796F38	U.S. TREASURY BILL	03/24/2022	.032	.032	50,000,000.00	49,986,218.75	99.965000	49,982,500.00	-3,718.75	.731	.732
12796C31	U.S. TREASURY BILL	01/27/2022	.043	.043	50,000,000.00	49,986,777.78	99.969000	49,984,500.00	-2,277.78	.577	.578
12796J42 12796G52	U.S. TREASURY BILL U.S. TREASURY BILL	06/16/2022 10/14/2021	.070 .044	.070 .044	50,000,000.00 50,000,000.00	49,964,661.67 49,993,033.33	99.930000 99.986000	49,965,000.00 49,993,000.00	338.33 -33.33	.960 .290	.962 .290
12796D30	U.S. TREASURY BILL	02/24/2022	.050	.050	75,000,000.00	74,974,375.00	99.965000	74,973,750.00	-625.00	.654	.655
12796J26	U.S. TREASURY BILL	07/20/2021	.041	.041	50,000,000.00	49,998,519.44	99.998000	49,999,000.00	480.56	.055	.055
12796C64	U.S. TREASURY BILL	08/05/2021	.046	.046	100,000,000.00	99,994,691.67	99.996000	99,996,000.00	1,308.33	.099	.099
12796D63 127964L0	U.S. TREASURY BILL U.S. TREASURY BILL	09/02/2021 09/09/2021	.044 .040	.044 .040	100,000,000.00	99,991,444.44 99,991,551.39	99.991000 99.991000	99,991,000.00 99,991,000.00	-444.44 -551.39	.175 .194	.175 .195
12796G52		10/14/2021	.040	.040	50,000,000.00	49,993,466.65	99.986000	49,993,000.00	-466.65	.174	.173
12796C31	U.S. TREASURY BILL	01/27/2022	.039	.039	50,000,000.00	49,988,541.53	99.969000	49,984,500.00	-4,041.53	.577	.578
S TREAS BO	NDS		.060	.060	2,235,000,000.00	2,234,091,175.89	99.981718	2,234,591,400.00	500,224.11	.350	.350
	ND3						103.195000				
	U.S. TREASURY BOND	11/30/2024	1.500	1.751	25,000,000.00	24,705,078.13		25,798,750.00	1,093,671.87	3.310	
1282CBH3	U.S. TREASURY BOND U.S. TREASURY BOND	01/31/2026	.375	.586	10,000,000.00	9,897,265.63	98.035000	9,803,500.00	-93,765.63	4.528	3.422 4.592
1282CBH3 1282CBH3	U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND	01/31/2026 01/31/2026	.375 .375	.586 .593	10,000,000.00 10,000,000.00	9,897,265.63 9,894,140.63	98.035000 98.035000	9,803,500.00 9,803,500.00	-93,765.63 -90,640.63	4.528 4.528	4.592 4.592
1282CBH3 1282CBH3 1282CBM2	U.S. TREASURY BOND U.S. TREASURY BOND	01/31/2026	.375	.586	10,000,000.00	9,897,265.63	98.035000	9,803,500.00	-93,765.63	4.528	4.592 4.592 2.630
1282CBH3 1282CBH3 1282CBM2 12828ZL7 12828P46	U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND	01/31/2026 01/31/2026 02/15/2024 04/30/2025 02/15/2026	.375 .375 .125 .375 1.625	.586 .593 .219 .445 .799	10,000,000.00 10,000,000.00 25,000,000.00 15,000,000.00 10,000,000.00	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00	98.035000 98.035000 99.352000 98.957000 103.691000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00	4.528 4.528 2.617 3.799 4.434	4.592 4.592 2.630 3.836 4.633
282CBH3 282CBH3 282CBM2 2828ZL7 2828P46 2828P46	U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND	01/31/2026 01/31/2026 02/15/2024 04/30/2025 02/15/2026 02/15/2026	.375 .375 .125 .375 1.625 1.625	.586 .593 .219 .445 .799 .670	10,000,000.00 10,000,000.00 25,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 10,466,015.63	98.035000 98.035000 99.352000 98.957000 103.691000 103.691000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 10,369,100.00	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63	4.528 4.528 2.617 3.799 4.434 4.438	4.592 4.592 2.630 3.833 4.633 4.633
1282CBH3 1282CBH3 1282CBM2 12828ZL7 12828P46 12828P46 1282CAB7	U.S. TREASURY BOND U.S. TREASURY BOND	01/31/2026 01/31/2026 02/15/2024 04/30/2025 02/15/2026 02/15/2026 07/31/2025	.375 .375 .125 .375 1.625 1.625 .250	.586 .593 .219 .445 .799 .670 .675	10,000,000.00 10,000,000.00 25,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 10,466,015.63 24,537,109.38	98.035000 98.035000 99.352000 98.957000 103.691000 103.691000 98.145000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 10,369,100.00 24,536,250.00	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859.38	4.528 4.528 2.617 3.799 4.434 4.438 4.047	4.592 4.592 2.630 3.836 4.633 4.633 4.633
282CBH3 282CBH3 282CBM2 2828ZL7 2828P46 2828P46 282CAB7 282CBQ3	U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND U.S. TREASURY BOND	01/31/2026 01/31/2026 02/15/2024 04/30/2025 02/15/2026 02/15/2026	.375 .375 .125 .375 1.625 1.625	.586 .593 .219 .445 .799 .670	10,000,000.00 10,000,000.00 25,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 10,466,015.63	98.035000 98.035000 99.352000 98.957000 103.691000 103.691000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 10,369,100.00	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63	4.528 4.528 2.617 3.799 4.434 4.438	4.59 4.59 2.63 3.83 4.63 4.63 4.63 4.08 4.68
1282CBH3 1282CBH3 1282CBM2 12828ZL7 12828P46 12828P46 12822CAB7 1282CAB7 1282CCBQ3 12828ZC7 1282CBR1	U.S. TREASURY BOND U.S. TREASURY BOND	01/31/2026 01/31/2026 02/15/2024 04/30/2025 02/15/2026 07/31/2025 02/28/2026 02/28/2026 02/28/2025 03/15/2024	.375 .375 .125 .375 1.625 1.625 .250 .500 1.125 .250	.586 .593 .219 .445 .799 .670 .675 .591 .539 .287	10,000,000.00 10,000,000.00 25,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 50,000,000.00	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50	98.035000 98.035000 99.352000 98.957000 103.691000 98.145000 98.527000 101.852000 99.602000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 24,536,250.00 19,705,400.00 10,185,200.00 49,801,000.00	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859.38 -205,108.60 -46,050.00 -144,312.50	4.528 4.528 2.617 3.799 4.434 4.438 4.047 4.597 3.581 2.695	4.592 4.592 2.630 3.836 4.633 4.633 4.088 4.668 3.668 2.710
282CBH3 282CBH3 282CBM2 2828ZL7 2828P46 2828P46 282CAB7 282CBQ3 2828ZC7 282CBR1 2822CBR1 2828ZF0	U.S. TREASURY BOND U.S. TREASURY BOND	01/31/2026 01/31/2026 02/15/2024 02/15/2024 02/15/2026 02/15/2026 07/31/2025 02/28/2026 02/28/2025 03/15/2024 03/31/2025	.375 .375 .125 .375 1.625 1.625 .250 .500 1.125 .250 .500	.586 .593 .219 .445 .799 .670 .675 .591 .539 .287 .647	10,000,000.00 10,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 25,000,000,00 20,000,000,00 10,000,000,00 50,000,000,00 25,000,000,00	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75	98.035000 98.035000 98.957000 103.691000 98.145000 98.527000 101.852000 99.602000 99.527000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 24,536,250.00 19,705,400.00 10,185,200.00 49,801,000.00 24,881,750.00	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859.38 -205,108.60 -46,050.00 -144,312.50 26,281.25	4.528 4.528 2.617 3.799 4.434 4.438 4.047 4.597 3.581 2.695 3.703	4.592 4.592 2.630 3.836 4.633 4.633 4.633 4.668 3.668 2.710 3.753
282CBH3 282CBH3 282CBM2 2828ZL7 2828P46 2828P46 282CAB7 282CBQ3 2828ZC7 282CBR1 2822CBR1 2822BU4	U.S. TREASURY BOND U.S. TREASURY BOND	01/31/2026 01/31/2026 02/15/2024 04/30/2025 02/15/2026 02/15/2026 07/31/2025 02/28/2026 02/28/2025 03/15/2024 03/31/2023	.375 .375 .125 .375 1.625 .250 .500 1.125 .250 .500 .125	.586 .593 .219 .445 .799 .670 .675 .591 .539 .287 .647 .159	10,000,000.00 10,000,000.00 25,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 50,000,000.00 55,000,000.00	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 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	98.035000 98.035000 98.957000 103.691000 103.691000 98.145000 98.527000 101.852000 99.602000 99.527000 99.840000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 24,536,250.00 19,705,400.00 10,185,200.00 49,801,000.00 24,881,750.00 49,920,000.00	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859,38 -205,108.60 -46,050.00 -144,312.50 26,281.25 -46,796.88	4.528 4.528 2.617 3.799 4.434 4.438 4.047 4.597 3.581 2.695 3.703 1.747	4.592 4.592 2.630 3.836 4.633 4.633 4.088 4.668 3.668 2.710 3.755 1.75
1282CBH3 1282CBH3 1282CBM2 12828P46 12828P46 12828P46 1282CAB7 1282CBQ3 12828ZC7 1282CBR1 12822CBR1 12822SF0 12822SF0 12822SF0	U.S. TREASURY BOND U.S. TREASURY BOND	01/31/2026 01/31/2026 02/15/2024 02/15/2024 02/15/2026 02/15/2026 07/31/2025 02/28/2026 02/28/2025 03/15/2024 03/31/2025	.375 .375 .125 .375 1.625 1.625 .250 .500 1.125 .250 .500	.586 .593 .219 .445 .799 .670 .675 .591 .539 .287 .647	10,000,000.00 10,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 25,000,000,00 20,000,000,00 10,000,000,00 50,000,000,00 25,000,000,00	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75	98.035000 98.035000 98.957000 103.691000 98.145000 98.527000 101.852000 99.602000 99.527000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 24,536,250.00 19,705,400.00 10,185,200.00 49,801,000.00 24,881,750.00	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859.38 -205,108.60 -46,050.00 -144,312.50 26,281.25	4.528 4.528 2.617 3.799 4.434 4.438 4.047 4.597 3.581 2.695 3.703	4.592 4.592 2.630 3.836 4.633 4.633 4.086 3.666 2.710 3.753 1.75 3.753
1282CBH3 1282CBH3 1282CBM2 12828ZL7 12828P46 12828P46 12828P46 1282CAB7 1282CBQ3 1282CBQ3 1282CBQ3 1282CBU4 12822CBU4 12822CBU4	U.S. TREASURY BOND U.S. TREASURY BOND	01/31/2026 01/31/2026 02/15/2024 04/30/2025 02/15/2026 02/15/2026 02/28/2025 02/28/2025 03/15/2024 03/31/2025 03/31/2023 03/31/2025	.375 .375 .125 .375 1.625 1.625 .250 .500 1.125 .500 .125 .500	.586 .593 .219 .445 .799 .670 .675 .591 .539 .287 .647 .159 .619	10,000,000.00 10,000,000.00 25,000,000.00 10,000,000.00 10,000,000.00 20,000,000.00 20,000,000.00 50,000,000.00 55,000,000.00 55,000,000.00 25,000,000.00	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 10,466,015.63 24,537,109.38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,148.75 49,966,796.88 24,882,812.50	98.035000 98.035000 99.352000 98.957000 103.691000 103.691000 98.145000 98.527000 101.852000 99.602000 99.62000 99.527000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 24,536,250.00 19,705,400.00 10,185,200.00 49,801,000.00 24,881,750.00	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859,38 -205,108.60 -46,050.00 -144,312.50 26,281.25 -46,796.88 -1,062.50	4.528 4.528 2.617 3.799 4.434 4.438 4.047 4.597 3.581 2.695 3.703 1.747 3.704	4.592 4.592 2.630 3.834 4.633 4.633 4.633 4.688 3.668 2.710 3.755 1.75 3.755 1.75
1282CBH3 1282CBH3 1282CBH2 128282L7 12828246 12828246 12828246 1282CBQ3 1282CBQ3 1282CBQ1 1282CBU4 12822CBU4 1282CAU4 1282CAU4 1282CAU4 1282CAU4 1282CAU4 1282CAU4	U.S. TREASURY BOND U.S. TREASURY BOND	01/31/2026 01/31/2026 02/15/2024 04/30/2025 02/15/2026 02/15/2026 02/28/2026 02/28/2025 03/15/2024 03/31/2025 03/31/2025 03/31/2025 03/31/2022 05/31/2022	.375 .375 .125 .375 1.625 1.625 .250 .500 1.125 .500 .125 .500 .125 .125 .125	.586 .593 .219 .445 .799 .670 .675 .591 .539 .287 .647 .159 .619 .147 .112 .054	10,000,000.00 10,000,000.00 25,000,000.00 10,000,000.00 25,000,000.00 20,000,000.00 20,000,000.00 20,000,000.00 50,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 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 25,004,882.81 50,035,156.25	98.035000 98.035000 99.352000 98.957000 103.691000 103.691000 98.145000 98.527000 99.527000 99.527000 99.527000 99.540000 99.527000 99.840000 99.981000 100.023000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 24,536,250.00 19,705,400.00 10,185,200.00 49,801,000.00 24,881,750.00 49,920,000.00 24,881,750.00 49,920,000.00 24,895,250.00	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859,38 -205,108.60 -46,050.00 -144,312.50 26,281.25 -46,796.88 -1,062.50 -58,515.63 -9,632.81 -23,656.25	4.528 4.528 2.617 3.799 4.434 4.438 4.047 4.597 3.581 2.695 3.703 1.747 3.704 1.747 1.248 .916	4.592 4.592 2.633 3.834 4.633 4.684 3.666 2.710 3.755 1.755 3.755 1.755 1.255 1.255 918
1282CBH3 1282CBH3 1282CBH3 1282CBH2 128282L7 128282L7 12828246 1282CB43 1282CB43 1282CB43 1282CB44 1282CB44 1282CB44 1282CB44 1282CB44 1282CB44 1282CB44 12822R4	U.S. TREASURY BOND U.S. TREASURY BOND	01/31/2026 01/31/2026 02/15/2024 02/15/2026 02/15/2026 02/15/2026 02/28/2025 03/15/2024 03/31/2025 03/31/2025 03/31/2025 03/31/2023 03/31/2023 03/31/2023 03/31/2023	.375 .375 .125 .375 1.625 .250 .500 .125 .500 .125 .125 .125 .125 .125	.586 .593 .219 .445 .799 .670 .675 .591 .539 .287 .647 .159 .619 .147 .112 .054 .066	10,000,000,00 10,000,000,00 15,000,000,00 10,000,000,00 25,000,000,00 20,000,000,00 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 50,000,000,00 50,000,000,00 50,000,000,00	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 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 25,004,882.81 50,035,156.25 50,029,296.88	98.035000 98.035000 99.352000 98.957000 103.691000 98.145000 98.145000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 10.023000	9,803,500.00 9,803,500.00 24,838,000.00 10,369,100.00 10,369,100.00 19,705,400.00 19,705,400.00 19,705,400.00 24,536,250.00 24,881,750.00 24,881,750.00 24,881,750.00 24,881,750.00 24,975,250.00 50,011,500.00	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859.38 -205,108.60 -44,050.00 -144,312.50 26,281.25 -46,796.88 -1,062.80 -58,515.63 -9,632.81 -23,656.25 -17,796.88	4.528 4.528 2.617 3.799 4.434 4.438 4.047 4.597 3.581 2.695 3.703 1.747 3.704 1.747 1.248 .916 .916	4.592 4.592 2.630 3.834 4.633 4.633 4.664 3.664 2.710 3.755 1.755 1.755 1.755 1.755 1.755 1.751 1.751 1.751
1282CBH3 1282CBH3 1282CBH3 1282CBM2 1282842 1282842 1282844 1282CB4 1282CBQ3 1282CBQ3 12822CBU4 12822CBU4 12822CBU4 12822CBU4 12822CBU4 12822CAN1 128282R4 128282R4 128282R4	U.S. TREASURY BOND U.S. TREASURY BOND	01/31/2026 01/31/2026 02/15/2024 02/15/2024 02/15/2026 02/15/2026 02/15/2026 02/28/2025 03/15/2024 03/31/2025 03/31/2025 03/31/2023 09/30/2022 05/31/2022	.375 .375 .125 .375 1.625 .250 .500 1.125 .500 .125 .500 .125 .125 .125 .125	.586 .593 .219 .445 .799 .670 .675 .591 .539 .287 .647 .159 .619 .147 .112 .054	10,000,000,00 10,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 20,000,000,00 20,000,000,00 20,000,000,00 50,000,000,00 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 50,000,000,00 50,000,000,00	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 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 25,004,882.81 50,035,156.25 50,029,296.88 75,043,945.31	98.035000 98.035000 99.352000 98.957000 103.691000 98.145000 98.145000 98.527000 99.527000 99.527000 99.527000 99.527000 99.840000 99.981000 100.023000 100.023000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 24,536,250.00 19,705,400.00 10,185,220.00 49,801,000.00 24,881,750.00 49,920,000.00 24,881,750.00 49,920,000.00 24,995,250.00 50,011,500.00 50,011,500.00	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859.38 -205,108.60 -46,050.00 -144,312.50 26,281.25 -46,796.88 -1,062.50 -58,515.63 -9,632.81 -23,656.25 -17,796.88 -26,695.31	4.528 4.528 2.617 3.799 4.434 4.438 4.047 4.597 3.581 2.695 3.703 1.747 3.704 1.747 1.248 .916	4.592 4.592 2.633 3.833 4.633 4.663 4.664 2.710 3.755 1.755 1.755 1.255 9.718 918 918
282CBH3 282CBH3 282CBH3 282CBH2 28282L7 28282L7 28282F4 282CAB7 282CAB3 282CBQ3 282CBQ4 2822CBU4 2828ZF0 282CBU4 2822CBU4 2822CBU4 2822CBU4 2822CR4 28	U.S. TREASURY BOND U.S. TREASURY BOND	01/31/2026 01/31/2026 02/15/2024 02/15/2026 02/15/2026 02/15/2026 02/28/2025 03/15/2024 03/31/2025 03/31/2025 03/31/2025 03/31/2023 03/31/2023 03/31/2023 03/31/2023	.375 .375 .125 .375 1.625 1.625 .250 .500 1.125 .500 .125 .125 .125 .125 .125 .125 .125 .125	.586 .593 .219 .445 .799 .670 .675 .591 .539 .287 .647 .159 .619 .147 .1159 .619 .147 .054 .066 .065 .882 .906	10,000,000,00 10,000,000,00 15,000,000,00 10,000,000,00 25,000,000,00 20,000,000,00 20,000,000,00 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 20,000,000,00 35,000,000,000,000,000 35,000,000,000,000,000,000,000,000,000,0	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 10,466,015.63 24,537,109,38 19,910,508.60 10,231,250.00 49,945,312.50 24,855,468.75 49,976,796.88 24,882,812.50 49,978,515.63 25,004,882,81 50,035,156.25 50,029,296.88 75,043,945,31 19,993,166.80 34,946,679.69	98.035000 98.035000 99.352000 98.957000 103.691000 103.691000 98.145000 98.527000 99.527000 99.527000 99.527000 99.527000 99.840000 99.9840000 99.9840000 100.023000 100.023000 100.023000 100.000000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 24,536,250.00 19,705,400.00 10,185,200.00 49,801,000.00 24,881,750.00 24,881,750.00 24,881,750.00 24,995,250.00 50,011,500.00 50,011,500.00 50,011,500.00 35,000,000.00	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859,38 -205,108.60 -46,050.00 -144,312.50 26,281.25 -46,796.88 -1,062.50 -58,515.63 -9,632.81 -23,656.25 -17,796.88 -26,695.31 -6833.20 53,320.31	4.528 4.528 2.617 3.799 4.434 4.438 4.047 4.597 3.581 2.695 3.703 1.747 3.704 1.747 1.248 .916 .916 .916 4.882 4.881	4.592 4.592 2.630 4.633 4.633 4.633 4.633 4.088 4.668 3.261 3.755 3.755 3.755 3.755 1.255 .918 .918 .918 5.000 5.000
1282CBH3 1282CBH3 1282CBH3 1282CBM2 128282L7 12828P46 1282CBV4 1282CBQ3 1282CBQ3 1282CBQ3 12828CBU4 12828CBU4 12828CBU4 1282CBU4 1282CBU4 1282CBU4 1282CBU4 1282CBU4 1282CBU4 1282CBU4 1282CBU4 12828CBU4 1282	U.S. TREASURY BOND U.S. TREASURY BOND	01/31/2026 01/31/2026 02/15/2024 04/30/2025 02/15/2026 02/15/2026 02/28/2026 02/28/2026 02/28/2025 03/15/2024 03/31/2023 03/31/2023 03/31/2023 03/31/2022 05/31/2022 05/31/2022 05/31/2022	.375 .375 .125 .375 1.625 .250 .500 1.125 .250 .500 .125 .500 .125 .125 .125 .125 .125 .125 .125 .125	.586 .593 .219 .445 .799 .670 .675 .591 .539 .847 .159 .647 .159 .149 .142 .054 .054 .065 .882	10,000,000.00 10,000,000.00 25,000,000.00 10,000,000.00 10,000,000.00 20,000,000.00 20,000,000.00 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 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 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 25,004,882,81 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80	98.035000 98.035000 99.352000 98.957000 103.691000 103.691000 98.145000 98.145000 98.527000 99.62000 99.527000 99.527000 99.840000 99.840000 99.840000 99.81000 100.023000 100.023000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 24,536,250.00 10,185,200.00 49,801,000.00 24,881,750.00 49,920,000.00 24,881,750.00 49,920,000.00 24,881,750.00 50,011,500.00 50,011,500.00 75,017,250.00 20,000,000.00	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859.38 -205,108.60 -46,050.00 -144,312.50 26,281.25 -46,796.88 -1,062.50 -58,515.63 -9,632.81 -23,656.25 -17,796.88 -26,695.31 6,833.20	4.528 4.528 2.617 3.799 4.434 4.438 4.047 4.597 3.581 2.695 3.703 1.747 3.704 1.747 1.248 .916 .916 4.882	4.592 4.592 2.630 4.633 4.633 4.633 4.633 4.088 4.668 3.261 3.755 3.755 3.755 3.755 1.255 .918 .918 .918 5.000 5.000
1282CBH3 1282CBH3 1282CBH3 1282CBH2 128282L7 128282L7 128282F46 1282CB7 1282CB7 1282CB7 1282CB81 128282F0 1282CB1 128282F0 1282CB1 128282F4 128282F4 128282F4 128282F4 128282F4 128282F4 12822CJ8 1282CCJ8 1282CCJ8	U.S. TREASURY BOND U.S. TREASURY BOND	01/31/2026 01/31/2026 02/15/2024 04/30/2025 02/15/2026 02/15/2026 02/28/2026 02/28/2026 02/28/2025 03/15/2024 03/31/2025 03/31/2023 03/31/2023 03/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022	.375 .375 .125 .375 1.625 .250 .500 1.125 .250 .500 .125 .500 .125 .125 .125 .125 .125 .125 .125 .125	.586 .593 .219 .445 .799 .670 .675 .591 .539 .287 .647 .159 .619 .147 .054 .066 .065 .882 .906 <b>.393</b>	10,000,000.00 10,000,000.00 25,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 20,000,000.00 20,000,000.00 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 35,000,000.00 35,000,000.00 35,000,000.00 22,000,000.00 35,000,000.00 25,000,000.00 35,000,000.00 25,000,000.00 35,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 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 25,004,882,81 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 <b>614,612,266.69</b>	98.035000 98.035000 99.352000 98.957000 103.691000 103.691000 98.145000 98.527000 101.852000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 100.023000 100.023000 100.023000 100.023000 100.002000 <b>99.949976</b>	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 24,536,250.00 19,705,400.00 10,185,200.00 49,801,000.00 24,881,750.00 49,920,000.00 24,881,750.00 49,920,000.00 24,881,750.00 50,011,500.00 50,011,500.00 50,011,500.00 35,000,000.00 <b>614,692,350.00</b>	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859,38 -205,108.60 -46,050.00 -144,312.50 26,281.25 -46,796.88 -1,062.50 -58,515.63 -9,632.81 -23,656.25 -17,796.88 -26,695.31 -6,833.20 -53,320.31 <b>80,083.31</b> 18,500.00	4.528 4.528 2.617 3.799 4.434 4.047 4.597 3.581 2.695 3.703 1.747 3.704 1.747 1.248 .916 .916 4.882 4.881 <b>2.549</b>	4.59: 4.59: 2.630 3.833 4.633 4.633 4.663 3.664 3.755 1.755 1.755 1.255 1.255 1.255 1.255 1.255 0.914 .914 .914 .914 .914 .914 .914 .914
1282CBH3 1282CBH3 1282CBH3 1282CBM2 12822BP46 12828P46 12822BP46 1282CBQ3 1282CBQ3 1282CBQ3 1282CBQ3 12822CBU4 12822CBU4 12828ZF0 12822CBU4 12828ZF4 12828ZF4 12828ZF4 12828ZF4 12828ZF4 12826ZGJ8 1282CC	U.S. TREASURY BOND U.S. TREASURY BOND	01/31/2026 01/31/2026 02/15/2024 02/15/2024 02/15/2026 02/15/2026 02/15/2026 02/28/2025 03/15/2024 03/31/2025 03/31/2025 03/31/2025 03/31/2023 09/30/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022	.375 .375 .125 .375 1.625 .250 .500 .125 .250 .500 .125 .125 .125 .125 .125 .125 .3875 .875 .385 .370 .370	.586 .593 .219 .445 .799 .670 .675 .591 .539 .287 .647 .159 .847 .159 .147 .112 .054 .066 .065 .882 .906 <b>.393</b> .370 .370	10,000,000,00 10,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 25,000,000,00 20,000,000,00 20,000,000,00 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 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 24,9778,515.63 25,004,882.81 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,944,679.67 <b>614,612,266.69</b> 25,000,000.00	98.035000 98.035000 99.352000 99.352000 98.957000 103.691000 98.145000 98.145000 99.827000 99.527000 90.023000 100.02000 100.020000000000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 24,536,250.00 19,705,400.00 19,705,400.00 19,705,400.00 24,881,750.00 24,881,750.00 24,881,750.00 24,975,250.00 50,011,500.00 50,011,500.00 50,011,500.00 55,017,250.00 25,018,500.00 25,018,500.00	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859.38 -205,108.60 -46,050.00 -144,312.50 26,281.25 -46,796.88 -1,062.50 -58,515.63 -9,632.81 -23,656.25 -17,796.88 -26,695.31 6,833.20 53,320.31 <b>80,083.31</b> 18,500.00 18,500.00	4.528 4.528 2.617 3.799 4.434 4.438 4.047 4.597 3.581 2.695 3.703 1.747 1.248 .916 .916 .916 .916 4.882 4.881 <b>2.549</b>	4.59: 4.59: 2.63: 3.83: 4.63: 4.64: 3.664 2.71( 3.75: 3.75: 1.75 3.75: 1.25: 1.25: 1.25: 1.25: 1.25: 0.911 9.11 9.11 9.11 9.11 9.11 9.11 9.1
1282CBH3 1282CBH3 1282CBH3 1282CBH2 128282L7 12828P46 12828P46 1282CBQ3 1282CBQ3 1282CBQ3 1282CBQ1 1282CBQ1 1282CBU4 1282CBU4 1282CBU4 1282CAN1 12822CAN1 12828ZF4 12822CJ8 12822CJ8 1282CCJ8 12	U.S. TREASURY BOND U.S. TREASURY BOND	01/31/2026 01/31/2026 02/15/2024 04/30/2025 02/15/2026 02/15/2026 02/28/2026 02/28/2026 02/28/2025 03/15/2024 03/31/2023 03/31/2023 03/31/2023 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022	.375 .375 .125 .375 1.625 .250 .500 1.125 .250 .500 .125 .500 .125 .125 .125 .125 .125 .125 .125 .125	.586 .593 .219 .445 .799 .670 .675 .591 .539 .287 .647 .159 .619 .147 .054 .066 .065 .882 .906 <b>.393</b>	10,000,000.00 10,000,000.00 25,000,000.00 10,000,000.00 10,000,000.00 25,000,000.00 20,000,000.00 20,000,000.00 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 35,000,000.00 35,000,000.00 35,000,000.00 22,000,000.00 35,000,000.00 25,000,000.00 35,000,000.00 25,000,000.00 35,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 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 25,004,882,81 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 <b>614,612,266.69</b>	98.035000 98.035000 99.352000 98.957000 103.691000 103.691000 98.145000 98.527000 101.852000 99.527000 99.527000 99.527000 99.527000 99.527000 99.840000 99.527000 100.023000 100.023000 100.023000 100.023000 100.000000 <b>99.949976</b>	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 24,536,250.00 19,705,400.00 10,185,200.00 49,801,000.00 24,881,750.00 49,920,000.00 24,881,750.00 49,920,000.00 24,881,750.00 50,011,500.00 50,011,500.00 50,011,500.00 35,000,000.00 <b>614,692,350.00</b>	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859,38 -205,108.60 -46,050.00 -144,312.50 26,281.25 -46,796.88 -1,062.50 -58,515.63 -9,632.81 -23,656.25 -17,796.88 -26,695.31 -6,833.20 -53,320.31 <b>80,083.31</b> 18,500.00	4.528 4.528 2.617 3.799 4.434 4.047 4.597 3.581 2.695 3.703 1.747 3.704 1.747 1.248 .916 .916 4.882 4.881 <b>2.549</b>	4.592 4.592 2.633 3.834 4.633 4.684 4.664 3.765 1.755 1.755 1.755 1.755 1.255 1.255 1.255 2.918 -914 5.000 5.000 2.588 -233 .233 .233
1282CBH3 1282CBH3 1282CBW2 1282CBW2 1282CBW2 12828P46 12828P46 12822R47 1282CBW3 1282CBW3 1282CBW3 1282CBW4 1282CBW4 1282CBW4 1282CBW4 12822CW1 12828ZF4 12828ZF4 12828ZF4 12828ZF4 12828ZF4 1282CCJ8 128	U.S. TREASURY BOND U.S. TREASURY	01/31/2026 01/31/2026 02/15/2024 02/15/2024 02/15/2026 02/15/2026 02/15/2026 02/28/2025 03/15/2024 03/31/2025 03/31/2025 03/31/2023 03/31/2023 03/31/2023 03/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/32/2021 09/23/2021 09/23/2021	.375 .375 .125 .375 1.625 .250 .500 .125 .250 .125 .125 .125 .125 .125 .125 .125 .125	.586 .593 .219 .445 .799 .670 .675 .591 .539 .287 .647 .159 .619 .147 .112 .054 .646 .065 .882 .906 .393 .370 .370 .370 .370 .370	10,000,000,00 10,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 25,000,000,00 20,000,000,00 20,000,000,00 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 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 25,004,882.81 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 <b>614,612,266.69</b> 25,000,000.00 25,000,000.00 25,000,000.00	98.035000 98.035000 99.352000 99.352000 98.957000 103.691000 98.145000 98.145000 99.527000 100.023000 100.023000 100.074000 100.074000 100.074000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 10,369,100.00 19,705,400.00 19,705,400.00 19,705,400.00 24,881,750.00 24,881,750.00 24,881,750.00 24,881,750.00 24,975,250.00 50,011,500.00 75,017,250.00 25,018,500.00 25,018,500.00 25,018,500.00 25,018,500.00 25,018,500.00	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859.38 -205,108.60 -44,050.00 -144,312.50 26,281.25 -46,796.88 -1,062.50 -58,515.63 -9,632.81 -23,656.25 -17,796.88 -26,695.31 6,833.20 -33,320.31 <b>80,083.31</b> 18,500.00 18,500.00 18,500.00	4.528 4.528 2.617 3.799 4.434 4.438 4.047 4.597 3.581 2.695 3.703 1.747 3.704 1.747 1.248 9.16 .916 .916 .916 4.882 4.881 <b>2.549</b> .233 .233 .233 .233	4.592 4.592 2.633 3.836 4.633 4.683 4.666 2.710 3.755 1.755 1.255 9.918 .918 .918 .918 .918 .918 .918 .918 .918 .918 .923 .233 .233 .233 .233
282CBH3 282CBH3 282CBH2 2826BH2 28282BH2 28282BH2 28282B44 28282B44 28282B4 28282B4 2826BU3 2826BU4 28262B4 28262B4 28262CA 28262B4 2828ZR4	U.S. TREASURY BOND U.S. TREASURY	01/31/2026 01/31/2026 02/15/2024 02/15/2024 02/15/2026 02/15/2026 02/15/2026 02/28/2026 02/28/2025 03/15/2024 03/31/2025 03/31/2025 03/31/2025 03/31/2023 09/30/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/32/2021 09/23/2021 09/23/2021 09/23/2021	.375 .375 .125 .375 1.625 .250 .500 1.125 .250 .500 .125 .125 .125 .125 .125 .125 .125 .125	.586 .593 .219 .445 .799 .670 .675 .591 .539 .287 .647 .159 .647 .159 .147 .112 .054 .066 .045 .882 .906 .393 .370 .370 .370 .370 .370 .370	10,000,000,00 10,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 25,000,000,00 20,000,000,00 20,000,000,00 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,00	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 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 25,004,882.81 50,032,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679,69 <b>614,612,266.69</b> <b>25,000,000.00</b> 25,000,000.00 25,000,000.00 25,000,000.00	98.035000 98.035000 99.352000 99.352000 98.957000 103.691000 98.145000 98.145000 99.527000 100.023000 100.023000 100.023000 100.074000 100.074000 100.074000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 24,536,250.00 19,705,400.00 19,705,400.00 10,185,200.00 49,801,000.00 24,881,750.00 49,920,000.00 24,881,750.00 24,995,250.00 50,011,500.00 50,011,500.00 75,017,250.00 25,018,500.00 25,018,500.00 25,018,500.00 25,018,500.00 25,018,500.00 25,018,500.00	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859.38 -205,108.60 -44,050.00 -144,312.50 26,281.25 -46,796.88 -1,062.50 -58,515.63 -9,632.81 -23,656.25 -17,796.88 -26,695.31 6,833.20 53,320.31 <b>80,083.31</b> 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00	4.528 4.528 2.617 3.799 4.434 4.438 4.047 4.597 3.581 2.695 3.703 1.747 1.248 .916 .916 .916 4.882 2.549 2.233 .233 .233 .233 .252	4.592 4.592 2.633 3.834 4.633 4.684 4.664 2.710 3.755 1.755 1.755 1.255 1.255 1.255 1.255 1.255 1.255 2.000 <b>2.088</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> <b>2.300</b> 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1282CBH3 1282CBH3 1282CBH3 1282CBM2 128282L7 128282L7 128282F4 1282CBQ3 1282CBQ3 1282CBQ3 1282CBQ4 1282CBU4 12828ZF0 1282CBU4 12828ZF4 1282CQ4 12828ZF4 1282	U.S. TREASURY BOND U.S. TREASURY	01/31/2026 01/31/2026 02/15/2024 02/15/2024 02/15/2026 02/15/2026 02/15/2026 02/28/2026 02/28/2025 03/15/2024 03/31/2025 03/31/2025 03/31/2025 03/31/2023 09/30/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/32/2021 09/23/2021 09/23/2021 09/23/2021	.375 .375 .125 .375 1.625 2.50 .500 1.125 .250 .500 .125 .125 .125 .125 .125 .125 .125 .125	.586 .593 .219 .445 .799 .670 .675 .591 .539 .287 .647 .159 .647 .159 .147 .112 .054 .066 .045 .882 .906 .393 .370 .370 .370 .370 .370 .370	10,000,000,00 10,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 25,000,000,00 20,000,000,00 20,000,000,00 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,00	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 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 25,004,882.81 50,032,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679,69 <b>614,612,266.69</b> 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00	98.035000 98.035000 99.352000 99.352000 98.957000 103.691000 98.145000 98.145000 99.527000 100.023000 100.023000 100.023000 100.074000 100.074000 100.074000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 24,536,250.00 19,705,400.00 19,705,400.00 10,185,200.00 49,801,000.00 24,881,750.00 49,920,000.00 24,881,750.00 24,995,250.00 50,011,500.00 50,011,500.00 75,017,250.00 25,018,500.00 25,018,500.00 25,018,500.00 25,018,500.00 25,018,500.00 25,018,500.00	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859.38 -205,108.60 -46,050.00 -144,312.50 26,281.25 -46,796.88 -1,062.50 -58,515.63 -9,632.81 -23,656.25 -17,796.88 -26,695.31 6,833.20 53,320.31 <b>80,083.31</b> 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00	4.528 4.528 2.617 3.799 4.434 4.438 4.047 4.597 3.581 2.695 3.703 1.747 1.248 .916 .916 .916 4.882 2.549 2.233 .233 .233 .233 .252	4.59 4.69 2.63 3.83 4.63 4.68 4.66 3.66 2.71 3.75 1.75 1.75 1.75 1.25 9.1 .91 .91 .91 .91 .91 .91 .91 .91 .91
282CBH3 282CBH3 282CBH2 2826BH2 28282L7 2828P46 2828P46 2828P46 282CBR1 282CBR1 282CBR1 282CBR1 282CBR1 282CBR4 282CFR	U.S. TREASURY BOND U.S. TREASURY BOND C.S. TREASURY	01/31/2026 01/31/2026 02/15/2024 02/15/2024 02/15/2026 02/15/2026 02/15/2026 02/15/2026 02/28/2025 03/13/2025 03/31/2025 03/31/2025 03/31/2022 05/32/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021	.375 .375 .125 .375 1.625 250 .500 1.125 .250 .500 .125 .125 .125 .125 .125 .125 .125 .3875 .385 .370 .370 .370 .370 .370 .370 .370 .370	.586 .593 .219 .445 .799 .670 .675 .591 .539 .287 .647 .159 .647 .159 .147 .112 .054 .065 .882 .906 .370 .370 .370 .370 .370 .370 .370 .370	10,000,000,00 10,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 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 20,000,000,00 20,000,000,00 20,000,000,00 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 10,000,000,000,00 10,000,000,000,000 10,000,000,000,000,000,000 10,000,000,000,000,000,000,000,000,000,	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 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 25,004,882.81 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679,69 <b>614,612,266.69</b> <b>614,612,266.69</b> 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 10,000,000.00 10,000,000.00	98.035000 98.035000 99.352000 99.352000 98.557000 103.691000 103.691000 98.145000 98.145000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.9840000 100.023000 100.023000 100.023000 100.023000 100.023000 100.023000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 24,536,250.00 19,705,400.00 10,185,200.00 49,801,000.00 24,881,750.00 49,920,000.00 24,881,750.00 24,897,5250.00 24,995,250.00 26,011,500.00 25,011,500.00 25,018,500.00 25,018,500.00 25,018,500.00 25,018,500.00 25,018,500.00 25,018,500.00 25,018,500.00 25,018,500.00 25,018,500.00 25,018,500.00 25,018,500.00 25,018,500.00 25,018,500.00 25,018,500.00 25,018,500.00 25,018,500.00 25,018,500.00 25,017,500.00 9,980,100.00 10,001,400.00 10,001,100.00	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859.38 -205,108.60 -46,050.00 -144,312.50 26,281.25 -46,796.88 -1,062.26 -58,515.63 -9,632.81 -23,656.25 -17,796.88 -26,695.31 6,833.20 -53,320.31 <b>80,083.31</b> 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 -19,900.00	4.528 4.528 4.528 4.528 4.617 3.799 4.434 4.438 4.047 4.597 3.581 2.695 3.703 1.747 3.704 1.747 1.248 .916 .916 4.882 2.549 2.33 .233 .233 .233 .233 .233 .233 .23	4.59 4.59 2.63 3.83 4.63 4.68 4.66 2.71 3.75 1.75 1.75 1.75 1.75 1.75 1.75 1.75 1
1282CBH3 1282CBH3 1282CBH3 1282CBM2 128282L7 128282F4 12828P46 1282CBQ3 1282CBQ3 1282CBQ3 1282CBQ1 1282CBQ1 1282CBU4 1282CBU4 1282CBU4 1282CBU4 1282CBU4 1282CBU4 1282CCJ8 127	U.S. TREASURY BOND U.S. TREASURY	01/31/2026 01/31/2026 02/15/2024 02/15/2025 02/15/2026 02/15/2026 02/28/2025 02/28/2025 03/31/2025 03/31/2023 03/31/2023 03/31/2023 03/31/2023 03/31/2022 05/32/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021 05/12/2025 05/28/2025 05/28/2025	.375 .375 .125 .375 1.625 250 .500 1.125 .250 .500 .125 .125 .125 .125 .125 .125 .125 .125	.586 .593 .219 .445 .799 .670 .675 .591 .539 .287 .647 .159 .647 .159 .647 .159 .147 .112 .054 .065 .882 .906 .370 .370 .370 .370 .370 .370 .370 .370	10,000,000,00 10,000,000,00 25,000,000,00 10,000,000,00 10,000,000,00 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 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 10,000	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 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 25,004,882,81 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00	98.035000 98.035000 99.352000 99.352000 98.957000 103.691000 103.691000 98.145000 98.145000 99.62000 99.62000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 100.023000 100.023000 100.023000 100.023000 100.023000 100.023000 100.023000 100.023000 100.023000 100.023000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 24,536,250.00 19,705,400.00 10,185,200.00 49,801,000.00 24,881,750.00 49,920,000.00 24,881,750.00 49,920,000.00 24,881,750.00 49,920,000.00 50,011,500.00 50,011,500.00 25,018,500.00 25,0	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859.38 -205,108.60 -46,050.00 -144,312.50 26,281.25 -46,796.88 -1,062.50 -58,515.63 -9,632.81 -23,656.25 -17,796.88 -26,695.31 6,833.20 53,320.31 <b>80,083.31</b> 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 17,500.00 -19,900.00 1,400.00 1,400.00 1,400.00 -5,900.00	4.528 4.528 2.617 3.799 4.434 4.438 4.047 4.597 3.581 2.695 3.703 1.747 3.704 1.747 1.248 .916 .916 .916 .916 4.882 4.881 2.549 2.233 .233 .233 .233 .233 .233 .233 .2	4.59 4.59 2.63 3.83 4.63 4.63 4.68 4.66 3.75 1.75 1.75 1.75 1.75 1.75 1.75 1.75 2.91 .91 .91 .91 .91 .91 .91 .91
1282CBH3 1282CBH3 1282CBW2 12826BW2 12828P46 12828P46 12828P46 12822BW2 1282CBW3 1282CBW3 1282CBW3 12822CBU4 12822CBU4 12822CBU4 12822CBU4 12828ZR4 12828ZR4 12828ZR4 12828ZR4 12828ZR4 12828ZR4 12828ZR4 12828ZR4 12826ZBW3 1282CCJ8 1282CCJ	U.S. TREASURY BOND U.S. TREASURY BOND TREASURY BOND	01/31/2026 01/31/2026 02/15/2024 02/15/2026 02/15/2026 02/15/2026 02/15/2026 02/28/2025 03/15/2024 03/31/2025 03/31/2025 03/31/2023 09/30/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 06/30/2026 09/23/2021 09/23/2025 05/28/2025 05/28/2025 05/28/2025	.375 .375 .125 .375 1.625 .250 .500 .125 .250 .500 .125 .125 .125 .125 .125 .125 .125 .375 .370 .370 .370 .370 .370 .370 .370 .370	.586 .593 .219 .445 .799 .670 .675 .591 .539 .287 .647 .159 .287 .647 .159 .147 .112 .054 .066 .065 .882 .906 .370 .370 .370 .370 .370 .370 .370 .370	10,000,000,00 10,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 25,000,000,00 20,000,000,00 20,000,000,00 25,000,000,00 10,000	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 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 24,978,515.63 25,004,882.81 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 <b>614,612,266.69</b> <b>614,612,266.69</b> <b>25</b> ,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 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00	98.035000 98.035000 99.352000 99.352000 98.957000 103.691000 98.145000 98.145000 99.527000 99.540000 100.07400000000000000000000000000000000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 10,369,100.00 24,536,250.00 19,705,400.00 19,705,400.00 24,881,750.00 49,920,000.00 24,881,750.00 24,881,750.00 24,975,250.00 50,011,500.00 50,011,500.00 75,017,250.00 25,018,500.00 25,0	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859.38 -205,108.60 -46,050.00 -144,312.50 26,281.25 -46,796.88 -1,062.50 -58,515.63 -9,632.81 -23,656.25 -17,796.88 -26,695.31 6,833.20 3,320.31 <b>80,083.31</b> 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 -19,900.00 -1,400.00 1,100.00 -55.00.00	4.528 4.528 2.617 3.799 4.434 4.438 4.047 4.597 3.581 2.695 3.703 1.747 1.248 .916 .916 .916 .916 .916 .916 .916 .916	4.592 4.592 2.633 3.834 4.633 4.684 4.666 2.710 3.755 1.755 1.255 1.255 1.255 1.255 1.255 1.255 1.255 1.255 2.918 .918 2.918 2.2333 2.2332 2.2332 2.2
1282CBH3 1282CBH3 1282CBH2 1282CBU2 128282L7 12828P46 12828P46 1282CBQ3 1282CBQ3 1282CBQ3 1282CBQ4 1282CBQ4 1282CBU4 1282CBU4 1282CBU4 1282CBU4 1282CBU4 1282CCJ8 128	U.S. TREASURY BOND U.S. TREASURY BOND D.S. TREASURY	01/31/2026 01/31/2026 02/15/2024 02/15/2024 02/15/2026 02/15/2026 02/15/2026 02/28/2025 03/15/2024 03/31/2025 03/31/2025 03/31/2023 09/30/2022 05/31/2022 05/32/2021 05/22/2021 05/22/2025 05/28/	.375 .375 .125 .375 1.625 .250 .500 1.125 .500 .125 .125 .125 .125 .125 .125 .125 .375 .370 .370 .370 .370 .370 .370 .370 .370	.586 .593 .219 .445 .799 .670 .675 .591 .539 .287 .647 .159 .619 .147 .112 .054 .065 .882 .906 .393 .370 .370 .370 .370 .370 .370 .370 .37	10,000,000,00 10,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 25,000,000,00 20,000,000,00 20,000,000,00 25,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 15,000,000,000 15,000,000,000 15,000,000,000,000 15,000,000,000,000 15,000,000,000 15,000,000,000 15,000,	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 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 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 <b>614,612,266.69</b> <b>614,612,266.69</b> <b>614,612,266.00</b> 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00	98.035000 98.035000 99.352000 99.352000 98.957000 103.691000 98.145000 98.145000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 100.023000 100.023000 100.023000 100.023000 100.023000 100.023000 100.023000 100.023000 100.074000 99.801000 99.801000 99.801000 99.801000 99.801000 99.801000 99.941000 99.702000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 24,536,250.00 19,705,400.00 19,705,400.00 10,185,200.00 49,801,000.00 24,881,750.00 49,920,000.00 24,881,750.00 24,995,250.00 50,011,500.00 50,011,500.00 50,011,500.00 25,018,500.00 25,010,00 10,001,400.00 10,001,100.00 10,001,400.00 114,949,900.00	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859.38 -205,108.60 -46,050.00 -144,312.50 26,281.25 -46,796.88 -1,062.50 -58,515.63 -9,632.81 -23,656.25 -17,796.88 -26,695.31 6,833.20 53,320.31 <b>80,083.31</b> 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 17,500.00 -19,900.00 -19,900.00 -19,900.00 -5,900.00 -5,900.00 -42,600.00 -44,700.00	4.528 4.528 2.617 3.799 4.434 4.438 4.047 4.597 3.581 2.695 3.703 1.747 1.248 .916 .916 .916 4.882 2.33 .233 .233 .233 .233 .233 .233	4.592 4.592 2.633 3.834 4.633 4.684 3.664 2.710 3.755 1.755 1.755 1.255 1.255 1.255 1.255 1.255 2.583 2.503 2.583 2.233 2.233 2.233 2.233 3.864 3.910 3.911 3.912 3.912 3.914
1282CBH3 1282CBH3 1282CBH3 1282CBH2 1282CBH2 128282H4 12828P46 1282CBQ3 1282CBQ3 1282CBQ3 1282CBQ1 1282CBQ1 1282CBU4 1282CBU4 1282CBU4 1282CBU4 1282CBU4 1282CCJ8 128	U.S. TREASURY BOND U.S. TREASURY BOND D.S. TREASURY BOND U.S. TREASURY BOND D.S. TREASURY	01/31/2026 01/31/2026 02/15/2024 02/15/2024 02/15/2026 02/15/2026 02/15/2026 02/28/2025 03/15/2024 03/31/2025 03/31/2023 03/31/2023 03/31/2023 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/32/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021 09/23/2021 05/12/2025 05/28/2025 05/28/2025 05/28/2025 06/03/2024 05/28/2025	.375 .375 .125 .375 1.625 250 .500 1.125 .250 .500 .125 .125 .125 .125 .125 .125 .125 .375 .385 .370 .370 .370 .370 .370 .370 .370 .370	.586 .593 .219 .445 .799 .670 .675 .591 .539 .287 .647 .159 .647 .159 .147 .112 .054 .065 .882 .906 .370 .370 .370 .370 .370 .370 .370 .370	10,000,000,00 10,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 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 20,000,000,00 20,000,000,00 20,000,000,00 20,000,000,00 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 10,000,000,00 10,000,000,00 10,000,000,00 15,000	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 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 25,004,882.81 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 <b>614,612,266.69</b> 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00	98.035000 98.035000 99.352000 99.352000 98.957000 103.691000 103.691000 98.145000 98.145000 99.62000 99.62000 99.527000 99.527000 99.527000 99.527000 99.527000 100.023000 100.023000 100.023000 100.023000 100.023000 100.023000 100.023000 100.023000 100.023000 100.023000 100.024000 100.074000 100.011000 99.801000 99.941000 99.941000 99.702000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 24,536,250.00 19,705,400.00 10,185,200.00 49,801,000.00 24,881,750.00 49,920,000.00 24,881,750.00 49,920,000.00 24,881,750.00 24,995,250.00 50,011,500.00 25,017,250.00 20,000,000.00 35,000,000.00 35,000,000.00 35,000,000.00 25,018,500.00 25,0	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859.38 -205,108.60 -46,050.00 -144,312.50 26,281.25 -46,796.88 -1,062.26 -58,515.63 -9,632.81 -23,656.25 -77,796.88 -26,695.31 6.833.20 -33,320.31 <b>80,083.31</b> <b>80,083.31</b> <b>18</b> ,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 -19,900.00 -1,400.00 -5,900.00 -44,700.00 -44,700.00	4.528 4.528 4.528 4.528 4.617 3.799 4.434 4.438 4.047 4.597 3.581 2.695 3.703 1.747 3.704 1.747 1.248 .916 .916 .916 4.882 2.549 2.33 .233 .233 .233 .233 .233 .233 .23	4.592 4.592 2.633 3.834 4.633 4.085 4.665 3.755 1.755 1.755 1.755 1.755 1.755 2.503 2.587 2.33 2.33 .233 .345 .341 .34
1282CBH3 1282CBH3 1282CBH2 1282CBH2 12826BH2 12828P46 12828P46 12828P46 1282CB47 1282CB47 1282CB47 1282CB41 12828ZF0 1282CB41 12828ZF4 12828ZF4 12828ZF4 12828ZF4 12828ZF4 12828ZF4 12828ZF4 12828ZF4 12828ZF4 1282CCJ8 128	U.S. TREASURY BOND U.S. TREASURY BOND D.S. TREASURY	01/31/2026 01/31/2026 02/15/2024 02/15/2024 02/15/2026 02/15/2026 02/15/2026 02/28/2025 03/15/2024 03/31/2025 03/31/2025 03/31/2023 09/30/2022 05/31/2022 05/32/2021 05/22/2021 05/22/2025 05/28/	.375 .375 .125 .375 1.625 .250 .500 1.125 .500 .125 .125 .125 .125 .125 .125 .125 .375 .370 .370 .370 .370 .370 .370 .370 .370	.586 .593 .219 .445 .799 .670 .675 .591 .539 .287 .647 .159 .619 .147 .112 .054 .065 .882 .906 .393 .370 .370 .370 .370 .370 .370 .370 .37	10,000,000,00 10,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 25,000,000,00 20,000,000,00 20,000,000,00 25,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 15,000,000,000 15,000,000,000 15,000,000,000,000 15,000,000,000,000 15,000,000,000 15,000,000,000 15,000,	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 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 25,004,882.81 50,035,156.25 50,029,296.88 75,043,945.31 19,973,166.80 34,946,679.69 <b>614,612,266.69</b> <b>25,000,000,00</b> 25,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 10,000,000,00 10,000,000,00 10,000,00	98.035000 98.035000 99.352000 99.352000 98.957000 103.691000 98.145000 98.145000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 100.023000 100.023000 100.023000 100.023000 100.023000 100.023000 100.023000 100.023000 100.074000 99.801000 99.801000 99.801000 99.801000 99.801000 99.801000 99.941000 99.702000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 24,536,250.00 19,705,400.00 19,705,400.00 10,185,200.00 49,801,000.00 24,881,750.00 49,920,000.00 24,881,750.00 24,995,250.00 50,011,500.00 50,011,500.00 50,011,500.00 25,018,500.00 25,010,00 10,001,400.00 10,001,100.00 10,001,400.00 114,949,900.00	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859.38 -205,108.60 -46,050.00 -144,312.50 26,281.25 -46,796.88 -1,062.50 -58,515.63 -9,632.81 -23,656.25 -17,796.88 -26,695.31 6,833.20 53,320.31 <b>80,083.31</b> 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 17,500.00 -19,900.00 -19,900.00 -19,900.00 -5,900.00 -5,900.00 -42,600.00 -44,700.00	4.528 4.528 2.617 3.799 4.434 4.438 4.047 4.597 3.581 2.695 3.703 1.747 1.248 .916 .916 .916 4.882 2.33 .233 .233 .233 .233 .233 .233	4.592 4.592 2.633 3.834 4.633 4.085 4.668 2.710 3.755 1.755 1.755 1.255 9.18 .918 .918 .918 .918 .918 .918 .918 .918 .918 .923 .233 .233 .233 .235 .235 .235 .235 .235 .235 .255
1282CBH3 1282CBH3 1282CBH2 1282CBM2 128282L7 12828P46 12828P46 1282CBQ3 1282CBQ3 1282CBQ1 1282CBQ1 1282CBQ1 1282CBQ1 1282CBQ1 1282CBQ1 1282CBQ1 1282CBQ1 1282CBQ1 1282CQ1 1282	U.S. TREASURY BOND U.S. TREASURY BOND TREASURY B	01/31/2026 01/31/2026 01/15/2024 02/15/2024 02/15/2026 02/15/2026 02/15/2026 02/28/2025 03/15/2024 03/31/2025 03/31/2025 03/31/2023 03/31/2023 03/31/2023 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/31/2022 05/32/2021 09/23/2025 05/28/28/28/28/28/	.375 .375 .125 .375 1.625 .250 .500 .125 .250 .125 .125 .125 .125 .125 .125 .125 .125	.586 .593 .219 .445 .799 .670 .675 .591 .539 .287 .647 .159 .619 .147 .112 .054 .646 .065 .882 .906 .393 .370 .370 .370 .370 .370 .370 .370 .37	10,000,000,00 10,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 25,000,000,00 20,000,000,00 20,000,000,00 25,000,000,00 10,000,000,00 10,000,000,00 15,000,000,000 15,000,000,000 15,000,000,000,000 15,000,000,000,000 15,000,000,000 15,000,0	9,897,265.63 9,894,140.63 24,930,664.06 14,956,640.63 10,401,560.00 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 25,004,882.81 50,035,156.25 50,029,296.88 75,043,945.31 19,993,166.80 34,946,679.69 <b>614,612,266.69</b> <b>25</b> ,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00	98.035000 98.035000 99.352000 99.352000 98.957000 103.691000 98.145000 98.145000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 99.527000 100.023000 100.023000 100.023000 100.023000 100.023000 100.023000 100.024000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 100.074000 99.961000 99.966000 99.91000 99.941000 99.941000 99.941000	9,803,500.00 9,803,500.00 24,838,000.00 14,843,550.00 10,369,100.00 10,369,100.00 24,536,250.00 19,705,400.00 19,705,400.00 24,881,750.00 49,920,000.00 24,881,750.00 24,881,750.00 24,995,250.00 50,011,500.00 25,018,500.00 25,010,000 10,001,100.00 10,001,100.00 14,949,900.00 14,949,900.00 14,949,955,000	-93,765.63 -90,640.63 -92,664.06 -113,090.63 -32,460.00 -96,915.63 -859.38 -205,108.60 -44,050.00 -144,312.50 26,281.25 -46,796.88 -1,062.50 -58,515.63 -9,632.81 -23,656.25 -17,796.88 -26,695.31 6,833.20 -33,320.31 80,083.31 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 18,500.00 -19,900.00 -1,400.00 -5,900.00 -42,600.00 -42,600.00 -42,600.00	4.528 4.528 2.617 3.799 4.434 4.438 4.047 4.597 3.581 2.695 3.703 1.747 1.248 9.16 .916 .916 .916 .916 .916 .916 .916	4.592 4.592 2.633 3.834 4.633 4.088 4.666 2.710 3.755 1.755 1.255 9.918 .918 .918 .918 .918 .918 .918 .918 .918 .923 .233 .233 .233 .233 .235 3.866 3.910 3.912 3.912 3.912 3.944 3.902 .54000 .54000 .54000 .54000 .54000 .54000 .54000 .54000 .54000 .540000 .540000 .540000 .54000000 .54000000000000000000000000000000000000

JSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years 1 Maturi
34GWCM	FHLMC 3.5YrNc1.5YrB	01/24/2024	.420	.420	15,000,000.00	15,000,000.00	99.520000	14,928,000.00	-72,000.00	2.546	2.57
	FHLMC 2YrNc1YrB	07/27/2022	.280	.280	15,000,000.00	15,000,000.00	100.007000	15,001,050.00	1,050.00	1.071	1.07
	FHLMC 2YrNc1YrB FHLMC 3.75YrNC9MB	07/28/2022 04/29/2024	.250 .500	.250 .500	5,000,000.00	5,000,000.00 15,000,000.00	99.963000	4,998,150.00 15,000,600.00	-1,850.00 600.00	1.075	1.07 2.83
	FHLMC 4.5YrNc2YrB	01/29/2025	.500	.510	15,000,000.00 15,000,000.00	15,000,000.00	100.004000 99.657000	14,948,550.00	-51,450.00	2.805 3.536	3.58
	FHLMC 3.5YrNc1YrB	02/12/2024	.375	.375	20,000,000.00	20,000,000.00	99.820000	19,964,000.00	-36,000.00	2.598	2.62
	FHLMC 4YrNc1.5YrQ	09/10/2024	.400	.400	10,000,000.00	10,000,000.00	99.476000	9,947,600.00	-52,400.00	3.167	3.20
	FHLMC 4YrNc6MoQ	09/10/2024	.450	.450	10,000,000.00	10,000,000.00	99.622000	9,962,200.00	-37,800.00	3.164	3.20
	FHLMC 4YrNc1.5YrQ	09/10/2024	.400	.400	10,000,000.00	10,000,000.00	99.476000	9,947,600.00	-52,400.00	3.167	3.20
	FHLMC 4YrNc6MoQ FHLMC 3YrNc1YrQ	09/11/2024 09/14/2023	.450 .320	.450 .320	10,000,000.00	10,000,000.00 10,000,000.00	99.619000 99.996000	9,961,900.00 9,999,600.00	-38,100.00 -400.00	3.167 2.194	3.20 2.20
	FHLMC 5YrNc2YrQ	09/15/2025	.520	.540	10,000,000.00	10,000,000.00	98.884000	9,888,400.00	-111,600.00	4.149	4.21
34GWL38		09/15/2025	.540	.540	15,000,000.00	15,000,000.00	98.884000	14,832,600.00	-167,400.00	4.149	4.21
	FHLMC 4.75YrNc2YrQ	06/16/2025	.500	.500	5,000,000.00	5,000,000.00	99.020000	4,951,000.00	-49,000.00	3.917	3.96
	FHLMC 4.5YrNc1YrQ	03/24/2025	.475	.475	15,000,000.00	15,000,000.00	98.225000	14,733,750.00	-266,250.00	3.692	3.7
	FHLMC 3.75YrNc1YrQ FHLMC 5YrNC1.5YrB	06/24/2024 03/28/2025	.410 .500	.410 .500	10,000,000.00	10,000,000.00 10,000,000.00	99.470000 99.250000	9,947,000.00 9,925,000.00	-53,000.00 -75,000.00	2.962 3.700	2.9 3.7
	FHLMC 5YrNC6mOB	09/30/2025	.600	.600	5,000,000.00	5,000,000.00	99.217000	4,960,850.00	-39,150.00	4.184	4.2
	FHLMC 3YrNc1YrQ	10/13/2023	.300	.310	10,000,000.00	9,996,900.00	99.860000	9,986,000.00	-10,900.00	2.275	2.2
	FHLMC 3YrNC1YrB	10/13/2023	.300	.300	10,000,000.00	10,000,000.00	99.869000	9,986,900.00	-13,100.00	2.275	2.2
	FHLMC 5YrNC3MoB	10/27/2025	.625	.625	10,000,000.00	10,000,000.00	99.054000	9,905,400.00	-94,600.00	4.256	4.3
4GW3Z7		10/28/2025 10/28/2025	.600	.600	10,000,000.00	10,000,000.00	99.131000 98.794000	9,913,100.00	-86,900.00	4.262	4.3 4.3
7EAEX3	FHLMC 5YrNc2YrQ FHLMC 5Yr	09/23/2025	.550 .375	.550 .497	10,000,000.00	10,000,000.00 9,941,100.00	98.794000 98.474000	9,879,400.00 9,847,400.00	-120,600.00 -93,700.00	4.267 4.187	4.3
7EAEZ8	FHLMC 3Yr	11/06/2023	.250	.280	10,000,000.00	9,991,000.00	99.892000	9,989,200.00	-1,800.00	2.340	2.3
	FHLMC 5YrNc1YrQ	11/12/2025	.600	.600	5,000,000.00	5,000,000.00	99.576000	4,978,800.00	-21,200.00	4.300	4.3
4GXBM5	FHLMC 5YrNc1YrQ	11/12/2025	.600	.600	5,000,000.00	5,000,000.00	99.576000	4,978,800.00	-21,200.00	4.300	4.3
4GXBL7	FHLMC 3YrNC2YrA	11/16/2023	.300	.325	15,000,000.00	14,988,750.00	100.022000	15,003,300.00	14,550.00	2.366	2.3
5GA2Z3 5GA2Z3	FHLMC 5YrNC2YrA	11/17/2025	.560	.560	5,000,000.00	5,000,000.00	98.886000	4,944,300.00	-55,700.00	4.319	4.3
	FHLMC 5YrNC2YrA FHLMC 2YrNc1YrQ	11/17/2025 11/23/2022	.560 .190	.560 .190	5,000,000.00 10,000,000.00	5,000,000.00 10,000,000.00	98.886000 99.901000	4,944,300.00 9,990,100.00	-55,700.00 -9,900.00	4.319 1.394	4.3 1.4
	FHLMC 3YrNc1YrQ	11/24/2023	.320	.328	10,000,000.00	9,997,500.00	99.895000	9,989,500.00	-8,000.00	2.388	2.
4GXEA8	FHLMC 2YrNc1YrQ	11/23/2022	.200	.200	10,000,000.00	10,000,000.00	99.868000	9,986,800.00	-13,200.00	1.394	1.
4GXEA8		11/23/2022	.200	.200	10,000,000.00	10,000,000.00	99.868000	9,986,800.00	-13,200.00	1.394	1.
4GXCF9	FHLMC 3.5YrNc11MoQ	05/24/2024	.400	.400	10,000,000.00	10,000,000.00	99.753000	9,975,300.00	-24,700.00	2.879	2.9
4GXCF9 4GXEX8	FHLMC 3.5YrNc11MoQ FHLMC 2.5YrNC1YrB	05/24/2024 06/01/2023	.400 .250	.400 .260	10,000,000.00	10,000,000.00 9,997,500.00	99.753000 100.002000	9,975,300.00 10,000,200.00	-24,700.00 2,700.00	2.879 1.913	2.
	FHLMC 3YrNC11MoB	11/24/2023	.230	.328	10,710,000.00	10,707,322.50	99.895000	10,698,754.50	-8,568.00	2.388	2.4
4GXEX8	FHLMC 2.5YrNC1YrB	06/01/2023	.250	.270	10,000,000.00	9,995,000.00	100.002000	10,000,200.00	5,200.00	1.913	1.
4GXEX8	FHLMC 2.5YrNC1YrB	06/01/2023	.250	.256	10,000,000.00	9,998,500.00	100.002000	10,000,200.00	1,700.00	1.913	1.5
	FHLMC 2YrNc1YrQ	12/15/2022	.200	.200	10,000,000.00	10,000,000.00	99.948000	9,994,800.00	-5,200.00	1.455	1.4
4GXJF2	FHLMC 2YrNC6MoB	12/30/2022	.200	.200	10,000,000.00	10,000,000.00	99.841000	9,984,100.00	-15,900.00	1.497	1.
4GXJF2 4GXHL1	FHLMC 2YrNC6MoB FHLMC 5YrNC3MoB	12/30/2022 12/30/2025	.200 .700	.200 .700	10,000,000.00	10,000,000.00	99.841000 99.412000	9,984,100.00 9,941,200.00	-15,900.00 -58,800.00	1.497 4.422	1. 4.
4GXHH0		06/30/2023	.220	.220	10,000,000.00	10,000,000.00	99.746000	9,974,600.00	-25,400.00	1.995	2.0
	FHLMC 5YrNc9MoB	08/19/2025	.625	.625	10,000,000.00	10,000,000.00	99.437000	9,943,700.00	-56,300.00	4.077	4.
MA BOND	۱¢		.418	.421	740,710,000.00	740,606,072.50	99.724272	738,667,654.50	-1,938,418.00	2.331	2.3
35G0T78	FNMA 4.83Yr	10/05/2022	2.000	2.322	15,000,000.00	14,782,200.00	102.295000	15,344,250.00	562,050.00	1.235	1.2
5G0T78 5G0T94	FNMA 4.83Yr FNMA 5Yr	01/19/2023	2.375	2.495	10,000,000.00	9,944,100.00	103.371000	10,337,100.00	393,000.00	1.499	1.3
5G0T78 5G0T94 5G0U43	FNMA 4.83Yr FNMA 5Yr FNMA 4.41Yr	01/19/2023 09/12/2023	2.375 2.875	2.495 2.333	10,000,000.00 30,000,000.00	9,944,100.00 30,670,500.00	103.371000 105.687000	10,337,100.00 31,706,100.00	393,000.00 1,035,600.00	1.499 2.106	1. 2.
5G0T78 5G0T94 5G0U43 5G02H5	FNMA 4.83Yr FNMA 5Yr FNMA 4.41Yr FNMA 1.5Yr	01/19/2023 09/12/2023 09/16/2021	2.375 2.875 .210	2.495 2.333 .210	10,000,000.00 30,000,000.00 25,000,000.00	9,944,100.00 30,670,500.00 25,000,000.00	103.371000 105.687000 100.030000	10,337,100.00 31,706,100.00 25,007,500.00	393,000.00 1,035,600.00 7,500.00	1.499 2.106 .213	1. 2.
5G0T78 5G0T94 5G0U43 5G02H5 5G02K8	FNMA 4.83Yr FNMA 5Yr FNMA 4.41Yr FNMA 1.5Yr FNMA 2Yr	01/19/2023 09/12/2023 09/16/2021 03/16/2022	2.375 2.875 .210 .270	2.495 2.333 .210 .270	10,000,000.00 30,000,000.00 25,000,000.00 25,000,000.00	9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00	103.371000 105.687000 100.030000 100.144000	10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00	393,000.00 1,035,600.00 7,500.00 36,000.00	1.499 2.106 .213 .708	1. 2.
5G0T78 5G0T94 5G0U43 5G02H5	FNMA 4.83Yr FNMA 5Yr FNMA 4.41Yr FNMA 1.5Yr	01/19/2023 09/12/2023 09/16/2021	2.375 2.875 .210	2.495 2.333 .210	10,000,000.00 30,000,000.00 25,000,000.00	9,944,100.00 30,670,500.00 25,000,000.00	103.371000 105.687000 100.030000	10,337,100.00 31,706,100.00 25,007,500.00	393,000.00 1,035,600.00 7,500.00 36,000.00 109,000.00	1.499 2.106 .213	1. 2. 3.
5G0T78 5G0T94 5G0U43 5G02H5 5G02K8 5G0X24 5G03B7	FNMA 4.83Yr FNMA 5Yr FNMA 4.41Yr FNMA 1.5Yr FNMA 2Yr FNMA 4.83Yr	01/19/2023 09/12/2023 09/16/2021 03/16/2022 01/07/2025	2.375 2.875 .210 .270 1.625	2.495 2.333 .210 .270 1.094	10,000,000.00 30,000,000.00 25,000,000.00 25,000,000.00 10,000,000.00	9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00 10,247,300.00	103.371000 105.687000 100.030000 100.144000 103.563000	10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00 10,356,300.00	393,000.00 1,035,600.00 7,500.00 36,000.00	1.499 2.106 .213 .708 3.391	1. 2.
5G0178 5G0194 5G0U43 5G02H5 5G02K8 5G0X24 5G03B7 5G03J0 6G4XK4	FNMA 4.83Yr FNMA 5Yr FNMA 1.Yr FNMA 1.5Yr FNMA 2Yr FNMA 4.83Yr FNMA 2Yr FNMA 2Yr FNMA 5YrNc2YrQ	01/19/2023 09/12/2023 09/16/2021 03/16/2022 01/07/2025 04/07/2022 04/15/2022 06/30/2025	2.375 2.875 .210 .270 1.625 .400 .440 .650	2.495 2.333 .210 .270 1.094 .400 .440 .650	10,000,000.00 30,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00	9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00 10,247,300.00 25,000,000.00 25,000,000.00 5,000,000.00	103.371000 105.687000 100.030000 100.144000 103.563000 100.265000 100.305000 99.596000	10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00 10,356,300.00 25,066,250.00 25,076,250.00 4,979,800.00	393,000.00 1,035,600.00 7,500.00 36,000.00 109,000.00 66,250.00 76,250.00 -20,200.00	1.499 2.106 .213 .708 3.391 .767 .789 3.942	1. 2. 3. 4.
5G0178 5G0194 5G0U43 5G02H5 5G02K8 5G02K8 5G03B7 5G03J0 6G4XK4 6G4XZ1	FNMA 4.83Yr FNMA 5Yr FNMA 4.41Yr FNMA 1.5Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 5YrNc2YrQ FNMA 5YrNc1YrQ	01/19/2023 09/12/2023 09/16/2021 03/16/2022 01/07/2025 04/07/2022 04/15/2022 06/30/2025 06/30/2025	2.375 2.875 .210 .270 1.625 .400 .440 .650 .740	2.495 2.333 .210 .270 1.094 .400 .440 .650 .740	10,000,000,00 30,000,000,00 25,000,000,00 10,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 5,000,000,00 5,000,000,00	9,944,100.00 30,670,500.00 25,000,000.00 10,247,300.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00	103.371000 105.687000 100.030000 100.144000 100.265000 100.305000 99.596000 100.005000	10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00 10,356,300.00 25,066,250.00 25,076,250.00 4,979,800.00 5,000,250.00	393,000.00 1,035,600.00 7,500.00 36,000.00 109,000.00 66,250.00 76,250.00 -20,200.00 250.00	1.499 2.106 .213 .708 3.391 .767 .789 3.942 3.934	1. 2.
5G0178 5G0174 5G0U43 5G02H5 5G02K8 5G02K8 5G03B7 5G03J0 6G4XK4 6G4XZ1 6G4XR9	FNMA 4.83Yr FNMA 5Yr FNMA 1.5Yr FNMA 1.5Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 5YrNc2YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ	01/19/2023 09/12/2023 09/16/2022 01/07/2025 04/07/2022 04/15/2022 06/30/2025 06/30/2025 07/07/2025	2.375 2.875 .210 .270 1.625 .400 .440 .650 .740 .740	2.495 2.333 .210 .270 1.094 .400 .440 .650 .740 .740	10,000,000,00 30,000,000,00 25,000,000,00 10,000,000,00 25,000,000,00 25,000,000,00 5,000,000,00 5,000,000,00 14,900,000,00	9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 14,900,000.00	103.371000 105.687000 100.030000 100.144000 103.563000 100.265000 100.305000 99.596000 100.005000 100.005000	10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00 10,356,300.00 25,066,250.00 25,076,250.00 4,979,800.00 5,000,250.00 14,900,894.00	393,000.00 1,035,600.00 7,500.00 36,000.00 109,000.00 66,250.00 76,250.00 -20,200.00 250.00 894.00	1.499 2.106 .213 .708 3.391 .767 .789 3.942 3.934 3.939	1. 2. 3. 3. 4. 4. 4.
5G0178 5G0194 5G0U43 5G02H5 5G02K8 5G0X24 5G03B7 5G03J0 6G4XK4 6G4XZ1 6G4XR9 6G4YJ6	FNMA 4.83Yr FNMA 5Yr FNMA 1.5Yr FNMA 1.5Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 3YrNc1YrB	01/19/2023 09/12/2023 09/16/2021 03/16/2022 01/07/2022 04/07/2022 06/30/2025 06/30/2025 07/07/2025 07/07/2023	2.375 2.875 .210 .270 1.625 .400 .440 .400 .440 .740 .740 .420	2.495 2.333 .210 .270 1.094 .400 .440 .650 .740 .740 .420	10,000,000.00 30,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 14,900,000.00 15,000,000.00	9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 14,900,000.00 15,000,000.00	103.371000 105.687000 100.030000 100.144000 103.563000 100.265000 100.305000 99.596000 100.005000 100.006000 100.003000	10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00 10,356,300.00 25,066,250.00 25,076,250.00 4,979,800.00 5,000,250.00 14,900,894.00 15,000,450.00	393,000,00 1,035,600,00 7,500,00 109,000,00 66,250,00 76,250,00 -20,200,00 250,00 894,00 450,00	1.499 2.106 .213 .708 3.391 .767 .789 3.942 3.934 3.939 2.005	1. 2. 3. 3. 4. 4. 4. 4. 2.
5G0178 5G0194 5G0243 5G0245 5G0248 5G0324 5G0320 6G4XK4 6G4X21 6G4XR9 6G4YJ6 5G05H2	FNMA 4.83Yr FNMA 5Yr FNMA 1.5Yr FNMA 1.5Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 3YrNc1YrB	01/19/2023 09/12/2023 09/16/2022 01/07/2025 04/07/2022 04/15/2022 06/30/2025 06/30/2025 07/07/2025	2.375 2.875 .210 .270 1.625 .400 .440 .650 .740 .740	2.495 2.333 .210 .270 1.094 .400 .440 .650 .740 .740	10,000,000,00 30,000,000,00 25,000,000,00 10,000,000,00 25,000,000,00 25,000,000,00 5,000,000,00 5,000,000,00 14,900,000,00	9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 14,900,000.00	103.371000 105.687000 100.030000 100.144000 103.563000 100.265000 100.305000 99.596000 100.005000 100.005000	10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00 10,356,300.00 25,066,250.00 25,076,250.00 4,979,800.00 5,000,250.00 14,900,894.00	393,000.00 1,035,600.00 7,500.00 36,000.00 109,000.00 66,250.00 76,250.00 -20,200.00 250.00 894.00	1.499 2.106 .213 .708 3.391 .767 .789 3.942 3.934 3.939	1. 2. 3. 4. 4. 4. 4. 2. 1.
500178 500194 500143 500245 500248 500244 500310 504324 504387 504320 50444 504489 50444 500542 500542 504200	FNMA 4.83Yr FNMA 5Yr FNMA 1.5Yr FNMA 1.5Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 37SYNc1YrQ FNMA 3.75YrNc1YrB	01/19/2023 09/12/2023 09/16/2021 03/16/2022 04/07/2022 04/07/2022 06/30/2025 07/07/2025 07/07/2025 07/07/2023 01/13/2023 07/15/2025 04/22/2024	2.375 2.875 .210 .270 1.625 .400 .440 .650 .740 .740 .420 .730 .500	2.495 2.333 .210 .270 1.094 .400 .440 .650 .740 .740 .420 .432 .730 .500	$\begin{array}{c} 10,000,000,00\\ 30,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 5,000,000,00\\ 5,000,000,00\\ 5,000,000,00\\ 14,900,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ \end{array}$	9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00	103.371000 105.887000 100.030000 100.144000 103.563000 100.265000 100.305000 99.596000 100.005000 100.005000 100.006000 100.006000	10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00 10,356,300.00 25,066,250.00 25,076,250.00 4,979,800.00 5,000,250.00 14,900,894.00 15,000,450.00 20,001,200.00 15,000,900.00	393,000.00 1,035,600.00 36,000.00 109,000.00 66,250.00 76,250.00 250.00 894.00 450.00 7,200.00 0,00	1.499 2.106 .213 .708 3.391 .767 .789 3.942 3.934 3.934 3.939 2.005 1.527 3.962 2.786	1 2 3 4 4 4 2 1 4 2 1 4 2
5G0178 5G0194 5G0143 5G0245 5G0248 5G0248 5G0387 5G0387 5G0310 5G4X44 5G4X21 5G4X21 5G4X21 5G4X21 5G4X21 5G44X1 5G44X21 5G44X1 5G44X21 5G44X1 5G44X21 5G44X1 5G44X21 5G44X1 5G44X21 5G	FNMA 4.83Yr FNMA 5Yr FNMA 1.5Yr FNMA 1.5Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 5YrNC1YrQ FNMA 5YrNC1YrQ FNMA 3YrNC1YrB FNMA 3YrNC1YrB FNMA 37YrNC1YrB FNMA 37YrNC1YrB	01/19/2023 09/12/2023 09/16/2021 03/16/2022 04/07/2022 04/07/2022 06/30/2025 06/30/2025 07/07/2023 07/07/2023 01/13/2023 07/15/2025 04/22/2024 07/27/2023	2.375 2.875 .210 .270 1.625 .400 .440 .650 .740 .420 .420 .730 .500 .420	2.495 2.333 .210 .270 1.094 .400 .440 .650 .740 .740 .420 .432 .730 .500 .420	10,000,000.00 30,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00	9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00	103.371000 105.887000 100.144000 103.563000 100.265000 100.365000 99.596000 100.005000 100.005000 100.005000 100.006000 100.006000 100.006000	10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00 25,066,250.00 25,076,250.00 4,979,800.00 5,000,250.00 14,900,894.00 15,000,450.00 20,001,200.00 15,000,000.00 15,000,900.00 15,000,900.00	393,000.00 1,035,600.00 36,000.00 109,000.00 66,250.00 76,250.00 250.00 894.00 450.00 7,200.00 0.00 900.00 1,800.00	1.499 2.106 .213 .708 3.391 .767 .789 3.942 3.934 2.005 1.527 3.962 2.786 2.060	1 2 3 4 4 4 2 1 4 2 2
5G0178 5G0194 5G0194 5G0245 5G0248 5G0288 5G0288 5G0387 5G0387 5G0387 5G0387 5G0387 5G0387 5G0387 5G0387 5G0342 5G42X0 5G42X0 5G4220 5G4251 5G42851	FNMA 4.83Yr FNMA 5Yr FNMA 5Yr FNMA 1.5Yr FNMA 1.5Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 5YrNc1YrQ FNMA 5YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB	01/19/2023 09/12/2023 09/16/2021 03/16/2022 04/07/2025 04/07/2025 06/30/2025 06/30/2025 07/07/2023 01/13/2023 07/15/2025 04/22/2024 07/27/2023	2.375 2.875 .210 .270 1.625 .400 .440 .650 .740 .740 .420 .730 .500 .420 .420 .420	2.495 2.333 .210 .270 1.094 .400 .650 .740 .740 .420 .432 .730 .500 .420 .420	10,000,000.00 30,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00	9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 14,900,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00	103.371000 105.887000 100.144000 100.144000 103.563000 100.365000 99.596000 100.005000 100.006000 100.006000 100.000000 100.006000 100.006000 100.006000 100.012000	10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00 25,036,250.00 25,066,250.00 25,076,250.00 4,979,800.00 15,000,894.00 15,000,450.00 15,000,450.00 15,000,000.00 15,000,900.00 15,001,800.00	393,000,00 1,035,600,00 36,000,00 66,250,00 76,250,00 -20,200,00 250,00 894,00 7,200,00 7,200,00 0,00 900,00 1,800,00	1.499 2.106 .213 .708 3.391 .767 .789 3.942 3.934 3.939 2.005 1.527 3.962 2.786 2.060 2.060	1 2 3 4 4 4 2 1 4 2 2 2
500178 500194 500194 500245 500245 500248 500242 500387 500310 504211 504270 504211 504205 504211 504201 504511 504627	FNMA 4.83Yr FNMA 5Yr FNMA 1.5Yr FNMA 1.5Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 5YrNc1YrB	01/19/2023 09/12/2023 09/16/2021 03/16/2022 04/07/2022 04/07/2022 06/30/2025 07/07/2025 07/07/2023 01/13/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/27/2023	2.375 2.875 .210 .270 1.625 .400 .400 .740 .740 .740 .420 .730 .500 .420 .420 .730 .500 .420 .700	2.495 2.333 .210 .270 1.094 .400 .440 .650 .740 .740 .420 .432 .730 .500 .420 .700	$\begin{array}{c} 10,000,000,00\\ 30,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 5,000,000,00\\ 5,000,000,00\\ 14,900,000,00\\ 15,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,00$	9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00	103.371000 105.887000 100.30000 100.144000 103.563000 100.265000 100.05000 100.005000 100.006000 100.006000 100.006000 100.006000 100.006000 100.006000 100.012000 99.912000	10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00 10,356,300.00 25,066,250.00 25,076,250.00 4,979,800.00 5,000,250.00 14,900,894.00 15,000,450.00 20,001,200.00 15,000,900.00 15,000,800.00 15,001,800.00 14,986,800.00	393,000,00 1,035,600,00 36,000,00 109,000,00 66,250,00 76,250,00 250,00 894,00 450,00 7,200,00 7,200,00 1,800,00 1,800,00 -13,200,00	1.499 2.106 .213 .708 3.391 .767 .789 3.942 3.934 3.939 2.005 1.527 3.962 2.786 2.060 2.060 2.060	1 2 3 4 4 4 2 1 4 2 2 2 4
5G0178 5G0194 5G0245 5G0245 5G0245 5G0320 5G0320 5G0320 5G0320 5G4321 5G4321 5G451 5G451 5G4220 5G4220 5G4220	FNMA 4.83Yr FNMA 5Yr FNMA 5Yr FNMA 1.5Yr FNMA 1.5Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 5YrNc1YrQ FNMA 5YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB	01/19/2023 09/12/2023 09/16/2021 03/16/2022 04/07/2025 04/07/2025 06/30/2025 07/07/2025 07/07/2025 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/27/2025 04/22/2025	2.375 2.875 .210 .270 1.625 .400 .440 .650 .740 .740 .420 .730 .500 .420 .420 .420	2.495 2.333 .210 .270 1.094 .400 .650 .740 .740 .420 .432 .730 .500 .420 .420	$\begin{array}{c} 10,000,000,000\\ 30,000,000,000\\ 25,000,000,000\\ 25,000,000,000\\ 25,000,000,000\\ 25,000,000,000\\ 5,000,000,000\\ 5,000,000,000\\ 15,000,000\\ 15,000,000\\ 15,000,000,000\\ 15,000,000,000\\ 15,000,000,000\\ 15,000,000,000\\ 15,000,000,000\\ 15,000,000,000\\ 15,000,000,000\\ 15,000,000\\ 15,000,000\\ 15,000,000\\ 15,000,000\\ 15,000,000\\ 15,000,000\\ 15,000,000\\ 15,000,000\\ 15,000,000\\ 15,000\\ 15,000,000\\ 15,000\\ 1$	9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 14,900,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00	103.371000 105.887000 100.144000 100.144000 103.563000 100.365000 99.596000 100.005000 100.006000 100.006000 100.000000 100.006000 100.006000 100.006000 100.012000	10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00 25,036,020.00 25,076,250.00 4,979,800.00 5,000,250.00 14,900,894.00 15,000,450.00 15,000,450.00 15,000,000.00 15,001,800.00 15,001,800.00 14,986,800.00 10,000,600.00	393,000.00 1,035,600.00 7,500.00 36,000.00 66,250.00 76,250.00 -20,200.00 250.00 894.00 450.00 7,200.00 0.00 900.00 1,800.00 -13,200.00 -65,600.00	1.499 2.106 .213 .708 3.391 .767 .789 3.942 3.934 3.939 2.005 1.527 3.962 2.786 2.060 2.060	1 2 3 4 4 4 2 1 4 2 2 2 4 2 2
GOT78 GOT94 GOU43 GOU43 GO245 GO245 GO248 GO387 GO380 GO380 GO380 GO4716 GO4716 GO4716 GO4720 GO4711 GO48551 GO485	FNMA 4.83Yr FNMA 5Yr FNMA 1.5Yr FNMA 1.5Yr FNMA 1.5Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB	01/19/2023 09/12/2023 09/16/2021 03/16/2022 04/07/2025 04/07/2025 06/30/2025 06/30/2025 07/07/2023 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/29/2025 04/22/2024 07/29/2025 07/29/2025	2.375 2.875 2.10 2.70 1.625 .400 .400 .740 .740 .420 .730 .500 .420 .420 .500 .500 .500 .600	2.495 2.333 .210 .270 1.094 .400 .650 .740 .740 .740 .432 .730 .500 .420 .420 .420 .500 .600	10,000,000,00 30,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 5,000,000,00 5,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,00 10,000,000,00 10,000,000,000,00 10,000,000,000,00 10,000,000,000,00 10,000,000,000,000,000,000,000,000,000,	9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00	103.371000 105.887000 100.144000 100.144000 103.563000 100.265000 100.005000 100.005000 100.006000 100.006000 100.006000 100.006000 100.012000 99.912000 100.012000 99.944000 99.344000 98.547000	10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00 25,036,000.00 25,066,250.00 25,076,250.00 5,000,250.00 14,970,894.00 15,000,450.00 15,000,450.00 15,000,900.00 15,001,800.00 15,001,800.00 14,986,800.00 10,000,600.00 9,934,400.00 9,854,700.00	393,000,00 1,035,600,00 36,000,00 66,250,00 76,250,00 -20,200,00 250,00 894,00 7,200,00 7,200,00 900,00 1,800,00 -13,200,00 -0,00 -65,600,00 -145,300,00	1.499 2.106 .213 .708 3.391 .767 .789 3.942 3.934 3.939 2.005 1.527 3.962 2.786 2.060 2.060 4.004 4.015 4.015	1 2 3 3 4 4 4 4 4 2 2 2 2 2 2 2 4 4 4 4 4
GOT78 GOT94 GOU43 GOU43 GO245 GO245 GO242 GO340 GO340 GO340 GAX44 GAX21 GAX74 GAX21 GAX74 GAY16 GO542 GA451 GA451 GA451 GA452 GA452 GA452 GA452 GA452 GA452 GA452 GA452	FNMA 4.83Yr FNMA 5Yr FNMA 5Yr FNMA 1.5Yr FNMA 1.5Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 3YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc2YrB FNMA 5YrNc2YrB FNMA 5YrNc2YrB	01/19/2023 09/12/2023 09/16/2021 03/16/2022 04/07/2022 04/07/2022 04/07/2025 06/30/2025 07/07/2025 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/27/2023 07/29/2025 04/22/2024 07/29/2025 07/29/2025 07/29/2025 07/29/2025	2.375 2.875 2.875 .210 .270 1.625 .400 .440 .740 .740 .740 .740 .720 .500 .420 .420 .700 .500 .600 .600 .520	2.495 2.333 .210 .270 1.094 .400 .440 .650 .740 .740 .420 .420 .420 .420 .500 .420 .500 .600 .600 .520	10,000,000,00 30,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 5,000,000,00 5,000,000,00 14,900,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,00 10,000,000,00 10,000,000 10,	9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00	103.371000 105.887000 100.144000 103.563000 100.265000 100.305000 99.596000 100.005000 100.005000 100.006000 100.006000 100.006000 100.012000 100.012000 99.512000 100.006000 99.344000 98.547000	10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00 25,066,250.00 25,076,250.00 4,979,800.00 5,000,250.00 14,900,894.00 15,000,450.00 20,001,200.00 15,000,900.00 15,001,800.00 15,001,800.00 14,986,800.00 14,986,800.00 19,984,400.00 9,854,700.00 9,854,700.00	393,000.00 1,035,600.00 36,000.00 109,000.00 66,250.00 76,250.00 250.00 894.00 450.00 7,200.00 0.00 900.00 1,800.00 -13,200.00 600.00 -65,600.00 -145,300.00	1.499 2.106 .213 .708 3.391 .767 .789 3.934 3.939 2.005 1.527 3.962 2.786 2.060 2.060 2.060 4.004 2.786 4.015 3.048	1 2 3 3 4 4 4 4 2 2 2 2 2 2 2 4 4 2 2 2 4 4 3 3
GOT78 GOT94 GOU43 GOU43 GO245 GO245 GO387 GO387 GO387 GO387 GO387 GO387 GO387 GO387 GO387 GO387 GO387 GO387 GO4720 GO4720 GO4720 GO4722 GO475 GO475 GO4828 GO4828	FNMA 4.83Yr FNMA 5Yr FNMA 5Yr FNMA 1.5Yr FNMA 1.5Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 37YNc1YrB FNMA 37YNc1YrB FNMA 37YNc1YrB FNMA 37YNc1YrB FNMA 37YNc1YrB FNMA 37YNc1YrB FNMA 37YNc1YrB FNMA 5YrNc2YrB FNMA 5YrNc2YrB FNMA 5YrNc2YrB FNMA 5YrNc2YrB FNMA 5YrNc2YrB FNMA 5YrNc2YrB FNMA 5YrNc2YrB	01/19/2023 09/12/2023 09/16/2021 03/16/2022 04/07/2025 04/07/2022 06/30/2025 07/07/2025 07/07/2023 01/13/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/29/2025 04/22/2024	2.375 2.875 2.10 .210 .400 .400 .440 .450 .740 .420 .420 .420 .420 .420 .420 .500 .600 .600 .520 .520	2.495 2.333 .210 .270 1.094 .400 .440 .650 .740 .420 .420 .420 .420 .420 .420 .420 .4	10,000,000,00 30,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 5,000,000,00 5,000,000,00 14,900,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 9,400,000,00	9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 9,400,000.00	103.371000 105.887000 100.144000 103.263000 100.265000 100.365000 99.596000 100.005000 100.005000 100.006000 100.006000 100.012000 100.012000 100.012000 99.912000 100.006000 99.344000 99.344000 99.344000 99.344000	10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00 25,066,250.00 25,076,250.00 4,979,800.00 5,000,250.00 14,900,894.00 15,000,450.00 20,001,200.00 15,000,900.00 15,001,800.00 15,001,800.00 14,986,800.00 14,986,800.00 19,934,400.00 9,854,700.00 9,400,940.00	393,000.00 1,035,600.00 36,000.00 109,000.00 66,250.00 76,250.00 250.00 894.00 450.00 7,200.00 0,00 900.00 1,800.00 -13,200.00 -13,200.00 -65,600.00 -145,300.00 940.00 1,000.00	1.499 2.106 .213 .708 3.391 .767 .789 3.942 3.934 2.005 1.527 3.962 2.786 2.060 2.060 2.060 2.060 4.004 2.786 4.015 4.015 3.048 3.048	1 2 3 3 4 4 4 4 2 2 2 2 2 2 2 4 4 2 2 2 2
