



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**

www.rctc.org

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 lmobley@rctc.org 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, www.rctc.org.

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

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

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6B. QUARTERLY INVESTMENT REPORT

Page 10

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

Page 108

Overview

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.

7. STATE AND FEDERAL LEGISLATIVE UPDATE

Page 120

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

Page 125

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;
- 3) 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 Geronio 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

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

Members Absent

Alonso Ledezma
Kyle Pingree

*Arrived after the meeting was called to order.

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.

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;**
- 3) **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

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 tax-exempt 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

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,

A handwritten signature in blue ink, appearing to read "Lisa", with a long horizontal flourish extending to the right.

Lisa Mobley
Administrative Services
Manager/Clerk of the Board

AGENDA ITEM 6B

<i>RIVERSIDE COUNTY TRANSPORTATION COMMISSION</i>	
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
SUBJECT:	Quarterly Investment Report

STAFF RECOMMENDATION:

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.

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.

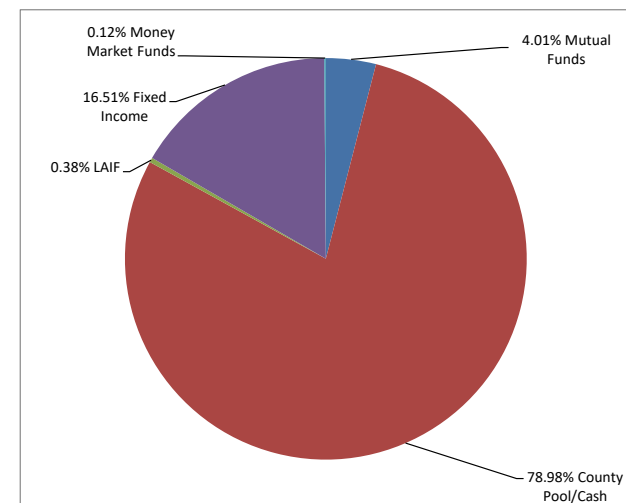
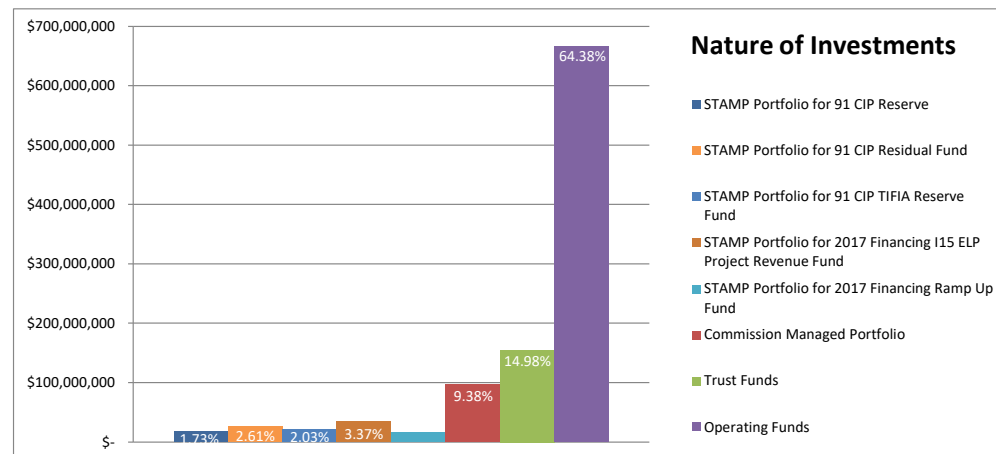
The Commission's investments were in full compliance with the Commission's investment policy adopted on August 12, 2020, and investments securities permitted under the indenture for the Commission's sales tax revenue bonds and the master indentures for the Commission's toll revenue bonds. Additionally, 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	10,647,121	A3/BBB+	N/A				N/A			
County Treasurer's Pooled Investment Fund	651,861,626	Aaa-bf/AAA-V1	N/A				0.28%			
Local Agency Investment Fund (LAIF)	3,923,061	N/A	N/A				N/A			
Subtotal Operating Funds	666,431,808									
FUNDS HELD IN TRUST										
County Treasurer's Pooled Investment Fund:										
Local Transportation Fund	155,102,521	Aaa-bf/AAA-V1	N/A				0.28%			
Subtotal Funds Held in Trust	155,102,521									
COMMISSION MANAGED PORTFOLIO										
US Bank Payden & Rygel Operating	55,647,092				See attached report for details					
First American Government Obligation Fund	41,503,938	N/A	N/A				N/A			
Subtotal Commission Managed Portfolio	97,151,030									
STAMP PORTFOLIO for 91 CIP										
Series A & Series B Reserve Fund	17,878,478				See attached report for details					
Residual Fund Required Retained Balance	26,991,809				See attached report for details					
TIFIA Reserve Fund	21,028,105				See attached report for details					
Subtotal STAMP Portfolio - 91 CIP	65,898,393									
STAMP PORTFOLIO for 2017 Financing										
Sales Tax I15 ELP Project Revenue Fund	34,908,711				See attached report for details					
Ramp Up Fund	15,683,652				See attached report for details					
Subtotal STAMP Portfolio - 2017 Financing	50,592,363									
TOTAL All Cash and Investments	\$ 1,035,176,114									



91 CIP STAMP Portfolio by Investment Category for quarter ended June 30, 2021

Source Account	Account	Identifier	Security Type Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Next Call Date	Base Market Value	Base Net Total Unrealized Gain/Loss	Coupon	Yield	Summarized Credit Rating
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	3134GWNDA	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	3134GWL0	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	3134GXD78	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
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
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	MIM-RCTC 91 TIFIA Reserve	3134GWNDA	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	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3134GWL0	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	MIM-RCTC 91 TIFIA Reserve	3134GXD78	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	354,035.55	---	354,284.00	3,439.44	2.375	0.091	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	MIM-Sr Lien Reserve Fund-1	38378TA77	Agency CMO	Government National Mortgage Association	07/20/2041	07/05/2013	65,896.83	65,906.76	---	67,944.24	2,097.57	2.500	0.702	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38380AZ34	Agency CMO	Government National Mortgage Association	04/20/2046	11/28/2016	73,880.25	75,949.48	---	77,022.38	1,721.72	3.000	1.650	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378CR76	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	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	MIM-Sr Lien Reserve Fund-1	3137B5A60	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	0.944	AAA
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	MIM-Sr Lien Reserve Fund-1	3136ADFF1	Agency CMO	Federal National Mortgage Association	04/25/2023	06/10/2019	35,705.03	35,191.77	---	35,903.91	469.87	1.500	0.469	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	MIM-Sr Lien Reserve Fund-1	3137BIUG5	Agency CMO	Federal Home Loan Mortgage Corporation	01/25/2023	---	240,000.00	250,336.72	---	247,327.20	1,513.82	2.637	0.353	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378AU90	Agency CMO	Government National Mortgage Association	10/20/2026	04/28/2020	60,501.71	62,241.13	---	61,932.57	323.90	3.000	-0.211	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137ARVU7	Agency CMO	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	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	3136ABN22	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	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	MIM-Sr Lien Reserve Fund-1	38378HAU0	Agency CMO	Government National Mortgage Association	08/20/2027	---	52,431.41	53,328.72	---	53,386.18	63.04	1.500	0.508	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137BLW87	Agency CMO	Federal Home Loan Mortgage Corporation	01/25/2025	02/04/2021	196,617.19	206,724.54	---	204,934.10	(750.94)	2.802	0.371	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	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	MIM-Sr Lien Reserve Fund-1	3137AUPE3	Agency CMO	Federal Home Loan Mortgage Corporation	06/25/2022	---	148,187.26	149,779.58	---	150,375.99	2,107.04	2.396	0.463	AAA
256350021	MIM-RCTC 2013 Residual Fund	31397LTK3	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	31394GXU9	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
256350021	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	AAA
256350021	MIM-RCTC 2013 Residual Fund	3137AH6C7	Agency CMO	Federal Home Loan Mortgage Corporation	07/25/2021	03/11/2020	10,302.10	10,501.62	---	10,300.47	(1.55)	3.230	0.345	AAA
256350021	MIM-RCTC 2013 Residual Fund	3133Q5GZ3	Agency CMO	Federal Home Loan Mortgage Corporation	09/25/2033	01/05/2021	218,970.47	222,015.53	---	220,893.03	(1,027.13)	1.000	0.496	AAA
256350021	MIM-RCTC 2013 Residual Fund	3137BLW87	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	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	AAA
256350021	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	AAA
256350021	MIM-RCTC 2013 Residual Fund	3136AJW0	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	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	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	MIM-RCTC 91 TIFIA Reserve	3137B6DF5	Agency CMO	Federal Home Loan Mortgage Corporation	11/15/2026	06/18/2019	93,836.57	92,861.55	---	95,617.59	2,413.10	2.000	0.360	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	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 TIF													

91 CIP STAMP Portfolio by Investment Category for quarter ended June 30, 2021

Source	Account	Identifier	Security Type	Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Next Call Date	Base Market Value	Base Net Total Unrealized Gain/Loss	Coupon	Yield	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	4.000	0.344	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38379JM99	Agency CMO	Government National Mortgage Association		02/16/2041	---	18,847.59	18,894.66	---	18,905.83	55.46	2.500	-1.053	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38378JZD7	Agency CMO	Government National Mortgage Association		12/20/2040	10/16/2019	23,412.30	23,119.64	---	23,697.69	488.14	1.500	0.435	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	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)	3.500	-0.461	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137B5A60	Agency CMO	Federal Home Loan Mortgage Corporation		10/15/2028	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	38376ITT9	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	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)	3.230	0.345	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137B45W2	Agency CMO	Federal Home Loan Mortgage Corporation		09/15/2030	12/30/2020	58,845.79	59,434.25	---	59,447.78	236.04	2.750	-0.774	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3136A8S9X	Agency CMO	Federal National Mortgage Association		09/25/2027	02/04/2021	46,485.28	47,393.20	---	47,564.20	195.51	1.500	0.367	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	3136ADZ40	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	MIM-RCTC 91 TIFIA Reserve	3136ABNZ2	Agency CMO	Federal National Mortgage Association		11/25/2042	02/05/2021	56,191.42	57,315.25	---	57,731.63	463.82	2.000	0.263	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137B9RN7	Agency CMO	Federal Home Loan Mortgage Corporation		12/15/2027	02/05/2021	43,384.50	44,367.43	---	44,675.63	414.58	2.500	-0.419	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	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	---	239,089.78	(876.09)	2.802	0.371	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3136AQZK9	Agency CMO	Federal National Mortgage Association		11/25/2031	03/11/2021	81,434.13	84,045.75	---	83,898.32	(106.17)	2.000	0.776	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137AYSH5	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	MIM-RCTC 91 TIFIA Reserve	3137AUPE3	Agency CMO	Federal Home Loan Mortgage Corporation		06/25/2022	06/28/2019	197,583.01	199,335.02	---	200,501.32	2,601.97	2.396	0.463	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38379KDN5	Agency MBS	Government National Mortgage Association		09/16/2055	08/05/2015	52,703.67	51,357.25	---	54,810.76	1,863.07	2.381	1.979	AAA
256350023	MIM-Sr Lien Reserve Fund-1	36202FH8	Agency MBS	Government National Mortgage Association		01/20/2027	---	74,991.91	77,295.10	---	78,656.77	2,108.68	3.000	0.621	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	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	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	3138EKX44	Agency MBS	Federal National Mortgage Association		03/01/2023	---	189,557.99	186,863.52	---	193,000.37	3,757.12	2.325	0.781	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378KSL4	Agency MBS	Government National Mortgage Association		12/16/2046	---	425,000.00	415,829.11	---	435,578.25	16,922.63	2.800	1.971	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3136AHAE0	Agency MBS	Federal National Mortgage Association		04/25/2023	10/28/2016	28,423.33	29,036.21	---	29,175.70	495.73	2.634	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	3137BIU75	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	3136AC714	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	3137FD4D1	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	3137BIBS0	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
256350023	MIM-Sr Lien Reserve Fund-1	3137FNAD2	Agency MBS	Federal Home Loan Mortgage Corporation		11/25/2028	08/01/2019	130,892.51	133,504.86	---	139,698.95	6,944.95	2.631	1.045	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3138LFGP7	Agency MBS	Federal National Mortgage Association		10/01/2028	08/07/2019	271,856.08	281,105.56	---	292,052.27	12,085.15	2.550	1.450	AAA
256350023	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	AAA
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	36179MA46	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	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137FPJF3	Agency MBS	Federal Home Loan Mortgage Corporation		06/25/2029	01/08/2020	179,210.03	180,022.08	---	190,521.77	10,754.58	2.258	0.644	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137FQ3Y7	Agency MBS	Federal Home Loan Mortgage Corporation		07/25/2029	01/08/2020	179,865.97	179,929.21	---	190,278.41	10,415.73	2.190	0.922	AAA
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	AAA
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	---	41,926.88	(321.49)	2.500	1.025	AAA
256350023	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	AAA
256350023	MIM-Sr Lien Reserve Fund-1	36179NKP2	Agency MBS	Government National Mortgage Association		08/20/2028	---	87,407.48	91,109.44	---	91,167.75	143.16	2.500	0.755	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	---	72,539.95	(457.85)	2.500	0.947	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3140IAU97	Agency MBS	Federal National Mortgage Association		05/01/2023	05/20/2020	39,311.92	40,872.11	---	40,104.45	(182.96)	2.642	0.913	AAA
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	---	75,733.87	(85.23)	2.500	0.727	AAA
256350023	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	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3620ARZE4	Agency MBS	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	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	---	77,325.15	(292.10)	3.000	0.889	AAA
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	---	133,473.32	522.16	3.000	0.465	AAA
256350023	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	AAA
256350023	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	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137BVZ44	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	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	---	197,859.52	(1,483.30)	2.5		

91 CIP STAMP Portfolio by Investment Category for quarter ended June 30, 2021

Source	Account	Identifier	Security Type	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Next Call Date	Base Market Value	Base Net Total Unrealized Gain/Loss	Coupon	Yield	Summarized 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	---	72,241.92	130.16	3.500	1.052	AAA
256350023	MIM-Sr Lien Reserve Fund-1	36179RHM4	Agency MBS	Government National Mortgage Association	07/20/2030	10/27/2020	66,157.15	70,085.24	---	70,964.13	897.43	3.500	0.726	AAA
256350023	MIM-Sr Lien Reserve Fund-1	31406UF6	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	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	---	236,068.19	(1,109.50)	2.905	0.877	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	---	78,553.94	(729.83)	3.500	0.704	AAA
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	31418DVU3	Agency MBS	Federal National Mortgage Association	01/01/2031	01/21/2021	161,631.49	168,904.90	---	167,241.71	(1,346.66)	2.000	0.879	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3140X4H90	Agency MBS	Federal National Mortgage Association	06/01/2032	02/02/2021	137,245.38	144,836.77	---	143,439.26	(1,613.05)	2.500	0.969	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	3137NP40	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	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	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3138ETQ4	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	AAA
256350023	MIM-Sr Lien Reserve Fund-1	36176XQB8	Agency MBS	Government National Mortgage Association	05/15/2027	02/23/2021	38,286.60	40,057.36	---	40,235.39	214.63	3.000	0.553	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3140R3R2	Agency MBS	Federal National Mortgage Association	10/01/2028	02/26/2021	78,227.71	81,772.40	---	82,129.70	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	---	90,602.25	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	---	32,842.72	143.76	2.500	0.399	AAA
256350023	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
256350023	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	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3138EQRJ3	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	---	106,075.50	107.59	2.500	0.857	AAA
256350023	MIM-Sr Lien Reserve Fund-1	31418DYF3	Agency MBS	Federal National Mortgage Association	04/01/2031	---	255,692.82	265,086.07	---	264,959.12	21.25	2.000	0.925	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3140R8ME0	Agency MBS	Federal National Mortgage Association	12/01/2032	---	58,753.41	62,643.32	---	62,122.92	(552.41)	3.000	1.148	AAA
256350023	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	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	---	42,543.60	454.82	2.900	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	---	38,969.51	24.36	1.583	0.239	AAA
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	---	274,971.35	(36.31)	0.210	0.220	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3132A8GL7	Agency MBS	Federal Home Loan Mortgage Corporation	05/01/2031	05/11/2021	75,649.04	80,542.58	---	79,759.81	(788.46)	3.000	1.151	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3132D9C93	Agency MBS	Federal Home Loan Mortgage Corporation	10/01/2040	05/12/2021	164,203.62	175,261.70	---	174,960.59	(165.30)	3.000	1.038	AAA
256350023	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	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	---	215,676.15	(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	MIM-Sr Lien Reserve Fund-1	3140X7LS6	Agency MBS	Federal National Mortgage Association	08/01/2035	05/25/2021	127,181.73	133,520.94	---	133,400.92	(226.18)	2.500	0.876	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137B3NW4	Agency MBS	Federal Home Loan Mortgage Corporation	09/25/2022	04/30/2021	17,520.79	17,756.22	---	17,774.66	44.38	2.778	0.221	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	---	52,671.95	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	---	187,663.00	(222.77)	2.770	0.836	AAA
256350021	MIM-RCTC 2013 Residual Fund	3137BIUF7	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	AAA
256350021	MIM-RCTC 2013 Residual Fund	3620ARB67	Agency MBS	Government National Mortgage Association	05/15/2025	06/10/2019	34,386.72	35,638.62	---	36,485.35	1,235.09	4.000	-0.419	AAA
256350021	MIM-RCTC 2013 Residual Fund	31406DUX8	Agency MBS	Federal National Mortgage Association	08/01/2031	07/26/2019	0.00	0.00	---	0.00	(0.00)	2.500	0.529	AAA
256350021	MIM-RCTC 2013 Residual Fund	3138EKX14	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	3136AMM48	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	MIM-RCTC 2013 Residual Fund	36178NB99	Agency MBS	Government National Mortgage Association	08/15/2027	10/11/2019	72,360.62	73,163.37	---	73,379.50	2,310.79	2.500	0.543	AAA
256350021	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	AAA
256350021	MIM-RCTC 2013 Residual Fund	36179MA46	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	AAA
256350021	MIM-RCTC 2013 Residual Fund	3620ZF2H8	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	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	AAA
256350021	MIM-RCTC 2013 Residual Fund	36179QZ48	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	AAA
256350021	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	AAA
256350021	MIM-RCTC 2013 Residual Fund	3137BJP56	Agency MBS	Federal Home Loan Mortgage Corporation	01/25/2025	07/23/2020	38,323.96	39,960.22	---	39,842.35	234.77	2.697	0.305	AAA
256350021	MIM-RCTC 2013 Residual Fund	3137BFE80	Agency MBS	Federal Home Loan Mortgage Corporation	08/25/2024	07/15/2020	257,106.60	268,475.53	---	266,138.75	484.16	2.720	0.406	AAA
256350021	MIM-RCTC 2013 Residual Fund	3132A8S11	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	AAA
256350021	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	AAA
256350021	MIM-RCTC 2013 Residual Fund	31407Q32	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	AAA
256350021	MIM-RCTC 2013 Residual Fund	3140R8ME0	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	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	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	AAA
256350021	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	AAA
256350021	MIM-RCTC 2013 Residual Fund	3140X4H90	Agency MBS	Federal National Mortgage Association	06/01/2032	02/02/2021	205,868.06	217,255.14	---	215,158.89	(2,419.58)	2.500	0.969	AAA
256350021	MIM-RCTC 2013 Residual Fund	3140X9VK8	Agency MBS	Federal National Mortgage Association	02/01/2035	02/10/2021	113,619.56	121,821.47	---	119,513.01	(2,263.95)	3.000	1.209	AAA
256350021	MIM-RCTC 2013 Residual Fund	3137AXHN6	Agency MBS	Federal Home Loan Mortgage Corporation	02/25/2022	01/25/2018	3,201.56	3,157.54	---	3,206.84	13.74	1.749	0.239	AAA
256350021	MIM-RCTC 2013 Residual Fund	3137B7Y99	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	0.929	AAA
256350021	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	0.525	AAA
256350021	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	AAA
256350021	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	AAA
256350021	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	AAA
256350021	MIM-RCTC 2013 Residual Fund	3140X7LS6	Agency MBS	Federal National Mortgage Association	08/01/2035	05/25/2021	200,281.42	200,281.42	---	200,101.38	(39.27)	2.500	0.876	AAA
256350021	MIM-RCTC 2013 Residual Fund	3137BJQ71	Agency MBS	Federal Home Loan Mortgage Corporation	05/25/2025	---	250,000.00	268,755.86	---	268,090.00	(435.47)	2.770	0.836	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3620ARB67	Agency MBS	Government National Mortgage Association	05/15/2025	06/10/2019								

91 CIP STAMP Portfolio by Investment Category for quarter ended June 30, 2021

Source	Account	Identifier	Security Type	Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Next Call Date	Base Market Value	Base Net Total Unrealized Gain/Loss	Coupon	Yield	Summarized Credit Rating
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	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	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	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3136AHAEO	Agency MBS	Federal National Mortgage Association		04/25/2023	06/28/2019	33,996.53	34,310.32	---	34,896.42	607.73	2.634	0.173	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	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	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	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	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	MIM-RCTC 91 TIFIA Reserve	3137BP4K2	Agency MBS	Federal Home Loan Mortgage Corporation		03/25/2026	09/09/2019	200,000.00	210,125.00	---	215,642.00	8,281.94	2.849	1.112	AAA
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	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	3137BJQI7	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	MIM-RCTC 91 TIFIA Reserve	36179M4J6	Agency MBS	Government National Mortgage Association		03/20/2028	11/20/2019	111,121.46	112,458.40	---	115,896.35	3,550.10	2.500	0.763	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36202F2H8	Agency MBS	Government National Mortgage Association		01/20/2027	12/12/2019	116,447.07	119,321.86	---	122,137.84	3,088.02	3.000	0.621	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	0.644	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
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	3140AU97	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	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)	2.500	0.900	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3620ARZE4	Agency MBS	Government National Mortgage Association		02/15/2026	06/22/2020	72,166.19	75,503.88	---	75,819.24	328.52	3.000	0.111	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36176XE21	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
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	0.950	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	3.045	0.511	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	3138XOZY7	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	3137FBA82	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	31406FU6	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	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	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137BYPO7	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	AAA
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	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	31418DVU3	Agency MBS	Federal National Mortgage Association		01/01/2031	01/21/2021	184,721.70	193,034.18	---	191,133.39	(1,539.05)	2.000	0.779	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	0.969	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	3138ETOP4	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	36176XOB8	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	314083R2	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	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	MIM-RCTC 91 TIFIA Reserve	31418DQ47	Agency MBS	Federal National Mortgage Association		07/01/2035	---	225,920.81	233,836.87	---	233,211.28	(345.11)	2.000	1.101	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	31418DYF3	Agency MBS	Federal National Mortgage Association		04/01/2031	---	299,112.35	310,105.95	---	309,952.18	19.27	2.000	0.925	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	31408ME0	Agency MBS	Federal National Mortgage Association		12/01/2032	---	73,174.70	78,017.02	---	77,371.27	(686.21)	3.000	1.148	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36179NAH1	Agency MBS	Government National Mortgage Association		04/20/2028	03								

91 CIP STAMP Portfolio by Investment Category for quarter ended June 30, 2021

Source	Account	Account	Identifier	Category	Security Type	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Next Call Date	Base Market Value	Base Net Total Unrealized Gain/Loss	Coupon	Yield	Summarized Credit Rating
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	3140X7L56	Agency MBS	Federal National Mortgage Association			08/01/2035	05/23/2021	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
256350021	MIM-RCTC 2013 Residual Fund	38013FAD3	Asset Backed	GM Financial Consumer Automobile Receivables Trust 2018-4			10/16/2023	07/24/2019	28,935.10	29,465.19	---	29,280.87	172.71	3.210	1.094	AAA
256350021	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	---	76,407.34	539.97	3.190	0.540	AAA
256350021	MIM-RCTC 2013 Residual Fund	14315XAC2	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	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	AAA
256350021	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	AAA
256350021	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	AAA
256350021	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	AAA
256350021	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	AAA
256350021	MIM-RCTC 2013 Residual Fund	34528QF03	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	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	MIM-RCTC 2013 Residual Fund	34528QGX6	Asset Backed	Ford Credit Floorplan Master Owner Trust A, Series 2019-2			04/15/2024	05/24/2021	100,000.00	107,390.62	---	106,856.00	(287.96)	3.250	0.768	AA
256350021	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	A
256350021	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	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	A
256350021	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	A
256350021	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	A
256350021	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	A
256350021	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	A
256350021	MIM-RCTC 2013 Residual Fund	863667BB6	Corporate	Stryker Corporation			12/01/2023	11/18/2020	160,000.00	159,860.80	12/01/2021	159,872.00	(16.45)	0.600	0.633	A
256350021	MIM-RCTC 2013 Residual Fund	637432MV4	Corporate	National Rural Utilities Cooperative Finance Corporation			11/15/2023	12/23/2020	165,000.00	178,234.65	11/17/2022	175,177.20	(509.40)	3.400	0.479	A
256350021	MIM-RCTC 2013 Residual Fund	89236THU2	Corporate	Toyota Motor Credit Corporation			01/11/2024	01/06/2021	170,000.00	169,989.80	---	169,442.40	(549.00)	0.450	0.581	A
256350021	MIM-RCTC 2013 Residual Fund	21688AAQ5	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	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	AA
256350021	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	A
256350021	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	A
256350021	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	A
256350021	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	A
256350021	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	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	A
256350021	MIM-RCTC 2013 Residual Fund	440452AG5	Corporate	Hormel Foods Corporation			06/03/2024	05/25/2021	215,000.00	214,961.30	06/03/2022	215,468.70	506.42	0.650	0.414	A
256350021	MIM-RCTC 2013 Residual Fund	89788MAF9	Corporate	Truist Financial Corporation			06/09/2025	06/02/2021	245,000.00	245,000.00	06/09/2024	245,284.20	284.20	0.428	0.411	A
256350023	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	AAA
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	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
256350023	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	AAA
256350021	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	0.010	0.010	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	31846V401	MM Fund	First American Funds, Inc. - Government Obligations Fund			06/30/2021	---	0.00	748,456.83	---	748,456.83	0.00	0.010	0.010	AAA
256350021	MIM-RCTC 2013 Residual Fund	650036A55	Muni	The New York State Urban Development Corporation			03/15/2024	06/18/2020	180,000.00	180,000.00	---	181,553.40	1,553.40	0.965	0.643	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	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	AAA
256350021	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	AA
256350021	MIM-RCTC 2013 Residual Fund	283062DK0	Muni	El Dorado Irrigation District			03/01/2022	06/16/2020	155,000.00	155,000.00	---	155,485.15	485.15	0.739	0.271	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	783186T22	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
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	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	9128285W6	TIPS	United States Department of the Treasury			01/15/2029	---	158,601.00	167,501.78	---	183,502.94	17,784.15	0.875	-1.114	AAA
256350023	MIM-Sr Lien Reserve Fund-1	912828G38	US Gov	United States Department of the Treasury			11/15/2024	04/18/2017	760,000.00	770,717.19	---	803,403.60	38,423.98	2.250	0.540	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	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	AAA
256350023	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	AAA
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	0.078	AAA
256350021	MIM-RCTC 2013 Residual Fund	912828L57	US Gov	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	MIM-RCTC 2013 Residual Fund	912828YK0	US Gov	United States Department of the Treasury			10/15/2022	---	1,820,000.00	1,830,721.10	---	1,848,719.60	19,974.22	1.375	0.152	AAA
256350021	MIM-RCTC 2013 Residual Fund	912828D55	US Gov	United States Department of the Treasury			03/15/2023	---	1,560,000.00	1,572,206.84	---	1,567,924.80	(888.25)	0.500	0.202	AAA
256350021	MIM-RCTC 2013 Residual Fund	912828T67	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
25635002																

91 CIP STAMP Portfolio by Investment Category for quarter ended June 30, 2021

Source	Account	Identifier	Security Type	Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Next Call	Base Market Value	Base Net Total Unrealized Gain/Loss	Coupon	Yield	Summarized Credit Rating
256350021	MIM-RCTC 2013 Residual Fund	196480CW5	VRDN		Colorado Housing and Finance Authority, Inc.	10/01/2051	03/19/2020	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			

91 CIP STAMP Portfolio by Account for quarter ended June 30, 2021

Source Account	Account	Identifier	Security Type Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Next Call Date	Base Market Value	Base Net Total Unrealized Gain/Loss	Coupon	Yield	Summarized 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	MIM-RCTC 91 TIFIA Reserve	3134GWN4	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	AAA
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	MIM-RCTC 91 TIFIA Reserve	3134GXTD8	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	MIM-RCTC 91 TIFIA Reserve	3137B6DF5	Agency CMO	Federal Home Loan Mortgage Corporation	11/15/2026	06/18/2019	93,836.57	92,861.55	---	95,617.59	2,413.10	2.000	0.360	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	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	MIM-RCTC 91 TIFIA Reserve	3136AGZA3	Agency CMO	Federal National Mortgage Association	09/25/2030	06/25/2019	0.01	0.01	---	0.01	(0.00)	3.000	1.012	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137AXHP1	Agency CMO	Federal Home Loan Mortgage Corporation	09/25/2022	06/28/2019	150,000.00	152,232.42	---	153,291.00	2,631.26	2.573	0.473	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	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
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	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	4.000	0.344	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38379JM99	Agency CMO	Government National Mortgage Association	02/16/2041	---	18,847.59	18,894.66	---	18,905.83	55.46	2.500	-1.053	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38378JZD7	Agency CMO	Government National Mortgage Association	12/20/2040	10/16/2019	23,412.30	23,119.64	---	23,697.69	488.14	1.500	0.435	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	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)	3.500	-0.461	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137B5A60	Agency CMO	Federal Home Loan Mortgage Corporation	10/15/2028	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	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)	3.230	0.345	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137B45W2	Agency CMO	Federal Home Loan Mortgage Corporation	09/15/2030	12/30/2020	58,845.79	59,434.25	---	59,447.78	236.04	2.750	-0.774	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3136ARSX9	Agency CMO	Federal National Mortgage Association	09/25/2027	02/04/2021	46,485.28	47,393.20	---	47,564.20	195.51	1.500	0.367	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137AAQEE1	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	MIM-RCTC 91 TIFIA Reserve	3136ABNZ2	Agency CMO	Federal National Mortgage Association	11/25/2042	02/05/2021	57,319.42	57,315.25	---	57,731.63	463.82	2.000	0.263	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137B9RN7	Agency CMO	Federal Home Loan Mortgage Corporation	12/15/2027	02/05/2021	43,384.50	44,367.43	---	44,675.63	414.58	2.500	-0.419	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	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	---	239,089.78	(876.09)	2.802	0.371	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3136AQZK9	Agency CMO	Federal National Mortgage Association	11/25/2031	03/11/2021	81,434.13	84,045.75	---	83,898.32	(106.17)	2.000	0.775	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137AYSH5	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	MIM-RCTC 91 TIFIA Reserve	3137AUPE3	Agency CMO	Federal Home Loan Mortgage Corporation	06/25/2022	06/28/2019	197,583.01	199,335.02	---	200,501.32	2,601.97	2.396	0.463	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3620ARB67	Agency MBS	Government National Mortgage Association	05/15/2025	06/10/2019	104,997.64	108,820.21	---	111,405.65	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	3620C4U5	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	MIM-RCTC 91 TIFIA Reserve	3137F4D41	Agency MBS	Federal Home Loan Mortgage Corporation	01/25/2028	06/27/2019	150,000.00	163,248.05	---	170,920.50	10,620.69	3.600	1.329	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137B1U75	Agency MBS	Federal Home Loan Mortgage Corporation	01/25/2023	06/27/2019	303,071.75	305,995.91	---	309,251.38	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
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	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	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	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3136AHAE0	Agency MBS	Federal National Mortgage Association	04/25/2023	06/28/2019	33,996.53	34,310.32	---	34,896.42	607.73	2.634	0.173	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3138EJP25	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	MIM-RCTC 91 TIFIA Reserve	38378WNU3	Agency MBS	Government National Mortgage Association	06/16/2048	06/27/2019	0.00	0.00	---	(0.00)	(0.00)	3.131	1.124	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	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	3138EKLX4	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	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	MIM-RCTC 91 TIFIA Reserve	3137BP4K2	Agency MBS	Federal Home Loan Mortgage Corporation	03/25/2026	09/09/2019	200,000.00	210,125.00	---	215,642.00	8,281.94	2.849	1.112	AAA
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	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	MIM-RCTC 91 TIFIA Reserve	36179M416	Agency MBS	Government National Mortgage Association	03/20/2028	11/20/2019	111,121.46	112,458.40	---	115,896.35	3,550.10	2.500	0.673	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36202F2H8	Agency MBS	Government National Mortgage Association	01/20/2027	12/12/2019	116,447.07	119,321.86	---	122,137.84	3,088.02	3.000	0.621	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137FP												

91 CIP STAMP Portfolio by Account for quarter ended June 30, 2021

Source Account	Account	Identifier	Security Type Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Next Call Date	Base Market Value	Base Net Total Unrealized Gain/Loss	Coupon	Yield	Summarized 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	---	46,420.79	(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	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)	2.500	0.900	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3620ARZE4	Agency MBS	Government National Mortgage Association	02/15/2026	06/22/2020	72,166.19	75,503.88	---	75,819.24	328.52	3.000	0.111	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36176XE21	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
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	0.950	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	3.045	0.511	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	3137FVHY9	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	36179RH44	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	31406FU6	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	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	0.707	AAA
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	AAA
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	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	31418DVU3	Agency MBS	Federal National Mortgage Association	01/01/2031	01/21/2021	184,721.70	193,034.18	---	191,133.39	(1,539.05)	2.000	0.879	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	0.969	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	3140X83R2	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	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	MIM-RCTC 91 TIFIA Reserve	31418DQ47	Agency MBS	Federal National Mortgage Association	07/01/2035	---	225,920.81	233,836.87	---	233,211.28	(345.11)	2.000	1.101	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	31418DYF3	Agency MBS	Federal National Mortgage Association	04/01/2031	---	299,112.35	310,105.95	---	309,952.18	19.27	2.000	0.925	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3140X8ME0	Agency MBS	Federal National Mortgage Association	12/01/2032	---	73,174.70	78,017.02	---	77,371.27	(686.21)	3.000	1.148	AAA
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	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	MIM-RCTC 91 TIFIA Reserve	31846V401	MM Fund	First American Funds, Inc. - Government Obligations Fund	06/30/2021	---	0.00	748,456.83	---	748,456.83	0.00	0.010	0.010	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	9128285W6	TIPS	United States Department of The Treasury	01/15/2029	---	158,601.00	167,501.78	---	183,502.94	17,784.15	0.875	-1.114	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	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	91282ZF0	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	91282G38	US Gov	United States Department of The Treasury	11/15/2024	06/30/2021	350,000.00	370,125						



91 CIP STAMP Portfolio by Account for quarter ended June 30, 2021

Source Account	Account	Identifier	Security Type Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Next Call Date	Base Market Value	Base Net Total Unrealized Gain/Loss	Coupon	Yield	Summarized Credit Rating
256350021	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	AAA
256350021	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	AAA
256350021	MIM-RCTC 2013 Residual Fund	3133Q5GZ3	Agency CMO	Federal Home Loan Mortgage Corporation	09/25/2033	01/05/2021	218,970.47	222,015.53	---	220,893.03	(1,027.13)	1.000	0.496	AAA
256350021	MIM-RCTC 2013 Residual Fund	3137BLW87	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	MIM-RCTC 2013 Residual Fund	3136ADZAO	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	AAA
256350021	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	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	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	AAA
256350021	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	AAA
256350021	MIM-RCTC 2013 Residual Fund	3620ARB67	Agency MBS	Government National Mortgage Association	05/15/2025	06/10/2019	34,386.72	35,638.62	---	36,485.35	1,235.09	4.000	-0.419	AAA
256350021	MIM-RCTC 2013 Residual Fund	3140J6DU8	Agency MBS	Federal National Mortgage Association	08/01/2031	07/26/2019	0.00	0.00	---	0.00	(0.00)	2.500	0.529	AAA
256350021	MIM-RCTC 2013 Residual Fund	3138EKXL4	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	3136AMM48	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	MIM-RCTC 2013 Residual Fund	36178NB99	Agency MBS	Government National Mortgage Association	08/15/2027	10/11/2019	72,360.62	73,163.37	---	75,379.50	2,310.79	2.500	0.543	AAA
256350021	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	AAA
256350021	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	AAA
256350021	MIM-RCTC 2013 Residual Fund	3620F2H8	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	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	AAA
256350021	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	AAA
256350021	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	AAA
256350021	MIM-RCTC 2013 Residual Fund	3137BJP56	Agency MBS	Federal Home Loan Mortgage Corporation	01/25/2025	07/23/2020	38,323.96	39,960.22	---	39,842.35	234.77	2.697	0.305	AAA
256350021	MIM-RCTC 2013 Residual Fund	3137BFE80	Agency MBS	Federal Home Loan Mortgage Corporation	08/25/2024	07/15/2020	257,106.60	268,475.53	---	266,138.75	484.16	2.720	0.406	AAA
256350021	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	AAA
256350021	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	AAA
256350021	MIM-RCTC 2013 Residual Fund	31407Q32	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	0.476	AAA
256350021	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	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	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	AAA
256350021	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	AAA
256350021	MIM-RCTC 2013 Residual Fund	3140X4H90	Agency MBS	Federal National Mortgage Association	06/01/2032	02/02/2021	205,868.06	217,255.14	---	215,158.89	(2,419.58)	2.500	0.969	AAA
256350021	MIM-RCTC 2013 Residual Fund	3140X9VK8	Agency MBS	Federal National Mortgage Association	02/01/2035	02/10/2021	113,619.56	121,821.47	---	119,513.01	(2,263.95)	3.000	1.209	AAA
256350021	MIM-RCTC 2013 Residual Fund	3137AXHN6	Agency MBS	Federal Home Loan Mortgage Corporation	02/25/2022	01/25/2018	3,201.56	3,157.54	---	3,206.84	13.74	1.749	0.239	AAA
256350021	MIM-RCTC 2013 Residual Fund	3137BYYY9	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	AAA
256350021	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	AAA
256350021	MIM-RCTC 2013 Residual Fund	3137AWQ63	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	AAA
256350021	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	AAA
256350021	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	AAA
256350021	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	AAA
256350021	MIM-RCTC 2013 Residual Fund	3137BJQ71	Agency MBS	Federal Home Loan Mortgage Corporation	05/25/2025	---	250,000.00	268,755.86	---	268,090.00	(435.47)	2.770	0.836	AAA
256350021	MIM-RCTC 2013 Residual Fund	38013FAD3	Asset Backed	GM Financial Consumer Automobile Receivables Trust 2018-4	10/16/2023	07/24/2019	28,935.10	29,465.19	---	29,280.87	172.71	3.210	1.094	AAA
256350021	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	---	76,407.34	539.97	3.190	0.540	AAA
256350021	MIM-RCTC 2013 Residual Fund	14315XAC2	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	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	0.392	AAA
256350021	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	AAA
256350021	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	AAA
256350021	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	AAA
256350021	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	AAA
256350021	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	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	MIM-RCTC 2013 Residual Fund	34528QGX6	Asset Backed	Ford Credit Floorplan Master Owner Trust A, Series 2019-2	04/15/2024	05/24/2021	100,000.00	107,390.62	---	106,856.00	(287.96)	3.250	0.768	AA
256350021	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	A
256350021	MIM-RCTC 2013 Residual Fund	14913RD28	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	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	A
256350021	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	A
256350021	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	A
256350021	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	A
256350021	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	A
256350021	MIM-RCTC 2013 Residual Fund	86366BB86	Corporate	Stryker Corporation	12/01/2023	11/18/2020	160,000.00	159,860.80	12/01/2021	159,872.00	(16.45)	0.600	0.633	A
256350021	MIM-RCTC 2013 Residual Fund	637432MV4	Corporate	National Rural Utilities Cooperative Finance Corporation	11/15/2023	12/23/2020	165,000.00	178,234.65	08/15/2023	175,177.20	(509.40)	3.400	0.479	A
256350021	MIM-RCTC 2013 Residual Fund	89236THU2	Corporate	Toyota Motor Credit Corporation	01/11/2024	01/06/2021	170,000.00	169,989.80	---	169,442.40	(549.00)	0.450	0.581	A
256350021	MIM-RCTC 2013 Residual Fund	21688AAQ5	Corporate	Cooperative 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	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	AA
256350021	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	A
256350021	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	A
256350021	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	A
256350021	MIM-RCTC 2013 Residual Fund	84240HOC0	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	A
256350021	MIM-RCTC 2013 Residual Fund													



91 CIP STAMP Portfolio by Account for quarter ended June 30, 2021

Source Account	Account	Identifier	Security Type Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Next Call Date	Base Market Value	Base Net Total Unrealized Gain/Loss	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	---	155,485.15	485.15	0.739	0.271	AA
256350021	MIM-RCTC 2013 Residual Fund	072024WV8	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	783186T22	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	MIM-RCTC 2013 Residual Fund	912828L57	US Gov	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	MIM-RCTC 2013 Residual Fund	912828YK0	US Gov	United States Department of The Treasury	10/15/2022	---	1,820,000.00	1,830,721.10	---	1,848,719.60	19,974.22	1.375	0.152	AAA
256350021	MIM-RCTC 2013 Residual Fund	912828ZD5	US Gov	United States Department of The Treasury	03/15/2023	---	1,560,000.00	1,572,206.84	---	1,567,924.80	(888.25)	0.500	0.202	AAA
256350021	MIM-RCTC 2013 Residual Fund	912828T67	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	MIM-RCTC 2013 Residual Fund	912828Y27	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	MIM-RCTC 2013 Residual Fund	912828YY0	US Gov	United States Department of The Treasury	12/31/2024	06/21/2021	775,000.00	805,485.35	---	806,488.25	1,144.53	1.750	0.576	AAA
256350021	MIM-RCTC 2013 Residual Fund	196480CW5	VRDN	Colorado Housing and Finance Authority, Inc.	10/01/2051	03/19/2020	200,000.00	200,000.00	07/20/2021	200,000.00	0.00	0.070	0.070	AAA
							26,286,683.80	26,963,809.80			26,991,809.05	93,472.89		
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	3134GWN4D	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	3134GWT10	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	3134GXD78	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	38376TSZ1	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	MIM-Sr Lien Reserve Fund-1	38378TAF7	Agency CMO	Government National Mortgage Association	07/20/2041	07/05/2013	65,896.83	65,906.76	---	67,944.24	2,097.57	2.500	0.702	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38380AZ34	Agency CMO	Government National Mortgage Association	04/20/2046	11/28/2016	73,880.25	75,949.48	---	77,022.38	1,721.72	3.000	1.650	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378CRT6	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	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	0.743	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	MIM-Sr Lien Reserve Fund-1	3137B5A60	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	AAA
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	MIM-Sr Lien Reserve Fund-1	3136ADFF1	Agency CMO	Federal National Mortgage Association	04/25/2023	06/10/2019	35,705.03	35,191.77	---	35,903.91	469.87	1.500	0.469	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	19,373.38	---	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	MIM-Sr Lien Reserve Fund-1	3137B1UG5	Agency CMO	Federal Home Loan Mortgage Corporation	01/25/2023	---	240,000.00	250,336.72	---	247,327.20	1,513.82	2.637	0.353	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378AU90	Agency CMO	Government National Mortgage Association	10/20/2026	04/28/2020	60,501.71	62,241.13	---	61,932.57	323.90	3.000	-0.211	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137ARVU7	Agency CMO	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	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	3137AQOE1	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	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	MIM-Sr Lien Reserve Fund-1	38378HAU0	Agency CMO	Government National Mortgage Association	08/20/2027	---	52,431.41	53,328.72	---	53,386.18	63.04	1.500	0.508	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137BLW87	Agency CMO	Federal Home Loan Mortgage Corporation	01/25/2025	02/04/2021	196,617.19	206,724.54	---	204,934.10	(750.94)	2.802	0.371	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	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	3136A7D23	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	MIM-Sr Lien Reserve Fund-1	3137AUPE3	Agency CMO	Federal Home Loan Mortgage Corporation	06/25/2022	---	148,187.26	149,779.58	---	150,375.99	2,107.04	2.396	0.463	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38379KDN5	Agency MBS	Government National Mortgage Association	09/16/2055	08/05/2015	52,703.67	51,357.25	---	54,810.76	1,863.07	2.381	1.979	AAA
256350023	MIM-Sr Lien Reserve Fund-1	36202F2H8	Agency MBS	Government National Mortgage Association	01/20/2027	---	74,991.91	77,295.10	---	78,656.77	2,108.68	3.000	0.621	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	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	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	3138EKL4	Agency MBS	Federal National Mortgage Association	03/01/2023	---	189,557.99	186,863.52	---	193,000.37	3,757.12	2.325	0.781	AAA
256350023</														

91 CIP STAMP Portfolio by Account for quarter ended June 30, 2021

Source Account	Account	Identifier	Security Type Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Next Call Date	Base Market Value	Base Net Total Unrealized Gain/Loss	Coupon	Yield	Summarized Credit Rating
256350023	MIM-Sr Lien Reserve Fund-1	3137FNAD2	Agency MBS	Federal Home Loan Mortgage Corporation	11/25/2028	08/01/2019	130,892.51	133,504.86	---	139,698.95	6,944.95	2.631	1.045	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3138LFGP7	Agency MBS	Federal National Mortgage Association	10/01/2028	08/07/2019	271,856.08	281,105.56	---	292,052.27	12,085.15	2.550	1.450	AAA
256350023	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	AAA
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	36179M436	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	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137FPJF3	Agency MBS	Federal Home Loan Mortgage Corporation	06/25/2029	01/08/2020	179,210.03	180,022.08	---	190,521.77	10,754.58	2.258	0.644	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137FQ3Y7	Agency MBS	Federal Home Loan Mortgage Corporation	07/25/2029	01/08/2020	179,865.97	179,929.21	---	190,278.41	10,415.73	2.190	0.922	AAA
256350023	MIM-Sr Lien Reserve Fund-1	36179NKH7	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	AAA
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	---	41,926.88	(321.49)	2.500	1.025	AAA
256350023	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	AAA
256350023	MIM-Sr Lien Reserve Fund-1	36179NKP2	Agency MBS	Government National Mortgage Association	08/20/2028	---	87,407.48	91,109.44	---	91,167.75	143.16	2.500	0.755	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	---	72,539.95	(457.85)	2.500	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)	2.642	0.913	AAA
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	---	75,733.87	(85.23)	2.500	0.727	AAA
256350023	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	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3620ARZE4	Agency MBS	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	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	---	77,325.15	(292.10)	3.000	0.889	AAA
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	---	133,473.32	522.16	3.000	0.465	AAA
256350023	MIM-Sr Lien Reserve Fund-1	36179NAJ7	Agency MBS	Government National Mortgage Association	04/20/2028	06/30/2020	127,817.77	29,360.79	---	29,183.62	(135.95)	3.000	0.950	AAA
256350023	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	AAA
256350023	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	(2,456.62)	3.045	0.511	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	---	197,859.52	(1,483.30)	2.500	0.895	AAA
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	---	128,981.40	(772.84)	3.000	1.140	AAA
256350023	MIM-Sr Lien Reserve Fund-1	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
256350023	MIM-Sr Lien Reserve Fund-1	3138X0Z77	Agency MBS	Federal National Mortgage Association	07/01/2028	08/31/2020	34,403.43	36,150.47	---	36,045.85	2.41	2.500	0.458	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137FVH99	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
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	3137FBA82	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	AAA
256350023	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	---	30,235.46	33.57	2.500	0.541	AAA
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	---	72,241.92	130.16	3.500	1.052	AAA
256350023	MIM-Sr Lien Reserve Fund-1	36179RHM4	Agency MBS	Government National Mortgage Association	07/20/2030	10/27/2020	66,157.15	70,085.24	---	70,964.13	897.43	3.500	0.726	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3140J6UF6	Agency MBS	Federal National Mortgage Association	10/01/2032	11/03/2020	82,150.25	87,693.39	---	87,569.70	(132.76)	3.000	0.841	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	---	236,068.19	(1,109.50)	2.905	0.877	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	---	78,553.94	(729.83)	3.500	0.704	AAA
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	31418DVU3	Agency MBS	Federal National Mortgage Association	01/01/2031	01/21/2021	161,631.49	168,904.90	---	167,241.71	(1,346.66)	2.000	0.879	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3140X4H90	Agency MBS	Federal National Mortgage Association	06/01/2032	02/02/2021	137,245.38	144,836.77	---	143,439.26	(1,613.05)	2.500	0.969	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	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	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3138ETQ4	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	AAA
256350023	MIM-Sr Lien Reserve Fund-1	36176XQB8	Agency MBS	Government National Mortgage Association	05/15/2027	02/23/2021	38,286.60	40,057.36	---	40,235.39	214.63	3.000	0.553	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3140H3R2	Agency MBS	Federal National Mortgage Association	10/01/2028	02/26/2021	78,227.71	81,772.40	---	82,129.70	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	---	90,602.25	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	---	32,842.72	143.76	2.500	0.399	AAA
256350023	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
256350023	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	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3138EQRJ3	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	---	106,075.50	107.59	2.500	0.857	AAA
256350023	MIM-Sr Lien Reserve Fund-1	31418DYF3	Agency MBS	Federal National Mortgage Association	04/01/2031	---	255,692.82	265,086.07	---	264,959.12	21.25	2.000	0.925	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3140HME0	Agency MBS	Federal National Mortgage Association	12/01/2032	---	88,753.41	62,643.32	---	62,122.92	(552.41)	3.000	1.148	AAA
256350023	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	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	---	42,543.60	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	---	38,969.51	24.36	1.583	0.239	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137FYUR5	Agency MBS	Federal Home Loan Mortgage Corporation	08/25/2024	04/30/2021	274,971.35	275,047.55	---	274,971.35	(36.31)	0.210	0.220	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3132A8GL7	Agency MBS	Federal Home Loan Mortgage Corporation	05/01/2031	05/11/2021	75,649.04	80,542.58	---	79,759.81	(788.46)	3.000	1.151	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3132D9C93	Agency MBS	Federal Home Loan Mortgage Corporation	10/01/2040	05/12/2021	164,203.62	175,261.70	---	174,960.59	(165.30)	3.000	1.038	AAA
256350023	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	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	---	215,676.15	(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	MIM-Sr Lien Reserve Fund-1	3140X7LS6	Agency MBS	Federal National Mortgage Association	08/01/2035	05/25/2021	127,181.73	133,520.94	---	133,400.92	(226.18)	2.500	0.876	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137B3NW4	Agency MBS	Federal Home Loan Mortgage Corporation	09/25/2022	04/30/2021	17,520.79	17,756.22	---	17,744.66	44.38	2.778	0.221	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	---	52,671.95	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	---	187,663.00	(222.77)	2.770	0.836	AAA
256350023	MIM-Sr Lien Reserve Fund-1	CCVUSD	Currency	UNITED STATES OF AMERICA	06/30/2021	---	0.00	(452,609.14)	---	(452,609.14)	0.00	0.000	0.000	AAA
256350023	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	AAA
256350023	MIM-Sr Lien Reserve Fund-1	912825W6	TIPS	United States Department of The Treasury	01/15/2029	08/26/2019	132,167.50	142,341.						

