

MEETING AGENDA

Budget and Implementation Committee

Time: 9:30 a.m.

Date: September 23, 2019

Location: BOARD ROOM

County of Riverside Administration Center 4080 Lemon St, First Floor, Riverside CA 92501

COMMITTEE MEMBERS

Linda Krupa, **Chair** / Russ Brown, City of Hemet
Lloyd White, **Vice Chair** / Julio Martinez, City of Beaumont
Larry Smith / Linda Molina, City of Calimesa
Randall Bonner / Jeremy Smith, City of Canyon Lake
Raymond Gregory / Mark Carnevale, City of Cathedral City
Steven Hernandez / Megan Beaman Jacinto, City of Coachella
Scott Matas / Russell Betts, City of Desert Hot Springs

Bob Magee / Natasha Johnson, City of Lake Elsinore Lisa Middleton / Jon R. Roberts, City of Palm Springs Rusty Bailey, / Andy Melendrez, City of Riverside Michael Naggar / Maryann Edwards, City of Temecula 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 23, 2019

BOARD ROOM County of Riverside Administrative Center 4080 Lemon Street, First Floor Riverside, California

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 at the Commission office, 4080 Lemon Street, Third Floor, Riverside, CA, and on the Commission's website, www.rctc.org.

In compliance with the Americans with Disabilities Act, Government Code Section 54954.2, 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 Commission 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 Each individual speaker is limited to speak three (3) continuous minutes or less. The Committee may, either at the direction of the Chair or by majority vote of the Committee, waive this three minute time limitation. Depending on the number of items on the Agenda and the number of speakers, the Chair may, at his/her discretion, reduce the time of each speaker to two (2) continuous minutes. Also, the Committee may terminate public comments if such comments become repetitious. In addition, the maximum time for public comment for any individual item or topic is thirty (30) minutes. Speakers may not yield their time to others without the consent of the Chair. Any written documents to be distributed or presented to the Committee shall be submitted to the Clerk of the Board. This policy applies to Public Comments and comments on Agenda Items.

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.

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. APPROVAL OF MINUTES – AUGUST 26, 2019

7. 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.

7A. QUARTERLY SALES TAX ANALYSIS

Page 1

Overview

This item is for the Committee to:

- 1) Receive and file the sales tax analysis for Quarter 1, 2019; and
- 2) Forward to the Commission for final action.

7B. QUARTERLY FINANCIAL STATEMENTS

Page 10

Overview

This item is for the Committee to:

- 1) Receive and file the Quarterly Financial Statements for the year ended June 30, 2019; and
- 2) Forward to the Commission for final action.

7C. QUARTERLY INVESTMENT REPORT

Page 21

Overview

This item is for the Committee to:

- 1) Receive and file the Quarterly Investment Report for the quarter ended June 30, 2019; and
- 2) Forward to the Commission for final action.

8. STATE AND FEDERAL LEGISLATIVE UPDATE

Page 114

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.

9. 2020 STATE TRANSPORTATION IMPROVEMENT PROGRAM ADOPTED FUND ESTIMATE AND PROJECT RECOMMENDATIONS

Page 118

Overview

This item is for the Committee to:

- Approve programming \$16,376,513 of 2020 State Transportation Improvement Program (STIP) Western Riverside County and Palo Verde Valley funding capacity and \$50 million made available from the STIP AB 3090 replacement placeholder for a total of \$66,376,513 to the State Route 71/State Route 91 (71/91) Direct Connector project, and forward to the California Transportation Commission (CTC);
- 2) Include programming \$4,472,007 of 2020 STIP Coachella Valley 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 programming capacity) in the amount of \$425,480 in Fiscal Year 2022/23;
- 4) Submit the 2020 STIP submittal to CTC by the statutory deadline of December 15, 2019;
- 5) Forward the Riverside County 2020 STIP project recommendations to the Southern California Association of Governments (SCAG) to conduct regional performance measures analysis as required by the CTC STIP guidelines;
- Approve Agreement No. 07-71-028-03, Amendment No. 3 to Agreement No. 07-71-028-00, with the city of Blythe (Blythe) to trade \$89,649 of Palo Verde Valley STIP funds with Measure A Western Riverside County Highway funds to facilitate delivery of local arterial projects;
- 7) Authorize the Executive Director, pursuant to legal counsel review, to execute Agreement No. 07-71-028-03 on behalf of the Commission upon CTC adoption of the 2020 STIP in March 2020;
- 8) Authorize the Executive Director to seek and pursue competitive funding opportunities for the 71/91 Interchange project; and
- 9) Forward to the Commission for final action.

10. ITEM(S) PULLED FROM CONSENT CALENDAR AGENDA

11. COMMISSIONERS / STAFF REPORT

Overview

This item provides the opportunity for the Commissioners and staff to report on attended and upcoming meeting/conferences and issues related to Commission activities.

12. ADJOURNMENT

The next Budget and Implementation Committee meeting is scheduled to be held at **9:30 a.m., Monday, October 28, 2019,** Board Chambers, First Floor, County Administrative Center, 4080 Lemon Street, Riverside.

AGENDA ITEM 6 MINUTES

RIVERSIDE COUNTY TRANSPORTATION COMMISSION

BUDGET AND IMPLEMENTATION COMMITTEE

Monday, August 26, 2019

MINUTES

1. CALL TO ORDER

The meeting of the Budget and Implementation Committee was called to order by Chair Linda Krupa at 9:30 a.m., in the Board Room at the County of Riverside Administrative Center, 4080 Lemon Street, First Floor, Riverside, California, 92501.

2. ROLL CALL

Members/Alternates Present	Members Absent
Rusty Bailey	Randall Bonner
Raymond Gregory	Steven Hernandez
Linda Krupa	Lisa Middleton
Bob Magee	
Scott Matas	
Michael Naggar*	
Larry Smith	
Karen Spiegel*	
Chuck Washington	
Lloyd White	
*Arrived after the meeting was called to order	

3. PLEDGE OF ALLEGIANCE

Commissioner Scott Matas led the Budget and Implementation Committee in a flag salute.

4. PUBLIC COMMENTS

There were no requests to speak from the public.

5. APPROVAL OF MINUTES – JUNE 24, 2019

M/S/C (Gregory/Matas) to approve the minutes of June 24, 2019 meeting as submitted.

6. ADDITIONS / REVISIONS

Lisa Mobley, Clerk of the Board, announced Agenda Item 8, "Quarterly Public Engagement Metrics Report, April – June 2019" and Agenda Item 9, "Revisions to the Procurement Policy Manual" the backup documentation was inadvertently swapped so the committee will go in order of the face agenda. She stated in order to view the backup information for Agenda Item 8 the Commissioners will need to go to Agenda Item 9, and for Agenda Item 9, the Commissioners will need to go to Agenda Item 8.

7. 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 (Smith/Matas) to approve the following Consent Calendar item(s):

7A. SINGLE SIGNATURE AUTHORITY REPORT

- 1) Receive and file the Single Signature Authority report for the fourth quarter ended June 30, 2019; and
- 2) Forward to the Commission for final action.

At this time, Commissioner Karen Spiegel joined the meeting.

8. QUARTERLY PUBLIC ENGAGEMENT METRICS REPORT, APRIL – JUNE 2019

Cheryl Donahue, Public Affairs Manager, presented the Quarterly Public Engagement Metrics Report for April – June 2019, highlighting the following areas:

- It's all about the Data:
 - Data-driven approach to public engagement
 - Adjust strategies, goals
 - Analyze strengths, weaknesses
 - Boost transparency
 - Began tracking January 2018
 - Compare data over time
- Overall public engagement:
 - Social Media Facebook, Twitter, and Instagram
 - Social Media Sentiment

- Website almost 28,000 sessions about 16,000 unique users with a growth of 17 percent; top channels; top pages visited; and Desktop vs Mobile Users
- The Pointe E-Newsletter 3,260 subscribers up 13 percent
- I-15 Express Lanes Project:
 - o Social Media Followers: 2,219, Email list sign-ups: 2,577
 - Email inquiries and Website Visits
- #RebootMyCommute Program Through June 3
 - Social Media Facebook with 3,927,342 impressions, Twitter, Instagram, and YouTube with 803,978 video views
 - Facebook sentiment
 - Website feedback with 22,061 visitors
- SR-60 Truck Lanes Project: May June
 - Social Media Facebook Followers 115; Email and Text Sign-ups 61; Emails to the Project Team 67; and Website Sessions 1,414

M/S/C to:

- 1) Receive and file the Quarterly Public Engagement Metrics Report for April June 2019; and
- 2) Forward to the Commission for final action.

9. REVISIONS TO THE PROCUREMENT POLICY MANUAL

Matt Wallace, Procurement Manager, provided an overview for the revisions to the Commission's Procurement Policy Manual.

M/S/C (Bailey/Washington) to:

- 1) Approve the revised Riverside County Transportation Commission Procurement Policy Manual (PPM) for the procurement and contracting activities undertaken by the Commission, pursuant to legal counsel review as to conformance to state and federal law;
- 2) Adopt Resolution No. 19-008, "Resolution of the Riverside County Transportation Commission Regarding the Revised Procurement Policy Manual": and
- 3) Forward to the Commission for final action.

10. STATE AND FEDERAL LEGISLATIVE UPDATE

Jillian Guizado, Legislative Affairs Manager, 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. FISCAL YEAR 2019/20 ANNUAL LOCAL TRANSPORTATION FUND PLANNING ALLOCATIONS TO WESTERN RIVERSIDE COUNCIL OF GOVERNMENTS AND COACHELLA VALLEY ASSOCIATION OF GOVERNMENTS

Martha Masters, Senior Management Analyst, provided a detailed overview for the Fiscal Year 2019/20 annual Local Transportation Fund allocations to Western Riverside Council of Governments (WRCOG) and Coachella Valley Association of Governments (CVAG).

M/S/C (Gregory/Bailey) to:

- 1) Approve an allocation of Local Transportation Fund (LTF) funds for planning in the amount of \$800,250 for Western Riverside Council of Governments (WRCOG) and \$436,500 for the Coachella Valley Association of Governments (CVAG) for efforts identified in each agency's Fiscal Year 2019/20 LTF Program Objectives/Work Plan (Work Plan) that supports transportation planning programs and functions consistent with regional and subregional plans, programs, and requirements; and
- 2) Forward to the Commission for final action.

At this time, Commissioner Michael Naggar joined the meeting.

12. FISCAL YEAR 2019/20 STATE OF GOOD REPAIR PROGRAM ALLOCATIONS

Monica Morales, Management Analyst, presented the Fiscal Year 2019/20 State of Good Repair Program allocations. She noted due to the timing the required detailed project list will be provided at its September Commission meeting.

M/S/C (Bailey/Smith) to:

1) Approve Resolution No. 19-009, "Resolution of the Riverside County Transportation Commission Approving the FY 2019/20 Project List for the California State of Good Repair Program";

- 2) Approve an allocation of \$3,910,756 related to Fiscal Year 2019/20 State of Good Repair (SGR) program funds to eligible Riverside County transit operators;
- 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;
- 4) Authorize the Executive Director, or designee, to approve administrative amendments to the FY 2019/20 Short Range Transit Plans for incorporation of the SGR funds, as necessary; and
- 5) Forward to the Commission for final action.

13. ITEM(S) PULLED FROM CONSENT CALENDAR AGENDA

There were no items pulled from the consent calendar.

14. COMMISSIONERS / EXECUTIVE DIRECTOR REPORT

There were no Commissioner or Executive Director comments.

15. ADJOURNMENT

There being no further business for consideration by the Budget and Implementation Committee, the meeting was adjourned at 10:04 a.m.

Respectfully submitted,

Lisa Mobley Clerk of the Board

AGENDA ITEM 7A

RIVERSIDE COUNTY TRANSPORTATION COMMISSION						
DATE:	September 23, 2019					
TO:	Budget and Implementation Committee					
FROM:	Michele Cisneros, Deputy Director of Finance					
THROUGH:	Theresia Trevino, Chief Financial Officer					
SUBJECT:	Quarterly Sales Tax Analysis					

STAFF RECOMMENDATION:

This item is for the Committee to:

- 1) Receive and file the sales tax analysis for Quarter 1, 2019; and
- 2) Forward to the Commission for final action.

BACKGROUND INFORMATION:

At its December 2007 meeting, the Commission awarded an agreement with MuniServices, LLC (MuniServices), an Avenu Company, for quarterly sales tax reporting services plus additional fees contingent on additional sales tax revenues generated from the transactions and use tax (sales tax) audit services. As part of the recurring contracts process in June 2018, the Commission approved a five-year extension through June 30, 2023. The services performed under this agreement pertain to only the Measure A sales tax revenues.

Since the commencement of these services, MuniServices submitted audits, which reported findings and submitted to the California Department of Tax and Fee Administration (CDTFA), for review and determination of errors in sales tax reporting related to 1,015 businesses. Through 1Q 2019, the CDTFA approved 600 of these accounts for a cumulative sales tax recovery of \$9,991,363. If CDTFA concurs with the errors(s) for the remaining claims, the Commission will receive additional revenues; however, the magnitude of the value of the remaining findings was not available. It is important to note that while the recoveries of additional revenues will be tangible, it will not be sufficient to alter the overall trend of sales tax revenues.

MuniServices provided the Commission with the Quarterly Sales Tax Digest Summary report for 1Q 2019. Most of the 1Q 2019 Measure A sales tax revenues were received in the second quarter of calendar year 2019, during April 2019 June 2019, due to a lag in the sales tax calendar. The summary section of the 1Q 2019 report is attached and includes an overview of California's economic outlook, local results, historical cash collections analysis by quarter, top 25 sales/use tax contributors, historical sales tax amounts, annual sales tax by business category, and five-year economic trend for significant business category (general retail).

Taxable transactions for the top 25 contributors in Riverside County 24.7 percent of taxable sales for the benchmark year ended 1Q 2019, slightly higher than the 23.1 percent for the benchmark year ended 1Q 2018. The top 100 tax contributors generated 39.3 percent, slightly higher than the 37.8 percent for the benchmark year ended 1Q 2018.

In the Economic Category Analysis below, all six categories experienced new highs in the 1Q 2019 benchmark year compared to the prior eight benchmark years. The Miscellaneous category is significantly higher than previous benchmark year quarters and is due to the Department of Motor Vehicles (DMV) change to sales taxes being reported using a unique transaction code rather than historically as a sales tax permit. The DMV sales tax reporting change is reflected correctly in 1Q 2019.

ECONOMIC CATEGORY ANALYSIS										
% of Total / % Change	RCTC	State Wide	Orange County	San Bernardino County	S.F. Bay Area	Sacramento Valley	Central Valley	South Coast	North Coast	Central Coast
General Retail	28.3 / 6.8	27.8 / 3.4	28.2 / 2.5	27.3 / 7.8	25.1 / 1.7	27.8 / 6.7	31.5 / 4.7	28.3 / 2.7	31.9 / 12.9	28.6 / -2.4
Food Products	17.9 / 4.5	20.5 / 0.5	19.5 / 0.2	15.3 / 2.7	21.5 / 0.8	17 / -0.8	16.1 / 1.5	22.0 / 0.2	21.1 / -2.5	31.6 / 1.2
Transportation	24.4 / 4.3	23.3 / 3.1	22.6 / 4.5	25.9 / 0.4	22.1 / 7.7	27.8 / 0.9	24.6 / 1.1	22.4 / 2.7	25.9 / -3.7	21.8 / -6.0
Construction	10.8 / 6.7	9.6 / -2.7	8.5 / -6.6	8.8 / -1.8	9.9 / -0.1	12.7 / -1.6	12.0 / -0.2	8.4 / -5.1	16.8 / -5.1	8.9 / 2.3
Business to Business	16.1 / 0.7	16.5 / 4.0	19.3 / 22.1	19.3 / 1.8	18.8 / 0.7	12.7 / -1	13.5 / 8.3	16.7 / 6.8	2.7 / -4.3	6.4 / 7.7
Miscellaneous	2.5 / 10.3	2.3 / 73.3	1.9 / 90.4	3.4 / 48.8	2.6 / 85.8	2.0 / 72.4	2.3 / 50.4	2.2 / 76.0	1.5 / 79.9	2.7 / 133.0
Total	100.0 / 4.8	100.0 / 3.2	100.0 /5.8	100.0 / 3.9	100.0 / 3.6	100.0 / 2.4	100.0 / 3.8	100.0 / 3.0	100.0 / 1.8	100.0 / 8.4

General Retail: Apparel Stores, Department Stores, Furniture/Appliances, Drug Stores, Recreation Products, Florist/Nursery, and Misc. Retail

Food Products: Restaurants, Food Markets, Liquor Stores, and Food Processing Equipment

Construction: Building Materials Retail and Building Materials Wholesale

Transportation: Auto Parts/Repair, Auto Sales - New, Auto Sales - Used, Service Stations, and Misc. Vehicle Sales

Business to Business: Office Equip., Electronic Equip., Business Services, Energy Sales, Chemical Products, Heavy Industry, Light Industry, Leasing,

Biotechnology, I.T. Infrastructure, and Green Energy

Miscellaneous: Health & Government, Miscellaneous Other, and Closed Account Adjustments

An analysis of sales tax performance through 1Q 2019 is attached and illustrates fairly consistent cycles for sales tax performance for most of the economic categories since 1Q 2014.

For 9 of the top 10 segments (restaurants, auto sales-new, department stores, miscellaneous retail, building materials-wholesale, food markets, apparel stores, building materials-retail, and heavy industry) during the last eight benchmark year quarters, sales tax receipts reached a new high point. The segments represent 65.7 percent of the total sales tax receipts. Service stations representing 7.6 percent was higher than the last four benchmark year quarters since 1Q 2014.

The top 10 segments represents 73.3 percent of the total sales tax receipts. For the other 21 segments representing 26.7 percent of the total sales tax receipts, 12 segments representing 16.9 percent of the total sales tax receipts reached new high points in the benchmark year 1Q 2019. In the Economic Segments Analysis below, auto sales-new and departments stores have been in the top three economic segments. Restaurants replaced service stations in the top three economic segments beginning in 1Q 2014. The service stations segments high occurred in 1Q 2012 and declined through 1Q 2017 due to lower fuel prices; the 1Q 2019 benchmark year quarter for service stations reflects an increase over the last four benchmark year quarters since 1Q 2014 due to higher fuel prices.

ECONOMIC SEGMENT ANALYSIS										
	RCTC	State Wide	Orange County	San Bernardino County	S.F. Bay Area	Sacramento Valley	Central Valley	South Coast	North Coast	Central Coast
Largest Segment	Restaurants	Restaurants	Restaurants	Department Stores	Restaurants	Auto Sales - New	Department Stores	Restaurants	Department Stores	Restaurants
% of Total / % Change	11.3 / 4.4	14.6 / 0.5	14.3 / 0.5	10.3 / 3.7	15.6 / 0.8	11.7 / -2.4	12.8 / 1.4	16.1 / 0.5	14.7 / 39.6	22.2 / 1.5
2nd Largest Segment	Auto Sales - New	Auto Sales - New	Auto Sales - New	Restaurants	Auto Sales - New	Restaurants	Restaurants	Auto Sales - New	Service Stations	Auto Sales - New
% of Total / % Change	11.0 / 0.7	11 / 2.7	11.7 / 7.2	10 / 0.4	11.9 / 9.2	11.3 / 0.1	10.6 / 0.8	10.9 / 2.5	12.5 / -6.1	10.5 / -8.5
3rd Largest Segment	Department Stores	Department Stores	Misc Retail	Service Stations	Department Stores	Department Stores	Auto Sales - New	Department Stores	Restaurants	Misc Retail
% of Total / % Change	9.7 / 4.6	9 / 1.5	8.7 / 10.2	9.3 / 4.7	7.2 / 0.0	11.2 / 8.6	10.1 / -2.1	8.7 / 0.3	12.1 / -4.4	10.2 / 2.2

As reported in the 3Q 2018 Sales Tax Analysis Report, staff notified the Commission of a reporting error by one of the top 25 sales/use tax contributors related to a misallocation of the district tax to the Commission during 2Q 2018 through 4Q 2018, resulting in an overpayment to the Commission estimated in the amount of \$2.5 million. Staff is not certain in which period the misallocation correction will be completed; however, the Fiscal Year 2020 sales tax revenues after the correction are expected to continue to reflect an increase over the FY 2019 revenues.