G0T78 G0T94 G0U43 G02H5 G02K8 G0X24 G03B7 G03J0 G4XK1 G4X21 G4XR9 G4Y16 G05H2 G4YU1 G4ZC0 G4B51 G4E21 G4Z27 G4Z27 G4Z27 G4Z27 G4Z27 G4Z27 G4Z28 G4B28 G4B28 G4B28	FNMA 4.83Yr FNMA 5Yr FNMA 1.5Yr FNMA 1.5Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc2YrB FNMA 5YrNc2YrB FNMA 5YrNc2YrB FNMA 4YrNc1YrB FNMA 4YrNc1YrB	01/19/2023 09/12/2023 09/16/2021 03/16/2022 04/07/2025 04/07/2025 06/30/2025 06/30/2025 07/07/2025 07/07/2023 07/15/2022 04/22/2024 07/27/2023 07/27/2023 07/27/2025 04/22/2024 07/29/2025 07/29/2025 07/29/2025 07/29/2025 07/29/2025 07/29/2024 07/30/2024 07/30/2024	2.375 2.875 2.10 .270 1.625 .400 .440 .500 .740 .420 .730 .500 .420 .500 .600 .500 .520 .520	2.495 2.333 .210 .270 1.094 .400 .440 .650 .740 .420 .420 .422 .730 .500 .420 .420 .420 .500 .600 .600 .520 .520	10,000,000,00 30,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 5,000,000,00 5,000,000,00 14,900,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,00 10,000,000,0	9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 9,440,000.00 10,000,000.00 10,000,000.00	103.371000 105.887000 100.144000 103.563000 100.265000 100.305000 100.005000 100.005000 100.005000 100.005000 100.006000 100.006000 100.012000 100.012000 100.012000 99.544000 98.547000 100.010000 100.010000	10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00 25,036,020.00 25,076,250.00 25,076,250.00 14,970,894.00 15,000,450.00 15,000,450.00 15,000,450.00 15,000,000.00 15,001,800.00 15,001,800.00 15,001,800.00 14,986,800.00 10,000,600.00 9,934,400.00 9,854,700.00 9,400,940.00 10,001,000.00	393,000.00 1,035,600.00 36,000.00 66,250.00 76,250.00 -20,200.00 250.00 450.00 7,200.00 0,00 900.00 1,800.00 -13,200.00 -13,200.00 -65,600.00 -145,300.00 940.00 1,010.00	1.499 2.106 .213 .708 3.391 .767 .789 3.942 3.934 3.939 2.005 1.527 3.962 2.786 2.060 2.060 4.004 2.786 4.015 4.015 3.048 3.048	1 1 2 2 3 3 4 4 4 4 4 4 4 2 2 2 2 2 2 2 2 2
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GOT78 GOT78 GOT74 GOU43 GOU33	FNMA 4.83Yr FNMA 5Yr FNMA 5Yr FNMA 1.5Yr FNMA 1.5Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrC FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 3.5YrNc1.5YrQ FNMA 3.5YrNc1.9YrQ FNMA 3.5YrNc1.9YrQ FNMA 3.5YrNc1.9YrQ FNMA 3.5YrNc1.9YrQ FNMA 3.5YrNc1.9YrQ FNMA 3.5YrNc1.9YrQ FNMA 3.5YrNc1.9YrQ	01/19/2023 09/12/2023 09/16/2021 03/16/2022 04/07/2022 04/07/2022 04/07/2025 06/30/2025 07/07/2025 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/29/2025 04/22/2024 07/29/2025 07/29/2025 07/29/2025 07/30/2024 07/30/2024 07/30/2024 08/04/2025 08/12/2024 08/17/2023 08/19/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 02/28/2024 09/16/2024 09/16/2024 09/16/2024	2.375 2.875 2.875 .210 .270 1.625 .400 .440 .420 .740 .420 .730 .500 .420 .700 .500 .600 .520 .520 .520 .520 .520 .520 .520 .5	2.495 2.333 .210 .270 1.094 .400 .440 .650 .740 .420 .420 .420 .420 .420 .420 .420 .4	10,000,000,00 30,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 5,000,000,00 5,000,000,00 14,900,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 15,000,000,00 10,000,000,00 15,000,000,00 10,000,0	9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 10,000,000	103.371000 105.887000 100.144000 103.363000 100.265000 100.265000 100.005000 100.005000 100.005000 100.006000 100.006000 100.012000 100.012000 100.012000 100.012000 100.012000 99.912000 99.912000 99.912000 99.912000 99.912000 99.912000 99.912000 99.912000 99.924000 99.942000 99.42000 99.889000 99.84000 99.42000	10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00 10,356,300.00 25,066,250.00 25,076,250.00 4,979,800.00 5,000,250.00 14,900,894.00 15,000,894.00 15,000,894.00 15,000,900.00 15,001,800.00 15,001,800.00 15,001,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,988,600.00 14,988,600.00 14,988,600.00 14,988,600.00 14,988,600.00 14,988,600.00 14,988,600.00 14,988,600.00 14,988,600.00 14,988,600.00 14,988,600.00 14,986,800.00 14,986,800.00 14,986,800.00 14,987,250.00 8,606,058.00 4,969,450.00 9,924,200.00 3,701,777,21 9,963,900.00	393,000.00 1,035,600.00 36,000.00 66,250.00 76,250.00 76,250.00 250.00 894.00 894.00 7,200.00 7,200.00 1,800.00 1,800.00 -13,200.00 -13,200.00 -65,600.00 -45,600.00 -145,300.00 -11,400.00 -13,200.00 -11,400.00 -11,400.00 -123,750.00 -43,942.00 -11,400.00 -75,800.00 -75,800.00 -75,800.00 -75,800.00 -75,800.00 -25,300.00	1.499 2.106 .213 .708 3.391 .767 .789 3.942 3.934 2.005 1.527 3.962 2.786 2.060 2.060 2.060 2.060 4.004 2.786 4.015 3.048 3.048 3.048 3.048 3.048 4.018 3.048 4.018 3.048 4.018 3.048 4.018 3.048 4.018 3.048 4.0176 4.087 4.090 2.648 4.090 3.106 3.184 2.728	1 2 2 3 4 4 4 4 4 2 2 2 4 4 4 4 2 2 2 2 4 4 4 3 3 3 3
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GOT78 GOT78 GOT74 GOU43 GOU43 GOU43 GOU43 GOU43 GOU43 GOU43 GOU47 GOU47 GOU47 GO4720 GO4721 GO4720 GO4721 GO4720 GO4721 GO4720 GO4721 GO4720 GO4720 GO4720 GO4720 GO4721 GO4720 GO4723 G	FNMA 4.83Yr FNMA 5Yr FNMA 1.5Yr FNMA 1.5Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 4YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrC FNMA 3.5YrNc1YrC FNMA 3.5YrNc1YrC FNMA 3.5YrNc1YrC FNMA 3.5YrNc1YrC FNMA 3.5YrNc1YrC FNMA 3.5YrNc1YFC FNMA 5YrNc1YFC FNMA 5YFNC1YFC FNMA 5YFNC1YFC FN	01/19/2023 09/12/2023 09/16/2021 03/16/2022 04/07/2025 04/07/2025 06/30/2025 07/07/2023 07/07/2023 07/15/2023 07/15/2025 04/22/2024 07/27/2023 07/29/2025 07/29/2025 07/29/2025 07/30/2024 07/30/2024 08/04/2025 08/04/2024 03/08/2024 03/028/2024 03/028/2024 04/04/2025 04/0	2.375 2.875 2.875 .210 .270 1.625 .400 .440 .420 .740 .420 .420 .420 .420 .420 .420 .500 .500 .500 .500 .520 .520 .520 .5	2.495 2.333 210 .270 1.094 .400 .440 .450 .740 .420 .420 .420 .420 .420 .420 .420 .4	10,000,000,00 30,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 5,000,000,00 5,000,000,00 14,900,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 15,000,000,00 10,000,0	9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,00	103.371000 105.887000 100.340000 100.144000 103.563000 100.265000 100.005000 100.005000 100.005000 100.006000 100.006000 100.006000 100.012000 100.012000 99.912000 99.912000 99.912000 99.912000 99.912000 99.912000 99.912000 99.924000	10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00 25,066,250.00 25,076,250.00 4,979,800.00 5,000,250.00 14,900,894.00 15,000,494.00 15,000,490.00 15,000,900.00 15,001,800.00 15,001,800.00 14,986,800.00 14,986,800.00 14,986,800.00 10,000,40.00 9,934,400.00 9,934,400.00 9,934,400.00 9,934,400.00 10,001,000.00 10,101,010.00 9,991,200.00 14,988,800.00 14,988,800.00 14,988,800.00 14,988,800.00 14,988,800.00 14,988,800.00 14,988,800.00 14,988,800.00 14,988,800.00 14,988,800.00 14,988,800.00 14,979,850.00 14,979,850.00 14,979,850.00 9,980,400.00 9,9724,200.00 3,701,777,21 9,963,900.00 9,974,700.00	393,000.00 1,035,600.00 36,000.00 66,250.00 76,250.00 250.00 894.00 450.00 7,200.00 900.00 1,800.00 -13,200.00 -145,300.00 -65,600.00 -145,300.00 -145,300.00 -13,200.00 -11,400.00 -13,200.00 -11,400.00 -13,200.00 -11,400.00 -123,750.00 -43,942.00 -30,550.00 -75,800.00 777.21 -36,100.00 -25,300.00 -90,500.00	1.499 2.106 .213 .708 3.391 .767 .789 3.942 3.934 2.005 1.527 3.962 2.786 2.060 2.060 2.060 2.060 2.060 2.060 4.004 2.786 4.015 3.048 3.048 3.048 3.048 3.048 3.048 3.048 4.018 4.018 4.018 4.0176 4.087 4.090 2.648 4.090 3.106 3.184 2.728 4.242	1 2 2 3 3 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4
GOT78 GOT78 GOT74 GOU43 GOU43 GOU45 GO245 GO245 GO245 GO387 GO387 GO387 GO387 GO387 GO387 GO4851 GO470	FNMA 4.83Yr FNMA 5Yr FNMA 1.5Yr FNMA 1.5Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrB FNMA 3YrNc1YrB FNMA 4YrNc1YrB FNMA 4YrNc1YrB FNMA 4YrNc1YrB FNMA 4YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrC FNMA 5YrNc1YrC FNMA 5YrNc1YrC FNMA 5YrNc1YrQ FNMA 3.5YrNc1SYrC FNMA 3.5YrNc1YrQ FNMA 3.5YrNc1YrQ FNMA 3.5YrNc1YrQ FNMA 3.5YrNc1YrQ FNMA 3.5YrNc1YrQ FNMA 3.5YrNc1YrQ FNMA 3.5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YR	01/19/2023 09/12/2023 09/16/2021 03/16/2021 04/07/2022 04/07/2022 04/07/2022 06/30/2025 07/07/2023 07/15/2025 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/29/2025 07/29/2025 07/29/2025 07/30/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 08/04/2025 08/04/2025 08/27/2025 0/28/2024 03/28/2024 0/26/2025 0/28/2025 0/29/	2.375 2.875 2.875 .210 .270 1.625 .400 .440 .420 .740 .420 .420 .700 .500 .600 .500 .520 .520 .520 .520 .520 .520 .5	2.495 2.333 .210 .270 1.094 .400 .440 .650 .740 .420 .420 .420 .420 .420 .420 .500 .600 .500 .500 .500 .520 .520 .520 .520 .5	$\begin{array}{c} 10,000,000,00\\ 30,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 25,000,000,00\\ 5,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 10,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 15,000,000,00\\ 10,000,000,00\\ $	9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,00	103.371000 105.887000 100.30000 100.340000 100.265000 100.265000 100.005000 100.005000 100.006000 100.006000 100.006000 100.006000 100.012000 99.912000 100.012000 99.912000 99.912000 99.924000 99.924000 99.924000 99.924000 99.924000 99.92000 99.389000 99.389000 99.347000 99.347000 99.347000 99.347000 99.347000 99.347000 99.347000 99.347000 99.347000 99.347000 99.347000 99.347000 99.347000 99.347000 99.347000 99.347000 99.347000 99.347000 99.347000 99.329000 99.347000 99.329000	10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00 10,356,300.00 25,066,250.00 25,076,250.00 4,979,800.00 5,000,250.00 14,900,894.00 15,000,450.00 20,001,200.00 15,001,800.00 15,001,800.00 15,001,800.00 15,001,800.00 15,001,800.00 16,001,800.00 14,986,800.00 14,986,800.00 14,986,400.00 10,001,000.00 10,101,010.00 9,934,400.00 10,001,000.00 10,101,010.00 9,991,200.00 14,988,600.00 14,988,600.00 14,988,600.00 14,988,600.00 14,988,600.00 14,999,850.00 14,967,450.00 9,924,200.00 9,924,200.00 9,974,700.00 9,974,700.00 9,974,700.00 9,972,900.00 4,937,000.00 9,912,900.00	393,000,00 1,035,600,00 36,000,00 109,000,00 66,250,00 76,250,00 76,250,00 20,200,00 250,00 894,00 450,00 7,200,00 1,800,00 1,800,00 1,800,00 1,800,00 600,00 600,00 1,800,00 1,800,00 1,800,00 1,800,00 1,800,00 1,010,00 65,600,00 1,010,00 1,23,750,00 -11,400,00 -15,800,00 -19,600,00 77,21 -36,100,00 -25,300,00 -10,700,00 -25,300,00 -10,700,00 -25,300,00 -10,700,00 -25,300,00 -11,700,00 -63,000,00	1.499 2.106 .213 .708 3.391 .767 .789 3.934 3.939 2.005 1.527 3.962 2.786 2.060 2.060 2.060 4.004 2.786 4.015 3.048 3.048 3.048 4.015 3.048 3.048 4.015 3.048 3.048 4.015 3.048 3.048 4.015 3.048 3.048 4.015 3.048 3.048 4.015 3.048 3.048 4.015 3.048 3.048 4.015 3.048 3.048 4.015 3.048 3.048 4.015 3.048 3.048 4.015 3.048 3.048 4.015 3.048 3.048 4.015 3.048 3.048 4.015 3.048 3.048 4.015 3.048 4.015 3.048 4.015 3.048 4.017 4.076 4.087 4.090 2.648 4.090 3.106 3.184 2.728	1 2 2 3 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4
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GOT78           GOT78           GOT94           GOT94           GOU43           GOU43           GO2H5           GO2X8           GOX24           GOX24 </td <td>FNMA 4.83Yr FNMA 5Yr FNMA 1.5Yr FNMA 1.5Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 5YrNC1YrQ FNMA 5YrNC1YrQ FNMA 5YrNC1YrB FNMA 3YrNC1YrB FNMA 3YrNC1YrB FNMA 3YrNC1YrB FNMA 3YrNC1YrB FNMA 3YrNC1YrB FNMA 3YrNC1YrB FNMA 3YrNC1YrB FNMA 3YrNC1YrB FNMA 5YrNC1YrB FNMA 4YrNC1YrB FNMA 4YrNC1YrB FNMA 5YrNC1YrB FNMA 5YrNC1YrC FNMA 5YrNC1YrC FNMA 5YrNC1YrC FNMA 5YrNC1YrC FNMA 5YrNC1YrC FNMA 3.5YrNC1YrC FNMA 5YrNC1YrC FNMA 5YRNC1Y</td> <td>01/19/2023 09/12/2023 09/16/2021 03/16/2021 04/07/2022 04/07/2022 04/07/2022 06/30/2025 07/07/2023 07/15/2025 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/29/2025 07/29/2025 07/29/2025 07/30/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 08/17/2025 08/04/2025 08/04/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/19/2025 08/19/2025 08/19/2025 10/28/2025 10/28/2025 10/29/2025</td> <td>2.375 2.875 2.875 2.875 2.875 2.875 400 .400 .400 .420 .740 .420 .730 .500 .420 .700 .500 .600 .520 .520 .520 .520 .520 .520 .520 .5</td> <td>2.495 2.333 .210 .270 1.094 .400 .440 .650 .740 .740 .420 .420 .420 .500 .420 .500 .500 .500 .500 .500 .520 .520 .5</td> <td>10,000,000,00 30,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 5,000,000,00 5,000,000,00 14,900,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 15,000,000,00 10,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,0</td> <td>9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000</td> <td>103.371000 105.887000 100.30000 100.340000 100.345000 100.265000 100.005000 100.005000 100.006000 100.006000 100.006000 100.012000 99.912000 100.012000 99.912000 100.010000 100.010000 100.010000 100.010000 99.912000 99.942000 99.129000 99.129000 99.129000 99.129000 99.129000 99.95000</td> <td>10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00 10,356,300.00 25,066,250.00 25,076,250.00 4,979,800.00 5,000,250.00 14,900,894.00 15,000,450.00 20,001,200.00 15,000,900.00 15,001,800.00 15,001,800.00 15,001,800.00 15,001,800.00 15,001,800.00 15,001,800.00 16,001,800.00 16,001,800.00 16,001,800.00 16,001,800.00 16,973,400.00 9,934,400.00 10,101,010.00 9,971,200.00 14,988,800.00 14,988,800.00 14,988,800.00 14,988,800.00 14,999,850.00 14,999,850.00 14,999,450.00 9,924,200.00 9,924,200.00 9,974,700.00 9,974,700.00 9,9712,900.00 9,912,900.00 9,912,900.00 9,912,900.00 9,912,900.00 9,909,500.00</td> <td>393,000,00 1,035,600,00 36,000,00 109,000,00 66,250,00 76,250,00 720,200,00 250,00 894,00 450,00 7,200,00 1,800,00 1,800,00 -13,200,00 -65,600,00 -145,300,00 -43,302,00 -11,400,00 -13,200,00 -145,300,00 -13,200,00 -145,300,00 -145,300,00 -145,300,00 -155,000 -11,400,00 -155,000 -11,200,00 -30,550,00 -19,600,00 -77,21 -36,100,00 -55,000 -110,700,00 -44,550,00 -44,550,00 -44,550,00 -45,100,00 -85,100,00 -87,100,00 -87,000,00 -90,000 -90,000 -90,000 -90,000 -90,000 -90,000 -90,000 -90</td> <td>1.499 2.106 2.103 .708 3.391 .767 .789 3.934 3.934 3.939 2.005 1.527 3.962 2.786 2.060 2.060 4.004 2.786 4.015 3.048 3.048 3.048 3.048 3.048 4.015 3.048 3.048 4.015 3.048 4.015 3.048 4.015 3.048 4.015 3.048 4.018 3.048 4.018 3.048 4.018 3.048 4.018 3.048 4.090 2.648 4.090 2.648 4.264 4.264 4.264 4.264 4.264 4.284 4.284</td> <td>1. 2. 3. 3. 4. 4. 4. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2.</td>	FNMA 4.83Yr FNMA 5Yr FNMA 1.5Yr FNMA 1.5Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 5YrNC1YrQ FNMA 5YrNC1YrQ FNMA 5YrNC1YrB FNMA 3YrNC1YrB FNMA 3YrNC1YrB FNMA 3YrNC1YrB FNMA 3YrNC1YrB FNMA 3YrNC1YrB FNMA 3YrNC1YrB FNMA 3YrNC1YrB FNMA 3YrNC1YrB FNMA 5YrNC1YrB FNMA 4YrNC1YrB FNMA 4YrNC1YrB FNMA 5YrNC1YrB FNMA 5YrNC1YrC FNMA 5YrNC1YrC FNMA 5YrNC1YrC FNMA 5YrNC1YrC FNMA 5YrNC1YrC FNMA 3.5YrNC1YrC FNMA 5YrNC1YrC FNMA 5YRNC1Y	01/19/2023 09/12/2023 09/16/2021 03/16/2021 04/07/2022 04/07/2022 04/07/2022 06/30/2025 07/07/2023 07/15/2025 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/29/2025 07/29/2025 07/29/2025 07/30/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 08/17/2025 08/04/2025 08/04/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/19/2025 08/19/2025 08/19/2025 10/28/2025 10/28/2025 10/29/2025	2.375 2.875 2.875 2.875 2.875 2.875 400 .400 .400 .420 .740 .420 .730 .500 .420 .700 .500 .600 .520 .520 .520 .520 .520 .520 .520 .5	2.495 2.333 .210 .270 1.094 .400 .440 .650 .740 .740 .420 .420 .420 .500 .420 .500 .500 .500 .500 .500 .520 .520 .5	10,000,000,00 30,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 5,000,000,00 5,000,000,00 14,900,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 15,000,000,00 10,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,0	9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000	103.371000 105.887000 100.30000 100.340000 100.345000 100.265000 100.005000 100.005000 100.006000 100.006000 100.006000 100.012000 99.912000 100.012000 99.912000 100.010000 100.010000 100.010000 100.010000 99.912000 99.942000 99.129000 99.129000 99.129000 99.129000 99.129000 99.95000	10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00 10,356,300.00 25,066,250.00 25,076,250.00 4,979,800.00 5,000,250.00 14,900,894.00 15,000,450.00 20,001,200.00 15,000,900.00 15,001,800.00 15,001,800.00 15,001,800.00 15,001,800.00 15,001,800.00 15,001,800.00 16,001,800.00 16,001,800.00 16,001,800.00 16,001,800.00 16,973,400.00 9,934,400.00 10,101,010.00 9,971,200.00 14,988,800.00 14,988,800.00 14,988,800.00 14,988,800.00 14,999,850.00 14,999,850.00 14,999,450.00 9,924,200.00 9,924,200.00 9,974,700.00 9,974,700.00 9,9712,900.00 9,912,900.00 9,912,900.00 9,912,900.00 9,912,900.00 9,909,500.00	393,000,00 1,035,600,00 36,000,00 109,000,00 66,250,00 76,250,00 720,200,00 250,00 894,00 450,00 7,200,00 1,800,00 1,800,00 -13,200,00 -65,600,00 -145,300,00 -43,302,00 -11,400,00 -13,200,00 -145,300,00 -13,200,00 -145,300,00 -145,300,00 -145,300,00 -155,000 -11,400,00 -155,000 -11,200,00 -30,550,00 -19,600,00 -77,21 -36,100,00 -55,000 -110,700,00 -44,550,00 -44,550,00 -44,550,00 -45,100,00 -85,100,00 -87,100,00 -87,000,00 -90,000 -90,000 -90,000 -90,000 -90,000 -90,000 -90,000 -90	1.499 2.106 2.103 .708 3.391 .767 .789 3.934 3.934 3.939 2.005 1.527 3.962 2.786 2.060 2.060 4.004 2.786 4.015 3.048 3.048 3.048 3.048 3.048 4.015 3.048 3.048 4.015 3.048 4.015 3.048 4.015 3.048 4.015 3.048 4.018 3.048 4.018 3.048 4.018 3.048 4.018 3.048 4.090 2.648 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5G0178 5G0178 5G0143 5G0245 5G0245 5G0288 5G0324 5G0324 5G0324 5G0324 5G0324 5G0324 5G0324 5G0324 5G0324 5G0324 5G4221 5G4227 5G4227 5G4225 5G4227 5G4277 5G4827 5G4828 5G4828 5G4828 5G4828 5G4827 5G7827 5G4827 5G7827 5G7827 5G7827 5G7827 5G7827 5G7827 5G7827 5G7827 5G7827 5G7827 5G7827 5G7827 5G7827 5G7827 5G7827 5G7827 5G7827 5G787 5	FNMA 4.83Yr FNMA 5Yr FNMA 1.5Yr FNMA 1.5Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 5YrNc1YrQ FNMA 5YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrC FNMA 5YrNc1YrC FNMA 5YrNc1YrC FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc2YrA FNMA 5YrNc1YrQ FNMA 5YrNc2YrA FNMA 5YrNc2YrA FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc2YrA FNMA 5YrNc2YrA FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc2YrA FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc2YrA 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0/20/2025 0/20/2025 0/20/2025 0/20/2025 0/20/2025 0/20/2025 0/2025 0/20/2025	2.375 2.875 2.875 2.875 2.875 2.875 4.00 4.40 .420 .740 4.20 .740 4.20 .700 .500 .420 .700 .500 .600 .520 .520 .520 .520 .520 .520 .520 .5	2.495 2.333 .210 .270 1.094 .400 .440 .650 .740 .420 .420 .420 .420 .420 .500 .420 .500 .600 .520 .520 .520 .520 .520 .520 .520 .5	10,000,000,00 30,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 5,000,000,00 5,000,000,00 14,900,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 15,000,000,00 10,000,000,00 15,000,000,00 10,000,0	9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 15,000,000.00 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1.527 3.962 2.786 2.060 2.060 4.004 2.786 4.015 3.048 3.048 3.048 3.048 4.015 4.015 3.048 3.048 3.048 4.018 4.018 4.018 4.018 4.018 4.018 4.018 4.018 4.018 4.018 4.018 4.018 4.018 4.018 4.026 4.264 4.264 4.264 4.264 4.264 4.264 4.264 4.264 4.264 4.241 2.824	1. 2. 3. 3. 4. 4. 4. 4. 4. 4. 4. 4. 4. 4. 4. 4. 4.
5G0178 5G0178 5G0143 5G0245 5G0245 5G0285 5G0285 5G0320 5G0320 5G0320 5G0320 5G0320 5G0320 5G0320 5G4221 5G4220 5G4221 5G4227 5G4220 5G4227 5G4828 5G4821 5G4828 5G4827 5G4828 5G4827 5G4828 5G4827 5G4828 5G4827 5G4827 5G4828 5G4827 5G4828 5G4827 5G487 5G487 5G487 5G487	FNMA 4.83Yr FNMA 5Yr FNMA 1.5Yr FNMA 1.5Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrC FNMA 5YrNc1YrC FNMA 5YrNc1YrC FNMA 5YrNc1YrC FNMA 5YrNc1YrC FNMA 5YrNc1YrC FNMA 3.5YrNc1YrC FNMA 5YrNc1YrC FNMA 5YrNC1YC FNMA 5	01/19/2023 09/12/2023 09/16/2021 03/16/2022 04/07/2022 04/07/2022 04/07/2025 06/30/2025 07/07/2023 07/15/2025 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/29/2025 07/29/2025 07/29/2025 07/30/2024 07/30/2024 07/30/2024 07/30/2024 08/04/2025 08/04/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 02/28/2024 09/16/2024 09/16/2024 09/16/2024 09/16/2024 09/16/2024 09/16/2025 10/29/	2.375 2.875 2.875 2.875 2.00 .270 1.625 400 .400 .400 .740 .420 .420 .700 .500 .600 .500 .500 .520 .520 .520 .520 .520 .5	2.495 2.333 .210 .270 1.094 .400 .440 .650 .740 .420 .420 .420 .420 .420 .420 .420 .500 .600 .500 .500 .500 .520 .520 .520 .520 .5	10,000,000,00 30,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 5,000,000,00 5,000,000,00 14,900,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,0	9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 14,900,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000	103.371000 105.887000 100.14400 103.563000 100.265000 100.265000 100.005000 100.005000 100.005000 100.006000 100.006000 100.006000 100.012000 100.012000 100.012000 100.012000 99.912000 99.912000 99.912000 99.912000 99.924000 99.942000 99.344000 99.344000 99.342000 99.342000 99.342000 99.342000 99.342000 99.342000 99.342000 99.342000 99.342000 99.342000 99.342000 99.342000 99.342000 99.342000 99.342000 99.129000 99.129000 99.129000 99.129000 99.129000 99.129000 99.129000 99.129000 99.129000 99.129000 99.129000 99.129000 99.139000 99.139000 99.439000 99.439000 99.439000 99.439000 99.439000	10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00 10,356,300.00 25,066,250.00 25,076,250.00 14,979,800.00 15,000,874.00 15,000,874.00 15,000,874.00 15,000,900.00 15,001,800.00 15,001,800.00 15,001,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,988,600.00 14,988,600.00 14,988,600.00 14,988,600.00 14,988,600.00 14,988,600.00 14,988,600.00 14,988,600.00 14,988,600.00 14,979,1200.00 9,924,200.00 3,701,777,21 9,963,900.00 9,974,700.00 9,974,700.00 9,974,700.00 9,974,700.00 9,974,700.00 9,974,700.00 9,974,700.00 9,912,900.00 9,912,900.00 9,912,900.00 9,912,900.00 9,912,900.00 9,912,900.00 9,909,500.00 3,480,365.00 13,847,820.00	393,000.00 1,035,600.00 36,000.00 66,250.00 76,250.00 76,250.00 720,200.00 250.00 894.00 450.00 7,200.00 0.00 900.00 1,800.00 -13,200.00 -13,200.00 -13,200.00 -145,300.00 -145,300.00 -145,300.00 -11,400.00 -11,400.00 -123,750.00 -11,400.00 -75,800.00 -75,800.00 -777.21 -36,100.00 -75,800.00 -75,800.00 -75,800.00 -777.21 -36,100.00 -25,300.00 -10,700.00 -63,000.00 -88,100.00 -88,100.00 -88,100.00 -88,100.00 -88,100.00 -88,100.00 -109,300.00 -88,50.00 -109,300.00 -18,935.00 -102,060.00	1.499 2.106 .213 .708 3.391 .767 .789 3.942 3.934 3.939 2.005 1.527 3.962 2.786 2.060 2.060 2.060 2.060 4.004 2.786 4.015 3.048 3.048 3.048 3.048 4.015 3.048 3.048 4.015 3.048 3.048 4.015 3.048 3.048 4.015 3.048 3.048 4.015 3.048 3.048 4.015 3.048 3.048 4.015 3.048 3.048 4.015 3.048 4.015 3.048 3.048 4.018 4.026 4.264 4.264 4.264 4.264 4.264 4.264 4.264 4.264	1. 2.
GOT78 GOT78 GOT74 GOT74 GOU43 GOU43 GOU45 GO245 GO245 GO245 GO245 GO387 GO387 GO387 GO387 GO387 GO387 GO387 GO387 GO4713 GO4713 GO4720 GO4713 GO4720 GO4713 GO4720 GO4720 GO4720 GO473 GO477 GO77 GO	FNMA 4.83Yr FNMA 5Yr FNMA 1.5Yr FNMA 1.5Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 2Yr FNMA 5YrNc1YrQ FNMA 5YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 3YrNc1YrB FNMA 5YrNc1YrB FNMA 5YrNc1YrC FNMA 5YrNc1YrC FNMA 5YrNc1YrC FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc2YrA FNMA 5YrNc1YrQ FNMA 5YrNc2YrA FNMA 5YrNc2YrA FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc2YrA FNMA 5YrNc2YrA FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc1YrQ FNMA 5YrNc2YrA FNMA 5YrNc2YrA FNMA 5YrNc1YrQ FNMA 5YrNc2YrA FNMA 5YrNc2YrA FNMA 5YrNc1YrQ FNMA 5YRNC1YRQ	01/19/2023 09/12/2023 09/16/2021 03/16/2021 04/07/2022 04/07/2022 04/07/2022 06/30/2025 07/07/2023 07/15/2025 07/07/2023 07/15/2025 04/22/2024 07/27/2023 07/27/2023 07/27/2023 07/27/2025 07/29/2025 07/29/2025 07/30/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 07/30/2024 08/19/2025 08/12/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/27/2025 08/19/2024 09/16/2024 03/28/2024 09/16/2025 10/29/2025 10/29/2025 10/29/2025 10/29/2025 10/29/2025 10/29/2025 10/29/2025 10/29/2025 10/29/2025 10/29/2025 10/29/2025 0/2025 0/20/2025 0/20/2025 0/20/2025 0/20/2025 0/20/2025 0/20/2025 0/20/2025 0/20/2025 0/20/2025 0/2025 0/20/2025	2.375 2.875 2.875 2.875 2.875 2.875 4.00 4.40 .420 .740 4.20 .740 4.20 .700 .500 .420 .700 .500 .600 .520 .520 .520 .520 .520 .520 .520 .5	2.495 2.333 .210 .270 1.094 .400 .440 .650 .740 .420 .420 .420 .420 .420 .500 .420 .500 .600 .520 .520 .520 .520 .520 .520 .520 .5	10,000,000,00 30,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 5,000,000,00 5,000,000,00 14,900,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 15,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 10,000,000,00 15,000,000,00 10,000,000,00 15,000,000,00 10,000,0	9,944,100.00 30,670,500.00 25,000,000.00 25,000,000.00 25,000,000.00 5,000,000.00 5,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,00	103.371000 105.887000 100.30000 100.144000 103.563000 100.265000 100.005000 100.005000 100.005000 100.006000 100.006000 100.012000 99.912000 100.012000 99.912000 100.010000 100.010000 100.010000 100.010000 100.010000 99.912000 99.912000 99.924000 99.912000 99.924000 99.924000 99.924000 99.924000 99.924000 99.924000 99.924000 99.924000 99.924000 99.924000 99.924000 99.924000 99.95000 99.853000 99.747000 99.747000 99.747000 99.747000 99.747000 99.729000 99.129000	10,337,100.00 31,706,100.00 25,007,500.00 25,036,000.00 10,356,300.00 25,066,250.00 25,076,250.00 4,979,800.00 5,000,250.00 14,900,894.00 15,000,450.00 20,001,200.00 15,000,900.00 15,001,800.00 15,001,800.00 15,001,800.00 15,001,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,986,800.00 14,988,800.00 14,988,800.00 14,999,850.00 14,974,700.00 9,924,200.00 3,701,777.21 9,963,900.00 9,974,700.00 9,974,700.00 9,974,700.00 9,974,700.00 9,972,450.00 4,955,450.00 4,955,450.00 9,912,900.00 9,912,900.00 9,912,900.00 9,907,500.	393,000,00 1,035,600,00 36,000,00 109,000,00 66,250,00 76,250,00 250,00 894,00 450,00 7,200,00 0,00 900,00 1,800,00 -13,200,00 -65,600,00 -65,600,00 -65,600,00 -145,300,00 -13,200,00 -13,200,00 -11,400,00 -13,200,00 -123,750,00 -123,750,00 -123,750,00 -123,750,00 -30,550,00 -19,600,00 -55,800,00 -19,600,00 -25,300,00 -110,700,00 -63,100,00 -83,100,00 -83,100,00 -83,100,00 -85,100,00 -85,100,00 -85,100,00 -85,100,00 -85,100,00 -85,100,00 -85,100,00 -85,100,00 -85,100,00 -85,100,00 -85,100,00 -85,100,00 -85,100,00 -87,100,00 -85,100,00 -109,300,00 -118,935,00	1.499 2.106 .213 .708 3.391 .767 .789 3.934 3.939 2.005 1.527 3.962 2.786 2.060 2.060 4.004 2.786 4.015 3.048 3.048 3.048 3.048 4.015 4.015 3.048 3.048 3.048 4.018 4.018 4.018 4.018 4.018 4.018 4.018 4.018 4.018 4.018 4.018 4.018 4.018 4.018 4.018 4.018 4.020 5.227 5.2786 4.060 4.04 4.284 4.264 4.264 4.264 4.264 4.264 4.264 4.264 4.241 2.824	1. 2. 3. 4. 4. 4. 4. 4. 4. 4. 4. 4. 4. 4. 4. 4.