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

ATTACHMENT 4

Source Account	Account	Identifier	Description	Beginning Base Market Value	Base Purchases	Base Sales	Base Maturities and Redemptions	Base Paydowns	Net Total Realized Gain/Loss	Base Amortization/Accretion	Base Change In Net Unrealized Gain/Loss	Ending Base Market Value	Ending Accrued Income Balance
256350018	MM-RCTC 91 TIFA Reserve	912828YK0	UNITED STATES TREASURY	534,964.50	-	-	-	-	-	(1,537.17)	(142.83)	533,284.50	1,518.70
256350018	MM-RCTC 91 TIFA Reserve	3137BYPQ7	FHMS K-726 A2	238,553.13	-	-	-	(698.23)	(41.18)	(1,179.52)	(566.01)	236,068.19	543.98
256350018	MM-RCTC 91 TIFA Reserve	3137FBA27	FHMS K-IR3 A1	140,155.60	-	-	-	-	-	(1,051.56)	687.56	139,791.60	329.12
256350018	MM-RCTC 91 TIFA Reserve	3137BV274	FHMS K-063 A1	323,261.81	-	-	-	(5,106.52)	(287.75)	(971.02)	(725.53)	316,170.99	753.81
256350018	MM-RCTC 91 TIFA Reserve	3138EJP25	FN AL2239	209,521.23	-	-	-	(39,568.33)	(388.26)	(956.72)	(197.41)	168,410.50	415.91
256350018	MM-RCTC 91 TIFA Reserve	3137FLP94	FHMS K-089 A2	309,628.00	-	-	-	-	-	(788.09)	7,302.84	316,142.75	816.52
256350018	MM-RCTC 91 TIFA Reserve	3137BLW87	FHMS K-050 A1	254,064.49	-	-	-	(13,686.02)	(657.31)	(772.78)	141.40	239,089.78	535.62
256350018	MM-RCTC 91 TIFA Reserve	912828XB1	UNITED STATES TREASURY	158,724.00	-	-	-	-	-	(679.54)	340.54	158,385.00	407.10
256350018	MM-RCTC 91 TIFA Reserve	3130AFFX0	FEDERAL HOME LOAN BANKS	224,974.00	-	-	-	-	-	(576.38)	2,754.38	227,152.00	812.50
256350018	MM-RCTC 91 TIFA Reserve	912828XB1	UNITED STATES TREASURY	476,172.00	-	-	-	-	-	(520.92)	(496.08)	475,155.00	1,221.30
256350018	MM-RCTC 91 TIFA Reserve	3137BM6P6	FHMS K-721 A2	204,118.85	-	-	-	(972.09)	(8.98)	(491.15)	(340.87)	202,305.75	509.53
256350018	MM-RCTC 91 TIFA Reserve	912828XB1	UNITED STATES TREASURY	116,397.60	-	-	-	-	-	(487.89)	239.29	116,149.00	298.54
256350018	MM-RCTC 91 TIFA Reserve	3137EADB2	FEDERAL HOME LOAN MORTGAGE CORP	508,995.00	-	(152,323.50)	-	-	1,870.47	(472.73)	(3,785.24)	354,284.00	3,879.17
256350018	MM-RCTC 91 TIFA Reserve	31307NP40	FH J32243	226,391.25	-	-	-	(10,774.98)	(775.28)	(437.08)	97.24	214,501.15	506.60
256350018	MM-RCTC 91 TIFA Reserve	3132AEFC5	FH ZT1963	466,227.40	-	-	-	(32,343.84)	(2,347.34)	(430.76)	(3,218.63)	427,886.83	1,164.98
256350018	MM-RCTC 91 TIFA Reserve	3137B7YX1	FHMS K-037 A1	149,780.72	-	-	-	(17,223.95)	(366.78)	(402.35)	(106.71)	131,680.93	278.83
256350018	MM-RCTC 91 TIFA Reserve	3137BP4K2	FHMS K-IR1 A2	214,794.00	-	-	-	-	-	(362.61)	1,210.61	215,642.00	474.83
256350018	MM-RCTC 91 TIFA Reserve	3137B4D41	FHMS K-074 A2	169,005.00	-	-	-	-	-	(361.99)	2,277.49	170,920.50	450.00
256350018	MM-RCTC 91 TIFA Reserve	3137B1BS0	FHMS K-026 A2	407,549.15	-	-	-	-	-	(342.03)	(1,866.02)	405,341.10	826.21
256350018	MM-RCTC 91 TIFA Reserve	3137B1UG5	FHMS K-027 A2	207,272.00	-	-	-	-	-	(327.02)	(838.98)	206,106.00	439.50
256350018	MM-RCTC 91 TIFA Reserve	3138L2QG5	FN AM2254	272,336.69	-	-	-	(2,357.57)	(134.68)	(321.41)	2,438.85	271,961.89	623.36
256350018	MM-RCTC 91 TIFA Reserve	3137B1U75	FHMS K-S01 A2	313,585.76	-	-	-	(2,919.31)	(9.96)	(304.90)	(1,100.22)	309,251.38	636.96
256350018	MM-RCTC 91 TIFA Reserve	3137F4CY6	FHMS K-BX1 A1	202,921.90	-	-	-	-	-	(299.28)	(540.52)	202,082.10	462.33
256350018	MM-RCTC 91 TIFA Reserve	3137AH6C7	FHMS K-015 A2	246,186.87	-	-	-	(154,731.68)	(226.76)	(299.00)	(800.30)	90,129.14	242.63
256350018	MM-RCTC 91 TIFA Reserve	3137BJ071	FHMS K-PLB A	214,602.00	-	-	-	-	-	(292.34)	162.34	214,472.00	461.67
256350018	MM-RCTC 91 TIFA Reserve	3137B1BS0	FHMS K-026 A2	257,942.50	-	-	-	-	-	(292.05)	(1,105.45)	256,545.00	522.92
256350018	MM-RCTC 91 TIFA Reserve	3137FBAJ5	FHMS K-IR3 A2	220,702.00	-	-	-	-	-	(289.15)	2,555.15	222,968.00	546.83
256350018	MM-RCTC 91 TIFA Reserve	38376WA62	GNR 2010-015 PD	66,549.13	-	-	-	(7,029.81)	(327.50)	(285.38)	(155.90)	58,750.54	184.24
256350018	MM-RCTC 91 TIFA Reserve	3137BLAC2	FHMS K-048 A2	98,225.10	-	-	-	-	-	(275.78)	57.98	98,007.30	246.30
256350018	MM-RCTC 91 TIFA Reserve	3137ATRW4	FHMS K-020 A2	305,688.00	-	-	-	(1,171.81)	(1.86)	(267.91)	(1,058.32)	303,188.10	590.93
256350018	MM-RCTC 91 TIFA Reserve	31418DXH0	FN MA4279	204,139.85	-	-	-	(5,492.48)	(197.73)	(245.82)	1,343.82	199,547.64	322.18
256350018	MM-RCTC 91 TIFA Reserve	3138FLGP7	FN AN2905	314,964.58	-	-	-	(1,268.58)	(38.63)	(239.35)	5,184.45	318,602.48	630.21
256350018	MM-RCTC 91 TIFA Reserve	31418DVU3	FN MA4226	199,728.40	-	-	-	(8,344.01)	(363.77)	(231.19)	343.95	191,133.39	307.87
256350018	MM-RCTC 91 TIFA Reserve	3137AECE9	FEDERAL HOME LOAN MORTGAGE CORP	271,053.00	-	(270,799.20)	-	-	136.62	(209.93)	(180.49)	-	-
256350018	MM-RCTC 91 TIFA Reserve	3137AXHP1	FHMS K-024 A2	154,249.50	-	-	-	-	-	(200.74)	(757.76)	153,291.00	321.63
256350018	MM-RCTC 91 TIFA Reserve	3137BSRZ8	FHMS K-J09 A2	78,004.70	-	-	-	(20,861.44)	(261.82)	(190.77)	(281.09)	56,409.58	130.67
256350018	MM-RCTC 91 TIFA Reserve	31418DQ74	FN MA4074	191,336.30	-	-	-	(16,436.48)	(581.91)	(188.86)	779.41	174,908.46	282.40
256350018	MM-RCTC 91 TIFA Reserve	3137AUPC3	FHMS K-021 A2	204,184.00	-	-	-	(2,416.99)	(4.62)	(185.35)	(1,075.72)	200,501.32	394.51
256350018	MM-RCTC 91 TIFA Reserve	3137BLAC2	FHMS K-048 A2	65,483.40	-	-	-	-	-	(172.48)	27.28	65,338.20	164.20
256350018	MM-RCTC 91 TIFA Reserve	3140X9VK8	FN FM6017	257,391.97	-	-	-	(16,600.27)	(1,198.68)	(167.34)	(399.67)	239,026.01	568.10
256350018	MM-RCTC 91 TIFA Reserve	3132D9C93	FH SC0096	-	207,915.81	-	-	(3,966.19)	(267.37)	(157.56)	(192.12)	203,332.57	477.08
256350018	MM-RCTC 91 TIFA Reserve	3137B4SW2	FHR 4243 LH	94,131.26	-	-	-	(34,001.39)	(271.02)	(150.91)	(260.15)	59,447.78	134.85
256350018	MM-RCTC 91 TIFA Reserve	3140A4U97	FN BM6007	51,442.68	-	-	-	(7,395.95)	(208.33)	(144.91)	56.81	43,750.31	94.42
256350018	MM-RCTC 91 TIFA Reserve	31418DYP3	FN MA4309	-	274,112.81	-	-	(3,687.90)	(138.17)	(189.76)	269,958.35	434.20	
256350018	MM-RCTC 91 TIFA Reserve	3136A7MN9	FNA 2012-M8 A2	102,007.54	-	-	-	(13,247.36)	(37.21)	(359.89)	88,225.96	170.45	
256350018	MM-RCTC 91 TIFA Reserve	3138EXKL4	FN AL3382	39,514.46	-	-	-	(262.65)	(2.61)	(134.64)	7.14	39,121.70	74.45
256350018	MM-RCTC 91 TIFA Reserve	3140J83R2	FN BM4407	111,216.03	-	-	-	(8,515.03)	(385.71)	(126.49)	473.34	102,662.14	203.72
256350018	MM-RCTC 91 TIFA Reserve	31419AM53	FN AE0379	38,833.94	-	-	-	(11,185.84)	(180.62)	(116.77)	(195.53)	27,155.18	122.23
256350018	MM-RCTC 91 TIFA Reserve	38376V2E6	GNR 2010-019 UA	80,104.22	-	-	-	(6,735.39)	(208.17)	(112.74)	(305.23)	72,742.69	228.88
256350018	MM-RCTC 91 TIFA Reserve	3132AEF68	FH ZT1989	101,352.10	-	-	-	(6,258.12)	(559.84)	(110.11)	(259.64)	94,164.39	253.60
256350018	MM-RCTC 91 TIFA Reserve	38377QKH9	GNR 2011-018 PG	25,879.35	-	-	-	(4,627.15)	(73.36)	(104.07)	(16.54)	21,058.23	51.33
256350018	MM-RCTC 91 TIFA Reserve	36176XE21	GN 778953	157,549.58	-	-	-	(11,105.54)	(521.19)	(103.31)	(667.30)	145,152.23	345.31
256350018	MM-RCTC 91 TIFA Reserve	3128MMT52	FH GI8571	134,981.21	-	-	-	(13,492.93)	(634.03)	(99.24)	474.12	121,229.13	241.12
256350018	MM-RCTC 91 TIFA Reserve	3138EQRJ3	FN AL7688	76,644.23	-	-	-	(4,910.75)	(364.29)	(86.43)	(76.91)	71,205.84	192.11
256350018	MM-RCTC 91 TIFA Reserve	31418CDH4	FN MA2803	-	256,670.95	-	-	(7,524.52)	(382.48)	(84.34)	(652.03)	248,027.58	493.14
256350018	MM-RCTC 91 TIFA Reserve	3137B9RN7	FHR 4328 EA	52,246.99	-	-	-	(7,306.29)	(156.20)	(77.63)	(31.25)	44,675.63	90.38
256350018	MM-RCTC 91 TIFA Reserve	36179NAH1	G2 MA0908	157,360.57	-	-	-	(13,048.29)	(543.62)	(76.23)	436.01	144,128.45	288.66
256350018	MM-RCTC 91 TIFA Reserve	3137B4HD1	FHR 4247 AK	27,498.84	-	-	-	(2,571.14)	(181.28)	(70.00)	75.53	-	-
256350018	MM-RCTC 91 TIFA Reserve	912828L57	UNITED STATES TREASURY	312,374.90	-	-	-	-	4,171.58	(69.08)	(4,591.36)	307,112.60	461.89
256350018	MM-RCTC 91 TIFA Reserve	3620ARB67	GN 737261	128,588.36	-	-	-	(15,929.96)	(402.28)	(67.82)	(782.66)	111,405.65	349.99
256350018	MM-RCTC 91 TIFA Reserve	38377RVK8	GNR 2010-166 GP	-	63,480.27	-	-	(3,789.19)	(82.44)	(67.66)	127.76	59,668.74	145.88
256350018	MM-RCTC 91 TIFA Reserve	38377LFC7	GNR 2010-116 NE	53,569.80	-	-	-	(16,282.97)	(156.04)	(67.34)	(47.62)	37,015.82	76.35
256350018	MM-RCTC 91 TIFA Reserve	3136AQZK9	FNR 2015-89 KE	90,408.46	-	-	-	(6,254.23)	(200.68)	(65.38)	10.15	83,898.32	135.72
256350018	MM-RCTC 91 TIFA Reserve	36297GCD0	GN 711168	59,647.89	-	-	-	(4,261.31)	(121.58)	(63.23)	(310.24)	54,891.53	196.39
256350018	MM-RCTC 91 TIFA Reserve	3137FNAD2	FHMS K-095 A1	155,356.73	-	-	-	(463.41)	(6.65)	(62.08)	396.47	155,221.06	318.87
256350018	MM-RCTC 91 TIFA Reserve	3138WEMJ5	FN AS4860	70,309.10	-	-	-	(4,586.01)	(224.14)	(60.38)	253.99	65,892.54	130.55
256350018	MM-RCTC 91 TIFA Reserve	3138ETQP4	FN AL8561	106,402.24	-	-	-	(7,501.88)	(618.30)	(55.84)	(364.93)	97,861.29	262.61
256350018	MM-RCTC 91 TIFA Reserve	36176XQB8	GN 779250	51,017.70	-	-	-	(4,146.81)	(190.96)	(55.39)	(199.08)	46,425.45	110.44
256350018	MM-RCTC 91 TIFA Reserve	3137BBSDB	FHR 4338 JIP	53,077.31	-	-	-	(6,880.12)	(346.41)	(55.18)	(212.77)	46,191.83	109.44
256350018	MM-RCTC 91 TIFA Reserve	36179MU32	G2 MA0602	91,867.68	-	-	-	(7,530.05)	(390.36)	(303.27)	18.04	83,768.92	199.63
256350018	MM-RCTC 91 TIFA Reserve	3137ABFHPCMO	FHMS K-AIV A2	46,207.59	-	-	-	(46,125.49)	(48.98)	(51.16)	-	-	-
256350018	MM-RCTC 91 TIFA Reserve	38377RED3	GNR 2010-158 EC	126,893.94	-	-	-	(14,799.43)	(90.50)	(49.95)	(442.00)	111,512.06	226.02
256350018	MM-RCTC 91 TIFA Reserve	3136AHAE0	FNA 2013-M14 APT	34,397.06	-	-	-	(1,600.07)	(1.55)	(49.34)	710.32	34,896.42	74.62
256350018	MM-RCTC 91 TIFA Reserve	3137FYUR5	FHMS Q-015 A	-	325,090.19	-	-	(33.87)	(0.00)	(47.27)	(42.90)	324,966.14	56.87
256350018	MM-RCTC 91 TIFA Reserve	3140J8ME0	FN BM3956	62,894.88	-	-	-	(4,296.73)	(290.20)	(46.29)	(92.01)	58,169.65	137.54
256350018	MM-RCTC 91 TIFA Reserve	3131X8SH7	FH ZK5300	40,817.33	-	-	-	(3,261.35)	(143.93)	(44.93)	167.41	37,534.53	74.63
256350018	MM-RCTC 91 TIFA Reserve	3137ABFHPCMO	FHMS K-AIV A2	38,791.56	-	-	-	(38,722.63)	(40.37)	(42.17)	13.61	-	-

91 CIP 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 Gain/Loss	Base Amortization/Accretion	Base Change In Net Unrealized Gain/Loss	Ending Base Market Value	Ending Accrued Income Balance
256350018	MM-RCTC 91 TIFIA Reserve	36179MEK2	G2 MA0138	86,434.44	-	-	-	(7,779.49)	(308.83)	(35.58)	274.40	78,584.95	158.47
256350018	MM-RCTC 91 TIFIA Reserve	3137FPF3	FHMS K-099 A1	204,492.80	-	-	-	(1,192.70)	(34.50)	(34.50)	2,707.70	205,969.48	364.56
256350018	MM-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	MM-RCTC 91 TIFIA Reserve	3137AQQE1	FHR 4039 QB	53,112.64	-	-	-	(4,044.95)	(73.36)	(32.45)	(68.33)	48,893.54	60.04
256350018	MM-RCTC 91 TIFIA Reserve	3137AQQE1	FHR 4039 QB	53,112.64	-	-	-	(4,044.95)	(75.85)	(32.33)	(65.97)	48,893.54	60.04
256350018	MM-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	MM-RCTC 91 TIFIA Reserve	3138EJRP5	FN AL2293	15,922.96	-	-	-	(15,922.15)	(10.50)	(31.67)	41.36	-	-
256350018	MM-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	MM-RCTC 91 TIFIA Reserve	31418AM39	FN MA1277	49,546.98	-	-	-	(4,462.98)	(192.49)	(27.51)	170.10	45,034.11	89.55
256350018	MM-RCTC 91 TIFIA Reserve	3837REIV3	GNR 2010-158 HA	24,611.15	-	(14,314.73)	-	(9,998.65)	(128.45)	(26.47)	(142.84)	0.01	-
256350018	MM-RCTC 91 TIFIA Reserve	3138X0ZY7	FN AU1658	43,374.91	-	-	-	(3,690.74)	(176.49)	(23.73)	166.48	39,650.43	78.84
256350018	MM-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	MM-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	MM-RCTC 91 TIFIA Reserve	3620AFYR2	GN 728920	61,338.61	-	(57,482.74)	-	(2,427.10)	923.95	(22.16)	(2,330.57)	-	-
256350018	MM-RCTC 91 TIFIA Reserve	36179MZV5	G2 MA0756	67,318.21	-	-	-	(5,658.29)	(229.38)	(19.79)	151.62	61,562.38	122.97
256350018	MM-RCTC 91 TIFIA Reserve	3136ADZA0	FNR 2013-27 KA	56,649.82	-	-	-	(5,052.19)	(63.07)	(15.69)	(71.05)	51,447.81	52.92
256350018	MM-RCTC 91 TIFIA Reserve	3837JZ89	GNR 2010-117 GK	24,645.08	-	(21,111.11)	-	(3,154.51)	(223.41)	(15.26)	(140.79)	0.01	-
256350018	MM-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	MM-RCTC 91 TIFIA Reserve	3620JFA30	G2 004526	26,403.65	-	(24,580.56)	-	(1,235.24)	315.73	(14.81)	(888.78)	-	-
256350018	MM-RCTC 91 TIFIA Reserve	31417YKF3	FN MA0293	30,835.16	-	-	-	(2,241.98)	(226.52)	(14.52)	(290.12)	28,062.02	96.95
256350018	MM-RCTC 91 TIFIA Reserve	3137AYSH5	FHR 4165 TE	-	52,266.73	-	-	(2,384.60)	(55.29)	(14.16)	(143.24)	49,669.44	71.02
256350018	MM-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	MM-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	MM-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	MM-RCTC 91 TIFIA Reserve	36179NKP2	G2 MA1202	-	34,136.58	-	-	(1,934.53)	(80.34)	(8.52)	63.67	32,176.85	64.27
256350018	MM-RCTC 91 TIFIA Reserve	38378WUV7	GNR 2013-124 CP	34,169.02	-	-	-	(24,614.21)	11.66	(7.74)	(111.33)	9,447.40	19.67
256350018	MM-RCTC 91 TIFIA Reserve	38378TA7F	GNR 2013-071 GA	80,597.87	-	-	-	(6,623.56)	(7.05)	(7.11)	(353.89)	73,606.26	148.73
256350018	MM-RCTC 91 TIFIA Reserve	3137FQY37	FHMS K-101 A1	204,091.07	-	-	-	(970.57)	0.00	(7.02)	2,592.91	205,706.39	354.87
256350018	MM-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	MM-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	MM-RCTC 91 TIFIA Reserve	38378A1U0	GNR 2011-158 CA	82,771.16	-	-	-	(14,960.15)	(262.94)	(4.12)	(199.80)	67,344.15	164.47
256350018	MM-RCTC 91 TIFIA Reserve	3136AGFQ0	FNR 2013-92 A	22,414.39	-	-	-	(22,342.64)	(15.40)	(4.04)	(52.31)	-	-
256350018	MM-RCTC 91 TIFIA Reserve	3620JF2H8	G2 005276	139,294.46	-	-	-	(16,093.14)	(355.41)	(3.43)	(704.64)	122,137.84	291.12
256350018	MM-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	MM-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	MM-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	MM-RCTC 91 TIFIA Reserve	38378PZN1	GNR 2014-010 B	37,056.56	-	-	-	(37,047.68)	(14.31)	(2.25)	7.68	-	-
256350018	MM-RCTC 91 TIFIA Reserve	3136A8SX9	FNR 2012-102 BJ	53,198.48	-	-	-	(5,423.79)	(101.96)	(2.25)	(106.28)	47,564.20	58.11
256350018	MM-RCTC 91 TIFIA Reserve	36179MAJ6	G2 MA0825	127,770.60	-	-	-	(11,649.90)	(127.09)	(0.79)	(96.47)	115,896.35	231.50
256350018	MM-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	MM-RCTC 91 TIFIA Reserve	CCYUSD	Cash	(0.00)	-	-	-	-	-	-	-	0.00	-
256350018	MM-RCTC 91 TIFIA Reserve	CCYUSD	Payable	(43,410.25)	-	-	-	-	-	-	-	(685,074.72)	-
256350018	MM-RCTC 91 TIFIA Reserve	3137AS7D0	FHR 4084 TC	1,253.46	-	-	-	(1,253.90)	0.00	-	0.44	-	-
256350018	MM-RCTC 91 TIFIA Reserve	3137B3MX9	FHR 4231 TB	(0.00)	-	-	-	-	(0.00)	-	0.00	-	-
256350018	MM-RCTC 91 TIFIA Reserve	38378NWU3	GNR 2014-017 AM	(0.00)	-	-	-	-	(0.00)	-	-	(0.00)	-
256350018	MM-RCTC 91 TIFIA Reserve	31397UPF0	FNA 2011-M1 A3	57,855.39	-	-	-	(57,877.34)	(0.04)	-	21.99	-	-
256350018	MM-RCTC 91 TIFIA Reserve	3134GXDT8	FEDERAL HOME LOAN MORTGAGE CORP	159,825.60	-	-	-	-	-	-	128.00	159,953.60	57.56
256350018	MM-RCTC 91 TIFIA Reserve	3130ALJZ8	FEDERAL HOME LOAN BANKS	250,032.50	-	-	-	(250,000.00)	-	-	(32.50)	-	-
256350018	MM-RCTC 91 TIFIA Reserve	912828ZF0	UNITED STATES TREASURY	-	313,548.05	-	-	-	-	-	(110.45)	313,437.60	395.90
256350018	MM-RCTC 91 TIFIA Reserve	912828G38	UNITED STATES TREASURY	-	370,125.00	-	-	-	-	-	(136.50)	369,988.50	1,005.77
256350018	MM-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	MM-RCTC 91 TIFIA Reserve	3134GWTL0	FEDERAL HOME LOAN MORTGAGE CORP	315,126.00	-	-	-	-	-	3.89	(54.29)	315,075.60	244.13
256350018	MM-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	MM-RCTC 91 TIFIA Reserve	3132A8GL7	FH ZS7403	-	103,082.18	-	-	(2,257.89)	(147.04)	8.09	(985.58)	99,699.75	236.40
256350018	MM-RCTC 91 TIFIA Reserve	31417YKF3	FN MA0293	21,728.61	-	-	-	(1,579.85)	(104.93)	9.55	(278.91)	19,774.46	68.32
256350018	MM-RCTC 91 TIFIA Reserve	38378KW47	GNR 2013-138 A	46,967.83	-	(42,577.32)	-	(4,347.46)	74.78	11.07	(128.89)	-	-
256350018	MM-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	MM-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	MM-RCTC 91 TIFIA Reserve	38376TTF9	GNR 2010-006 AB	30,061.68	-	-	-	(4,461.25)	(102.08)	13.38	(103.74)	25,408.00	60.67
256350018	MM-RCTC 91 TIFIA Reserve	36179RFD6	G2 MA2864	19,454.31	-	-	-	(1,732.66)	(89.70)	14.37	(42.11)	17,604.21	41.82
256350018	MM-RCTC 91 TIFIA Reserve	38378JZD7	GNR 2013-047 EC	26,612.27	-	-	-	(2,868.83)	26.08	15.56	(87.38)	23,697.69	29.27
256350018	MM-RCTC 91 TIFIA Reserve	31408ME0	FN BM3956	-	19,869.33	-	-	(496.50)	(32.85)	15.82	(154.17)	19,201.62	45.40
256350018	MM-RCTC 91 TIFIA Reserve	91282CAP6	UNITED STATES TREASURY	54,813.00	-	-	-	-	-	19.31	(68.81)	54,763.50	14.46
256350018	MM-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	MM-RCTC 91 TIFIA Reserve	3134GWNDA	FEDERAL HOME LOAN MORTGAGE CORP	320,778.25	-	-	-	-	-	22.68	2,834.07	323,635.00	752.92
256350018	MM-RCTC 91 TIFIA Reserve	36179RHMA	G2 MA2936	90,444.48	-	-	-	(7,536.60)	(440.89)	22.79	301.72	82,791.49	225.12
256350018	MM-RCTC 91 TIFIA Reserve	3138WEMJ5	FN AS4860	-	41,940.46	-	-	(737.04)	(38.41)	27.49	(9.66)	41,182.84	81.59
256350018	MM-RCTC 91 TIFIA Reserve	912828ZF0	UNITED STATES TREASURY	84,422.00	-	-	-	-	-	29.76	126.64	84,578.40	106.83
256350018	MM-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	MM-RCTC 91 TIFIA Reserve	3622A2GCD	GN 783795	-	64,692.08	-	-	(2,405.11)	(94.72)	33.83	157.26	62,383.34	124.78
256350018	MM-RCTC 91 TIFIA Reserve	3138ENQD4	FN AL5851	-	69,848.13	-	-	(2,039.91)	(148.92)	42.29	900.88	68,602.47	184.11
256350018	MM-RCTC 91 TIFIA Reserve	3136ADFF1	FNR 2013-36 KC	49,683.66	-	-	-	(11,550.12)	98.08	43.71	(259.43)	38,015.90	47.26
256350018	MM-RCTC 91 TIFIA Reserve	38378KWU9	GNR 2013-096 A	11,748.52	-	-	-	(4,578.55)	99.55	47.05	(169.22)	7,147.34	8.32
256350018	MM-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	MM-RCTC 91 TIFIA Reserve	31406FU6	FN BM1978	105,630.04	-	-	-	(8,008.70)	(532.98)	65.49	(827.17)	96,326.68	225.91
256350018	MM-RCTC 91 TIFIA Reserve	3620ARZE4	GN 737941	88,817.70	-	-	-	(11,961.56)	(532.13)	66.58	(571.52)	75,819.24	180.42
256350018	MM-RCTC 91 TIFIA Reserve	91282CAE1	UNITED STATES TREASURY	99,601.70	-	-	-	-	-	86.60	2,792.10	102,480.40	258.29
256350018	MM-RCTC 91 TIFIA Reserve	3137AWQ63	FHMS K-023 A1	134,227.26	-	-	-	(29,968.89)	146.26	94.63	(580.55)	103,918.71	136.41
256350018	MM-RCTC 91 TIFIA Reserve	3128MMUL5	FH G18586	115,943.61	-	-	-						

91 CIP 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 Gain/Loss	Base Amortization/Accretion	Base Change In Net Unrealized Gain/Loss	Ending Base Market Value	Ending Accrued Income Balance
256350018	MIM-RCTC 91 TIFIA Reserve	91282CAP6	UNITED STATES TREASURY	672,705.00	-	-	-	-	-	181.45	(788.95)	672,097.50	177.51
256350018	MIM-RCTC 91 TIFIA Reserve	38378RBB8	GNR 2013-405 IE	149,392.96	-	-	-	(11,533.14)	171.98	186.15	(855.02)	137,362.92	223.74
256350018	MIM-RCTC 91 TIFIA Reserve	912828SW6	UNITED STATES TREASURY	11,865.21	-	-	-	-	-	201.06	167.25	12,233.53	42.68
256350018	MIM-RCTC 91 TIFIA Reserve	91282CAM3	UNITED STATES TREASURY	682,444.00	-	-	-	-	-	216.96	2,604.04	685,265.00	439.89
256350018	MIM-RCTC 91 TIFIA Reserve	3137FMD66	FHMS K-J24 A1	58,680.55	-	-	-	(8,406.63)	(474.03)	239.08	337.93	77,376.90	141.43
256350018	MIM-RCTC 91 TIFIA Reserve	91282CAP6	UNITED STATES TREASURY	797,280.00	-	-	-	-	-	298.41	(1,018.41)	796,560.00	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	912828SW6	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	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	MIM-RCTC 2013 Residual Fund	2030NCRO	COMCAST CORP	2703,012.50	-	-	-	-	-	(2,006.96)	86.96	271,092.50	1,952.78
256350021	MIM-RCTC 2013 Residual Fund	637432MV4	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	175,754.70	-	-	-	-	-	(1,249.10)	671.60	175,177.20	716.83
256350021	MIM-RCTC 2013 Residual Fund	912828VZ7	UNITED STATES TREASURY	-	479,972.66	-	-	-	-	(1,227.04)	(54.87)	478,690.75	20.97
256350021	MIM-RCTC 2013 Residual Fund	49327MK29	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	9500U2R3	WELLS FARGO & CO	403,492.50	-	-	-	-	-	(1,020.39)	976.94	403,449.05	526.29
256350021	MIM-RCTC 2013 Residual Fund	34528QFY5	FORD F 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	MIM-RCTC 2013 Residual Fund	3137B7YY9	FHMS K-037 A2	129,010.80	-	-	-	-	-	(899.91)	9.51	128,120.40	349.00
256350021	MIM-RCTC 2013 Residual Fund	14315XAD0	CARMX 2020-1 A4	290,449.60	-	-	-	-	-	(873.08)	1,010.28	290,586.80	252.62
256350021	MIM-RCTC 2013 Residual Fund	98162HAC4	WOLS 2020-A A3	239,206.50	-	-	-	-	-	(867.08)	199.68	238,539.10	177.56
256350021	MIM-RCTC 2013 Residual Fund	025816CD9	AMERICAN EXPRESS CO	125,733.50	-	(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	3137BF80	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	68389XBA2	ORACLE CORP	-	300,882.00	(300,261.00)	-	-	-	(18.66)	(602.34)	-	-
256350021	MIM-RCTC 2013 Residual Fund	34528QFU3	FORD F 2017-3 A	103,097.00	-	-	-	-	-	(541.26)	122.26	102,678.00	110.22
256350021	MIM-RCTC 2013 Residual Fund	912828D55	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	912828H43	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	MIM-RCTC 2013 Residual Fund	3136AMM48	FNA 2015-M4 AV2	281,283.60	-	-	-	(60,991.02)	(30.92)	(260.18)	(1,006.87)	218,994.60	454.54
256350021	MIM-RCTC 2013 Residual Fund	31307NTZ7	FH J32368	257,058.65	-	-	-	(19,318.50)	(909.97)	(252.16)	967.22	237,545.24	472.59
256350021	MIM-RCTC 2013 Residual Fund	34528QHA5	FORD F 2019-3 A1	-	200,019.73	(199,684.57)	-	-	-	(85.99)	(249.17)	-	-
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	FORD F 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	281,249.50	-	-	-	-	-	(206.15)	(910.35)	280,533.00	1,209.70
256350021	MIM-RCTC 2013 Residual Fund	912828L57	UNITED STATES TREASURY	850,069.40	-	-	-	-	-	(205.66)	(3,164.14)	846,699.60	3,651.09
256350021	MIM-RCTC 2013 Residual Fund	912828Q08	UNITED STATES TREASURY	1,775,106.50	-	-	(1,775,000.00)	-	-	(204.35)	97.85	-	-
256350021	MIM-RCTC 2013 Residual Fund	4581X0CZ9	INTER-AMERICAN DEVELOPMENT BANK	664,287.00	-	-	-	-	-	(174.06)	(1,905.94)	662,207.00	3,380.90
256350021	MIM-RCTC 2013 Residual Fund	3138193A8	FN AM892	-	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	912828Y77	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	MIM-RCTC 2013 Residual Fund	3814IGXL3	GOLDMAN SACHS GROUP INC	250,020.00	-	-	-	-	-	(152.15)	207.15	250,075.00	191.58
256350021	MIM-RCTC 2013 Residual Fund	3138EKLX4	FN AL3382	42,148.76	-	-	-	(280.16)	(2.79)	(143.62)	7.62	41,729.81	79.41
256350021	MIM-RCTC 2013 Residual Fund	912828Y10	UNITED STATES TREASURY	-	805,485.35	-	-	-	-	(141.63)	1,144.53	806,488.25	36.85
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	3137ABFHQCMO	FHMS K-AIV A2	117,515.61	-	-	-	(117,306.80)	(81.29)	(84.90)	(42.62)	-	-
256350021	MIM-RCTC 2013 Residual Fund	3140X9VK8	FN FM6017	128,695.99	-	-	-	(8,300.13)	(599.35)	(83.67)	(199.84)	119,513.01	284.05
256350021	MIM-RCTC 2013 Residual Fund	3137BJQ71	FHMS K-PLB A	-	160,939.45	-	-	-	-	(70.32)	(15.13)	160,854.00	346.25
256350021	MIM-RCTC 2013 Residual Fund	0258MOEH8	AMERICAN EXPRESS CREDIT CORP	271,341.90	-	(271,092.42)	-	-	-	920.87	(64.14)	(1,106.22)	-
256350021	MIM-RCTC 2013 Residual Fund	3133QSGZ3	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	912828H43	UNITED STATES TREASURY	126,895.00	-	-	-	-	-	(53.37)	(445.38)	126,396.25	731.15
256350021	MIM-RCTC 2013 Residual Fund	3837REVB3	GNR 2010-158 HA	49,222.29	-	(28,629.46)	-	(19,997.28)	(256.93)	(52.93)	0.01	-	-
256350021	MIM-RCTC 2013 Residual Fund	06051GHI3	BANK OF AMERICA CORP	205,498.15	-	-	-	-	-	(50.63)	405.28	205,852.80	309.04
256350021	MIM-RCTC 2013 Residual Fund	31381RZ23	FN 468861	58,340.16	-	-	-	(58,359.96)	63.43	(50.40)	6.77	-	-
256350021	MIM-RCTC 2013 Residual Fund	31418DYF3	FN MA4309	51,730.80	-	-	-	(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	912828Q08	UNITED STATES TREASURY	270,016.20	-	-	(270,000.00)	-	-	(31.32)	15.12	-	-
256350021	MIM-RCTC 2013 Residual Fund	14041NFU0	COMET 2019-2 A	102,013.00	-	-	-	-	-	(31.12)	(259.88)	101,722.00	76.44
256350021	MIM-RCTC 2013 Residual Fund	3137APP61	FHMS K-018 A2	12,718.83	-	-	-	(96.54)	(0.38)	(27.16)	(48.67)	12,546.09	28.87
256350021	MIM-RCTC 2013 Residual Fund	8716SLBB6	SYNCT 2016-2 A	160,374.40	-	-	-	(160,000.00)	(1.25)	(26.74)	(346.41)	-	-
256350021	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
256350021	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)	-	-
256350021	MIM-RCTC 2013 Residual Fund	3620ARB67	GN 737261	42,112.69	-	-	-	(5,217.06)	(131.75)	(2			

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Source Account	Account	Identifier	Description	Beginning Base Market Value	Base Purchases	Base Sales	Base Maturities and Redemptions	Base Paydowns	Net Total Realized Gain/Loss	Base Amortization/Accr etion	Base Change In Net Unrealized Gain/Loss	Ending Base Market Value	Ending Accrued Income Balance
256350021	MIM-RCTC 2013 Residual Fund	3136A72D3	FNA 2012-M9 A2	3,356.75	-	-	-	(1,197.50)	(2.73)	(3.27)	(15.77)	2,137.48	4.38
256350021	MIM-RCTC 2013 Residual Fund	36202F2H8	G2 00527E	61,289.56	-	-	-	(7,080.99)	(156.37)	(1.51)	(310.04)	53,740.65	128.09
256350021	MIM-RCTC 2013 Residual Fund	36179MAJ6	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	-	-	-	0.01	(0.03)	(0.00)	0.00	-	-
256350021	MIM-RCTC 2013 Residual Fund	31846V401	FIRST AMER.GVT OBLG D	611,725.70	4,366,823.00	(3,844,291.00)	-	-	-	-	-	1,134,257.70	-
256350021	MIM-RCTC 2013 Residual Fund	CCYUSD	Payable	(160,000.00)	-	-	-	-	-	-	-	(966,244.23)	-
256350021	MIM-RCTC 2013 Residual Fund	CCYUSD	Receivable	0.01	-	-	-	-	-	-	-	-	-
256350021	MIM-RCTC 2013 Residual Fund	86787EBD8	TRUIST BANK	50,282.50	-	(50,244.20)	-	-	244.20	-	(282.50)	-	-
256350021	MIM-RCTC 2013 Residual Fund	025816CE7	AMERICAN EXPRESS CO	100,580.00	-	(100,480.80)	-	-	480.80	-	(580.00)	-	-
256350021	MIM-RCTC 2013 Residual Fund	072024WW8	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	96,650.15	-	-	-	-	-	-	(403.75)	96,246.40	505.40
256350021	MIM-RCTC 2013 Residual Fund	783186T22	RUTGERS ST UNIV N J	107,051.70	-	-	-	-	-	-	(549.15)	106,502.55	359.98
256350021	MIM-RCTC 2013 Residual Fund	17308CC46	CITIGROUP INC	170,061.15	-	(196,846.65)	-	-	1,846.65	-	(2,061.15)	-	-
256350021	MIM-RCTC 2013 Residual Fund	69353RFU7	PNC BANK NA	250,467.50	-	-	-	-	-	-	-	250,467.50	125.38
256350021	MIM-RCTC 2013 Residual Fund	196480CW5	COLORADO HSG & FIN AUTH	460,000.00	-	(260,000.00)	-	-	-	-	-	200,000.00	45.81
256350021	MIM-RCTC 2013 Residual Fund	3137ADTJ6	FHMS K-014 A2	25,076.61	-	-	-	(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	MIM-RCTC 2013 Residual Fund	650036A55	NEW YORK ST URBAN DEV CORP REV	180,702.00	-	-	-	-	-	-	851.40	181,553.40	511.45
256350021	MIM-RCTC 2013 Residual Fund	31397UPF0	FNA 2011-M1 A3	28,927.70	-	-	-	(28,938.66)	(0.03)	-	11.00	-	-
256350021	MIM-RCTC 2013 Residual Fund	194740P97	COLLIN CNTY TEX	176,111.25	-	-	-	-	-	-	(376.25)	175,735.00	573.18
256350021	MIM-RCTC 2013 Residual Fund	31381RL16	FN 468431	50,727.97	-	-	-	(50,745.24)	(12.92)	-	30.20	-	-
256350021	MIM-RCTC 2013 Residual Fund	916544E54	UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	170,974.00	-	-	-	-	-	-	173.40	171,147.50	481.67
256350021	MIM-RCTC 2013 Residual Fund	438516CC8	HONEYWELL INTERNATIONAL INC	265,243.80	-	(265,092.75)	-	-	92.75	-	(243.80)	-	-
256350021	MIM-RCTC 2013 Residual Fund	43813KAA0	HAROT 2020-3 A1	78,931.76	-	-	-	(78,931.74)	(0.02)	-	-	-	-
256350021	MIM-RCTC 2013 Residual Fund	6174468T9	MORGAN STANLEY	380,110.20	-	-	-	-	-	-	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	MIM-RCTC 2013 Residual Fund	283062DK0	EL DORADO CALIF IRR DIST REV	155,666.50	-	-	-	-	-	-	(181.35)	155,485.15	381.82
256350021	MIM-RCTC 2013 Residual Fund	842400HC0	SOUTHERN CALIFORNIA EDISON CO	160,249.60	-	-	-	-	-	-	379.20	160,628.80	341.87
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	MIM-RCTC 2013 Residual Fund	64990FD43	NEW YORK STATE DORMITORY AUTHORITY	-	175,000.00	-	-	-	-	-	(148.75)	174,851.25	34.49
256350021	MIM-RCTC 2013 Residual Fund	912828J43	UNITED STATES TREASURY	-	960,687.50	-	-	-	-	-	(76.00)	960,611.50	5,556.73
256350021	MIM-RCTC 2013 Residual Fund	65478DAD9	NAROT 2018-A A3	6,791.83	-	-	-	(6,781.79)	0.99	0.72	(11.75)	-	-
256350021	MIM-RCTC 2013 Residual Fund	313812GH4	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	MIM-RCTC 2013 Residual Fund	89236THU2	TOYOTA MOTOR CREDIT CORP	169,615.80	-	-	-	-	-	0.85	(174.25)	169,442.40	361.25
256350021	MIM-RCTC 2013 Residual Fund	26209AAE1	DRIVE 2019-4 B	80,537.60	-	(54,464.75)	-	(25,726.05)	192.60	0.87	(540.27)	-	-
256350021	MIM-RCTC 2013 Residual Fund	440452AG5	HORMEL FOODS CORP	-	214,961.30	-	-	-	-	0.98	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	50.40
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	MIM-RCTC 2013 Residual Fund	3137AXHNL6	FHMS K-024 A1	5,733.97	-	-	-	(2,511.27)	7.96	3.21	(27.03)	3,206.84	4.67
256350021	MIM-RCTC 2013 Residual Fund	38378KWA7	GNR 2013-138 A	18,151.82	-	(16,455.00)	-	(1,680.16)	28.88	4.28	(49.81)	-	-
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	4.49	(136.49)	400,000.00	572.44
256350021	MIM-RCTC 2013 Residual Fund	172967LC3	CITIGROUP INC	253,972.50	-	(253,482.50)	-	-	3,519.82	4.65	(4,014.47)	-	-
256350021	MIM-RCTC 2013 Residual Fund	34528QHK3	FORDF 2020-1 A1	225,470.25	-	-	-	-	-	4.67	627.58	226,102.50	70.00
256350021	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	3136A4WJ0	FNR 2012-20 BD	-	16,170.33	(15,633.57)	-	(551.22)	6.85	7.61	(0.00)	-	-
256350021	MIM-RCTC 2013 Residual Fund	3137AWQ33	FHMS K-023 A1	8,389.20	-	-	-	(1,873.06)	11.69	8.01	(40.94)	6,494.92	8.53
256350021	MIM-RCTC 2013 Residual Fund	38013FAD3	GMCA 2018-4 A3	40,079.85	-	-	-	(10,563.34)	(54.25)	8.02	(189.41)	29,280.87	38.70
256350021	MIM-RCTC 2013 Residual Fund	3136G4A66	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	MIM-RCTC 2013 Residual Fund	863667BB6	STRYKER CORP	160,096.00	-	-	-	-	-	11.43	(235.43)	159,872.00	80.00
256350021	MIM-RCTC 2013 Residual Fund	3137AWQ33	FHMS K-023 A1	12,583.81	-	-	-	(2,809.58)	17.73	12.18	(61.76)	9,742.38	12.79
256350021	MIM-RCTC 2013 Residual Fund	3134GVY42	FEDERAL HOME LOAN MORTGAGE CORP	299,730.00	-	-	-	-	-	12.41	(123.41)	299,619.00	195.00
256350021	MIM-RCTC 2013 Residual Fund	21688AAQ5	COOPERATIEVE RABOBANK UA (NEW YORK BRANCH)	283,483.80	-	-	-	-	-	16.40	317.05	283,817.25	501.72
256350021	MIM-RCTC 2013 Residual Fund	3137A2PV7	FHR 3760 BA	17,824.76	-	-	-	(1,772.02)	16.63	18.58	(59.26)	16,028.69	19.89
256350021	MIM-RCTC 2013 Residual Fund	91282CAP6	UNITED STATES TREASURY	348,810.00	-	-	-	-	-	22.02	(337.02)	348,495.00	92.04
256350021	MIM-RCTC 2013 Residual Fund	31408ME06	FN BM3956	59,532.66	-	-	-	(6,799.68)	(451.05)	24.28	(251.34)	52,054.87	217.65
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	MIM-RCTC 2013 Residual Fund	3132GSAV1	FH U79019	55,247.24	-	-	-	(4,576.36)	(65.40)	44.85	(449.52)	50,200.82	119.38
256350021	MIM-RCTC 2013 Residual Fund	53154LSL1	Liberty Utilities Co.	-	474,947.22	-	(475,000.00)	-	-	-	52.78	-	-
256350021	MIM-RCTC 2013 Residual Fund	3137GAUY1	FHR 3737 MA	90,663.89	-	-	-	(12,021.70)	71.89	62.69	(311.83)	78,464.93	97.16
256350021	MIM-RCTC 2013 Residual Fund	3132AEF08	FH ZT1989	-	79,544.27	-	-	(1,723.47)	(153.00)	69.91	(388.41)	77,349.31	208.31
256350021	MIM-RCTC 2013 Residual Fund	912828YK0	UNITED STATES TREASURY	183,416.40	-	-	-	-	-	109.47	(685.47)	182,840.40	520.70
256350021	MIM-RCTC 2013 Residual Fund	313812GH4	FN AM1999	86,993.95	-	-	-	(87,019.18)	250.58	144.89	(340.25)	-	-
256350021	MIM-RCTC 2013 Residual Fund	3140X7LS6	FN FM3936	-	204,242.66	-	-	(3,773.17)	(192.06)	163.23	(339.27)	200,101.38	397.44
256350021	MIM-RCTC 2013 Residual Fund	912828YK0	UNITED STATES TREASURY	808,890.30	-	-	-	-	-	163.26	(568.26)	808,485.30	129.31
256350021	MIM-RCTC 2013 Residual Fund	3140X4HP8	FN FM1155	236,137.12	-	-	-	(21,099.57)	(1,175.05)	184.87	1,111.51	215,158.89	428.89
256350021	MIM-RCTC 2013 Residual Fund	3132A85Y1	FH ZS8063	291,234.92	-	-	-	(23,685.31)	(1,279.38)	186.42	1,873.38	268,330.03	533.83
256350021	MIM-RCTC 2013 Residual Fund	912828L57	UNITED STATES TREASURY	102,418.00	-	-	-	-	-	229.10	(635.10)	102,012.00	439.89
256350021	MIM-RCTC 2013 Residual Fund	36179QZAR	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	-	-	-	-	-	582.56	(3,302.56)	863,413.00	2,458.85
				26,961,452.37	11,979,780.18	(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-I	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-I	3137BYPQ7	FHMS K-726 A2	238,553.13	-	-	-	(698.23)	(41.18)	(1,179.52)	(566.01)	236,068.19	543.98
256350023	MIM-Sr Lien Reserve Fund-I	3137FBAB2	FHMS K-IR3 A1	129,374.40	-	-	-	-	-	-	634.67	129,038.40	303.80
256350023	MIM-Sr Lien Reserve Fund-I	3137BVZ74	FHMS K-063 A1	277,081.									