Information regarding sales tax comparison by city and change in economic segments (two highest gains and two highest losses) from 1Q 2018 to 1Q 2019 is attached.

Staff continues to monitor sales tax receipts and other available economic data to determine the need for any adjustments to the revenue projections. Staff will utilize the forecast scenarios with the complete report and receipt trends in assessing such projections.

Attachments:

- 1) Sales Tax Digest Summary 1Q 2019
- 2) Sales Tax Performance Analysis by Quarter 1Q 2019
- 3) Quarterly Sales Tax Comparison by City for 1Q 2018 to 1Q 2019

Riverside County Transportation Commission Sales Tax Digest Summary

Collections through March 2019 Sales through December 2018 (2019Q1)

CALIFORNIA'S ECONOMIC OUTLOOK

California sales tax receipts increased by 14.7% over the same quarter from the previous year, with Northern California reporting a 14.2% increase compared to 15.0% for Southern California. Receipts for the RCTC increased by 14.6% over the same periods. Unprecedented increases were due to the California Department of Tax and Fee Administration implementation of a new reporting system and delay in the processing of many sales tax returns filed for the same quarter from the previous year.

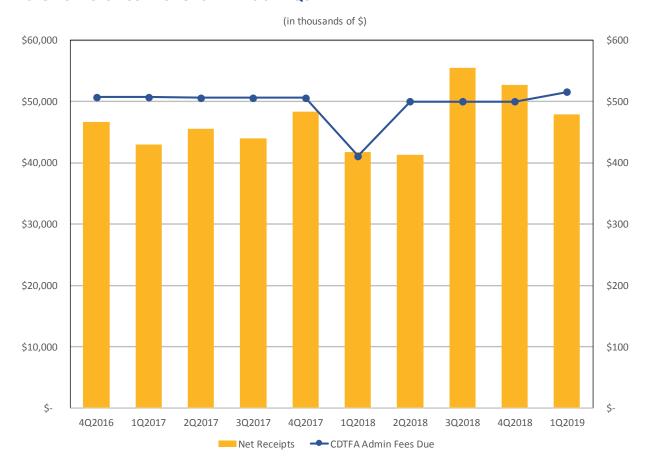
- **GDP:** California remained the 5th largest economy in the world in 2018, behind Germany and ahead of the United Kingdom. California's GDP growth was 3.5% in 2018 compared to 2.9% for the nation. California GDP grew 2.7% from the previous quarter (BEA & CADOF).
- California Tourism: In 2018 the California travel industry grew for the eighth consecutive year since 2010. Travel-generated state and local tax revenue was \$11.8 billion in 2018, an increase of 7.3% over the preceding year (https://industry.visitcalifornia.com).

LOCAL RESULTS

Net Cash Receipts Analysis	
Local Collections	47,975,004
Share of County Pool 0.0%	0
Share of State Pool 0.0%	0
SBE Net Collections	47,975,004
Less: Amount Due County 0.0%	.00
Less: Cost of Administration	(515,630)
Net 1Q2019 Receipts	47,459,374
Net 4Q2017 Receipts	41,411,577
Actual Percentage Change	14.6%

Business Activity Performance Analysis						
Local Collections – Economic Basis 1Q2019	\$46,608,802					
Local Collections – Economic Basis 1Q2018	\$46,079,665					
Quarter over Quarter Change	529,136					
Quarter over Quarter Percentage Change	1.1%					
Avenu Insights & Analytics' On-Going Audit Results						
Total Recovered Year to Date	\$10,791,025					

HISTORICAL CASH COLLECTIONS ANALYSIS BY QUARTER



TOP 25 SALES/USE TAX CONTRIBUTORS

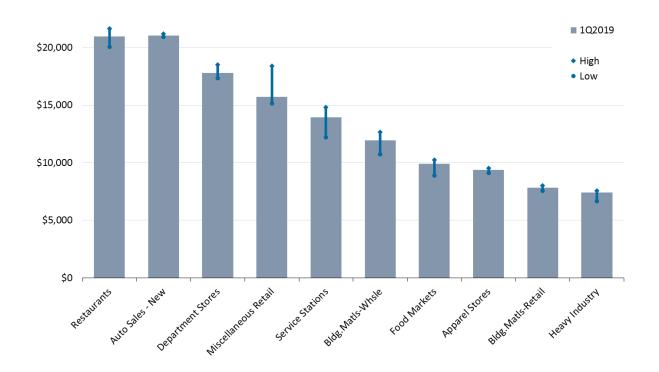
The following list identifies RCTC's Top 25 Sales/Use Tax contributors. The list is in alphabetical order and represents sales from April 2018 to March 2019. The Top 25 Sales/Use Tax contributors generate 24.7% of RCTC's total sales and use tax revenue.

7-ELEVEN FOOD STORES
AMAZON.COM
ARCO AM/PM MINI MARTS
BEST BUY STORES
CARMAX THE AUTO SUPERSTORE
CHEVRON SERVICE STATIONS
CIRCLE K FOOD STORES
COSTCO WHOLESALE
DEPARTMENT OF MOTOR VEHICLES
FERGUSON ENTERPRISES
FOOD 4 LESS
HOME DEPOT
KOHL'S DEPARTMENT STORES

LOWE'S HOME CENTERS
MACY'S DEPARTMENT STORE
MCDONALD'S RESTAURANTS
RALPH'S GROCERY COMPANY
ROSS STORES
SAM'S CLUB
SHELL SERVICE STATIONS
STATER BROS MARKETS
TARGET STORES
TESLA
VERIZON WIRELESS
WAL MART STORES

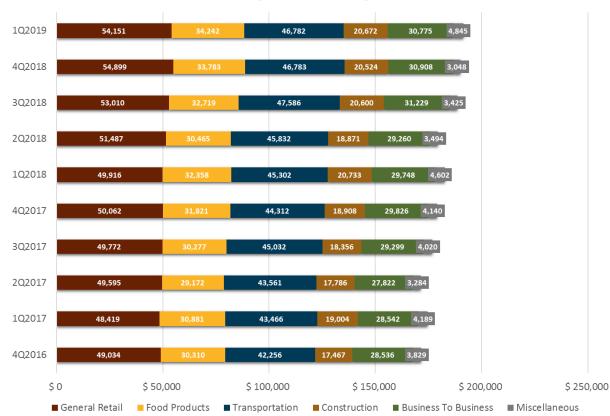
HISTORICAL SALES TAX AMOUNTS

The following chart shows the sales tax level from annual sales through March 2019, the highs, and the lows for each segment over the last two years in thousands of \$.

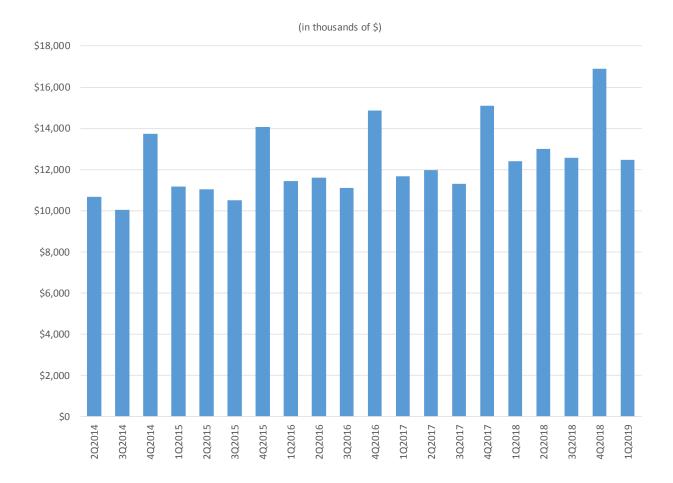


ANNUAL SALES TAX BY BUSINESS CATEGORY



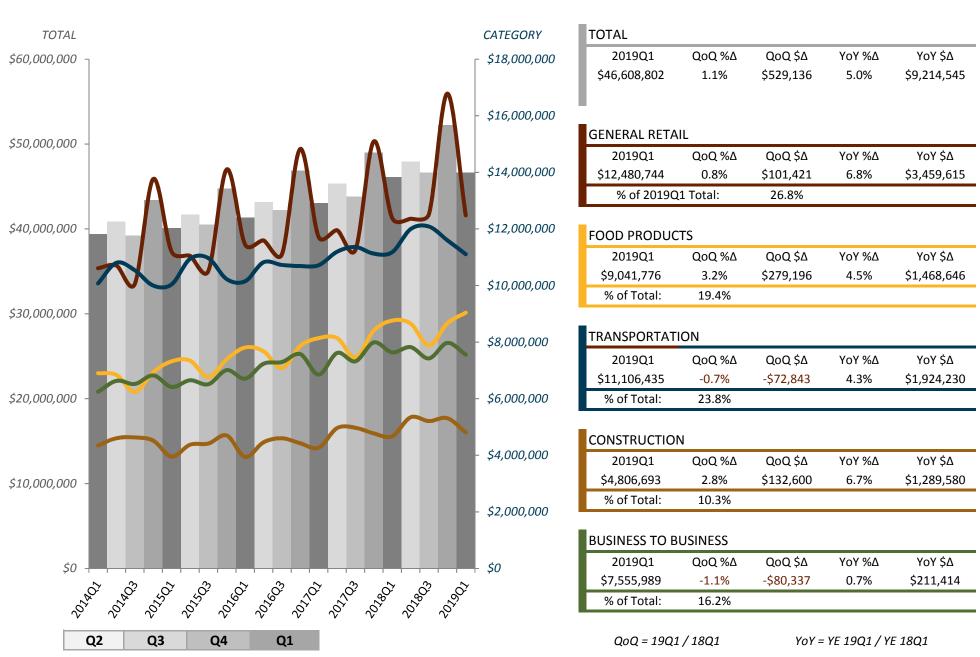


FIVE-YEAR ECONOMIC TREND: General Retail



TOTAL

Economic



	General Retail	Food Products	Transportation	Construction	Business To Business	Miscellaneous	Jan - Mar 2019 J (2019Q1)	an - Mar 2018 (2018Q1)	% Chg	Gain	Gain	Decline	Decline
RIVERSIDE COUNTY					_				_				
BANNING	10.9%	-8.0%	-7.5%	-35.8%	-16.6%	2305.5%	542,559	573,180	-5.3%	Closed Acct-Adjustmt	Miscellaneous Retail	Auto Sales - New	Bldg.Matls-Whsle
BEAUMONT	16.3%	-8.5%	-2.1%	-40.5%	-29.3%	2161.7%	1,064,832	1,177,875	-9.6%	Closed Acct-Adjustmt	Apparel Stores	Bldg.Matls-Retail	Light Industry
BLYTHE	1.1%	3.5%	-8.0%	0.9%	11771.9%	1265.1%	341,089	309,265	10.3%	Light Industry	Restaurants	Auto Sales - New	Energy Sales
CALIMESA	8.1%	6.4%	-4.1%	-12.8%	-27.9%	28.0%	190,954	189,226	0.9%	Restaurants	Miscellaneous Retail	Service Stations	Light Industry
CANYON LAKE	-19.3%	-22.1%	450.4%	6.0%	37.1%	-3515.2%	115,262	56,301	104.7%	Auto Parts/Repair	Closed Acct-Adjustmt	Restaurants	Miscellaneous Retail
CATHEDRAL CITY	-4.2%	-9.3%	4.8%	2.8%	2.5%	227.9%	2,161,211	2,118,878	2.0%	Auto Sales - New	Miscellaneous Retail	Food Markets	Furniture/Appliance
COACHELLA	4.0%	-18.1%	-3.5%	2.6%	-61.1%	296.7%	805,287	918,571	-12.3%	Closed Acct-Adjustmt	Florist/Nursery	Food Markets	Energy Sales
CORONA	-2.1%	-1.6%	-11.7%	-10.5%	-8.4%	211.8%	8,704,797	9,357,627	-7.0%	Closed Acct-Adjustmt	Light Industry	Bldg.Matls-Retail	Heavy Industry
COUNTY OF RIVERSIDE	-0.1%	-10.0%	-13.9%	-17.4%	14.5%	19.0%	6,332,326	6,723,934	-5.8%	Miscellaneous Retail	Energy Sales	Bldg.Matls-Whsle	Apparel Stores
DESERT HOT SPRINGS	10.2%	-4.5%	-8.0%	-88.0%	104.7%	112.6%	393,849	393,763	0.0%	Miscellaneous Retail	Closed Acct-Adjustmt	Service Stations	Department Stores
EASTVALE	42.7%	-29.0%	-9.9%	-34.0%	-22.1%	69.2%	1,791,891	2,010,488	-10.9%	Department Stores	Closed Acct-Adjustmt	Food Markets	Bldg.Matls-Retail
HEMET	-5.3%	-5.5%	-7.0%	-37.8%	0.6%	628.0%	2,456,291	2,695,905	-8.9%	Closed Acct-Adjustmt	Service Stations	Bldg.Matls-Retail	Auto Sales - New
INDIAN WELLS	47.9%	-11.3%	0.0%	1092.6%	15.7%	421.5%	526,427	473,411	11.2%	Miscellaneous Retail	Closed Acct-Adjustmt	Restaurants	Recreation Products
INDIO	9.1%	-12.7%	-11.0%	-19.1%	4.3%	316.4%	2,651,005	2,820,879	-6.0%	Closed Acct-Adjustmt	Miscellaneous Retail	Bldg.Matls-Retail	Service Stations
JURUPA VALLEY	-14.9%	-4.2%	-1.0%	4.8%	12.4%	359.3%	2,471,722	2,428,103	1.8%	Auto Parts/Repair	Light Industry	Service Stations	Department Stores
LA QUINTA	11.1%	2.9%	-35.3%	-38.0%	-11.0%	333.5%	2,331,420	2,427,561	-4.0%	Miscellaneous Retail	Closed Acct-Adjustmt	Bldg.Matls-Retail	Auto Parts/Repair
LAKE ELSINORE	8.3%	-5.9%	-15.4%	-33.6%	15.7%	420.3%	2,021,710	2,133,985	-5.3%	Miscellaneous Retail	Closed Acct-Adjustmt	Bldg.Matls-Retail	Auto Sales - New
MENIFEE	10.4%	-7.7%	-2.2%	-4.5%	-12.6%	384.4%	1,786,473	1,746,551	2.3%	Miscellaneous Retail	Closed Acct-Adjustmt	Bldg.Matls-Retail	Service Stations
MORENO VALLEY	10.6%	-13.7%	-2.3%	-35.5%	-18.6%	335.9%	4,267,876	4,555,061	-6.3%	Miscellaneous Retail	Auto Sales - New	Food Markets	Bldg.Matls-Retail
MURRIETA	-2.5%	-6.8%	-5.6%	-34.3%	-9.2%	157.3%	3,691,027	3,992,374	-7.5%	Closed Acct-Adjustmt	Auto Sales - Used	Bldg.Matls-Retail	Service Stations
NORCO	33.3%	-6.7%	-8.6%	-39.8%	8.8%	125.3%	1,512,153	1,497,852	1.0%	Miscellaneous Retail	Closed Acct-Adjustmt	Auto Sales - New	Bldg.Matls-Whsle
PALM DESERT	-0.7%	-5.6%	-3.0%	4.5%	-19.3%	259.1%	4,880,376	4,915,218	-0.7%	Miscellaneous Retail	Closed Acct-Adjustmt	Apparel Stores	Food Markets
PALM SPRINGS	-2.5%	-2.1%	6.0%	6.6%	9.6%	-30.9%	3,680,765	3,630,108	1.4%	Auto Sales - New	Leasing	Food Markets	Miscellaneous Retail
PERRIS	37.8%	-24.2%	-28.8%	-42.3%	-34.1%	40.0%	4,481,504	4,768,347	-6.0%	Furniture/Appliance	Miscellaneous Retail	Bldg.Matls-Retail	Service Stations
RANCHO MIRAGE	-3.9%	2.6%	-0.9%	-42.7%	26.6%	103.7%	1,537,715	1,564,992	-1.7%	Closed Acct-Adjustmt	Leasing	Bldg.Matls-Retail	Furniture/Appliance
RIVERSIDE	-4.2%	-5.0%	-7.1%	-17.5%	-4.5%	33.2%	13,212,319	14,121,010		Closed Acct-Adjustmt		Bldg.Matls-Retail	Service Stations
SAN JACINTO	2.4%	-7.4%	-10.0%	-4.1%	22.9%	337.6%	649,316	659,014		Closed Acct-Adjustmt	•	Food Markets	Auto Sales - Used
TEMECULA	-1.8%	-0.1%	-7.7%		-2.6%	287.5%	7,586,368	7,943,589		Closed Acct-Adjustmt		Bldg.Matls-Retail	Service Stations
WILDOMAR	110.3%	-7.1%	-9.9%	8.8%	-34.1%	304.6%	416,018	407,953	2.0%	Miscellaneous Retail	Closed Acct-Adjustmt	Service Stations	Food Markets

AGENDA ITEM 7B

RIVERSIDE COUNTY TRANSPORTATION COMMISSION				
DATE:	September 23, 2019			
то:	Budget and Implementation Committee			
FROM:	Michele Cisneros, Deputy Director of Finance			
THROUGH:	Theresia Trevino, Chief Financial Officer			
SUBJECT:	Quarterly Financial Statements			

STAFF RECOMMENDATION:

This item is for the Committee to:

- 1) Receive and file the Quarterly Financial Statements for the year ended June 30, 2019; and
- 2) 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, unaudited financial statements present the revenues and expenditures/expenses for the Fiscal Year 2018/19. Many accrual adjustments for revenues and expenditures/expenses have been made for the year ended June 30, 2019, 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 2019.

The financial statements show the sales tax revenues comprised of Measure A, Local Transportation Fund (LTF), and State Transit Assistance for the fourth quarter at 107 percent of the budget. Measure A and LTF revenues of \$305 million exceeded the budget by 5 percent and 8 percent, respectively, primarily as a result of the resolution of processing issues encountered by the California Department of Tax and Fee Administration and its implementation of a new centralized revenue opportunity system. On a cash basis, the Measure A and LTF sales tax receipts through the fourth quarter are 9.61 and 9.52 percent higher, respectively, than the same period last fiscal year. Additionally, State Transit Assistance revenues of \$27 million, including State of Good Repair, exceeds the budget by 17 percent. Staff will continue to monitor the trends in the sales taxes and report to the Commission any necessary adjustments.