Month End Po	rtfolio Holdings										
CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
01050 4070		Date	5.(0	To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturity
3135GA2Z3 3135G06E8	FNMA 5YrNc2YrA FNMA 4YrNC2YrB	11/17/2025 11/18/2024	.560 .420	.560 .420	10,000,000.00 10,000,000.00	10,000,000.00 10,000,000.00	98.886000 99.474000	9,888,600.00 9,947,400.00	-111,400.00 -52,600.00	4.319 3.354	4.386 3.389
3135GA4P3	FNMA 5YrNC2YrA	11/18/2025	.420	.420	20,000,000.00	20,000,000.00	99.270000	19,854,000.00	-146,000.00	4.311	4.389
3135GA5A5	FNMA 3.25YrNc2YrA	02/23/2024	.350	.350	20,000,000.00	20,000,000.00	99.655000	19,931,000.00	-69,000.00	2.630	2.652
3135GA4R9		08/23/2024	.420	.420	15,000,000.00	15,000,000.00	99.886000	14,982,900.00	-17,100.00	3.122	3.151
3135GA3Z2	FNMA 5YrNc2YrA	11/25/2025	.600	.600	15,000,000.00	15,000,000.00	99.030000	14,854,500.00	-145,500.00	4.336	4.408
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	100.090000 99.004000	5,004,500.00 9,900,400.00	4,500.00 -99,600.00	2.366 3.939	2.381 3.986
		00/24/2020	.663	.649	709,251,000.00	709,832,780.00	100.106946	710,009,514.21	176,734.21	2.860	2.905
FHLB DISC NO		00/04/0001	0.45	0.45	100 000 000 00	00 077 050 00	99.988000	00 000 000 00	10 750 00	025	027
313385HV1	FHLB DISC NTE FHLB DISC NTE	09/24/2021 07/07/2021	.045 .020	.045 .020	100,000,000.00 47,000,000.00	99,977,250.00 46,997,623.89	100.000000	99,988,000.00 47,000,000.00	10,750.00 2,376.11	.235 .019	.236 .019
313385HV1	FHLB DISC NTE	07/07/2021	.020	.020	3,000,000.00	2,999,848.33	100.000000	3,000,000.00	151.67	.019	.019
	FHLB DISC NTE	10/06/2021	.037	.037	35,000,000.00	34,993,453.06	99.987000	34,995,450.00	1,996.94	.268	.268
313385JS6	FHLB DISC NTE	07/28/2021	.010	.010	104,100,000.00	104,098,380.67	99.998000	104,097,918.00	-462.67	.077	.077
313385LF1 313385JC1	FHLB DISC NTE FHLB DISC NTE	09/03/2021 07/14/2021	.020 .030	.020 .030	50,000,000.00 80,000,000.00	49,997,472.22 79,998,200.00	99.991000 99.999000	49,995,500.00 79,999,200.00	-1,972.22 1,000.00	.178 .038	.178 .038
			.027	.027	419,100,000.00	419,062,228.17	99.994290	419,076,068.00	13,839.83	.128	.129
FHLB BONDS 313379Q69	FHLB 4.5 Yr	06/10/2022	2.125	2.182	7,975,000.00	7,955,620.75	101.912000	8,127,482.00	171,861.25	.929	.945
313382AX1	FHLB 4.9Yr	03/10/2023	2.125	2.716	11,750,000.00	11,432,397.50	103.141000	12,119,067.50	686,670.00	1.641	1.693
	FHLB 2.91Yr	03/11/2022	2.500	2.308	30,000,000.00	30,158,100.00	101.672000	30,501,600.00	343,500.00	.683	.696
	FHLB 5YrNc2YrQ	10/29/2024	1.800	1.800	25,000,000.00	25,000,000.00	100.491000	25,122,750.00	122,750.00	3.209	3.334
3130AK3T1	FHLB 4.25YrNc3MoA FHLB 10Mo	12/09/2024	.500	.500 .115	10,000,000.00	10,000,000.00	99.426000	9,942,600.00 25,000,000.00	-57,400.00	3.407	3.447
3130AKAR7 3130AKCP9	FHLB 9Mo	07/16/2021 07/15/2021	.115 .120	.113	25,000,000.00 50,000,000.00	25,000,000.00 50,000,000.00	100.000000 100.001000	50,000,500.00	0.00 500.00	.044 .041	.044 .041
3130AKDH6		10/21/2022	.125	.176	10,000,000.00	9,989,900.00	99.933000	9,993,300.00	3,400.00	1.306	1.310
3130AKDG8		07/21/2021	.110	.110	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.057	.058
3130AKKP0	FHLB 3YrNc1YrA	12/22/2023	.190	.235	15,000,000.00	14,979,900.00	99.580000	14,937,000.00	-42,900.00	2.470	2.479
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	99.751000 99.698000	9,975,100.00 14,954,700.00	-24,900.00 -45,300.00	2.485 2.731	2.496 2.745
3130AKLB0	FHLB 3.5YrNc1YrB	06/28/2024	.270	.270	15,000,000.00	15,000,000.00	99.501000	14,925,150.00	-74,850.00	2.731	2.743
3130AKLB0	FHLB 3.5YrNc1YrB	06/28/2024	.260	.260	10,000,000.00	10,000,000.00	99.501000	9,950,100.00	-49,900.00	2.981	2.997
3130AKKF2	FHLB 3.25YrNc6MoA	03/28/2024	.270	.279	15,000,000.00	14,995,500.00	99.698000	14,954,700.00	-40,800.00	2.731	2.745
3130AL2G8 3130ALBX1	FHLB 5YrNc6MoQ FHLB 5YrNc1YrQ	02/18/2026 02/23/2026	.600 .580	.615 .580	5,000,000.00 10,000,000.00	4,996,250.00 10,000,000.00	98.979000 98.704000	4,948,950.00 9,870,400.00	-47,300.00 -129,600.00	4.553 4.569	4.641 4.655
3130ALDX9	FHLB 4.25Yr1YrQ	05/23/2025	.500	.500	14,750,000.00	14,750,000.00	99.164000	14,626,690.00	-123,310.00	3.853	3.899
3130ALFN9	FHLB 4.5YrNc1YrQ	08/25/2025	.550	.550	5,000,000.00	5,000,000.00	99.180000	4,959,000.00	-41,000.00	4.092	4.156
3130AL6K5	FHLB 5YrNc1YrA	02/25/2026	.580	.580	6,000,000.00	6,000,000.00	98.591000	5,915,460.00	-84,540.00	4.575	4.660
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	99.686000 99.686000	14,952,900.00 9,968,600.00	-47,100.00 -31,400.00	4.547 4.547	4.660 4.660
3130ALF25	FHLB 3.75YrNc6MoB	11/26/2024	.400	.400	5,000,000.00	5,000,000.00	99.372000	4,968,600.00	-31,400.00	3.381	3.411
3130ALGR9	FHLB 5YrNc3MoQ	02/26/2026	.850	.850	10,000,000.00	10,000,000.00	99.707000	9,970,700.00	-29,300.00	4.542	4.663
3130ALEH3	FHLB 5YrNc1YrQ	03/16/2026	.700	.700	25,000,000.00	25,000,000.00	99.230000	24,807,500.00	-192,500.00	4.617	4.712
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	99.567000 99.276000	9,956,700.00 9,927,600.00	-43,300.00 -72,400.00	4.616 3.919	4.718 3.970
3130ALH56	FHLB 5YrNc1YrA	03/18/2026	.750	.750	10,000,000.00	10,000,000.00	99.567000	9,956,700.00	-43,300.00	4.616	4.718
3130ALFW9	FHLB 5YrNc3MoQ	03/18/2026	.790	.790	15,000,000.00	15,000,000.00	98.983000	14,847,450.00	-152,550.00	4.611	4.718
3130ALHG2		03/18/2026	.750	.750	10,000,000.00	10,000,000.00 14,625,000.00	99.544000	9,954,400.00	-45,600.00	4.616	4.718
3130ALGJ7 3130ALGJ7	FHLB 5YrNc1MoM FHLB 5YrNc1MoM	03/23/2026 03/23/2026	1.000 1.000	1.000 1.000	14,625,000.00 9,750,000.00	9,750,000.00	100.000000	14,625,000.00 9,750,000.00	0.00 0.00	4.597 4.597	4.732 4.732
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	14,625,000.00	14,625,000.00	100.000000	14,625,000.00	0.00	4.597	4.732
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.015	8,921,250.00	8,914,559.06	100.000000	8,921,250.00	6,690.94	4.597	4.732
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	9,750,000.00	9,750,000.00	100.000000	9,750,000.00 19,500,000.00	0.00	4.597	4.732
3130ALGJ7 3130ALGJ7	FHLB 5YrNc1MoM FHLB 5YrNc1MoM	03/23/2026 03/23/2026	1.000 1.000	1.000 1.000	19,500,000.00 19,500,000.00	19,500,000.00 19,500,000.00	100.000000 100.000000	19,500,000.00	0.00 0.00	4.597 4.597	4.732 4.732
	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	9,750,000.00		100.000000	9,750,000.00	0.00	4.597	4.732
3130ALN34		03/24/2025	.700	.700	10,000,000.00	10,000,000.00	100.002000	10,000,200.00	200.00	3.672	3.734
3130ALKF0	FHLB 4YrNc1YrB	03/25/2025	.625	.625	10,000,000.00	10,000,000.00	100.011000	10,001,100.00	1,100.00	3.681	3.737
3130ALKF0 3130ALNK6	FHLB 4YrNc1YrB FHLB 4YrNc1YrB	03/25/2025 03/25/2025	.625 .625	.625 .625	10,000,000.00 10,000,000,000	10,000,000.00 10,000,000.00	100.011000 99.967000	10,001,100.00 9,996,700.00	1,100.00 -3,300.00	3.681 3.681	3.737 3.737
3130ALLP7	FHLB 4YrNc3MoB	03/17/2025	.650	.688	15,000,000.00	14,977,500.00	99.633000	14,944,950.00	-32,550.00	3.656	3.715
3130ALTH7	FHLB 3.5YrNc6MoQ	09/30/2024	.510	.510	25,000,000.00	25,000,000.00	99.625000	24,906,250.00	-93,750.00	3.223	3.255
3130ALU93	FHLB 4.25YrNc6MoQ	06/30/2025	.750	.750	10,000,000.00	10,000,000.00	100.016000	10,001,600.00	1,600.00	3.933	4.003
3130ALTJ3	FHLB 3YrNC3MB FHLB 4YrNC6M0B	04/08/2024 04/08/2025	.375 .720	.375 .720	10,000,000.00 15,000,000.00	10,000,000.00 15,000,000.00	99.701000 100.026000	9,970,100.00 15,003,900.00	-29,900.00 3,900.00	2.753 3.709	2.775 3.775
3130ALLP7	FHLB 3.91YrNC2MoB	03/17/2025	.650	.702	25,000,000.00	24,950,000.00	99.633000	24,908,250.00	-41,750.00	3.656	3.715
3130AMEN8	FHLB 9Mo	02/01/2022	.045	.051	25,000,000.00	24,998,865.00	99.973000	24,993,250.00	-5,615.00	.586	.592
3130ALKL7	FHLB 5YrNc1YrA FHLB 5YrNc6MoQ	03/25/2026	.850	.850	10,000,000.00	10,000,000.00	99.698000	9,969,800.00	-30,200.00	4.640	4.737
	FHLB 5YrNc6MoQ FHLB 5YrNc3MoQ	05/26/2026 05/26/2026	1.050 1.110	1.050 1.110	15,000,000.00 5,000,000.00	15,000,000.00 5,000,000.00	99.867000 100.040000	14,980,050.00 5,002,000.00	-19,950.00 2,000.00	4.765 4.757	4.907 4.907
	FHLB 5YrNc6MoQ	05/26/2026	1.000	1.000	10,000,000.00	10,000,000.00	99.614000	9,961,400.00	-38,600.00	4.771	4.907
3130AMJN3	FHLB 5YrNc6MoQ	05/26/2026	1.030	1.030	5,000,000.00	5,000,000.00	100.037000	5,001,850.00	1,850.00	4.767	4.907
	FHLB 5YrNc3MoQ	05/26/2026	1.110	1.110	5,000,000.00	5,000,000.00	100.040000	5,002,000.00	2,000.00	4.757	4.907
	FHLB 5YrNc1Mo FHLB 5YrNC1YrB	06/08/2026 06/10/2026	1.000 1.000	1.000 1.000	15,000,000.00 5,000,000.00	15,000,000.00 5,000,000.00	99.626000 99.819000	14,943,900.00 4,990,950.00	-56,100.00 -9,050.00	4.804 4.810	4.942 4.948
	FHLB 5YrNc1MoM	06/15/2026	1.180	1.180	5,000,000.00	5,000,000.00	99.827000	4,991,350.00	-8,650.00	4.800	4.962
	FHLB 5YrNc3MoQ	06/16/2026	1.100	1.100	10,000,000.00	10,000,000.00	99.773000	9,977,300.00	-22,700.00	4.813	4.964
	FHLB 5YrNc1MoM	06/26/2026	1.070	1.070	10,000,000.00	10,000,000.00	99.601000	9,960,100.00	-39,900.00	4.856	4.992
3130AMW15	FHLB 5YrNc1MoM	06/26/2026	1.050 .737	1.050 .745	15,000,000.00 841,896,250.00	15,000,000.00 841,598,592.31	99.853000 99.898651	14,977,950.00 841,042,999.50	-22,050.00 -555,592.81	4.848 3.128	4.992 3.196
FFCB DISC N	OTES				011,070,200100	011,070,072.01		011,012,777100	000,012101	0.1.20	00
313313SF6	FFCB DISC NOTE	01/25/2022	.060	.060	17,000,000.00	16,991,330.00	99.971000	16,995,070.00	3,740.00	.572	.573
313313TD0	FFCB DISC NOTE	02/16/2022	.050 .053	.050 .053	50,000,000.00 67,000,000.00	49,980,486.11 66,971,816.11	99.962000 99.964284	49,981,000.00 66,976,070.00	513.89 4,253.89	.632	.633 .618
FFCB BONDS									.,_50.07		
3133EJJE0	FFCB 3.5Yr	10/04/2021	.135	.135	15,000,000.00	15,000,000.00	100.016000	15,002,400.00	2,400.00	.260	.263
3133EJKN8	FFCB 5Yr	04/11/2023	2.700	2.721	10,000,000.00	9,990,300.00	104.390000	10,439,000.00	448,700.00	1.718	1.781
3133EJD48 3133EJT74	FFCB 5Yr FFCB 2.9Yr	10/02/2023 11/15/2021	3.050 3.050	3.095 2.922	10,000,000.00 10,000,000.00	9,979,300.00 10,035,700.00	106.105000 101.104000	10,610,500.00 10,110,400.00	631,200.00 74,700.00	2.148 .372	2.258 .378
	FFCB 3Yr	09/06/2022	1.500	1.529	14,435,000.00	14,422,874.60	101.624000	14,669,424.40	246,549.80	1.163	1.186
3133EKT63	FFCB 2Yr	09/24/2021	.190	.190	15,000,000.00	15,000,000.00	100.025000	15,003,750.00	3,750.00	.235	.236
3133EK4B9	FFCB 5YrNc2YrA	10/28/2024	1.820	1.820	10,000,000.00	10,000,000.00	100.503000	10,050,300.00	50,300.00	3.205	3.332
3133EKP75	FFCB 4.9Yr FFCB 4.9Yr	09/17/2024 09/10/2024	1.600 2.080	1.672	6,128,000.00	6,107,471.20 2,101,585.44	103.464000 104.974000	6,340,273.92 2,166,663.36	232,802.72 65,077.92	3.106	3.219 3.200
3133EKQA7 3133EK6V3	FFCB 4.9Yr FFCB 3Yr	11/07/2022	2.080	1.688 .360	2,064,000.00 25,000,000.00	2,101,585.44 25,000,000.00	104.974000	2,166,663.36 25,090,750.00	65,077.92 90,750.00	3.063 1.334	3.200 1.356
3133EK6V3	FFCB 3Yr	11/07/2022	.360	.360	25,000,000.00	25,000,000.00	100.363000	25,090,750.00	90,750.00	1.334	1.356