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Source Account	Account	Identifier	Description	Beginning Base Market Value	Base Purchases	Base Sales	Base Maturities and Redemptions	Base Paydowns	Net Total Realized Gain/Loss	Base Amortization/Accretion	Base Change In Net 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	MIM-Sr Lien Reserve Fund-1	3137B1UG5	FHMS K-027 A2	145,090.40	-	-	-	-	(592.43)	(592.43)	(223.77)	144,274.20	307.65
256350023	MIM-Sr Lien Reserve Fund-1	3137B1U75	FHMS K-S01 A2	317,766.91	-	-	-	(2,958.24)	(22.15)	(560.44)	(851.34)	313,374.73	645.45
256350023	MIM-Sr Lien Reserve Fund-1	912828XB1	UNITED STATES TREASURY	132,270.00	-	-	-	-	(554.42)	(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	MIM-Sr Lien Reserve Fund-1	3137B1UG5	FHMS K-027 A2	103,636.00	-	-	-	-	-	(503.94)	(79.06)	103,053.00	219.75
256350023	MIM-Sr Lien Reserve Fund-1	38380AZ34	GNR 2016-147 DA	88,640.94	-	-	-	(9,744.87)	(242.21)	(416.66)	(1,214.82)	77,022.38	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	MIM-Sr Lien Reserve Fund-1	31307NP40	FH J32243	193,021.02	-	-	-	(9,186.75)	(660.99)	(372.65)	82.91	182,883.54	431.93
256350023	MIM-Sr Lien Reserve Fund-1	912828G38	UNITED STATES TREASURY	843,383.70	-	(37,197.07)	-	-	1,962.55	(365.89)	(4,379.69)	803,403.60	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	MIM-Sr Lien Reserve Fund-1	3137B1BS0	FHMS K-026 A2	371,437.20	-	-	-	-	-	(311.72)	(1,700.68)	369,424.80	753.00
256350023	MIM-Sr Lien Reserve Fund-1	3137B1A53	FHMS K-IR3 A2	220,702.00	-	-	-	-	-	(289.15)	2,555.15	222,968.00	546.83
256350023	MIM-Sr Lien Reserve Fund-1	3137BLAC2	FHMS K-048 A2	40,381.43	-	-	-	-	-	(228.35)	-	40,291.89	101.26
256350023	MIM-Sr Lien Reserve Fund-1	3138FLCPT	FN AN2905	288,717.53	-	-	-	(1,162.86)	(35.41)	(219.40)	4,752.41	292,052.27	577.69
256350023	MIM-Sr Lien Reserve Fund-1	31418DX10	FN MA4279	178,622.37	-	-	-	(4,805.91)	(173.03)	(215.09)	1,175.84	174,604.18	281.91
256350023	MIM-Sr Lien Reserve Fund-1	31418DVU3	FN MA4226	174,762.35	-	-	-	(7,301.00)	(318.31)	(202.29)	300.96	167,241.71	269.39
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	MIM-Sr Lien Reserve Fund-1	38376WA62	GNR 2010-015 PD	80,191.71	-	-	-	(8,470.92)	(131.24)	(173.65)	(621.49)	70,794.40	222.01
256350023	MIM-Sr Lien Reserve Fund-1	31418D074	FN MA4074	170,076.71	-	-	-	(14,610.21)	(517.25)	(167.88)	692.81	155,474.19	251.02
256350023	MIM-Sr Lien Reserve Fund-1	38378KSL4	GNR 2013-074 AL	204,420.00	-	-	-	-	-	(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	MIM-Sr Lien Reserve Fund-1	3140X9VK8	FN FM6017	216,209.26	-	-	-	(13,944.21)	(1,006.91)	(140.56)	(335.73)	200,781.85	477.20
256350023	MIM-Sr Lien Reserve Fund-1	3132D9C93	FH SC0096	-	178,904.30	-	-	(3,412.77)	(230.06)	(135.57)	(165.30)	174,960.59	410.51
256350023	MIM-Sr Lien Reserve Fund-1	3140AU97	FN BM6007	47,155.79	-	-	-	(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	MIM-Sr Lien Reserve Fund-1	31418DYF3	FN MA4309	-	233,503.50	-	-	(3,141.54)	(117.17)	(115.08)	(61.65)	230,262.42	360.27
256350023	MIM-Sr Lien Reserve Fund-1	3137B6DF5	FHR 4272 YG	88,529.22	-	-	-	(1,662.02)	(246.29)	(106.56)	(20.29)	76,494.07	125.12
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	MIM-Sr Lien Reserve Fund-1	3140H3R2	FN BM4407	88,972.82	-	-	-	(6,812.03)	(308.57)	(101.19)	378.67	82,129.70	162.97
256350023	MIM-Sr Lien Reserve Fund-1	38375XCM4	GNR 2008-047 PC	25,393.68	-	-	-	(6,649.19)	(82.53)	(98.84)	(74.53)	18,488.60	75.67
256350023	MIM-Sr Lien Reserve Fund-1	38377QKH9	GNR 2011-018 PG	23,985.75	-	-	-	(4,288.58)	(67.99)	(96.46)	(15.34)	19,517.38	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	MIM-Sr Lien Reserve Fund-1	3132AEF68	FH ZT1989	86,873.23	-	-	-	(5,364.10)	(479.87)	(94.38)	(222.55)	80,712.33	217.37
256350023	MIM-Sr Lien Reserve Fund-1	38376T5Z1	GNR 2010-004 PD	44,623.78	-	-	-	(3,366.62)	(74.78)	(89.00)	(92.66)	41,000.72	98.51
256350023	MIM-Sr Lien Reserve Fund-1	38376WA62	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 GI8571	118,108.56	-	-	-	(11,806.31)	(554.78)	(86.83)	414.86	106,075.50	210.98
256350023	MIM-Sr Lien Reserve Fund-1	3137BJQ71	FHMS K-PLB A	-	53,908.20	-	-	-	-	(80.04)	(210.16)	53,618.00	115.42
256350023	MIM-Sr Lien Reserve Fund-1	3138EQJ33	FN AL7688	65,949.68	-	-	-	(4,225.82)	(313.47)	(74.37)	(66.18)	61,270.14	165.30
256350023	MIM-Sr Lien Reserve Fund-1	31418CDH4	FN MA2803	-	223,192.13	-	-	(6,543.07)	(65.43)	(332.58)	(566.98)	215,676.15	428.82
256350023	MIM-Sr Lien Reserve Fund-1	3137ABFHPCMO	FHMS K-AIV A2	57,046.41	-	-	-	(5,945.04)	(64.61)	(67.48)	-	30.72	-
256350023	MIM-Sr Lien Reserve Fund-1	3137B9RN7	FHR 4328 EA	45,122.39	-	-	-	(6,309.97)	(134.91)	(67.04)	(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	3137ARUV7	FHR 4073 AJ	68,483.01	-	-	-	(65,489.19)	(242.49)	(63.16)	51.72	2,739.89	6.85
256350023	MIM-Sr Lien Reserve Fund-1	3138WEMJ5	FN AS4860	70,509.10	-	-	-	(4,586.01)	(224.15)	(60.38)	253.99	65,892.54	130.55
256350023	MIM-Sr Lien Reserve Fund-1	3137AWQ63	FHMS K-023 A1	50,335.22	-	-	-	(11,238.33)	(59.19)	(58.91)	(9.27)	38,969.51	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	MIM-Sr Lien Reserve Fund-1	38377LFC7	GNR 2010-016 NE	45,793.54	-	-	-	(13,919.31)	(133.39)	(57.57)	(40.71)	31,642.56	65.27
256350023	MIM-Sr Lien Reserve Fund-1	3137FNAD2	FHMS K-095 A1	139,821.06	-	-	-	(417.06)	(6.00)	(55.87)	356.82	139,698.95	286.98
256350023	MIM-Sr Lien Reserve Fund-1	3136AQK29	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	MIM-Sr Lien Reserve Fund-1	3138ETOP4	FN AL8563	93,633.98	-	-	-	(6,601.65)	(544.11)	(49.14)	(321.14)	86,117.94	231.51
256350023	MIM-Sr Lien Reserve Fund-1	36176XQB8	GN 779250	44,215.33	-	-	-	(5,593.89)	(165.51)	(48.01)	(172.54)	40,235.39	95.72
256350023	MIM-Sr Lien Reserve Fund-1	3137BBSD8	FHR 4338 HP	45,356.98	-	-	-	(8,879.38)	(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	MIM-Sr Lien Reserve Fund-1	38377RVK8	GNR 2010-166 GP	26,987.38	-	-	-	(2,457.45)	(18.30)	(41.73)	(59.96)	24,409.94	59.68
256350023	MIM-Sr Lien Reserve Fund-1	3137F4D41	FHMS K-074 A2	33,801.00	-	-	-	-	-	(40.14)	423.24	34,184.10	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	MIM-Sr Lien Reserve Fund-1	3131X8H37	FH ZK5300	35,715.17	-	-	-	(2,853.68)	(125.94)	(39.31)	146.48	32,842.72	65.30
256350023	MIM-Sr Lien Reserve Fund-1	3140JME00	FN BM3956	51,903.54	-	-	-	(3,545.85)	(239.48)	(38.20)	(75.93)	48,004.08	113.50
256350023	MIM-Sr Lien Reserve Fund-1	3136AHAE0	FNA 2013-M14 APT	28,758.20	-	-	-	(133.83)	(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	MIM-Sr Lien Reserve Fund-1	3620ARB67	GN 737261	64,294.18	-	-	-	(7,964.98)	(201.14)	(33.91)	(391.33)	55,702.82	175.00
256350023	MIM-Sr Lien Reserve Fund-1	31418DYF3	FN MA4309	36,211.35	-	-	-	(1,239.25)	(38.45)	(33.10)	84.05	34,984.60	56.28
256350023	MIM-Sr Lien Reserve Fund-1	36179MEK2	G2 MA0138	79,785.64	-	-	-	(7,181.08)	(285.06)	(32.84)	25.29	72,539.95	146.28
256350023	MIM-Sr Lien Reserve Fund-1	3137FPF3	FHMS K-099 A1	189,155.84	-	-	-	(1,103.25)	(3.53)	(31.91)	2,504.62	190,521.77	337.21
256350023	MIM-Sr Lien Reserve Fund-1	3136AEY84	FNR 2013-70 DG	50,573.66	-	-	-	(4,225.77)	(85.89)	(31.17)	(60.31)	46,170.52	65.75
256350023	MIM-Sr Lien Reserve Fund-1	3128MENS6	FH GI5601	32,732.36	-	-	-	(2,489.49)	(109.45)	(131.63)	-	30,235.46	60.31
256350023	MIM-Sr Lien Reserve Fund-1	3137AQE01	FHR 4039 QB	45,870.00	-	-	-	(3,493.36)	(63.37)	(28.03)	(59.01)	42,226.24	51.85
256350023	MIM-Sr Lien Reserve Fund-1	3137AQE01	FHR 4039 QB	45,870.00	-	-	-	(3,493.36)	(65.51)	(27.92)	(56.98)	42,226.24	51.85
256350023	MIM-Sr Lien Reserve Fund-1	3137B3NW4	FHMS K-031 A1	-	18,909.04	-	-	(1,137.53)	(14.55)	(26.68)	44.38	17,774.66	40.56
256350023	MIM-Sr Lien Reserve Fund-1	31418AM39	FN MA1277	45,807.59	-	-	-	(4,126.14)	(177.97)	(25.43)	157.26	41,635.32	82.79
256350023	MIM-Sr Lien Reserve Fund-1	38377REV3	GNR 2010-158 HA	22,970.40	-	-	-	(9,332.06)	(119.89)	(24.70)	(133.32)	0.01	-
256350023	MIM-Sr Lien Reserve Fund-1	3137B4HD1	FHR 4247 AK	23,424.94	-	-	-	(2,190.23)	651.60	(24.31)	(777.02)	-	-
256350023	MIM-Sr Lien Reserve Fund-1	31418DQ47	FN MA4074	-	45,030.12	-	-	(2,220.30)	(70.58)	(22.56)	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	MIM-Sr Lien Reserve Fund-1	36179MKL3	G2 MA0299	83,178.19	-	-	-	(7,791.57)	(311.77)	(20.63)	679.65	75,723.87	151.86
256350023	MIM-Sr Lien Reserve Fund-1	36202FHT7	G2 005300	55,1									

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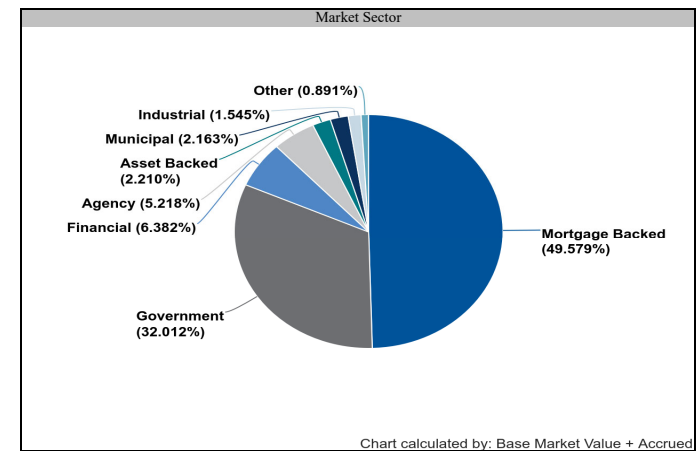
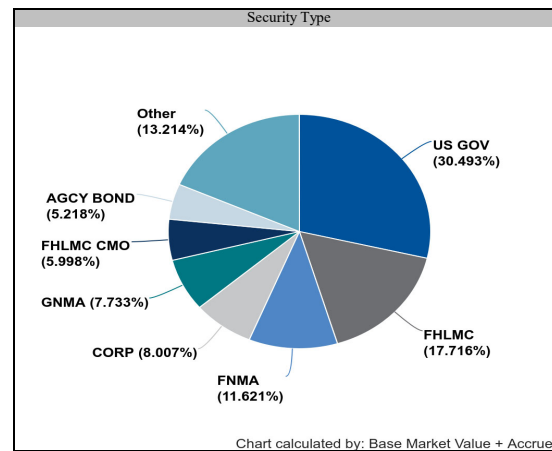
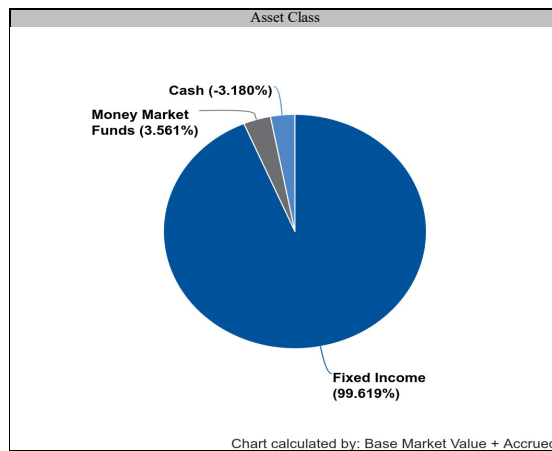
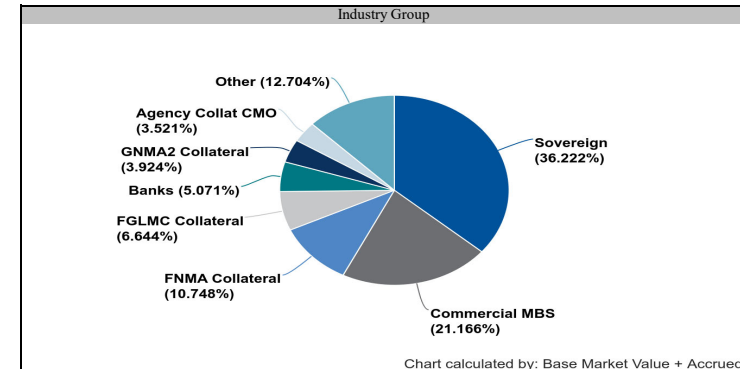
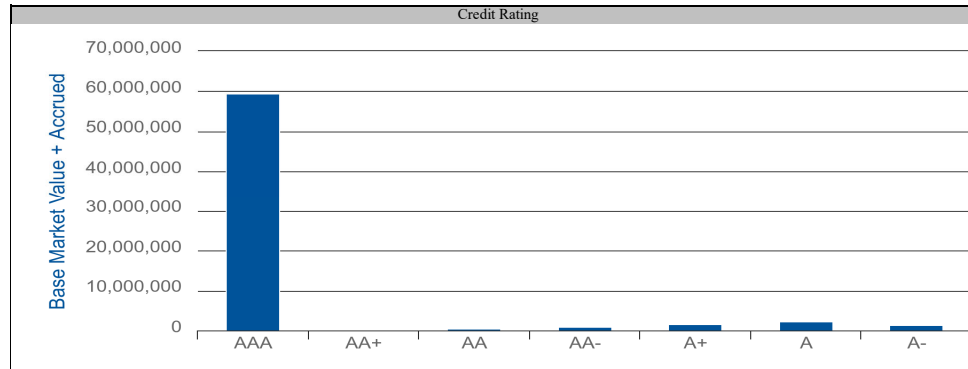
Quarter ended June 30, 2021

Source Account	Account	Identifier	Description	Beginning Base Market Value	Base Purchases	Base Sales	Base Maturities and Redemptions	Base Paydowns	Net Total Realized Gain/Loss	Base Amortization/Accretion	Base Change In Net Unrealized Gain/Loss	Ending Base Market Value	Ending Accrued Income Balance
256350023	MIM-Sr Lien Reserve Fund-1	3137AYS5H5	FHR 4165 TE	-	44,949.39	-	-	(2,050.75)	(47.56)	(12.17)	(123.18)	42,715.72	61.08
256350023	MIM-Sr Lien Reserve Fund-1	38378XP62	GNR 2014-166 PL	141,192.18	-	-	-	(7,048.86)	(72.15)	(10.81)	134,129.74	271.16	
256350023	MIM-Sr Lien Reserve Fund-1	36179NKP2	G2 MA1202	70,256.59	-	-	-	(5,805.03)	(239.99)	(9.93)	152.07	64,353.71	128.54
256350023	MIM-Sr Lien Reserve Fund-1	38379JM99	GNR 2015-045 AG	-	17,768.56	-	-	(6,277.63)	(4.96)	(9.93)	11,509.75	23.90	
256350023	MIM-Sr Lien Reserve Fund-1	38378HAU0	GNR 2012-096 AD	21,653.15	-	-	-	(2,111.53)	(33.95)	(8.41)	(29.00)	19,470.26	23.90
256350023	MIM-Sr Lien Reserve Fund-1	36179NKP2	G2 MA1202	-	28,447.15	-	-	(1,612.11)	(66.95)	(7.10)	53.05	26,814.04	53.56
256350023	MIM-Sr Lien Reserve Fund-1	3137FQ3Y7	FHMS K-101 A1	188,784.24	-	-	-	(897.78)	0.01	(6.49)	2,398.44	190,278.41	328.26
256350023	MIM-Sr Lien Reserve Fund-1	3137F4D41	FHMS K-074 A2	5,633.50	-	-	-	-	0.49	(5.71)	69.56	5,697.35	15.00
256350023	MIM-Sr Lien Reserve Fund-1	38378KW47	GNR 2013-138 A	12,479.37	-	(11,312.81)	-	(1,155.13)	(74.47)	(5.08)	(6.64)	-	-
256350023	MIM-Sr Lien Reserve Fund-1	38377JZ89	GNR 2010-117 GK	8,215.02	-	(7,037.04)	-	(1,051.50)	(74.47)	(5.08)	(46.93)	(0.00)	-
256350023	MIM-Sr Lien Reserve Fund-1	36178NB99	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	MIM-Sr Lien Reserve Fund-1	38378A1U0	GNR 2011-158 CA	76,119.91	-	-	-	(13,758.00)	(241.80)	(3.79)	(183.75)	61,932.57	151.25
256350023	MIM-Sr Lien Reserve Fund-1	36179MU24	G2 MA0601	46,472.61	-	-	-	(4,497.04)	(183.17)	(2.22)	136.70	41,926.88	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	MIM-Sr Lien Reserve Fund-1	38377YTL4	GNR 2011-136 GA	18,093.32	-	-	-	(2,946.22)	(42.16)	(1.91)	(26.87)	15,076.16	24.82
256350023	MIM-Sr Lien Reserve Fund-1	38378TA7F	GNR 2013-071 GA	74,398.03	-	-	-	(6,114.04)	4.56	(1.66)	(342.65)	67,944.24	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	MIM-Sr Lien Reserve Fund-1	38379JM99	GNR 2015-045 AG	11,261.11	-	(7,668.67)	-	(3,498.65)	(10.52)	(0.84)	(82.43)	-	-
256350023	MIM-Sr Lien Reserve Fund-1	36202F2H8	G2 005276	17,272.51	-	-	-	(1,995.55)	(0.79)	(0.23)	(130.85)	15,145.09	36.10
256350023	MIM-Sr Lien Reserve Fund-1	36179MAJ6	G2 MA0825	31,942.65	-	-	-	(2,912.48)	(31.77)	(0.20)	(24.12)	28,974.09	57.88
256350023	MIM-Sr Lien Reserve Fund-1	3137ATRW4	FHMS K-020 A2	27,370.00	-	-	-	(488.25)	0.77	(0.12)	(554.02)	26,328.38	246.22
256350023	MIM-Sr Lien Reserve Fund-1	31846V401	FIRST AMER.GVT OBLG D	294,161.84	2,101,097.24	(1,915,897.03)	-	-	-	-	-	479,362.05	-
256350023	MIM-Sr Lien Reserve Fund-1	CCYUSD	Payable	(258,514.62)	-	-	-	-	-	-	-	(452,609.14)	-
256350023	MIM-Sr Lien Reserve Fund-1	3136AC714	FNA 2013-M6 2A	8,121.60	-	-	-	(102.21)	(0.00)	-	(19.87)	7,999.52	16.88
256350023	MIM-Sr Lien Reserve Fund-1	3134GXDTH	FEDERAL HOME LOAN MORTGAGE CORP	144,841.95	-	-	-	-	-	-	116.00	144,957.95	52.16
256350023	MIM-Sr Lien Reserve Fund-1	3130ALJ28	FEDERAL HOME LOAN BANKS	200,026.00	-	-	-	(200,000.00)	-	-	(26.00)	-	-
256350023	MIM-Sr Lien Reserve Fund-1	3138EJRP5	FN AL2293	36,395.34	-	-	-	(36,393.52)	(0.00)	-	(1.82)	-	-
256350023	MIM-Sr Lien Reserve Fund-1	91282J43	UNITED STATES TREASURY	-	450,006.25	-	-	-	-	-	(35.60)	449,970.65	2,602.89
256350023	MIM-Sr Lien Reserve Fund-1	36179NAJ7	G2 MA0909	32,467.96	-	-	-	(2,998.15)	(160.18)	0.72	(126.72)	29,183.62	69.54
256350023	MIM-Sr Lien Reserve Fund-1	38378KW47	GNR 2013-105 A	58,529.32	-	-	-	(1,561.12)	2.21	1.43	(4.56)	56,967.28	80.47
256350023	MIM-Sr Lien Reserve Fund-1	38378KWU9	GNR 2013-096 A	2,764.36	-	-	-	(1,077.31)	4.11	1.78	(11.21)	1,681.73	1.96
256350023	MIM-Sr Lien Reserve Fund-1	3137B5A60	FHR 4257 EK	12,912.47	-	-	-	(1,266.01)	10.54	2.14	(73.79)	11,585.35	23.34
256350023	MIM-Sr Lien Reserve Fund-1	3138EKXL4	FN AL3382	13,171.49	-	-	-	(87.55)	0.74	2.80	(46.91)	13,040.57	24.82
256350023	MIM-Sr Lien Reserve Fund-1	38378HX14	GNR 2012-119 KB	8,968.04	-	(8,101.96)	-	(962.82)	394.05	3.42	(300.72)	0.01	-
256350023	MIM-Sr Lien Reserve Fund-1	3134GWTL0	FEDERAL HOME LOAN MORTGAGE CORP	290,116.00	-	-	-	-	-	3.58	(49.98)	290,069.60	224.75
256350023	MIM-Sr Lien Reserve Fund-1	3132AEF68	FH ZT1989	36,197.17	(840.23)	-	-	(1,460.64)	(125.48)	4.43	(145.12)	33,630.13	90.57
256350023	MIM-Sr Lien Reserve Fund-1	3132ASGL7	FH ZS7403	-	82,465.74	-	-	(1,806.31)	(117.64)	6.47	(788.46)	79,759.81	189.12
256350023	MIM-Sr Lien Reserve Fund-1	91282CAP6	UNITED STATES TREASURY	44,847.00	-	(44,885.74)	-	-	40.01	7.30	(8.57)	-	-
256350023	MIM-Sr Lien Reserve Fund-1	38378KWU9	GNR 2013-096 A	10,366.34	-	-	-	(4,039.90)	18.30	8.19	(46.45)	6,306.48	7.34
256350023	MIM-Sr Lien Reserve Fund-1	38378CRTE	GNR 2012-013 EG	20,515.55	-	(17,335.52)	-	(3,875.81)	1,420.07	8.73	(733.02)	0.01	-
256350023	MIM-Sr Lien Reserve Fund-1	3138EKXL4	FN AL3382	10,537.19	-	-	-	(70.04)	0.81	10.08	(45.59)	10,432.45	19.85
256350023	MIM-Sr Lien Reserve Fund-1	3140JME04	FN BM3956	-	14,609.80	-	-	(365.08)	(24.15)	11.63	(113.35)	14,118.85	33.38
256350023	MIM-Sr Lien Reserve Fund-1	3137AUP63	FHMS K-021 A2	6,125.52	-	-	-	(72.51)	0.64	11.65	(50.26)	6,015.04	11.84
256350023	MIM-Sr Lien Reserve Fund-1	3132AEF68	FH ZT1989	-	35,154.81	-	-	(1,460.64)	(119.94)	12.16	43.74	33,630.13	90.57
256350023	MIM-Sr Lien Reserve Fund-1	38376TTT9	GNR 2010-006 AB	27,656.74	-	-	-	(4,104.35)	(93.92)	12.31	(95.44)	23,375.35	55.82
256350023	MIM-Sr Lien Reserve Fund-1	38378XVK8	GNR 2010-166 GP	38,195.23	-	-	-	(928.37)	8.65	12.39	(66.38)	35,997.80	75.94
256350023	MIM-Sr Lien Reserve Fund-1	36179JRD6	G2 MA2864	19,454.31	-	-	-	(1,732.66)	(89.72)	14.37	(42.09)	17,604.21	41.82
256350023	MIM-Sr Lien Reserve Fund-1	38378JZD7	GNR 2013-047 EC	25,046.84	-	-	-	(2,700.07)	24.54	14.65	(82.24)	22,303.72	27.54
256350023	MIM-Sr Lien Reserve Fund-1	36179NHK7	G2 MA1134	151,367.53	-	-	-	(13,968.59)	(569.16)	16.20	(781.36)	136,064.62	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	MIM-Sr Lien Reserve Fund-1	38377JM59	GNR 2010-111 PE	23,214.23	-	(17,378.06)	-	(8,068.51)	2,716.40	17.03	(501.09)	-	-
256350023	MIM-Sr Lien Reserve Fund-1	3138ENQD4	FN AL5851	-	28,509.44	-	-	(832.62)	(60.78)	17.26	367.70	28,001.00	75.15
256350023	MIM-Sr Lien Reserve Fund-1	36179JRD6	G2 MA2936	77,523.83	-	-	-	(6,459.94)	(377.91)	19.53	258.62	70,964.13	192.96
256350023	MIM-Sr Lien Reserve Fund-1	3137FWHY9	FHMR 2020-P003 A1	184,467.84	-	-	-	(2,874.42)	13.73	19.90	2,560.27	184,187.32	131.88
256350023	MIM-Sr Lien Reserve Fund-1	3134GWIND4	FEDERAL HOME LOAN MORTGAGE CORP	296,103.00	-	-	-	-	-	20.94	2,616.06	298,740.00	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	MIM-Sr Lien Reserve Fund-1	3622A2G00	GN 783795	-	54,621.28	-	-	(2,030.70)	(79.97)	-	132.78	52,671.95	105.35
256350023	MIM-Sr Lien Reserve Fund-1	3136AC714	FNA 2013-M6 2A	36,547.16	-	-	-	(459.93)	2.82	28.62	(120.87)	35,997.80	75.94
256350023	MIM-Sr Lien Reserve Fund-1	38378BMA2	GNR 2013-012 AB	98,342.53	-	-	-	(635.70)	8.79	28.98	(174.17)	97,770.33	146.87
256350023	MIM-Sr Lien Reserve Fund-1	31417YKF3	FN MA0293	47,323.64	-	-	-	(3,440.83)	(110.77)	29.07	(733.49)	43,067.62	148.80
256350023	MIM-Sr Lien Reserve Fund-1	38378KWU9	GNR 2013-096 A	6,910.89	-	-	-	(2,693.27)	76.84	36.66	(126.81)	4,204.32	4.89
256350023	MIM-Sr Lien Reserve Fund-1	3136ADFF1	FNR 2013-36 KC	46,923.46	-	-	-	(10,908.45)	92.64	41.28	(245.02)	35,903.91	44.63
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	MIM-Sr Lien Reserve Fund-1	91282CAP6	UNITED STATES TREASURY	373,725.00	-	(374,047.85)	-	-	424.34	54.38	(155.88)	-	-
256350023	MIM-Sr Lien Reserve Fund-1	31406FUE6	FN BM1978	96,027.31	-	-	-	(7,280.63)	(484.54)	59.53	(751.97)	87,569.70	205.38
256350023	MIM-Sr Lien Reserve Fund-1	3620ARZEA	GN 737941	80,359.03	-	-	-	(10,822.36)	(481.46)	60.24	(517.09)	68,598.37	163.23
256350023	MIM-Sr Lien Reserve Fund-1	31417YKF3	FN MA0293	45,019.33	-	-	-	(3,273.28)	(115.99)	66.14	(725.65)	40,970.54	141.55
256350023	MIM-Sr Lien Reserve Fund-1	91282CAE1	UNITED STATES TREASURY	81,492.30	-	-	-	-	-	70.85	2,284.45	83,847.60	211.33
256350023	MIM-Sr Lien Reserve Fund-1	3128MMUL5	FH G18586	112,203.49	-	-	-	(9,769.49)	(473.27)	92.87	102,247.89	203.44	-
256350023	MIM-Sr Lien Reserve Fund-1	38378VC45	GNR 2013-116 MA	81,215.06	-	-	-	(6,989.01)	169.69	94.79	(619.38)	73,871.15	134.65
256350023	MIM-Sr Lien Reserve Fund-1	3140X7LS6	FN FM3936	-	136,161.77	-	-	(2,515.45)	(128.04)	-	(108.82)	133,400.92	264.96
256350023	MIM-Sr Lien Reserve Fund-1	3140XA490	FN FM1155	157,424.75	-	-	-	(14,066.37)	(783.38)	123.25	741.01	143,439.26	285.93
256350023	MIM-Sr Lien Reserve Fund-1	91282ZF00	UNITED STATES TREASURY	362,518.00	-	-	-	-	-	127.78	543.82	363,189.60	458.74
256350023	MIM-Sr Lien Reserve Fund-1	91282CAM3	UNITED STATES TREASURY	414,341.00	-	-	-	-	-	131.73	1,581.02	416,053.75	267.08
256350023	MIM-Sr Lien Reserve Fund-1	3132A85Y1	FH ZS8063	214,748.98	-	-	-	(17,464.93)	(943.37)	137.46	1,381.38	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	MIM-Sr Lien Reserve Fund-1	36179TF83	G2 MA4691	80,583.79	-	-	-	(8,111.11)	(551.88)	158.48	162.64	72,241.92	196.45
256350023	MIM-Sr Lien Reserve Fund-1	38378FRB8	GNR 2013-005 JE	141,530.17	-	-	-	(10,926.14)	162.94	176.35	(810.02)	130,133.30	211.96
256350023	MIM-Sr Lien Reserve Fund-1	912828XB1	UNITED STATES TREASURY	158,724.00	-	-							

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

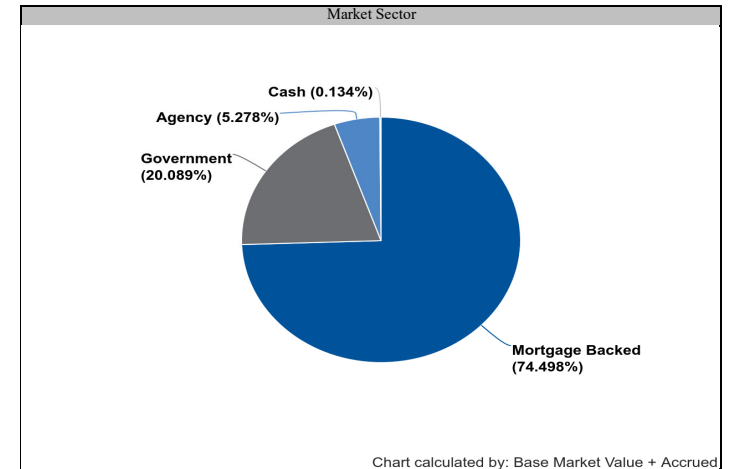
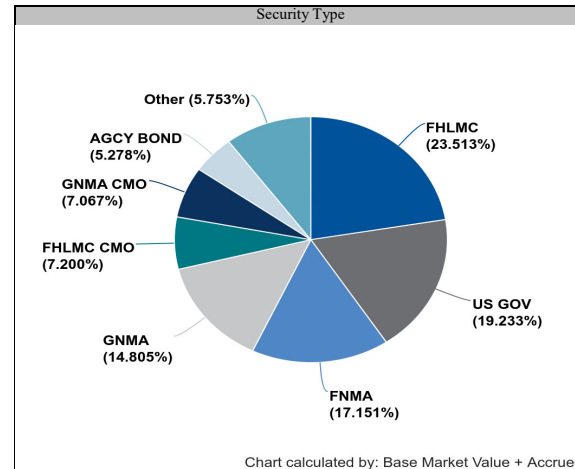
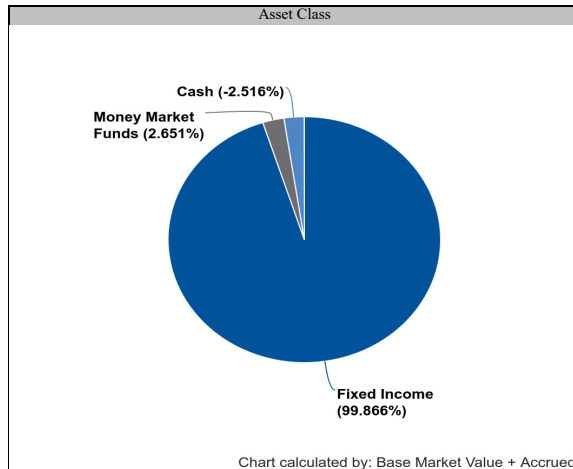
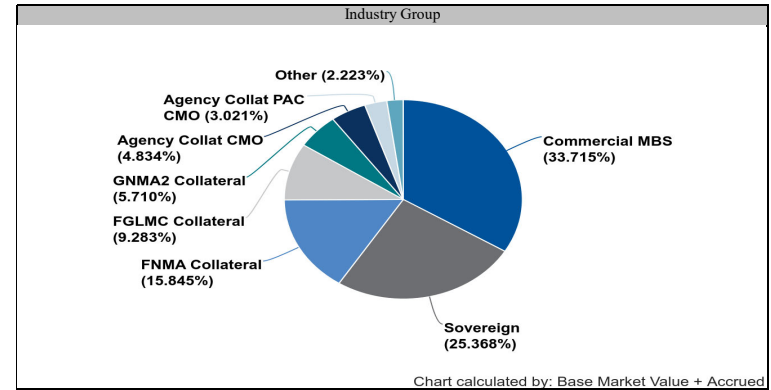
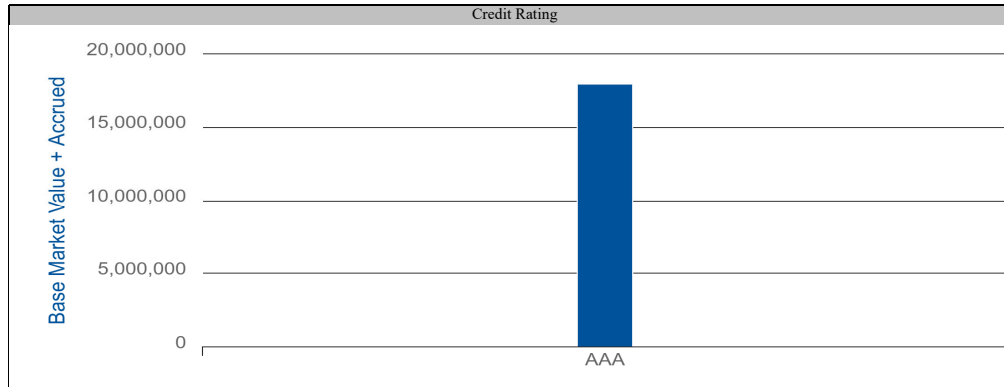
Source Account	Account	Identifier	Description	Beginning Base Market Value	Base Purchases	Base Sales	Base Maturities and Redemptions	Base Paydowns	Net Total Realized Gain/Loss	Base Amortization/Accretion	Base Change In Net Unrealized Gain/Loss	Ending Base Market Value	Ending Accrued Income Balance
				17,802,657.48	4,192,956.68	(2,638,222.68)	(100,000.00)	(1,157,936.91)	(16,666.90)	(8,941.55)	(1,273.26)	17,878,478.35	38,566.35

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



*Negative cash reflects securities in transit at month end

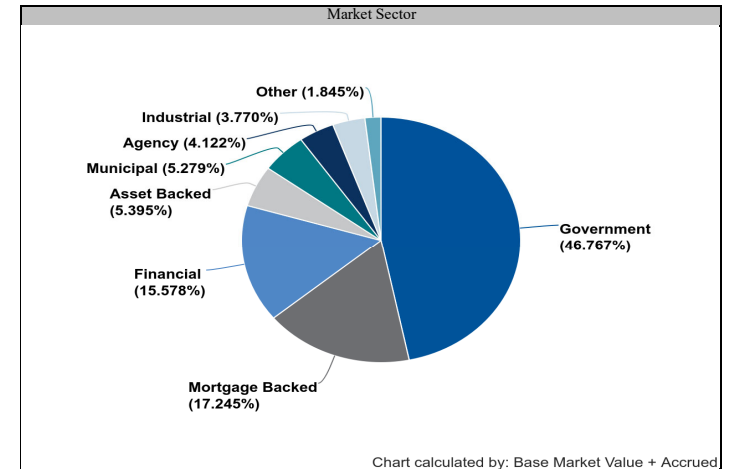
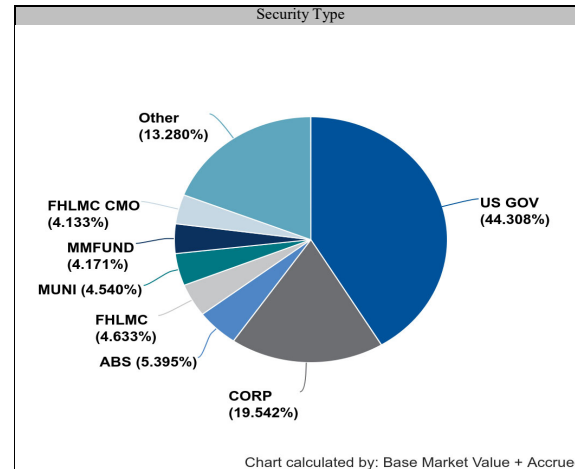
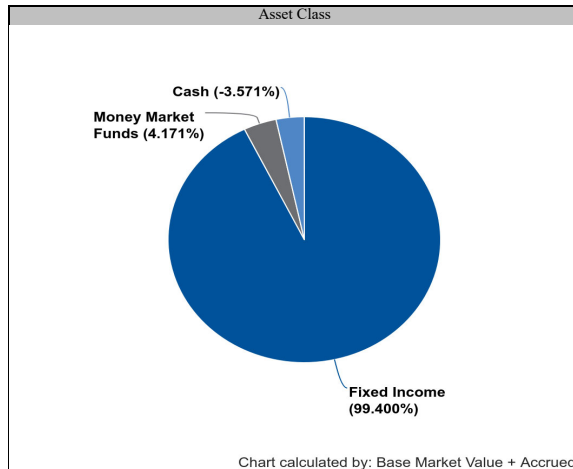
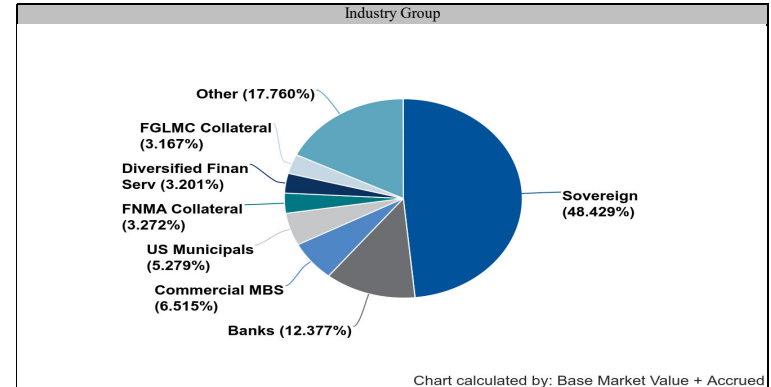
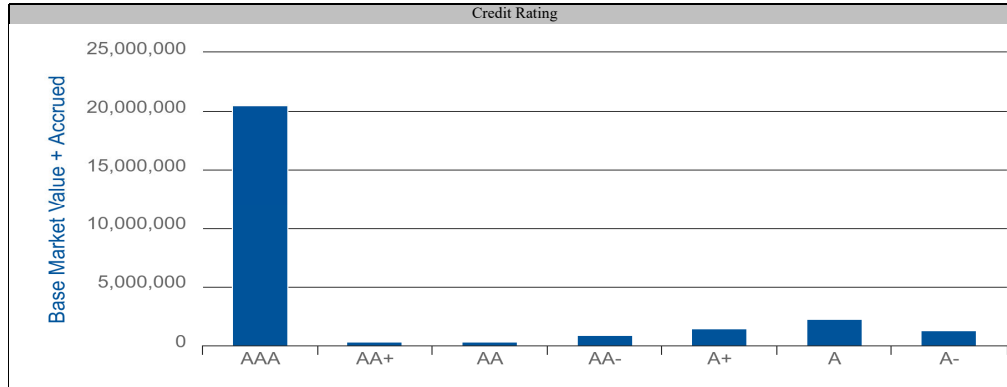
91 CIP STAMP Portfolio
Series A & Series B Reserve Fund Summary of Investments for quarter ended June 30, 2021



*Negative cash reflects securities in transit at month end

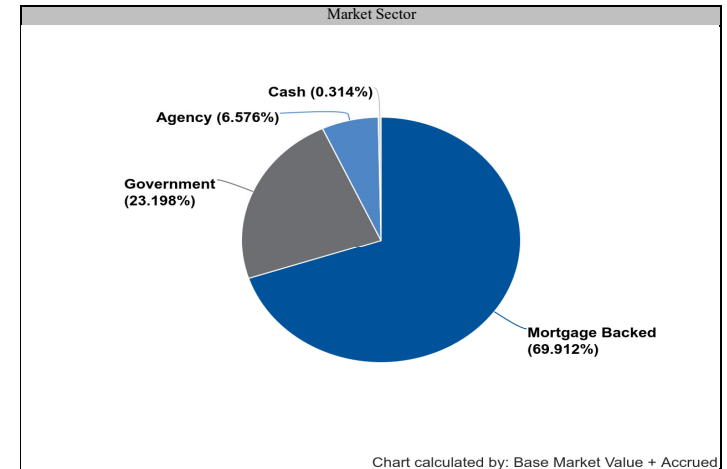
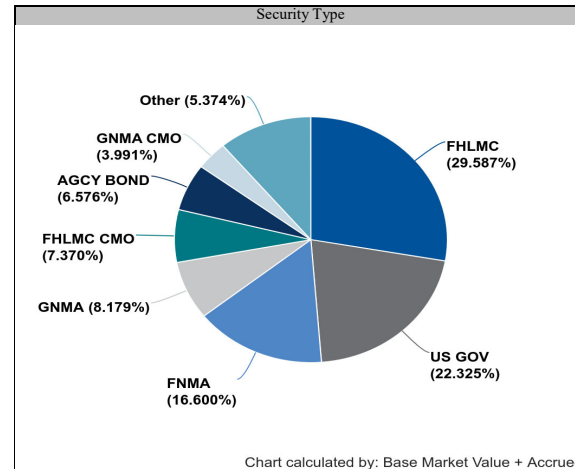
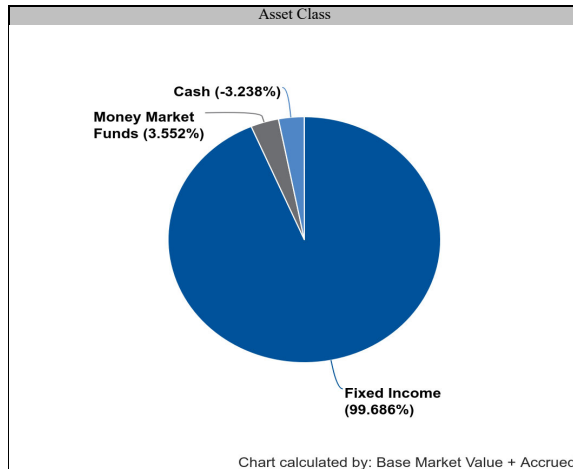
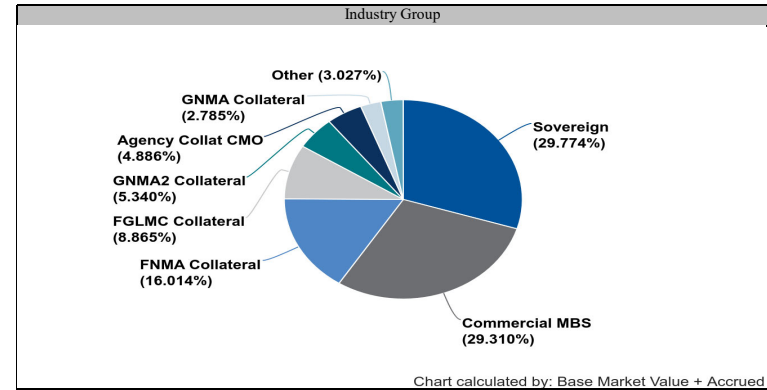
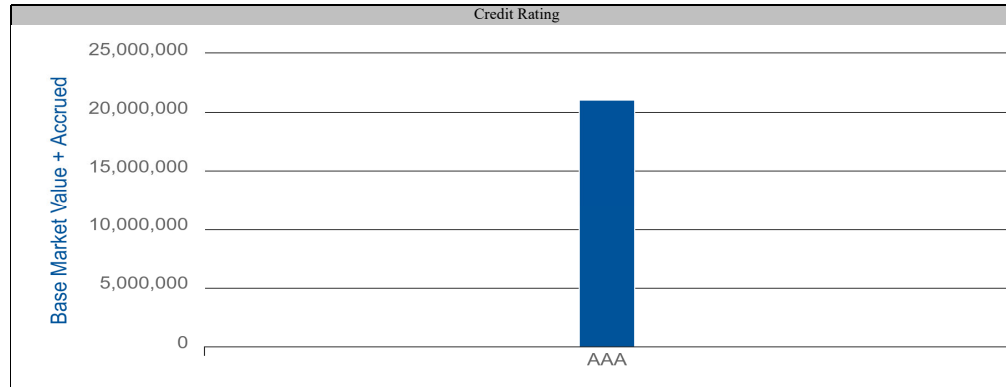
91 CIP STAMP Portfolio

Residual Fund Required Retained Balance Summary of Investments for quarter ended June 30, 2021