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 the 71/91 Interchange project, Interstate 15 Express Lanes project, 15/91 Express Lanes Connector project, Pachappa Underpass project, State Route 60 Truck Lanes project, Senate Bill 132 funded local jurisdiction projects, Riverside Layover Facility, 91/Perris Valley Line operations, Coachella Valley

rail station development, 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								
71/91 Interchange	\$	549,600	\$		- \$	2,000,000	\$	-
I-15 Express Lanes		15,119,000		47,842,902	2	-		-
15/91 Express Lanes Connector		-			-	55,809,800		16,022,939
Pachappa Underpass		9,129,000			=	4,272,000		-
SR-60 Truck Lanes		-			-	26,800,000		1,808,780
SB 132 Funded Projects		-			=	67,174,600		37,641,752
Other		872,500		241,569	<u> </u>	1,000,000		55,783
Total	_	25,670,100		48,084,47	<u> </u>	157,056,400		55,529,254
Rail								
Coachella Valley Rail Station Development		2,000,000		1,224,943	3	-		-
Perris Valley Line Operations		3,000,000		4,148,867	7	861,100		2,357,834
Riverside Layover Facility		5,332,400		60,283	3	-		-
Other Station Improvements		20,168,000		11,341,636	<u> </u>	2,152,413		
Total		30,500,400		16,775,729)	3,013,513		2,357,834
Other		2,935,200		2,892,47	,	6,520,200		5,766,407
Total	\$	59,105,700	\$	67,752,67	_	166,590,113	\$	63,653,495
	<u> </u>		T	01,102,01	_ <u> </u>		T	22,000,000
	Federal Reimbursements				State Reim	burs	ements	
		Budget		Actual		Budget		Actual
Highways								-
71/91 Connector	\$	549,600	\$. \$	2,000,000	\$	-
I-15 Express Lanes		15,119,000		47,842,90	2	-		-
15/91 Express Lanes Connector		-			•	55,809,800		16,022,939
Pachappa Underpass		9,129,000				4,272,000		_
SR-60 Truck Lanes		-			-	26,800,000		1,808,780
SB 132 Funded Projects		-				67,174,600		37,641,752
Other		872,500		241,56	9	1,000,000		55,783
Total		25,670,100		48,084,47		157,056,400		55,529,254
Rail								
Coachella Valley Rail Station Development		2,000,000		1,224,94	3	_		_
Perris Valley Line Operations		3,000,000		4,148,86		861,100		2,357,834
Riverside Layover Facility		5,332,400		60,28		501,100		2,337,634
Other Station Improvements		20,168,000		11,341,63		2,152,413		_
•	_							2 257 924
Total		30,500,400		16,775,72		3,013,513		2,357,834
Other		2,935,200		2,892,47	<u> </u>	6,520,200		5,766,407
Total	\$	59,105,700	\$	67,752,67	7 \$	166,590,113	\$	63,653,495

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

During the FY 2018/19 budget process, the Commission's conservative approach estimated the Transportation Uniform Mitigation Fee (TUMF) revenues passed through from the Western Riverside Council of Governments (WRCOG) at \$24 million. TUMF revenues are 16 percent above the budget amount. The budgeted balance of \$1.9 million relates to the TUMF zone reimbursement from WRCOG for the I-15 interchange at Railroad Canyon in the city of Lake Elsinore; no reimbursements were received during FY 2018/19.

Toll revenues budgeted at \$32 million represents projected toll transactions for the RCTC 91 Express Lanes operations based on estimated toll transactions and current traffic and revenue data. The operating statement shows toll revenues at 156 percent of the budget and toll violations and fee revenues at 174 percent of the budget. The RCTC 91 Express Lanes toll transactions have exceeded initial expectations; accordingly, the Commission's traffic consultant recently updated the investment grade traffic and revenue study, which will be used in subsequent budgets.

The operating statement shows other revenues at 575 percent of the \$539,000 budget and reflects the sale of highway property and the reimbursement of property drainage improvements on Commission-owned properties.

The Commission took a conservative approach in estimating investment income for FY 2018/19. Investment income is higher primarily as a result of rising investment yields and investment of sales tax revenue bond proceeds.

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 due to unfilled Commission full-time equivalents in the Capital Project Development and Delivery, Planning and Programming, Public and Specialized Transit, and Administration departments;
- Professional services are under budget due to unused budget authority for rail operations and development activities, highway general legal and other professional services, toll operations, and financial consultant and service fees;
- Support costs are under budget due to unused budget authority for rail operations and commuter assistance advertising and marketing, rail station maintenance, and toll operations;
- Program operations are under budget due to unused budget authority for the I-15 Express
 Lanes, 15/91 Express Lanes Connector, I-15 Express Lanes southern extension,
 Pachappa Underpass, and Santa Ana River Trail projects; 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;
- Special studies unused budget authority relates to feasibilities studies;
- Local streets and roads expenditures are related to Measure A sales tax revenues. These financial statements reflect the turnback payments through June 2019;
- Regional arterial expenditures primarily represent expenditures for the 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, \$20.8 million of the \$71.5 million interest costs for the year was not paid and therefore not included in the FY 2018/19 budget;
- Payment to escrow agent relates to \$20 million of excess properties sales proceeds and toll surplus revenues deposited to the 2013 TIFIA loan reserve fund as required by June 30, 2019, under the TIFIA loan agreement. Due to the differences in basis of accounting, actual transfer of cash between the operating and restricted cash with custodian accounts will not be reflected as an expense;
- Capital outlay expenditures are under budget due to unused budget authority for office and property improvements for the I-15 Express Lanes project; station rehabilitation and security; toll operations office improvements and transponders; and Commission office, network, hardware, and software improvements;
- Depreciation is recorded as part of the accrual adjustment in the RCTC 91 Express Lanes
 Enterprise Fund accounting records; however, such depreciation is not a cash-related
 item and therefore is not included in the FY 2018/19 budget;
- Loss on sale of land is recorded as part of the RCTC 91 Express Lanes Enterprise Fund accounting records and reflects the loss on sale of excess land purchased for the 91 Project. Loss on sale of land is not a cash-related item and, therefore, is not included in the FY 2018/19 budget;
- The Commission entered into a loan agreement with the U.S. Department of Transportation for a \$152.2 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 \$14.9 million in TIFIA loan proceeds. 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 June 2025, which is approximately five years after substantial completion of the I-15 Express Lanes project, through 2055.

Attachments:

- 1) Quarterly Project Status June 2019
- 2) Quarterly Financial Statements June 2019

RIVERSIDE COUNTY TRANSPORTATION COMMISSION QUARTERLY PROJECT STATUS 4TH QUARTER FOR TWELVE MONTHS ENDED 6/30/2019

Project Description	FY 2018/19 BUDGET	EXPENDITURES THROUGH 4 TH QUARTER	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.	\$28,686,920	\$8,246,502	The under run of the FY 2018/19 budget at the fourth quarter is due to future right of way (ROW) settlement costs that have not yet occurred (\$17.3 million) and Commission's agreed-to share of a city of Corona project at Ontario Avenue that is currently only in the design stage (\$1.5 million).
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 2020. The total project cost is estimated at \$472 million, which includes \$42 million of contingency.	152,774,000	97,935,568	The under run of the FY 2018/19 budget at the fourth quarter is due to the design-builder not completing as much work as planned (\$36.3 million) and not using design-builder contingency. There were also under runs in the toll services provider contract (\$7.6 million); project and construction management (PCM) contract (\$4.7 million); flagging, utility relocation, and railroad relocation (\$1.3 million); Caltrans oversight (\$0.8 million); and traffic and revenue consulting (\$0.8 million).

Project Description	FY 2018/19 BUDGET	EXPENDITURES THROUGH 4 TH QUARTER	Project Status
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 \$220 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 2022.	55,889,700	16,665,124	The under run of the FY 2018/19 budget at the fourth quarter is due to a delay in the competitive procurement for a design-build contract (\$29.0 million), the corresponding delays of Caltrans oversight (\$2.4 million), and PCM support (\$2.2 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.	5,001,300	340,189	The under run of the FY 2018/19 budget at the fourth quarter is primarily due to a slower than anticipated start to the project approval/environmental documentation work (\$3.8 million).
91 Corridor Operations Project (P623046) The project will construct a SR-91 westbound general purpose lane from Green River Road to the Orange county line. The estimated project cost is \$6 million for environmental and design and \$36 million for construction. Initial project activities are funded by surplus toll revenues.	2,600,000	2,625,051	The FY 2018/19 budget at the fourth quarter reflects a slight over run of the PCM contract (\$0.6 million) offset by under runs in other professional services (\$0.5 million) and design-build contract (\$0.2 million).

	FY 2018/19 BUDGET	EXPENDITURES THROUGH 4 TH QUARTER				
Project Description		GOARTER	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 anticipated to be completed in FY 2018/2019. 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 \$1.6 billion.	35,402,500	7,032,044	The under run of the FY 2018/19 budget at the fourth quarter is primarily due to the following for each project: MCP: Only \$0.5 million was incurred against the \$1.0 million budget for preliminary engineering by Jacobs due to delays and non-utilization of annual contingency. No costs were incurred against the \$2.4 million budget for final design (being performed under separate projects). The \$0.5 million budget for construction management and the \$0.1 million budget for landscape management will begin in the second quarter of FY 2019/20 and will be transferred to other projects. Budget authority for the \$1.0 million budget for ROW has not been used. MCP Placentia: Construction mobilization was delayed into FY 2019/20 and ROW acquisitions and support were only \$3.3 million of the \$20.5 million budget. MCP Mitigation: Final design and engineering support were originally budgeted to finish in FY 2018/19 and slipped into the first quarter of FY 2019/20. Construction and construction management were expected to start in the fourth quarter of FY 2018/19 and slipped into FY 2019/20.			
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. The project construction cost is estimated at \$16 million.	14,453,400	478,563	The under run of the FY 2018/19 budget at the fourth quarter was due to the delay in the start of construction that was projected for January 2019 that did not occur (\$13.5 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.	26,863,220	3,714,715	The under run of the FY 2018/19 budget at the fourth quarter was mainly due to the delay in the start of construction that was projected for January 2019 and was pushed out to June 2019. A total of \$22.6 million for construction, construction support, and fees were not spent.			
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.	9,462,400	419,353	The under run of the FY 2018/19 budget at the fourth quarter was due primarily to lower spending for ROW acquisition and ROW support (\$5.0 million) and final design (\$3.6 million).			

	FY 2018/19 BUDGET	EXPENDITURES THROUGH 4 TH QUARTER	
Project Description			Project Status
Riverside Layover Facility (P653822)	4,797,500	343,508	The under run of the FY 2018/19 budget at the fourth quarter is primarily due to delays in final design and the procurements for
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 estimated project cost is \$5.3 million. The project is funded by Federal Transit Administration Section 5307.			construction and construction management, which were planned to start in FY 2018/19 but were delayed into FY 2019/20.

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.