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
133EK6V3	FFCB 3Yr	11/07/2022	.360	.360	25,000,000.00	25,000,000.00	100.363000	25,090,750.00	90,750.00	1.334	1.35
133EK6V3	FFCB 3Yr	11/07/2022	.360	.360	15,000,000.00	15,000,000.00	100.363000	15,054,450.00	54,450.00	1.334	1.35
133EK6V3 133ELCX0	FFCB 3Yr FFCB 3Yr	11/07/2022 12/09/2022	.360 .370	.360 .370	25,000,000.00 9,000,000.00	25,000,000.00 9,000,000.00	100.363000 100.440000	25,090,750.00 9,039,600.00	90,750.00 39,600.00	1.334 1.423	1.35 1.44
133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	24,000,000.00	24,000,000.00	100.440000	24,105,600.00	105,600.00	1.423	1.44
133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	24,000,000.00	24,000,000.00	100.440000	24,105,600.00	105,600.00	1.423	1.44
133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	24,000,000.00	24,000,000.00	100.440000	24,105,600.00	105,600.00	1.423	1.44
133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	14,000,000.00	14,000,000.00	100.440000	14,061,600.00	61,600.00	1.423	1.44
133ELCX0 133ELNJ9	FFCB 3Yr FFCB 4YrNc2YrA	12/09/2022 02/28/2024	.370 1.550	.370 1.550	24,000,000.00 5,000,000.00	24,000,000.00 5,000,000.00	100.440000 100.769000	24,105,600.00 5,038,450.00	105,600.00 38,450.00	1.423 2.590	1.44 2.66
133ELH80	FFCB 5YrNc2YrA	06/10/2025	.680	.680	5,025,000.00	5,025,000.00	99.793000	5,014,598.25	-10,401.75	3.884	3.94
133EL3E2	FFCB 3YrNc1YrA	08/10/2023	.320	.320	15,945,000.00	15,945,000.00	100.001000	15,945,159.45	159.45	2.100	2.11
133EL7E8	FFCB 2.5YrNc3MoA	03/15/2023	.220	.250	10,000,000.00	9,992,500.00	99.747000	9,974,700.00	-17,800.00	1.703	1.70
	FFCB 3YrNC2YrA	10/20/2023	.270	.270	10,000,000.00	10,000,000.00	99.768000	9,976,800.00	-23,200.00	2.296	2.30
133EM7M8 133EMHL9	FFCB 2.3Yr FFCB 3YrNc1YrA	02/21/2023 11/30/2023	.163 .310	.163 .310	15,000,000.00 10,000,000.00	15,000,000.00	100.051000 99.846000	15,007,650.00 9,984,600.00	7,650.00 -15,400.00	1.639 2.405	1.64 2.41
		12/08/2023	.280	.264	9,931,000.00	9,935,667.57	99.851000	9,916,202.81	-19,464.76	2.403	2.44
	FFCB 2.5YrNc6MoA	06/15/2023	.200	.200	15,000,000.00	15,000,000.00	99.741000	14,961,150.00	-38,850.00	1.953	1.95
	FFCB 2YrNc1YrA	12/15/2022	.160	.160	10,000,000.00	10,000,000.00	99.850000	9,985,000.00	-15,000.00	1.456	1.46
	FFCB 2YrNc1YrA	12/15/2022	.160	.160	8,245,000.00	8,245,000.00	99.850000	8,232,632.50	-12,367.50	1.456	1.46
133EMKWI 133EMLE0	FFCB 3YrNc1YrA FFCB 2.75YrNc6MoA	12/21/2023 09/22/2023	.210 .190	.235 .190	10,000,000.00	9,992,500.00 10,000,000.00	99.500000 99.764000	9,950,000.00 9,976,400.00	-42,500.00 -23,600.00	2.467 2.222	2.47 2.23
133EMLP5	FFCB 4YrNc6MoA	12/23/2024	.320	.320	5,000,000.00	5,000,000.00	98.992000	4,949,600.00	-50,400.00	3.458	3.48
		12/21/2023	.210	.235	20,000,000.00	19,985,000.00	99.500000	19,900,000.00	-85,000.00	2.467	2.47
133EMLP5	FFCB 4YrNc6MoA	12/23/2024	.320	.320	15,000,000.00	15,000,000.00	98.992000	14,848,800.00	-151,200.00	3.458	3.48
133EMLR1	FFCB 5YrNc6MoA	12/23/2025	.500	.506	12,430,000.00	12,426,271.00	97.813000	12,158,155.90	-268,115.10	4.425	4.48
130AKKF2 133EMLP5	FFCB 3.25YrNc6MoA FFCB 4YrNc6MoA	03/28/2024 12/23/2024	.270 .320	.270 .339	10,000,000.00	10,000,000.00 9,992,500.00	99.698000 98.992000	9,969,800.00 9,899,200.00	-30,200.00 -93,300.00	2.731 3.458	2.74 3.48
133EMLF7	FFCB 1.75YrNc6MoA	09/22/2022	.120	.155	15,000,000.00	14,991,000.00	99.868000	14,980,200.00	-10,800.00	1.226	1.23
133EMLT7	FFCB 3YrNC1YrA	12/28/2023	.210	.235	15,000,000.00	14,988,750.00	99.499000	14,924,850.00	-63,900.00	2.486	2.49
133EMLT7	FFCB 3.9YrNc1.9YrA	12/28/2023	.210	.244	10,000,000.00	9,990,000.00	99.499000	9,949,900.00	-40,100.00	2.486	2.49
133EMML3		01/12/2023	.120	.125	25,000,000.00	24,997,500.00	99.936000	24,984,000.00	-13,500.00	1.531	1.53
	FFCB 4rNC1YrA FFCB 4YrNC1YrA	03/03/2025 03/03/2025	.480 .480	.480 .512	5,000,000.00 10,000,000.00	5,000,000.00 9,987,500.00	99.423000 99.423000	4,971,150.00 9,942,300.00	-28,850.00 -45,200.00	3.633 3.632	3.67 3.67
133EMTW2		03/18/2024	.480	.312	25,000,000.00	24,994,675.00	99.423000 99.687000	24,921,750.00	-72,925.00	3.632 2.701	2.71
133EMUP5	FHLB 4YrNc1YrA	04/01/2025	.710	.710	10,000,000.00	10,000,000.00	100.032000	10,003,200.00	3,200.00	3.691	3.75
	FFCB 4YrNc1YrA	04/01/2025	.710	.710	10,000,000.00	10,000,000.00	100.032000	10,003,200.00	3,200.00	3.691	3.75
	FFCB 3YrNC1YrA FFCB 1.58Yr	04/05/2024 11/29/2022	.330 .120	.330 .149	10,000,000.00 25,000,000.00	10,000,000.00 24,988,250.00	99.691000 99.963000	9,969,100.00 24,990,750.00	-30,900.00 2,500.00	2.747 1.412	2.76 1.41
133EMUU4 133EMZJ4	FFCB 1.5811 FFCB 1Yr	05/17/2022	.120	.063	50,000,000.00	49,998,575.00	99.984000 99.984000	49,992,000.00	-6,575.00	.880	.87
133EMZS4	FFCB 5YrNc2YrA	05/18/2026	.900	.900	5,000,000.00	5,000,000.00	99.844000	4,992,200.00	-7,800.00	4.762	4.88
	FFCB 1.25Yr	09/15/2022	.080	.090	20,000,000.00	19,997,400.00	99.939000	19,987,800.00	-9,600.00	1.207	1.21
133EMD66	FFCB 1.25Yr	09/15/2022	.080	.090	75,000,000.00	74,990,250.00	99.939000	74,954,250.00	-36,000.00	1.207	1.21
ARMER MAC	2		.421	.430	843,203,000.00	843,100,569.81	100.164410	844,589,310.59	1,488,740.78	1.805	1.82
132X03B5	FAMCA 4.9Yr	06/30/2023	2.850	2.964	10,000,000.00	9,947,900.00	105.133000	10,513,300.00	565,400.00	1.930	2.00
1422BYJ3	FAMCA 1.5Yr	10/18/2021	.143 .594	.143	50,000,000.00 60,000,000.00	50,000,000.00 59,947,900.00	100.028000 100.878833	50,014,000.00 60,527,300.00	14,000.00 579,400.00	.300 .583	.30
AUNI BONDS	5							,,	,		
	STATE OF CALIFORNIA	04/01/2022	2.367	2.960	1,500,000.00	1,468,800.00	101.649000	1,524,735.00	55,935.00	.736	.75
	CITY OF LOS ANGELES	09/01/2021	4.000	2.919	8,915,000.00	9,200,993.20	100.610000	8,969,381.50	-231,611.70	.170	.17
		04/01/2022 04/01/2022	2.367 2.367	3.120 3.290	17,695,000.00 25,000,000.00	17,256,340.95 24,275,250.00	101.649000 101.649000	17,986,790.55 25,412,250.00	730,449.60 1,137,000.00	.735 .735	.75 .75
19792YL4	STATE OF HAWAII	01/01/2022	2.770	2.770	3,500,000.00	3,500,000.00	101.280000	3,544,800.00	44,800.00	.733	.50
		08/01/2024	.354	.354	720,000.00	720,000.00	98.989000	712,720.80	-7,279.20	3.062	3.09
26239FY6	SIER JT COM GO	08/01/2024	.344	.344	500,000.00	500,000.00	98.959000	494,795.00	-5,205.00	3.063	3.09
26239FX8	SIER JT COM GO	08/01/2023	.229	.229	260,000.00	260,000.00	99.576000	258,897.60	-1,102.40	2.078	2.08
26239GF6 26239FW0	SIER JT COM GO SIER JT COM GO	08/01/2022 08/01/2022	.179 .179	.179 .179	205,000.00 260,000.00	205,000.00 260,000.00	99.949000 99.949000	204,895.45	-104.55 -132.60	1.084 1.084	1.08 1.08
014952N1	SANTA CLARA USD GO	07/01/2022	.160	.160	8,770,000.00	8,770,000.00	100.001000	259,867.40 8,770,087.70	87.70	1.001	1.00
014952P6	SANTA CLARA USD GO	07/01/2023	.210	.210	2,870,000.00	2,870,000.00	99.810000	2,864,547.00	-5,453.00	1.995	2.00
98203VS8	BONITA USD GO	08/01/2021	.145	.145	655,000.00	655,000.00	99.998000	654,986.90	-13.10	.088	.08
	PLACENTIA YORBA LINDA USD	08/01/2021	.149	.149	395,000.00	395,000.00	99.997000	394,988.15	-11.85	.088	.08
97508JS8	SAN DIEGUITO USD GO	08/01/2022	.175	.175	425,000.00	425,000.00	100.021000	425,089.25	89.25	1.084	1.08
97508JT6	SAN DIEGUITO USD GO	08/01/2023	.275	.275	425,000.00	425,000.00	99.878000	424,481.50	-518.50	2.076	2.08
97508HV3 97508HU5	SAN DIEGUITO USD GO	08/01/2023	.275	.275	1,000,000.00	1,000,000.00	99.878000	998,780.00	-1,220.00	2.076	2.08
97508JR0	SAN DIEGUITO USD GO SAN DIEGUITO USD GO	08/01/2022 08/01/2021	.175 .145	.175 .145	1,000,000.00 450,000.00	1,000,000.00 450,000.00	100.021000 100.002000	1,000,210.00 450,009.00	210.00 9.00	1.084 .088	1.08 .08
			2.058	2.438	74,545,000.00	73,636,384.15	101.082987	75,352,312.80	1,715,928.65	.798	.81
		01/10/2022	170	170	25,000,000.00	24 049 105 00	90 011200	21 091 507 05	19 170 05	E30	50
4271TUS0	ROYAL BANK OF CANADA PROCTER & GAMBLE	01/10/2022 07/26/2021	.170 .050	.170 .050	25,000,000.00 45,000,000.00	24,968,125.00 44,994,312.50	99.946389 99.993056	24,986,597.25 44,996,875.20	18,472.25 2,562.70	.530 .071	.53 .07
3763PUE7	NATL SEC CLEARING CORP	07/14/2021	.050	.050	40,000,000.00	39,995,611.11	99.996389	39,998,555.60	2,944.49	.038	.03
	APPLE	07/12/2021	.040	.040	50,000,000.00	49,996,222.22	99.996944	49,998,472.00	2,249.78	.033	.03
3785DUE4	APPLE	07/14/2021	.040	.040	50,000,000.00	49,996,388.89	99.996389	49,998,194.50	1,805.61	.038	.03
3763PUW7 3785DUE4	NATL SEC CLEARING CORP APPLE	07/30/2021 07/14/2021	.050 .040	.050 .040	45,000,000.00 33,500,000.00	44,994,937.50 33,497,617.78	99.991944 99.996389	44,996,374.80 33,498,790.32	1,437.30 1,172.54	.082 .038	.08 .03
3763PUU1	NATL SEC CLEARING CORP	07/28/2021	.040	.040	45,000,000.00	44,995,187.50	99.992500	44,996,625.00	1,437.50	.077	.03
3785DUN4	APPLE	07/22/2021	.040	.040	20,000,000.00	19,998,444.44	99.994167	19,998,833.40	388.96	.060	.06
3785DUN4		07/22/2021	.040	.040	30,000,000.00	29,997,700.00	99.994167	29,998,250.10	550.10	.060	.06
	NATL SEC CLEARING CORP	07/28/2021	.050	.050	25,000,000.00	24,997,569.44	99.992500	24,998,125.00	555.56	.077	.07
	TOYOTA MOTOR CORP	07/07/2021 07/15/2021	.050 .020	.050 .020	90,000,000.00 31,000,000.00	89,994,500.00 30,999,345.56	99.998333 99.996111	89,998,499.70 30,998,794.41	3,999.70 -551.15	.019 .041	.01 .04
3763PUU1 9233GU79 3785DUF1	APPLE	07/14/2021	.020	.020	20,000,000.00	19,999,588.89	99.996389	19,999,277.80	-311.09	.038	.03
9233GU79 3785DUF1 3785DUE4	APPLE APPLE		.030	.030	20,000,000.00	19,999,166.67	99.992778	19,998,555.60	-611.07	.074	.07
9233GU79 3785DUF1 3785DUE4 9416EUT2	APPLE COLGATE-PALM	07/27/2021		.020	20,000,000.00	19,999,588.89 6,749,499.38	99.996111 99.980833	19,999,222.20 6,748,706.23	-366.69 -793.15	.041 .192	.04 .19
9233GU79 93785DUF1 93785DUE4 9416EUT2 93785DUF1	APPLE COLGATE-PALM APPLE	07/27/2021 07/15/2021	.020		2 7EO 000 00						
9233GU79 93785DUF1 93785DUE4 9416EUT2 93785DUF1 93785DW85	APPLE COLGATE-PALM APPLE APPLE	07/27/2021 07/15/2021 09/08/2021	.020 .030	.030	6,750,000.00 20,000,000.00						19
9233GU79 13785DUF1 13785DUE4 9416EUT2 13785DUF1 13785DW85 13785DW85 13785DW85 13785DW85	APPLE COLGATE-PALM APPLE APPLE APPLE APPLE	07/27/2021 07/15/2021 09/08/2021 09/08/2021 09/08/2021	.020 .030 .030 .030	.030 .030 .030	20,000,000.00 15,000,000.00	19,998,566.67 14,998,925.00	99.980833 99.980833	19,996,166.60 14,997,124.95	-2,400.07 -1,800.05	.192 .192	.19
9233GU79 13785DUF1 13785DUE4 9416EUT2 13785DUF1 13785DW85 13785DW85 13785DW85 13785DW85 13763PWW5	APPLE COLGATE-PALM APPLE APPLE APPLE APPLE NATL SEC CLEARING CORP	07/27/2021 07/15/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021	.020 .030 .030 .030 .040	.030 .030 .030 .040	20,000,000.00 15,000,000.00 45,000,000.00	19,998,566.67 14,998,925.00 44,994,600.00	99.980833 99.980833 99.974722	19,996,166.60 14,997,124.95 44,988,624.90	-2,400.07 -1,800.05 -5,975.10	.192 .192 .252	.19 .25
9233GU79 3785DUF1 3785DUF4 9416EUT2 3785DUF1 3785DW85 3785DW85 3785DW85 3763PW85 3763PW85 3785DW85	APPLE COLGATE-PALM APPLE APPLE APPLE APPLE NATL SEC CLEARING CORP APPLE	07/27/2021 07/15/2021 09/08/2021 09/08/2021 09/08/2021 09/08/2021 09/30/2021 09/15/2021	.020 .030 .030 .030 .040 .030	.030 .030 .030 .040 .030	20,000,000.00 15,000,000.00 45,000,000.00 60,000,000.00	19,998,566.67 14,998,925.00 44,994,600.00 59,995,450.00	99.980833 99.980833 99.974722 99.978889	19,996,166.60 14,997,124.95 44,988,624.90 59,987,333.40	-2,400.07 -1,800.05 -5,975.10 -8,116.60	.192 .192 .252 .211	.19 .25 .21
9233GU79 3785DUF1 3785DUE4 9416EUT2 3785DUF1 3785DW85 3785DW85 3763PWW5 3763PWW5 3763PWF9 3763PU15	APPLE COLGATE-PALM APPLE APPLE APPLE APPLE NATL SEC CLEARING CORP APPLE NATL SEC CLEARING CORP	07/27/2021 07/15/2021 09/08/2021 09/08/2021 09/08/2021 09/30/2021 09/30/2021 09/15/2021 07/01/2021	.020 .030 .030 .030 .040	.030 .030 .030 .040	20,000,000.00 15,000,000.00 45,000,000.00 60,000,000.00 15,000,000.00	19,998,566.67 14,998,925.00 44,994,600.00 59,995,450.00 14,999,675.00	99.980833 99.980833 99.974722 99.978889 100.000000	19,996,166.60 14,997,124.95 44,988,624.90 59,987,333.40 15,000,000.00	-2,400.07 -1,800.05 -5,975.10 -8,116.60 325.00	.192 .192 .252	.19 .25 .21 .00
9233GU79 33785DUF1 33785DUE4 9416EUT2 33785DUF1 33785DW85 33785DW85 33785DW85 33763PW85 33763PW95 33763PW95 33763PU15 33785DWF2 4271TWM1	APPLE COLGATE-PALM APPLE APPLE APPLE NATL SEC CLEARING CORP APPLE NATL SEC CLEARING CORP APPLE PROCTER & GAMBLE	07/27/2021 07/15/2021 09/08/2021 09/08/2021 09/08/2021 09/30/2021 09/15/2021 07/01/2021 09/14/2021 09/21/2021	.020 .030 .030 .040 .030 .060 .050 .060	.030 .030 .040 .030 .040 .050 .050 .060	20,000,000.00 15,000,000.00 45,000,000.00 60,000,000.00 15,000,000.00 15,000,000.00 50,000,000.00	19,998,566.67 14,998,925.00 44,994,600.00 59,995,450.00 14,999,675.00 14,998,166.67 49,992,916.67	99.980833 99.980833 99.974722 99.978889 100.000000 99.979167 99.977222	19,996,166.60 14,997,124,95 44,988,624,90 59,987,333.40 15,000,000.00 14,996,875.05 49,988,611.00	-2,400.07 -1,800.05 -5,975.10 -8,116.60 325.00 -1,291.62 -4,305.67	.192 .192 .252 .211 .003 .208 .227	.192 .192 .252 .21 .003 .208 .222
9233GU79 3785DUF1 3785DUF4 9416EUT2 3785DUF1 3785DW85 3785DW85 3785DW85 3765DW85 3765PW95 3763PUF9 3763PU15 3763DWF9 3763PU15	APPLE COLGATE-PALM APPLE APPLE APPLE NATL SEC CLEARING CORP APPLE NATL SEC CLEARING CORP APPLE NATL SEC CLEARING CORP APPLE	07/27/2021 07/15/2021 09/08/2021 09/08/2021 09/08/2021 09/30/2021 09/15/2021 07/01/2021 09/14/2021	.020 .030 .030 .040 .040 .030 .060 .050 .060 .050	.030 .030 .040 .030 .040 .050 .050 .060 .050	20,000,000.00 15,000,000.00 45,000,000.00 60,000,000.00 15,000,000.00 15,000,000.00 50,000,000.00 20,000,000.00	19,998,566.67 14,998,925.00 44,994,600.00 59,995,450.00 14,999,675.00 14,998,166.67 19,992,916.67	99.980833 99.980833 99.974722 99.978889 100.00000 99.979167 99.977222 99.982500	19,996,166.60 14,997,124.95 44,988,624.90 59,987,333.40 15,000,000.00 14,996,875.05 49,988,611.00 19,996,500.00	-2,400.07 -1,800.05 -5,975.10 -8,116.60 325.00 -1,291.62 -4,305.67 -1,666.67	.192 .192 .252 .211 .003 .208 .227 .175	.19 .25 .21 .00
9233GU79 33785DUF1 33785DUE4 9416EUT2 33785DUF1 33785DW85 33785DW85 33785DW85 33763PW85 33763PW95 33763PW95 33763PU15 33785DWF2 4271TWM1	APPLE COLGATE-PALM APPLE APPLE APPLE NATL SEC CLEARING CORP APPLE NATL SEC CLEARING CORP APPLE PROCTER & GAMBLE	07/27/2021 07/15/2021 09/08/2021 09/08/2021 09/08/2021 09/30/2021 09/15/2021 07/01/2021 09/14/2021 09/21/2021	.020 .030 .030 .040 .030 .060 .050 .060	.030 .030 .040 .030 .040 .050 .050 .060	20,000,000.00 15,000,000.00 45,000,000.00 60,000,000.00 15,000,000.00 15,000,000.00 50,000,000.00	19,998,566.67 14,998,925.00 44,994,600.00 59,995,450.00 14,999,675.00 14,998,166.67 49,992,916.67	99.980833 99.980833 99.974722 99.978889 100.000000 99.979167 99.977222	19,996,166.60 14,997,124,95 44,988,624,90 59,987,333.40 15,000,000.00 14,996,875.05 49,988,611.00	-2,400.07 -1,800.05 -5,975.10 -8,116.60 325.00 -1,291.62 -4,305.67	.192 .192 .252 .211 .003 .208 .227	