*Negative cash reflects securities in transit at month end

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



*Negative cash reflects securities in transit at month end

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

Source Account	Account	Identifier	Security Type Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Next Call Date	Base Market Value	Base Net Total Unrealized Gain/Loss	Coupon	Yield	Summarized Credit Rating
24097004	MIM-RCTC Toll Revenue: -115	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
24097004	MIM-RCTC Toll Revenue: -115	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
24097004	MIM-RCTC Toll Revenue: -115	3134GXJF2	Agency	Federal Home Loan Mortgage Corporation	12/30/2022	12/15/2020	405,000.00	404,989.88	09/30/2021	404,388.45	(603.97)	0.200	0.301	AAA
24097020	RTCT-I-15 Prj RAMP UP RESERVE	3137EADB2	Agency	Federal Home Loan Mortgage Corporation	01/13/2022	09/30/2019	400,000.00	406,425.20	---	404,896.00	3,373.26	2.375	0.091	AAA
24097020	RTCT-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
24097020	RTCT-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
24097020	RTCT-I-15 Prj RAMP UP RESERVE	3136G4A6	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
24097020	RTCT-I-15 Prj RAMP UP RESERVE	3134GW6E1	Agency	Federal Home Loan Mortgage Corporation	11/02/2023	02/23/2021	400,000.00	400,536.00	11/02/2021	399,816.00	(446.23)	0.320	0.340	AAA
24097020	RTCT-I-15 Prj RAMP UP RESERVE	3134GXD8T	Agency	Federal Home Loan Mortgage Corporation	11/24/2023	---	135,000.00	135,035.00	08/24/2021	134,960.85	(39.15)	0.350	0.362	AAA
24097020	RTCT-I-15 Prj RAMP UP RESERVE	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	0.644	AAA
24097020	RTCT-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
24097020	RTCT-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
24097020	RTCT-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
24097020	RTCT-I-15 Prj RAMP UP RESERVE	3137AJMF8	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	0.370	AAA
24097020	RTCT-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
24097020	RTCT-I-15 Prj RAMP UP RESERVE	383742C76	Agency CMO	Government National Mortgage Association	08/16/2037	01/31/2018	0.00	0.00	---	-	(0.00)	4.000	0.050	AAA
24097020	RTCT-I-15 Prj RAMP UP RESERVE	3137ATR4W	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
24097020	RTCT-I-15 Prj RAMP UP RESERVE	3136A7D33	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
24097020	RTCT-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
24097020	RTCT-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
24097020	RTCT-I-15 Prj RAMP UP RESERVE	3137B6DF5	Agency CMO	Federal Home Loan Mortgage Corporation	11/15/2026	03/05/2021	70,377.42	71,905.94	---	71,713.19	(88.34)	2.000	0.360	AAA
24097020	RTCT-I-15 Prj RAMP UP RESERVE	3137B84S3	Agency CMO	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	0.371	AAA
24097020	RTCT-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
24097020	RTCT-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
24097020	RTCT-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
24097020	RTCT-I-15 Prj RAMP UP RESERVE	3137BLW87	Agency CMO	Federal Home Loan Mortgage Corporation	01/25/2025	02/25/2021	194,431.03	206,389.50	---	202,655.46	(2,623.69)	2.802	0.371	AAA
24097020	RTCT-I-15 Prj RAMP UP RESERVE	3137B2Z78	Agency CMO	Federal Home Loan Mortgage Corporation	07/15/2023	02/18/2021	42,381.30	42,584.93	---	42,535.99	(13.45)	1.400	0.591	AAA
24097020	RTCT-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
24097020	RTCT-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
24097020	RTCT-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
24097020	RTCT-I-15 Prj RAMP UP RESERVE	3137B4SW2	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
24097020	RTCT-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
24097020	RTCT-I-15 Prj RAMP UP RESERVE	3136A8SX9	Agency CMO	Federal National Mortgage Association	09/25/2027	02/04/2021	19,016.70	19,388.13	---	19,458.08	79.98	1.500	0.367	AAA
24097020	RTCT-I-15 Prj RAMP UP RESERVE	38378VC45	Agency CMO	Government National Mortgage Association	12/16/2041	11/23/2018	32,191.40	31,029.49	---	33,114.65	1,677.30	2.250	0.388	AAA
24097020	RTCT-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
24097020	RTCT-I-15 Prj RAMP UP RESERVE	3137AWWW3	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
24097020	RTCT-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
24097020	RTCT-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
24097020	RTCT-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	AAA
24097020	RTCT-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	AAA
24097020	RTCT-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	AAA
24097020	RTCT-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
24097020	RTCT-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
24097020	RTCT-I-15 Prj RAMP UP RESERVE	3136ADZAO	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
24097004	MIM-RCTC Toll Revenue: -115	31416BTW8	Agency MBS	Federal National Mortgage Association	01/01/2024	09/03/2019	134,469.09	140,268.08	---	139,332.84	1,498.45	5.500	0.590	AAA
24097004	MIM-RCTC Toll Revenue: -115	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
24097004	MIM-RCTC Toll Revenue: -115	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
24097004	MIM-RCTC Toll Revenue: -115	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
24097004	MIM-RCTC Toll Revenue: -115	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
24097004	MIM-RCTC Toll Revenue: -115	3137FOXG3	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
24097020	RTCT-I-15 Prj RAMP UP RESERVE	36202F2H8	Agency MBS	Government National Mortgage Association	01/20/2027	12/12/2019	18,631.53	19,091.50	---	19,542.05	494.08	3.000	0.621	AAA
24097020	RTCT-I-15 Prj 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	AAA
24097020	RTCT-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	2.611	0.632	AAA
24097020	RTCT-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
24097020	RTCT-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
24097020	RTCT-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
24097020	RTCT-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	AAA
24097020	RTCT-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	AAA
24097020	RTCT-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	AAA
24097020	RTCT-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	AAA
24097020	RTCT-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
24097020	RTCT-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
24097020	RTCT-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
24097020	RTCT-I-15 Prj RAMP UP RESERVE	3136AMM48	Agency MBS	Federal National Mortgage Association	07/25/2022	09/26/2018	51,760.61	50,987.07	---	52,141.57	592.38	2.509	0.614	AAA
24097020	RTCT-I-15 Prj RAMP UP RESERVE	3137BJQ71	Agency MBS	Federal Home Loan Mortgage Corporation	05/25/2023	---	150,000.00	161,201.17	---	160,854.00	(220.25)	2.770	0.836	AAA
24097020	RTCT-I-15 Prj RAMP UP RESERVE	36179MAJ6	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	AAA
24097020	RTCT-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
24097020	RTCT-I-15 Prj RAMP UP RESERVE	3128MMT52	Agency MBS	Federal Home Loan Mortgage Corporation	10/									

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

											Base Net Total				Summarized	
Source	Account	Identifier	Security Type	Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Next Call Date	Base Market Value	Unrealized	Gain/Loss	Coupon		Yield
24097020	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	AAA
24097020	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	AAA
24097020	RCTC I-15 Prj RAMP UP RESERVE	3140J3R2	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	AAA
24097020	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	AAA
24097020	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	AAA
24097020	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	AAA	AAA
24097020	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	AAA	AAA
24097020	RCTC I-15 Prj RAMP UP RESERVE	3131X83H7	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	AAA	AAA
24097020	RCTC I-15 Prj RAMP UP RESERVE	3140X4TL0	Agency MBS	Federal National Mortgage Association		09/01/2028	02/25/2021	68,676.32	71,863.32	---	71,740.65	(50.90)	2.500	0.452	AAA	AAA
24097020	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	AAA
24097020	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	AAA
24097020	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	AAA
24097020	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	AAA
24097020	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	AAA
24097020	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	AAA
24097020	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	AAA	AAA
24097020	RCTC I-15 Prj RAMP UP RESERVE	3140JME05	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	AAA	AAA
24097020	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	AAA	AAA
24097020	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	AAA
24097020	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	AAA
24097020	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	AAA
24097020	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	AAA
24097020	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	AAA
24097020	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	AAA
24097004	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	---	136,444.06	805.96	3.210	1.094	AAA	AAA
24097004	MIM-RCTC Toll Revenue: - I-15	65474V4Q4	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	1.499	AAA	AAA
24097004	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	AAA
24097004	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	AAA
24097004	MIM-RCTC Toll Revenue: - I-15	233854AC2	Asset Backed	Daimler Trucks Retail Trust, 2020-1		09/15/2023	04/20/2021	170,000.00	171,168.75	---	171,181.50	267.06	1.220	0.137	AAA	AAA
24097004	MIM-RCTC Toll Revenue: - I-15	34528GAJ5	Asset Backed	Ford Credit Auto Owner Trust 2020-A		10/15/2022	05/07/2020	97,493.70	97,463.85	---	97,587.30	98.61	1.870	0.218	AAA	AAA
24097004	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	AAA
24097004	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	AAA
24097004	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	AAA
24097004	MIM-RCTC Toll Revenue: - I-15	51501HAK5	CD	Landesbank Baden-Wuerttemberg, 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	AAA
24097004	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	AAA
24097004	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	AAA
24097004	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	A	A
24097004	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	A	A
24097004	MIM-RCTC Toll Revenue: - I-15	38141GG57	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	A
24097004	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	A
24097004	MIM-RCTC Toll Revenue: - I-15	14040HBM6	Corporate	Capital One Financial Corporation		03/09/2022	06/04/2021	450,000.00	452,578.50	02/09/2022	452,326.50	(174.09)	1.073	0.267	BBB	BBB
24097004	MIM-RCTC Toll Revenue: - I-15	172967LQ2	Corporate	Citigroup Inc.		10/27/2022	12/30/2020	750,000.00	780,862.50	09/27/2022	771,802.50	(311.99)	2.700	0.352	A	A
24097004	MIM-RCTC Toll Revenue: - I-15	025816CD9	Corporate	American Express Company		05/20/2022	12/30/2020	423,000.00	436,349.88	04/19/2022	431,345.79	73.84	2.750	0.288	A	A
24097004	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	A
24097004	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	A
24097004	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	A
24097004	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	AA
24097004	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	AA
24097004	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	A
24097004	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	A	A
24097004	MIM-RCTC Toll Revenue: - I-15															

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

Source Account	Account	Identifier	Security Type Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Next Call Date	Base Market Value	Base Net Total Unrealized Gain/Loss	Coupon	Yield	Summarized 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
240907004	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	---	430,000.00	-	0.080	0.080	AA
240907004	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
240907004	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

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

Source Account	Account	Identifier	Security Type	Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Next Call Date	Base Market Value	Unrealized Gain/Loss	Coupon	Yield	Summarized Credit Rating
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	MIM-RCTC Toll Revenue - I-15	3134GV6H5	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	MIM-RCTC Toll Revenue - I-15	31416BTW8	Agency MBS	Federal Home Loan Mortgage Corporation		12/30/2022	12/15/2020	405,000.00	404,989.88	09/30/2021	404,388.45	(603.97)	0.200	0.301	AAA
240907004	MIM-RCTC Toll Revenue - I-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	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	3137FQXG3	Agency MBS	Federal Home Loan Mortgage Corporation		07/25/2024	01/16/2020	635,118.46	633,118.46	---	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	135,034.25	137,504.45	---	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	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	MIM-RCTC Toll Revenue - I-15	233854AC2	Asset Backed	Daimler Trucks Retail Trust, 2020-1		09/15/2023	04/20/2021	170,000.00	171,168.75	---	171,181.50	267.06	1.220	0.137	AAA
240907004	MIM-RCTC Toll Revenue - I-15	34528GAJ5	Asset Backed	Ford Credit Auto Owner Trust 2020-A		10/15/2022	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	12597PAD4	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-PI		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	60683BSS5	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	92780AFJ8	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	A
240907004	MIM-RCTC Toll Revenue - I-15	46625HJD3	Corporate	JP Morgan Chase & Co.		01/24/2022	10/13/2020	1,000,000.00	1,053,818.00	---	1,024,040.00	23,373.00	4.500	0.252	A
240907004	MIM-RCTC Toll Revenue - I-15	38141GG57	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	MIM-RCTC Toll Revenue - I-15	06051GEZ7	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	MIM-RCTC Toll Revenue - I-15	14040HBM6	Corporate	Capital One Financial Corporation		03/09/2022	06/04/2021	450,000.00	452,758.50	02/09/2022	452,326.50	(174.09)	1.073	0.267	BBB
240907004	MIM-RCTC Toll Revenue - I-15	172967LQ2	Corporate	Citigroup Inc.		10/27/2022	12/30/2020	750,000.00	780,862.50	09/27/2022	771,802.50	(311.99)	2.700	0.352	A
240907004	MIM-RCTC Toll Revenue - I-15	025816CD9	Corporate	American Express Company		05/20/2022	12/30/2020	423,000.00	436,349.88	04/19/2022	431,345.79	73.84	2.750	0.288	A
240907004	MIM-RCTC Toll Revenue - I-15	69535RFU7	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	14913R2L6	Corporate	JP Morgan Chase & Co.		01/06/2022	07/24/2020	500,000.00	500,575.00	---	500,575.00	575.00	0.250	0.077	AAA
240907004	MIM-RCTC Toll Revenue - I-15	45866AR5	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	51819WAM2	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	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	A
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	MIM-RCTC Toll Revenue - I-15	92343VGD5	Corporate	JP Morgan Chase & Co.		03/22/2024	03/01/2021	340,000.00	340,000.00	---	342,566.00	2,566.00	0.250	0.077	AAA
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	MIM-RCTC Toll Revenue - I-15	84240HCO	Corporate	Southern California Edison Company		04/01/2024	03/24/2021	220,000.00	220,000.00	04/01/2023	220,864.60	864.60	0.845	0.658	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	---	999,910.00	87.78	0.000	0.098	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	07274LV51	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	CP	Liberty Utilities Co.		08/10/2021	06/10/2021	525,000.00	524,842.00	---	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	999,259.17	---	999,980.00	(8.33)	0.000	0.103	AAA
240907004	MIM-RCTC Toll Revenue - I-15	71112JUK5	CP	The Peoples Gas Light and Heat Company		07/08/2021	06/29/2020	600,000.00	599,985.50	---	599,988.00	(8.43)	0.000	0.090	AAA
240907004	MIM-RCTC Toll Revenue - I-15	31846V203	MM Fund	First American Funds, Inc. - Government Obligations Fund		06/30/2021	---	129,317.97	129,317.97	---	129,317.97	-	0.010	0.010	AAA
240907004	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	88276SH44	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	0.280	0.141	AAA
240907004	MIM-RCTC Toll Revenue - I-15	45905JQJ7	Non-US Gov	International Bank for Reconstruction and Development		01/13/2023	07/07/2021	205,000.00	205,000.00	---	205,096.35	96.35	0.144	0.150	AAA
240907004	MIM-RCTC Toll Revenue - I-15	91282H86	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	91282T67	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	MIM-RCTC Toll Revenue - I-15	91282T7F1	US Gov	United States Department of The Treasury		07/31/2021	03/31/2021	200,000.00	201,140.63	---	200,282.00	(8.00)	1.750	0.103	AAA
240907004	MIM-RCTC Toll Revenue - I-15	65886DZ6	VRDN	North Dakota Housing Finance Agency											

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

Source Account	Account	Identifier	Security Type Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Next Call Date	Base Market Value	Base Net Total Unrealized Gain/Loss	Coupon	Yield	Summarized Credit Rating
240907020	RCTC I-15 Pj RAMP UP RESERVE	3137AWM3	Agency MBS	Federal Home Loan Mortgage Corporation	12/15/2027	02/17/2021	21,564.00	21,564.26	---	21,913.90	78.25	1.250	0.384	AAA
240907020	RCTC I-15 Pj RAMP UP RESERVE	3137JMM9	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 Pj RAMP UP RESERVE	3137AYSH5	Agency CMO	Federal Home Loan Mortgage Corporation	12/15/2042	04/08/2021	39,960.60	39,961.60	---	39,735.55	(114.60)	1.750	1.027	AAA
240907020	RCTC I-15 Pj 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	AAA
240907020	RCTC I-15 Pj RAMP UP RESERVE	3133Q5GZ3	Agency CMO	Federal Home Loan Mortgage Corporation	09/25/2028	01/05/2021	67,375.52	68,312.47	---	67,967.08	(316.05)	1.000	0.496	AAA
240907020	RCTC I-15 Pj RAMP UP RESERVE	3137AQOE1	Agency CMO	Federal Home Loan Mortgage Corporation	01/15/2027	---	39,298.39	40,035.24	---	40,003.79	(2.29)	1.500	0.615	AAA
240907020	RCTC I-15 Pj 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 Pj RAMP UP RESERVE	3136AEYB4	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 Pj RAMP UP RESERVE	3136ADZ40	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
240907020	RCTC I-15 Pj RAMP UP RESERVE	36202F2H8	Agency MBS	Government National Mortgage Association	01/20/2027	12/12/2019	18,631.53	19,091.50	---	19,542.05	494.08	3.000	0.621	AAA
240907020	RCTC I-15 Pj 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	AAA
240907020	RCTC I-15 Pj 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	2.611	0.632	AAA
240907020	RCTC I-15 Pj 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 Pj 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 Pj RAMP UP RESERVE	38378KWU9	Agency MBS	Government National Mortgage Association	11/16/2041	05/03/2019	4,194.75	3,955.20	---	4,204.32	94.22	1.400	0.765	AAA
240907020	RCTC I-15 Pj RAMP UP RESERVE	3137B3N44	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	AAA
240907020	RCTC I-15 Pj 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	AAA
240907020	RCTC I-15 Pj RAMP UP RESERVE	3138XOZ77	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	AAA
240907020	RCTC I-15 Pj RAMP UP RESERVE	3137B7Y9Y	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 Pj 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 Pj 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 Pj 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	RCTC I-15 Pj RAMP UP RESERVE	3136AMM48	Agency MBS	Federal National Mortgage Association	07/25/2022	09/26/2018	51,760.61	50,987.07	---	52,141.57	592.37	2.500	0.614	AAA
240907020	RCTC I-15 Pj RAMP UP RESERVE	3137BQJ71	Agency MBS	Federal Home Loan Mortgage Corporation	05/25/2025	---	150,000.00	161,201.17	---	160,854.00	(202.25)	2.770	0.836	AAA
240907020	RCTC I-15 Pj 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	AAA
240907020	RCTC I-15 Pj 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 Pj RAMP UP RESERVE	3128MTS52	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 Pj RAMP UP RESERVE	31307NP40	Agency MBS	Federal Home Loan Mortgage Corporation	07/01/2030	02/05/2021	81,741.23	81,718.56	---	86,525.54	(963.34)	3.000	0.943	AAA
240907020	RCTC I-15 Pj RAMP UP RESERVE	3128MMU83	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	AAA
240907020	RCTC I-15 Pj RAMP UP RESERVE	3137B1U77	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	AAA
240907020	RCTC I-15 Pj RAMP UP RESERVE	36179QZ48	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	AAA
240907020	RCTC I-15 Pj 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 Pj 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 Pj 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 Pj 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	RCTC I-15 Pj RAMP UP RESERVE	3138ETQ94	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	AAA
240907020	RCTC I-15 Pj RAMP UP RESERVE	3620ABR67	Agency MBS	Government National Mortgage Association	05/15/2025	05/23/2018	11,549.74	11,824.05	---	12,254.42	549.88	4.000	-0.419	AAA
240907020	RCTC I-15 Pj RAMP UP RESERVE	31418CQ40	Agency MBS	Federal National Mortgage Association	10/01/2027	08/31/2020	0.01	0.01	---	(0.00)	0.00	3.000	0.944	AAA
240907020	RCTC I-15 Pj RAMP UP RESERVE	3136A9F60	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	AAA
240907020	RCTC I-15 Pj 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 Pj 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 Pj RAMP UP RESERVE	3140R3R2	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 Pj 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 Pj 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	RCTC I-15 Pj RAMP UP RESERVE	3137BFE80	Agency MBS	Federal Home Loan Mortgage Corporation	08/25/2024	07/15/2020	77,131.98	80,542.46	---	79,841.62	-145.25	2.720	0.406	AAA
240907020	RCTC I-15 Pj 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	AAA
240907020	RCTC I-15 Pj RAMP UP RESERVE	3131X3H17	Agency MBS	Federal Home Loan Mortgage Corporation	04/01/2028	02/26/2021	195,902.86	204,534.83	---	205,287.02	898.47	2.500	0.399	AAA
240907020	RCTC I-15 Pj RAMP UP RESERVE	3140X4TL0	Agency MBS	Federal National Mortgage Association	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 Pj 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 Pj 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 Pj 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 Pj 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 Pj 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 Pj 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	RCTC I-15 Pj 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	AAA
240907020	RCTC I-15 Pj RAMP UP RESERVE	3140RME0	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	AAA
240907020	RCTC I-15 Pj 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	AAA
240907020	RCTC I-15 Pj RAMP UP RESERVE	3140X7L56	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 Pj 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 Pj 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 Pj RAMP UP RESERVE	31418DQ47	Agency MBS	Federal National Mortgage Association	02/01/2036	02/24/2021	241,836.93	250,547.29	---	249,434.55	(700.66)	2.000	1.226	AAA
240907020	RCTC I-15 Pj 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 Pj 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
240907020	RCTC I-15 Pj RAMP UP RESERVE	CCYUSD	Currency	UNITED STATES OF AMERICA	06/30/2021	---	-	0.00	---	0.00	-	0.000	0.000	AAA
240907020	RCTC I-15 Pj RAMP UP RESERVE	CCYUSD	Currency	UNITED STATES OF AMERICA	06/30/2021	---	-	(279,702.28)	---	(279,702.28)	-	0.000	0.000	AAA
240907020	RCTC I-15 Pj 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	AAA
240907020	RCTC I-15 Pj 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	AAA
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828J43	US Gov	United States Department of The Treasury	02/28/2022	---	318,24							

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 Gain/Loss	Base Amortization/A	Base Change In Net Unrealized Gain/Loss	Ending Base Market Value	Ending Accrued Income Balance
240907004	MIM-RCTC Toll Revenue - I-15	3814IG087	GOLDMAN SACHS GROUP INC	939,168.00	-	-	-	-	-	(12,011.00)	680.00	927,837.00	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	MIM-RCTC Toll Revenue - I-15	06051GFZ7	BANK OF AMERICA CORP	930,699.60	-	-	-	-	-	(4,895.63)	360.03	926,164.00	4,477.59
240907004	MIM-RCTC Toll Revenue - I-15	912828H86	UNITED STATES TREASURY	-	1,920,855.47	-	-	-	-	(4,735.71)	(83.76)	1,916,036.00	11,888.12
240907004	MIM-RCTC Toll Revenue - I-15	172961LQ2	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	-	-	-	-	-	(4,309.77)	(375.23)	1,505,940.00	3,158.97
240907004	MIM-RCTC Toll Revenue - I-15	025816C29	AMERICAN EXPRESS CO	453,528.47	-	-	-	-	-	(2,584.11)	401.43	431,345.79	1,324.81
240907004	MIM-RCTC Toll Revenue - I-15	912828T61	UNITED STATES TREASURY	301,698.00	-	(100,296.88)	-	-	18.79	(1,150.05)	12.14	200,282.00	1,459.94
240907004	MIM-RCTC Toll Revenue - I-15	61746EAD0	MORGAN STANLEY	864,846.72	-	-	(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	MIM-RCTC Toll Revenue - I-15	912828T56	UNITED STATES TREASURY	401,408.00	-	(400,734.38)	-	-	64.90	(703.52)	(35.00)	-	-
240907004	MIM-RCTC Toll Revenue - I-15	45866FAR5	INTERCONTINENTAL EXCHANGE INC	-	901,242.00	-	-	-	-	(692.20)	(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	MIM-RCTC Toll Revenue - I-15	3137BFDQ1	FHMS K-717 A2	112,016.63	-	-	-	(22,585.30)	(76.46)	(376.68)	(160.42)	88,817.78	220.99
240907004	MIM-RCTC Toll Revenue - I-15	3137B7YX1	FHMS K-037 A1	59,912.29	-	-	-	(6,889.58)	(349.50)	(373.05)	372.22	52,672.38	111.53
240907004	MIM-RCTC Toll Revenue - I-15	60956PWG3	MONMOUTH CNTY N J IMPT AUTH REV	75,752.25	-	-	-	-	-	(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	MIM-RCTC Toll Revenue - I-15	31416BTW8	FN 955265	168,180.99	-	-	(33,077.58)	(854.57)	(257.97)	(600.03)	133,390.83	590.03	
240907004	MIM-RCTC Toll Revenue - I-15	14040HBM6	CAPITAL ONE FINANCIAL CORP	-	452,758.50	-	-	-	-	(257.91)	(174.09)	452,326.50	295.11
240907004	MIM-RCTC Toll Revenue - I-15	23585AAC2	DTKT 2020-1 A3	-	171,168.75	-	-	-	-	(254.31)	267.06	171,181.50	92.18
240907004	MIM-RCTC Toll Revenue - I-15	3135605F6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,252,312.50	-	(1,252,325.00)	-	-	685.58	(254.16)	(418.91)	-	-
240907004	MIM-RCTC Toll Revenue - I-15	3137B7YX1	FHMS K-037 A1	277,094.24	-	-	-	(31,864.30)	(185.44)	(217.84)	(1,217.03)	243,609.74	515.83
240907004	MIM-RCTC Toll Revenue - I-15	3137B36H6	FHMS K-029 A1	73,881.14	-	-	-	(18,709.10)	(201.94)	(188.63)	10.53	54,992.00	128.09
240907004	MIM-RCTC Toll Revenue - I-15	3137B7YX1	FHMS K-037 A1	59,912.29	-	-	-	(6,889.58)	(144.93)	(157.57)	(47.83)	52,672.38	111.53
240907004	MIM-RCTC Toll Revenue - I-15	912828608	UNITED STATES TREASURY	1,050,063.00	-	-	(1,050,000.00)	-	-	(121.79)	58.79	-	-
240907004	MIM-RCTC Toll Revenue - I-15	912828608	UNITED STATES TREASURY	750,045.00	-	-	(750,000.00)	-	-	(89.98)	44.98	-	-
240907004	MIM-RCTC Toll Revenue - I-15	87165LBB6	SYNCT 2016-2 A	526,228.50	-	-	-	(525,000.00)	(4.09)	(87.76)	(1,136.65)	-	-
240907004	MIM-RCTC Toll Revenue - I-15	3137AG3X6	FHR 3943 GE	-	58,148.79	-	-	(58,039.97)	(32.54)	(76.28)	-	-	-
240907004	MIM-RCTC Toll Revenue - I-15	60683B5S3	Mitsubishi UFJ Trust and Banking Corp. (New York B	-	1,000,133.12	-	-	-	-	(73.22)	50.10	1,000,110.00	794.44
240907004	MIM-RCTC Toll Revenue - I-15	60710AWB4	Mizuho Bank Ltd., New York Branch	1,500,195.00	-	-	-	-	-	(56.76)	86.76	1,500,225.00	1,540.00
240907004	MIM-RCTC Toll Revenue - I-15	65602V6W1	Norinchukin Bank NY Branch	1,000,150.00	-	-	(1,000,000.00)	-	-	(33.30)	(116.70)	-	-
240907004	MIM-RCTC Toll Revenue - I-15	05566VAC6	BMWLT 2019-1 A3	36,807.68	-	-	-	(36,759.16)	0.00	(22.56)	(25.96)	-	-
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 955265	7,491.77	-	-	-	(1,473.47)	(38.07)	(11.49)	(26.73)	5,942.01	26.28
240907004	MIM-RCTC Toll Revenue - I-15	31677QBQ3	FIFTH THIRD BANK NA (OHIO)	501,115.00	-	-	(500,000.00)	-	-	(7.45)	(1,107.55)	-	-
240907004	MIM-RCTC Toll Revenue - I-15	14687AAM0	CRVNA 2020-P1 A2	-	184,822.81	-	-	(36,721.14)	(2.72)	(1.98)	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)	-	-	-	-	-	-	-	-	-
240907004	MIM-RCTC Toll Revenue - I-15	198479G20	COLORADO HSG & FIN AUTH	1,500,000.00	-	-	-	-	-	-	-	1,500,000.00	343.56
240907004	MIM-RCTC Toll Revenue - I-15	97689P2K3	WISCONSIN HSG & ECONOMIC DEV AUTH HOME OWNERSHIP R	1,200,000.00	-	-	-	-	-	-	-	1,200,000.00	260.00
240907004	MIM-RCTC Toll Revenue - I-15	45818WC99	INTER-AMERICAN DEVELOPMENT BANK	1,503,630.00	-	-	-	-	-	-	(510.00)	1,503,120.00	180.42
240907004	MIM-RCTC Toll Revenue - I-15	3137FQXG3	FHMS K-105 A	636,248.98	-	-	-	(0.01)	-	-	(95.27)	636,153.70	8,684.24
240907004	MIM-RCTC Toll Revenue - I-15	69553RFU7	PNC BANK NA	536,000.45	-	-	-	-	-	-	-	536,000.45	268.32
240907004	MIM-RCTC Toll Revenue - I-15	43813KA00	HAROT 2020-3 A1	145,570.86	-	-	-	(145,570.85)	(0.01)	-	(0.00)	-	-
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	140,065.60	-	-	-	-	-	-	(8.20)	410,057.40	843.92
240907004	MIM-RCTC Toll Revenue - I-15	14913R2E6	CATERPILLAR FINANCIAL SERVICES CORP	500,525.00	-	-	-	-	-	-	50.00	500,575.00	494.80
240907004	MIM-RCTC Toll Revenue - I-15	459058J07	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	205,098.40	-	-	-	-	-	-	(2.05)	205,096.35	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	MIM-RCTC Toll Revenue - I-15	57419PT70	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & CMNTY DEV	600,000.00	-	-	-	-	-	-	-	600,000.00	204.00
240907004	MIM-RCTC Toll Revenue - I-15	658886D26	NORTH DAKOTA ST HSG FIN AGY MTG REV	430,000.00	-	-	-	-	-	-	-	430,000.00	212.03
240907004	MIM-RCTC Toll Revenue - I-15	22550UAB7	CREDIT SUISSE AG (NEW YORK BRANCH)	406,187.00	-	-	-	-	-	-	3,796.60	409,983.60	274.07
240907004	MIM-RCTC Toll Revenue - I-15	63902HAD1	NATURE CONSERVANCY	74,996.25	-	-	-	-	-	-	3.75	75,000.00	99.06
240907004	MIM-RCTC Toll Revenue - I-15	51501HAK5	Landesbank Baden-Württemberg, New York Branch	1,000,160.00	-	-	-	-	-	-	170.00	1,000,330.00	1,000.00
240907004	MIM-RCTC Toll Revenue - I-15	3130ALJ28	FEDERAL HOME LOAN BANKS	750,097.50	-	-	-	(750,000.00)	-	-	(97.50)	-	-
240907004	MIM-RCTC Toll Revenue - I-15	46647PCA2	JPMORGAN CHASE & CO	340,921.40	-	-	-	-	-	-	1,156.00	342,077.40	88.12
240907004	MIM-RCTC Toll Revenue - I-15	92343VGDD	VERIZON COMMUNICATIONS INC	340,914.60	-	-	-	-	-	-	1,642.20	342,556.80	46.75
240907004	MIM-RCTC Toll Revenue - I-15	65339KVB1	NEXTERA ENERGY CAPITAL HOLDINGS INC	225,562.50	-	-	-	-	-	-	564.75	226,127.25	105.85
240907004	MIM-RCTC Toll Revenue - I-15	13013KAA1	CALIFORNIA CMNTY COLLEGE DISTX TAX & REV ANTIC NT	149,994.00	-	-	-	-	-	-	(4.50)	149,989.50	94.79
240907004	MIM-RCTC Toll Revenue - I-15	842400HC0	SOUTHERN CALIFORNIA EDISON CO	220,343.20	-	-	-	-	-	-	521.40	220,864.60	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	57419PT70	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & CMNTY DEV	400,000.00	-	-	-	-	-	-	-	400,000.00	136.00
240907004	MIM-RCTC Toll Revenue - I-15	88276SHH4	TEXAS PUBLIC FINANCE AUTHORITY	-	190,000.00	-	-	-	-	-	9.50	190,009.50	38.79
240907004	MIM-RCTC Toll Revenue - I-15	83050PRZ2	Skandinaviska Enskilda Banken AB (publ)	700,014.00	-	-	-	-	-	0.01	76.99	700,091.00	442.94
240907004	MIM-RCTC Toll Revenue - I-15	14315PA81	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	MIM-RCTC Toll Revenue - I-15	3134GXFJ2	FEDERAL HOME LOAN MORTGAGE CORP	404,708.40	-	-	-	-	-	1.26	(321.21)	404,388.45	2.25
240907004	MIM-RCTC Toll Revenue - I-15	05566F5B9	BNP Paribas New York Branch	1,150,023.00	-	-	(1,150,000.00)	-	-	2.56	(25.56)	-	-
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	71112JL85	The Peoples Gas Light and Coke Company	-	599,983.50	-	-	-	-	3.67	0.83	599,988.00	-
240907004	MIM-RCTC Toll Revenue - I-15	26209AAE1	DRIVE 2019-A B	261,747.20	-	-	-	(83,609.68)	1.99	3.84	(1,223.86)	176,919.49	174.82
240907004	MIM-RCTC Toll Revenue - I-15	65478AD29	NABOT 2018-A A3	47,492.30	-	-	-	(47,871.45)	6.97	5.10	(82.92)	-	-
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	MIM-RCTC Toll Revenue - I-15	3134GWEH5	FEDERAL HOME LOAN MORTGAGE CORP	750,292.50	-	-	-	-	-	18.87	(258.87)	750,052.50	898.33
240907004	MIM-RCTC Toll Revenue - I-15	02361KSJ8	Ameren Illinois Company	-	799,980.00	-	(800,000.00)	-	-	-	20.00	-	-
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	MIM-RCTC Toll Revenue - I-15	63743CU76	National Rural Utilities Cooperative Finance Corp	-	999,959.17	-	-	-	-	29.16	(8.33)	999,980.00	-
240907004	MIM-RCTC Toll Revenue - I-15	26055ATM8	The Dow Chemical Company	-	524,966.75	-	(525,000.00)	-	-	33.25	-	-	-

2017 Financing STAMP Portfolio Transaction Report by Account

Quarter ended June 30, 2021

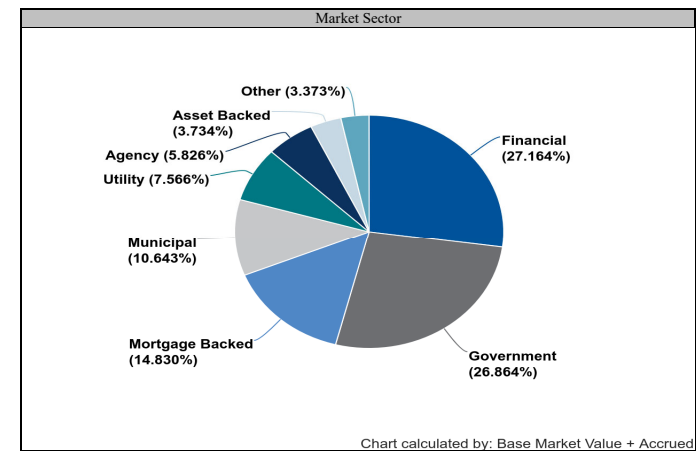
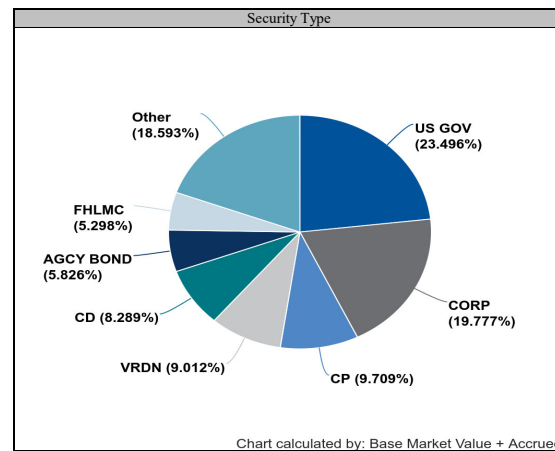
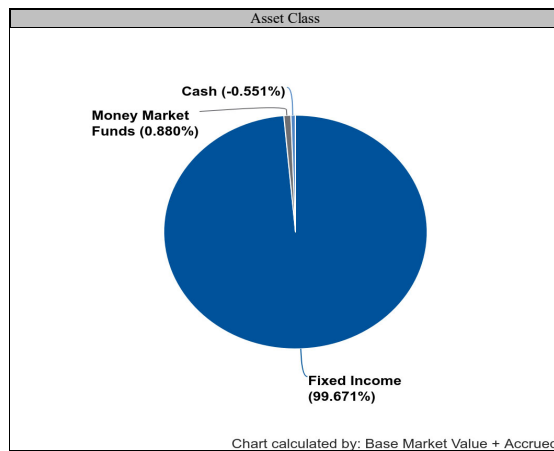
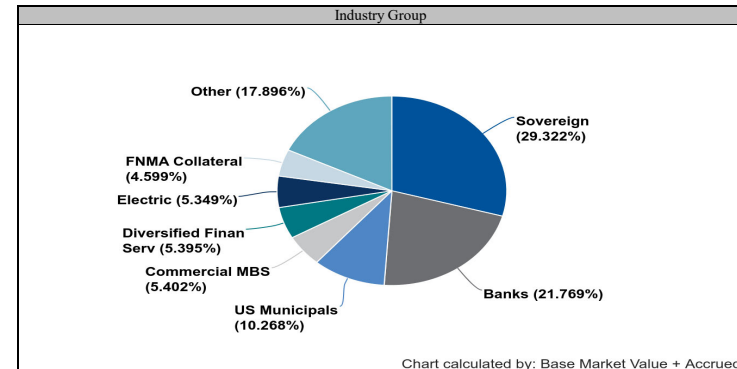
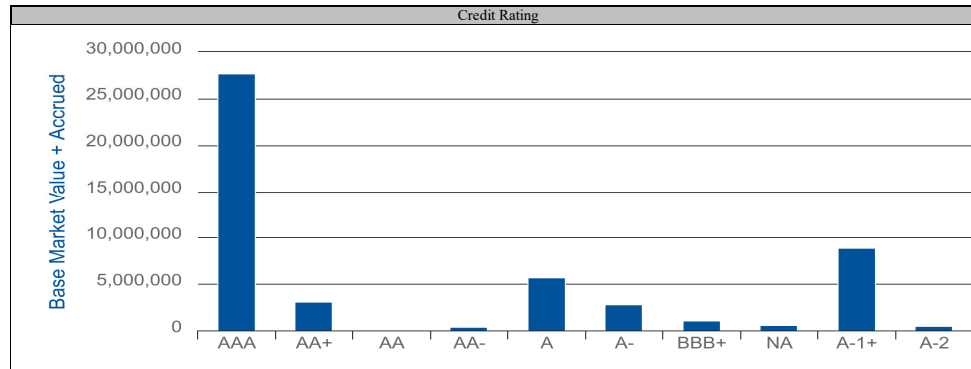
Source Account	Account	Identifier	Description	Beginning Base Market Value	Base Purchases	Base Sales	Base Maturities and Redemptions	Base Paydowns	Net Total Realized Gain/Loss	Base Amortization/A	Base Change In Net Unrealized Gain/Loss	Ending Base Market Value	Ending Accrued Income Balance
240907004	MIM-RCTC Toll Revenue - I-15	69350ARP5	PPG Industries, Inc.	774,907.00	-	-	(775,000.00)	-	-	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	MIM-RCTC Toll Revenue - I-15	07274LV53	Bayerische Landesbank, New York Branch	-	899,772.00	-	-	-	-	123.00	15.00	899,910.00	-
240907004	MIM-RCTC Toll Revenue - I-15	80285PU18	Santander UK plc	899,595.00	-	-	-	-	-	386.75	18.25	900,000.00	-
240907004	MIM-RCTC Toll Revenue - I-15	02665JTG5	American Honda Finance Corporation	-	899,568.00	-	(900,000.00)	-	-	432.00	-	-	-
240907004	MIM-RCTC Toll Revenue - I-15	80285PU25	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 Pj 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 Pj 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 Pj RAMP UP RESERVE	912828Y27	UNITED STATES TREASURY	607,008.00	-	-	-	-	-	(2,315.41)	(30.59)	604,662.00	26.49
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828Y99	FHMS K-037 A2	224,693.81	-	-	-	-	-	(1,567.35)	16.57	223,143.03	607.84
240907020	RCTC I-15 Pj 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 Pj RAMP UP RESERVE	912828Y27	FHMS K-039 A2	188,956.25	-	-	-	-	-	(1,174.64)	16.19	187,943.00	481.69
240907020	RCTC I-15 Pj RAMP UP RESERVE	9137EADB2	FEDERAL HOME LOAN MORTGAGE CORP	407,196.00	-	-	-	-	-	(712.45)	(1,587.55)	404,896.00	4,433.33
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828Y27	UNITED STATES TREASURY	-	252,617.19	-	-	-	-	(645.81)	(28.88)	251,942.50	11.04
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828T67	UNITED STATES TREASURY	337,328.25	-	(336,701.17)	-	-	236.68	(605.72)	(258.04)	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	91392J6N4	FNR 0323B EQ	152,803.97	-	-	-	(29,465.08)	(1,009.25)	(563.63)	101.78	121,867.79	541.53
240907020	RCTC I-15 Pj RAMP UP RESERVE	9137BLW87	FHMS K-050 A1	106,463.43	0.18	-	-	(5,799.49)	2,044.24	(1,980.84)	100,188.41	224.45	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	9137BLW87	FHMS K-050 A1	-	109,378.67	-	-	(5,931.39)	(211.43)	(474.61)	(294.19)	102,467.05	229.55
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828L57	UNITED STATES TREASURY	102,418.00	-	-	-	-	-	(406.87)	0.87	102,012.00	439.89
240907020	RCTC I-15 Pj RAMP UP RESERVE	913418DV3	FN MA4226	249,660.49	-	-	-	(10,430.00)	(384.31)	(362.49)	433.04	238,916.73	384.84
240907020	RCTC I-15 Pj RAMP UP RESERVE	913418DX0	FN MA4279	255,174.81	-	-	-	(6,865.60)	(247.17)	(307.27)	1,679.77	249,434.55	402.73
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828T67	UNITED STATES TREASURY	151,042.50	-	(150,761.72)	-	-	-	(301.55)	(12.07)	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	9134083B2	FN BM4407	236,334.05	-	-	-	(18,094.44)	(819.64)	(268.79)	1,005.85	218,157.03	432.90
240907020	RCTC I-15 Pj RAMP UP RESERVE	9138EQJ3	FN AL7688	231,715.11	-	-	-	(14,846.46)	(1,101.35)	(261.31)	(232.51)	215,273.47	580.80
240907020	RCTC I-15 Pj RAMP UP RESERVE	9131X3H7	FH ZK3500	223,219.80	-	-	-	(17,835.51)	(787.10)	(245.71)	915.53	205,267.02	408.13
240907020	RCTC I-15 Pj RAMP UP RESERVE	913418DQ47	FN MA4074	233,855.48	-	-	-	(20,089.02)	(717.23)	(230.83)	952.61	213,777.01	345.16
240907020	RCTC I-15 Pj RAMP UP RESERVE	9137BF80	FHMS K-041 A1	85,232.12	-	-	-	(5,078.10)	(177.30)	(215.23)	80.13	79,941.62	174.83
240907020	RCTC I-15 Pj RAMP UP RESERVE	9138WEMJ5	FN AS4860	241,141.13	-	-	-	(15,684.18)	(766.55)	(808.63)	225,352.52	446.48	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	91346GWE1	FEDERAL HOME LOAN MORTGAGE CORP	399,648.00	-	-	-	-	-	(194.85)	362.85	399,816.00	209.78
240907020	RCTC I-15 Pj RAMP UP RESERVE	9137AYCE9	FHMS K-025 A2	103,098.00	-	-	-	(190.42)	-	(168.58)	102,739.00	223.50	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	9128MMT52	FH G18571	253,089.76	-	-	-	(25,299.24)	(1,188.82)	(186.07)	888.98	227,304.61	452.09
240907020	RCTC I-15 Pj RAMP UP RESERVE	91307NP40	FH J32243	91,321.77	-	-	-	(4,346.42)	(312.73)	(176.31)	39.22	86,525.54	204.35
240907020	RCTC I-15 Pj 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 Pj RAMP UP RESERVE	912828ZD5	UNITED STATES TREASURY	136,047.20	-	-	-	(11,058.16)	(509.23)	(147.72)	(530.89)	123,801.20	294.51
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828ZD5	UNITED STATES TREASURY	171,096.50	-	-	-	-	-	(143.46)	(89.44)	170,863.60	249.46
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828ZD5	UNITED STATES TREASURY	176,128.75	-	-	-	-	-	(143.39)	(96.36)	175,889.00	256.79
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828ZD5	UNITED STATES TREASURY	171,096.50	-	-	-	-	-	(140.23)	(92.67)	170,863.60	249.46
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828ZD5	UNITED STATES TREASURY	176,128.75	-	-	-	-	-	(137.44)	(102.31)	175,889.00	256.79
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828ZD5	UNITED STATES TREASURY	176,128.75	-	-	-	-	-	(134.43)	(105.32)	175,889.00	256.79
240907020	RCTC I-15 Pj RAMP UP RESERVE	9140X4I90	FN FM1155	156,768.82	-	-	-	(14,007.76)	(720.90)	(114.73)	916.18	142,841.60	284.74
240907020	RCTC I-15 Pj RAMP UP RESERVE	9137B4S2	FHR 4243 LH	70,598.44	-	-	-	(25,501.04)	(203.27)	(113.18)	(195.11)	45,885.84	101.14
240907020	RCTC I-15 Pj RAMP UP RESERVE	9138JPZ5	FN AL2239	23,280.13	-	-	-	(4,396.48)	(43.14)	(106.30)	(21.93)	18,712.27	46.21
240907020	RCTC I-15 Pj RAMP UP RESERVE	9140X4TL0	FN FM1454	78,268.91	-	-	-	(6,416.19)	(297.24)	(100.96)	286.13	71,740.65	143.08
240907020	RCTC I-15 Pj RAMP UP RESERVE	9137B6D5	FHR 4272 YG	82,996.14	-	-	-	(10,933.15)	(230.89)	(99.90)	(19.02)	71,713.19	117.30
240907020	RCTC I-15 Pj RAMP UP RESERVE	91394KJP0	FHR 2682 JG	45,214.48	-	-	-	(7,511.33)	(279.81)	(98.76)	46.42	37,371.00	135.53
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828608	UNITED STATES TREASURY	825,049.50	-	-	(825,000.00)	-	-	(95.70)	46.20	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	9138ETQ04	FN AL8561	44,688.93	-	-	-	(3,150.79)	(259.69)	(81.22)	41,101.73	110.30	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828Y0	UNITED STATES TREASURY	-	467,701.17	-	-	-	-	(82.23)	664.56	468,283.50	21.40
240907020	RCTC I-15 Pj RAMP UP RESERVE	9137BQI71	FHMS K-PLB A	-	53,908.20	-	-	-	-	(80.04)	(210.16)	53,618.00	115.42
240907020	RCTC I-15 Pj RAMP UP RESERVE	91307NTZ7	FH J32368	80,645.85	-	-	-	(6,060.70)	(285.49)	(79.11)	303.44	74,524.00	148.26
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828609	UNITED STATES TREASURY	40,904.80	-	-	-	-	-	(67.65)	(130.75)	40,706.40	108.56
240907020	RCTC I-15 Pj RAMP UP RESERVE	9140X9VK8	FN FM6017	102,956.79	-	-	-	(6,640.10)	(479.48)	(66.93)	(159.87)	95,610.40	227.24
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828Y27	UNITED STATES TREASURY	53,738.63	-	-	-	(4,367.97)	(192.72)	(64.92)	(211.55)	48,901.46	116.33
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828Y27	UNITED STATES TREASURY	-	50,455.08	-	-	-	-	(59.31)	(7.27)	50,388.50	2.21
240907020	RCTC I-15 Pj RAMP UP RESERVE	9138X0ZV7	FN AU1658	105,151.29	-	-	-	(8,947.26)	(427.84)	(57.54)	403.60	96,122.25	191.13
240907020	RCTC I-15 Pj RAMP UP RESERVE	9140X4I90	FN FM1155	75,432.69	-	-	-	(6,740.14)	(373.09)	(55.64)	467.49	68,731.31	137.01
240907020	RCTC I-15 Pj RAMP UP RESERVE	9132AEFC5	FH ZT1963	57,853.04	-	-	-	(4,013.48)	(291.27)	(53.45)	(399.39)	53,095.45	144.56
240907020	RCTC I-15 Pj RAMP UP RESERVE	9136AQZK9	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 Pj RAMP UP RESERVE	9137A6Z47	FHR 3806 P	35,106.14	-	(31,211.86)	-	(3,739.87)	(140.87)	(50.05)	36.53	0.02	0.00
240907020	RCTC I-15 Pj RAMP UP RESERVE	9137BQI71	FHMS K-PLB A	-	107,292.97	-	-	-	-	(46.88)	(10.09)	107,236.00	230.83
240907020	RCTC I-15 Pj RAMP UP RESERVE	91375XC04	GNR 2008-047 PC	11,182.54	-	-	-	(2,928.08)	(36.35)	(43.52)	(32.82)	8,141.77	33.32
240907020	RCTC I-15 Pj RAMP UP RESERVE	91377QKH9	GNR 2011-018 PG	10,730.46	-	-	-	(1,918.58)	(30.41)	(43.15)	(6.86)	8,731.46	21.28
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828ZD5	UNITED STATES TREASURY	60,578.36	-	-	-	(5,238.17)	(196.31)	(40.33)	37.41	55,140.95	110.29
240907020	RCTC I-15 Pj RAMP UP RESERVE	9137BZT78	FHR 4221 GA	55,345.19	-	-	-	(12,748.34)	(56.50)	(33.89)	29.53	42,535.99	49.44
240907020	RCTC I-15 Pj RAMP UP RESERVE	9137B9B87	FHR 4328 EA	21,373.76	-	-	-	(2,988.93)	(63.91)	(31.76)	(12.78)	18,276.39	36.98
240907020	RCTC I-15 Pj RAMP UP RESERVE	9137BQBY2	FHMS K-722 A1	54,728.45	-	-	-	(19,779.13)	(29.30)	(29.12)	(338.29)	34,552.60	62.24
240907020	RCTC I-15 Pj RAMP UP RESERVE	9137ARVU7	FHR 4073 AJ	30,259.93	-	-	-	(28,937.08)	(107.15)	(27.91)	22.85	1,210.65	3.03
240907020	RCTC I-15 Pj RAMP UP RESERVE	9136A7D25	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 Pj RAMP UP RESERVE	91377FLC7	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 Pj RAMP UP RESERVE	913742C76	GNR 2008-032 PA	34,751.16	-	(31,347.78)	-	(4,740.76)	1,821.80	(25.01)	(459.41)	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	91376VZ66	GNR 2010-019 UA	15,575.82	-	-	-	(1,309.66)	(40.48)	(21.92)	(59.35)	14,144.41	44.51
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828608	UNITED STATES TREASURY	200,012.00	-	-	(200,000.00)	-	-	(21.91)	9.91	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	913505F6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	100,185.00	-	(100,185.60)	-	-	-	54.77	(20.66)	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	913305G23	FHS 370 A3	73,615.59	-	-	-	(6,326.30)	(86.42)	(18.69)	782.90	67,967.08	56.15
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828J43	UNITED STATES TREASURY	40,606.40	-	-	-	-	-	(17.08)	(142.52)	40,446.80	233.97
240907020	RCTC I-15 Pj RAMP UP RESERVE	9136ABN22	FNR 2012-148 MC	25,860.76	-	-							