FOR TWELVE MONTHS ENDED 6/30/2019

Sale stax \$ 312 035,00 \$ 332,226,225 \$ 21,022,625 175 Ped en line im humemensts 59,105,700 67,752,677 8,646,977 115 Shate en line im humements 25,015,700 9,863,822 1(4,174,378) 44 In cal minhumements 24,037,900 9,863,822 1(4,174,378) 116 Bill evenues 31,681,800 49,291,419 17,006,619 156 Olive internation and fee evenues 839,000 3,101,461 2,562,461 5776 Olive ravenues 839,000 3,101,461 2,562,461 5776 Investment income 3,408,000 19,133,894 15,725,894 5616 In it is evenues 20,231,300 15,355,800 3,342,222 1,011,771 90 Experimental 20,231,300 11,355,500 4,023,276 576 Ball is evenues 20,331,300 11,535,500 8,754,792 567 Salite is evenues 20,331,300 11,535,500 8,754,792 578 Supp on Cost 20,331,400 19,533,302 <th></th> <th>FY 2018/19 BUDG ET</th> <th>4TH QUARTER ACTUAL</th> <th>REMAINING BAIANCE</th> <th>PERCENT UIILIZATION</th>		FY 2018/19 BUDG ET	4TH QUARTER ACTUAL	REMAINING BAIANCE	PERCENT UIILIZATION
Post of a law imbursements	Re ve nue s				
Sale winhusements	Sa le s ta x	\$ 311,203,600	\$ 332,226,225	\$ 21,022,625	107%
Table Tabl	Fe d e ra l re im b urse m e nts	59,105,700	67,752,677	8,646,977	115%
The map ortation Uniform Mittig ation Fèe 25,022,200 29,970,342 4,048,142 116% To It was into and fee as wenues 31,681,800 49,291,419 17,009,819 156% To It was into and fee as wenues 5,288,700 31,291,162 3,870,462 174% Other myenues 539,000 3,101,461 2,682,461 575% To It was the meet 627,747,013 584,122,287 (43,624,726) 93% Expenditure of Papenses 8 52,747,013 584,122,287 (43,624,726) 93% Expenditure of Papenses 8 53,470 9,342,929 1,011,771 90% Profession and and support 20,391,300 11,636,508 8,754,792 57% Support costs 12,019,900 7,986,524 4,023,376 67% The fee so and and support costs 32,411,200 19,633,032 12,778,168 61% Projects and operations 212,199,900 7,986,524 4,023,376 67% Stall Professional and support costs 32,411,200 19,633,032 1,636,414 80% </td <td>State re imbursements</td> <td>166,590,113</td> <td>63,653,495</td> <td>(102,936,618)</td> <td>38%</td>	State re imbursements	166,590,113	63,653,495	(102,936,618)	38%
The revenues 31,681,800 49,291,419 17,690,519 1567 To Il vio la tion and fee revenues 5,268,700 3,121,522 3,870,452 1748 Other revenues 5,268,000 3,101,461 2,562,461 5758 We stim ent tinc one 3,408,000 19,133,894 15,728,894 5618 Expenditures Papenaes 25,747,013 584,122,287 43,682,000 39,802,299 1,011,771 90% Professional and support 790,803 1,686,508 8,754,782 57% 50 50 50 60%	Local re imburse ments	24,037,900	9,863,622	(14,174,278)	41%
Polivo into na and fee revenues 5.258,700 9,129,152 3,870,452 174% Other revenues 539,000 3,101,461 2,562,461 575% Investment income 3,408,000 1313,834 15,725,894 561% Total two venues 627,747,013 584,122,287 43,624,726) 33% 3	Transportation Uniform Mitigation Fee	25,922,200	29,970,342	4,048,142	116%
Company Comp	To ll re ve nue s	31,681,800	49,291,419	17,609,619	156%
Investment into ome	To Il vio la tions and fee revenues	5,258,700	9,129,152	3,870,452	174%
Expenditure of Expenses Salaries and benefits 10,354,700 9,342,929 1,011,771 90% Profession all and support 20,391,300 11,636,608 8,764,792 57% 50 tal Profession all services 20,391,300 11,636,608 8,764,792 57% 50 tal Profession all and support costs 12,019,900 7,996,524 4,023,376 67% 67% 50 tal Profession all and support costs 32,411,200 19,633,032 12,778,168 61%	O the r re ve nue s	539,000	3,101,461	2,562,461	575%
Expenditure of Expenses Salaries and benefits 10,354,700 9,342,929 1,011,771 90% Professional and support	Investment income	3,408,000	19,133,894	15,725,894	561%
Sala rise a and bene fits	To tal re ve nue s	627,747,013	584,122,287	(43,624,726)	93%
Profession al and support Profession al services 20,391,300 11,636,508 8,754,792 578 Support costs 12,019,900 7,996,524 4,023,376 678 Total Professional and support costs 32,411,200 19,633,032 12,778,168 618 Projects and operations Projects and operations Projects and operations 27,890,200 22,283,790 5,606,410 808 Projects and operations 133,466,900 13,547,422 23,035,478 378 Construction 133,466,900 53,145,615 80,321,285 40% Design Build 184,906,346 107,589,317 77,317,029 588 Right of wayland 92,332,400 19,680,648 72,651,752 21% Operating and capital disbursements 225,160,985 143,122,538 82,038,447 648 Special studies 1,899,800 13,282,041 571,759 70% Local streets and wads 58,479,500 61,069,260 (2,589,760) 1048 Regional arterials 30,547,000 19,203,886 11,343,114 638 Total projects and operations 791,266,031 440,970,577 350,295,514 5668 Debt service Principal 25,965,000 25,977,460 (12,460) 1008 Interest 1,000,000 - 2,000,000 N/A Total debt service 96,675,600 97,530,020 (854,420) 1019 Capital outlay 10,713,017 6,007,044 4,705,973 568 Depreciation 96,675,600 97,530,020 (854,420) 1019 Capital outlay 10,713,017 6,007,044 4,705,973 568 Depreciation 97,000,000 - 2,000,000 N/A Total debt service 96,675,600 97,530,020 (854,420) 1019 Capital outlay 10,713,017 6,007,044 4,705,973 568 Depreciation 1,0713,017 6,007,044 4,705,973 568 Depreciation 1,0713,017 6,007,044 4,705,973 568 Depreciation 97,000,000 10,000	Exp e nd iture s/ Exp e nse s				
Profession alse revices 12,0391,300 11,636,508 8,754,792 57% Support costs 12,019,900 7,996,524 4,023,376 67% Stal Profession al and support costs 32,411,200 19,633,032 12,778,168 61% Projects and operations Projects and operations Projects and operations Projects and operations 9,000 22,283,790 5,606,410 80% Engineering 36,582,900 13,547,422 23,035,478 37% Construction 133,466,900 53,145,615 80,321,285 40% Design Build 184,906,346 107,589,317 77,317,029 58% Right of way/land 92,332,400 19,680,648 72,651,752 21% Operating and capital disbussments 225,160,985 143,122,538 82,038,447 64% Special studies 1,899,800 1,328,041 571,759 70% Local streets and mads 58,479,500 61,069,260 (2,589,760) 104% Regional arterials 30,547,000 19,203,886 11,343,114 63% Btal projects and operations 791,266,031 440,970,517 350,295,514 56% Debt service Principal 25,965,000 25,977,460 (12,460) 100% Interest 50,710,600 71,552,560 (20,841,960) 141% Payment to escrib wagent 20,000,000 - 20,000,000 N/A Btal debt service 96,675,600 97,530,020 (854,420) 101% Capital outlay 10,713,017 6,007,044 4,705,973 56% Depreciation - 10,680,681 (10,680,681) N/A	Salaries and benefits	10,354,700	9,342,929	1,011,771	90%
Support costs 12,019,900 7,996,524 4,023,376 67%	Professional and support				
Projects and operations	Pro fe ssio na l se rvic e s	20,391,300	11,636,508	8,754,792	57%
Projects and operations 27,890,200 22,283,790 5,606,410 80% Engine eing 36,582,900 13,547,422 23,035,478 37% Construction 133,466,900 53,145,615 80,321,285 40% De sign Baild 184,906,346 107,589,317 77,317,029 58% Right of way/land 92,332,400 19,880,648 72,651,752 21% Operating and capital disbursements 225,160,985 143,122,538 82,038,447 64% Special istudies 1,899,800 1,228,041 571,759 70% Local stee ets and mads 58,479,500 61,069,260 (2,589,760) 104% Regional arterials 30,547,000 19,203,886 11,343,114 63% Stal projects and operations 791,266,031 440,970,517 350,295,514 56% Debt service Principal 25,965,000 25,977,460 (12,460) 10% Interest 50,710,600 71,552,560 (20,841,960) 141% Payment to escrow agent 20,000,000 7	Support costs	12,019,900	7,996,524	4,023,376	67%
Program operations - general 27,890,200 22,283,790 5,606,410 80% Digine ening Construction 133,665,2900 13,547,422 23,035,478 37% down to the control of t	To tal Professional and support costs	32,411,200	19,633,032	12,778,168	61%
Engine e ming 36,582,900 13,547,422 23,035,478 37% C onstruction 133,466,900 53,145,615 80,321,285 40% De sign Build 184,906,346 107,589,317 77,317,029 58% Right of way/land 92,332,400 19,680,648 72,651,752 21% Ope atting and capital disbursements 225,160,985 143,122,538 82,088,447 64% Special studies 1,899,800 1,328,041 571,759 70% Local streets and roads 58,479,500 61,669,260 (2,589,760) 104% Regional atterials 30,547,000 19,203,886 11,343,114 63% Total projects and openations 791,266,031 440,970,517 350,295,514 56% Debt service Principal 25,965,000 25,977,460 (12,460) 10% Interest 50,710,600 71,552,560 (20,841,960) 141% Payment to escrowagent 20,000,000 - 20,000,000 N/A Ctal debt servic 96,675,600 97,530,020 <td>Projects and operations</td> <td></td> <td></td> <td></td> <td></td>	Projects and operations				
Construction 133,466,900 53,145,615 80,321,285 40% De sign Build 184,906,346 107,589,317 77,317,029 58% Right of way/land 92,332,400 19,860,648 72,661,752 21% Operating and capital disbursements 225,160,985 143,122,538 82,038,447 64% Special studies 1,899,800 1,328,041 571,759 70% Loc al structies 3,30,547,000 1,9203,886 11,343,114 63% Total projects and operations 791,266,031 440,970,517 350,295,514 56% Debt service Principal 25,965,000 25,977,460 (12,460) 100% Interest 50,710,600 71,552,560 (20,841,960) 141% Payment to escribe agent 20,000,000 71,552,560 (20,841,960) 141% Payment to escribe agent 20,000,000 97,530,020 (854,420) 101% Capital outlay 10,713,017 6,007,044 4,705,973 56% Depreciation 9,7630,020 (854,420) 101% Depreciation 9,7630,020 (85	Program operations-general	27,890,200	22,283,790	5,606,410	
De sign Build 184,906,346 107,589,317 77,317,029 58% Right of way/land 92,332,400 19,680,648 72,651,752 21% Open ting and capital disbussements 225,160,985 143,122,538 82,038,447 64% 64% 65% 64% 6	Eng ine e ring	36,582,900	13,547,422	23,035,478	
Right of way/land 92,332,400 19,680,648 72,651,752 21% Operating and capital disbursements 225,160,985 143,122,588 82,038,447 64% Special studies 1,899,800 1,328,041 571,759 70% Local streets and mads 58,479,500 61,069,260 (2,589,760) 104% Regional arterials 30,547,000 19,203,886 11,343,114 63% Total projects and operations 791,266,031 440,970,517 350,295,514 56% Debt service Principal 25,965,000 25,977,460 (12,460) 100% Interest 50,710,600 71,552,560 (20,841,960) 141% Payment to escrow agent 20,000,000 - 20,000,000 N/A Total debt service 96,675,600 97,530,020 (854,420) 101% Capital outlay 10,713,017 6,007,044 4,705,973 56% De preciation - 10,680,681 (10,680,681) N/A Los on sale of land - 3,707,333 <td< td=""><td>C o nstruc tio n</td><td>133,466,900</td><td>53,145,615</td><td>80,321,285</td><td>40%</td></td<>	C o nstruc tio n	133,466,900	53,145,615	80,321,285	40%
Ope mating and capital disbursements 225,160,985 143,122,538 82,038,447 64% Special studies 1,899,800 1,328,041 571,759 70% Local streets and moads 58,479,500 61,069,260 (2,589,760) 104% Regional arterials 30,547,000 19,203,886 11,343,114 63% Total projects and operations 791,266,031 440,970,517 350,295,514 56% Debt service Principal 25,965,000 25,977,460 (12,460) 100% Interest 50,710,600 71,552,560 (20,841,960) 141% Payment to escrow agent 20,000,000 - 20,000,000 N/A Total lebt service 96,675,600 97,530,020 (854,420) 101% Capital outlay 10,713,017 6,007,044 4,705,973 56% Depreciation - 10,680,681 (10,680,681) N/A Loss on sale of land - 3,707,333 (3,707,333) N/A Total Expenditures/Expenses (313,673,535) (3,749,269)	De sig n Build	184,906,346	107,589,317	77,317,029	58%
Special studies	Rig ht o f wa y/la nd	92,332,400	19,680,648	72,651,752	21%
Local stree ts and mads 58,479,500 61,069,260 (2,589,760) 104% Regional arterials 30,547,000 19,203,886 11,343,114 63% 70 tal projects and operations 791,266,031 440,970,517 350,295,514 56% 791,266,031 440,970,517 350,295,514 56% 791,266,031	Operating and capital disbursements	225,160,985	143,122,538	82,038,447	64%
Regional arterials 30,547,000 19,203,886 11,343,114 63% To tal projects and operations 791,266,031 440,970,517 350,295,514 56% Debt service Principal 25,965,000 25,977,460 (12,460) 100% Interest 50,710,600 71,552,560 (20,841,960) 141% Payment to escrowagent 20,000,000 - 20,000,000 N/A To tal debt service 96,675,600 97,530,020 (854,420) 101% Capital outlay 10,713,017 6,007,044 4,705,973 56% Depreciation - 10,680,681 10,680,681 N/A To tal Expenditures/ Expenses 941,420,548 587,871,556 353,548,992 62% Excess revenues over (under) expenditures/ expenses (313,673,535) (3,749,269) 376,584,470 1% Other financing sources/ (uses) 182,214,300 139,401,894 (42,812,406) 77% Thansfer in 182,214,300 (139,401,894) 42,812,406 77% Tibral financing source	Special studies	1,899,800	1,328,041	571,759	70%
Debt service	Local streets and roads	58,479,500	61,069,260	(2,589,760)	104%
Debt service	Re g io na l a rte ria ls	30,547,000	19,203,886	11,343,114	63%
Principal 25,965,000 25,977,460 (12,460) 100% Interest 50,710,600 71,552,560 (20,841,960) 141% Payment to escrow agent 20,000,000 - 20,000,000 N/A To tal debt service 96,675,600 97,530,020 (854,420) 101% Capital outlay 10,713,017 6,007,044 4,705,973 56% Depreciation - 10,680,681 (10,680,681) N/A Loss on sale of land - 3,707,333 (3,707,333) N/A To tal Expenditure s/ Expenses 941,420,548 587,871,556 353,548,992 62% Exc es se ve nue s o ver (under) expenditure s/ expenses (313,673,535) (3,749,269) 376,584,470 1% Other financing source s/ (use s) 182,214,300 139,401,894 (42,812,406) 77% Tansfer out (182,214,300) (139,401,894) 42,812,406 77% Time financing source s/ (use s) 106,081,000 14,946,136 (91,134,864) 14% To tal financing source s/ (use s) 106,	To talprojects and operations	791,266,031	440,970,517	350,295,514	56%
Interest 50,710,600 71,552,560 (20,841,960) 141% Payment to escrow agent 20,000,000 - 20,000,000 N/A To tal debt service 96,675,600 97,530,020 (854,420) 101% Capital outlay 10,713,017 6,007,044 4,705,973 56% De preciation - 10,680,681 (10,680,681) N/A Loss on sale of land - 3,707,333 (3,707,333) N/A To tal Expenditures/Expenses 941,420,548 587,871,556 353,548,992 62% Exc ess revenues over (under) expenditures/expenses (313,673,535) (3,749,269) 376,584,470 1% Other financing sources/(uses) 182,214,300 139,401,894 (42,812,406) 77% Tansfer in (182,214,300) (139,401,894) 42,812,406 77% Than for out (182,214,300) (139,401,894) 42,812,406 77% The la financing sources/(uses) 106,081,000 14,946,136 91,134,864 14% Net change in fund balances (207,592,535) </td <td>De b t se rvic e</td> <td></td> <td></td> <td></td> <td></td>	De b t se rvic e				
Payment to escrow agent 20,000,000 - 20,000,000 N/A Total debt service 96,675,600 97,530,020 (854,420) 101% Capital outlay 10,713,017 6,007,044 4,705,973 56% Depreciation - 10,680,681 (10,680,681) N/A I bas on sale of land - 3,707,333 (3,707,333) N/A Total Expenditure s/ Expenses 941,420,548 587,871,556 353,548,992 62% Excess revenues over (under) expenditure s/expenses (313,673,535) (3,749,269) 376,584,470 1% Other financing sources/(uses) 182,214,300 139,401,894 (42,812,406) 77% Than sfer out (182,214,300) (139,401,894) 42,812,406 77% TiFfA loan proceeds 106,081,000 14,946,136 (91,134,864) 14% Total financing sources/(uses) 106,081,000 14,946,136 91,134,864 14% Net change in fund balances (207,592,535) 11,196,867 467,719,334 -5% Fund balance July 1, 2018	Princ ip a l	25,965,000	25,977,460	(12,460)	
To tal debt service 96,675,600 97,530,020 (854,420) 101% C a pital o utlay 10,713,017 6,007,044 4,705,973 56% De pre c ia tion - 10,680,681 (10,680,681) N/A Loss on sale of land - 3,707,333 (3,707,333) N/A To tal Expenditures/ Expenses 941,420,548 587,871,556 353,548,992 62% Exc ess revenues over (under) expenditures/ expenses (313,673,535) (3,749,269) 376,584,470 1% Other financing sources/ (uses) 182,214,300 139,401,894 (42,812,406) 77% Tansfer in 182,214,300 (139,401,894) 42,812,406 77% TiffA loan proceeds 106,081,000 14,946,136 (91,134,864) 14% To tal financing sources/ (uses) 106,081,000 14,946,136 91,134,864 14% Net change in fund balances (207,592,535) 11,196,867 467,719,334 -5% Fund balance July 1, 2018 789,451,200 498,270,206 (291,180,994) 63%	Inte re st	50,710,600	71,552,560	(20,841,960)	
Capital outlay 10,713,017 6,007,044 4,705,973 56% Depreciation - 10,680,681 (10,680,681) N/A Loss on sale of land - 3,707,333 (3,707,333) N/A To tal Expenditures/Expenses 941,420,548 587,871,556 353,548,992 62% Excess revenues over (under) expenditures/expenses (313,673,535) (3,749,269) 376,584,470 1% Other financing sources/(uses) Transfer in 182,214,300 139,401,894 (42,812,406) 77% Transfer out (182,214,300) (139,401,894) 42,812,406 77% Transfer out (182,214,300) 14,946,136 (91,134,864) 14% To tal financing sources/(uses) 106,081,000 14,946,136 91,134,864 14% Net change in fund balances (207,592,535) 11,196,867 467,719,334 -5% Fund balance July 1, 2018 789,451,200 498,270,206 (291,180,994) 63%	Payment to escrowagent	20,000,000		20,000,000	
De pre ciation	To taldebt service	96,675,600	97,530,020	(854,420)	101%
Loss on sale of land	-	10,713,017			
This of its after of the first of the firs	-	-	, ,		
Exc e ss re ve nue s o ver (und e r) e xp e nd iture s/e xp e nse s (313,673,535) (3,749,269) 376,584,470 1% O the r fina nc ing so urc e s/ (use s) Transfer in 182,214,300 139,401,894 (42,812,406) 77% Transfer out (182,214,300) (139,401,894) 42,812,406 77% TIFIA lo an proceeds 106,081,000 14,946,136 (91,134,864) 14% To tal financ ing so urc e s/ (use s) 106,081,000 14,946,136 91,134,864 14% Net c hange in fund balance s (207,592,535) 11,196,867 467,719,334 -5% Fund balance July 1, 2018 789,451,200 498,270,206 (291,180,994) 63%					
Other financing sources/(use s) Thansfer in 182,214,300 139,401,894 (42,812,406) 77% Thansfer out (182,214,300) (139,401,894) 42,812,406 77% THFA loan proceeds 106,081,000 14,946,136 (91,134,864) 14% Total financing sources/(uses) 106,081,000 14,946,136 91,134,864 14% Net change in fund balances (207,592,535) 11,196,867 467,719,334 -5% Fund balance July 1, 2018 789,451,200 498,270,206 (291,180,994) 63%	To ta l Exp e nd iture s/ Exp e nse s	941,420,548	587,871,556	353,548,992	62%
Transfer in 182,214,300 139,401,894 (42,812,406) 77% Transfer out (182,214,300) (139,401,894) 42,812,406 77% TIFIA loan proceeds 106,081,000 14,946,136 (91,134,864) 14% Total financing sources/(uses) 106,081,000 14,946,136 91,134,864 14% Net change in fund balances (207,592,535) 11,196,867 467,719,334 -5% Fund balance July 1, 2018 789,451,200 498,270,206 (291,180,994) 63%	Exc e ss re ve nue s o ve r (und e r) e xp e nd iture s/ e xp e nse s	(313,673,535)	(3,749,269)	376,584,470	1%
Thansfer out (182,214,300) (139,401,894) 42,812,406 77% TIFFA loan proceeds 106,081,000 14,946,136 (91,134,864) 14% Total financing sources/(uses) 106,081,000 14,946,136 91,134,864 14% Net change in fund balances (207,592,535) 11,196,867 467,719,334 -5% Fund balance July 1, 2018 789,451,200 498,270,206 (291,180,994) 63%		100 01 1 000	100 101 001	(40.040.400)	55 00
TilFIA loan proceeds 106,081,000 14,946,136 (91,134,864) 14% Total financing sources/(uses) 106,081,000 14,946,136 91,134,864 14% Net change in fund balances (207,592,535) 11,196,867 467,719,334 -5% Fund balance July 1, 2018 789,451,200 498,270,206 (291,180,994) 63%					
To tal financing sources/(uses) 106,081,000 14,946,136 91,134,864 14% Net change in fund balances (207,592,535) 11,196,867 467,719,334 -5% Fund balance July 1, 2018 789,451,200 498,270,206 (291,180,994) 63%					
Netchange in fund balances (207,592,535) 11,196,867 467,719,334 -5% Fund balance July 1, 2018 789,451,200 498,270,206 (291,180,994) 63%	÷				
Fund balance July 1, 2018 789,451,200 498,270,206 (291,180,994) 63%	lotal imancing sources/(uses)	106,081,000	14,946,136	91,134,864	14%
Fund balance July 1, 2018 789,451,200 498,270,206 (291,180,994) 63%	Netchange in fund balances	(207,592,535)	11,196,867	467,719,334	-5%
000	Fund balance July 1, 2018				63%
	Fund balance June 30, 2019	\$ 581,858,665	\$ 509,467,073	\$ 176,538,340	88%

						s	PECIAL REVENUE FUNI	DS					ENTERPRISE FUND	C APITAL PRO JEC	IS FUNDS		
			MEASU	URE A SAIES TAX		TRANSPO R	TRANSPORTATION DEVELOPMENT ACT										
	GENERALFUND	PSP/ SAFE	WESTERN COUNTY CO	DACHELIA VALLEY	PAIO VERDE VAILEY	LO CALTRANSPO REATIO N FUND	STATE TRANSIT ASSISTANCE	STATE OF GOOD REPAIR	TRANSPORTATION UNIFORM MITIGATION FEE (TUMF)	COACHEILA VAILEY RAIL	O THER AGENCY PRO JEC IS	SB132	TO ILO PERATIO NS	COMMERCIALPAPER	SAIES TAX BONDS	DEBT SERVICE	COMBINED TO TAL
Revenues Sales tax	s - s		\$ 156.934.682 \$	43.238.756	A 1 001 FFE	\$ 103.819.440 \$	23.497.584	\$ 3,704,206	s .		s - s					s - s	332,226,225
Same s tax Federal reimbursements	4.955.538		5 150,934,082 \$	43,238,736	\$ 1,031,557	\$ 103,819,440 \$	23,497,584	\$ 3,704,206		1.224.943						2,797,222	67,752,677
State reimbursements	3,228,649	4,895,592	1.864.563							1,224,543		53.664.691				2,101,222	63,653,495
Local minbusements	153,393	175,232							4.999.813		515,765	33,004,051	4.089				9.863.622
Tansportation Uniform Mitigation Fee	100,050	110,202	4,010,000						29,970,342		010,100		4,000				29,970,342
Tell revenues									25,510,042				49,291,419				49,291,419
Toll violations and fee revenues													9,129,152				9,129,152
Otherwenues	18.616		3.064.845						18.000				.,,				3,101,461
Investment income	455,920	165,000		1,217,058	3	1.389.116	2,116,989	103,054	2,201,387	61.562	9,926	9	2,482,753	1,498,907	2.558.621	509.759	19,133,894
To tal revenues	8,812,116	5,235,824	229,018,224	44,455,814	1,031,560	105,208,556	25,614,573	3,807,260	37,189,542	1,286,505	525,691	53,664,700	60,907,413	1,498,907	2,558,621	3,306,981	584,122,287
Exp e nd iture s/ Exp e n.se s																	
Salaries and benefits	4,920,779	125,839	3,152,273	1,494					261,997	8,885	34,716	258,580	578,366				9,342,929
Professional and support																	
Pro fe ssio na l se rvic e s	3,319,072	322,955	3,235,168	8,672			16,810		136,087	1,749,015		1,821,060	1,027,669				11,636,508
Support costs	3,820,439	148,040	775,668	111					15,857	243	259	785	3,235,122				7,996,524
Total Professional and support costs	7,139,511	470,995	4,010,836	8,783			16,810		151,944	1,749,258	259	1,821,845	4,262,791		-		19,633,032
Projects and operations																	
Program operations - general	2,624,906	3,581,607	8,735,623						357,232		146,641	58,445	6,779,336				22,283,790
Eng ine e ring			2.558.221						3.263.712		435.876	7.289.613					13,547,422
Construction			21.850.897						988,134			30,306,584					53,145,615
De sig n Build			95,068,948									12,520,369					107,589,317
Right of way/land			16,587,246						525,203		(29,885)	2,598,084					19,680,648
Operating and capital disbursement	21,078,335		9,617,473	6,000,000		99,799,191	6,520,179	107,360									143,122,538
Special studies	1,300,183		27,858														1,328,041
Local streets and roads			45,127,138	14,955,465	986,657												61,069,260
Regional arterials				19,203,886													19,203,886
Total projects and operations	25,003,424	3,581,607	199,573,404	40,159,351	986,657	99,799,191	6,520,179	107,360	5,134,281		552,632	52,773,095	6,779,336				440,970,517
Debt service																	
Princ ip a l	12,460				-											25,965,000	25,977,460
Interest	5,031							-					27,956,791			43,590,738	71,552,560
Cost of issuance					-												
Payment to escrow agent																	
To tal debt service	17,491												27,956,791			69,555,738	97,530,020
Capitaloutlay	612,119		4,995,989										398,936				6,007,044
Depreciation					-								10,680,681				10,680,681
Loss on sale of land													3,707,333				3,707,333
To tal Expenditures/Expenses	37,693,324	4,178,441	211,732,502	40,169,628	986,657	99,799,191	6,536,989	107,360	5,548,222	1,758,143	587,607	54,853,520	54,364,234			69,555,738	587,871,556
Exc e ss revenues over (under) expenditure s'expenses	(28,881,208)	1,057,383	17,285,722	4,286,186	44,903	5,409,365	19,077,584	3,699,900	31,641,320	(471,638)	(61,916)	(1,188,820)	6,543,179	1,498,907	2,558,621	(66,248,757)	(3,749,269
Other financing sources/(uses)																	
Than sfer in	33,992,100	3,600,000	28,734,535	151,098		1,170,000			186,206	350,000		1,213,732			500,000	69,504,223	139,401,894
Tansferout	(2,208,600)	(3,820,400)	(85,607,072)	(534,800)	(44,900)	(26,203,200)	(500,700)	(757,884)	(1,425,845)	(95,900)		(1,020,700)	(4,309,273)		(9,924,300)	(2,948,320)	(139,401,894
Debtpmceeds					-												
TIFIA loan proceeds			14,946,136	·													14,946,136
To tal financing sources/(uses)	31,783,500	(220,400)	(41,926,401)	(383,702)	(44,900)	(25,033,200)	(500,700)	(757,884)	(1,239,639)	254,100		193,032	(4,309,273)		(9,424,300)	66,555,903	14,946,136
Netchange in fund balances	2,902,292	836,983	(24,640,679)	3,902,484	3	(19,623,835)	18,576,884	2,942,016	30,401,681	(217,538)	(61,916)	(995,788)	2,233,906	1,498,907	(6,865,679)	307,146	11,196,867
Fund balance July 1, 2018	26,040,494	9,238,957	276,997,302	52,068,076	557	110,435,854	88,143,341	3,699,392	78,409,987	3,266,323	3,142	(268,754)	(277,767,334)	21,576,316	95,343,644	11,082,909	498,270,206
Fund balance June 30, 2019	\$ 28,942,786 \$	10,075,940	\$ 252,356,623 \$	55,970,560	\$ 560	\$ 90,812,019 \$	106,720,225	\$ 6,641,408	\$ 108,811,668	\$ 3,048,785	\$ (58,774) \$	(1,264,542)	\$ (275,533,428)	\$ 23,075,223 \$	88,477,965	\$ 11,390,055	509,467,073

AGENDA ITEM 7C

RIVI	ERSIDE COUNTY TRANSPORTATION COMMISSION
DATE:	September 23, 2019
то:	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, 2019; and
- 2) Forward to the Commission for final action.