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
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	.383	.384
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	.402	.403
89114W3Z6	TORONTO DOMINION	11/30/2021	.160	.160	7,000,000.00	7,000,000.00	100.000000	7,000,000.00	0.00	.418	.419
89114W6J9	TORONTO DOMINION	12/30/2021	.170	.170	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	.500	.501
06367CDZ7	BMO	07/01/2021	.120	.120	60,000,000.00	60,000,000.00	100.000000	60,000,000.00	0.00	.003	.003
06367CE29	BMO	07/02/2021	.120	.120	60,000,000.00	60,000,000.00	100.000000	60,000,000.00	0.00	.005	.005
06367CE60	BMO YCD	11/08/2021	.170	.170	60,000,000.00	60,000,000.00	100.000000	60,000,000.00	0.00	.358	.359
89114W6P5	TORONTO DOMINION	07/06/2021	.100	.100	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	.016	.016
06367CE52	BMO YCD	01/03/2022	.190	.190	60,000,000.00	60,000,000.00	100.000000	60,000,000.00	0.00	.511	.512
06367CFF3	вмо	07/07/2021	.110	.110	40,000,000,00	40.000.000.00	100.000000	40,000,000,00	0.00	.019	.019
06367CEJ2	BMO	01/10/2022	.150	.150	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.530	.532
89114W6Z3	TORONTO DOMINION	07/13/2021	.120	.120	30,000,000,00	30,000,000.00	100.000000	30,000,000,00	0.00	.036	.036
89114WBG9	TORONTO DOMINION	08/25/2021	.060	.060	30,000,000.00	30,000,000.00	100.000000	30,000,000.00	0.00	.153	.153
89114WBL8	TORONTO DOMINION	08/30/2021	.070	.070	45,000,000.00	45,000,000.00	100.000000	45,000,000.00	0.00	.167	.167
89114WCD5	5 TORONTO DOMINION	09/14/2021	.100	.100	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	0.00	.208	.208
89114WCR4	TORONTO DOMINION	09/21/2021	.090	.090	20.000.000.00	20.000.000.00	100.000000	20.000.000.00	0.00	.227	.227
			.139	.139	724,000,000.00	724,000,000.00	100.000000	724,000,000.00	0.00	.256	.257
IFC BONDS											
45950VPQ3	IFC3.5Yr	08/22/2024	.250	.273	25,000,000.00	24,980,250.00	99.238000	24,809,500.00	-170,750.00	3.127	3.148
			.250	.273	25,000,000.00	24,980,250.00	99.238000	24,809,500.00	-170,750.00	3.127	3.148
	Total Fu	nd	.269	.273	9,505,043,481.59	9,503,657,508.92	100.005452	9,505,561,665.45	1,904,156.53	1.137	1.153
Grand Total			.269	.273	9,505,043,481.59	9,503,657,508.92	100.005452	9,505,561,665.45	1,904,156.53	1.137	1.153