2017 Financing STAMP Portfolio Transaction Report by Account

Quarter ended June 30, 2021

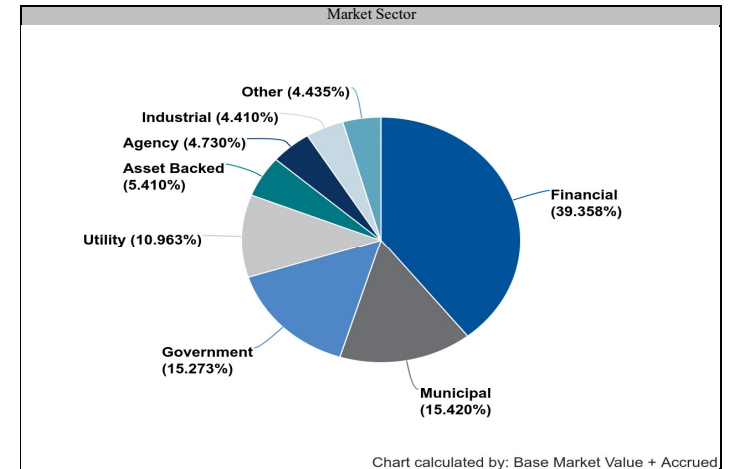
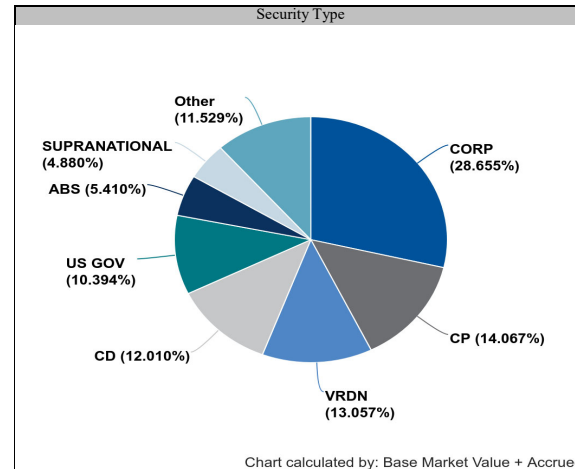
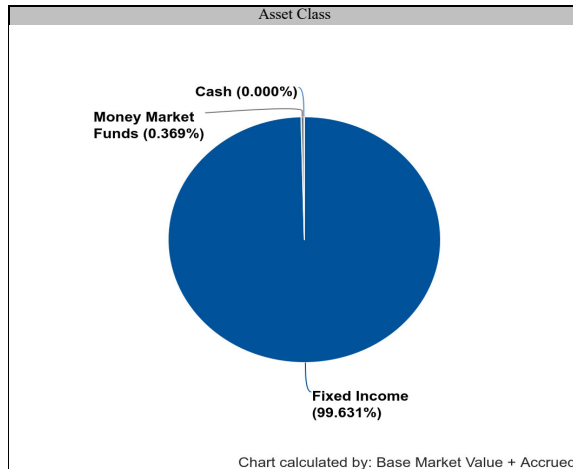
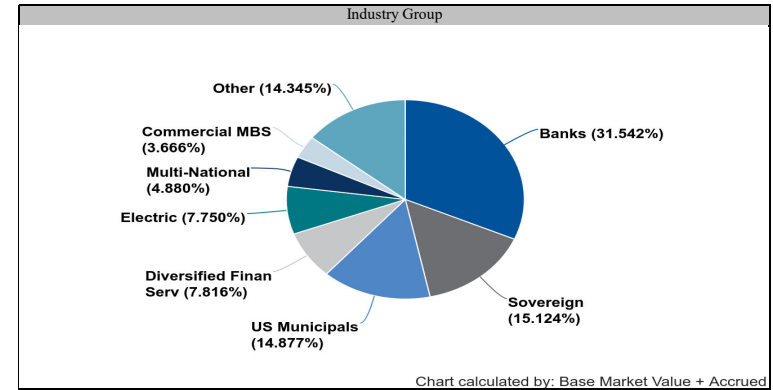
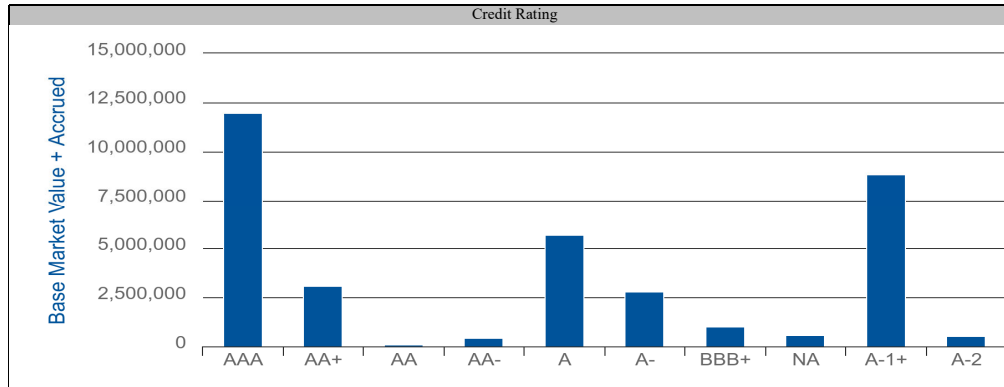
Source Account	Account	Identifier	Description	Beginning Base Market Value	Base Purchases	Base Sales	Base Maturities and Redemptions	Base Paydowns	Net Total Realized Gain/Loss	Base Amortization/A	Base Change In Net Unrealized Gain/Loss	Ending Base Market Value	Ending Accrued Income Balance
240907020	RCTC I-15 Pj RAMP UP RESERVE	3136AD2A0	FNR 2013-27 KA	30,899.90	-	-	-	(2,755.74)	(33.39)	(9.43)	(38.90)	28,062.44	28.86
240907020	RCTC I-15 Pj RAMP UP RESERVE	36202F3H7	G2 005300	24,409.90	-	-	-	(2,459.25)	(115.93)	(8.98)	(99.39)	21,726.34	51.78
240907020	RCTC I-15 Pj RAMP UP RESERVE	3137AH6C7	FHMS K-015 A2	70,339.11	-	-	-	(44,209.05)	(5.25)	(6.92)	(366.70)	25,751.18	69.32
240907020	RCTC I-15 Pj RAMP UP RESERVE	36179NKP2	G2 MA1202	-	27,309.27	-	-	(1,547.63)	(64.27)	(6.82)	50.92	25,741.48	51.42
240907020	RCTC I-15 Pj RAMP UP RESERVE	31406D08	FN BM1914	55,479.03	-	(50,491.79)	-	(4,832.39)	1,859.68	(6.75)	(2,007.78)	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	3136A72D3	FNA 2012-M9 A2	6,713.51	-	-	-	(2,395.01)	(5.50)	(6.56)	(31.48)	4,274.96	8.75
240907020	RCTC I-15 Pj RAMP UP RESERVE	3136AD2A0	FNR 2013-27 KA	23,174.92	-	-	-	(2,066.80)	(25.81)	(6.42)	(99.66)	21,046.82	21.65
240907020	RCTC I-15 Pj RAMP UP RESERVE	38379JM99	GNR 2015-045 AG	-	11,414.20	-	-	(4,032.63)	(3.19)	(6.16)	21.44	7,393.65	15.36
240907020	RCTC I-15 Pj RAMP UP RESERVE	38378HAU0	GNR 2012-096 AD	18,160.70	-	-	-	(1,770.96)	(31.73)	(6.12)	(22.00)	16,329.89	20.05
240907020	RCTC I-15 Pj RAMP UP RESERVE	36202FA30	G2 004526	10,913.51	-	(10,159.96)	-	(510.56)	130.49	(6.12)	(367.36)	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	3137AWWM3	FHR 4138 HA	14,053.64	-	-	-	(1,320.92)	(16.89)	(4.93)	(19.94)	12,690.96	13.01
240907020	RCTC I-15 Pj RAMP UP RESERVE	36178N899	GN AB2764	24,984.58	-	-	-	(2,286.16)	(22.63)	(4.80)	(57.14)	22,613.85	45.23
240907020	RCTC I-15 Pj RAMP UP RESERVE	3620AR867	GN 737261	14,144.72	-	-	-	(1,752.29)	(23.59)	(3.68)	(110.54)	12,254.62	38.50
240907020	RCTC I-15 Pj RAMP UP RESERVE	3137AWWM3	FHR 4138 HA	10,212.26	-	-	-	(959.86)	(12.27)	(3.58)	(14.49)	9,222.05	9.45
240907020	RCTC I-15 Pj RAMP UP RESERVE	31418CDH4	FN MA2803	-	46,744.91	-	-	(1,374.04)	(66.36)	(3.41)	(9.12)	45,291.99	90.05
240907020	RCTC I-15 Pj RAMP UP RESERVE	3620A9VV9	GN 723460	6,105.41	-	(5,237.60)	-	(792.35)	131.88	(2.86)	(204.47)	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	38379JM99	GNR 2015-045 AG	-	16,622.20	-	-	(1,181.98)	(11.99)	(1.93)	6.40	2,167.11	4.50
240907020	RCTC I-15 Pj RAMP UP RESERVE	3136A72D3	FNA 2012-M9 A2	1,678.38	-	-	-	(598.75)	(1.37)	(1.64)	(7.88)	1,068.74	2.19
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828608	UNITED STATES TREASURY	10,000.60	-	-	(10,000.00)	-	-	(1.14)	0.54	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	3136A8SX9	FNR 2012-102 BJ	21,763.02	-	-	-	(2,218.82)	(41.71)	(0.92)	(43.48)	19,458.08	23.77
240907020	RCTC I-15 Pj RAMP UP RESERVE	38378PZ1	GNR 2014-010 B	14,978.73	-	-	-	(14,975.13)	(5.80)	(0.91)	3.11	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	36202F2H8	G2 005276	22,287.11	-	-	-	(2,574.91)	(56.86)	(0.55)	(112.74)	19,452.05	46.58
240907020	RCTC I-15 Pj RAMP UP RESERVE	38379JM99	GNR 2015-045 AG	-	-	(3,342.76)	-	(1,525.05)	(4.59)	(0.37)	(35.93)	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	36179MA46	G2 MA0825	21,295.10	-	-	-	(1,941.65)	(21.18)	(0.13)	(16.08)	19,316.06	38.58
240907020	RCTC I-15 Pj RAMP UP RESERVE	31846V303	FIRST AMER-GVT OBLG Y	121,491.02	2,310,132.05	(2,109,572.84)	-	-	-	-	-	322,050.23	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	CCYUSD	Cash	0.00	-	-	-	-	-	-	-	0.00	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	CCYUSD	Payable	0.00	-	-	-	-	-	-	-	(279,702.28)	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	31418AU48	FN MA1502	(0.00)	-	-	-	-	(0.00)	-	-	(0.00)	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	31381RL16	FN 468431	43,731.00	-	-	-	(43,745.90)	(11.14)	-	26.03	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	31418COM9	FN MA3159	0.02	-	-	-	-	(0.00)	-	(0.00)	0.01	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	3134GXDTH	FEDERAL HOME LOAN MORTGAGE CORP	64,929.15	-	-	-	-	-	-	52.00	64,981.15	23.38
240907020	RCTC I-15 Pj RAMP UP RESERVE	3130ALJ28	FEDERAL HOME LOAN BANKS	350,045.50	-	-	-	(350,000.00)	-	-	(45.50)	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828J43	UNITED STATES TREASURY	-	278,093.75	-	-	-	-	-	(22.00)	278,071.75	1,608.53
240907020	RCTC I-15 Pj RAMP UP RESERVE	36179NAU7	G2 MA0909	14,040.20	-	-	-	(1,296.50)	(69.27)	0.31	(54.80)	12,619.94	30.07
240907020	RCTC I-15 Pj RAMP UP RESERVE	3134GWT00	FEDERAL HOME LOAN MORTGAGE CORP	85,034.00	-	(85,028.05)	-	-	38.26	0.38	(44.59)	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	313812GH4	FN AM1999	20,712.85	-	-	-	(20,718.84)	33.44	0.48	(27.93)	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	3137ASR97	FHMS K-020 A1	1,222.05	-	-	-	(1,221.83)	2.41	1.14	(3.77)	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	3134GV6H6	FEDERAL HOME LOAN MORTGAGE CORP	125,041.25	-	-	-	-	1.40	(42.65)	125,000.00	178.89	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	3137ARBX3	FHR 4061 CF	3,407.95	-	-	-	(3,406.82)	17.01	2.04	(20.18)	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	38378KW47	GNR 2013-138 A	9,075.91	-	(8,227.50)	-	(840.12)	14.48	2.14	(24.91)	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	3132AEFC5	FH ZT1963	-	42,881.77	-	-	(2,035.28)	(151.69)	2.50	(94.90)	40,602.39	110.55
240907020	RCTC I-15 Pj RAMP UP RESERVE	38378HJH4	GNR 2012-119 KB	4,076.38	-	(3,682.71)	-	(437.65)	2.67	(197.03)	-	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	31366A6A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	130,027.30	-	-	-	-	2.69	(118.39)	129,911.60	69.33	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	3134GWY42	FEDERAL HOME LOAN MORTGAGE CORP	99,910.00	-	-	-	-	4.14	(41.14)	99,873.00	65.00	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	3136A4JW0	FNR 2012-20 BD	-	9,702.20	(9,380.14)	-	(330.73)	4.02	4.66	-	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	3132A8GL7	FH Z57403	-	72,157.53	-	-	(1,580.52)	(102.93)	5.66	(689.91)	69,789.83	165.48
240907020	RCTC I-15 Pj RAMP UP RESERVE	38378JZD7	GNR 2013-047 EC	10,957.99	-	-	-	(1,181.28)	10.73	6.41	(35.98)	9,757.88	12.05
240907020	RCTC I-15 Pj RAMP UP RESERVE	31408ME0	FN BM3956	30,531.50	-	-	-	(2,085.79)	(138.36)	7.45	(77.10)	28,237.69	66.77
240907020	RCTC I-15 Pj RAMP UP RESERVE	38377JM59	GNR 2010-111 PE	10,429.58	-	(7,807.53)	-	(3,624.98)	1,220.41	7.65	(225.12)	0.01	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	3137AXIH6	FHMS K-024 A1	13,673.32	-	-	-	(5,988.43)	18.99	7.65	(64.45)	7,647.08	11.13
240907020	RCTC I-15 Pj RAMP UP RESERVE	3137AJMF8	FHMS 2011-K016 A2	91,174.86	-	-	-	(40,574.00)	86.35	8.08	(674.93)	50,020.36	123.30
240907020	RCTC I-15 Pj RAMP UP RESERVE	3137BU1F7	FHMS K-027 A1	14,600.31	-	-	-	(2,741.07)	14.25	9.46	(68.09)	11,814.85	17.45
240907020	RCTC I-15 Pj RAMP UP RESERVE	3133EL7F5	FEDERAL FARM CREDIT BANKS FUNDING CORP	199,926.00	-	-	(200,000.00)	-	77.39	10.13	(15.52)	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	36179NHK7	G2 MA1134	100,911.69	-	-	-	(9,312.39)	(379.45)	10.80	(530.91)	90,709.75	216.15
240907020	RCTC I-15 Pj RAMP UP RESERVE	3128MMUL5	FH GH586	20,570.64	-	-	-	(1,791.08)	(96.79)	13.39	49.28	18,745.45	37.30
240907020	RCTC I-15 Pj RAMP UP RESERVE	91282CAp6	UNITED STATES TREASURY	39,864.00	-	-	-	-	14.04	(50.04)	39,828.00	10.52	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	36179RFD6	G2 MA2864	19,454.31	-	-	-	(1,732.66)	(89.70)	14.37	(42.11)	17,604.21	41.82
240907020	RCTC I-15 Pj RAMP UP RESERVE	313783NW4	FHMS K-031 A1	42,670.43	-	-	-	(6,900.74)	30.44	15.62	(266.43)	35,549.32	81.12
240907020	RCTC I-15 Pj RAMP UP RESERVE	91282CAp6	UNITED STATES TREASURY	174,405.00	-	-	-	-	-	16.35	(173.85)	174,247.50	46.02
240907020	RCTC I-15 Pj RAMP UP RESERVE	31378B453	FHR 4305 CT	48,255.77	-	-	-	(6,591.22)	51.28	20.65	(224.47)	41,512.01	67.97
240907020	RCTC I-15 Pj RAMP UP RESERVE	3136AC7J4	FNA 2013-M6 2A	30,455.97	-	-	-	(383.28)	2.35	23.85	(100.72)	29,998.16	63.28
240907020	RCTC I-15 Pj RAMP UP RESERVE	91282CAp6	UNITED STATES TREASURY	169,422.00	-	-	-	-	-	27.07	(180.07)	169,269.00	44.71
240907020	RCTC I-15 Pj RAMP UP RESERVE	3132A9Q00	FH Z58553	99,676.76	-	-	-	(9,833.53)	(478.57)	29.27	308.40	89,702.33	178.37
240907020	RCTC I-15 Pj RAMP UP RESERVE	3136AM4M8	FNA 2015-M4 AV2	66,972.28	-	-	-	(14,531.67)	63.33	32.77	(405.14)	52,141.57	108.22
240907020	RCTC I-15 Pj RAMP UP RESERVE	38378KWU9	GNR 2013-096 A	6,910.89	-	-	-	(2,692.27)	76.84	36.66	(126.81)	4,204.32	4.89
240907020	RCTC I-15 Pj RAMP UP RESERVE	38378VC45	GNR 2013-116 MA	36,406.75	-	-	-	(3,133.00)	76.06	42.49	(277.65)	33,114.65	60.36
240907020	RCTC I-15 Pj RAMP UP RESERVE	3132AEFF8	FH ZT1989	-	48,418.25	-	-	(1,049.07)	(93.13)	42.56	(236.43)	47,082.19	126.80
240907020	RCTC I-15 Pj RAMP UP RESERVE	91282CAp6	UNITED STATES TREASURY	348,810.00	-	-	-	-	-	48.94	(363.94)	348,495.00	92.04
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828P28	UNITED STATES TREASURY	254,650.65	-	-	-	-	-	51.40	(178.90)	254,523.15	40.71
240907020	RCTC I-15 Pj RAMP UP RESERVE	3136A96F0	FNA 2012-M17 A2	44,082.52	-	-	-	(4,787.55)	43.06	51.79	(326.74)	39,063.08	69.92
240907020	RCTC I-15 Pj RAMP UP RESERVE	91282CAp6	UNITED STATES TREASURY	164,439.00	-	-	-	-	-	61.55	(210.05)	164,290.50	43.39
240907020	RCTC I-15 Pj RAMP UP RESERVE	3132A9SM0	FH Z58624	60,449.31	-	-	-	(5,548.91)	(267.51)	73.75	340.29	55,046.92	109.45
240907020	RCTC I-15 Pj RAMP UP RESERVE	36179QZ48	G2 MA2569	86,344.57	-	-	-	(7,911.68)	(469.39)	74.20	(184.38)	77,853.33	184.47
240907020	RCTC I-15 Pj RAMP UP RESERVE	3137BU1F5	FHMS K-501 A2	100,347.44	-	-	-	(934.19)	90.24	5.98	(549.03)	98,960.44	203.63
240907020	RCTC I-15 Pj RAMP UP RESERVE	3140X7L56	FN FM3936	-	123,396.61	-	-	(2,279.62)	-	(116.04)	(204.98)	120,894.58	240.12
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828T67	UNITED STATES TREASURY	166,146.75	-	-	-	-	1,116.56	114.86	(1,540.28)	-	-
240907020	RCTC I-15 Pj RAMP UP RESERVE	31418DSAI	FN MA4112	112,280.95	-	-	-	(12,904.84)	(742.82)	128.28	(518.20)	98,243.37	231.70
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828P28	UNITED STATES TREASURY	599,178.00	-	-	-	-	-	134.27	(434.27)	598,878.00	95.79
240907020	RCTC I-15 Pj RAMP UP RESERVE	912828YK0	UNITED STATES TREASURY	188,511.30	-	-	-	-	-	134.89	(726.89)	187,919.30	535.16
240907020	RCTC I-15 Pj RAMP UP RESERVE	3137											

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



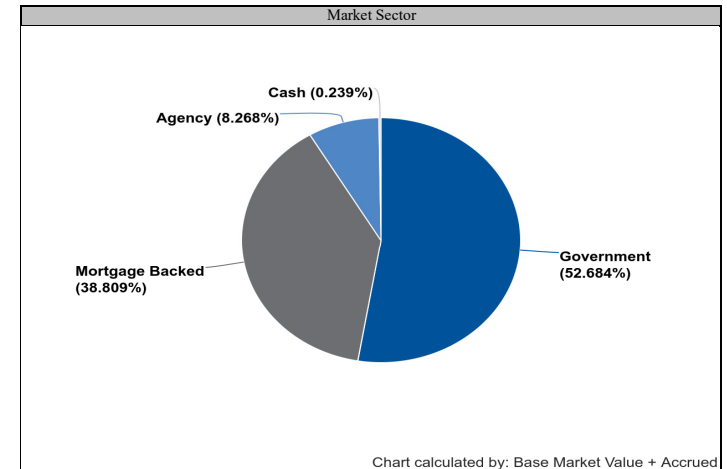
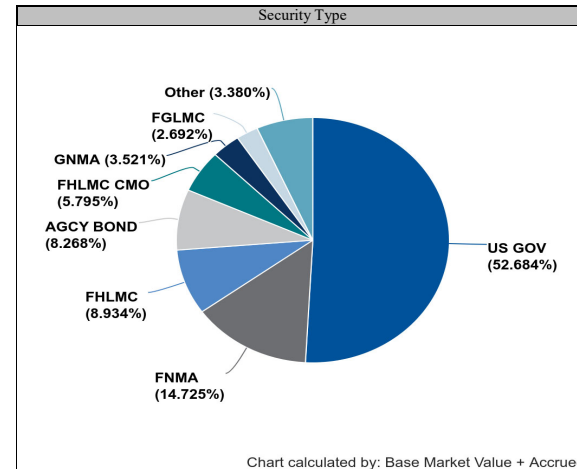
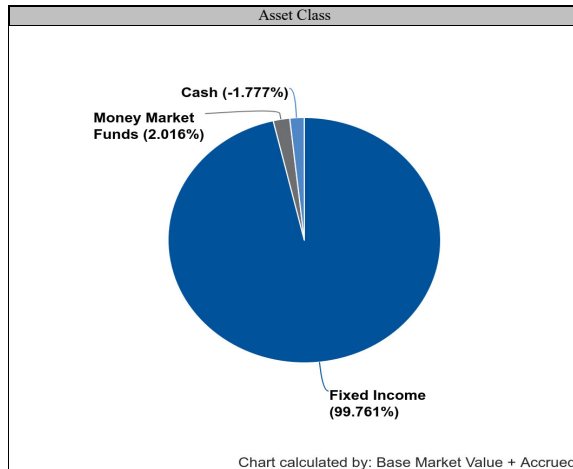
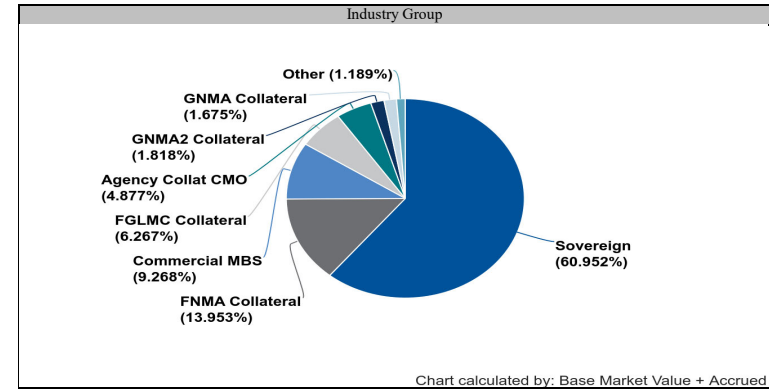
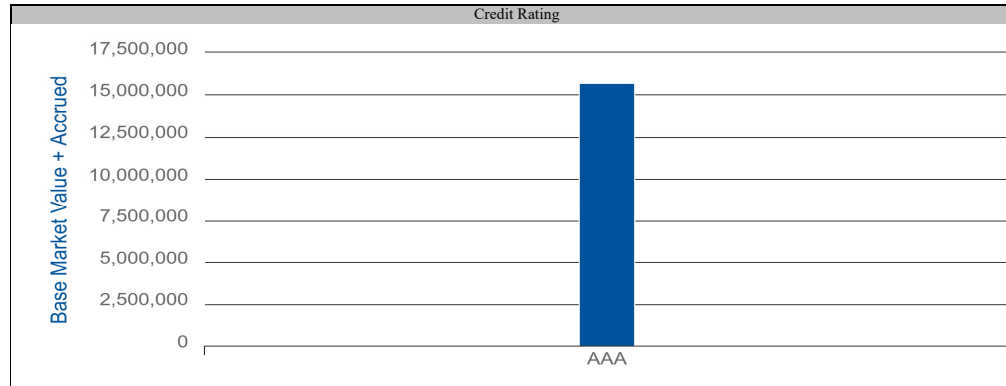
*Negative cash reflects securities in transit at month end

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



*Negative cash reflects securities in transit at month end

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



*Negative cash reflects securities in transit at month end

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

Account Number: 001050990415		Name: RIVERSIDE COUNTY TRANS COMM										
CUSIP	Security Type Category	Issuer	Trade Date	Final Maturity ²	Next Call Date	Original Cost	Base Market Value	Unrealized Gain/Loss	Accrued Income	Coupon	Yield	Credit 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	Asset-Backed	BMW VEHICLE OWNER 1.920% 1/25/24	09/18/2019	01/25/2024		249,824.75	252,306.94	2,482.19	7,514.87	1.920	1.904648533	AAA
06050TMJ8	Credit	BANK OF AMERICA MTN 3.335% 1/25/23	01/25/2019	01/25/2023	01/25/2022	520,000.00	528,585.20	8,585.20	2,374.17	3.340	3.291973901	A+
06051GJR1	Credit	BK OF AMERICA MTN 0.976% 4/22/25	04/22/2021	04/22/2025	04/22/2024	235,000.00	235,754.35	754.35	693.33	0.980	0.972654070	A-
06406RAK3	Credit	BANK OF NY MTN 1.950% 8/23/22	08/23/2019	08/23/2022		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	Credit	CHEVRON CORP 0.71425% 3/03/22	03/03/2015	03/03/2022		500,964.36	501,605.00	640.64	839.17	0.660	0.712355335	AA-
20772JKP6	Taxable Muni	CONNECTICUT ST 2.401% 10/15/21	11/16/2012	10/15/2021		120,048.04	120,753.60	705.56	2,208.33	2.400	2.393245883	A+
20772KGM5	Taxable Muni	CONNECTICUT ST SER A 2.921% 4/15/23	04/11/2019	04/15/2023		300,902.33	313,608.00	12,705.67	0.00	2.920	2.804043352	A+
20772KJU4	Taxable Muni	CONNECTICUT ST 2.500% 7/01/22	06/11/2020	07/01/2022		121,480.10	122,713.20	1,233.10	894.44	2.500	2.452880172	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	F H L M C MTN 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	Mortgage-Backed	F H L M C MLTCL MT 3.30996% 5/25/23	09/01/2013	05/25/2023		537,679.08	536,219.10	-1,459.98	114.49	3.310	3.162039779	N/A
3137B4WB8	Mortgage-Backed	F H L M C MLTCL MTG 3.060% 7/25/23	10/01/2013	07/25/2023		504,887.33	513,877.70	8,990.37	0.00	3.060	2.928201644	N/A
3137FYUR5	Mortgage-Backed	F H L M C MLTCL 0.20136% 8/26/24	05/07/2021	08/26/2024		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				599,467.47	599,467.47	0.00	335.29	0.000	0.005986000	
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	1.746467566	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	1,145.10	0.520	0.514943356	AA-
57582RF76	Taxable Muni	MASSACHUSETTS ST 0.386% 7/01/22	07/09/2020	07/01/2022		210,000.00	210,558.60	558.60	2,631.50	0.390	0.385187255	AA
58770FAC6	Asset-Backed	MERCEDES BENZ AUTO 1.840% 12/15/22	01/29/2020	12/15/2022		139,981.55	141,026.20	1,044.65	280.00	1.840	1.829898958	AAA
61747YEA9	Credit	MORGAN STANLEY 0.790% 5/30/25	06/01/2021	05/30/2025		265,000.00	264,064.55	-935.45	278.96	0.790	0.793324028	BBB+
61772BAA1	Credit	MORGAN STANLEY 0.731% 4/05/24	04/22/2021	04/05/2024	4/9/2024	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	09/01/2022		250,000.00	252,465.00	2,465.00	405.30	1.040	1.033778694	AA+

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

Account Number: 001050990415				Name: RIVERSIDE COUNTY TRANS COMM								
CUSIP	Security Type Category	Issuer	Trade Date	Final Maturity2	Next Call Date	Original Cost	Base Market Value	Unrealized Gain/Loss	Accrued Income	Coupon	Yield	Credit 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	A
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	0.125504528	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	0.130	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

Account Number: 00105090415			Name: RIVERSIDE COUNTY TRANS COMM										
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	-	-	-
04/01/2021	04/01/2021	04/01/2021	13063DGA0	MATURED PAR VALUE OF CALIFORNIA ST 2.800% 4/01/21 500,000 PAR VALUE AT 100 %	-500,000.00	1.00	-	-	-	500,000.00	(500,000.00)	-	-
04/01/2021	04/01/2021	04/01/2021	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y 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	1,006,160.35	1.00	-	-	-	(1,006,160.35)	1,006,160.35	-	-
04/01/2021			31846V203	SOLD PAR VALUE OF HARLEY DAVIDSON 2.340% 2/15/24 /WELLS FARGO SECURITIES, LLC/477,713.45 PAR VALUE AT 101.2031271 % RECEIVED ACCRUED INTEREST ON SALE OF HARLEY DAVIDSON	0.00	-	-	-	-	5.11	-	-	-
04/01/2021	03/30/2021	04/01/2021	41284WAC4	2.340% 2/15/24	-477,713.45	1.01	-	-	-	483,460.95	(477,676.47)	-	5,784.48
04/01/2021		04/01/2021	41284WAC4	INTEREST EARNED ON JPMORGAN CHASE CO 3.207% 4/01/23 \$1 PV ON 485000.0000 SHARES DUE 4/1/2021	0.00	-	-	-	-	496.82	-	-	-
04/01/2021			46647PBB1	SOLD UNITS OF FIRST AM GOVT OB FD CL Y 0.250% 3/15/24 /CITIGROUP GLOBAL MARKETS INC./560,000 PAR VALUE AT 99.73828214 %	-558,609.16	1.00	-	-	-	7,776.98	-	-	-
04/05/2021	04/05/2021	04/05/2021	31846V203	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 0.250% 3/15/24	560,000.00	1.00	-	-	-	558,609.16	(558,609.16)	-	-
04/05/2021	04/01/2021	04/05/2021	91282CBR1	DISTRIBUTED PAR VALUE OF HARLEY DAVIDSON 2.340% 2/15/24 VALUED AT 0.01	0.00	-	-	-	-	(558,534.38)	558,534.38	-	-
04/05/2021		04/05/2021	91282CBR1	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	-	-	-	-	(79.89)	-	-	-
04/07/2021	04/07/2021	04/07/2021	41284WAC4	PAID DOWN PAR VALUE OF F H L B DEB 0.500% 3/12/24 PRO RATA CALL	-0.01	-	-	-	-	-	(0.01)	-	-
04/12/2021			3130ALJZ8	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y INTEREST EARNED ON CAPITAL ONE PRIME 1.600% 11/15/24 \$1 PV ON 386.6700 SHARES DUE 4/15/2021 \$0.00133/PV ON 290,000.00 PV DUE 4/15/21	311,240.74	1.00	-	-	-	129.63	-	-	-
04/12/2021	04/12/2021	04/12/2021	3130ALJZ8	INTEREST EARNED ON CONNECTICUT ST 2.401% 10/15/21 \$1 PV ON 120000.0000 SHARES DUE 4/15/2021	-311,111.11	62.68	-	-	-	311,111.11	(311,111.11)	-	-
04/12/2021	04/12/2021	04/12/2021	31846V203	AMORTIZED PREMIUM ON CONNECTICUT ST SER A 2.921% 4/15/23 \$1 PV ON 300000.0000 SHARES DUE 4/15/2021	0.00	-	-	-	-	(311,240.74)	311,240.74	-	-
04/15/2021			14043MAC5	AMORTIZED PREMIUM ON CONNECTICUT ST SER A 2.921% 4/15/23 CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	-	-	-
04/15/2021			20772JKP6	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 4/15/21	0.00	-	-	-	-	386.67	-	-	-
04/15/2021			20772JKP6	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	-	-	-
04/15/2021			20772JKP6	AMORTIZED PREMIUM ON CONNECTICUT ST SER A 2.921% 4/15/23 \$1 PV ON 300000.0000 SHARES DUE 4/15/2021	0.00	-	-	-	-	-	(25.48)	-	-
04/15/2021			20772KGM5	AMORTIZED PREMIUM ON CONNECTICUT ST SER A 2.921% 4/15/23 CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	4,381.50	-	-	-
04/15/2021			20772KGM5	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 4/15/21	0.00	-	-	-	-	-	(124.34)	-	-
04/15/2021	04/15/2021	04/15/2021	26208VAD8	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	0.00	-	-	-	-	62.25	-	-	-
04/15/2021	04/15/2021	04/15/2021	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	540.92	1.00	-	-	-	(540.92)	540.92	-	-
04/15/2021	04/15/2021	04/15/2021	31846V203	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 4/15/21	27,413.03	1.00	-	-	-	(27,413.03)	27,413.03	-	-
04/15/2021			43815NAC8	INTEREST EARNED ON JOHN DEERE OWNER 2.910% 7/17/23 \$1 PV ON 424.0000 SHARES DUE 4/15/2021 \$0.00242/PV ON 174,843.56 PV DUE 4/15/21	0.00	-	-	-	-	370.83	-	-	-
04/15/2021			47789JAD8	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 2.910% 7/17/23 INTEREST EARNED ON JOHN DEERE OWNER 1.100% 8/15/24 \$1 PV ON 394.1700 SHARES DUE 4/15/2021 \$0.00092/PV ON 430,000.00 PV DUE 4/15/21	0.00	-	-	-	-	424.00	-	-	-
04/15/2021	04/15/2021	04/15/2021	47789JAD8	INTEREST EARNED ON MERCEDES BENZ 1.940% 3/15/24 \$1 PV ON 436.5000 SHARES DUE 4/15/2021 \$0.00162/PV ON 270,000.00 PV DUE 4/15/21	-16,307.84	-	-	-	-	16,307.84	(16,305.84)	-	2.00
04/15/2021			47789KAC7	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 PV DUE 4/15/21	0.00	-	-	-	-	394.17	-	-	-
04/15/2021			58769TAD7	INTEREST EARNED ON SAN DIEGO CA PUBLIC 2.994% 10/15/21 \$1 PV ON 200000.0000 SHARES DUE 4/15/2021	0.00	-	-	-	-	-	-	-	-
04/15/2021			58770FAC6	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 DUE 4/15/21	0.00	-	-	-	-	214.67	-	-	-
04/15/2021			797299LT9	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 4/15/21	0.00	-	-	-	-	2,994.00	-	-	-
04/15/2021			80285WAD9	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 4/15/21	0.00	-	-	-	-	143.00	-	-	-
04/15/2021			89238UAD2	SOLD PAR VALUE OF U S TREASURY NT 0.125% 1/15/24 /CITIGROUP GLOBAL MARKETS INC./260,000 PAR VALUE AT 99.54687692 %	0.00	-	-	-	-	397.92	-	-	-
04/19/2021	04/19/2021	04/19/2021	31846V203	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 0.125% 1/15/24	258,906.27	1.00	-	-	-	(258,906.27)	258,906.27	-	-
04/19/2021	04/16/2021	04/19/2021	91282CBE0	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	-260,000.00	1.00	-	-	-	258,821.88	(259,502.35)	(680.47)	-
04/19/2021		04/19/2021	91282CBE0	AMORTIZED PREMIUM ON U S TREASURY NT 0.125% 1/31/23 CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	84.39	-	-	-
04/20/2021	04/20/2021	04/20/2021	31846V203	PAID DOWN PAR VALUE OF U S TREASURY NT 0.125% 1/15/24 /CITIGROUP GLOBAL MARKETS INC./260,000 PAR VALUE AT 99.54687692 %	234,953.95	1.00	-	-	-	(234,953.95)	234,953.95	-	-
04/20/2021			91282CBG5	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 0.125% 1/31/23 CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(198.97)	-	-

Payden & Rygel Operating Portfolio Transaction Report

Quarter ended June 30, 2021

Account Number: 001050990415				Name: RIVERSIDE COUNTY TRANS COMM									
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
04/20/2021	04/19/2021	04/20/2021	91282CBG5	SOLD PAR VALUE OF U S TREASURY NT 0.125% 1/31/23 /CITIGROUP GLOBAL MARKETS INC./235,000 PAR VALUE AT 99.9531234 %	-235,000.00	1.00	-	-	-	234,889.84	(235,000.00)	(110.16)	-
04/20/2021		04/20/2021	91282CBG5	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 0.125% 1/31/23	0.00	-	-	-	-	64.11	-	-	-
04/21/2021	04/13/2021	04/21/2021	262108AD5	PURCHASED PAR VALUE OF DRIVE AUTO 0.650% 7/15/25 /J.P. 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)	-	-
04/21/2021	04/20/2021	04/21/2021	91282CBE0	SOLD PAR VALUE OF U S TREASURY NT 0.125% 1/15/24 /BMO CAPITAL MARKETS CORP/BONDS/2,230,000 PAR VALUE AT 99.62109372 %	-2,230,000.00	1.00	-	-	-	2,221,550.39	(2,226,261.72)	(4,711.33)	-
04/21/2021		04/21/2021	91282CBE0	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 0.125% 1/15/24	0.00	-	-	-	-	739.23	-	-	-
04/21/2021	04/20/2021	04/21/2021	91282CBU4	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		04/21/2021	91282CBU4	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 0.125% 3/31/23	0.00	-	-	-	-	(220.18)	-	-	-
04/22/2021	04/16/2021	04/22/2021	06051GJR1	PURCHASED PAR VALUE OF BK OF AMERICA MTN 0.976% 4/22/25 /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	-187,011.82	1.00	-	-	-	187,011.82	(187,011.82)	-	-
04/22/2021	04/20/2021	04/22/2021	58769TAD7	SOLD PAR VALUE OF MERCEDES BENZ 1.940% 3/15/24 /BARCLAYS CAPITAL INC. FIXED IN/270,000 PAR VALUE AT 101.21484444 %	-270,000.00	1.01	-	-	-	273,280.08	(269,962.82)	-	3,317.26
04/22/2021		04/22/2021	58769TAD7	RECEIVED ACCRUED INTEREST ON SALE OF MERCEDES BENZ 1.940% 3/15/24	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			94988J5T0	INTEREST EARNED ON WELLS FARGO MTN 3.625% 10/22/21 \$1 PV ON 530000.0000 SHARES DUE 4/22/2021	0.00	-	-	-	-	9,606.25	-	-	-
04/26/2021			05588CAC6	INTEREST EARNED ON BMW VEHICLE OWNER 1.920% 1/25/24 \$1 PV ON 514.4900 SHARES DUE 4/25/2021 \$0.00160/PV ON 321,555.65 PV DUE 4/25/21	0.00	-	-	-	-	514.49	-	-	-
04/26/2021	04/25/2021	04/26/2021	05588CAC6	PAID DOWN PAR VALUE OF BMW VEHICLE OWNER 1.920% 1/25/24 INTEREST EARNED ON F N M A GTD REMIC 3.056% 6/25/24 \$1 PV ON 1034.5200 SHARES DUE 4/25/2021 \$0.00255/PV ON 406,224.65 PV DUE 4/25/21	-26,621.31	-	-	-	-	26,621.31	(26,617.73)	-	3.58
04/26/2021			3136AQKM8	AMORTIZED PREMIUM ON F N M A GTD REMIC 3.056% 6/25/24	0.00	-	-	-	-	1,034.52	-	-	-
04/26/2021			3136AQKM8	CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(646.49)	-	-
04/26/2021	04/25/2021	04/26/2021	3136AQKM8	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 86.5300 SHARES DUE 4/25/2021 \$0.00297/PV ON 29,166.87 PV DUE 4/25/21	-730.05	-	-	-	-	730.05	(773.41)	(43.36)	-
04/26/2021			3136B1XP4	AMORTIZED PREMIUM ON F N M A GTD REMIC 3.560% 9/25/21	0.00	-	-	-	-	86.53	-	-	-
04/26/2021			3136B1XP4	CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(14.46)	-	-
04/26/2021	04/25/2021	04/26/2021	3136B1XP4	PAID DOWN PAR VALUE OF F N M A GTD REMIC 3.560% 9/25/21 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 DUE 4/25/21	-13,716.90	-	-	-	-	13,716.90	(13,750.46)	-	(33.56)
04/26/2021			3137ATRW4	AMORTIZED PREMIUM ON F H L M C MULTICLASS 2.373% 5/25/22	0.00	-	-	-	-	375.73	-	-	-
04/26/2021			3137ATRW4	CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(31.49)	-	-
04/26/2021			3137B1U75	INTEREST EARNED ON F H L M C MLTCL MTG 2.522% 1/25/23 \$1 PV ON 274.3900 SHARES DUE 4/25/2021 \$0.00210/PV ON 130,556.19 PV DUE 4/25/21	0.00	-	-	-	-	274.39	-	-	-
04/26/2021			3137B1U75	AMORTIZED PREMIUM ON F H L M C MLTCL MTG 2.522% 1/25/23	0.00	-	-	-	-	-	(15.35)	-	-
04/26/2021	04/25/2021	04/26/2021	3137B1U75	CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(407.61)	-	-
04/26/2021			3137B36J2	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 2.522% 1/25/23 INTEREST EARNED ON F H L M C MLTCL MT 3.320% 2/25/23 \$1 PV ON 1328.0000 SHARES DUE 4/25/2021 \$0.00277/PV ON 480,000.00 PV DUE 4/25/21	-406.62	-	-	-	-	406.62	(407.61)	-	(0.99)
04/26/2021			3137B36J2	AMORTIZED PREMIUM ON F H L M C MLTCL MT 3.320% 2/25/23	0.00	-	-	-	-	1,328.00	-	-	-
04/26/2021			3137B36J2	CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(523.59)	-	-
04/26/2021			3137B4GY6	INTEREST EARNED ON F H L M C MLTCL MT 3.30996% 5/25/23 \$1 PV ON 1406.7300 SHARES DUE 4/25/2021 \$0.00276/PV ON 510,000.00 PV DUE 4/25/21	0.00	-	-	-	-	1,406.73	-	-	-
04/26/2021			3137B4GY6	AMORTIZED PREMIUM ON F H L M C MLTCL MT 3.30996% 5/25/23	0.00	-	-	-	-	-	(2,019.50)	-	-
04/26/2021			3137B4GY6	CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	-	-	-
04/26/2021			3137B4WB8	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 DUE 4/25/21	0.00	-	-	-	-	1,249.50	-	-	-
04/26/2021			3137B4WB8	AMORTIZED PREMIUM ON F H L M C MLTCL MTG 3.060% 7/25/23	0.00	-	-	-	-	-	(607.25)	-	-
04/26/2021	04/26/2021	04/26/2021	31846V203	CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(607.25)	-	-
04/26/2021	04/26/2021	04/26/2021	31846V203	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	42,703.80	1.00	-	-	-	(42,703.80)	42,703.80	-	-
04/27/2021				TRUST FEES COLLECTED CHARGED FOR PERIOD 03/01/2021 THRU 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	1.00	-	-	-	599,655.96	(599,655.96)	-	-

Payden & Rygel Operating Portfolio Transaction Report
Quarter ended June 30, 2021

Account Number: 001050990415				Name: RIVERSIDE COUNTY TRANS COMM									
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
04/27/2021	04/23/2021	04/27/2021	91324PDM1	PURCHASED PAR VALUE OF UNITEDHEALTH GROUP 3.500% 2/15/24 /BOFA SECURITIES, INC /FXD INC/550,000 PAR VALUE AT 108.223 %	550,000.00	1.08	-	-	-	(595,226.50)	595,226.50	-	-
04/27/2021		04/27/2021	91324PDM1	PAID ACCRUED INTEREST ON PURCHASE OF UNITEDHEALTH GROUP 3.500% 2/15/24	0.00	-	-	-	-	(3,850.00)	-	-	-
05/03/2021			13066YTY5	INTEREST EARNED ON CALIFORNIA ST DEPT 1.713% 5/01/21 \$1 PV 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	13066YTY5	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
05/03/2021			13066YTZ2	INTEREST EARNED ON CALIFORNIA ST DEPT 2.000% 5/01/22 \$1 PV ON 300000.0000 SHARES DUE 5/1/2021	0.00	-	-	-	-	3,000.00	-	-	-
05/03/2021			13066YTZ2	AMORTIZED PREMIUM ON CALIFORNIA ST DEPT 2.000% 5/01/22 CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(162.53)	-	-
05/03/2021			13077DMJ8	INTEREST EARNED ON CALIFORNIA ST UNIV 0.475% 11/01/23 \$1 PV ON 150000.0000 SHARES DUE 5/1/2021	0.00	-	-	-	-	443.33	-	-	-
05/03/2021			31846V203	INTEREST EARNED ON FIRST AM GOVT OB FD CL Y UNIT ON 0.0000 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	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	81,635.65	1.00	-	-	-	(81,635.65)	81,635.65	-	-
05/03/2021	05/03/2021	05/03/2021	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	5,552.46	1.00	-	-	-	(5,552.46)	5,552.46	-	-
05/03/2021			544587Y28	INTEREST EARNED ON LOS ANGELES CA 0.515% 11/01/22 \$1 PV ON 325000.0000 SHARES DUE 5/1/2021	0.00	-	-	-	-	1,166.98	-	-	-
05/04/2021			13066YTY5	INTEREST EARNED ON CALIFORNIA ST DEPT 1.713% 5/01/21 \$1 PV ON 942.1500 SHARES DUE 5/1/2021 CORRECTION 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	31846V203	SOLD UNITS OF FIRST AM GOVT OB FD CL Y	-242.94	1.00	-	-	-	242.94	(242.94)	-	-
05/04/2021	05/04/2021	05/04/2021	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	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)	-	-
05/04/2021	05/03/2021	05/04/2021	91282CBD2	SOLD PAR VALUE OF U S TREASURY NT 0.125% 12/31/22 /NATWEST MKTS SECS/FIXED INCOME/280,000 PAR VALUE AT 99.984375 %	-280,000.00	1.00	-	-	-	279,956.25	(279,890.62)	65.63	-
05/04/2021		05/04/2021	91282CBD2	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 0.125% 12/31/22	0.00	-	-	-	-	119.89	-	-	-
05/07/2021	04/27/2021	05/07/2021	3137FYUR5	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	31846V203	SOLD UNITS OF FIRST AM GOVT OB FD CL Y	-300,000.00	1.00	-	-	-	300,000.00	(300,000.00)	-	-
05/11/2021			037833DV9	INTEREST EARNED ON APPLE INC 0.750% 5/11/23 \$1 PV ON 195000.0000 SHARES DUE 5/11/2021	0.00	-	-	-	-	731.25	-	-	-
05/11/2021	05/11/2021	05/11/2021	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	254,996.67	1.00	-	-	-	(254,996.67)	254,996.67	-	-
05/11/2021	05/10/2021	05/11/2021	91282CBE0	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)	-
05/11/2021		05/11/2021	91282CBE0	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 0.125% 1/15/24	0.00	-	-	-	-	102.14	-	-	-
05/12/2021	05/10/2021	05/12/2021	023135BW5	PURCHASED PAR VALUE OF AMAZON COM INC 0.450% 5/12/24 /J.P. MORGAN SECURITIES LLC/255,000 PAR VALUE AT 99.854 %	255,000.00	1.00	-	-	-	(254,627.70)	254,627.70	-	-
05/12/2021			3130ALJZ8	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 5/12/21	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	31846V203	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)	-	-
05/17/2021			14043MAC5	INTEREST EARNED ON CAPITAL 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 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	-	-	-
05/17/2021			144141DC9	AMORTIZED PREMIUM ON PROG ENERGY CAROLINA 2.800% 5/15/22 CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(556.00)	-	-
05/17/2021			26208VAD8	INTEREST EARNED ON DRIVE AUTO 0.830% 5/15/24 \$1 PV ON 62.2500 SHARES DUE 5/15/2021 \$0.00069/PV ON 90,000.00 PV DUE 5/15/21	0.00	-	-	-	-	62.25	-	-	-
05/17/2021			262108AD5	INTEREST EARNED ON DRIVE AUTO 0.650% 7/15/25 \$1 PV ON 117.3600 SHARES DUE 5/15/2021 \$0.00047/PV ON 250,000.00 PV DUE 5/15/21	0.00	-	-	-	-	117.36	-	-	-
05/17/2021	05/17/2021	05/17/2021	31846V203	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	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	171,575.27	1.00	-	-	-	(171,575.27)	171,575.27	-	-
05/17/2021			43815NAC8	INTEREST EARNED ON HONDA AUTO 1.780% 8/15/23 \$1 PV ON 370.8300 SHARES DUE 5/15/2021 \$0.00148/PV ON 250,000.00 PV DUE 5/15/21	0.00	-	-	-	-	370.83	-	-	-
05/17/2021			47789JAD8	INTEREST EARNED ON JOHN DEERE OWNER 2.910% 7/17/23 \$1 PV ON 384.4500 SHARES DUE 5/15/2021 \$0.00242/PV ON 158,535.72 PV DUE 5/15/21	0.00	-	-	-	-	384.45	-	-	-
05/17/2021	05/15/2021	05/17/2021	47789JAD8	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 2.910% 7/17/23	-19,988.19	2.63	-	-	-	19,988.19	(19,985.73)	-	2.46