BACKGROUND INFORMATION:

Prior to Fiscal Year 2013/14, the Commission's quarterly investment reports reflected investments primarily concentrated in the Riverside County Pooled Investment Fund. Other investments included the state Local Agency Investment Fund and mutual funds. 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 determined it would be prudent to engage an investment manager for the bond proceeds and other required funds. Additionally, the Commission desired to engage an investment manager to provide investment advisory and management services related to the Commission's operating funds.

In May 2013, following a competitive procurement, the Commission awarded two investment management services agreements to Logan Circle Partners, L.P. (Logan) for the 91 Project's proceeds generated from the issuance of sales tax revenue bonds and toll revenue bonds and to Payden & Rygel Investment Management (Payden & Rygel) for Commission operating funds. At its April 2017 meeting and based on a competitive procurement, the Commission awarded an investment management services agreement to Logan related to the issuance of the sales tax revenue bonds for the I-15 ELP.

Commencing in July 2013, Logan invested the 91 Project debt proceeds and subsequent 91 Project equity contributions in separate accounts of the Short-Term Actively Managed Program (STAMP). Consistent with financing expectations, the Commission expended substantially 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 authorized Payden & Rygel to make specific investments for the Commission's operating funds beginning with the third quarter of FY 2014/15.

In July 2017, the I-15 ELP project and 91 Project completion financing (2017 Financing) was completed and sales tax bond proceeds approximating \$154.6 million were received. Logan invested the 2017 Financing debt proceeds in accounts of a separate STAMP portfolio during the first quarter of FY 2017/18.

The quarterly investment report for the fourth quarter of FY 2018/19, as required by state law and Commission policy, reflects the investment activities resulting from the 91 Project, 2017 Financing, and available operating cash. 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;
- Logan Circle Partners, L.P. Short Duration Second Quarter 2019 Review;
- Payden & Rygel Operating Portfolio by Investment Category;
- Payden & Rygel Operating Portfolio Transaction Report;
- Payden & Rygel Operating Portfolio Second Quarter 2019 Review; and
- County of Riverside Investment Report for the Quarter Ended June 30, 2019.

The Commission's investments were in full compliance with the Commission's investment policy adopted on March 13, 2019 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.

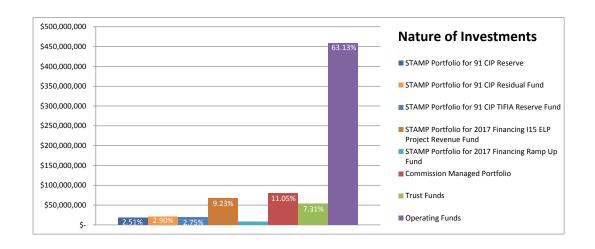
Attachments:

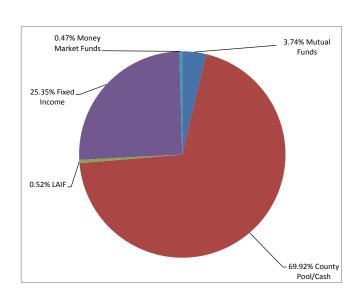
- 1) Investment Portfolio Report
- 2) 91 CIP STAMP Portfolio by Investment Category
- 3) 91 CIP STAMP Portfolio by Account
- 4) 91 CIP STAMP Portfolio Transaction Report by Account
- 5) 91 CIP STAMP Portfolio Summary of Investments
- 6) 91 CIP STAMP Portfolio Toll Revenue Series A & Series B Reserve 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) Logan Circle Partners, L.P. Short Duration Quarterly Review
- 18) Payden & Rygel Operating Portfolio Quarterly Review
- 19) County of Riverside Investment Report

Riverside County Transportation Commission Investment Portfolio Report

Investment Portfolio Report	
Period Ended: June 30, 2019	

	FAIR VALUE	RATING MOODYS / S&P	COUPON RATE	PAR VALUE	PURCHASE DATE	MATURITY DATE	YIELD TO MATURITY	PURCHASE COST	MARKET VALUE	UNREALIZED GAIN (LOSS)
OPERATING FUNDS City National Bank Deposits County Treasurer's Pooled Investment Fund Local Agency Investment Fund (LAIF) Subtotal Operating Funds	11,157,040 443,782,876 3,800,672 458,740,588	A3/BBB+ Aaa-bf/AAA-V1 N/A	N/A N/A N/A				N/A 2.35% N/A			
FUNDS HELD IN TRUST County Treasurer's Pooled Investment Fund: Local Transportation Fund Subtotal Funds Held in Trust	53,084,510 53,084,510	Aaa-bf/AAA-V1	N/A				2.35%			
COMMISSION MANAGED PORTFOLIO US Bank Payden & Rygel Operating	53,113,466				See attach	ned report for de				
First American Government Obligation Fund Subtotal Commission Managed Portfolio	27,192,931 80,306,397	N/A	N/A				N/A			
STAMP PORTFOLIO for 91 CIP										
Series A & Series B Reserve Fund	18,230,211					ned report for de				
Residual Fund Required Retained Balance TIFIA Reserve Fund	21,062,840 19,975,564					ned report for de ned report for de				
Subtotal STAMP Portfolio - 91 CIP	59,268,615				ooo anao.	iou repeit ioi de	id.io			
STAMP PORTFOLIO for 2017 Financing										
Sales Tax I15 ELP Project Revenue Fund Sales Tax Revenue Fund	67,069,236				See attach	ned report for de ned report for de	tails			
Ramp Up Fund	8,201,648				See attach	ned report for de	tails			
Subtotal STAMP Portfolio - 2017 Financing TOTAL All Cash and Investments	75,270,883 726,670,992									







91 CIP STAMP Portfolio by Investment Category for quarter ended June 30, 2019

									V . G !!		Base Net Total			
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
256350023	MIM-Sr Lien Reserve Fund-1	3137EADB2	Agency	Federal Home Loan Mortgage Corporation	01/13/2022	05/15/2015	950,000.00	942,921.50		964,031.50	14,308.39	2.375	1.778	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137EADR7 3135G0D75	Agency Agency	Federal Home Loan Mortgage Corporation Federal National Mortgage Association, Inc.	05/01/2020 06/22/2020	05/15/2015 05/06/2015	475,000.00 600,000.00	471,527.75 593,490.00		472,287.75 596,940.00	(2,109.38)	1.375	2.062	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	3134G9V38	Agency	Federal Home Loan Mortgage Corporation	07/27/2021	08/28/2018	250,000.00	245,225.00	07/27/2019	249,242.50	2,642.95	1.500	2.247	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3134GTAE3 3134GTBJ1	Agency Agency	Freddie Mac Freddie Mac	09/27/2021	04/30/2019	550,000.00 500,000.00	550,165.00 499,950.00	09/27/2019	550,671.00 500,000.00	573.55 43.88	2.700	2.189	AAA AAA
256350021	MIM-RCTC 2013 Residual Fund	3130AGE68	Agency	Federal Home Loan Banks Office of Finance	11/09/2021	05/08/2019	750,000.00	749,812.50	08/09/2019	750,217.50	394.48	2.625	2.536	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3135G0D75 3137EADR7	Agency	Federal National Mortgage Association, Inc. Federal Home Loan Mortgage Corporation	06/22/2020 05/01/2020	06/07/2019	650,000.00 500,000.00	646,269.00 496,885.00		646,685.00 497,145.00	207.04	1.500	2.026	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137EADB2	Agency	Federal Home Loan Mortgage Corporation	01/13/2022	06/06/2019	500,000.00	505,766.50		507,385.00	1,759.95	2.375	1.778	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3134GTBJ1 3136G4TH6	Agency Agency	Freddie Mac Federal National Mortgage Association, Inc.	04/01/2021 01/30/2020	06/11/2019	600,000.00 300,000.00	600,027.60 300,289.38		600,000.00 300,276.00	0.00 8.01	2.600	2.584	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3130AFEN3	Agency	Council of Federal Home Loan Banks	05/08/2020	06/13/2019	600,000.00	599,734.20		599,712.00	(35.93)	2.385	2.222	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3130AG5X9 313384JQ3	Agency	Federal Home Loan Banks Office of Finance Federal Home Loan Banks Office of Finance	10/09/2020 07/26/2019	06/13/2019 06/28/2019	500,000.00	500,300.00 998,475.69	10/09/2019	500,365.00 998.470.00	108.59 (5.69)	2.520	2.246	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137ABFH9	Agency Agency CMO	Federal Home Loan Mortgage Corporation	06/25/2021	00/28/2019	149,000.00	152,765.01		152,920.19	233.71	3.989	2.331	AAA AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	3137AH6C7	Agency CMO	Federal Home Loan Mortgage Corporation	07/25/2021	06/07/2019	350,000.00 222,957,13	356,193.36		356,979.00	942.54	3.230	2.061	AAA
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3136A5KR6 3136ADFF1	Agency CMO Agency CMO	Federal National Mortgage Association, Inc. Federal National Mortgage Association, Inc.	10/25/2022 04/25/2023	06/10/2019	155,392,21	221,284.95 153,158.45		221,478.92 153,491.76	192.24 348.15	1.750	2.332	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137AS7D0	Agency CMO	Federal Home Loan Mortgage Corporation	04/15/2039	06/14/2019	220,291.57	218,639.38		221,223.40	2,597.88	2.000	1.729	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	38376PRM4 31397ALN1	Agency CMO Agency CMO	Government National Mortgage Association Federal Home Loan Mortgage Corporation	05/20/2038 04/15/2032	06/18/2019	50,136.30 224,638.13	50,386.98 224,497.74		50,523.85 224,725.74	122.54 226.41	4.000 2.744	2.489	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38378BXQ7	Agency CMO	Government National Mortgage Association	01/16/2036	06/17/2019	264,645.53	261,999.08		262,155.22	219.25	1.537	3.259	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137B6DF5 3136AGFQ0	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal National Mortgage Association, Inc.	11/15/2026 12/25/2038	06/18/2019	201,257.02 207,188.54	199,165.83 209,802.68		201,218.78 209,875.78	2,078.94 29.34	2.000 3.500	1.981 2.561	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38374C4J7	Agency CMO	Government National Mortgage Association	07/20/2020	06/14/2019	97,927.85	99,090.75		99,323.32	195.25	5.500	2.139	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	3137B3HX9 38377YTL4	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	07/15/2038	06/20/2019	120,119.69 237,037,86	119,744.32 234.148.96		120,684.25 233,591.33	939.67	2.844	2.587	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38378WUY7	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	06/20/2041	06/12/2019	202,314.38	202,630.50		203,637.52	1,000.90	2.500	2.097	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	38378BCG2	Agency CMO	Government National Mortgage Association	03/16/2037 01/25/2023	06/25/2019	152,398.94	151,446.44 204,101.56		151,295.57	(122.80) (423.62)	2.105	2.686	AAA
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137B1UG5 38378BSZ3	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Government National Mortgage Association	04/16/2040	06/25/2019	200,000.00 255,171.63	253,736,29		203,668.00 253,558.95	(144.45)	2.637	2.037	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137BDKF2	Agency CMO	Federal Home Loan Mortgage Corporation	09/15/2040	06/25/2019	25,363.26	25,824.96		26,035.38	200.20	3.500	2.150	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137AJMF8 38378CNY9	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	10/25/2021 11/20/2038	06/07/2019	332,874.26 200,000,00	338,127.43 202,593.75		338,656.28 202,582.00	660.05	2.968	2.032	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3136AGZA3	Agency CMO	Federal National Mortgage Association, Inc.	09/25/2030	06/25/2019	34,127.98	34,355.95		34,541.61	178.60	3.000	2.206	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137AUPE3 3137AXHP1	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	06/25/2022	06/28/2019	200,000.00 150,000.00	201,773.44 152,232.42		201,652.00 152,214.00	(121.44)	2.396	2.050	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137ATRW4	Agency CMO	Federal Home Loan Mortgage Corporation	05/25/2022	06/28/2019	300,000.00	302,496.09		302,151.00	(345.09)	2.373	2.056	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137A2B26 3137A6B27	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	08/25/2020 10/25/2020	06/13/2019 06/27/2019	221,997.19 249,167.73	224,633.41 254,657.20		224,443.60 254,432.65	(90.78) (224.55)	3.808 4.333	2.383	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	38377RVK8	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	04/20/2039		101,812.96	103,844.22		102,955.30	245.27	3.000	2.488	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1	3137AJMF8 38375XCM4	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation	10/25/2021	08/05/2015	28,532.08	29,519.56		29,027.68	165.06	2.968 5.000	2.032	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38375XCM4 38376GB33	Agency CMO Agency CMO	Government National Mortgage Association The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	10/16/2044	05/14/2019 01/23/2015	70,118.31 116,259.19	72,104.08 119,336.02		72,474.28 116,494.03	391.72 (211.66)	3.500	2.917	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137ASNH3	Agency CMO	Federal Home Loan Mortgage Corporation	09/25/2021	07/03/2013	33,505.53	32,742.49		33,371.51	(35.01)	1.459	2.538	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137ATRW4 3137AUPE3	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	05/25/2022		282,110.00 379,000.00	278,085.13 366,344.03		284,132.73 382,130.54	5,087.86 7,632.51	2.373	2.056	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	38377RSZ9	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	06/16/2039		43,304.22	44,663.48		43,847.69	(55.50)	4.500	2.287	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3136A72D3 3136A5KR6	Agency CMO Agency CMO	Federal National Mortgage Association, Inc. Federal National Mortgage Association, Inc.	04/25/2022 10/25/2022	07/03/2013	289,408.36 74,021.77	274,937.94 73,003.96		291,769.93 73,531.00	6,487.15 375.17	2.482 1.750	2.052 2.332	AAA 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		142,066.40	786.34	2.573	2.040	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378B7F0 38378CRT6	Agency CMO Agency CMO	Government National Mortgage Association The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	12/16/2042 10/20/2040	05/22/2014	450,000.00 47,105,41	427,324.22 45,486.16		429,489.00 47,258.97	(7,349.10) 1.327.71	2.273	3.301 1.874	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378HXH4	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	09/16/2027	03/08/2019	16,834.78	16,326.91		16,472.49	125.57	1.250	2.184	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38377JZ89 38378TAF7	Agency CMO Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	10/20/2039 07/20/2041	07/05/2013	45,714.90 116,501.50	47,113.13 116,519.06		46,892.51 117,427.68	178.27 1,041.18	3.500 2.500	2.338	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	38375KCX8	Agency CMO	Government National Mortgage Association	01/20/2037	09/18/2018	882.42	888.90		881.41	(1.01)	5.500	2.623	AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38377F2N0 3137B4HD1	Agency CMO Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities Federal Home Loan Mortgage Corporation	06/20/2038 12/15/2042	09/28/2018	78.07 45.038.16	77.93 46.515.98		77.97 47.347.26	(0.09)	3.000 4.500	2.383	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	38377LQT8	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	12/20/2037		10,791.72	10,795.58		10,788.70	12.11	3.000	2.339	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	31398QTP2 3137A5FP4	Agency CMO	Federal Home Loan Mortgage Corporation	05/15/2038	06/26/2018	62,750.13 86,850.53	63,978.17 86,860.35		63,405.87 87,045.94	8.44 243.90	4.500 2.500	2.950 2.212	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137A5FP4 38376T5Z1	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	01/15/2021 01/16/2039	01/26/2015	86,850.53 71,126.87	74,309.79		87,045.94 72,547.98	(681.47)	3.000	2.212	AAA AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1	38376WA62	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	10/20/2039	03/19/2019	199,689.93 37,435,52	204,713.32		208,536.20 37,294,76	3,416.04	4.000	2.546	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38375CBH2 38380AZ34	Agency CMO Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	03/16/2035	03/19/2019	37,435.52 134,902.24	37,207.40 138,680.57		37,294.76 137,434.36	4.27 (570.28)	1.250 3.000	2.895 2.640	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378CDK0	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	03/20/2035	03/16/2018	16,646.24	16,724.27		16,687.86	21.53	3.000	2.390	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378AWX5 38378DDC6	Agency CMO Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	01/20/2036 04/20/2038	03/28/2018 06/20/2018	72,456.35 98,124.98	72,846.93 98,788.08		72,845.44 98,435.05	225.27 59.15	3.000	2.321 2.772	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	38379HLE3	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	05/20/2043	10/18/2018	109,154.38	109,000.88		111,831.93	2,867.12	3.500	2.445	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378VC45 38377JM59	Agency CMO Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	12/16/2041 10/20/2039	11/23/2018	145,530.42 81,124.70	140,277.69 79,096.58		144,824.60 80,819.67	4,069.14 1,489.13	2.250	2.391	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137B5A60	Agency CMO	Federal Home Loan Mortgage Corporation	10/15/2028	03/20/2019	25,090.68	24,808.42		25,185.78	373.43	2.500	2.284	AAA
256350023 256350021	MIM-Sr Lien Reserve Fund-1 MIM-RCTC 2013 Residual Fund	3136ADFF1 3137A1N90	Agency CMO Agency CMO	Federal National Mortgage Association, Inc.	04/25/2023	06/10/2019 06/26/2018	146,759.31 65,000.00	144,649.65 65,594.14		144,964.44 65,514.15	328.81 319.32	1.500 3.531	2.312	AAA AAA
256350021	MIM-RCTC 2013 Residual Fund	3137ABFH9	Agency CMO	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	06/25/2021	03/15/2019	206,000.00	209,846.41		211,419.86	2,066.21	3.989	2.331	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund		Agency CMO	Federal Home Loan Mortgage Corporation	10/25/2020	05/18/2018	7,018.27	6,931.91		6,988.16	22.84	1.781	2.374	AAA
256350021		38378BXQ7 31397LUK3	Agency CMO Agency CMO	Government National Mortgage Association Federal National Mortgage Association, Inc.	01/16/2036 06/25/2023	06/17/2019 10/10/2018	196,033.73 162,355.98	194,073.39 165,628.46		194,189.05 166,093.41	162.41 1,654.02	1.537 4.500	3.259 2.231	AAA AAA
256350021		3136A5KR6	Agency CMO	Federal National Mortgage Association, Inc.	10/25/2022	01/25/2019	113,708.13	112,144.64		112,954.25	576.32	1.750	2.332	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3137A2PV7 3137A1LC5	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	09/15/2022 08/15/2020	06/03/2019 01/17/2018	32,624.14 5,967.88	32,053.21 5,948.30		32,676.99 5,946.93	619.53 (7.62)	1.500 2.000	1.380 2.800	AAA AAA
256350021	MIM-RCTC 2013 Residual Fund	3137A5FP4	Agency CMO	Federal Home Loan Mortgage Corporation	01/15/2021	01/30/2018	31,047.36	31,124.98		31,117.22	38.64	2.500	2.212	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund		Agency CMO Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	03/16/2035	03/19/2019 01/30/2018	65,672.93 29,963.24	65,272.74 30,239,46		65,426.00 30,038.14	7.49	1.250 3.000	2.895	AAA AAA
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91 CIP STAMP Portfolio by Investment Category for quarter ended June 30, 2019