The Mission Inn, Downtown Riverside. Digital Image. 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

## **AGENDA ITEM 6C**

#### RIVERSIDE COUNTY TRANSPORTATION COMMISSION

DATE:	September 27, 2021
TO:	Budget and Implementation Committee
FROM:	Michele Cisneros, Deputy Director of Finance
THROUGH:	Theresia Trevino, Chief Financial Officer
SUBJECT:	Quarterly Financial Statements

#### STAFF RECOMMENDATION:

This item is for the Committee to:

- 1) Receive and file the Quarterly Financial Statements for the 12 months ended June 30, 2021;
- 2) Approve a budget adjustment of \$14,593,400 to increase the Measure A local streets and roads turnback payments to the local jurisdictions through June 2021; and
- 3) Forward to the Commission for final action.

#### BACKGROUND INFORMATION:

During the fiscal year, staff monitored the revenues and expenditures/expenses for the Commission. The attached preliminary financial statements present the revenues and expenditures/expenses for the Fiscal Year (FY) 2020/21. Many accrual adjustments for revenues and expenditures/expenses have been made for the year ended June 30, 2021, and are reflected in these financial statements; however, staff will continue to make year-end accrual adjustments depending upon materiality through the completion of the audit in October 2021.

The operating statement shows the Measure A, Local Transportation Fund (LTF) State Transit Assistance (STA), and State of Good Repair (SGR) sales tax revenues for the fourth quarter at 120 percent of the budget. The Governmental Accounting Standards Board (GASB) Statement No. 33, *Accounting and Financial Reporting for nonexchange Transactions*. GASB Statement No. 33 requires sales tax revenues to be accrued for the period in which they are collected at the point of destination or sale, as applicable. The California Department of Tax and Fee Administration (CDTFA) collects the sales tax funds and remits these funds to the Commission after the reporting period for the businesses. This creates a two-month lag in the receipt of Measure A and LTF revenues by the Commission. Accordingly, these financial statements reflect the Measure A and LTF revenues related to collections through June 2021.

Measure A and LTF revenues of approximately \$366 million through June 2021 exceeded the budget by 24 percent, primarily as a result of higher actual revenues that have greatly exceeded the revised revenue projections approved by the Commission in April. Additionally, STA revenues

of \$23.6 million, including SGR through the fourth quarter of 2021, is lower than the budget by 18 percent. Staff will continue to monitor the trends in the sales taxes and report to the Commission any necessary adjustments in revenue projections.

Federal, state, and local reimbursements are generally on a reimbursement basis. The Commission receives these revenues as eligible project costs are incurred and invoiced to the respective agencies. Significant federal and state reimbursements are related to 15/91 Express Lanes Connector project; Interstate (I) 15 Express Lanes project, including the I-15 Express Lanes Southern Extension; 91 Corridor Operations Project; Mid County Parkway project; Pachappa Underpass project; State Route (SR) 60 Truck Lanes project; Senate Bill (SB) 132 funded local jurisdiction projects; Perris Valley Line operations; rail state of good repair projects; Riverside Layover Facility; Riverside Track and Platform; and other station improvements. The following is an analysis of federal and state reimbursements reflected in this quarterly report:

	Federal Rein	nbursements	State Reimbursements	
	Budget	Actual	Budget Actual	
Highways				
15/91 Express Lanes Connector	\$-	\$-	\$ 51,620,000 \$ 46,938,643	3
I-15 Express Lanes/I-15 Southern Extension	5,500,000	5,517,006		-
91 Corridor Operations Project	22,388,900	8,575,731		-
Mid County Parkway	12,482,700	-	14,750,000 5,316,274	4
Pachappa Underpass	7,714,400	3,730,984	- 940,179	9
SR-60 Truck Lanes	15,120,000	17,219,583	26,285,800 19,610,155	5
SB 132 Funded Projects	-	-	32,006,400 25,254,973	3
Other	19,500	-	15,320,000 12,163,250	0
Total	63,225,500	35,043,304	139,982,200 110,223,474	4
Rail				
Coachella Valley Rail Station Development	200,000	89,691		-
Moreno Valley/March Field Rail Upgrade	1,785,600	1,539,015		-
Perris Valley Line Operations	4,000,000	2,480,637	1,081,400 -	-
Rail State of Good Repair	18,000,000	10,551,961		-
Riverside Layover Facility	4,087,800	2,155,134		-
Riverside Track & Platform	2,700,000	1,239,360		-
Other Station Improvements	5,868,700	3,962,605	1,500,000 -	-
Total	36,642,100	22,018,403	2,581,400 -	
Other	3,668,100	3,618,112	6,500,000 5,477,608	8
Total	\$ 103,535,700	\$ 60,679,819	\$ 149,063,600 \$ 115,701,082	

Staff will continue to prepare year-end reimbursement accrual adjustments in connection with the year-end closing and audit process.

During the FY 2020/21 budget process, the Commission conservatively estimated Transportation Uniform Mitigation Fee (TUMF) revenues of \$11 million passed through from Western Riverside Council of Governments (WRCOG) and a project reimbursement of \$4.5 million. The Commission has received TUMF revenues through May 2021 and estimated an accrual for June 2021 for an approximate total of \$27.8 million. Actual TUMF reimbursements approximated \$471,400. The Commission expects to receive the June 2021 revenues by the end of the first quarter of 2022.

During the FY 2020/21 budget process, the Commission conservatively budgeted RCTC 91 Express Lanes and 15 Express Lanes toll revenues and non-toll revenues comprised of toll violations and fee revenues at \$37.3 million and \$5.1 million, respectively. In January 2021, the Commission approved a \$10.7 million mid-year budget adjustment to reduce toll revenues and non-toll revenues due to the delayed opening of the 15 Express Lanes. The operating statement shows the toll revenues at 157 percent of the revised budget and non-toll revenues at 216 percent. For the fiscal year ended June 30, 2021, the RCTC 91 Express Lanes toll revenues and non-toll revenues are at 156 percent and 230 percent, respectively, of the revised budget and the 15 Express Lanes toll revenues and non-toll revenues are at 162 percent and 129 percent, respectively, of the revised budget. Staff will continue to monitor toll transactions.

Other revenues primarily related to property management lease revenues are at 280 percent of the \$549,100 budget; investment income through the fourth quarter is 134 percent of the budget.

Gain on sale of land is recorded as part of the RCTC 91 Express Lanes Enterprise Fund accounting records and reflects the gain on sale of excess land purchased for the 91 Project. Gain on sale of land is not a budget-related item and, therefore, is not included in the FY 2020/21 budget.

The expenditures/expenses and other financing sources/uses categories are in line overall with the expectations of the budget with the following exceptions:

- Salaries and benefits are under budget primarily due to unfilled budget positions, including the regional conservation positions related to the Implementation and Management Services Agreement between the Commission and the Western Riverside County Regional Conservation Authority effective January 1, 2021;
- Professional services are under budget primarily due to unused budget authority for rail operations and development activities, highway general legal and professional services, toll operations general legal and professional services, administrative professional services, and finance auditing and professional services;
- Support costs are under budget due to unused budget authority for administrative activities, rail operations and development activities, regional program and commuter assistance advertising, and toll operations;
- Program operations are under budget due to unused budget authority for the toll operations, motorist and commuter assistance program operations, highway and rail program management, and station security;
- The status of significant Commission capital projects (engineering, construction, design-build, and right of way/land) with budget amounts exceeding \$5 million is discussed in the attachment;

- Operating and capital disbursements are made as claims are submitted to the Commission by transit operators. FY 2020/21 claims were lower due to the operators' use of available federal funding related to COVID-19 relief legislation;
- Special studies unused budget authority is related to feasibility studies;
- Local streets and roads expenditures are related to Measure A sales tax revenues. These financial statements reflect the turnback payments through June 2021. Local streets and roads expenditures are higher than the budget due to the higher than anticipated Measure A sales tax receipts received resulting from the unexpected magnitude of online sales during COVID-19 pandemic. Staff is requesting a budget adjustment of \$14,593,400;
- Regional arterial expenditures primarily represent expenditures for highways and regional arterial program administered by Coachella Valley Association of Governments (CVAG). CVAG requests reimbursements from the Commission based on available funds and sufficient budget authority;
- Debt service principal payments are made annually on June 1, while debt service interest payments are made semiannually on December 1 and June 1. On a quarterly basis in the RCTC 91 Express Lanes Enterprise Fund Accounting records, the Commission records accrued interest including compounded interest on the 91 Project Transportation Infrastructure Finance and Innovation Act (TIFIA) loan and accreted interest on the 2013 Toll Revenue Bonds, Series B (capital appreciation). However, \$22.6 million of the \$71.7 million interest costs through the fourth quarter will not be paid in the current year and therefore is not included in the FY 2020/21 budget. The unbudgeted difference of \$941,000 is related to the quarterly accrued interest including compounded interest on the 15 Express Lanes TIFIA loan;
- Capital outlay expenditures are under budget due to unused budget authority for office and property improvements for station rehabilitation; toll operations transponders; and Commission office, network, hardware, and software improvements;
- Depreciation is recorded as part of the accrual adjustments in the RCTC 91 Express Lanes and 15 Express Lanes Enterprise Funds accounting records; however, such depreciation is not paid and therefore is not included in the FY 2020/21 budget;
- The Commission entered into a loan agreement with the U.S. Department of Transportation for a \$152.5 million TIFIA loan to pay eligible I-15 Express Lanes project costs. Proceeds of the TIFIA loan may be drawn upon after certain conditions have been met. Through the fourth quarter, the Commission drew down \$21.6 million in TIFIA loan proceeds, for a cumulative inception to date total in TIFIA loan proceeds of \$147.9 million. Beginning with the fourth quarter of FY 2020/21, draws upon the TIFIA loan are recorded as a liability in the 15 Express Lanes Enterprise Fund accounting records. Therefore, \$5.9 million of TIFIA loan proceeds is not reflected on the attached operating statement. During construction of the I-15 Express Lanes project and for a period of up to five years following substantial completion, interest is compounded and added to the TIFIA loan. TIFIA debt service payments are expected to commence in December 2025, which is approximately five years after substantial completion of the I-15 Express Lanes project, through 2055; and

• The difference between transfers out and transfers in of \$147 million is related to the transfer of TIFIA loan debt from the government-wide accounting records that are not reported on the attached operating statement. At substantial completion and the opening of the 15 Express lanes, the TIFIA loan debt was transferred from the government-wide accounting records to the 15 Express Lanes Enterprise Fund.

#### FISCAL IMPACT:

Financial Information											
In Fiscal Year Budget: No Year: FY 2020/21 Amount: \$14,593,400									593,400		
Source of Funds: Measure A local streets and roads							Budget Adjustment: Yes				
			234 71 8	6104	\$264,400	Palo Ver	de Valley	/			
GL/Project Accounting	No.:		257 71 86104 \$3,536,300			Coachella Valley					
			267 71 86104 \$10,792,700		Western	County					
Fiscal Procedures App	roved:		Theres	ia Ire	vrno		Date:		09/17/2021		

#### Attachments:

- 1) Quarterly Project Status June 2021
- 2) Quarterly Financial Statements June 2021

Project Description		FY 2020/21 through 4 <sup>th</sup> Quarter Budget		penditures nrough 4 <sup>th</sup> Quarter Actuals	Project Status
<b>91 Project (P003028)</b> The project connects with Orange County Transportation Authority's tolled express lanes at the Orange County/Riverside County line and continues approximately eight miles to the Interstate (I)-15/State Route (SR)-91 interchange. The project involves widening pavement on the outside of the existing highway to reposition general purpose lanes and repurposing the existing high occupancy vehicle lanes to accommodate two-tolled express lanes in the median in each direction. The 91 Project also involves constructing one new general-purpose lane in each direction from SR-71 to I-15, ultimately providing two-tolled express lanes and five general purpose lanes in each direction. 91 Project development activities began in September 2007, construction work related to roadway and structures began in July 2014, and the toll lanes opened in March 2017. The total cost of the 91 Project is estimated at \$1.4 billion, including capitalized interest, debt service reserves, contingency, and cost of issuance. <i>The FY 2020/21 budget amount is</i> <b>\$15,493,100.</b>	\$	15,493,100	\$	2,084,011	The under run of the FY 2020/21 budget at the fourth quarter is due to an outstanding property acquisition settlement (\$8.4 million), city of Corona - Ontario Improvements not performed as of the fourth quarter (\$1.5 million), under runs in Caltrans (\$0.8 million), the project and construction management (PCM) contract (\$0.3 million), remedial warranty work (\$0.2 million), and unused contingency (\$2.1 million).
<b>SR-91 Corridor Operations Project (623046)</b> The project will add one additional general-purpose lane to westbound SR- 91 between Green River Road and the on-ramp to southbound SR-241. Included in the project is 9 to 10 feet of outside widening at some locations and restriping in others. <i>The FY 2020/21</i> <i>budget amount is \$37,390,100.</i>		37,390,100		12,764,586	The under run of the FY 2020/21 budget at the fourth quarter is due to a slower than anticipated start for the construction contract (\$13.3 million), an under run in construction management (\$1.0 million) and unused contingency (\$9.8 million).

Project Description	FY 2020/21 through 4 <sup>th</sup> Quarter Budget	Expenditures through 4 <sup>th</sup> Quarter Actuals	Project Status
<b>I-15 Express Lanes project (P003027)</b> The project will generally add two tolled express lanes in each direction from SR-60 to Cajalco Road in Corona. Project development activities began in April 2008, and lanes are expected to open to traffic in Spring 2021. The total project cost is estimated at \$472 million, which includes \$42 million of contingency. <i>The FY</i> <b>2020/21 budget amount is \$69,731,400</b> .	69,731,400	28,909,503	The under run of the FY 2020/21 budget at the fourth quarter is due to design builder close-out contingency not used (\$20.8 million), under runs in the design builder contract (6.0 million) and PCM contract (\$2.2 million), late opening for the toll services provider (\$4.0 million), toll occupancy detection system not put into place (\$2.0 million), and an agreement that Caltrans extended oversight was not needed after October 2020 (\$4.4 million).
<b>15/91 Express Lanes Connector (P003039)</b> The 15/91 Express Lane Connector (ELC) project constructs an express lanes median direct connector from southbound I-15 to westbound SR-91 and from eastbound SR-91 to northbound I-15 in the city of Corona. The project also adds tolled express lanes in each direction of I-15 from the 15/91 ELC to Hidden Valley Parkway; adds a tolled express lane in each direction of SR-91 from east of Lincoln Avenue to the 15/91 ELC; extends the tolled express lane along eastbound SR-91 from I-15 to west of Promenade Avenue; and extends an eastbound auxiliary lane along SR-91 from west of I-15 to west of Promenade Avenue; and extends an eastbound auxiliary lane along I-15 and SR-91. The estimated project cost is \$270 million and the project is partially funded by state funds allocated under Senate Bill (SB) 132 legislation. The connector is expected to open to traffic in 2023. <i>The FY 2020/21 budget amount is \$51,620,000.</i>	51,620,000	46,937,687	The under run of the FY 2020/21 budget at the fourth quarter is due to under runs in the PCM contract (\$1.2 million), the BNSF temporary construction license (\$0.8 million), environmental mitigation permits (\$0.4 million), Caltrans support (\$0.3 million), and unused contingency (\$2.0 million).
<b>I-15 Express Lanes Southern Extension (P003044)</b> The project will add express lanes between SR-74 and Cajalco Road. The estimated project cost is \$544 million with the Project Approval and Environmental Document (PA/ED) phase of work funded by federal Congestion Mitigation and Air Quality (CMAQ) funds and Measure A. <i>The FY 2020/21 budget amount is</i> <i>\$6,862,000.</i>	6,862,000	6,105,883	The under run of the FY 2020/21 budget at the fourth quarter is due to the planned Level 2 Traffic and Revenue study being deferred to FY 2021/22 (\$0.7 million).

Project Description	FY 2020/21 through 4 <sup>th</sup> Quarter Budget	Expenditures through 4 <sup>th</sup> Quarter Actuals	Project Status
Mid County Parkway (MCP) (P002302, P612302, P002320, & P002317) The environmental document for a new corridor from I-215 to SR-79 was approved in April 2015. The first design package is under construction. Construction of this new facility will be completed over many years as funding becomes available; the total project cost is estimated at \$1.3 to \$2.1 billion. The FY 2020/21 budget amount is \$43,182,800.	43,182,800	16,463,115	<ul> <li>The under run of the FY 2020/21 budget at the fourth quarter is primarily due to the following for each project:</li> <li>MCP: Under runs in preliminary engineering due to under runs in cultural landscape studies and property analysis review (\$0.2 million), and right of way (ROW) acquisition and support (\$5.5 million).</li> <li>MCP Placentia: Anticipated land acquisition that did not occur (\$4.1 million), under runs in design and environmental (\$0.6 million), and unused contingency (\$16.3 million).</li> <li>MCP Mitigation: The first year of plant establishment was completed at the beginning of the third quarter in FY 2020/21 and the minimal over run in the fourth quarter was due to an under run in final design, construction and construction management (\$0.1 million) and an over run in program management and ROW support services (\$0.2 million).</li> </ul>
<b>Pachappa Underpass project (P003038)</b> The project will remove the Pachappa shoofly structure and associated retaining walls and construct a retaining wall, drainage, and track bed for the permanent Pachappa underpass. Track relocation will be performed by Union Pacific Railroad (UPRR). The project construction cost is estimated at \$16 million. <i>The FY</i> 2020/21 budget amount is \$14,343,100.	14,343,100	5,910,935	The under run of the FY 2020/21 budget at the fourth quarter is due to additional time required for UPRR, pushing expenditures into the next fiscal year for construction (\$4.1 million) and construction management (\$1.1 million), as well as the UPRR budget that was anticipated, but instead was directly handled by Caltrans to cover UPRR construction support services (\$3.1 million).
<b>SR-60 Truck Lanes (P003029)</b> The project will construct eastbound climbing and westbound descending truck lanes from Gilman Springs Road to west of Jack Rabbit trail and upgrade existing shoulders to standard widths. The estimated project cost is \$138 million and the project is funded by CMAQ, State Transportation Improvement Program/Regional Improvement Program, State Highway Operation and Protection Program, and 2009 Measure A highway funds. <i>The FY 2020/21</i>	43,565,700	34,962,839	The under run of the FY 2020/21 budget at the fourth quarter is due to an under run in construction (\$4.8 million) and unused contingency (\$3.8 million).

budget amount is \$43,565,700.

Project Description	FY 2020/21 through 4 <sup>th</sup> Quarter Budget	Expenditures through 4 <sup>th</sup> Quarter Actuals	Project Status
<b>71/91 Connector Project (P003021)</b> The project includes ROW acquisition, utility relocation, and environmental revalidation work for improvements to the 71/91 connector. The estimated project cost is \$118 million. <i>The FY</i> 2020/21 budget amount is \$5,055,700.	5,055,700	1,698,589	The under run of the FY 2020/21 budget at the fourth quarter is due to anticipated additional requirements from the US Army Corps of Engineers and BNSF that did not occur (\$1.7 million) and land acquisition that was planned but did not occur (\$1.6 million).
<b>I-15/Railroad Canyon Interchange (P005104)</b> The project is to relieve congestion by improving traffic operations through improvements of the Railroad Canyon Road interchange and correction of the merging/diverging freeway and ramp movements. The estimated project cost is \$51 million and the project is funded by TUMF Regional Arterial, SB-1 LPP-C, STIP/RIP, and city of Lake Elsinore contribution. <i>The FY 2020/21 budget amount</i> <i>is \$26,952,500.</i>	26,952,500	24,435,309	The under run of the FY 2020/21 budget at the fourth quarter is due to an under run in construction management (\$1.4 million) and unused contingency (\$0.9 million).
<b>Riverside Layover Facility (P653822)</b> The project includes increased capacity and maintenance service improvements to Metrolink's West Layover Facility, north of the Riverside Downtown station. The improvements include expansion of the facility to accommodate three storage tracks with an overall storage capacity of three 6-train sets. The project is funded by Federal Transit Administration Section 5307. The FY 2020/21 budget amount is \$9,723,600.	\$9,723,600	\$5,246,277	The under run of the FY 2020/21 budget at the fourth quarter is due to construction (\$0.4 million) and unused contingency in construction support services (\$4.1 million).

This list discusses the significant capital projects (i.e., total budgeted costs in excess of \$5 million) and related status. Capital project expenditures are generally affected by lags in invoices submitted by contractors and consultants, as well as issues encountered during certain phases of the projects. The capital projects budgets tend to be based on aggressive project schedules.

#### RIVERSIDE COUNTY TRANSPORTATION COMMISSION QUARTERLY BUDGET TO ACTUAL 4TH QUARTER FOR TWELVE MONTHS ENDED 6/30/2021

	FY 2020/21 BUDGET	4TH QUARTER ACTUAL	REMAINING BALANCE	PERCENT UTILIZATION
Revenues				
Sales tax	\$ 323,915,700	\$ 389,559,469	\$ 65,643,769	120%
Federal reimbursements	103,535,700	60,679,819	(42,855,881)	59%
State reimbursements	149,063,600	115,701,082	(33,362,518)	78%
Local reimbursements	20,466,100	17,196,601	(3,269,499)	84%
Transportation Uniform Mitigation Fee	15,500,000	28,301,546	12,801,546	183%
Toll revenues	28,268,400	44,320,495	16,052,095	157%
Toll violations and fee revenues	3,450,200	7,449,905	3,999,705	216%
Other revenues	549,100	1,537,698	988,598	280%
Investment income	3,545,500	4,744,163	1,198,663	134%
Gain on sale of land		1,100,189	1,100,189	N/A
Total revenues	648,294,300	670,590,967	22,296,667	103%
Expenditures/Expenses				
Salaries and benefits	13,246,000	10,544,135	2,701,865	80%
Professional and support				
Professional services	20,786,400	8,901,833	11,884,567	43%
Support costs	15,885,400	8,799,043	7,086,357	55%
Total Professional and support costs	36,671,800	17,700,876	18,970,924	48%
Projects and operations				
Program operations	40,119,300	27,248,307	12,870,993	68%
Engineering	30,450,200	18,233,334	12,216,866	60%
Construction	206,567,700	113,726,411	92,841,289	55%
Design Build	100,395,600	61,644,342	38,751,258	61%
Right of way/land	57,482,700	19,553,868	37,928,832	34%
Operating and capital disbursements	136,775,700	49,417,071	87,358,629	36%
Special studies	1,445,000	181,729	1,263,271	13%
Local streets and roads	59,152,100	73,745,453	(14,593,353)	125%
Regional arterials	33,753,000	10,517,229	23,235,771	31%
Total projects and operations	666,141,300	374,267,744	291,873,556	56%
Debt service				
Principal	28,495,000	28,505,099	(10,099)	100%
Interest	48,143,900	71,684,980	(23,541,080)	149%
Total debt service	76,638,900	100,190,079	(23,551,179)	131%
Capital outlay	6,072,600	4,823,648	1,248,952	79%
Depreciation		8,083,625	(8,083,625)	N/A
Total Expenditures/Expenses	798,770,600	515,610,107	283,160,493	65%
Excess revenues over (under) expenditures/expenses	(150,476,300)	154,980,860	295,377,359	-103%
Other financing sources/(uses)				
Transfer in	179,922,600	155,096,183	(24,826,417)	86%
Transfer out	(179,922,600)	(302,475,564)	(122,552,964)	168%
TIFIA loan proceeds	47,371,900	15,660,996	(31,710,904)	33%
Total financing sources/(uses)	47,371,900	(131,718,385)	179,090,285	-278%
Net change in fund balances	(103,104,400)	23,262,475	474,467,644	-23%
Fund balance July 1, 2020	821,472,700	534,094,125	(287,378,575)	65%
Fund balance June 30, 2021	\$ 718,368,300	\$ 557,356,600	\$ 187,089,069	78%