Payden & Rygel Operating Portfolio Transaction Report

Quarter ended June 30, 2021

Account Number: 001050990415				Name: RIVERSIDE COUNTY TRANS COMM									
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
05/17/2021			47789KAC7	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 DUE 5/15/21	0.00	-	-	-	-	394.17	-	-	-
05/17/2021			58770FAC6	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 PV DUE 5/15/21	0.00	-	-	-	-	214.67	-	-	-
05/17/2021			80285WAD9	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 DUE 5/15/21	0.00	-	-	-	-	143.00	-	-	-
05/17/2021			89238UAD2	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 5/15/21	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	-17,254.87	-	-	-	-	17,254.87	(17,254.73)	-	0.14
05/17/2021	05/15/2021	05/15/2021	91412G2S3	MATURED PAR VALUE OF UNIV OF CALIFORNIA 2.112% 5/15/21 140,000 PAR VALUE AT 100 %	-140,000.00	1.00	-	-	-	140,000.00	(140,000.00)	-	-
05/17/2021			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			91412HDJ9	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	-	-	-
05/17/2021			91412HDJ9	AMORTIZED PREMIUM ON UNIV OF CA 3.283% 5/15/22	0.00	-	-	-	-	-	(104.94)	-	-
05/20/2021			17325FAY4	CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(379.83)	-	-
05/20/2021	05/20/2021	05/20/2021	17325FAY4	AMORTIZED PREMIUM ON CITIBANK NA 2.844% 5/20/22	0.00	-	-	-	-	-	(510,000.00)	-	-
05/20/2021	05/20/2021	05/20/2021	17325FAY4	FULL CALL PAR VALUE OF CITIBANK NA 2.844% 5/20/22 /CALLS/ 510000.0000 SHARES DUE 5/20/2021	-510,000.00	1.00	-	-	-	510,000.00	(510,000.00)	-	-
05/20/2021	05/20/2021	05/20/2021	17325FAY4	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	-	-	-
05/20/2021	05/20/2021	05/20/2021	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y TRUST FEES COLLECTED CHARGED FOR PERIOD 04/01/2021 THRU 04/30/2021 COLLECTED BY DISBURSEMENT	517,252.20	1.00	-	-	-	(517,252.20)	517,252.20	-	-
05/25/2021				INTEREST EARNED ON BMW VEHICLE OWNER 1.920% 1/25/24 \$1 PV ON 471.8900 SHARES DUE 5/25/2021 \$0.00160/PV ON 294,934.34 PV DUE 5/25/21	0.00	-	-	-	-	(579.97)	-	-	-
05/25/2021	05/25/2021	05/25/2021	05588CAC6	PAID DOWN PAR VALUE OF BMW VEHICLE OWNER 1.920% 1/25/24	-23,106.86	-	-	-	-	23,106.86	(23,103.75)	-	3.11
05/25/2021			3134GXDZ4	INTEREST EARNED ON F H L M C M T N 0.450% 11/25/24 \$1 PV ON 300000.0000 SHARES DUE 5/25/2021	0.00	-	-	-	-	675.00	-	-	-
05/25/2021			3136AKQM8	INTEREST EARNED ON F N M A GTD REMIC 3.056% 6/25/24 \$1 PV ON 1032.6600 SHARES DUE 5/25/2021 \$0.00255/PV ON 405,494.60 PV DUE 5/25/21	0.00	-	-	-	-	1,032.66	-	-	-
05/25/2021			3136AKQM8	AMORTIZED PREMIUM ON F N M A GTD REMIC 3.056% 6/25/24	0.00	-	-	-	-	-	(624.51)	-	-
05/25/2021	05/25/2021	05/25/2021	3136AKQM8	CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(827.39)	(45.25)	-
05/25/2021			3136B1XP4	PAID DOWN PAR VALUE OF F N M A GTD REMIC 3.056% 6/25/24	-782.14	-	-	-	-	782.14	(827.39)	(45.25)	-
05/25/2021			3136B1XP4	INTEREST EARNED ON F N M A GTD REMIC 3.560% 9/25/21 \$1 PV ON 45.8300 SHARES DUE 5/25/2021 \$0.00297/PV ON 15,449.97 PV DUE 5/25/21	0.00	-	-	-	-	45.83	-	-	-
05/25/2021			3136B1XP4	AMORTIZED PREMIUM ON F N M A GTD REMIC 3.560% 9/25/21	0.00	-	-	-	-	-	(7.41)	-	-
05/25/2021	05/25/2021	05/25/2021	3136B1XP4	CURRENT YEAR AMORTIZATION	-2,151.56	-	-	-	-	2,151.56	(2,155.79)	-	(4.23)
05/25/2021			3137ATRW4	PAID DOWN PAR VALUE OF 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 DUE 5/25/21	0.00	-	-	-	-	375.73	-	-	-
05/25/2021			3137ATRW4	INTEREST EARNED ON F H L M C MULTICLASS 2.373% 5/25/22	0.00	-	-	-	-	-	(30.48)	-	-
05/25/2021	05/25/2021	05/25/2021	3137ATRW4	AMORTIZED PREMIUM ON F H L M C MULTICLASS 2.373% 5/25/22	-274.84	-	-	-	-	274.84	(275.38)	-	(0.54)
05/25/2021			3137B1U75	PAID DOWN PAR VALUE OF F H L M C MULTICLASS 2.373% 5/25/22	0.00	-	-	-	-	-	-	-	-
05/25/2021			3137B1U75	INTEREST EARNED ON F H L M C MULTICLASS 2.373% 5/25/22 \$1 PV ON 273.5300 SHARES DUE 5/25/2021 \$0.00210/PV ON 130,149.57 PV DUE 5/25/21	0.00	-	-	-	-	273.53	-	-	-
05/25/2021			3137B1U75	AMORTIZED PREMIUM ON F H L M C MULTICLASS 2.373% 5/25/22	0.00	-	-	-	-	-	(14.81)	-	-
05/25/2021	05/25/2021	05/25/2021	3137B1U75	CURRENT YEAR AMORTIZATION	-429.30	-	-	-	-	429.30	(430.29)	-	(0.99)
05/25/2021			3137B36J2	PAID DOWN PAR VALUE OF F H L M C MULTICLASS 2.373% 5/25/22	0.00	-	-	-	-	-	-	-	-
05/25/2021			3137B36J2	INTEREST EARNED ON F H L M C MULTICLASS 2.373% 5/25/22 \$1 PV ON 1326.4900 SHARES DUE 5/25/2021 \$0.00276/PV ON 480,000.00 PV DUE 5/25/21	0.00	-	-	-	-	1,326.49	-	-	-
05/25/2021			3137B36J2	AMORTIZED PREMIUM ON F H L M C MULTICLASS 2.373% 5/25/22	0.00	-	-	-	-	-	(506.70)	-	-
05/25/2021			3137B4GY6	CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	-	-	-
05/25/2021			3137B4GY6	INTEREST EARNED ON F H L M C MULTICLASS 2.373% 5/25/22 \$1 PV ON 1406.7300 SHARES DUE 5/25/2021 \$0.00276/PV ON 510,000.00 PV DUE 5/25/21	0.00	-	-	-	-	1,406.73	-	-	-
05/25/2021			3137B4GY6	AMORTIZED PREMIUM ON F H L M C MULTICLASS 2.373% 5/25/22	0.00	-	-	-	-	-	(1,187.94)	-	-
05/25/2021			3137B4WB8	CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	-	-	-
05/25/2021	05/25/2021	05/25/2021	3137B4WB8	INTEREST EARNED ON F H L M C MULTICLASS 2.373% 5/25/22 \$1 PV ON 1249.5000 SHARES DUE 5/25/2021 \$0.00255/PV ON 490,000.00 PV DUE 5/25/21	0.00	-	-	-	-	1,249.50	-	-	-
05/25/2021	05/25/2021	05/25/2021	3137B4WB8	AMORTIZED PREMIUM ON F H L M C MULTICLASS 2.373% 5/25/22	0.00	-	-	-	-	-	(587.66)	-	-
05/25/2021	05/25/2021	05/25/2021	31846V203	CURRENT YEAR AMORTIZATION	274.84	1.00	-	-	-	(274.84)	274.84	-	-
05/25/2021	05/25/2021	05/25/2021	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	183,864.28	1.00	-	-	-	(183,864.28)	183,864.28	-	-

Payden & Rygel Operating Portfolio Transaction Report

Quarter ended June 30, 2021

Account Number: 001050990415				Name: RIVERSIDE COUNTY TRANS COMM									
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
05/25/2021	05/21/2021	05/25/2021	3582326S0	SOLD PAR VALUE OF FRESNO CALIF UNI CA 0.719% 8/01/24	-150,000.00	1.01	-	-	-	150,775.50	(150,000.00)	775.50	-
05/25/2021		05/25/2021	3582326S0	/MARKETAXESS CORP/150,000 PAR VALUE AT 100.517 %									
05/27/2021	05/27/2021	05/27/2021	31846V203	RECEIVED ACCRUED INTEREST ON SALE OF FRESNO CALIF UNI CA 0.719% 8/01/24	0.00	-	-	-	-	341.53	-	-	-
05/27/2021	05/26/2021	05/27/2021	91282CBE0	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	264,385.83	1.00	-	-	-	(264,385.83)	264,385.83	-	-
05/27/2021		05/27/2021	91282CBE0	SOLD PAR VALUE OF U S TREASURY NT 0.125% 1/15/24 /CITADEL SECURITIES LLC/265,000 PAR VALUE AT 99.7226566 %	-265,000.00	1.00	-	-	-	264,265.04	(264,565.23)	(300.19)	-
05/27/2021		05/27/2021	91282CBE0	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 0.125% 1/15/24	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	-255,000.00	1.00	-	-	-	255,000.00	(255,000.00)	-	-
06/01/2021			010831DN2	255,000 PAR VALUE AT 100 %									
06/01/2021			010831DN2	INTEREST EARNED ON ALAMEDA CNTY CA JT 2.866% 6/01/21 \$1 PV	0.00	-	-	-	-	3,654.15	-	-	-
06/01/2021			010831DQ5	ON 255000.0000 SHARES DUE 6/1/2021									
06/01/2021			010831DQ5	INTEREST EARNED ON ALAMEDA CNTY CA 3.095% 6/01/23 \$1 PV	0.00	-	-	-	-	2,011.75	-	-	-
06/01/2021			010831DQ5	ON 130000.0000 SHARES DUE 6/1/2021									
06/01/2021			010831DQ5	AMORTIZED PREMIUM ON ALAMEDA CNTY CA 3.095% 6/01/23	0.00	-	-	-	-	-	(718.15)	-	-
06/01/2021			023135AJ5	CURRENT YEAR AMORTIZATION									
06/01/2021			023135AJ5	INTEREST EARNED ON AMAZON COM INC 2.500% 11/29/22 \$1 PV	0.00	-	-	-	-	3,750.00	-	-	-
06/01/2021			023135AJ5	ON 300000.0000 SHARES DUE 5/29/2021									
06/01/2021			023135AJ5	AMORTIZED PREMIUM ON AMAZON COM INC 2.500% 11/29/22	0.00	-	-	-	-	-	(2,756.35)	-	-
06/01/2021			023135AJ5	CURRENT YEAR AMORTIZATION									
06/01/2021			088006JW2	INTEREST EARNED ON BEVERLY HILLS CA 0.373% 6/01/22 \$1 PV ON	0.00	-	-	-	-	615.45	-	-	-
06/01/2021			088006JW2	330000.0000 SHARES DUE 6/1/2021									
06/01/2021			13032UJZ9	INTEREST EARNED ON CALIFORNIA ST HLTH 1.893% 6/01/22 \$1 PV	0.00	-	-	-	-	4,921.80	-	-	-
06/01/2021	06/01/2021	06/01/2021	31846V203	ON 520000.0000 SHARES DUE 6/1/2021						1,260,298.58	(1,260,298.58)	-	-
06/01/2021			31846V203	SOLD UNITS OF FIRST AM GOVT OB FD CL Y	-1,260,298.58	1.00	-	-	-				
06/01/2021			31846V203	INTEREST EARNED ON FIRST AM GOVT OB FD CL Y UNIT ON 0.0000	0.00	-	-	-	-	3.68	-	-	-
06/01/2021			31846V203	SHARES DUE 5/31/2021 INTEREST FROM 5/1/21 TO 5/31/21									
06/01/2021	05/26/2021	06/01/2021	61747YEA9	PURCHASED PAR VALUE OF MORGAN STANLEY 0.790% 5/30/25	265,000.00	1.00	-	-	-	(265,000.00)	265,000.00	-	-
06/01/2021			61747YEA9	/MORGAN STANLEY & CO. LLC/265,000 PAR VALUE AT 100 %									
06/01/2021			786134WD4	INTEREST EARNED ON SACRAMENTO CNTY CA 0.629% 12/01/22 \$1	0.00	-	-	-	-	880.60	-	-	-
06/01/2021			786134WD4	PV ON 280000.0000 SHARES DUE 6/1/2021									
06/01/2021			80136PCY7	INTEREST EARNED ON SANTA BARBARA CA 3.300% 12/01/21 \$1 PV	0.00	-	-	-	-	2,062.50	-	-	-
06/01/2021			80136PCY7	ON 125000.0000 SHARES DUE 6/1/2021									
06/01/2021			80168FMA1	INTEREST EARNED ON SANTA CLARA VLY CA 2.387% 6/01/21 \$1 PV	0.00	-	-	-	-	4,774.00	-	-	-
06/01/2021			80168FMA1	ON 400000.0000 SHARES DUE 6/1/2021									
06/01/2021			80168FMA1	ACCREDITED DISCOUNT ON SANTA CLARA VLY CA 2.387% 6/01/21	0.00	-	-	-	-	-	2,244.00	-	-
06/01/2021			80168FMA1	MARKET DISCOUNT									
06/01/2021	06/01/2021	06/01/2021	80168FMA1	MATURED PAR VALUE OF SANTA CLARA VLY CA 2.387% 6/01/21	-400,000.00	1.00	-	-	-	400,000.00	(400,000.00)	-	-
06/01/2021			80168FMA1	400,000 PAR VALUE AT 100 %									
06/01/2021	05/28/2021	06/01/2021	91282CCC3	PURCHASED PAR VALUE OF U S TREASURY NT 0.250% 5/15/24	1,675,000.00	1.00	-	-	-	(1,672,775.39)	1,672,775.39	-	-
06/01/2021			91282CCC3	/J.P. MORGAN SECURITIES LLC/1,675,000 PAR VALUE AT 99.86718746 %									
06/01/2021		06/01/2021	91282CCC3	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 0.250% 5/15/24	0.00	-	-	-	-	(193.44)	-	-	-
06/02/2021	06/02/2021	06/02/2021	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	3.68	1.00	-	-	-	(3.68)	3.68	-	-
06/03/2021			023135BP0	INTEREST EARNED ON AMAZON COM INC SR NT 0.400% 6/03/23 \$1 PV	0.00	-	-	-	-	540.00	-	-	-
06/03/2021			023135BP0	ON 270000.0000 SHARES DUE 6/3/2021									
06/03/2021			166764AU4	INTEREST EARNED ON CHEVRON CORP 0.71425% 3/03/22 \$1 PV	0.00	-	-	-	-	912.65	-	-	-
06/03/2021			166764AU4	ON 500000.0000 SHARES DUE 6/3/2021									
06/03/2021			166764AU4	AMORTIZED PREMIUM ON CHEVRON CORP 0.71425% 3/03/22	0.00	-	-	-	-	-	(320.59)	-	-
06/03/2021			166764AU4	CURRENT YEAR AMORTIZATION									
06/03/2021	06/03/2021	06/03/2021	31846V203	SOLD UNITS OF FIRST AM GOVT OB FD CL Y	-48,538.35	1.00	-	-	-	48,538.35	(48,538.35)	-	-
06/03/2021			31846V203	48,538.35 PAR VALUE AT 100 %									
06/03/2021	05/25/2021	06/03/2021	440452AG5	PURCHASED PAR VALUE OF HORMEL FOODS CORP 0.650% 6/03/24	50,000.00	1.00	-	-	-	(49,991.00)	49,991.00	-	-
06/07/2021	06/07/2021	06/07/2021	31846V203	/J.P. MORGAN SECURITIES LLC/50,000 PAR VALUE AT 99.982 %	390,258.48	1.00	-	-	-	(390,258.48)	390,258.48	-	-
06/07/2021			31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y									
06/07/2021			91282CBD2	AMORTIZED PREMIUM ON U S TREASURY NT 0.125% 12/31/22	0.00	-	-	-	-	-	(1.09)	-	-
06/07/2021			91282CBD2	CURRENT YEAR AMORTIZATION									
06/07/2021	06/04/2021	06/07/2021	91282CBD2	SOLD PAR VALUE OF U S TREASURY NT 0.125% 12/31/22	-390,000.00	1.00	-	-	-	390,045.70	(389,847.66)	198.04	-
06/07/2021			91282CBD2	/CITIGROUP GLOBAL MARKETS INC./390,000 PAR VALUE AT 100.01171795 %									
06/07/2021		06/07/2021	91282CBD2	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 0.125% 12/31/22	0.00	-	-	-	-	212.78	-	-	-
06/10/2021	06/10/2021	06/10/2021	31846V203	0.125% 12/31/22	-487,070.40	1.00	-	-	-	487,070.40	(487,070.40)	-	-
06/10/2021			31846V203	SOLD UNITS OF FIRST AM GOVT OB FD CL Y									
06/10/2021	05/28/2021	06/10/2021	544290JH3	PURCHASED PAR VALUE OF LOS ALTOS CA 1.000% 10/01/24	480,000.00	1.01	-	-	-	(487,070.40)	487,070.40	-	-
06/11/2021	06/11/2021	06/11/2021	31846V203	/RAYMOND JAMES/FI/480,000 PAR VALUE AT 101.473 %	952,530.15	1.00	-	-	-	(952,530.15)	952,530.15	-	-
06/11/2021			31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y									
06/11/2021	06/11/2021	06/11/2021	544290JC4	FULL CALL PAR VALUE OF LOS ALTOS CA SCH 2.143% 8/01/23	-390,000.00	1.00	-	-	-	390,000.00	(390,000.00)	-	-
06/11/2021			544290JC4	/CALLS/									
06/11/2021			544290JC4	INTEREST EARNED ON LOS ALTOS CA SCH 2.143% 8/01/23 \$1 PV	0.00	-	-	-	-	3,018.05	-	-	-
06/11/2021			544290JC4	ON 390000.0000 SHARES DUE 6/11/2021									
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	-
06/11/2021		06/11/2021	91282CCC3	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 0.250% 5/15/24	0.00	-	-	-	-	102.72	-	-	-
06/14/2021	06/14/2021	06/14/2021	31846V203	SOLD UNITS OF FIRST AM GOVT OB FD CL Y	-606,421.95	1.00	-	-	-	606,421.95	(606,421.95)	-	-

Payden & Rygel Operating Portfolio Transaction Report
Quarter ended June 30, 2021

Account Number: 001050990415			Name: RIVERSIDE COUNTY TRANS COMM										
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
06/14/2021	06/10/2021	06/14/2021	86787EAY3	PURCHASED PAR VALUE OF SUNTRUST BANK 3.689% 8/02/24 /CREDIT SUISSE SECURITIES (USA)560,000 PAR VALUE AT 106.937 %	560,000.00	1.07	-	-	-	(598,847.20)	598,847.20	-	-
06/14/2021		06/14/2021	86787EAY3	PAID ACCRUED INTEREST ON PURCHASE OF SUNTRUST BANK 3.689% 8/02/24	0.00	-	-	-	-	(7,574.75)	-	-	-
06/15/2021			14043MAC5	INTEREST EARNED ON CAPITAL 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 DUE 6/15/21	0.00	-	-	-	-	386.67	-	-	-
06/15/2021			250847EJ5	INTEREST EARNED ON DETROIT EDISON CO 2.650% 6/15/22 \$1 PV ON 180000.0000 SHARES DUE 6/15/2021	0.00	-	-	-	-	2,385.00	-	-	-
06/15/2021			250847EJ5	AMORTIZED PREMIUM ON DETROIT EDISON CO 2.650% 6/15/22 CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(464.27)	-	-
06/15/2021			26208VAD8	INTEREST EARNED ON DRIVE AUTO 0.830% 5/15/24 \$1 PV ON 62.2500 SHARES DUE 6/15/2021 \$0.00069/PV ON 90,000.00 PV DUE 6/15/21	0.00	-	-	-	-	62.25	-	-	-
06/15/2021			262108AD5	INTEREST EARNED ON DRIVE AUTO 0.650% 7/15/25 \$1 PV ON 250000.0000 SHARES DUE 6/15/2021	0.00	-	-	-	-	135.42	-	-	-
06/15/2021	06/15/2021	06/15/2021	31846V203	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	-	-
06/15/2021			43815NAC8	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 6/15/21	0.00	-	-	-	-	370.83	-	-	-
06/15/2021	06/15/2021	06/15/2021	43815NAC8	PAID DOWN PAR VALUE OF HONDA AUTO 1.780% 8/15/23 PRINC/INT DUE	-16,190.61	-	-	-	-	16,190.61	(16,190.48)	-	0.13
06/15/2021			47789JAD8	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 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 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 DUE 6/15/21	-12,731.56	-	-	-	-	12,731.56	(12,730.00)	-	1.56
06/15/2021			47789KAC7	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 PV DUE 6/15/21	0.00	-	-	-	-	214.67	-	-	-
06/15/2021			58770FAC6	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 DUE 6/15/21	0.00	-	-	-	-	143.00	-	-	-
06/15/2021			80285WAD9	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 6/15/21	0.00	-	-	-	-	370.45	-	-	-
06/15/2021	06/15/2021	06/15/2021	89238UAD2	PAID DOWN PAR VALUE OF TOYOTA AUTO 1.910% 9/15/23 INTEREST EARNED ON U S TREASURY NT 0.125% 12/15/23 \$1 PV ON 7310000.0000 SHARES DUE 6/15/2021	-17,910.54	-	-	-	-	17,910.54	(17,910.39)	-	0.15
06/15/2021			91282CBA8	INTEREST EARNED ON U S TREASURY NT 0.125% 12/15/23 \$1 PV ON 7310000.0000 SHARES DUE 6/15/2021	0.00	-	-	-	-	4,568.75	-	-	-
06/22/2021	06/22/2021	06/22/2021	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	84,971.09	1.00	-	-	-	(84,971.09)	84,971.09	-	-
06/22/2021			91282CBD2	AMORTIZED PREMIUM ON U S TREASURY NT 0.125% 12/31/22 CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(0.48)	-	-
06/22/2021	06/21/2021	06/22/2021	91282CBD2	SOLD PAR VALUE OF U S TREASURY NT 0.125% 12/31/22 /NATWEST MKTS SECS/FIXED INCOME/85,000 PAR VALUE AT 99.90624706 %	-85,000.00	1.00	-	-	-	84,920.31	(84,966.80)	(46.49)	-
06/22/2021		06/22/2021	91282CBD2	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 0.125% 12/31/22	0.00	-	-	-	-	50.78	-	-	-
06/23/2021			17325FAQ1	INTEREST EARNED ON CITIBANK NA 3.400% 7/23/21 \$1 PV ON 250000.0000 SHARES DUE 6/23/2021 ACCRUED INTEREST ON 6/23/2021 FULL CALL	0.00	-	-	-	-	3,541.67	-	-	-
06/23/2021			17325FAQ1	AMORTIZED PREMIUM ON CITIBANK NA 3.400% 7/23/21 CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	(1,087.90)	-	-

Payden & Rygel Operating Portfolio Transaction Report
Quarter ended June 30, 2021

Account Number: 001050990415			Name: RIVERSIDE COUNTY TRANS COMM													Federal Tax Cost		Short Term	Long Term
Transaction	Trade Date	Settlement	CUSIP	Description	Units	Price	Commissions	SEC Fees	Miscellaneous	Fees	Net Cash Amount	Amount	Gain/Loss Amount	Gain/Loss Amount					
06/23/2021	06/23/2021	06/23/2021	17325FA01	FULL CALL PAR VALUE OF CITIBANK NA 3.400% 7/23/21 /CALLS/	-250,000.00	1.00	-	-	-	-	250,000.00	(250,000.00)	-	-					
06/23/2021	06/23/2021	06/23/2021	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	3,541.67	1.00	-	-	-	-	(3,541.67)	3,541.67	-	-					
06/23/2021	06/23/2021	06/23/2021	31846V203	SOLD UNITS OF FIRST AM GOVT OB FD CL Y	-17,968.75	1.00	-	-	-	-	17,968.75	(17,968.75)	-	-					
06/23/2021	06/16/2021	06/23/2021	64990FD43	PURCHASED PAR VALUE OF NEW YORK ST /JEFFERIES LLC/400,000 PAR VALUE AT 100 % 0.887% 3/15/25	400,000.00	1.00	-	-	-	-	(400,000.00)	400,000.00	-	-					
06/23/2021	06/23/2021	06/23/2021	931142EJ8	MATURED PAR VALUE OF WALMART INC PAR VALUE AT 100 % 3.125% 6/23/21 130,000	-130,000.00	1.00	-	-	-	-	130,000.00	(129,993.50)	-	6.50					
06/23/2021			931142EJ8	INTEREST EARNED ON WALMART INC 130000.0000 SHARES DUE 6/23/2021	0.00	-	-	-	-	-	2,031.25	-	-	-					
06/24/2021				TRUST FEES COLLECTED CHARGED FOR PERIOD 05/01/2021 THRU 05/31/2021 COLLECTED BY DISBURSEMENT	0.00	-	-	-	-	-	(580.50)	-	-	-					
06/24/2021	06/24/2021	06/24/2021	31846V203	SOLD UNITS OF FIRST AM GOVT OB FD CL Y	-200,580.50	1.00	-	-	-	-	200,580.50	(200,580.50)	-	-					
06/24/2021	06/21/2021	06/24/2021	69351UAY9	PURCHASED PAR VALUE OF PPL ELEC UTILS /BOFA SECURITIES, INC./FXD INC/200,000 PAR VALUE AT 100 % 0.00001% 6/24/24	200,000.00	1.00	-	-	-	-	(200,000.00)	200,000.00	-	-					
06/25/2021			05588CAC6	INTEREST EARNED ON BMW VEHICLE OWNER ON 434.9200 SHARES DUE 6/25/2021 \$0.00160/PV ON DUE 6/25/21 1.920% 1/25/24 \$1 PV	0.00	-	-	-	-	-	434.92	-	-	-					
06/25/2021	06/25/2021	06/25/2021	05588CAC6	PAID DOWN PAR VALUE OF BMW VEHICLE OWNER INTEREST EARNED ON F N M A GTD REMIC 3.056% 6/25/24 \$1 PV ON 1030.6700 SHARES DUE 6/25/2021 \$0.00255/PV ON DUE 6/25/21 271,827.48 PV	-21,969.15	-	-	-	-	-	21,969.15	(21,966.20)	-	2.95					
06/25/2021			3136AKQM8	AMORTIZED PREMIUM ON F N M A GTD REMIC 3.056% 6/25/24	0.00	-	-	-	-	-	1,030.67	-	-	-					
06/25/2021			3136AKQM8	CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	-	(644.08)	-	-					
06/25/2021	06/25/2021	06/25/2021	3136AKQM8	PAID DOWN PAR VALUE OF F N M A GTD REMIC 3.056% 6/25/24	-736.00	-	-	-	-	-	736.00	(777.41)	-	(41.41)					
06/25/2021			3136B1XP4	INTEREST EARNED ON F N M A GTD REMIC 3.560% 9/25/21 \$1 PV ON 39.4500 SHARES DUE 6/25/2021 \$0.00297/PV ON DUE 6/25/21 13,298.41 PV	0.00	-	-	-	-	-	39.45	-	-	-					
06/25/2021			3136B1XP4	AMORTIZED PREMIUM ON F N M A GTD REMIC 3.560% 9/25/21	0.00	-	-	-	-	-	-	(6.59)	-	-					
06/25/2021	06/25/2021	06/25/2021	3136B1XP4	CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	-	(6.59)	-	-					
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)					
06/25/2021			3137ATRW4	INTEREST EARNED ON F H L M C MULTICLASS 2.373% 5/25/22 \$1 PV ON 375.1800 SHARES DUE 6/25/2021 \$0.00198/PV ON DUE 6/25/21 189,725.16 PV	0.00	-	-	-	-	-	375.18	-	-	-					
06/25/2021			3137ATRW4	AMORTIZED PREMIUM ON F H L M C MULTICLASS 2.373% 5/25/22	0.00	-	-	-	-	-	-	(31.45)	-	-					
06/25/2021	06/25/2021	06/25/2021	3137ATRW4	CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	-	(31.45)	-	-					
06/25/2021			3137B1U75	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 2.522% 1/25/23 \$1 PV ON 272.6300 SHARES DUE 6/25/2021 \$0.00210/PV ON DUE 6/25/21 129,720.27 PV	-467.30	-	-	-	-	-	467.30	(468.13)	-	(0.83)					
06/25/2021			3137B1U75	INTEREST EARNED ON F H L M C MLTCL MTG 2.522% 1/25/23	0.00	-	-	-	-	-	272.63	-	-	-					
06/25/2021			3137B1U75	AMORTIZED PREMIUM ON F H L M C MLTCL MTG 2.522% 1/25/23	0.00	-	-	-	-	-	-	(15.26)	-	-					
06/25/2021	06/25/2021	06/25/2021	3137B1U75	CURRENT YEAR AMORTIZATION	-409.65	-	-	-	-	-	409.65	(410.55)	-	(0.90)					
06/25/2021			3137B36J2	PAID DOWN PAR VALUE OF F H L M C MLTCL MT 3.320% 2/25/23 \$1 PV ON 1328.0000 SHARES DUE 6/25/2021 \$0.00277/PV ON DUE 6/25/21 480,000.00 PV	0.00	-	-	-	-	-	1,328.00	-	-	-					
06/25/2021			3137B36J2	AMORTIZED PREMIUM ON F H L M C MLTCL MT 3.320% 2/25/23	0.00	-	-	-	-	-	-	(523.59)	-	-					
06/25/2021			3137B4GY6	CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	-	(523.59)	-	-					
06/25/2021			3137B4GY6	INTEREST EARNED ON F H L M C MLTCL MT 3.30996% 5/25/23 \$1 PV ON 1406.7300 SHARES DUE 6/25/2021 \$0.00276/PV ON DUE 6/25/21 510,000.00 PV	0.00	-	-	-	-	-	1,406.73	-	-	-					
06/25/2021			3137B4GY6	AMORTIZED PREMIUM ON F H L M C MLTCL MT 3.30996% 5/25/23	0.00	-	-	-	-	-	-	(1,227.54)	-	-					
06/25/2021			3137B4WB8	CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	-	(1,227.54)	-	-					
06/25/2021			3137B4WB8	INTEREST EARNED ON F H L M C MLTCL MTG 3.060% 7/25/23 \$1 PV ON 1249.5000 SHARES DUE 6/25/2021 \$0.00255/PV ON DUE 6/25/21 490,000.00 PV	0.00	-	-	-	-	-	1,249.50	-	-	-					
06/25/2021			3137B4WB8	AMORTIZED PREMIUM ON F H L M C MLTCL MTG 3.060% 7/25/23	0.00	-	-	-	-	-	-	(607.25)	-	-					
06/25/2021			3137FYUR5	CURRENT YEAR AMORTIZATION	0.00	-	-	-	-	-	-	(607.25)	-	-					
06/25/2021	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)	-	-					
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	06/30/2021	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	136,925.00	1.00	-	-	-	-	(136,925.00)	136,925.00	-	-					
06/30/2021			91282CBD2	INTEREST EARNED ON U S TREASURY NT 0.125% 12/31/22 \$1 PV ON 4160000.0000 SHARES DUE 6/30/2021	0.00	-	-	-	-	-	2,600.00	-	-	-					
06/30/2021			91282CBD2	AMORTIZED PREMIUM ON U S TREASURY NT 0.125% 12/31/22	0.00	-	-	-	-	-	-	(0.26)	-	-					
06/30/2021	06/29/2021	06/30/2021	91282CCC3	SOLD PAR VALUE OF U S TREASURY NT 0.250% 5/15/24 /WELLS FARGO SECURITIES, LLC/135,000 PAR VALUE AT 99.46874815 %	-135,000.00	0.99	-	-	-	-	134,282.81	(134,820.70)	(537.89)	-					
06/30/2021		06/30/2021	91282CCC3	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 0.250% 5/15/24	0.00	-	-	-	-	-	42.19	-	-	-					
												0.00	111,795.02	(5,701.20)	9,849.61				

Riverside County Transportation Commission

SHORT DURATION FIXED INCOME

JULY 26, 2021



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02 Market Review

03 Portfolio Review

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1. MetLife Investment Management Overview

Overview

MetLife Investment Management (MIM)¹ 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.

MIM Highlights

Total Assets Under Management of \$642.4 billion² as of March 31, 2021

Separate accounts, proprietary commingled funds and client-specific portfolio solutions

Experienced and tenured investment teams

Deep fundamental research

Leverages the broader resources of the MetLife enterprise

Global Presence^{1,3}



1. 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.

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.

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

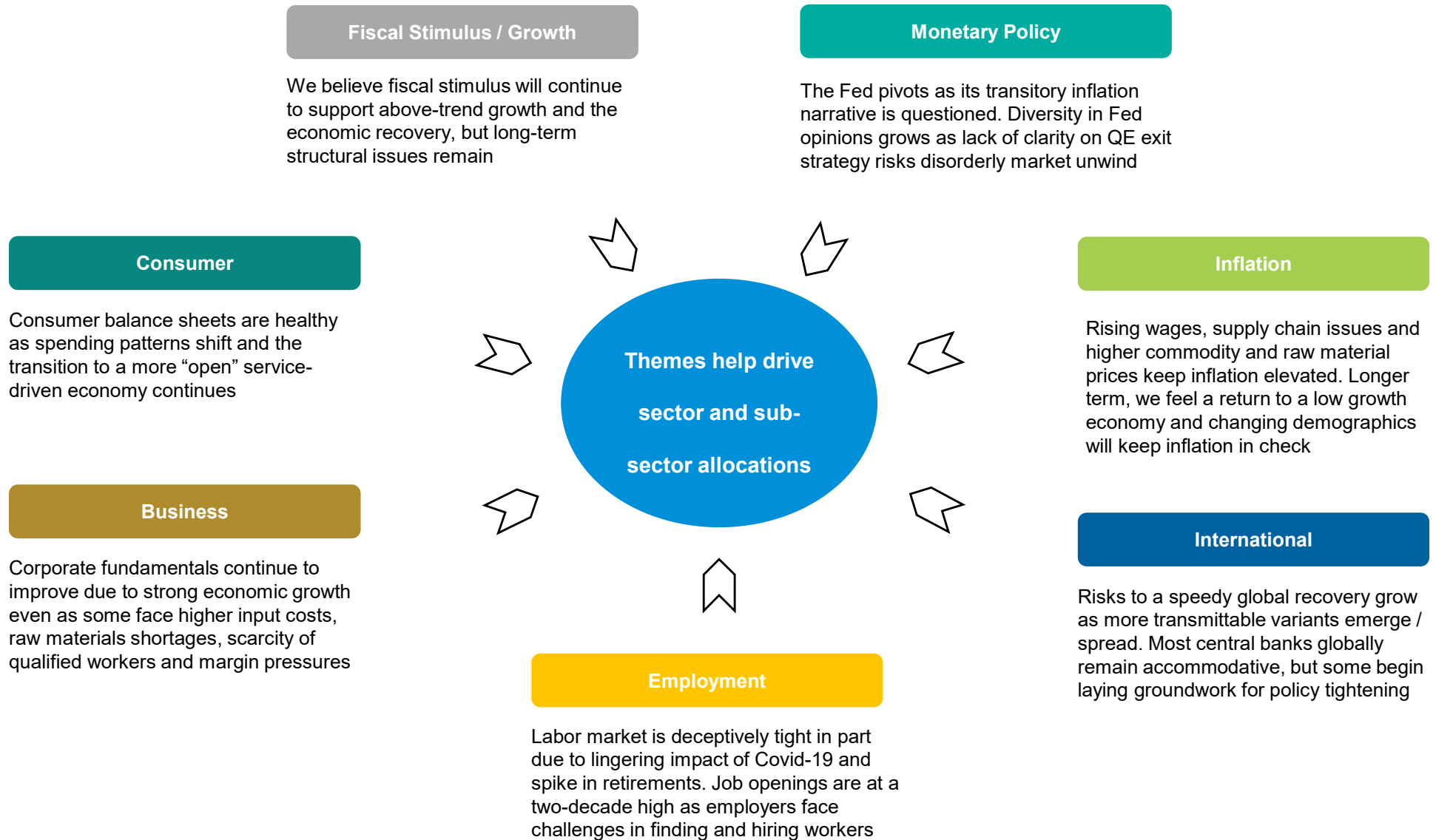
Portfolio Management Support		
Name	Sector	Industry Experience (yrs)
David Wheeler, CFA	Credit	34
Steve Kelly, CFA	Credit	32
Kimberley Slough	Municipals	27
John Palphreyman, CFA	Structured Products	21
Phil Tran	Treasuries, Agencies, Money Markets	17

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
Ian 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

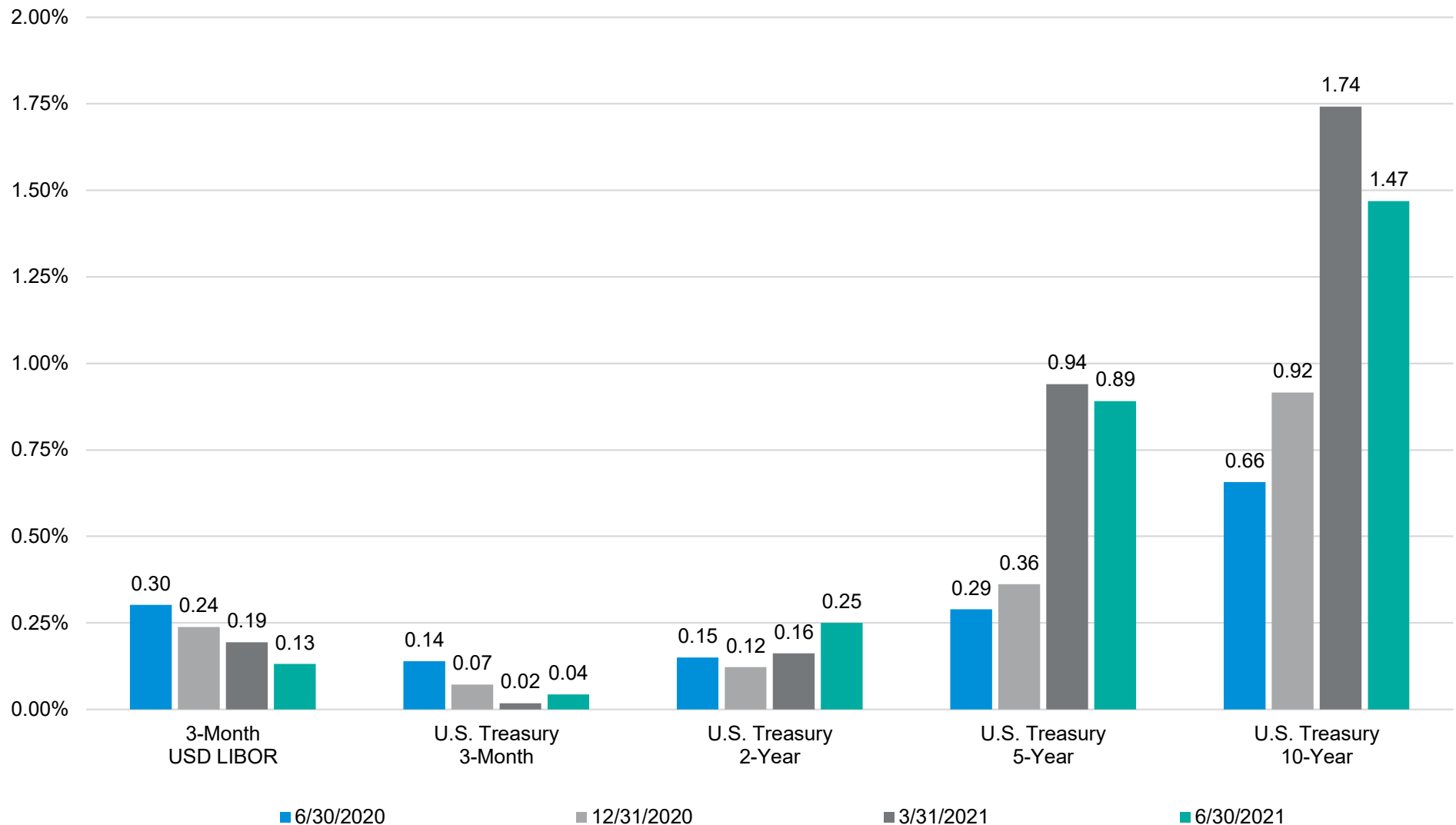
Current Themes



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

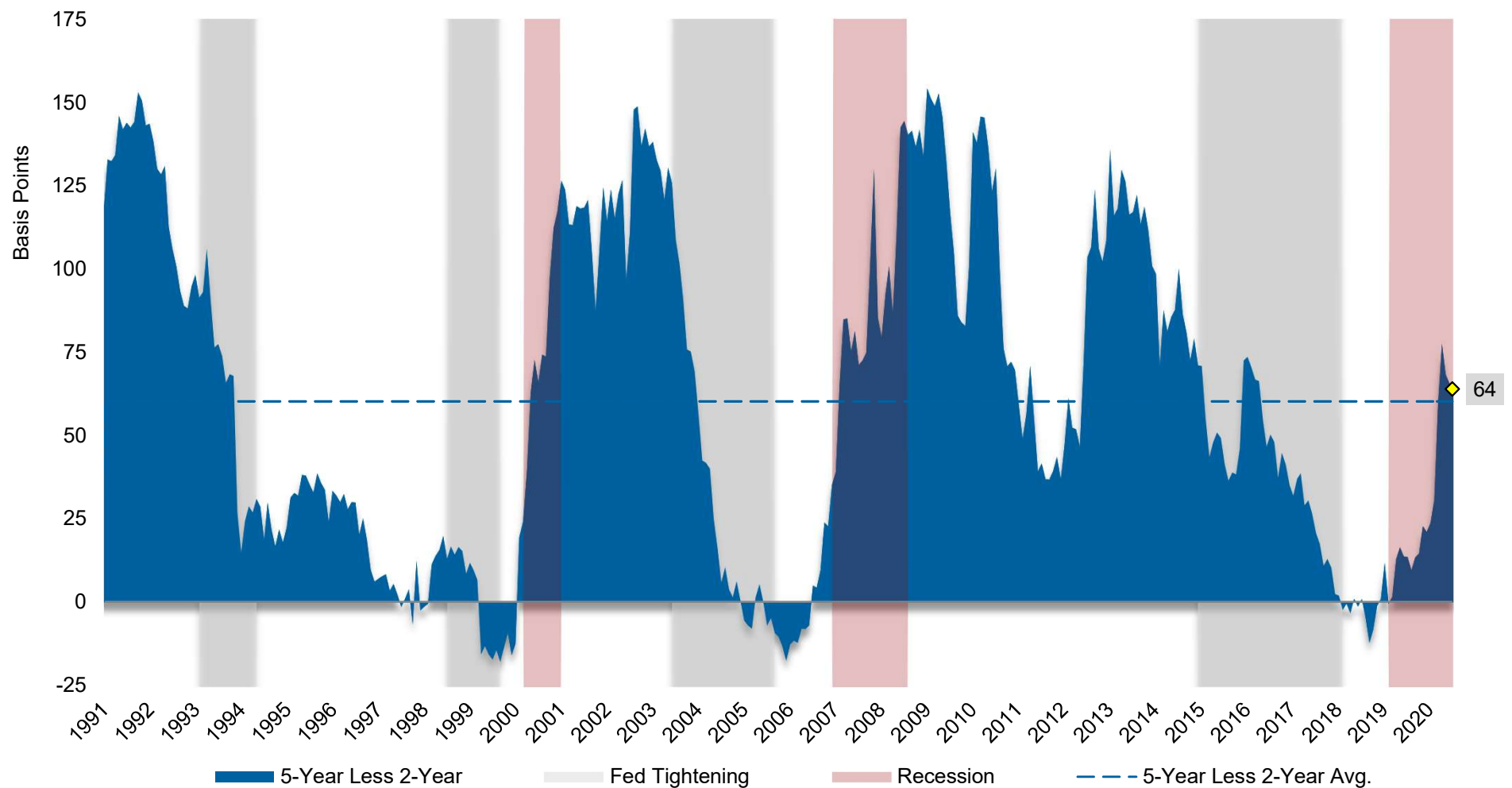


Source: Bloomberg

Yield Curve

As of June 30, 2021

5-Year Less 2-Year



Source: Bloomberg

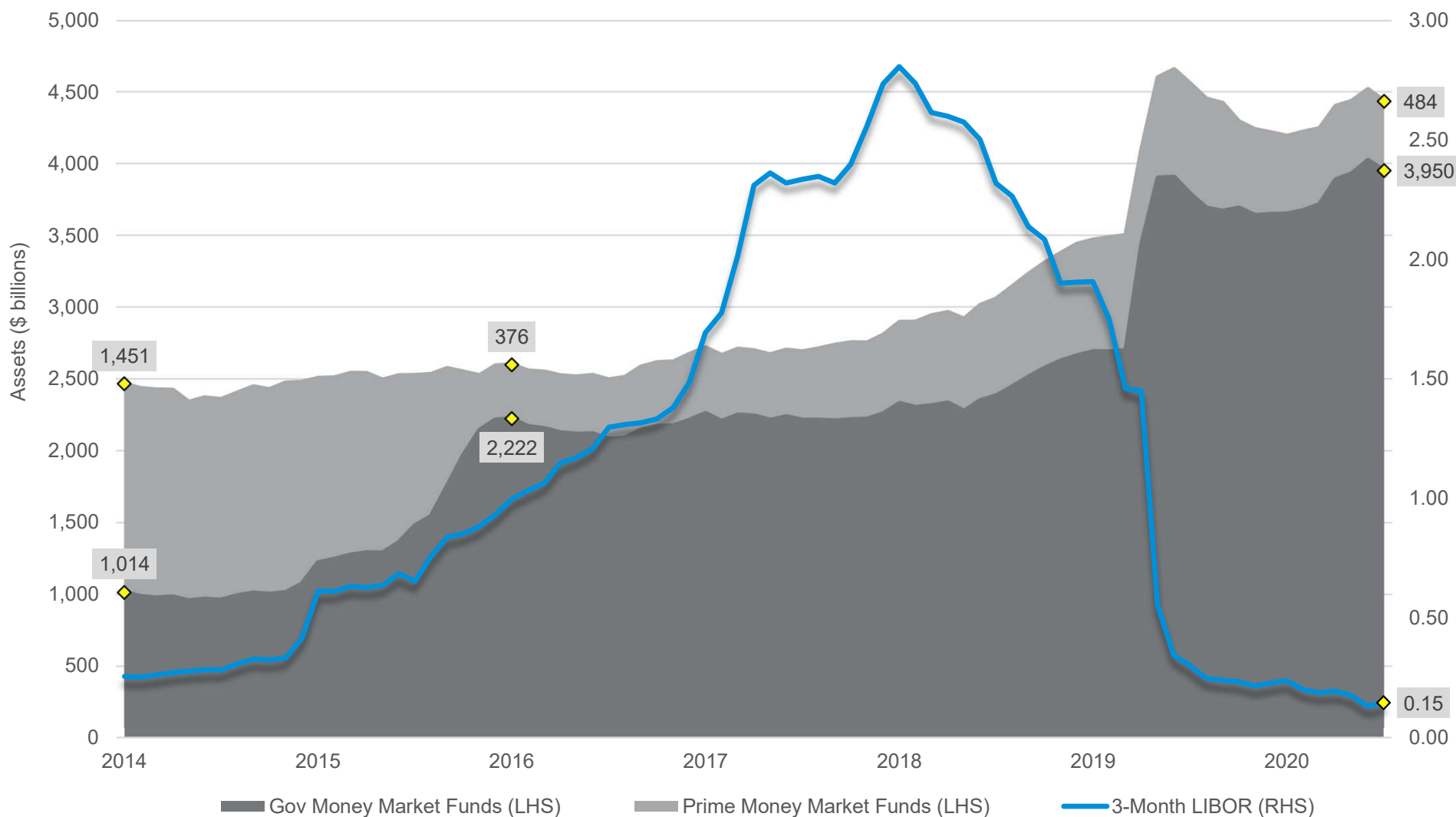
Federal Reserve Projections

	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



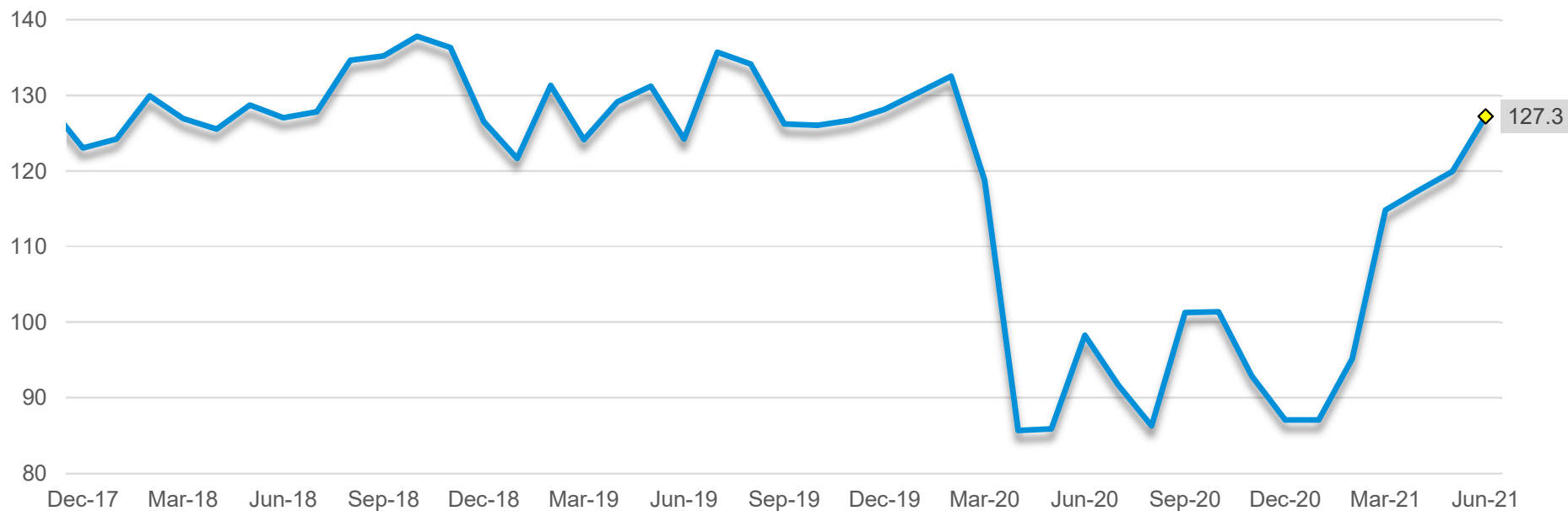
Year	Quarter	Real GDP QoQ (%)	Consumer Spending	Fixed Investment	Government Spending	Net Exports	Inventories
2018	1Q	3.80	1.40	1.42	0.26	0.29	0.41
	2Q	2.70	2.13	0.76	0.50	0.25	-0.94
	3Q	2.10	1.79	0.14	0.44	-1.83	1.58
	4Q	1.30	1.05	0.46	-0.16	-0.27	0.23
2019	1Q	2.90	1.25	0.50	0.43	0.55	0.21
	2Q	1.50	2.47	-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