West															
Column C	Source			Security Type		Final				Next Call					Summarized
March Marc	Account	. recount	racintifici	Category	Issuer	Maturity						Gain/Loss			Credit Rating
Mode															
March Marc				Agency MBS	Government National Mortgage Association				246,759.71						
March College March College March				Agency MBS Agency MBS	Government National Mortgage Association Government National Mortgage Association										
Model C. 100 April C. 100 Apri	256350018	MIM-RCTC 91 TIFIA Reserve 362	0A9T35	Agency MBS	Government National Mortgage Association	11/15/2024	06/13/2019	198,662.26	205,134.30		206,108.12	910.78	4.000	1.986	AAA
Mode C. Pich Sees Section				Agency MBS Agency MBS	Government National Mortgage Association The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities		0.01.1=1.=0.17								
March 1976 March 1976 March March	256350018	MIM-RCTC 91 TIFIA Reserve 313	97UPF0	Agency MBS	Federal National Mortgage Association, Inc.	06/25/2021	06/10/2019	316,124.31	321,310.73		321,934.67	737.88	3.763	2.183	AAA
March College Colleg															
Mode	256350018	MIM-RCTC 91 TIFIA Reserve 313	8EJRP5	Agency MBS	Federal National Mortgage Association, Inc.	06/01/2021	06/18/2019	151,574.41	156,146.87		156,612.74	480.28	4.356	2.155	AAA
March Marc				Agency MBS											
March 1988	256350018	MIM-RCTC 91 TIFIA Reserve 313		Agency MBS		01/25/2028	0.07=17=0.17	150,000.00	163,248.05		162,687.00	(561.05)	3.600	2.482	AAA
Miscael Co. 17th Authors 175 Author	250550010			Agency MBS											
Mile					Federal Home Loan Mortgage Corporation Multi Class Mortgage Participation Certificate Agre										
Mode 17 18 18 Acc. 18															
Mode Corp. 1795				Agency MBS Agency MBS											
Mile		MIM-RCTC 91 TIFIA Reserve 313		Agency MBS	Federal Home Loan Mortgage Corporation	09/25/2022		203,987.61				(517.43)		2.183	AAA
Michael Land Responsibility Mich					The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities										
Miles List Secure 100, 100, 100, 100, 100, 100, 100, 10	256350023	MIM-Sr Lien Reserve Fund-1 313	81PEB0	Agency MBS	Federal National Mortgage Association, Inc.	11/01/2020	09/26/2014	248,491.72	261,654.01		251,033.79	235.92	3.370	2.305	AAA
Section Miles Line Section 1111															
Miles Description 1,11/1992 Miles Description 1,11/1992 1,11/1992 1,11/1993 1,1/1993 1,1/1993 1,1/1993 1,1/1993 1,1/1993 1,1/1993 1,	256350023	MIM-Sr Lien Reserve Fund-1 313	81SVJ8	Agency MBS	Federal National Mortgage Association, Inc.	11/01/2021	077-07-07-0	106,960.27	107,495.08		109,494.16	2,107.46	3.330	2.198	AAA
Miles Law Basser Bank 1888 1877 April Name Mergan Assertion, Ex. 060(20) 060(20) 180(20)				Agency MBS	Federal National Mortgage Association, Inc.										
Miles Line Section Line L	256350023			Agency MBS	Federal National Mortgage Association, Inc.	09/01/2021		130,000.00	132,747.27		134,494.10	2,597.75	3.770	2.084	AAA
March Lan Bourney Hurls 1414-0414 Appear Miles Appear Miles				Agency MBS	Federal National Mortgage Association, Inc.										
		MIM-Sr Lien Reserve Fund-1 313 MIM-Sr Lien Reserve Fund-1 314													
		MIM-Sr Lien Reserve Fund-1 313					08/29/2016								
				Agency MBS Agency MBS			12/11/2014								
1959/003 MINS Line Reserve Fload 1978/1045 Ages Mills Mi				Agency MBS	Federal National Mortgage Association, Inc.		02/21/2019								AAA
							10/28/2016								
Seption Mark Lan Recest Paul J. 38778EX Agency MIS The Comment National Macrage Association (Incurrence) Early Paul Paul Paul Paul Paul Paul Paul Paul		MIM-Sr Lien Reserve Fund-1 383	78B6A2	Agency MBS	Government National Mortgage Association			113,075.20	109,510.68			(3,090.27)			AAA
							08/29/2016								
	256350023	MIM-Sr Lien Reserve Fund-1 313	81Q6B7	Agency MBS	Federal National Mortgage Association, Inc.	06/01/2021		181,995.11	201,843.96		189,089.28	(831.33)	4.295	2.105	AAA
25.05.0023 MM-Sr Les Recurer Fasel 38.787RN7 Agency MBS Governmen National Mortages Association, Inc. 0.001/1/22 1025/2016 298, 120-88 296,855.9 - 202,124.9 (4,207.73) 2.79 2.20															
						09/16/2055		149,975.58	146,144.17		145,921.74				
265500221 MMS Line Reserve Funcil				Agency MBS											
25550022 MM NS Lien Reserve Fund-1 31174CH4 Agesty MBS Federal National Mergage Association, Inc. 03010221 11072018 130.0174.5															
26500020 MM-St Lien Reserve Fund-1 31810[854 Agency MISF Federal National Mortagge Association, Inc. 12011/2009 01/17/2018 20.071 20.072 20.					Federal Home Loan Mortgage Corporation										
25650021 MM-RCTC 2018 Residual Fund 3141684 Meey MBS Federal National Mortague Association, Inc. 12011/2020 1017/2018 52,747.4 53,530 20,993.26 -20,953.19 202.27 3840 20,990. AAA 25650021 MM-RCTC 2018 Residual Fund 313181878 Agency MBS Federal National Mortague Association, Inc. 1010/2011 102/2018 52,747.4 53,530 1.85.97 60,727 3840 20,990 AAA 25650021 MM-RCTC 2018 Residual Fund 313181878 Agency MBS Federal National Mortague Association, Inc. 1010/2011 0227/2010 22,980 35,580 1.85.97 30,100 2.98 AAA 25650021 MM-RCTC 2018 Residual Fund 313782CW4 Agency MBS Federal Residual Composition 40,000 40,				Agency MBS											
25653002 MIM-RCTC 2013 Residual Fund 31818VJ8 Agency MBS Federal National Mertages Association, in: 1101/10/21 02/32/2019 \$5.566.21 \$5.996.66 \$7.995.52 1,685.97 3.30 2.198 AAA 25653002 MIM-RCTC 2013 Residual Fund 3128MMP7 Agency MBS Federal Home Land Mortage Corporation 0.001/2077 0.001/2019 223,910.08 229,90.48 226,032.75 3,105.01 2.50 2.149 AAA 25653002 MIM-RCTC 2013 Residual Fund 3128MMP7 Agency MBS Federal Home Land Mortage Corporation 0.001/2077 0.001/2019 0.00		MIM-RCTC 2013 Residual Fund 314		Agency MBS	Federal National Mortgage Association, Inc.										
26509021 MM-RCTC 2013 Residual Fund 3128MMP73 Agency MBS Federal Home Low Mortgage Corporation 0.001/2027 0.01/202101 223,910.85 245,935.37 3,420.39 2.500 2.145 AAA 265050021 MM-RCTC 2013 Residual Fund 3137B2CW4 Agency MBS Federal Home Low Mortgage Corporation 0.0072070 0.00															
25659002 MIM-RCTC 2018 Residual Fund 3178/12/CW4 Agency MBS Federal Mortagage Association, the 100000000000000000000000000000000000		MIM-RCTC 2013 Residual Fund 312		Agency MBS	Federal Home Loan Mortgage Corporation										AAA
256350021 MIM-RCTC 2013 Residual Fund 318LIW62 Agency MBS Federal National Mortgage Association, Inc. 1201/120218 50,853.62 61,756.99 126,096.02 309.67 2.505 2.505 AAA 256350021 MIM-RCTC 2013 Residual Fund 3138/LRZ3 Agency MBS Federal Home Lann Mortgage Corporation 0.225/20022 01/25/2018 2.6,785.03 2.6,416.75 2.6,639.32 122.27 1.749 2.075 AAA 256350021 MIM-RCTC 2013 Residual Fund 3137AWG6 Agency MBS Federal Home Lann Mortgage Corporation 0.4025/20022 52,742.68 51,761.99 52,833.29 324.55 1.839 2.075 AAA 256350021 MIM-RCTC 2013 Residual Fund 3137B/LUF7 Agency MBS Federal Number Lann Mortgage Association, Inc. 0.675/20021 0.315/2019 1.58,062.16 160.334.30 160,967.34 932.47 3.763 2.183 AAA 256350021 MIM-RCTC 2013 Residual Fund 3109/LUF7 Agency MBS Federal Number Lann Mortgage Association, Inc. 0.675/20021 0.315/2019			18AU48	Agency MBS	Federal National Mortgage Association, Inc.										AAA
256350021 MIM-RCTC 2013 Residual Fund 3138 RZ23 Agency MIS Federal National Mortgage Association, Inc. 0801/2021 110/22/018 60.878.50.3 6.416.75 62.553.87 1.013.56 3.840 2.205 AAA 256350021 MIM-RCTC 2013 Residual Fund 3137AXIVIN			878KW47 81.1W62												
26350021 MIM-RCTC 2013 Residual Fund 3137AWQG 324.51 37.54 32.12 AAA A56350021 MIM-RCTC 2013 Residual Fund 3137B IUF7 Agency MBS Federal National Mortgage Association in 60.675.70021 3157.2019 158,062.16 160,334.30 160.967.34 324.51 37.54 32.183 AAA A56350021 MIM-RCTC 2013 Residual Fund 3137B IUF7 Agency MBS Federal National Mortgage Association in 60.675.70022 60.175.2018 15.480.30 15.252.93 15.408.00 97.99 1.785 2.022 AAA A56350021 MIM-RCTC 2013 Residual Fund 3138 IUF7 Agency MBS Federal National Mortgage Association 60.675.70022 60.175.2018 60.175		MIM-RCTC 2013 Residual Fund 313		Agency MBS	Federal National Mortgage Association, Inc.	08/01/2021	11/02/2018	60,853.62	61,756.91		62,553.87	1,013.56		2.205	AAA
256350021 MIM-RCTC 2013 Residual Fund 3137UFP Agency MBS Federal National Mortgage Association, Inc. Min-RCTC 2013 Residual Fund 3137BUFF Agency MBS Federal National Mortgage Association, Inc. Min-RCTC 2013 Residual Fund 3137BUFF Agency MBS Government National Mortgage Association Min-RCTC 2013 Residual Fund 3138L2GH4 Agency MBS Government National Mortgage Association, Inc. Min-RCTC 2013 Residual Fund 3138L2GH4 Agency MBS Federal National Mortgage Association, Inc. Min-RCTC 2013 Residual Fund 3138L2GH4 Agency MBS Federal National Mortgage Association, Inc. Min-RCTC 2013 Residual Fund 3138L2GH4 Agency MBS Federal National Mortgage Association, Inc. Min-RCTC 2013 Residual Fund 3138L2GH4 Agency MBS Federal National Mortgage Association, Inc. Min-RCTC 2013 Residual Fund 3138L3GH4 Agency MBS Federal National Mortgage Association, Inc. Min-RCTC 2013 Residual Fund 3138L3H23 Agency MBS Federal National Mortgage Association, Inc. Min-RCTC 2013 Residual Fund 3138L3H23 Agency MBS Federal National Mortgage Association, Inc. Min-RCTC 2013 Residual Fund 3138L3H23 Agency MBS Federal National Mortgage Association, Inc. Min-RCTC 2013 Residual Fund 3138L3H23 Agency MBS Federal National Mortgage Association, Inc. Min-RCTC 2013 Residual Fund 3138L3H23 Agency MBS Federal National Mortgage Association, Inc. Min-RCTC 2013 Residual Fund 3138L3H23 Agency MBS Federal National Mortgage Association, Inc. Min-RCTC 2013 Residual Fund 418L3H23 Agency MBS Federal National Mortgage Association, Inc. Min-RCTC 2013 Residual Fund 418L3H23 Agency MBS Federal National Mortgage Association, Inc. Min-RCTC 2013 Residual Fund 418L3H23 Agency MBS Federal National Mortgage Association, Inc. Min-RCTC 2013 Residual Fund 418L3H23 Agency MBS Federal National Mortgage Association, Inc. Min-RCTC 2013 Residual Fund 418L3H23 Agency MBS Agency MBS Federal National Mortgage Association, Inc. Min-RCTC 2				Agency MBS Agency MBS			01/25/2018						1.7 12		
256350021 MIM-RCTC 2013 Residual Fund 3620ARB67 Agency MBS Government National Mortgage Association 05/15/2025 06/10/2019 77,975.02 80,813.80 80,923.26 97.54 4,000 2,063 AAA 256350021 MIM-RCTC 2013 Residual Fund 3138LZGH4 Agency MBS Federal National Mortgage Association, Inc. 07/10/2012 11/7/2018 99,333.36 101,900.22 102,627.69 1,323.34 4,10 1,233.34 4,10 1,	256350021	MIM-RCTC 2013 Residual Fund 313	97UPF0	Agency MBS	Federal National Mortgage Association, Inc.	06/25/2021	007107-017	158,062.16	160,334.30		160,967.34	932.47	3.763	2.183	AAA
26350021 MIM-RCTC 2013 Residual Fund 3138L2GH4 Agency MBS Federal National Mortgage Association, Inc. 07/01/2021 12/19/2018 91,333.42 88,880.30 91,168.11 1,783.53 1,870 1,915 AAA 256350021 MIM-RCTC 2013 Residual Fund 3138LB23 Agency MBS Federal National Mortgage Association, Inc. 12/19/2018 99,833.36 101,900.22 102,627.69 1,323.43 1,410 2.293 AAA 256350021 MIM-RCTC 2013 Residual Fund 3138LB123 Agency MBS Federal National Mortgage Association, Inc. 12/19/2018 99,833.36 101,900.22 102,627.69 1,323.43 1,410 2.293 AAA 256350021 MIM-RCTC 2013 Residual Fund 16171FK5 Asset Backed Chase Issuance Turst 08/15/2019 07,825.00 11,827.54 114,881.55 (24,19) 8 1,580 2.382 AAA 256350021 MIM-RCTC 2013 Residual Fund 0.55657AC4 Asset Backed Bmw Vehicle Lease Trust 2017-1 0.5665.00 0.56657AC4 Asset Backed Honda Auto Receivables 2007-1 Owner Trust 0.56650021 MIM-RCTC 2013 Residual Fund 43814TAD4 Asset Backed Honda Auto Receivables 2007-1 Owner Trust 0.56650021 MIM-RCTC 2013 Residual Fund 43814TAD4 Asset Backed Honda Auto Receivables 2007-1 Owner Trust 0.56650021 MIM-RCTC 2013 Residual Fund 43814TAD4 Asset Backed Honda Auto Receivables 2007-1 Owner Trust 0.56650021 MIM-RCTC 2013 Residual Fund 0.55657AC4 Asset Backed Honda Auto Receivables 2007-1 Owner Trust 0.56650021 MIM-RCTC 2013 Residual Fund 0.55657AC4 Asset Backed Mortgage Association, Inc. 0.56650021 MIM-RCTC 2013 Residual Fund 0.55657AC4 Asset Backed Honda Auto Receivables 2007-1 Owner Trust 2017-1 2.400 AAA 0.56650021 MIM-RCTC 2013 Residual Fund 0.55657AC4 0.56650021															
256350021 MIM-RCTC 2013 Residual Fund 3183(1984 Agency MBS Federal National Mortrage Association, Inc. 107/2018 98.83.36 101,090.22 102,627.69 1,323.43 1.410 2.293 AAA 256350021 MIM-RCTC 2013 Residual Fund 01571FK5 Asset Backed Chase Issuance Trust 0.8615.20 1.180 0	256350021			Agency MBS		07/01/2021		91,333.42	88,850.30		91,168.11	1,783.53			
256350021 MIM-RCTC 2013 Residual Fund 161571FK5 Asset Backed Chase Issuance Trust 881529 01/25/2018 115,000.00 113,827.54 114,881.55 (24.19) 1.580 2.382 AAA 256350021 MIM-RCTC 2013 Residual Fund 055657AC4 Asset Backed American Express Credit Account Master Trust 80217-1 0218 Control of Contro				Agency MBS		03/01/2021									
256350021 MIM-RCTC 2013 Residual Fund 02587AAJ3 Asset Backed American Express Cedit Account Master Trust 02718 / 020000 0218,887,00 220,549,16 629,86 1,930 2,262 AAA 256350021 MIM-RCTC 2013 Residual Fund 05587AAJ3 65479AD4 48set Backed Honda Auto Receivables 2007-1 Owner Trust 05671AA 05/20/2020 1/29/2018 24,2276 24,449.96 24,449.96	250550021			Agency MBS Asset Backed											
256350021 MIM-RCTC 2013 Residual Fund 4814TAD4 Asset Backed Honda Auto Receivables 2007-1 Owner Trust 406712020 10/11/2018 200,000,00 196,375,00 199,756,00 2,386.67 2,050 2,128 AAA Asset Backed Nison Auto Lease Trust 2017-A 404/572020 2,2070 2,516 AAA 256350021 MIM-RCTC 2013 Residual Fund 5584PAD9 Asset Backed BMW Vehice Lease Trust 2017-2 402 402 402 403 404/572020 404/576.26 412,980.03 414,071.39 222.19 2,070 2,516 AAA 256350021 MIM-RCTC 2013 Residual Fund 5484PAD9 Asset Backed NAROT 17-C 404/576.26 412,980.03 414,071.39 222.19 2,070 2,516 AAA 404/576.26 412,980.03 414,071.39		MIM-RCTC 2013 Residual Fund 025		Asset Backed	American Express Credit Account Master Trust	02/18/2020		221,000.00	218,887.00		220,549.16	629.86			AAA
256350021 MIM-RCTC 2013 Residual Fund															
256350021 MIM-RCTC 2013 Residual Fund 65478HAD0 Asset Backed NAROT_1/C Receivables 2018-A Owner Trust 1.15		MIM-RCTC 2013 Residual Fund 654	79AAD4	Asset Backed	Nissan Auto Lease Trust 2017-A	04/15/2020		28,805.52	28,700.46		28,790.83	16.24		2.406	AAA
256350021 MIN-RCTC 2013 Residual Fund 64789DAD Asset Backed Nissan Auto Receivables 2018-A Owner Trust 05/16/2022 06/29/2018 85.000.00 84,561.72 85,443.70 686.88 2.650 2.223 AAA 256530021 MIN-RCTC 2013 Residual Fund 4789JAB2 Asset Backed John Deere Owner Trust 2019 101/52021 07.00/2019 155.000.00 104,995.21 105,618.45 621.97 2.650 2.160 AAA 266350021 MIN-RCTC 2013 Residual Fund 31680YAB3 Asset Backed Fifth firth duto Trust 2019-1 05/01/202 04/20/2019 155.000.00 154,991.46 155,642.5 681.66 2.259 AAA AAA AAA AAA AAA AAA AAA AAA AAA A															
256350021 MIM-RCTC 2013 Residual Fund 31680YAB3 Asset Backed Fifth Third Auto Trust 2019-1 05/16/2022 04/30/2019 155,000.00 154,991.46 155,674.25 681.66 2.660 2.259 AAA	256350021	MIM-RCTC 2013 Residual Fund 654	78DAD9	Asset Backed	Nissan Auto Receivables 2018-A Owner Trust	05/16/2022	06/29/2018	85,000.00	84,561.72		85,443.70	686.88	2.650	2.223	AAA
256350021 MIN-RCTC 2013 Residual Fund 51500VCC1 CD Landesbank Hessen-Thuringen Girozentrale 07/08/2019 06/18/2019 500,000.00 500,030.52 500,020.00 8.13 2.550 2.387 AAA	256350021	MIM-RCTC 2013 Residual Fund 515	00VCC1	CD	Landesbank Hessen-Thuringen Girozentrale	07/08/2019	06/18/2019	500,000.00	500,030.52		500,020.00	8.13	2.550	2.387	AAA
256350018 MIM-RCTC 91 TIFLA Reserve 6288VAA6 CMO NCUA Guaranteed Notes Trust 2011-R1 1007/2020 10/2/2019 24,440.71 24,29.25 24,478.11 48,73 2.869 2.687 AAA 2.66350013 MIM-ST Lien Reserve Fund-1 6288VAA6 CMO NCUA Guaranteed Notes Trust 2011-R1 1007/2020 10/2/2019 9,125.51 99,155.51 99,272.31 25,000 2.687 AAA															
256350021 MIM-RCTC 2013 Residual Fund 62888VAA6 CMO NCUA Guaranteed Notes Trust 2011-R1 10/07/2020 148,020.07 148,056.19 148,228.51 181.91 2.917 2.687 AAA	256350021	MIM-RCTC 2013 Residual Fund 628	88VAA6	CMO	NCUA Guaranteed Notes Trust 2011-R1	10/07/2020		148,002.07	148,056.19		148,228.51		2.917	2.687	
256350021 MIM-RCTC 2013 Residual Fund 6288UAB6 CMO NCUA Guaranteed Notes Trust 2010-R2 11/05/200 03/15/2019 169,716.21 169,968.14 169,840.10 (84.15) 2.937 2.345 AAA	256350021	MIM-RCTC 2013 Residual Fund 628	88UAB6	СМО	NCUA Guaranteed Notes Trust 2010-R2	11/05/2020	03/15/2019	169,716.21	169,968.14		169,840.10	(84.15)	2.937	2.345	AAA