#### FOR TWELVE MONTHS ENDED 6/30/2021

							SPECIAL REVEN						
	GENERAL FUND		ME	ASURE A SALES TAX		TRANSPORT	ATION DEVELOPMENT A	CT					
		FSP/ SAFE	WESTERN COUNTY	COACHELLA VALLEY	PALO VERDE VALLEY	LOCAL TRANSPORTATION FUND	STATE TRANSIT ASSISTANCE	STATE OF GOOD REPAIR	TRANSPORTATION UNIFORM MITIGATION FEE (TUMF)	COACHELLA VALLEY RAIL	OTHER AGENCY PROJECTS	REGIONAL CONSERVATION	SB132
es s tax	\$-\$	_	\$ 189,843,732	\$ 52,036,378	\$ 1,063,730	\$ 123,038,694 \$	19,494,903	4,082,032	\$ -	s -	s -	s - s	_
eral reimbursements	13,032,598	-	44,739,211	-	-	-		-	-	89,691	-	-	-
e reimbursements	288,835	5,188,771	26,496,493	-	-	-	-	-	11,533,366	-	-	-	72,193,617
al reimbursements	410,907	229,979	13,680,373	-	-	-	-	-	755,000	-	404,024	1,716,318	-
portation Uniform Mitigation Fee	-	-	-	-	-	-	-	-	28,301,546	-	-	-	-
venues	-	-	-	-	-	-	-	-	-	-	-	-	-
olations and fee revenues	-	-	-	-	-	-	-	-	-	-	-	-	-
revenues	1,001	-	550,232	-	-	-	-	-	18,000	-	-	-	-
stment income	95,142	34,560	1,031,149	258,075	-	372,577	467,425	35,794	432,904	11,407	1,612	129	51,064
n on sale of land													
renues	13,828,483	5,453,310	276,341,190	52,294,453	1,063,730	123,411,271	19,962,328	4,117,826	41,040,816	101,098	405,636	1,716,447	72,244,681
tures/Expenses													
ries and benefits	4,861,857	134,780	3,167,916	-	-	-	-	-	242,318	22,256	34,704	1,176,217	87,709
sional and support	0.015.000	000.054	0.001.410	0.015			17.000		77.100	0 / 0 005	0.000	10,105	11 0 17
essional services	2,965,682	282,054 114.026	2,831,419	8,915	-	-	17,830	-	77,438 150,134	963,885 685	9,020	48,605 8 108	41,347
port costs				- 0.015		-	17.020				-	0,100	1,262
rofessional and support costs	4,560,264	396,080	6,338,128	8,915	-	-	17,830	-	227,572	964,570	9,020	56,713	42,609
ts and operations													
ram operations	-	3,763,400	10,630,656	-	-	-	-	-	617,349	-	159,727	4,123	465,301
heering	-	-	9,964,511	-	-	-	-	-	690,020	3,667	199,700	-	7,375,436
truction	34,594	-	80,148,431	-	-	-	-	-	24,763,007	-	-	-	7,387,411
an Build	-	-	18,525,720	-	-	-	-	-		-	-	-	42,722,674
of way/land	-	-	970,548	-	-	-	-	-	4,345,657	-	-	120,245	14,117,418
rating and capital disbursements	11,052,098	-	2,167,163	5,955,883	-	19,990,875	9,296,201	954,851	-	-	-	-	-
al studies	181,647	-	82 54.653.378	10.0/0.024	1.032.041	-	-	-	-	-	-	-	-
Il streets and roads	-	-	34,633,378	18,060,034 10,517,229	1,032,041	-	-	-	-	-	-	-	-
onal arterials rojects and operations	11,268,339	3,763,400	177,060,489	34,533,146	1,032,041	19,990,875	9,296,201	954,851	30,416,033	3,667	359,427	124,368	72,068,240
ervice													
ipal	10,099	-	-	-	-	-	-	-	-	-	-	-	-
est	5,663	-	-	-	-	-	-	-	-	-	-	-	-
lebt service	15,762	-	-	-	-	-	-	-	-	-	-	-	-
ital outlay	102,814		4,720,834	-	-	-	-	-	-	-	-	-	-
reciation		-	-	-	-	-	-	-	-	-	-	-	72.198.558
penditures/Expenses	20,809,036	4,294,260	191,287,367	34,542,061	1,032,041	19,990,875	9,314,031	954,851	30,885,923	990,493	403,151	1,357,298	/2,198,558
evenues over (under) tures/expenses	(6,980,553)	1,159,050	85,053,823	17,752,392	31,689	103,420,396	10,648,297	3,162,975	10,154,893	(889,395)	2,485	359,149	46,123
financing sources/(uses)													
sfer in	18,222,166	1,965,900	60,479,168	-	-	-	-	-	84,885	672,000	-	-	2,000,000
sfer out	(577,700)	(2,155,500)	(103,589,581)	(430,700)	(32,100)	(12,864,166)	(814,400)	(858,803)	(4,361,899)	(38,200)	-	(364,200)	-
loan proceeds	-	-	15,660,996		-	-		-	-			-	-
ancing sources/(uses)	17,644,466	(189,600)	(27,449,417)	(430,700)	(32,100)	(12,864,166)	(814,400)	(858,803)	(4,277,014)	633,800	-	(364,200)	2,000,000
nge in fund balances	10,663,913	969,450	57,604,406	17,321,692	(411)	90,556,230	9,833,897	2,304,172		(255,595)		(5,051)	2,046,123
lance July 1, 2020	25,862,291	10,908,798	263,779,809	63,573,136	411	97,108,303	119,712,384	9,087,946	117,537,108	2,902,126	20,861	-	28,746
lance June 30, 2021	\$ 36.526.204 \$	11.878.248	\$ 321.384.215	\$ 80.894.828	\$ -	\$ 187.664.533 \$	129.546.281	11.392.118	\$ 123.414.987	\$ 2.646.531	\$ 23.346	\$ (5.051) \$	2.074.869

#### RIVERSIDE COUNTY TRANSPORTATION COMMISSION QUARTERLY BUDGET TO ACTUAL BY FUND 4TH QUARTER FOR TWELVE MONTHS ENDED 6/30/2021

	ENTERPRI	SE FUND	CAPITAL PROJEC	CTS FUNDS		
	15 EXPRESS LANES	91 EXPRESS LANES	COMMERCIAL PAPER	SALES TAX BONDS	DEBT SERVICE	COMBINED TOTAL
Revenues Sales tax	\$ -	\$ -	\$ -	s -	\$ -	\$ 389,559,469
Federal reimbursements	ф -	φ - -	ф -	φ - -	2,818,319	ф <u>367,337,467</u> 60.679.819
State reimbursements	-	-	-	-	2,010,017	115,701,082
Local reimbursements	-	-	-	-	-	17,196,601
Transportation Uniform Mitigation Fee	-		_			28,301,546
Toll revenues	4,884,922	39,435,573	_			44,320,495
Toll violations and fee revenues	634,882	6,815,023	_			7,449,905
Other revenues	24,344	944,121	_			1,537,698
Investment income	24,044	528,195	1.074.526	329,176	20,199	4,744,163
Gain on sale of land	227	1,100,189	1,074,528	327,170	20,177	1,100,189
Total revenues	5.544.377	48,823,101	1,074,526	329,176	2,838,518	670,590,967
loidirevenues	3,344,377	40,023,101	1,074,320	527,170	2,030,310	0,0,0,0,0,0
Expenditures/Expenses						10 5 4 4 5 5 5
Salaries and benefits	77,079	739,299	-	-	-	10,544,135
Professional and support						
Professional services	70,071	1,585,567	-	-	-	8,901,833
Support costs	323,993	3,099,544	-	-		8,799,043
Total Professional and support costs	394,064	4,685,111	-	-	-	17,700,876
Projects and operations						
Program operations	1,727,417	9.880.334			_	27,248,307
Engineering	1,7 27,117	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			_	18,233,334
Construction		1.392.968			_	113,726,411
Design Build		395,948				61,644,342
Right of way/land		575,740				19,553,868
Operating and capital disbursements	-	-	-	-	-	49,417,071
Special studies	-	-	-	-	-	181,729
	-	-	-	-	-	73,745,453
Local streets and roads	-	-	-	-	-	10,517,229
Regional arterials Total projects and operations	1,727,417	11,669,250				374,267,744
fordi projects and operations	1,727,417	11,007,200				
Debt service					00, 105,000	28,505,099
Principal			-		28,495,000	
Interest	689,945	29,739,388	-	225,946	41,024,038	71,684,980
Total debt service	689,945	29,739,388	-	225,946	69,519,038	100,190,079
Capital outlay	-	-	-	-	-	4,823,648
Depreciation	-	8,083,625	-	-	-	8,083,625
Total Expenditures/Expenses	2,888,505	54,916,673	-	225,946	69,519,038	515,610,107
Excess revenues over (under) expenditures/expenses	2,655,872	(6,093,572)	1,074,526	103,230	(66,680,520)	154,980,860
Other financing sources/(uses)						
Transfer in	1,709,005	-	-	437,750	69,525,309	155,096,183
Transfer out	(153,850,182)	(2,411,874)	(2,626,794)	(16,087,212)	(1,412,253)	(302,475,564)
TIFIA loan proceeds	[155,050,102]	(2,711,074)	[2,020,774]	[10,007,212]	[1,412,200]	15,660,996
Total financing sources/(uses)	(152,141,177)	(2,411,874)	(2.626,794)	(15.649.462)	68,113,056	(131,718,385)
		(2, 11,0/4)	(2,020,//4)	(10,017,102)		
Net change in fund balances	(149,485,305)	(8,505,446)	(1,552,268)	(15,546,232)	1,432,536	23,262,475
Fund balance July 1, 2020	-	(276,232,056)	18,123,165	70,028,781	11,652,316	534,094,125
Fund balance June 30, 2021	\$ (149.485.305)	\$ (284.737.502)	\$ 16.570.897	\$ 54.482.549	\$ 13.084.852	\$ 557,356,600

# **AGENDA ITEM 7**

RIVERSIDE COUNTY TRANSPORTATION COMMISSION					
DATE:	September 27, 2021				
TO:	Budget and Implementation Committee				
FROM:	David Knudsen, Interim External Affairs Director				
THROUGH:	John Standiford, Deputy Executive Director				
SUBJECT:	State and Federal Legislative Update				

This item is for the Committee to:

- 1) Receive and file an update on state and federal legislation; and
- 2) Forward to the Commission for final action.

### DISCUSSION:

# State Update

The Legislature concluded the first year of its two-year legislative session on September 10, 2021, by sending nearly 400 bills to Governor Gavin Newsom for final action. Together with those bills already pending, Governor Newsom has until October 10, 2021, to act on approximately 800 measures currently on his desk. Included in the bills sent to the Governor for consideration was AB 1499 (Daly). AB 1499 (Daly), supported by RCTC earlier this year, extends the January 1, 2024, sunset date to January 1, 2034, for Department of Transportation and regional transportation agencies to use the design-build procurement method for transportation projects in California. While numerous bills made it to the Governor's desk, others either died in the legislative process or became two-years bills that may be considered in 2022.

In May, RCTC adopted an opposed position on SB 261 (Allen). The bill would update the state's greenhouse gas reduction goals for the transportation sector, create new vehicle miles traveled reduction goals, and increase the scrutiny of a Metropolitan Planning Organization's Sustainable Communities Strategy by the California Air Resources Board. This bill is now a two-year bill and RCTC staff will continue to engage throughout the legislative process.

### State Budget

As part of the Fiscal Year, 2021-22 budget approved by the Legislature and signed by the Governor, several transportation stimulus proposals were included as a result of the \$80 billion budget surplus, with significant investments in transit, active transportation, and climate adaptation programs. However, the state budget included language that would make these funding proposals contingent on additional legislation detailing how the funds would be allocated. In the absence of such legislation, by October 11, 2021, these funds would revert to

the general fund. The Governor was clear that these funding proposals were contingent on the Legislature authorizing the remaining \$4.2 billion in Proposition 1A (2008) high-speed rail bond funding to finish building the first 119-mile section of high-speed rail track in the Central Valley. The Legislature left the funds out of the June budget, pending further negotiation. As the legislative session came to a close in early September, the Legislature and the Governor could not finalize an agreement on the high-speed rail funding request. As a result, all of the new transportation General Fund spending actions were reverted back to the General Fund, consistent with the Budget Act of 2021.

The reversion of the General Fund dollars resulted in the withdrawal of \$2.5 billion from the upcoming competitive Transit and Intercity Rail Program (TIRCP) competitive grant program, which was scheduled to commence later this fall. The reversion of this supplemental investment does not impact the estimated \$500 million available to TIRCP from the ongoing appropriation from the Greenhouse Gas Reduction Fund nor SB 1's Transportation Improvement Fee. In addition, the reversion also includes an additional \$500 million for Active Transportation and \$400 million for Climate Adaptation grants which will also no longer be available.

It is anticipated that negotiations regarding these and other issues will resume in early 2022, the beginning of the second year of the 2021-22 Regular Legislative Session.

On a positive note, the Governor's proposal to provide additional spending authority for \$2 billion for state highways and local roads was retained in the budget. \$930 million of this funding is from the federal Coronavirus Response and Relief Supplemental Appropriations Act of 2021 and accumulated and future interest earnings produced by SB 1 programs. While most of the funds will augment state resources, an estimated \$400 million will benefit local road programs.

In addition, as part of the Governor's Clean California plan, the budget also retains \$475 million in FY 2021-22 (\$1.1 billion over three years) for litter abatement and beautification projects on state highways and local roads. Caltrans is developing guidelines for competitive grants awards to local agencies and transit districts.

# **Bus Transit Relief**

The recently signed budget trailer, AB 149, continues several types of temporary statutory relief for transit agencies impacted by the COVID-19 pandemic that were provided as part of the 2020-21 Budget. Specifically, the bill:

- Continues the hold harmless provision for calculation and allocation of State Transit Assistance (STA) Program, STA-State of Good Repair, and Low Carbon Transit Operations Program allocations (Local Revenue Basis only) provided in through FY 2022-23;
- Extends the temporary suspension of the financial penalties associated with the Transportation Development Act (TDA) requirements that transit agencies obtain specified fixed percentages of their operating budgets from passenger fares through FY 2022-2023; and

• Continues the temporary suspensions of the financial penalties associated with the State Transit Assistance Program's operating cost per revenue vehicle hour requirements through FY 2022-23.

# Federal Update

### Infrastructure Investment and Jobs Act (IIJA)

The bipartisan surface transportation reauthorization and infrastructure bill, the Infrastructure Investment and Jobs Act, passed the Senate on August 10, 2021. The bill is a product of negotiations between the White House and a bipartisan group of 22 Senators. The IIJA makes \$550 billion in new investments in highway, bridge, public transportation, passenger rail, broadband, energy, and water infrastructure. The Legislative Affairs Team engaged early to ensure a number of RCTC priorities are addressed in the legislation, from funding opportunities to tolling authority.

Speaker Pelosi has set a deadline of September 27, 2021, for the House of Representatives to consider the IIJA. The one-year extension of the last five-year surface transportation reauthorization, the Fixing America's Surface Transportation Act (FAST Act), will expire on September 30, 2021. As of the writing of this staff report, it is uncertain if this deadline will be met and if the bipartisan measure will ultimately pass, given the political complications of coordinating this vote with a vote on the budget reconciliation resolution.

### The Budget Reconciliation Resolution

Both the House and the Senate continue to develop the details of the \$3.5 trillion budget reconciliation legislation intended to address "human" infrastructure funding priorities of President Biden's American Jobs Plan and American Families Plan. As of the writing of this staff report, the Legislative Affairs Team is reviewing the just released House Transportation and Infrastructure Committee's (T&I) draft markup of their portion of the budget reconciliation resolution.

Of note, the draft markup includes a \$6 billion for Local Transportation Priorities, with a possible attempt to fund the member directed spending requests, or earmarks, that were included in the House's now defunct INVEST Act. Senate procedure does not allow for the inclusion of earmarks in budget reconciliation legislation, so it is speculated that T&I may provide broad funding in their markup, and later follow up with a letter to the US Department of Transportation with the list of projects Congress intends to be funded under the program. RCTC-requested member directed spending requests that were included in the INVEST Act were:

- \$3 million requested by Representative Calvert for the I-15 Corridor Operations Project (15 COP); and
- \$20 million requested by Representative Takano for the I-15 Northern Extension Project (15 NEXT).

The Team will continue to monitor the work of the House and Senate Committees of jurisdiction over transportation programs and weigh in regarding program eligibility, as appropriate.

# End of Fiscal Year Appropriations

The federal fiscal year ends on September 30, 2021. Given that none of the 12 appropriations bills have passed both the House and the Senate, Congress will likely need to enact a continuing resolution (CR) prior to midnight on that date in order to avoid a government shutdown. The White House has proposed a number of items to be included in any CR, including funding for wildfire and hurricane relief, along with funds to facilitate Afghan resettlement. No length of time for the CR has been publicly released as of the writing of this report.

Congress must also address the federal debt limit and an extension of this limit could be added to a CR.

The Team will continue to monitor the appropriations process, particularly for RCTC's pending Community Project Funding requests in the Senate for \$3 million each for the I-10/Highland Springs Interchange Improvements Project and the Moreno Valley/March Field Station Improvements Project, both submitted by Senator Padilla. Representative Calvert's \$5 million request for the Smart Freeway Pilot Project is included in the appropriations bill passed by the House as well.

Attachment: Legislative Matrix – September 2021

# RIVERSIDE COUNTY TRANSPORTATION COMMISSION - POSITIONS ON STATE AND FEDERAL LEGISLATION – SEPTEMBER 2021

Legislation/ Author	Description	Bill Status	Position	Date of Board Adoption
AB 1499 (Daly)	Removes the January 1, 2024 sunset date for Department of Transportation and regional transportation agencies to use the design-build procurement method for transportation projects in California.	Enrolled and Presented to the Governor September 9, 2021	SUPPORT	April 14, 2021
SB 623 (Newman)	Clarifies existing law to ensure toll operators statewide can improve service to customers and enforce toll policies while increasing privacy protections for the use of personally identifiable information (PII).	•	SUPPORT Staff action based on platform	April 5, 2021
SB261 (Allen)	This bill would require that the sustainable communities strategy be developed to additionally achieve greenhouse gas emission reduction targets for the automobile and light truck sector for 2045 and 2050 and vehicle miles traveled reduction targets for 2035, 2045, and 2050 established by the board. The bill would make various conforming changes to integrate those additional targets into regional transportation plans.	Committee - hearing postponed by committee. Now a two-year bill.	OPPOSE	May 12, 2021
Federal				
HR 972 (Calvert)	This bill establishes the Western Riverside County Wildlife Refuge which would provide certainty for development of the transportation infrastructure required to meet the future needs of southern California.		SUPPORT Staff action based on platform	June 11, 2021

# **AGENDA ITEM 8**

RIVERSIDE COUNTY TRANSPORTATION COMMISSION						
DATE:	September 27, 2021					
то:	Budget and Implementation Committee					
FROM:	Jenny Chan, Planning and Programming Manager Jillian Guizado, Planning and Programming Director					
THROUGH:	John Standiford, Deputy Executive Director					
SUBJECT:	2022 State Transportation Improvement Program Adopted Fund Estimate and Project Recommendations					

### STAFF RECOMMENDATION:

This item is for the Committee to:

- Approve programming \$27,698,381 of 2022 State Transportation Improvement Program (STIP) Western Riverside County and Palo Verde Valley target share funding capacity on the Interstate 10 (I-10)/Highland Springs Interchange and Temescal Canyon Road Widening projects, and forward to the California Transportation Commission (CTC);
- 2) Include programming \$7,550,259 of 2022 STIP Coachella Valley target share funding capacity based on the project recommendation by the Coachella Valley Association of Governments (CVAG) and forward to the CTC;
- Include programming Planning, Programming, and Monitoring (PPM) funds (2 percent of STIP target share programming capacity) in the amount of \$719,360 in Fiscal Years (FY) 2024/25 through 2026/27;
- 4) Include programming \$15,657,460 of 2022 STIP maximum share funding capacity on the Coachella Valley-San Gorgonio Pass Rail Corridor Service project and forward to the CTC;
- 5) Include programming PPM funds (2 percent of STIP maximum share programming capacity) in the amount of \$319,540 in FY 2027/28;
- 6) Submit the 2022 STIP submittal to the CTC by the statutory deadline of December 15, 2021;
- 7) Forward the Riverside County 2022 STIP project recommendations to the Southern California Association of Governments (SCAG) to conduct regional performance measures analysis as required by the CTC STIP guidelines;
- 8) Approve a revision to Agreement No. 07-71-028-04, Amendment No. 4 to Agreement No. 07-71-028-00, with the city of Blythe (Blythe) to trade \$155,094 of Palo Verde Valley STIP funds with Measure A Western Riverside County Highway funds to facilitate delivery of local arterial projects for a revised total amount not to exceed \$198,391;
- 9) Authorize the Executive Director, pursuant to legal counsel review, to execute the revised Agreement No. 07-71-028-04 on behalf of the Commission upon CTC adoption of the 2022 STIP in March 2022; and
- 10) Forward to the Commission for final action.

# BACKGROUND INFORMATION:

At its July 2021 Commission meeting, the updated funding formula for the three geographic areas was approved, per the STIP Intracounty Memorandum of Understanding (MOU) with Western Riverside Council of Governments (WRCOG) and CVAG. Staff also presented an outline of the process for developing the 2022 STIP and reported that the draft Fund Estimate (FE) indicated Riverside County's Target Share for programming was \$32.349 million. Subsequently, the STIP Final FE, which was adopted at the August 18, 2021, CTC meeting, was revised to reflect Riverside County's share target at \$35.968 million. Riverside County's maximum share is \$51.945 million. The maximum share reflects one additional year of STIP programming capacity.

The STIP is primarily funded with revenues derived from the state and federal gasoline excise tax. With the passage of Senate Bill 1 in 2017, an additional \$100 million per year is included in the STIP statewide. Although this amount is beneficial, the more significant benefit from SB 1 is in stabilizing revenues, which became effective with the 2020 STIP. While SB 1 implemented measures to prevent STIP funds from being subjected to the wild fluctuations seen over the preceding years, it is still dependent on the sale of gasoline. The 2022 STIP is likely lower than it would have been without the COVID-19 pandemic which resulted in decreased fuel consumption in California.

# DISCUSSION:

# **CTC Programming Requirements**

The 2022 STIP covers a five-year period from FYs 2022/23 – 2026/27. CTC staff reported that new programming capacity in the target share (explained in the next section) is mostly available in the last two years of the 2022 STIP cycle (FYs 2025/26 and 2026/27). A few notable requirements for programming STIP projects are:

- ✓ Projects cannot be programmed prior to FY 2025/26 without pushing back projects currently programmed in the first three years.
- ✓ Projects must have a completed project study report (PSR) or PSR Equivalent.
- Projects costing \$50 million or more or that are requesting over \$15 million in STIP funds must provide additional analysis (e.g. Benefit/Cost (B/C) and air quality analyses).
- ✓ Project phases must be fully funded.

In addition to the target share, the STIP FE also includes a maximum share for each county. The maximum share looks at funding for one additional year beyond the traditional five-year STIP period. In the case of the 2022 STIP, the maximum share amount is available in FY 2027/28.

# **Riverside County 2022 STIP Target Share**

The 2022 STIP target share funding distribution for the three geographic areas is included in the table below based on the funding distribution approved at the July 2021 Commission meeting.

		Target Share
Total Riverside County Target Share		\$35,968,000
	Less: 2% Planning, Programming	719,360
	and Monitoring (PPM)	
Total New Project Programming		35,248,640
Western County	78.14%	27,543,287
Coachella Valley	21.42%	7,550,259
Palo Verde Valley	00.44%	155,094

Table 1. 2022 STIP Fund Estimate for Riverside County – Target Share

Per an MOU between the Commission and Blythe, Palo Verde Valley STIP funds have been traded with Measure A Western Riverside County highway funds to facilitate delivery of local arterial projects in the Palo Verde Valley. Given Blythe's small staff, lower STIP funding levels, and focus on local arterials, it is more efficient to provide local funding to ensure project delivery and a less cumbersome allocation process. Upon CTC adoption of the 2022 STIP, staff recommends amending the STIP MOU with Blythe trading \$155,094 of STIP funds with Measure A Western Riverside County highway funds. Blythe will also be required to include the STIP trade funds and associated project(s) in its Measure A Capital Improvement Program. As a result, project recommendations for 2022 STIP Western Riverside County total \$27,698,381.

At its May 2021 meeting, the Commission approved Agreement No. 07-71-028-04, Amendment No. 4 to Agreement No. 07-71-028-00, with Blythe to trade \$43,297 of Palo Verde Valley mid-cycle STIP funds related to the CTC's March 2021 distribution of Coronavirus Response and Relief Supplemental Appropriations Act (CRRSAA) funds. Blythe requested that the amendment not be processed until the 2022 STIP allocations were determined. Accordingly, staff recommends the Commission approve an increase in Agreement No. 07-71-028-04 with Blythe from \$43,297 to \$198,391 related to the 2022 STIP trade.

# 2022 STIP Target Share Programming Recommendation: Western Riverside County

Due to the relatively small amount of funding available in the 2022 STIP and the long horizon for when the funds can be programmed, there currently is not a Commission-sponsored project suitable for programming the \$27.5 million available in Western Riverside County in FYs 2025/26 and 2026/27. As such, staff researched regionally significant projects from other project sponsors and identified two projects that meet the criteria for STIP programming.

Staff recommends dividing the \$27,698,381 of STIP target share funding between two projects:

- 1. I-10/Highland Springs Interchange in Banning and Beaumont in the amount of \$14,698,381 for the construction phase.
- 2. The next segment of Temescal Canyon Road Widening from Tom Barnes Street to El Cerrito Road in the El Cerrito-area of unincorporated Riverside County in the amount of \$13,000,000 for the construction phase.

The Commission is currently the lead on the I-10/Highland Springs Interchange project. The project study report effort just concluded, and the project is moving to the Project Approval/Environmental Document phase.

The County of Riverside is the project lead on the next segment of Temescal Canyon Road Widening. The County is in the midst of awarding a contract to prepare the environmental document for the project.

Both project timelines and funding plans align well with when 2022 STIP funds are anticipated to be available (FYs 2025/26 and 2026/27) and how much 2022 STIP funds are available for programming. An additional key element that makes both of these projects well-qualified to receive STIP programming is they will both seek federal environmental clearance under the National Environmental Policy Act; this is critical for projects in need of discretionary funding.

# 2022 STIP Target Share Programming Recommendation: Coachella Valley

As previously stated, CVAG is responsible for STIP programming actions for the Coachella Valley per the STIP Intracounty MOU. At its August 30, 2021, meeting, the CVAG Transportation Committee recommended the Coachella Valley STIP share be programmed on the I-10/Monroe Street Interchange project, the region's top-ranked project in the Transportation Project Prioritization Study. This project is also a great candidate for STIP funding as it meets the CTC programming requirements detailed above. CVAG staff intends to receive Executive Committee approval for STIP project recommendations at its September 27, 2021, meeting after which Commission staff will forward project information to SCAG for the regional performance measures analysis.

### **Riverside County 2022 STIP Maximum Share**

The 2022 STIP maximum share funding amount for Riverside County is included in Table 2 based on information in the adopted STIP FE.

The ability to program up to a county's maximum share is dependent on 2022 STIP programming of other counties. Some counties, particularly smaller ones that do not receive substantive STIP funding in a single STIP cycle, opt to save up their STIP shares over several STIP cycles for use on a big-ticket project. In other instances, sometimes a big project is not ready to move forward on time so STIP capacity gets freed up for the year the project was originally programmed in.

		Maximum Share
Total Riverside County Maximum		\$51,945,000
Share		
	Less: Target Share Programming	35,968,000
Delta of Maximum Share and		15,977,000
Target Share		
	Less: 2% Planning, Programming	319,540
	and Monitoring (PPM)	
Total Maximum Share		15,657,460
Programming		

Table 2. 2022 STIP Fund Estimate for Riverside County – Maximum Share

# 2022 STIP Maximum Share Programming Recommendation: Riverside County

2022 STIP maximum shares are available for programming in the sixth year of the STIP: FY 2027/28. Programming a project utilizing Riverside County's maximum share comes with some risk as there is a chance there will not be adequate programming capacity. If this is the case, CTC staff will notify Commission staff that there is not programming capacity and they will not recommend the CTC program the project for STIP funding. Staff will return to the Commission following the March 2022 CTC adoption of the final 2022 STIP if the recommendations contained within this staff report, in part or in whole, are not approved.

Recognizing the possibility that there may not be programming capacity for Riverside County's maximum share in the 2022 STIP, staff recommends the Commission program the total maximum share programming amount of \$15,657,460 on a single project that serves all three subregions of Riverside County: Coachella Valley-San Gorgonio Pass Rail Corridor Service. As the Commission nears the completion of the Tier 1 environmental document, the next step is to complete a Tier 2 environmental document. STIP funding of \$15.6 million makes up approximately one-quarter of the funding needed for the Tier 2 environmental document. In the coming months, it is anticipated Commission staff will be pursuing additional state and federal funds to complete the funding plan for this next step in the development of this important interregional rail corridor.

# 2022 STIP PPM Programming

A total of \$719,360 in STIP PPM funds will be programmed in FYs 2024/25 through 2026/27. An additional \$319,540 in STIP PPM funds from the delta of the maximum share and target share will be programmed in FY 2027/28. Commission staff will coordinate with CVAG on the use of PPM for planning, programming, and monitoring activities.

# 2022 STIP Submittal

The 2022 STIP is statutorily required to be submitted to the CTC by December 15, 2021. The submittal requires various forms and reports that will involve input from Caltrans, project

sponsors and consultants, and SCAG. The proposed STIP projects needed to be submitted to SCAG by September 24 to give SCAG sufficient time to conduct the required regional performance measures analysis to meet the submittal deadline.

# FISCAL IMPACT:

STIP funding for Commission projects and PPM will be included in future budgets based on the CTC's STIP adoption in March 2022. STIP funding for projects not led by RCTC will not pass through the Commission but will be received directly by the project sponsor.

Financial Information								
In Fiscal Year Budget: N/A Year: FY 2024/25+ Amount: \$15,737,281						737,281		
Source of Funds:	STIP			Budget Adjustment:		N/A		
GL/Project Accounting	No.:	652040 415 41502 106 65 41501 005135 415 41502 210 72 41501			\$ 1,038,900 (PPM) \$14,698,381 (I-10/Highland Springs			
Fiscal Procedures Appro	The	esia Irevr	ino		Date:		09/18/2021	