Source: Bureau of Economic Analysis

Consumer Confidence

As of June 30, 2021

Consumer Confidence



	Dec-17	Mar-18	Jun-18	Sep-18	Dec-18	Mar-19	Jun-19	Sep-19	Dec-19	Mar-20	Jun-20	Sep-20	Dec-20	Mar-21	Jun-21
Consumer Confidence	123.1	127.0	127.1	135.3	126.6	124.2	124.3	126.3	128.2	118.8	98.3	101.3	87.1	114.9	127.3
Current Conditions	156.5	158.1	161.7	169.4	169.9	163.0	164.3	170.6	170.5	166.7	86.7	98.9	87.2	119.4	157.7
Expectations	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

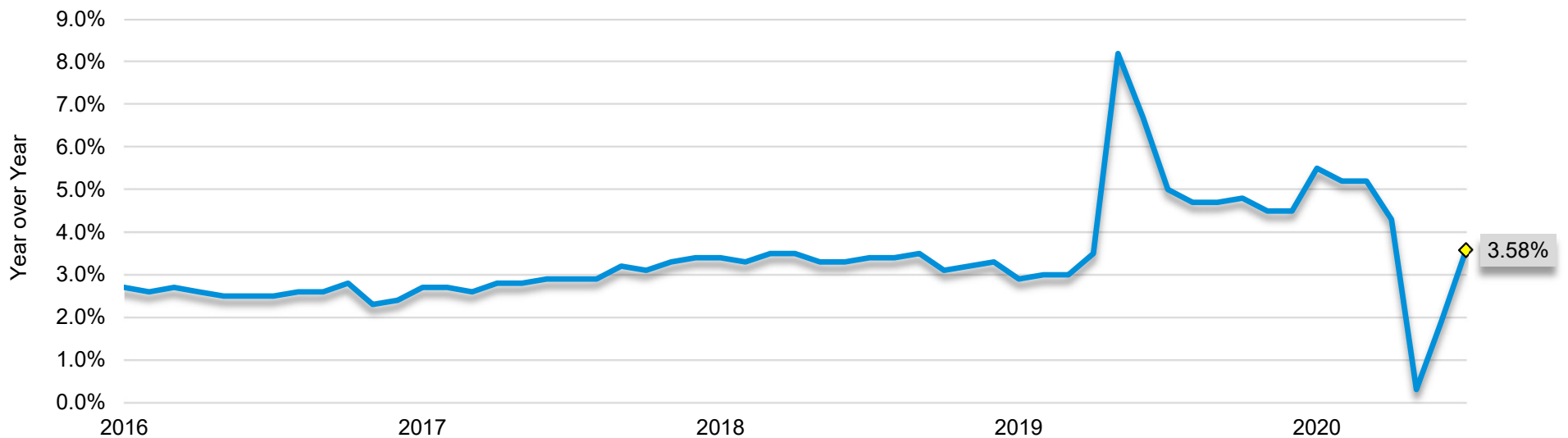
Source: Bloomberg

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)

U.S. Average Hourly Earnings

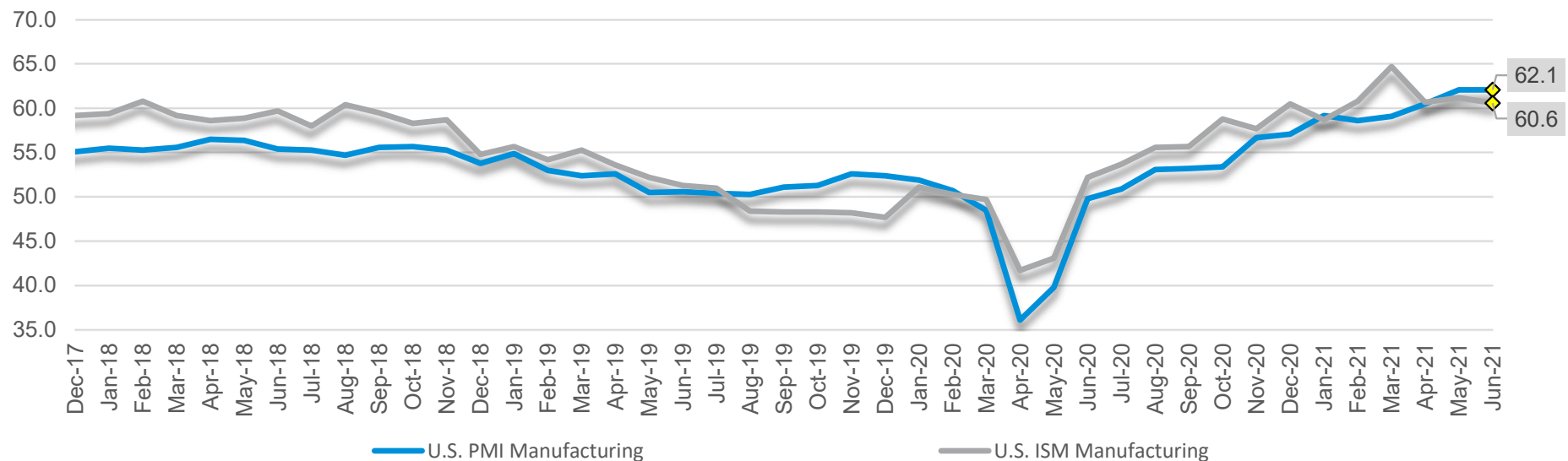


Source: Bureau of Labor Statistics

World Manufacturing

As of June 30, 2021

U.S. PMI and ISM Manufacturing



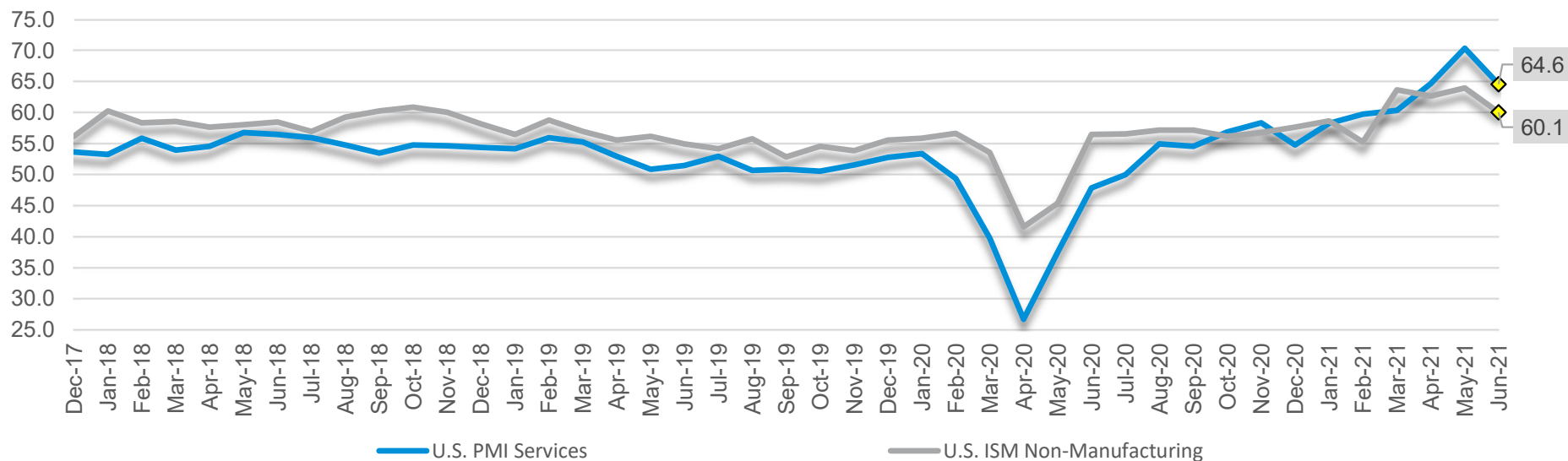
Date	World PMI Manufacturing	U.S. PMI Manufacturing	U.S. ISM Manufacturing	EU PMI Manufacturing	China PMI Manufacturing	Japan PMI Manufacturing
Jun-2019	49.4	50.6	51.3	47.6	49.4	49.3
Sep-2019	49.7	51.1	48.3	46.0	51.4	48.9
Dec-2019	50.1	52.4	47.7	46.4	51.5	48.4
Mar-2020	47.3	48.5	49.7	44.3	50.1	44.8
Jun-2020	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 and ISM Services

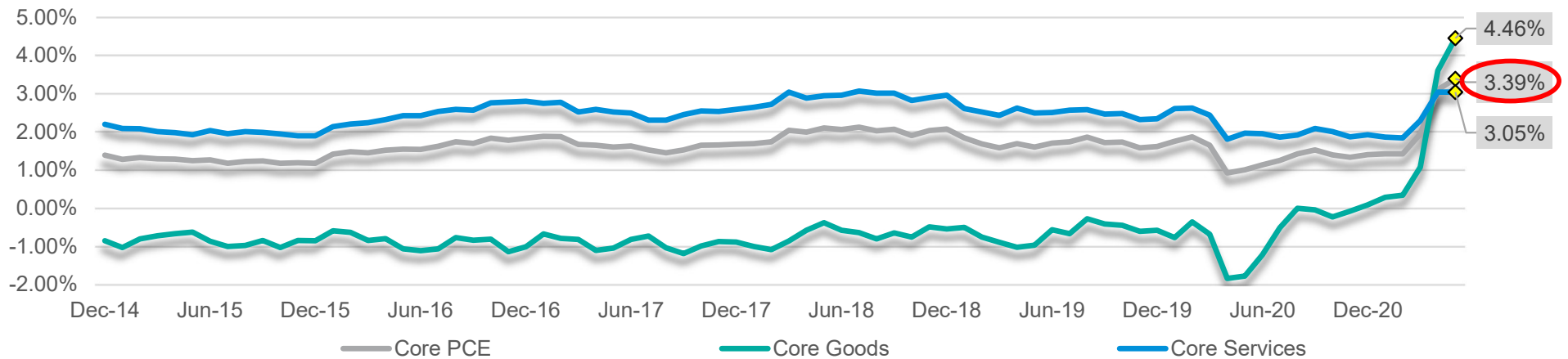


Date	World PMI Services	U.S. PMI Services	U.S. ISM Services	EU PMI Services	China PMI Services	Japan PMI Services
Jun-2019	52.0	51.5	55.0	52.8	52.0	51.9
Sep-2019	51.3	50.9	52.9	51.1	51.3	52.8
Dec-2019	51.9	52.8	55.6	52.1	52.5	49.4
Mar-2020	36.8	39.8	53.6	26.4	43.0	33.8
Jun-2020	48.1	47.9	56.5	48.3	58.4	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

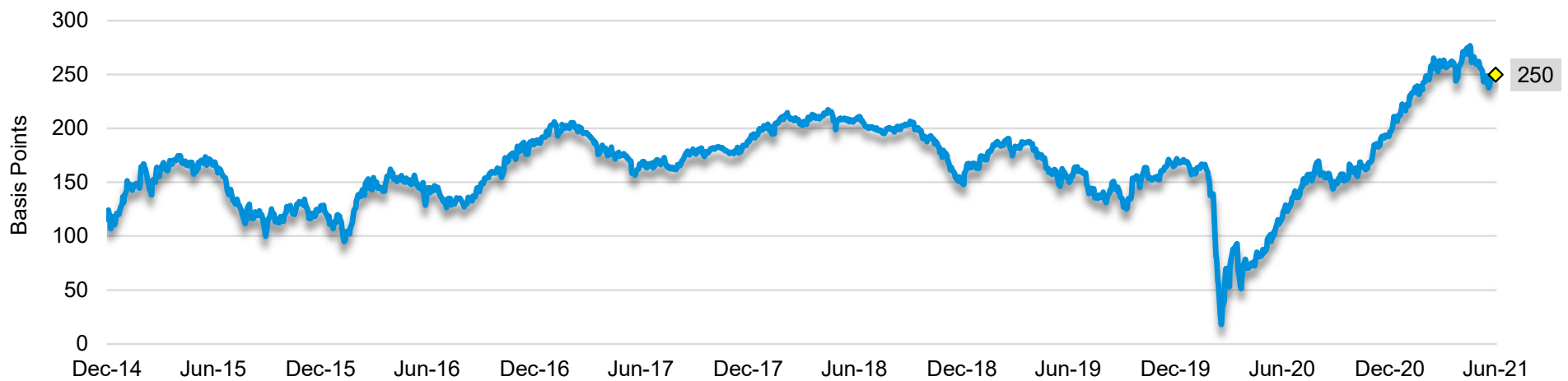
Source: Bloomberg

Inflation

PCE Core Breakdown - as of May 31, 2021



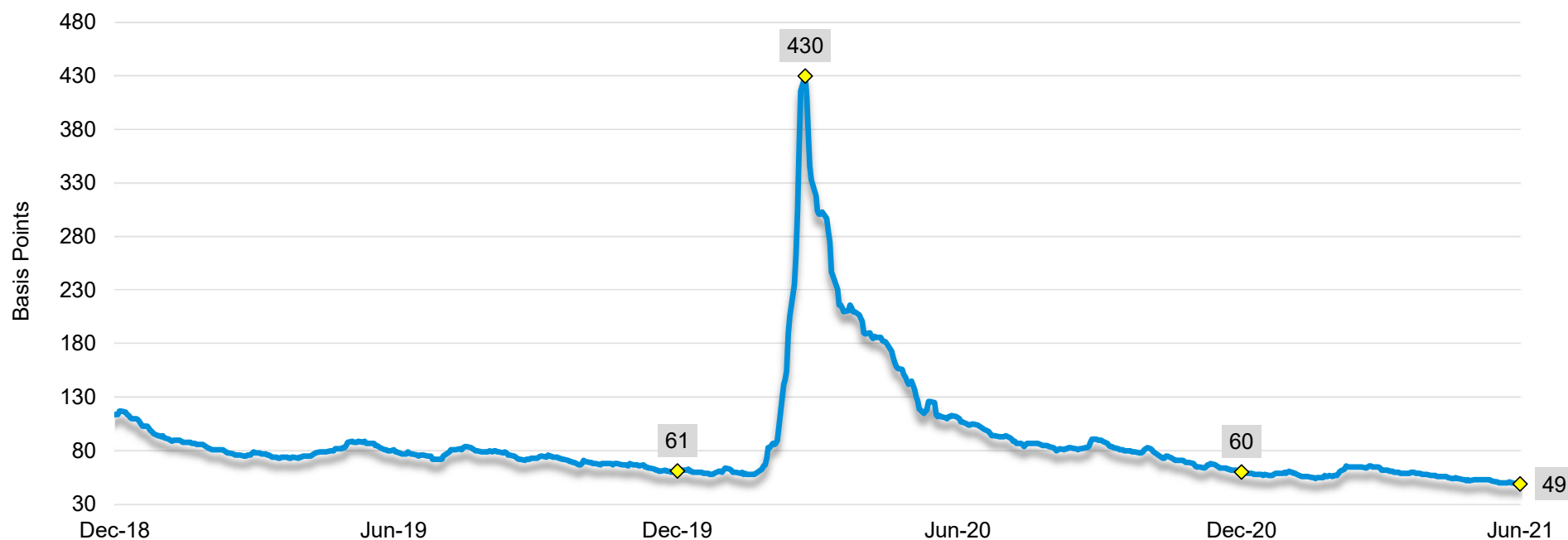
5-Year TIPS Breakeven Rate - as of June 30, 2021



Source: Bureau of Economic Analysis, Bloomberg

ICE BofA Corporate 1-5 Year Index

As of June 30, 2021




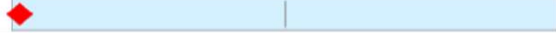
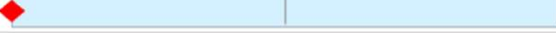
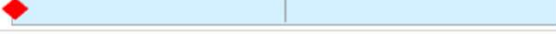
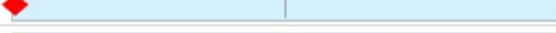



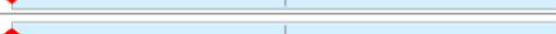
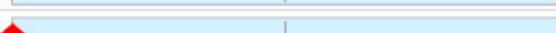

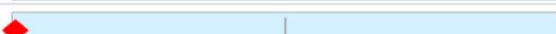
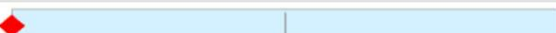
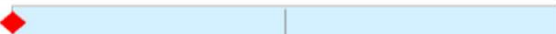
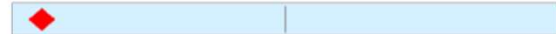
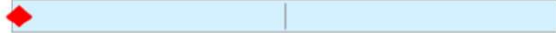

OAS (bps)	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
Corporate (1-5)	174	70	61	65	62	196	639	166	136	227	110	89	99	121	96	61	114	61	60	49
Financial (1-5)	165	51	50	57	56	212	663	204	158	308	126	93	96	104	100	60	116	63	62	53
Industrial (1-5)	176	86	73	75	69	181	624	135	116	164	96	85	103	134	92	61	112	59	57	46
Utility (1-5)	236	79	63	73	71	175	576	155	131	169	110	99	89	120	101	64	126	70	63	54

Past performance is not indicative of future results.

Source: ICE Data Services

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

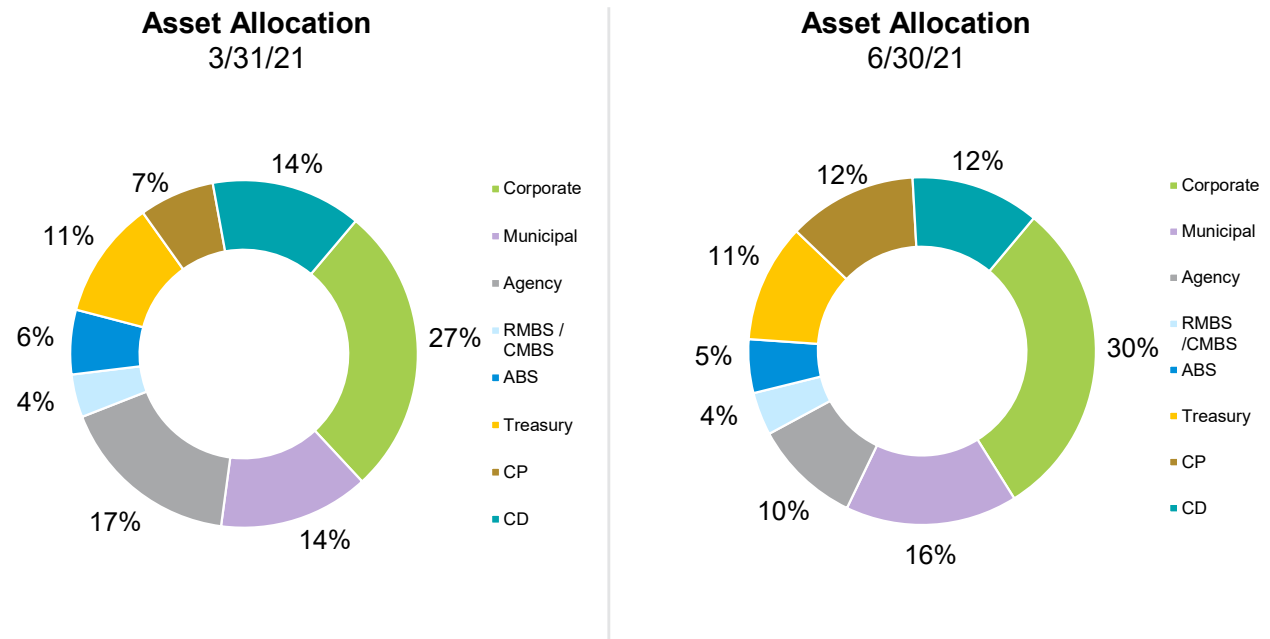
Source: ICE Data Services, MetLife Investment Management
Past performance is not indicative of future results.

3. Portfolio Review

Portfolio Performance¹ - 2017 Toll Revenue I-15 Project Fund

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 (%) ¹			
	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

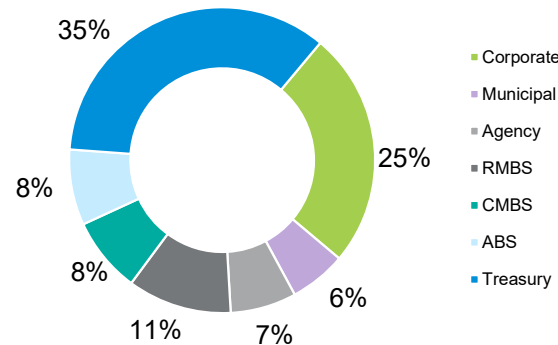
1. Past performance is not indicative of future results. The Since Inception performance returns of the portfolio is as of the first full month following the funding date. The performance benchmark shown for the Riverside County I-15 Express Lanes 2017 Toll Revenue Project Portfolio is the FTSE 6-Month 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 Performance¹ - 2013 SR-91 Project Residual

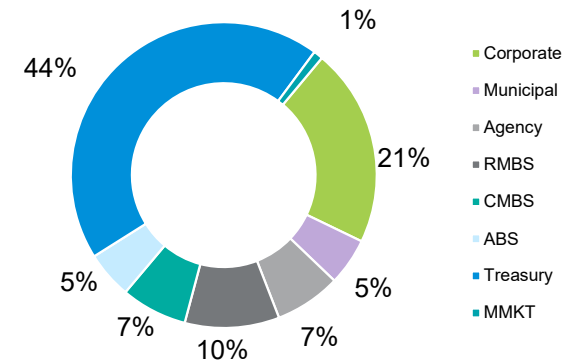
As of June 30, 2021

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

Asset Allocation
3/31/21



Asset Allocation
6/30/21



Portfolio Performance (%) ¹			
	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

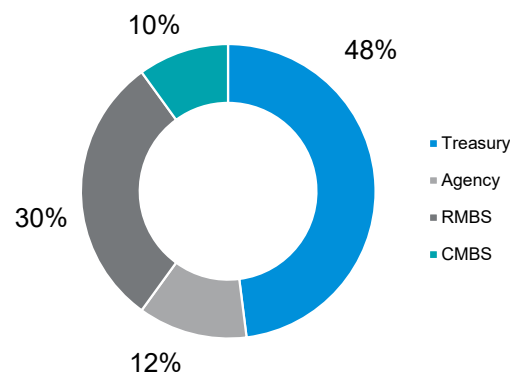
1. Past performance is not indicative of future results. Inception date 1/4/18. Performance returns are calculated as of the first full month following the funding date. The performance benchmark shown for the Riverside County 2013 Residual Fund Portfolio is the ICE BofA 0-2 Year U.S. Treasury Index, 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 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 Performance¹ - 2017 Toll Revenue I-15 Ramp Up Reserve

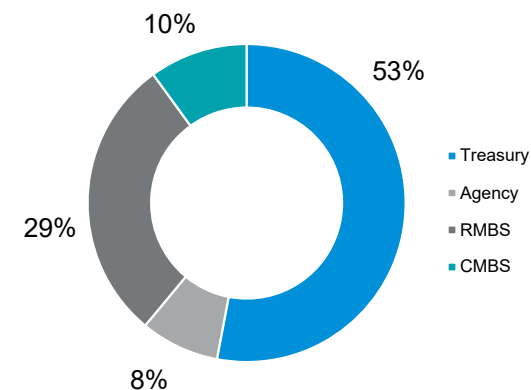
As of June 30, 2021

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
3/31/21



Asset Allocation
6/30/21



Portfolio Performance (%) ¹			
	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

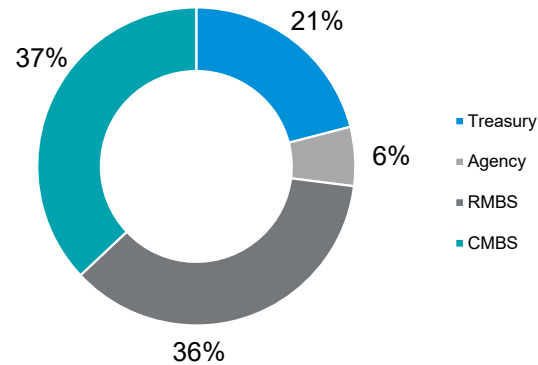
1. Past performance is not indicative of future results. Inception date 12/5/17. Performance returns are calculated as of the first full month following the funding date. Performance for periods greater than one year are annualized. The performance benchmark shown for the Riverside County I-15 Express 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 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 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 Performance¹ - Debt Reserve Fund

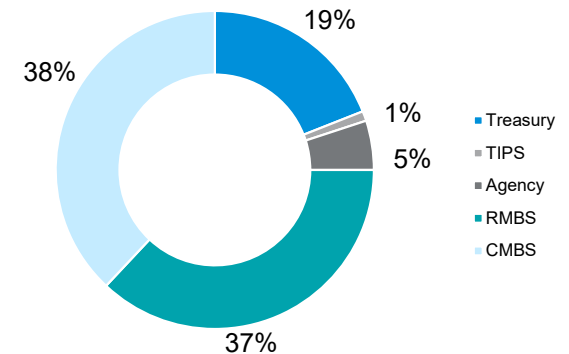
As of June 30, 2021

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
3/31/21



Asset Allocation
6/30/21



Portfolio Performance (%) ¹			
	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

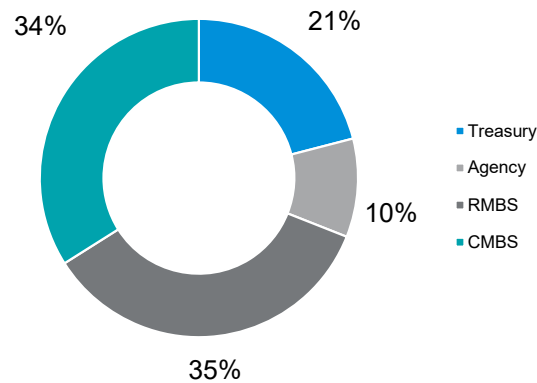
1. Past performance is not indicative of future results. Performance returns for periods greater than one year are annualized. The performance benchmark shown for the Riverside County Debt Reserve Fund is the ICE BofA US Treasury 3-7 Year, which is a broad-based index consisting of U.S. Treasury securities 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 Performance¹ - 91 Subordinate Reserve Account

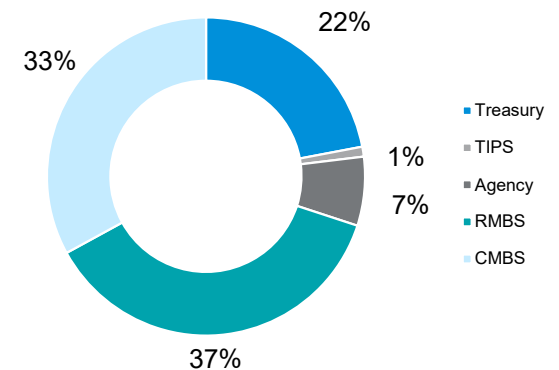
As of June 30, 2021

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

Asset Allocation
3/31/21



Asset Allocation
6/30/21



Portfolio Performance (%) ¹			
	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 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.

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

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1. 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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Payden & Rygel

QUARTERLY PORTFOLIO REVIEW

Riverside County Transportation Commission

2nd Quarter 2021



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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,



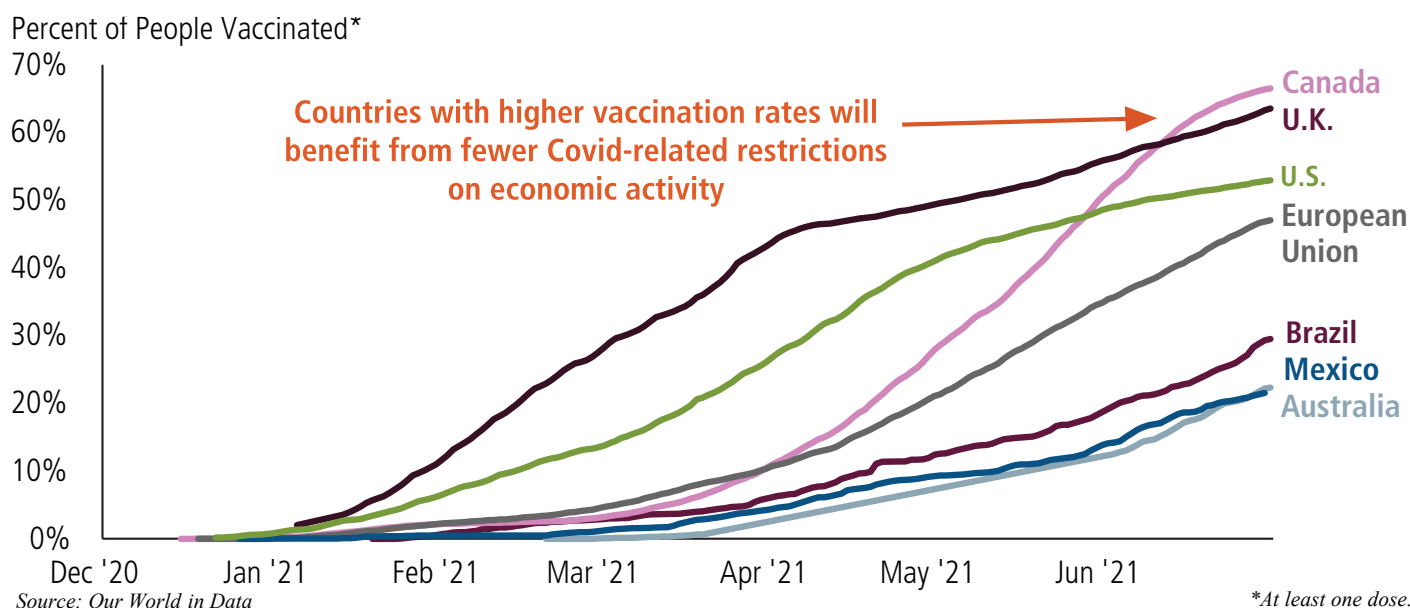
Joan A. Payden

President & CEO



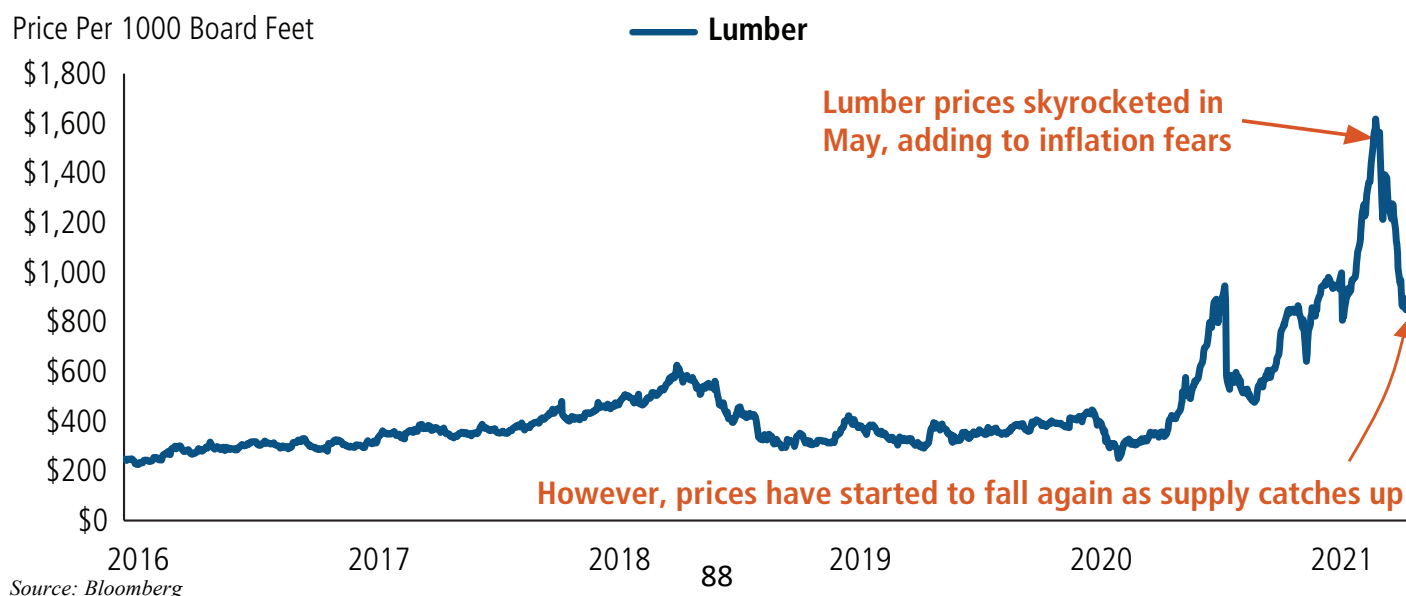
One of the biggest drivers of growth in the second quarter has been the successful rollout of vaccines. While Canada and the European Union got off to a slow start in the first quarter, they have successfully accelerated the pace of inoculations in the last three months. As vaccination rates increase, 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



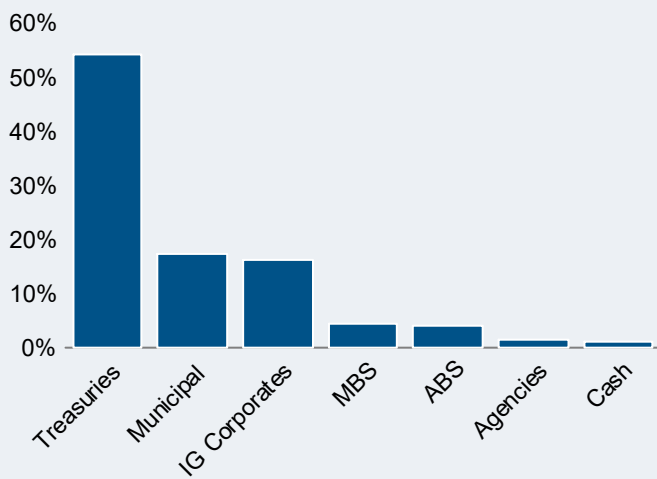
Riverside County Transportation Commission

Portfolio Review and Market Update - 2nd Quarter 2021

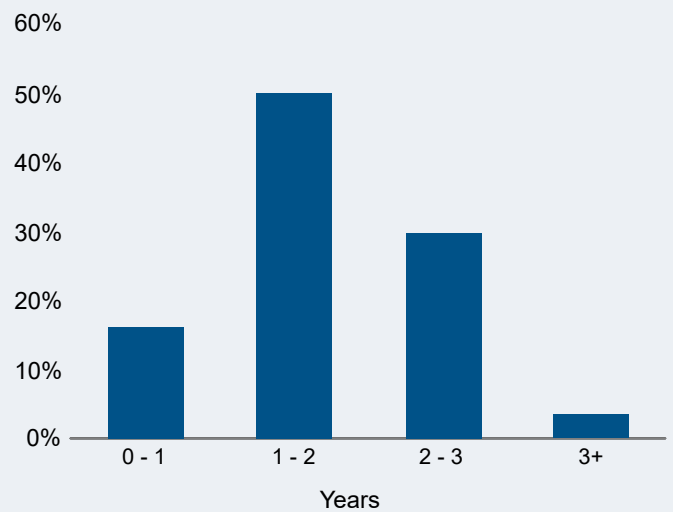
PORTFOLIO CHARACTERISTICS (As of 6/30/2021)

Portfolio Market Value	\$55.8 million
Weighted Average Credit Quality	AA+
Weighted Average Duration	1.73 years
Weighted Average Yield to Maturity	0.35%

SECTOR ALLOCATION



DURATION DISTRIBUTION



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.





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CONFIDENCE WITH AN
UNWAVERING COMMITMENT
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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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BOSTON

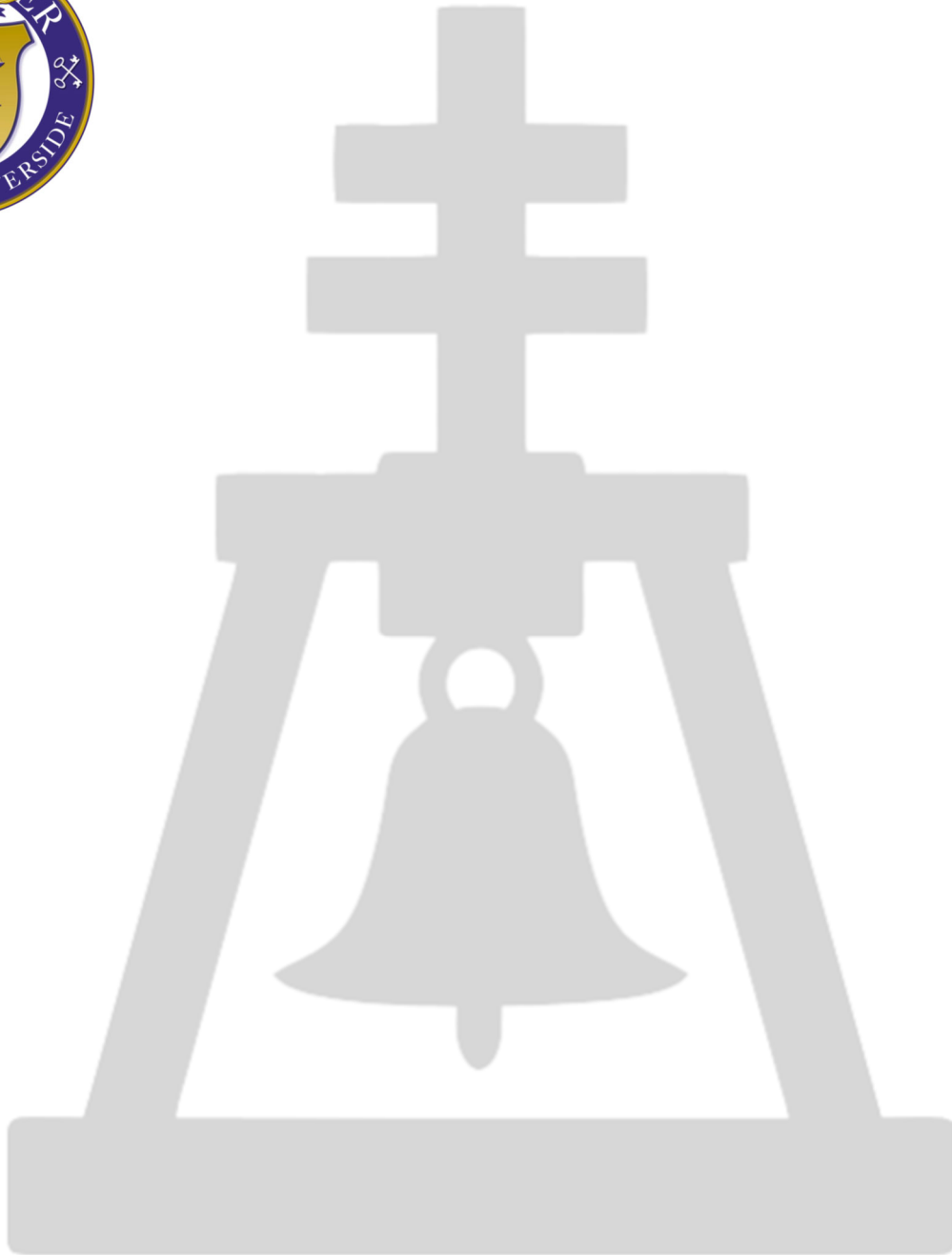
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County of Riverside

Treasurer-Tax Collector's Pooled Investment Fund

June 2021

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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 encapsulates 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 long-term".

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 re-

flected 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

Capital Markets Team

Matt Jennings
Treasurer-Tax Collector

Giovane Pizano
Assistant Treasurer

Steve Faeth
Senior Investment Manager

Isela Licea
Assistant Investment Manager

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.

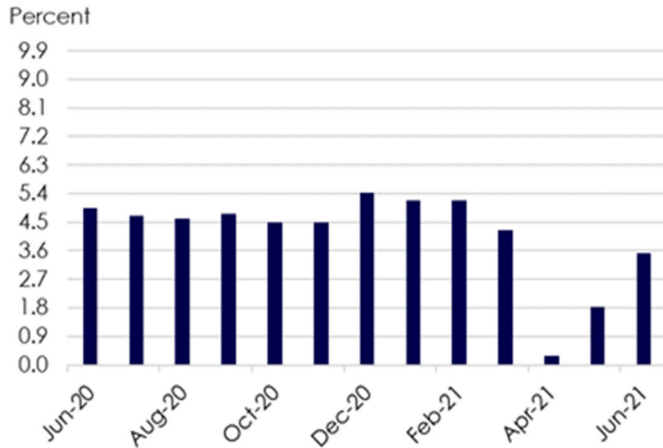
6-Month Pool Performance

	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

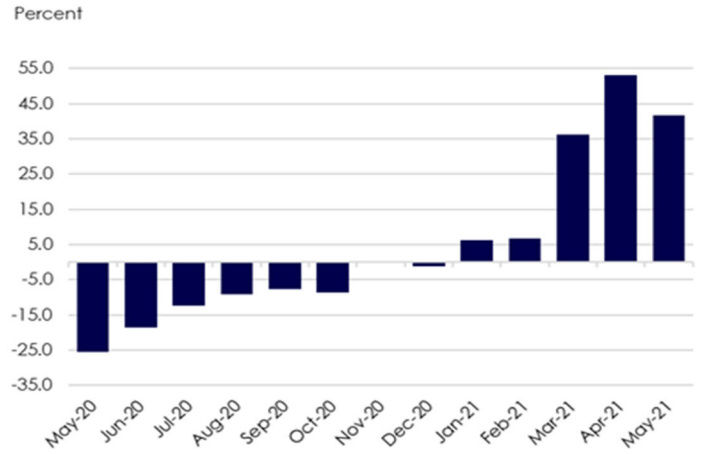
*Market values do not include accrued interest.

Economy

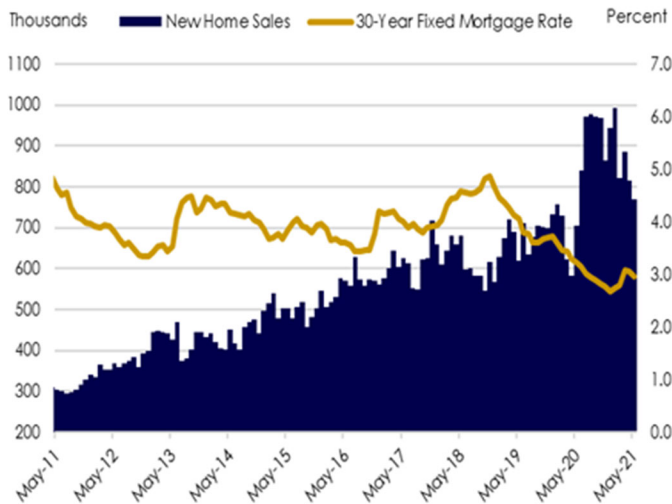
Private Sector Average Hourly Earnings Y/Y



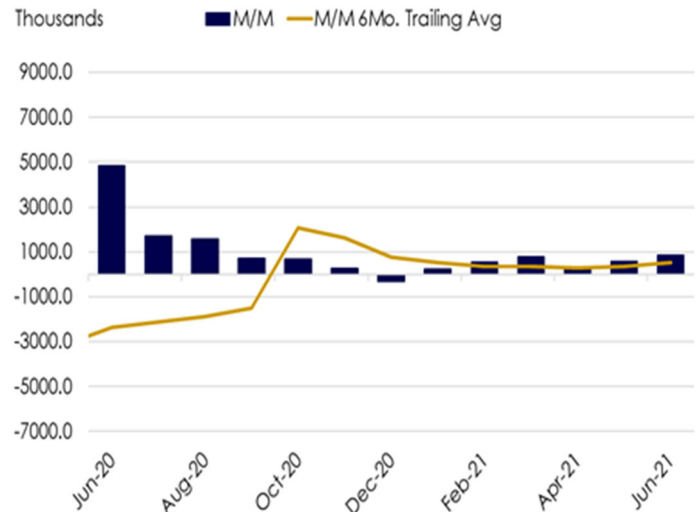
Durable Goods Percent Chg. Y/Y



New Home Sales SAAR



Nonfarm Payrolls Total M/M Change SA



Key Economic Indicators

Release Date	Indicator	Actual	Consensus	Prior Year
06/24/2021	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%

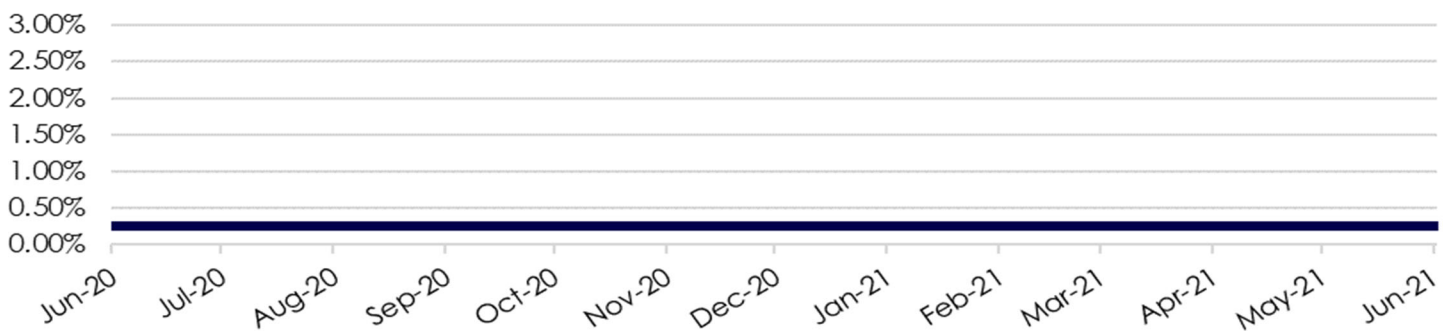
*Note: 'Prior Year' displays final estimates of indicator values from the equivalent period of the prior year.

Market Data

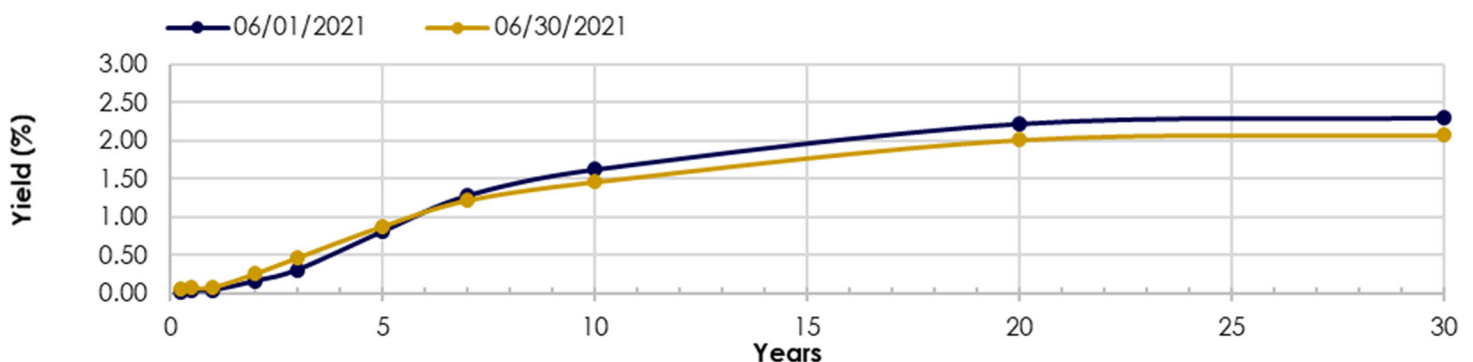
Federal Open Market Committee Meeting

- The FOMC stated that 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)



U.S. Treasury Curve

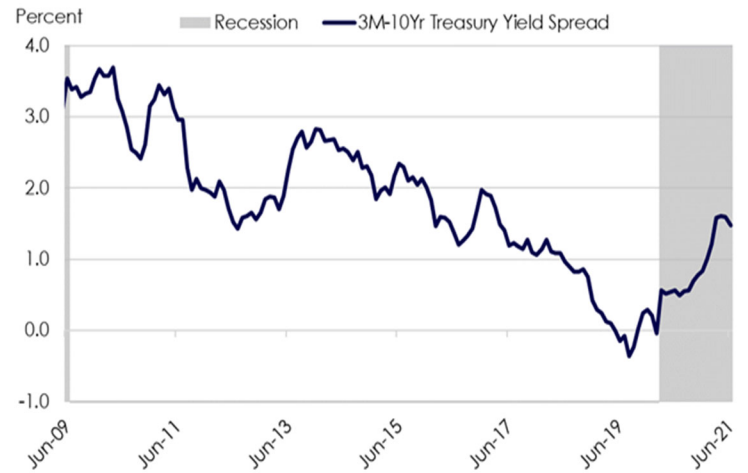
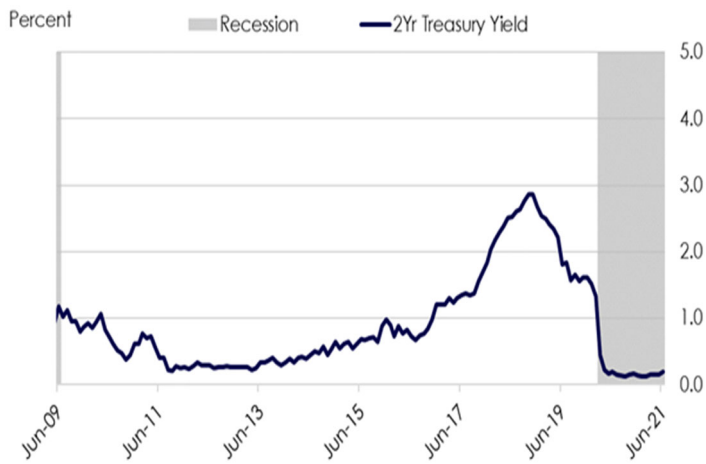


US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
06/30/2021 - 06/01/2021	0.03	0.02	0.03	0.09	0.15	0.06	-0.17	-0.24
06/30/2021	0.05	0.06	0.07	0.25	0.46	0.87	1.45	2.06
06/01/2021	0.02	0.04	0.04	0.16	0.31	0.81	1.62	2.30

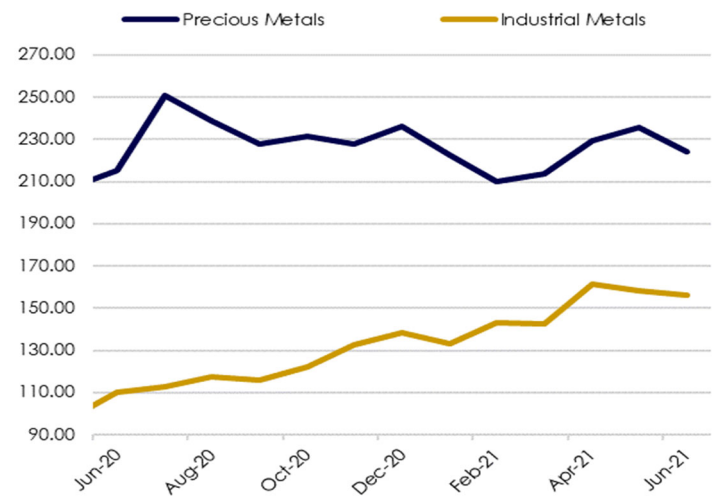
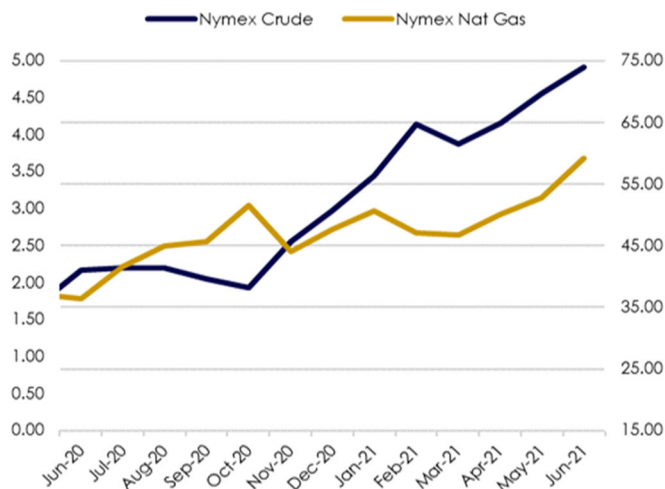
The US Treasury Curve and its values are subject to frequent change and will be updated monthly with each issued TPIF report.