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91 CIP STAMP Portfolio by Investment Category for quarter ended June 30, 2019

266350021 MIM-RCTC 266350021 MIM	IC 2013 Residual Fund	06051GEC9 46625HIS2 61747WAF6 637432MU6 89114QAS7 2254010AC5 404228HPN6 46625HKA7 0804569AB7 06051GFN4 05531FAU7 94974BGM6 375558BB8 780082AC7 06416CAC2 06406FAB9 49327M2P8 13607RAB6 17275RB66 172	Security Type Category Carporate Corporate Cor	Issuer The Goldman Sachs Group, Inc. Bank of America Corporation JPMorgan Chase & Co. Morgan Stantey National Rural Utilities Cooperative Finance Corporation The Toronto-Dominion Bank Dignity Health HSBC USA Inc. JPMorgan Chase & Co. Berkshire Hathaway Energy Company Bank of America Corporation BB&T Corporation BB&T Corporation BB&T Corporation BB&T Corporation BB&T Corporation BB&T Governor Corporation The Bank of New York Mellon Corporation Canadian Imperial Bank of Commerce Cisco Systems, Inc. Critieroup Inc. Bank of Montreal SunTrust Bank American Express Credit Corporation PNC Bank, National Association Manufacturers and Traders Trust Company Fifth Third Bank Citizens Bank, National Association Manufacturers Bank, National Association U.S. Bank National Association U.S. Bank National Association U.S. Bank National Association PNC Bank, National Association U.S. Bank National Association SunTrust Bank Citizens Bank, National Association U.S. Bank National Association PNC Bank, National Association U.S. Bank National Association SunTrust Bank American Express Company JP Morgan Securities LLC PPG Industries, Inc. Wisconsin Public Service Corporation Wisconsin Public Service Corporation Wisconsin Public Service Corporation	Final Maturity 03/15/2020 03/15/2020 07/12/2020 07/12/2020 07/12/2020 06/15/2020 07/12/2020 06/15/2020 07/10/2020 07/10/2020 07/10/2020 07/10/2020 07/12/2020 07/11/2020 07/11/2020 07/11/2020 07/11/2020 07/11/2020 07/11/2020 07/11/2020 07/11/2020 07/11/2020 07/11/2020 07/11/2020 07/11/2020	06/21/2019 06/21/2019 06/27/2018 06/29/2018 06/29/2018 04/22/2019 04/15/2019 04/15/2019 04/15/2019 06/29/2018 10/11/2018 06/29/2018 06/29/2018 06/29/2018 06/29/2018 06/29/2018 06/29/2019 06/12/2019 05/14/2019 06/18/2019 06/18/2019	200,000.00 200,000.00 140,000.00 200,000.00 200,000.00 200,000.00 200,000.00 100,000.00 250,000.00	Original Cost 208,651,00 207,806,00 142,963,00 142,963,00 199,972,00 199,972,00 29,977,00 29,977,00 29,475,00 29,537,00 29,537,00 29,537,00 29,475,50 29,140,00 193,480,00 247,367,00 194,126,00 194,126,00 197,801,00 247,367,50 197,801,00 247,367,50 197,881,00 247,367,50 197,881,00 247,367,50 197,881,00 247,981,00 247,4	Next Call Date	Base Market Value 204,116.00 206,476.00 143,108.00 210,066.00 200,118.00 200,000.00 200,118.00 200,000.00 23,974.08 99,973.00 249,897.50 299,983.00 200,688.00 135,396.90 200,688.00 193,310.00 199,596.00 199,698.00 149,677.50 454.666.50 199,776.00 100,179.00 249,537.50 249,537.50 249,537.50 249,537.50 249,537.50 249,537.50 258,837.50 249,537.50 258,837.50 264,538.70 264,538.70 264,538.70 264,538.70 264,538.70 264,538.70 264,538.70 265,688.70 266,688.70 266,688.70 266,688.70 266,688.70 267,688.70 268,68	713.07 1.865.94 1.396.21 1.269.21 1.455.2 3.23 3.24 (4.48) 207.32 90.56 294.84 152.66 807.64 999.28 1.341.08 2.098.15 47.51 47.51 47.51 64.50 5.013.23 506.39 10.88 954.70 1.93.84 2.821.29 (24.38) 1.291.12 1.724.63 4.973.45 3.430 1.431.01 289.20 78.00 395.00	5,375 5,625 4,400 5,750 4,250 2,125 2,350 2,400 2,250 2,400 2,250 2,400 2,250 2,400 2,250 2,100 1,600 1,600 1,600 1,600 1,600 2,900 2,100 2,900 2,100 2,500 2,100 2,500 2,100 2,500 2,100 2,500 2,100 2,500 2,500 2,500 2,500 2,500 2,500 2,500 2,500 2,500 2,500 2,500 2,500 2,500 2,500 2,500 3,115 2,805 2,875 2,9115 3,140 0,000	Yield Cr 2.444 2.444 2.245 2.280 2.280 2.471 2.282 2.410 2.944 2.404 2.408 2.269 2.398 2.285 2.294 2.268 2.285 2.294 2.403 2.285 2.294 2.403 2.285 2.294 2.403 2.285 2.294 2.403 2.295 2.2	Summarized Rating A
256350021 MIM-RCTC 256350021 MIM	IC 2013 Residual Fund IC 2014 Residual Fund IC 2015 Residual Fund IC 2015 Residual Fund IC 2016 Residual Fund IC 2017 Residual Fund IC 2018 Residual Fund IC 2018 Residual Fund IC 2019 Residual Fund IC 2019 Residual Fund IC 2019 Residual Fund	38141EA58 06051GEC9 46625HIS2 61747WAF6 637432MU6 89114QAS7 254010AC5 40428HPN6 46625HKA7 084659AB7 084659AB7 080651GFN4 05531FAU7 94974BGM6 375558BB8 780082AC7 06406FAB9 49474BGM6 172967LC3 06406FAB9 49327M2P8 13607RAB6 172967LC3 06367TPX2 86787EAS6 0258M0EES 0258M	Corporate Corpor	The Goldman Sachs Group, Inc. Bank of America Corporation PPMorgan Chase & Co. Morgan Stanley Morgan Stanley Morgan Stanley Morgan Stanley Morgan Stanley Morgan Stanley Morgan Chase & Co. Brack Stanley PPMorgan Chase & Co. Berk Shire Hathaway Energy Company Bank of America Corporation B&T Corporation BBAN GO Canada The Bank of Nova Scotia Bank of Montreal SamTrust Bank American Express Credit Corporation PNC Bank, National Association Manufacturers and Traders Trust Company Fifth Third Bank Citizens Bank, National Association U.S. Bank National Association DNC Bank, National Association U.S. Bank National Association DNC Bank, National Association U.S. Bank National Association DNC Bank, National Association DNC Bank, National Association U.S. Bank National Association DNC Bank, National Association DNC Bank Stanley Bank American Express Company J.P. Morgan Securities LLC DPG Industries, Inc. William DNC Bank Stanley Bank Sconsin Publis Service Corporation	03/15/2000 03/15/2000 07/01/2002 07/02/2002 07/02/2002 06/15/2002 06/15/2002 06/15/2002 06/15/2002 06/15/2002 06/15/2002 06/15/2002 06/2002 06/2002 06/2	06/21/2019 06/21/2019 06/27/2018 06/29/2018 06/29/2018 04/22/2019 04/15/2019 04/15/2019 04/15/2019 06/29/2018 10/11/2018 06/29/2018 06/29/2018 06/29/2018 06/29/2018 06/29/2018 06/29/2019 06/12/2019 05/14/2019 06/18/2019 06/18/2019	200,000.00 200,000.00 140,000.00 200,000.00 200,000.00 200,000.00 200,000.00 100,000.00 250,000.00	208,651.00 208,651.00 142,965.00 142,965.00 143,237.00 199,972.00 199,905.00 199,972.00 23,897.52 99,140.00 249,475.00 199,577.00 249,475.00 199,577.00 249,475.00 199,577.00 249,642.50 199,570.00 191,768.00 193,708.00 197,801.00 197,801.00 197,801.00 197,801.00 197,801.00 197,801.00 197,801.00 197,801.00 197,801.00 197,801.00 197,801.00 197,801.00 197,801.00 247,950.00 247,950.00 247,950.00 247,950.00 247,950.00 249,955.00 224,495.50 120,000.00 10	05/15/2020 	204,116.00 206,476.00 143,108.00 210,068.00 200,010.00 200,010.00 200,000.00 23,974.08 99,973.00 249,897.50 299,983.00 250,515.00 200,658.00 135,396.90 135,396.90 193,310.00 199,596.00 199,596.00 199,596.00 149,677.50 454,666.50 199,776.00 200,786.00 249,537.50 249,537.50 249,537.50 249,537.50 249,537.50 258,337.50 249,537.50 258,337.50	713.07 1.865.94 1.396.21 1.269.21 1.455.2 3.23 3.24 (4.48) 207.32 90.56 294.84 152.66 807.64 999.28 1.341.08 2.098.15 47.51 47.51 47.51 64.50 5.013.23 506.39 10.88 954.70 1.93.84 2.821.29 (24.38) 1.291.12 1.724.63 4.973.45 3.430 1.431.01 289.20 78.00 395.00	5,375 5,625 4,400 5,750 4,250 2,125 2,350 2,400 2,250 2,400 2,250 2,400 2,250 2,400 2,250 2,100 1,600 1,600 1,600 1,600 1,600 2,900 2,100 2,900 2,100 2,500 2,100 2,500 2,100 2,500 2,100 2,500 2,100 2,500 2,500 2,500 2,500 2,500 2,500 2,500 2,500 2,500 2,500 2,500 2,500 2,500 2,500 2,500 3,115 2,805 2,875 2,9115 3,140 0,000	2.444 2.356 2.280 2.471 2.282 2.103 2.944 2.440 2.304 2.468 2.269 2.398 2.285 2.101 2.294 2.061 2.294 2.299 2.398 2.285 2.294 2.061 2.294 2.299 2.298 2.294 2.206 2.298 2.291 2.292 2.292 2.293 2.292 2.293 2.292 2.293 2.292 2.293 2.292 2.293 2.292 2.293 2.292 2.293 2.292 2.293 2.293 2.293 2.293 2.293 2.293 2.293 2.293 2.293 2.293 2.293 2.294 2.293 2.294 2.293 2.294 2.293 2.294 2.293 2.294 2.293 2.294 2.293 2.294 2.293 2.294 2.293 2.294 2.293 2.294 2.293	A A A A A A A A A A A A A A A A A A A
256350021 MIM-RCTC 256350021 MIM	IC 2013 Residual Fund IC 2014 Residual Fund IC 2015 Residual Fund	06051GEC9 46625HIS2 61747WAF6 637432WU6 89114QAS7 89114QAS7 254010AC5 46425HKA7 06051GFN4 05531FAU7 94974BGM6 375558BB8 780082AC7 06416CAC2 06406FAB9 49327M2P8 13607RAB6 17275RBC6 17275R	Corporate Corpor	Bank of America Corporation PipMorgan Chase & Co. Morgan Stanley Morgan Chase & Co. Morgan Stanley National Rural Utilities Cooperative Finance Corporation The Toronto-Dominion Bank Dignity Health BBC USA Inc. PiPMorgan Chase & Co. Berkshire Hathaway Energy Company Bank of America Corporation BBAT Corporation BBAT Corporation Wells Fargo & Company Gilead Sciences, Inc. Royal Bank of Canada The Bank of Nowa Socita Steylank National Association Canadian Imperial Bank of Commerce Cisco Systems, Inc. Citigroup Inc. Bank of Montreal SunTrust Bank American Express Credit Corporation Manufacturers and Traders Trust Company Fifth Third Bank Citizens Bank, National Association Manufacturers and Traders Trust Company Fifth Third Bank Citizens Bank, National Association PNC Bank, Sational Association PACCAR Financial Corp. General Dynamics Corporation Caterpillar Financial Services Corporation Sun Trust Bank American Express Company J. P. Morgan Securities LLC PPG Industries, Inc. Willson Association PNESSOR Sun Public Service Corporation	07/01/200 07/02/200 07/02/200 07/02/200 07/02/200 07/02/2019 11/01/2019 11/01/2019 07/02/2019 07/02/2019 07/02/200 05/17/2002 05/07/08/2019 07/11/2019	06/21/2019 06/21/2019 06/29/2018 01/25/2018 01/25/2018 01/25/2018 01/25/2019 04/15/2019 04/15/2019 04/15/2019 04/15/2018 10/11/2018 10/11/2018 10/11/2018 10/11/2018 10/11/2018 10/11/2018 10/11/2018 10/11/2018 10/11/2018 10/11/2018 10/11/2018 06/21/2019 04/15/2019 04/15/2019 05/14/2019 05/14/2019 05/14/2019 05/14/2019 06/18/2019	140,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 100,000.00 250,000.00 250,000.00 250,000.00 200,000.00 200,000.00 200,000.00 200,000.00 250,000.00	142,963,00 199,972,00 199,972,00 199,972,00 199,972,00 199,975,00 249,475,00 249,475,00 249,475,00 195,370,00 133,439,10 196,622,00 193,708,00 193,708,00 193,708,00 193,708,00 194,126,00 193,708,00 197,801,00	05/15/2020 12/23/2019 05/29/2020 05/29/2020 05/29/2020 11/08/2021 11/08/2021 12/31/2019 02/01/2020 04/19/2020 03/26/2021	143,108,00 210,066,00 200,118,00 200,000,00 23,974,08 99,973,00 249,897,50 99,983,00 220,658,00 135,396,90 200,658,00 199,310,00 199,359,00 199,596,00 199,596,00 199,698,00 249,695,00 199,776,00 100,179,00 259,727,00 249,353,50 249,537,50 249,537,50 249,537,50 250,837,50 249,537,50 250,837,50 250	1,396,21 1,299,21 145,52 3,23 (4,48) 207,32 90,56 294,84 152,66 807,64 99,22 1,341,08 2,098,15 47,51 47,51 64,50 5,013,23 506,39 10.88 954,70 1,88,17 1,918,48 2,821,29 (24,38) 1,291,12 1,724,63 4,973,45 4,973,4	4.400 5.750 2.350 2.350 2.250 2.250 2.637 2.375 2.250 2.400 2.250 2.652 2.650 2.650 2.650 2.650 2.550 2.100 2.550 2.100 2.550 2.100 2.550 2.100 2.550 2.100 2.550 2.100 2.550 2.100 2.550 2.100 2.100 2.550 2.100 2.100 2.550 2.250 2.250 2.250 2.315 3.150 2.875 2.915	2.280 2.471 2.282 2.103 2.944 2.440 2.408 2.269 2.398 2.282 2.061 2.008 2.161 2.391 2.391 2.340 2.403 2.391 2.340 2.403 2.391 2.340 2.403 2.391 2.340	AA A A A A A A A A A A A A A A A A A A
266350021 MIM-RCTC 266350021 MIM	IC 2013 Residual Fund	61747WAF6 637482MU6 89114QAS7 89114QAS7 89114QAS7 89114QAS7 89146QAS7 46625HKA7 06051GFN4 06051GFN4 06051GFN4 05531FAU7 94974BGM6 375558B8 780082AC7 06406FAB9 49327M2P8 13607RAB6 17275RBC6 17275RB	Corporate Corpor	Morgan Stanley Morgan Stanley National Rural Utilities Cooperative Finance Corporation The Toronto-Dominion Bank Dignity Health INBOC USA Inc. PMorgan Chase & Co. Berkshire Halwawy Energy Company Bank of America Corporation Bank To Groperation Wells Fargo & Company Gilead Sciences, Inc. Royal Bank of Canada The Bank of Now York Mellon Corporation KeyBank National Association Canadian Imperial Bank of Commerce Casco Systems, Inc. Citizerous Jinc. Bank of Montreal SunTrust Bank American Express Credit Corporation Manufacturers and Traders Trust Company Fifth Third Bank Citizens Bank, National Association Manufacturers and Traders Trust Company Fifth Third Bank Citizens Bank, National Association Manufacturers and Traders Trust Company Fifth Third Bank Citizens Bank, National Association PNC Bank, National Association Manufacturers and Traders Trust Company Fifth Third Bank Citizens Bank, National Association PNC Bank, National Association PNC Bank, National Association PNC Bank, Rational Association PACCAR Financial Corp. General Dynamics Corporation Caterpillar Financial Services Corporation SunTrust Bank American Express Company J. P. Morgan Securities LLC PPG Industries, Inc. Wisconsin Publis Service Corporation	01/25/2021 06/15/2021 06/15/2021 06/15/2021 07/02/2019 11/16/2019 11/16/2019 01/23/2020 04/21/2020 04/21/2020 07/22/2020 07/22/2020 07/22/2020 07/22/2020 07/22/2020 07/22/2020 07/22/2020 07/22/2020 07/22/2021 07/22/2021 07/22/2021 07/22/2021 07/22/2021 07/22/2021 07/22/2021 05/17/2022 05/17/2022 05/17/2022	06/21/2019 06/21/2019 05/15/2018 01/25/2018 01/25/2018 01/25/2018 01/25/2019 04/15/2019 04/15/2019 04/15/2019 04/15/2018 10/11/2018 10/11/2018 10/11/2018 10/11/2018 10/11/2018 10/11/2018 10/11/2018 10/11/2018 06/21/2019 04/25/2019 04/25/2019 05/14/2019 05/14/2019 05/14/2019 06/18/2019 06/18/2019	200,000.00 200,000.00 200,000.00 24,000.00 100,000.00 100,000.00 100,000.00 250,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 250,000.00	213, 237,00 199,072,00 199,006,00 23,897,52 99,140,00 99,577,00 99,537,00 199,537,00 199,537,00 199,537,00 196,622,00 193,708,00 194,126,00 193,708,00 194,126,00 197,808,00 197,808,00 197,808,00 247,367,50 197,808,00 247,367,50 197,808,00 247,367,50 197,808,00 247,367,50 197,808,00 247,367,50 244,707,50 198,808,00 247,959,00 247,959,00 249,955,00 249,955,00 249,955,00 200,250,00 100,000,00 100,000,00 100,000,00 100,000,0	05/15/2020 12/23/2019 05/29/2020 05/29/2020 05/29/2020 11/08/2021 11/08/2021 12/31/2019 02/01/2020 04/19/2020 03/26/2021	210.066.00 200,118.00 200,000.00 23.974.08 99.973.00 99.969.00 249.897.50 99.983.00 200,658.00 200,658.00 135.396.90 200,096.00 149.310.00 199.310.00 199.396.00 149.677.50 199.776.00 259.727.00 249.335.00 249.537.50 249.537.50 249.537.50 249.537.50 259.837.50 259.837.50 259.837.50 259.837.50 259.837.50 259.837.50 269.837.50 269.837.50 279.788.00 289.788.00 299.788.00 200.264.00 200.264.00 200.264.00 200.269.00 200.397.80.00 200.397.80.00 200.397.80.00 200.397.80.00 200.397.80.00	1,269 21 145.52 3.23 (448) 207.32 90.56 807.64 999.28 1,341.00 2,098.15 1,318.10 4,185.17 140.15 147.51 64.50 1,088.17 104.18 105.03 106.39 108.88 954.70 1,938.48 2,821.29 (24.38) 1,291.12 1,	5.750 2.350 2.325 2.627 2.250 2.400 2.250 2.625 2.600 2.100 1.600 1.400 2.900 2.100 3.113 2.200 2.250 2.250 2.350 3.150 2.250 3.150 2.875 2.250 3.150 2.875 2.915 3.1140 0.000	2.471 2.282 2.103 2.944 2.061 2.304 2.269 2.285 2.294 2.061 2.305 2.398 2.285 2.345 2.305	AA A A A A A A A A A A A A A A A A A A