Market Data cont'd

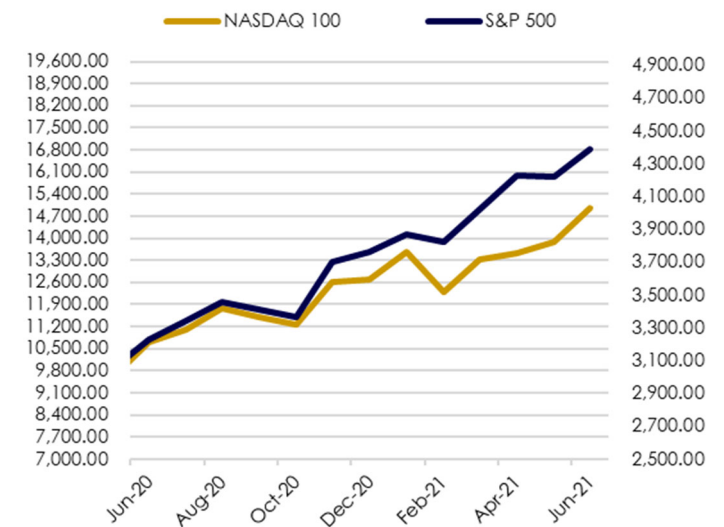
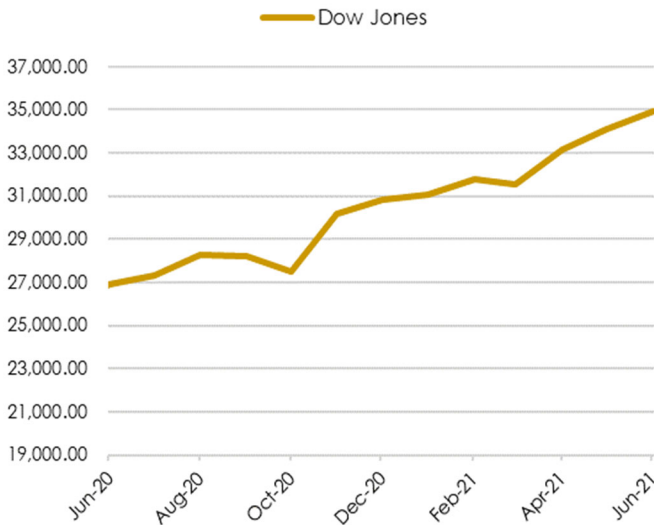
U.S. Treasuries



Commodities



Stocks



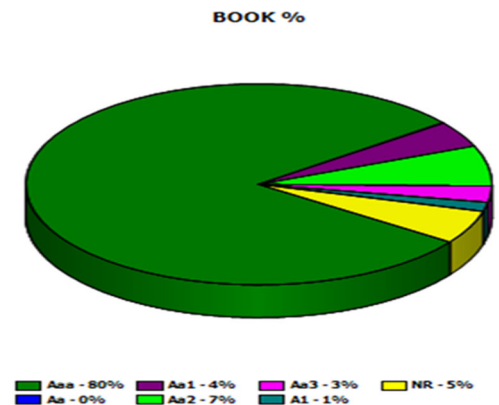
* Values listed for commodities and stocks are in US dollars and are as of the final business day of each month.

Portfolio Data

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

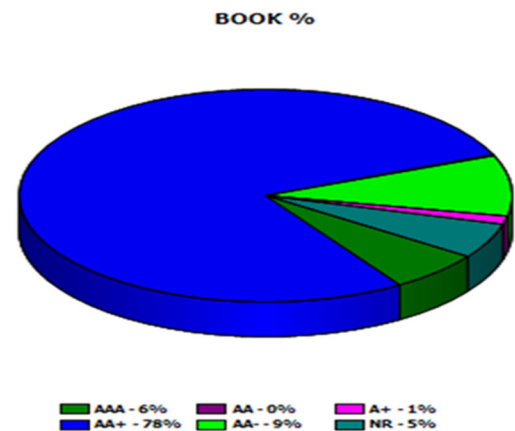
Moody's Asset Rating (000's)

Moody (000's)	Par	Book	Market	MKT/Book	Yield
Aaa	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%
Aa1	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%



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%



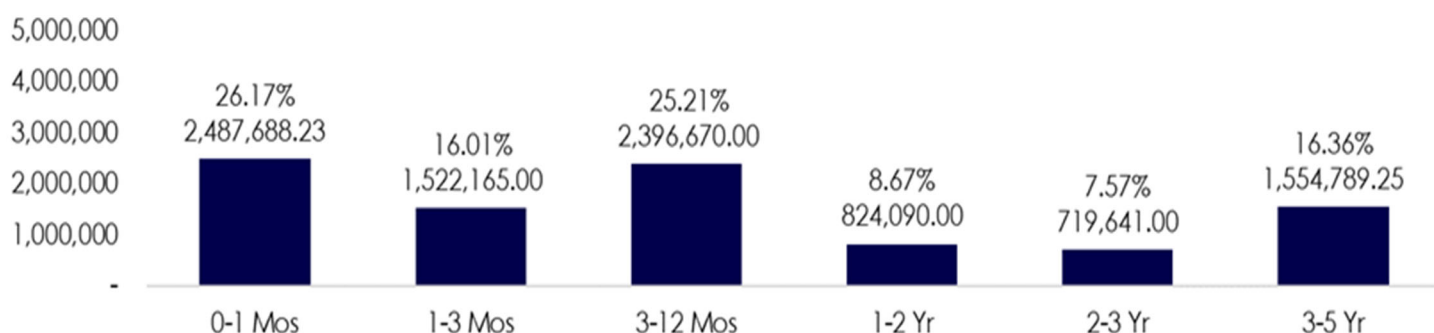
12-Month Projected Cash Flow

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	1,234.19		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	3,736.83	6,406.52	8,806.28
				7.34%		67.41%	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

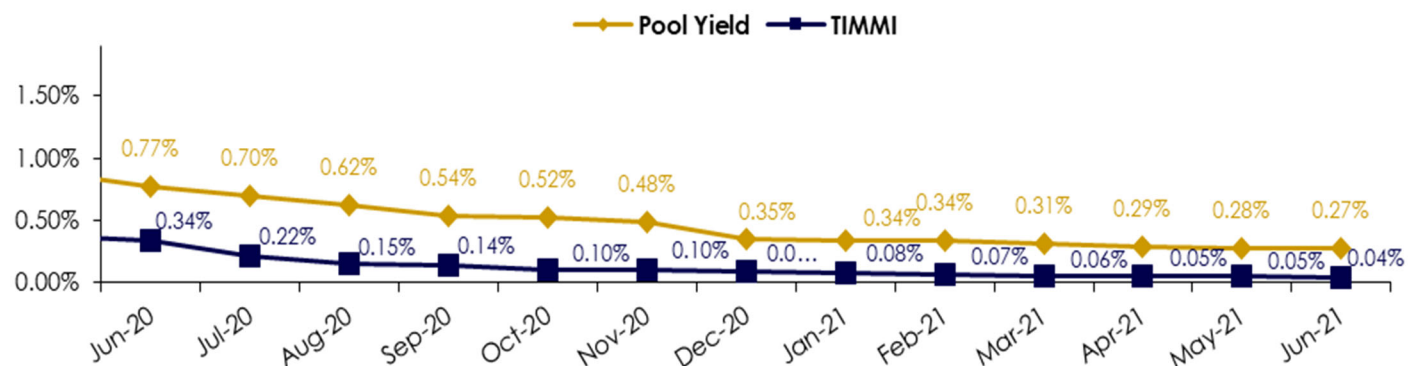
Asset Maturity Distribution (Par Value, 000's)



Asset Allocation (000's)

Assets (000's)	Scheduled Par	Scheduled Book	Scheduled Market	Mkt/Book	Yield	WAL(Yr)	Mat(Yr)
MMKT	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

TIMMI



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

Compliance Report

Compliance Status: Full Compliance

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

Investment Category	GOVERNMENT CODE			COUNTY INVESTMENT POLICY			Actual %
	Maximum Remaining Maturity	Authorized % Limit	S&P/Moody's	Maximum Remaining Maturity	Authorized % Limit	S&P/Moody's/Fitch	
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	4 YEARS	15%	AA-/Aa3/AA-	0.77%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	29.97%
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	38.73%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	8.80%
CERTIFICATE & TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1	7.62%
INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT AND INT'L FINANCE CORPORATION	NA	NA	NA	4 YEARS	20%	AA/Aa/AA	0.26%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	0.0%
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	0.99%
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%

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

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

THIS COMPLETES THE REPORT REQUIREMENTS OF CALIFORNIA GOVERNMENT CODE 53646.

Month End Portfolio Holdings

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
Fund: 1 POOL FUND											
MMKT											
FRGXX	FIDELITY GOV	07/01/2021	.010	.010	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.003	.003
GOFXX	FEDERATED GOV	07/01/2021	.025	.025	26,000,000.00	26,000,000.00	100.000000	26,000,000.00	0.00	.003	.003
WFFXX	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
TFDXX	BLACKROCK GOV	07/01/2021	.025	.025	38,000,000.00	38,000,000.00	100.000000	38,000,000.00	0.00	.003	.003
OGVXX	JP MORGAN GOV	07/01/2021	.026	.026	119,000,000.00	119,000,000.00	100.000000	119,000,000.00	0.00	.003	.003
FGTXX	GOLDMAN SACHS GOV	07/01/2021	.026	.026	226,000,000.00	226,000,000.00	100.000000	226,000,000.00	0.00	.003	.003
CJPXX	JP MORGAN PRIME	07/01/2021	.066	.064	349,875,062.47	350,050,000.00	100.050000	350,050,000.00	0.00	.003	.003
			.044	.043	770,875,062.47	771,050,000.00	100.022693	771,050,000.00	0.00	.003	.003
CALTRUST FND											
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
			.225	.179	93,213,169.12	94,017,200.84	100.862573	94,017,200.84	0.00	.003	.003
DDA/PASSBK											
CASH	BANK OF THE WEST	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	.069	0.00	0.00	.000000	0.00	0.00	.000	.003
			.050	.050	450,000,000.00	450,000,000.00	100.000000	450,000,000.00	0.00	.003	.003
US TREAS BILLS											
9127964B2	U.S. TREASURY BILL	08/12/2021	.096	.096	50,000,000.00	49,962,400.00	99.994000	49,997,000.00	34,600.00	.118	.118
9127964L0	U.S. TREASURY BILL	09/09/2021	.092	.092	50,000,000.00	49,963,200.00	99.991000	49,995,500.00	32,300.00	.194	.195
9127964V8	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
9127964L0	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
9127964B2	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
9127964L0	U.S. TREASURY BILL	09/09/2021	.093	.093	50,000,000.00	49,967,368.06	99.991000	49,995,500.00	28,131.94	.194	.195
9127964V8	U.S. TREASURY BILL	10/07/2021	.094	.094	50,000,000.00	49,963,379.17	99.987000	49,993,500.00	30,120.83	.271	.271
9127964V8	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
9127964W6	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
9127964B2	U.S. TREASURY BILL	08/12/2021	.073	.073	50,000,000.00	49,979,559.03	99.994000	49,997,000.00	17,440.97	.118	.118
912796C56	U.S. TREASURY BILL	07/29/2021	.077	.077	25,000,000.00	24,990,331.25	99.996000	24,999,000.00	8,668.75	.079	.079
9127964V8	U.S. TREASURY BILL	10/07/2021	.062	.062	100,000,000.00	99,957,633.33	99.987000	99,987,000.00	29,366.67	.271	.271
9127964L0	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	.195
9127964W6	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	.348
912796C31	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
912796D30	U.S. TREASURY BILL	02/24/2022	.053	.053	50,000,000.00	49,975,572.92	99.965000	49,982,500.00	6,927.08	.654	.655
912796C31	U.S. TREASURY BILL	01/27/2022	.045	.045	50,000,000.00	49,980,812.50	99.969000	49,984,500.00	3,687.50	.577	.578
912796D30	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
912796C31	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
912796C31	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
912796D30	U.S. TREASURY BILL	02/24/2022	.055	.055	50,000,000.00	49,975,128.47	99.965000	49,982,500.00	7,371.53	.654	.655
912796F38	U.S. TREASURY BILL	03/24/2022	.057	.057	50,000,000.00	49,972,377.78	99.965000	49,982,500.00	10,122.22	.731	.732
912796H51	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
912796F38	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
912796C31	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
912796J42	U.S. TREASURY BILL	06/16/2022	.070	.070	50,000,000.00	49,964,661.67	99.930000	49,965,000.00	338.33	.960	.962
912796G52	U.S. TREASURY BILL	10/14/2021	.044	.044	50,000,000.00	49,993,033.33	99.986000	49,993,000.00	-33.33	.290	.290
912796D30	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
912796J26	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
912796C64	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
912796D63	U.S. TREASURY BILL	09/02/2021	.044	.044	100,000,000.00	99,991,444.44	99.991000	99,991,000.00	-444.44	.175	.175
9127964L0	U.S. TREASURY BILL	09/09/2021	.040	.040	100,000,000.00	99,991,551.39	99.991000	99,991,000.00	-551.39	.194	.195
912796G52	U.S. TREASURY BILL	10/14/2021	.042	.042	50,000,000.00	49,993,466.65	99.986000	49,993,000.00	-466.65	.290	.290
912796C31	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
			.060	.060	2,235,000,000.00	2,234,091,175.89	99.981718	2,234,591,400.00	500,224.11	.350	.350
US TREAS BONDS											
912828YV6	U.S. TREASURY BOND	11/30/2024	1.500	1.751	25,000,000.00	24,705,078.13	103.195000	25,798,750.00	1,093,671.87	3.310	3.422
91282CBH3	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
91282CBH3	U.S. TREASURY BOND	01/31/2026	.375	.593	10,000,000.00	9,894,140.63	98.035000	9,803,500.00	-90,640.63	4.528	4.592
91282CBM2	U.S. TREASURY BOND	02/15/2024	.125	.219	25,000,000.00	24,930,664.06	99.352000	24,838,000.00	-92,664.06	2.617	2.630
912828ZL7	U.S. TREASURY BOND	04/30/2025	.375	.445	15,000,000.00	14,956,640.63	98.957000	14,843,550.00	-113,090.63	3.799	3.836
912828P46	U.S. TREASURY BOND	02/15/2026	1.625	.799	10,000,000.00	10,401,560.00	103.691000	10,369,100.00	-32,460.00	4.434	4.633
912828P46	U.S. TREASURY BOND	02/15/2026	1.625	.670	10,000,000.00	10,466,015.63	103.691000	10,369,100.00	-96,915.63	4.438	4.633
91282CA87	U.S. TREASURY BOND	07/31/2025	.250	.675	25,000,000.00	24,537,109.38	98.145000	24,536,250.00	-859.38	4.047	4.088
91282CBQ3	U.S. TREASURY BOND	02/28/2026	.500	.591	20,000,000.00	19,910,508.60	98.527000	19,705,400.00	-205,108.60	4.597	4.668
912828ZC7	U.S. TREASURY BOND	02/28/2025	1.125	.539	10,000,000.00	10,231,250.00	101.852000	10,185,200.00	-46,050.00	3.581	3.668
91282CBR1	U.S. TREASURY BOND	03/15/2024	.250	.287	50,000,000.00	49,945,312.50	99.602000	49,801,000.00	-144,312.50	2.695	2.710
912828ZF0	U.S. TREASURY BOND	03/31/2025	.500	.647	25,000,000.00	24,855,468.75	99.527000	24,881,750.00	26,281.25	3.703	3.753
91282CBU4	U.S. TREASURY BOND	03/31/2023	.125	.159	50,000,000.00	49,966,796.88	99.840000	49,920,000.00	-46,796.88	1.747	1.751
912828ZF0	U.S. TREASURY BOND	03/31/2025	.500	.619	25,000,000.00	24,882,812.50	99.527000	24,881,750.00	-1,062.		

Month End Portfolio Holdings

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
3134GWCN	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	2.570
3134GWEH5	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	1.074
3134GWA1	FHLMC 2YrNc1YrB	07/28/2022	.250	.250	5,000,000.00	5,000,000.00	99.963000	4,998,150.00	-1,850.00	1.075	1.077
3134GWA10	FHLMC 3.75YrNc9MB	04/29/2024	.500	.500	15,000,000.00	15,000,000.00	100.004000	15,000,600.00	600.00	2.805	2.833
3134GWE19	FHLMC 4.5YrNc2YrB	01/29/2025	.510	.510	15,000,000.00	15,000,000.00	99.657000	14,948,550.00	-51,450.00	3.536	3.586
3134GWL48	FHLMC 3.5YrNc1YrB	02/12/2024	.375	.375	20,000,000.00	20,000,000.00	99.820000	19,964,600.00	-36,000.00	2.598	2.622
3134GWL79	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	3.200
3134GWN85	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	3.200
3134GWL79	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	3.200
3134GWN44	FHLMC 4YrNc6MoQ	09/11/2024	.450	.450	10,000,000.00	10,000,000.00	99.619000	9,961,900.00	-38,100.00	3.167	3.203
3134GWL48	FHLMC 3YrNc1YrQ	09/14/2023	.320	.320	10,000,000.00	10,000,000.00	99.996000	9,999,600.00	-400.00	2.194	2.208
3134GWL38	FHLMC 5YrNc2YrQ	09/15/2025	.540	.540	10,000,000.00	10,000,000.00	98.884000	9,888,400.00	-111,600.00	4.149	4.214
3134GWL38	FHLMC 5YrNc2YrQ	09/15/2025	.540	.540	15,000,000.00	15,000,000.00	98.884000	14,832,600.00	-167,400.00	4.149	4.214
3134GWP91	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	3.964
3134GWT22	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	3.734
3134GWR32	FHLMC 3.75YrNc1YrQ	06/24/2024	.410	.410	10,000,000.00	10,000,000.00	99.470000	9,947,000.00	-53,000.00	2.962	2.986
3134GWP26	FHLMC 5YrNc1.5YrB	03/28/2025	.500	.500	10,000,000.00	10,000,000.00	99.250000	9,925,000.00	-75,000.00	3.700	3.745
3134GWTG1	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	4.255
3134GWW42	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	2.288
3134GWB85	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	2.288
3134GW3X2	FHLMC 3YrNc3MoB	10/27/2025	.625	.625	10,000,000.00	10,000,000.00	99.054000	9,905,400.00	-94,600.00	4.256	4.329
3134GW3Z7	FHLMC 5YrNc1YrQ	10/28/2025	.600	.600	10,000,000.00	10,000,000.00	99.131000	9,913,100.00	-86,900.00	4.262	4.332
3134GW3Y0	FHLMC 5YrNc2YrQ	10/28/2025	.550	.550	10,000,000.00	10,000,000.00	98.794000	9,879,400.00	-120,600.00	4.267	4.332
3137EAE33	FHLMC 5Yr	09/23/2025	.375	.497	10,000,000.00	9,941,100.00	98.474000	9,847,400.00	-93,700.00	4.187	4.236
3137EAE28	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	2.353
3134GXB55	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	4.373
3134GXB55	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	4.373
3134GXB17	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	2.381
3135GA223	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	4.386
3135GA223	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	4.386
3134GXD66	FHLMC 2YrNc1YrQ	11/23/2022	.190	.190	10,000,000.00	10,000,000.00	99.901000	9,990,100.00	-9,900.00	1.394	1.400
3134GXCA0	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	2.403
3134GXEA8	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	1.400
3134GXEA8	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	1.400
3134GXC99	FHLMC 3.5YrNc1.1MoQ	05/24/2024	.400	.400	10,000,000.00	10,000,000.00	99.753000	9,975,300.00	-24,700.00	2.879	2.901
3134GXC99	FHLMC 3.5YrNc1.1MoQ	05/24/2024	.400	.400	10,000,000.00	10,000,000.00	99.753000	9,975,300.00	-24,700.00	2.879	2.901
3134GXEX8	FHLMC 2.5YrNc1YrB	06/01/2023	.250	.260	10,000,000.00	9,997,500.00	100.002000	10,000,200.00	2,700.00	1.913	1.921
3134GXCA0	FHLMC 3YrNc1.1MoB	11/24/2023	.320	.328	10,710,000.00	10,707,322.50	99.895000	10,698,754.50	-8,568.00	2.388	2.403
3134GXEX8	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	1.921
3134GXEX8	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	1.921
3134GXGQ1	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	1.460
3134GXJF2	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	1.501
3134GXJF2	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	1.501
3134GXHL1	FHLMC 5YrNc3MoB	12/30/2025	.700	.700	10,000,000.00	10,000,000.00	99.412000	9,941,200.00	-58,800.00	4.422	4.504
3134GXHH0	FHLMC 2.5YrNc1YrB	06/30/2023	.220	.220	10,000,000.00	10,000,000.00	99.746000	9,974,600.00	-25,400.00	1.995	2.000
3134GWLW4	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	4.140
			.418	.421	740,710,000.00	740,606,072.50	99.724272	738,667,654.50	-1,938,418.00	2.331	2.357
FNMA BONDS											
3135G0178	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	1.266
3135G0194	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	1.556
3135G0U43	FNMA 4.41Yr	09/12/2023	2.875	2.333	30,000,000.00	30,670,500.00	105.687000	31,706,100.00	1,035,600.00	2.106	2.203
3135G02H5	FNMA 1.5Yr	09/16/2021	.210	.210	25,000,000.00	25,000,000.00	100.030000	25,007,500.00	7,500.00	.213	.214
3135G02K8	FNMA 2Yr	03/16/2022	.270	.270	25,000,000.00	25,000,000.00	100.144000	25,036,000.00	36,000.00	.708	.710
3135G0X24	FNMA 4.83Yr	01/07/2025	1.625	1.094	10,000,000.00	10,247,300.00	103.563000	10,356,300.00	109,000.00	3.391	3.526
3135G03B7	FNMA 2Yr	04/07/2022	.400	.400	25,000,000.00	25,066,000.00	100.265000	25,066,250.00	66,250.00	.767	.770
3135G03J0	FNMA 2Yr	04/15/2022	.440	.440	25,000,000.00	25,000,000.00	100.305000	25,076,250.00	76,250.00	.789	.792
3136G4XK4	FNMA 5YrNc2YrQ	06/30/2025	.650	.650	5,000,000.00	5,000,000.00	99.596000	4,979,800.00	-20,200.00	3.942	4.003
3136G4XZ1	FNMA 5YrNc1YrQ	06/30/2025	.740	.740	5,000,000.00	5,000,000.00	100.005000	5,000,250.00	250.00	3.934	4.003
3136G4XR9	FNMA 5YrNc1YrQ	07/07/2025	.740	.740	14,900,000.00	14,900,000.00	100.006000	14,900,894.00	894.00	3.939	4.022
3136G4YJ6	FNMA 3YrNc1YrB	07/07/2023	.420	.420	15,000,000.00	15,000,000.00	100.003000	15,000,450.00	450.00	2.005	2.019
3135G05H2	FNMA 3YrNc1YrB	01/13/2023	.420	.432	20,000,000.00	19,994,000.00	100.006000	20,001,200.00	7,200.00	1.527	1.540
3136G4YU1	FNMA 5YrNc1YrQ	07/15/2025	.730	.730	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	3.962	4.044
3136G4ZC0	FNMA 3.75YrNc1YrB	04/22/2024	.500	.500	15,000,000.00	15,000,000.00	100.006000	15,000,900.00	900.00	2.786	2.814
3136G4B51	FNMA 3YrNc1YrB	07/27/2023	.420	.420	15,000,000.00	15,000,000.00	100.012000	15,001,800.00	1,800.00	2.060	2.074
3136G4B51	FNMA 3YrNc1YrB	07/27/2023	.420	.420	15,000,000.00	15,000,000.00	100.012000	15,001,800.00	1,800.00	2.060	2.074
3136G4C27	FNMA 5YrNc1YrB	07/29/2025	.700	.700	15,000,000.00	15,000,000.00	99.912000	14,986,800.00	-13,200.00	4.004	4.082
3136G4ZC0	FNMA 3.75YrNc1YrB	04/22/2024	.500	.500	10,000,000.00	10,000,000.00	100.006000	10,000,600.00	600.00	2.786	2.814
3136G4F32	FNMA 5YrNc2YrB	07/29/2025	.600	.600	10,000,000.00	10,000,000.00	99.344000	9,934,400.00	-65,600.00	4.015	4.082
3136G4D75	FNMA 5YrNc2YrB	07/29/2025	.600	.600	10,000,000.00	10,000,000.00	98.547000	9,854,700.00	-145,300.00	4.015	4.082
3136G4B28	FNMA 4YrNc1YrB	07/30/2024	.520	.520	9,400,000.00	9,400,000.00	100.010000	9,400,940.00	940.00	3.048	3.085
3136G4B28	FNMA 4YrNc1YrB	07/30/2024	.520	.520	10,000,000.00	10,000,000.00	100.010000	10,001,000.00	1,000.00	3.048	3.085
3136G4B28	FNMA 4YrNc1YrB	07/30/2024	.520	.520	10,100,000.00	10,100,000.00	100.010000	10,101,010.00	1,010.00	3.048	3.085
3136G4B77	FNMA 5YrNc1YrB	08/04/2025	.700	.700	10,000,000.00	10,000,000.00	99.912000	9,991,200.00	-8,800.00	4.018	4.099
3136G4B77	FNMA 5YrNc1YrB	08/04/2025	.700	.700							

Month End Portfolio Holdings

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
3135GA2Z3	FNMA 5YrNc2YrA	11/17/2025	.560	.560	10,000,000.00	10,000,000.00	98.886000	9,888,600.00	-111,400.00	4.319	4.386
3135G06E8	FNMA 4YrNc2YrB	11/18/2024	.420	.420	10,000,000.00	10,000,000.00	99.474000	9,947,400.00	-52,600.00	3.354	3.389
3135GA4P3	FNMA 5YrNc2YrA	11/18/2025	.650	.650	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	FNMA 3.75YrNc2YrA	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	11/16/2023	.310	.310	5,000,000.00	5,000,000.00	100.090000	5,004,500.00	4,500.00	2.366	2.381
3135GAAZ4	FNMA 4.5YrNc1.5YrB	06/24/2025	.500	.500	10,000,000.00	10,000,000.00	99.004000	9,900,400.00	-99,600.00	3.939	3.986
			.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 NOTES											
313385MC7	FHLB DISC NTE	09/24/2021	.045	.045	100,000,000.00	99,977,250.00	99.988000	99,988,000.00	10,750.00	.235	.236
313385HV1	FHLB DISC NTE	07/07/2021	.020	.020	47,000,000.00	46,997,623.89	100.000000	47,000,000.00	2,376.11	.019	.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
313385MQ6	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	FHLB DISC NTE	09/03/2021	.020	.020	50,000,000.00	49,997,472.22	99.991000	49,995,500.00	-1,972.22	.178	.178
313385JC1	FHLB DISC NTE	07/14/2021	.030	.030	80,000,000.00	79,998,200.00	99.999000	79,999,200.00	1,000.00	.038	.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
313378WG2	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
3130AHG31	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	12/09/2024	.500	.500	10,000,000.00	10,000,000.00	99.426000	9,942,600.00	-57,400.00	3.407	3.447
3130AKAR7	FHLB 10Mo	07/16/2021	.115	.115	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.044	.044
3130AKCP9	FHLB 9Mo	07/15/2021	.120	.120	50,000,000.00	50,000,000.00	100.001000	50,000,500.00	500.00	.041	.041
3130AKDH6	FHLB 2 Yr	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	FHLB 8Mo	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	FHLB 3YrNc6MoB	12/28/2023	.250	.250	10,000,000.00	10,000,000.00	99.751000	9,975,100.00	-24,900.00	2.485	2.496
3130AKKF2	FHLB 3.25YrNc6MoA	03/28/2024	.270	.270	15,000,000.00	15,000,000.00	99.698000	14,954,700.00	-45,300.00	2.731	2.745
3130AKLB0	FHLB 3.5YrNc1YrB	06/28/2024	.260	.260	15,000,000.00	15,000,000.00	99.501000	14,925,150.00	-74,850.00	2.981	2.997
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	FHLB 5YrNc6MoQ	02/18/2026	.600	.615	5,000,000.00	4,996,250.00	98.979000	4,948,950.00	-47,300.00	4.553	4.641
3130ALBX1	FHLB 5YrNc1YrQ	02/23/2026	.580	.580	10,000,000.00	10,000,000.00	98.704000	9,870,400.00	-129,600.00	4.569	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
3130ALGK5	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	FHLB 5YrNc3MoQ	02/25/2026	.790	.790	15,000,000.00	15,000,000.00	99.686000	14,952,900.00	-47,100.00	4.547	4.660
3130ALEM2	FHLB 5YrNc3MoQ	02/25/2026	.790	.790	10,000,000.00	10,000,000.00	99.686000	9,968,600.00	-31,400.00	4.547	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	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
3130ALHZ0	FHLB 4.25YrNc1YrQ	06/18/2025	.530	.530	10,000,000.00	10,000,000.00	99.276000	9,927,600.00	-72,400.00	3.919	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
3130ALFPW9	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	FHLB 5YrNc1YrA	03/18/2026	.750	.750	10,000,000.00	10,000,000.00	99.544000	9,954,400.00	-45,600.00	4.616	4.718
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	1.000	9,750,000.00	9,750,000.00	100.000000	9,750,000.00	0.00	4.597	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	0.00	4.597	4.732
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	19,500,000.00	19,500,000.00	100.000000	19,500,000.00	0.00	4.597	4.732
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	19,500,000.00	19,500,000.00	100.000000	19,500,000.00	0.00	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	0.00	4.597	4.732
3130ALN34	FHLB 4YrNc6MoB	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	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
3130ALNK6	FHLB 4YrNc1YrB	03/25/2025	.								

Month End Portfolio Holdings

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
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
3133EK6V3	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	1.356
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
3133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	9,000,000.00	9,000,000.00	100.440000	9,039,600.00	39,600.00	1.423	1.444
3133ELCX0	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	1.444
3133ELCX0	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	1.444
3133ELCX0	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	1.444
3133ELCX0	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	1.444
3133ELCX0	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	1.444
3133ELN9J	FFCB 4YrNc2YrA	02/28/2024	1.550	1.550	5,000,000.00	5,000,000.00	100.769000	5,038,450.00	38,450.00	2.590	2.666
3133ELH08	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	3.948
3133EL3E2	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	2.112
3133EL7E8	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	1.707
3133EMDM1	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	2.307
3133EM7M8	FFCB 2.3Yr	02/21/2023	.163	.163	15,000,000.00	15,000,000.00	100.051000	15,007,650.00	7,650.00	1.639	1.647
3133EMHL9	FFCB 3YrNc1YrA	11/30/2023	.310	.310	10,000,000.00	10,000,000.00	99.846000	9,984,600.00	-15,400.00	2.405	2.419
3133EMJQ6	FFCB 3YrNc2YrA	12/08/2023	.280	.264	9,931,000.00	9,935,667.57	99.851000	9,916,202.81	-19,464.76	2.429	2.441
3133EMKG6	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	1.959
3133EMKH4	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	1.460
3133EMKH4	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	1.460
3133EMKW1	FFCB 3YrNc1YrA	12/21/2023	.210	.235	10,000,000.00	9,992,500.00	99.500000	9,950,000.00	-42,500.00	2.467	2.477
3133EMLE0	FFCB 2.75YrNc6MoA	09/22/2023	.190	.190	10,000,000.00	10,000,000.00	99.764000	9,976,400.00	-23,600.00	2.222	2.230
3133EMPL5	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	3.485
3133EMKW1	FFCB 3YrNc1YrA	12/21/2023	.210	.235	20,000,000.00	19,985,000.00	99.500000	19,900,000.00	-85,000.00	2.467	2.477
3133EMPL5	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	3.485
3133EMLR1	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	4.485
3130AKKF2	FFCB 3.25YrNc6MoA	03/28/2024	.270	.270	10,000,000.00	10,000,000.00	99.698000	9,969,800.00	-30,200.00	2.731	2.745
3133EMPL5	FFCB 4YrNc6MoA	12/23/2024	.320	.339	10,000,000.00	9,992,500.00	98.992000	9,899,200.00	-93,300.00	3.458	3.485
3133EMLF7	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	1.230
3133EMLT7	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	2.496
3133EMLT7	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	2.496
3133EMML3	FFCB 2Yr	01/12/2023	.120	.125	25,000,000.00	24,997,500.00	99.936000	24,984,000.00	-13,500.00	1.531	1.537
3133EMSC7	FFCB 4RNC1YrA	03/03/2025	.480	.480	5,000,000.00	5,000,000.00	99.423000	4,971,150.00	-28,850.00	3.633	3.677
3133EMSC7	FFCB 4YrNc1YrA	03/03/2025	.480	.512	10,000,000.00	9,987,500.00	99.423000	9,942,300.00	-45,200.00	3.632	3.677
3133EMTW2	FFCB 3Yr	03/18/2024	.300	.307	25,000,000.00	24,994,675.00	99.687000	24,921,750.00	-72,925.00	2.701	2.718
3133EMUP5	FHLB 4YrNc1YrA	04/01/2025	.710	.710	10,000,000.00	10,003,200.00	100.032000	10,003,200.00	3,200.00	3.691	3.756
3133EMUP5	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	3.756
3133EMVD1	FFCB 3YrNc1YrA	04/05/2024	.330	.330	10,000,000.00	10,000,000.00	99.691000	9,969,100.00	-30,900.00	2.747	2.767
3133EMU04	FFCB 1.58Yr	11/29/2022	.120	.149	25,000,000.00	24,988,250.00	99.963000	24,990,750.00	2,500.00	1.412	1.416
3133EMZJ4	FFCB 1Yr	05/17/2022	.060	.063	50,000,000.00	49,998,575.00	99.984000	49,992,000.00	-6,575.00	.880	.879
3133EMZS4	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	4.885
3133EMD66	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	1.211
3133EMD66	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	1.211
			.421	.430	843,203,000.00	843,100,569.81	100.164410	844,589,310.59	1,488,740.78	1.805	1.825
FARMER MAC											
3132X03B5	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	2.000
31422BYJ3	FAMCA 1.5Yr	10/18/2021	.143	.143	50,000,000.00	50,000,000.00	100.028000	50,014,000.00	14,000.00	.300	.301
			.594	.633	60,000,000.00	59,947,900.00	100.878833	60,527,300.00	579,400.00	.583	.596
MUNI BONDS											
13063DAD0	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	.753
544351MM8	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	1.170	1.173
13063DAD0	STATE OF CALIFORNIA	04/01/2022	2.367	3.120	17,695,000.00	17,256,340.95	101.649000	17,986,790.55	730,449.60	.735	.753
13063DAD0	STATE OF CALIFORNIA	04/01/2022	2.367	3.290	25,000,000.00	24,275,250.00	101.649000	25,412,250.00	1,137,000.00	.735	.753
419792YL4	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	.489	.507
826239GH2	SIER JT COM GO	08/01/2024	.354	.354	720,000.00	720,000.00	98.989000	712,720.80	-7,279.20	3.062	3.090
826239FY6	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	3.090
826239FX8	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	2.088
826239GF6	SIER JT COM GO	08/01/2022	.179	.179	205,000.00	205,000.00	99.949000	204,895.45	-104.55	1.084	1.088
826239FW0	SIER JT COM GO	08/01/2022	.179	.179	260,000.00	260,000.00	99.949000	259,867.40	-132.60	1.084	1.088
8014952N1	SANTA CLARA USD GO	07/01/2022	.160	.160	8,770,000.00	8,770,000.00	100.001000	8,770,087.70	87.70	1.001	1.003
8014952P6	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	2.003
098203VS8	BONITA USD GO	08/01/2021	.145	.145	655,000.00	655,000.00	99.998000	654,986.90			

Month End Portfolio Holdings

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
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
06367CEE3	BMO	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	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 Fund			.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:	Theresa 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 Reimbursements		State Reimbursements	
	Budget	Actual	Budget	Actual
Highways				
15/91 Express Lanes Connector	\$ -	\$ -	\$ 51,620,000	\$ 46,938,643
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
Pachappa Underpass	7,714,400	3,730,984	-	940,179
SR-60 Truck Lanes	15,120,000	17,219,583	26,285,800	19,610,155
SB 132 Funded Projects	-	-	32,006,400	25,254,973
Other	19,500	-	15,320,000	12,163,250
Total	63,225,500	35,043,304	139,982,200	110,223,474
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
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
Source of Funds:	Measure A local streets and roads			Budget Adjustment:	Yes
GL/Project Accounting No.:	234 71 86104	\$264,400	Palo Verde Valley		
	257 71 86104	\$3,536,300	Coachella Valley		
	267 71 86104	\$10,792,700	Western County		
Fiscal Procedures Approved:	<i>Theresa Iuvino</i>			Date:	09/17/2021

Attachments:

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

**RIVERSIDE COUNTY TRANSPORTATION COMMISSION
QUARTERLY PROJECT STATUS
4th QUARTER
FOR TWELVE MONTHS ENDED 6/30/2021**

Project Description	FY 2020/21 through 4 th Quarter Budget	Expenditures through 4 th Quarter Actuals	Project Status
91 Project (P003028) 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. The FY 2020/21 budget amount is \$15,493,100.	\$ 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).
SR-91 Corridor Operations Project (623046) 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. The FY 2020/21 budget amount is \$37,390,100.	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).

**RIVERSIDE COUNTY TRANSPORTATION COMMISSION
QUARTERLY PROJECT STATUS
4th QUARTER
FOR TWELVE MONTHS ENDED 6/30/2021**

Project Description	FY 2020/21 through 4th Quarter Budget	Expenditures through 4th Quarter Actuals	Project Status
I-15 Express Lanes project (P003027) 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. The FY 2020/21 budget amount is \$69,731,400.	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).
15/91 Express Lanes Connector (P003039) 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. The project also includes the addition of a toll collection system infrastructure 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. The FY 2020/21 budget amount is \$51,620,000.	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).
I-15 Express Lanes Southern Extension (P003044) 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. The FY 2020/21 budget amount is \$6,862,000.	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).

**RIVERSIDE COUNTY TRANSPORTATION COMMISSION
QUARTERLY PROJECT STATUS
4th QUARTER
FOR TWELVE MONTHS ENDED 6/30/2021**

Project Description	FY 2020/21 through 4th Quarter Budget	Expenditures through 4th 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	The under run of the FY 2020/21 budget at the fourth quarter is primarily due to the following for each project: <ul style="list-style-type: none"> • 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). • 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). • 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).
Pachappa Underpass project (P003038) 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. The FY 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).
SR-60 Truck Lanes (P003029) 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. The FY 2020/21 budget amount is \$43,565,700.	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).

**RIVERSIDE COUNTY TRANSPORTATION COMMISSION
QUARTERLY PROJECT STATUS
4th QUARTER
FOR TWELVE MONTHS ENDED 6/30/2021**

Project Description	FY 2020/21 through 4 th Quarter Budget	Expenditures through 4 th Quarter Actuals	Project Status
71/91 Connector Project (P003021) 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 2020/21 budget amount is \$5,055,700.</i>	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).
I-15/Railroad Canyon Interchange (P005104) 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 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).
Riverside Layover Facility (P653822) 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. <i>The FY 2020/21 budget amount is \$9,723,600.</i>	\$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**

ATTACHMENT 2

	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	<u>648,294,300</u>	<u>670,590,967</u>	<u>22,296,667</u>	<u>103%</u>
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	<u>15,885,400</u>	<u>8,799,043</u>	<u>7,086,357</u>	<u>55%</u>
Total Professional and support costs	<u>36,671,800</u>	<u>17,700,876</u>	<u>18,970,924</u>	<u>48%</u>
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	<u>33,753,000</u>	<u>10,517,229</u>	<u>23,235,771</u>	<u>31%</u>
Total projects and operations	<u>666,141,300</u>	<u>374,267,744</u>	<u>291,873,556</u>	<u>56%</u>
Debt service				
Principal	28,495,000	28,505,099	(10,099)	100%
Interest	<u>48,143,900</u>	<u>71,684,980</u>	<u>(23,541,080)</u>	<u>149%</u>
Total debt service	<u>76,638,900</u>	<u>100,190,079</u>	<u>(23,551,179)</u>	<u>131%</u>
Capital outlay	6,072,600	4,823,648	1,248,952	79%
Depreciation	-	8,083,625	(8,083,625)	N/A
Total Expenditures/Expenses	<u>798,770,600</u>	<u>515,610,107</u>	<u>283,160,493</u>	<u>65%</u>
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	<u>47,371,900</u>	<u>15,660,996</u>	<u>(31,710,904)</u>	<u>33%</u>
Total financing sources/(uses)	<u>47,371,900</u>	<u>(131,718,385)</u>	<u>179,090,285</u>	<u>-278%</u>
Net change in fund balances	(103,104,400)	23,262,475	474,467,644	-23%
Fund balance July 1, 2020	<u>821,472,700</u>	<u>534,094,125</u>	<u>(287,378,575)</u>	<u>65%</u>
Fund balance June 30, 2021	<u>\$ 718,368,300</u>	<u>\$ 557,356,600</u>	<u>\$ 187,089,069</u>	<u>78%</u>

	SPECIAL REVENUE FUNDS												
	GENERAL FUND	FSP/ SAFE	MEASURE A SALES TAX			TRANSPORTATION DEVELOPMENT ACT			TRANSPORTATION UNIFORM MITIGATION FEE (TUMF)	COACHELLA VALLEY RAIL	OTHER AGENCY PROJECTS	REGIONAL CONSERVATION	SB132
			WESTERN COUNTY	COACHELLA VALLEY	PALO VERDE VALLEY	LOCAL TRANSPORTATION FUND	STATE TRANSIT ASSISTANCE	STATE OF GOOD REPAIR					
Revenues													
Sales tax	\$ -	\$ -	\$ 189,843,732	\$ 52,036,378	\$ 1,063,730	\$ 123,038,694	\$ 19,494,903	\$ 4,082,032	\$ -	\$ 89,691	\$ -	\$ -	\$ -
Federal reimbursements	13,032,598	-	44,739,211	-	-	-	-	-	-	-	-	-	-
State reimbursements	288,835	5,188,771	26,496,493	-	-	-	-	-	11,533,366	-	-	-	72,193,617
Local reimbursements	410,907	229,979	13,680,373	-	-	-	-	-	755,000	-	404,024	1,716,318	-
Transportation Uniform Mitigation Fee	-	-	-	-	-	-	-	-	28,301,546	-	-	-	-
Toll revenues	-	-	-	-	-	-	-	-	-	-	-	-	-
Toll violations and fee revenues	-	-	-	-	-	-	-	-	-	-	-	-	-
Other revenues	1,001	-	550,232	-	-	-	-	-	18,000	-	-	-	-
Investment 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
Gain on sale of land	-	-	-	-	-	-	-	-	-	-	-	-	-
Total revenues	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
Expenditures/Expenses													
Salaries and benefits	4,861,857	134,780	3,167,916	-	-	-	-	-	242,318	22,256	34,704	1,176,217	87,709
Professional and support													
Professional services	2,965,682	282,054	2,831,419	8,915	-	-	17,830	-	77,438	963,885	9,020	48,605	41,347
Support costs	1,594,582	114,026	3,506,709	-	-	-	-	-	150,134	685	-	8,108	1,262
Total Professional 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
Projects and operations													
Program operations	-	3,763,400	10,630,656	-	-	-	-	-	617,349	-	159,727	4,123	465,301
Engineering	-	-	9,964,511	-	-	-	-	-	690,020	3,667	199,700	-	7,375,436
Construction	34,594	-	80,148,431	-	-	-	-	-	24,763,007	-	-	-	7,387,411
Design Build	-	-	18,525,720	-	-	-	-	-	-	-	-	-	42,722,674
Right of way/land	-	-	970,548	-	-	-	-	-	4,345,657	-	-	120,245	14,117,418
Operating and capital disbursements	11,052,098	-	2,167,163	5,955,883	-	19,990,875	9,296,201	954,851	-	-	-	-	-
Special studies	181,647	-	82	-	-	-	-	-	-	-	-	-	-
Local streets and roads	-	-	54,653,378	18,060,034	1,032,041	-	-	-	-	-	-	-	-
Regional arterials	-	-	-	10,517,229	-	-	-	-	-	-	-	-	-
Total projects 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
Debt service													
Principal	10,099	-	-	-	-	-	-	-	-	-	-	-	-
Interest	5,663	-	-	-	-	-	-	-	-	-	-	-	-
Total debt service	15,762	-	-	-	-	-	-	-	-	-	-	-	-
Capital outlay	102,814	-	4,720,834	-	-	-	-	-	-	-	-	-	-
Depreciation	-	-	-	-	-	-	-	-	-	-	-	-	-
Total Expenditures/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	72,198,558
Excess revenues over (under) expenditures/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
Other financing sources/(uses)													
Transfer in	18,222,166	1,965,900	60,479,168	-	-	-	-	-	84,885	672,000	-	-	2,000,000
Transfer 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)	-
TIFIA loan proceeds	-	-	15,660,996	-	-	-	-	-	-	-	-	-	-
Total financing 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
Net change in fund balances	10,663,913	969,450	57,604,406	17,321,692	(411)	90,556,230	9,833,897	2,304,172	5,877,879	(255,595)	2,485	(5,051)	2,046,123
Fund balance 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
Fund balance 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**

	ENTERPRISE FUND		CAPITAL PROJECTS FUNDS			
	15 EXPRESS LANES	91 EXPRESS LANES	COMMERCIAL PAPER	SALES TAX BONDS	DEBT SERVICE	COMBINED TOTAL
Revenues						
Sales tax	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 389,559,469
Federal reimbursements	-	-	-	-	2,818,319	60,679,819
State reimbursements	-	-	-	-	-	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	229	528,195	1,074,526	329,176	20,199	4,744,163
Gain on sale of land	-	1,100,189	-	-	-	1,100,189
Total revenues	5,544,377	48,823,101	1,074,526	329,176	2,838,518	670,590,967
Expenditures/Expenses						
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	323,293	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	-	-	-	-	-	18,233,334
Construction	-	1,392,968	-	-	-	113,726,411
Design Build	-	395,948	-	-	-	61,644,342
Right of way/land	-	-	-	-	-	19,553,868
Operating and capital disbursements	-	-	-	-	-	49,417,071
Special studies	-	-	-	-	-	181,729
Local streets and roads	-	-	-	-	-	73,745,453
Regional arterials	-	-	-	-	-	10,517,229
Total projects and operations	1,727,417	11,669,250	-	-	-	374,267,744
Debt service						
Principal	-	-	-	-	28,495,000	28,505,099
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						
Depreciation	-	8,083,625	-	-	-	4,823,648
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	-	-	-	-	-	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)
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

<i>RIVERSIDE COUNTY TRANSPORTATION COMMISSION</i>	
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	<i>SUPPORT</i>	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).	Hearing canceled at the request of author. Now a two-year bill. April 26, 2021	<i>SUPPORT</i> <i>Staff action based on platform</i>	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.	Senate Transportation Committee - hearing postponed by committee. Now a two-year bill. April 27, 2021	<i>OPPOSE</i>	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.	Ordered Reported by the House Committee on Natural Resources July 14, 2021	<i>SUPPORT</i> <i>Staff action based on platform</i>	June 11, 2021

AGENDA ITEM 8

<i>RIVERSIDE COUNTY TRANSPORTATION COMMISSION</i>	
DATE:	September 27, 2021
TO:	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:

- 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;
- 3) 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 Geronio 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.

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

		Target Share
Total Riverside County Target Share		\$35,968,000
	Less: 2% Planning, Programming and Monitoring (PPM)	719,360
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

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.

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

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

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 Geronio 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
Source of Funds:	2022 STIP			Budget Adjustment:	N/A
GL/Project Accounting No.:	652040 415 41502 106 65 41501			\$ 1,038,900 (PPM)	
	005135 415 41502 210 72 41501			\$14,698,381 (I-10/Highland Springs)	
Fiscal Procedures Approved:	<i>Theresa Trevino</i>			Date:	09/18/2021