266350021 MIM-RCTC 266350021 MIM	IC 2013 Residual Fund IC 2014 Residual Fund IC 2015 Residual Fund	637432MU6 89114QAS7 254010AC5 254010AC5 40428HPN6 40625HKA7 084659AB7 080651GFN4 05531FAU7 94974BGM6 375558B8 780082AC7 06416CAC2 06406FAB9 49327M2P8 13607RAB6 172967LC3 06367FPX2 86787EAS6 02581NGES 55279HAN0 31677QBK4 17401QAN1 69371RP34 369550BA5 14913Q2X6 86787EBD8 025816CE7 446640QU82 69350BUB0 975684HU82	Corporate Corpor	National Rural Utilities Cooperative Finance Corporation The Toronto-Dominion Bank Dignity Health HSBC USA Inc. PMOrgan Chase & Co. Berkshire Hathaway Energy Company Bank of America Corporation BB&T Corporation Cities Bank of New York Mellon Corporation Canadian Imperial Bank of Commerce Cisco Systems, Inc. Citieroup Inc. Bank of Montreal SunTrust Bank American Express Credit Corporation PPC Bank, National Association Manufacturers and Truders Trust Company Fifth Third Bank Citizens Bank, National Association Manufacturers and Truders Trust Company Fifth Third Bank Citizens Bank, National Association U.S. Bank National Association U.S. Bank National Association PPCC Bank, National Association Questional Corporation Caterpillar Financial Corp. General Dynamics Corporation Caterpillar Financial Services Corporation SunTrust Bank American Express Company J.P. Morgan Securities LLC PPG Industries, Inc. Wisconsin Publis Service Corporation	06/15/2002 07/07/2019 11/01/2019 11/13/2019 11/13/2019 01/23/2020 02/01/2020 04/21/2020 06/29/2020 09/01/2020 04/21/2020 04/21/2020 04/26/2021 05/03/2021 12/03/2020 04/26/2021 05/03/2021 05/03/2021 05/03/2021 05/03/2021 05/03/2021 05/03/2021 05/03/2021 05/03/2021 05/03/2021 05/03/2021 05/03/2021 05/03/2021 05/03/2021 05/03/2021 05/03/2021 05/03/2021 05/03/2021 05/03/2021 05/17/2021 05/17/2022 05/03/2022 05/03/2022 05/03/2022 05/03/2022 05/03/2022 05/03/2022 05/03/2022 05/03/2022	06/21/2019 03/15/2018 01/25/2018 01/25/2018 01/25/2018 01/25/2018 01/25/2019 04/15/2019 04/15/2019 04/15/2019 04/15/2019 01/25/2018 01/25/2018 01/25/2018 01/25/2018 01/25/2018 01/25/2018 06/29/2018 06/29/2018 06/29/2019 04/25/2019 04/25/2019 04/25/2019 05/14/2019 05/14/2019 05/14/2019 06/18/2019 06/18/2019	200,000.00 200,000.00 24,000.00 100,000.00 250,000.00 250,000.00 250,000.00 250,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 250,000.00	199,972,00 199,006,00 23,897,52 99,140,00 29,977,00 249,475,00 249,475,00 249,475,00 199,537,00 199,590,00 133,439,10 194,126,00 193,708,00 194,126,00 197,801,00 197,801,00 100,644,00 257,588,40 247,4767,50 197,888,00 100,644,00 257,588,40 247,950,00 247,950,00 247,950,00 247,950,00 247,950,00 247,950,00 249,005,00 249,005,00 249,005,00 224,409,50 120,000,00 100,000,00 100,000,00 100,000,0	12/23/2019 0.5/29/2020 0.5/29/2020 0.5/29/2020 0.4/03/2021 11/08/2021 12/31/2019 0.2/01/2020 0.4/19/2020 0.3/26/2021 12/22/2020 0.4/19/2020 0.4/19/2020 0.4/19/2020 0.4/19/2020 0.4/19/2020 0.4/19/2020 0.4/19/2020 0.4/19/2020	200,118.00 200,000.00 23,974.08 99,973.00 249,897.50 99,983.00 220,658.00 135,396.90 200,658.00 199,596.00 199,596.00 199,596.00 199,596.00 199,698.00 249,695.00 149,677.50 454.666.50 159,776.00 100,179.00 249,537.50 249,537.50 249,537.50 249,537.50 249,537.50 258,837.50 249,537.50 258,837.50	145.52 3.23 (448) 207.32 90.56 294.84 152.66 807.64 999.28 1,341.08 2,098.13 3,187.10 4,185.17 140.15 47.51 164.50 5,013.23 506.39 10.88 954.70 1,291.12 1,291.12 1,243.83 1,291.12 1,243.83 1,291.12 1,243.83 1,291.12 1,243.83 1,291.12 1,243.83 1,291.12 1,	2,550 2,125 2,637 2,275 2,250 2,400 2,250 2,550 2,550 2,100 1,600 1,600 1,600 2,900 2,100	2.282 2.103 2.944 2.440 2.468 2.269 2.398 2.294 2.061 2.068 2.161 2.340 2.350 2.360	AA A A A A A A A A A A A A A A A A A A
266350021 MM-RCTC 266350021 MM	IC 2013 Residual Fund IC 2014 Residual Fund IC 2015 Residual Fund IC 2015 Residual Fund IC 2015 Residual Fund IC 2015 Residual Fund	89114QAS7 254010AC5 40428HPM6 40625HKA7 0804659AB7 00051GFN4 005531FAU7 94974BGM6 375558BB8 780082AC7 06416CAC2 06406FAB9 49327M2P8 13607RAB6 172967LC3 06367TPX2 86787EAS6 0258M0EE5 09353RFC7 55279HAN0 31677QBK4 17401QAN1 69351HNP4 69371RP4 369550BA5 14913Q2X6 86787EAS6 0258M0EE5 09358FFC7 55279HAN0 31677QBK4 17401QAN1 69351HNP4 69371RP3 46640QU82 69550BUS0 27684HUS2 69550BUS0 27684HUS2 69550BUS0	Corporate Corpor	The Toronto-Dominion Bank Dignity Health HSBC USA Inc. PMorgan Chase & Co. Berchire Hathaway Energy Company Bank of America Corporation BBACT Corporation BBACT Corporation Wells Fargo & Company Gilead Sciences, Inc. Royal Bank of Canada The Bank of Nowa Social The Bank of New York Mellon Corporation KeyBank National Association Canadian Imperial Bank of Commerce Cisco Systems, Inc. Citigroup Inc. Bank of Montreal SunTrust Bank American Express Credit Corporation PNC Bank, National Association Manufacturers and Traders Trust Company Fifth Third Bank Citizens Bank, National Association Manufacturers and Traders Trust Company Fifth Third Bank Citizens Bank, National Association PNC Bank, National Association U.S. Bank National Association PACCAR Financial Corp. General Dynamics Corporation Caterpillar Financial Services Corporation SunTrust Bank American Express Company J.P. Morgan Securities LLC PPG Industries, Inc. Wisconsin Publis Service Corporation	07/02/2019 11/01/2019 11/01/2019 11/01/2019 11/01/2019 01/01/2020 02/01/2020 04/21/2020 07/02/2020 07/02/2020 10/01/2020	03/15/2018 06/29/2018 01/25/2018 01/25/2018 01/25/2018 01/25/2018 04/15/2019 04/15/2019 04/15/2019 06/29/2018 01/12/018 06/29/2018 01/12/018 06/21/2019 04/25/2019 04/25/2019 04/25/2019 05/14/2019 05/14/2019 06/18/2019 06/18/2019	200,000.00 24,000.00 100,000.00 100,000.00 100,000.00 250,000.00 250,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 250,000.00	199,006,00 199,007,00 199,577,00 199,577,00 199,537,00 199,537,00 199,537,00 196,622,00 193,708,00 194,126,00 193,708,00 194,126,00 193,708,00 194,736,736 197,808,00	12/23/2019 0.5/29/2020 0.5/29/2020 0.5/29/2020 0.4/03/2021 11/08/2021 12/31/2019 0.2/01/2020 0.4/19/2020 0.3/26/2021 12/22/2020 0.4/19/2020 0.4/19/2020 0.4/19/2020 0.4/19/2020 0.4/19/2020 0.4/19/2020 0.4/19/2020 0.4/19/2020	200,000.00 23,974.08 99,973.00 99,995.00 249,897.50 99,983.00 200,658.00 200,658.00 193,310.00 199,310.00 199,316.00 199,316.00 199,376.00 199,776.00 259,727.00 249,537.50 249,537.50 249,537.50 249,537.50 249,537.50 259,837.50 249,537.50 250,837.50	3.23 (4.48) 207.32 90.56 807.64 999.28 1.341.08 2.098.15 1.41.08 2.098.15 1.41.10 4.185.17 140.15 47.51 64.50 506.39 10.88 954.70 10.88 10.88 10.98 10	2.125 2.637 2.257 2.250 2.250 2.260 2.250 2.060 2.250 2.100 1.875 2.050 1.600 1.400 2.900 2.100 3.113 2.200 2.250 2.250 2.250 2.250 2.250 2.250 2.250 2.250 3.150 2.250 3.150 2.250 3.150 2.250	2.103 2.2944 2.304 2.246 2.269 2.269 2.285 2.285 2.294 2.061 2.062 2.161 2.391 2.340 2.391 2.341 2.342 2.342 2.345 2.342 2.342 2.345 2.345 2.346 2.346 2.346 2.346 2.347 2.347 2.347 2.348	AA A A A A A A A A A A A A A A A A A A
256350021 MM-RCTC 256350021 MM	ITC 2013 Residual Fund	40428HPN6 46625HKA7 084659AB7 084659AB7 080651GFN4 00051GFN4 095531FAU7 94974BGM6 375558BB8 780082AC7 06406FAB9 49327M2P8 13607RAB6 172967LC3 063667TPX2 86787EAS6 0258M0EE5 09353RFC7 55279HAN0 31677QBK4 17401QAN1 69331HNP4 69331HNP4 69331HNP4 69371RP34 369550BA5 14913Q2X6 86787EABD8 025816CE7 46640QU82 69350BUB0 97684HU82	Corporate Corpor	HSBC USA Inc. Berkshire Hathaway Energy Company Bank of America Corporation BB&T Corporation BB&T Corporation Wells Fargo & Company Gilead Sciences, Inc. Royal Bank of Canada The Bank of Nowa Scotia Canadian Imperial Bank of Compartion Canadian Imperial Bank of Commerce Cisco Systems, Inc. Citigroup Inc. Bank of Montreal SunTrust Bank Montreal Montrea	11/13/2019 01/23/2020 02/01/2020 04/21/2020 06/29/2020 06/29/2020 07/22/2020 07/22/2020 10/14/2020 10/14/2020 10/25/2020 09/01/2020 10/25/2020 09/01/2020 09/05/2020 11/2020 09/05/2020 05/11/2020	06/29/2018 01/25/2018 01/25/2018 01/25/2018 01/25/2018 01/25/2019 04/15/2019 04/15/2019 04/15/2019 06/29/2018 10/11/2018 10/11/2018 10/11/2018 10/11/2018 10/11/2018 10/11/2018 10/11/2018 10/11/2018 06/21/2019 04/25/2019 10/11/2018 04/30/2019 05/14/2019 05/14/2019 06/18/2019 06/18/2019	100,000.00 100,000.00 250,000.00 250,000.00 250,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 250,000.00	99,140,00 99,577,00 249,475,00 99,537,00 199,537,00 199,590,00 196,622,00 193,708,00 193,708,00 193,708,00 197,881,00 197,881,00 197,881,00 247,4767,50 197,888,00 247,4767,50 244,707,50	01/01/2020 05/29/2020 	99.973.00 99.969.00 249.897.50 99.983.00 220.515.00 200.658.00 153.396.90 200.096.00 199.310.00 199.396.00 149.675.00 149.677.50 149.776.00 259.727.00 249.537.50 249.537.50 249.537.50 258.337.50 258.337.50 258.337.50 258.337.50 258.337.50 258.337.50 258.337.50 259.788.00 200.264.00 200.397.88.00 200.397.88.00 200.397.88.00 200.397.88.00 200.397.88.00 200.397.88.00	207.32 90.56 294.84 152.66 807.64 999.28 1,341.08 2,098.15 47.51 44.185.17 140.15 47.51 64.50 5.013.23 506.39 10.88 954.70 1,938.4 2,821.29 (24.38) 1,291.12 1,724.6 3,430 1,431.01 289.20 78.00 395.00 395.00 (0.42)	2,375 2,250 2,400 2,250 2,625 2,600 2,550 2,100 1,875 2,050 1,875 2,050 1,600 2,900 2,100 2,000 2,100 2,000 2,100 3,113 2,200 2,500 2,500 2,500 2,500 3,150 2,500 2,500 3,150 2,500 2,500 2,500 3,150 2,500	2,440 2,304 2,268 2,269 2,285 2,285 2,294 2,061 2,068 2,161 2,340 2,341 2,341 2,342 2,345 2,345 2,345 2,345 2,345 2,346 2,345 2,346 2,346 2,347	A A A A A A A A A A A A A A A A A A A
266350021 MIM-RCTC 266350013 MIM	IC 2013 Residual Fund	46625HKA7 06051GFN4 05051GFN4 06416CAC2 06406TAB9 49327M2P8 16707AB6 17297GLC3 06367FN2 86787EAS6 09353RFC7 55279HAN0 31677QBK4 17401QAN1 69353RFH6 90331HNP4 90331HNP4 9031HNP4 0931HNP4 369550BA5 14913Q2X6 86787EBD8 025816CE7 46640QU82 69350BUB0 97684HU82	Corporate Corpor	JPMorgan Chase & Co. Berkshire Hathaway Energy Company Bank of America Corporation BB&T Corporation Wells Fargo & Company Gilead Sciences, Inc. Royal Bank of Camada The Bank of Nova Scotia The Bank of Nova Scotia The Bank of Nowa Scotia The Bank of Nowa Scotia The Bank of More York Mellon Corporation KeyBank National Association Canadian Imperial Bank of Commerce Cisco Systems, Inc. Citigroup Inc. Bank of Montreal SunTrust Bank American Express Credit Corporation PNC Bank, National Association Manufacturers and Traders Trust Company Fifth Third Bank Citizens Bank, National Association Manufacturers and Traders Trust Company Fifth Third Bank Citizens Bank, National Association U.S. Bank National Association PNC Bank, National Association U.S. Bank National Association PACCAR Financial Corp. General Dynamics Corporation Caterpillar Financial Services Corporation SunTrust Bank American Express Company J.P. Morgan Securities LLC PPG Industries, Inc. Wisconsin Publis Service Corporation	0.123.2000 0.102.0200 0.201.0200 0.201.0200 0.421.2020 0.67.29.2020 0.97.12.2020 0.97.12.2020 0.97.12.2020 0.97.12.2020 0.97.22.2021 0.97.2021 0.97.2021 0.97.2021 0.97.2021 0.97.2021 0.97.2021 0.97.2021 0.97.2021 0.97.2021 0.97.2021 0.97.2020 0.97.2020 0.97.17.2021 0.97.2020 0.97.2020 0.97.2020 0.97.2020 0.97.2020 0.97.2020 0.97.2020 0.97.2020 0.97.17.2021 0.97.17.2022 0.97.2020 0.97.17.2022 0.97.2020 0.97.17.2021 0.97.17.2022 0.97.2020 0.97.17.2021 0.97.17.2022 0.97.2020 0.97.17.2021 0.97.17.2022 0.97.2020 0.97.17.2021 0.97.17.2021 0.97.17.2021 0.97.17.2021 0.97.17.2021 0.97.17.2021 0.97.17.2021	01/25/2018 04/15/2019 01/25/2018 04/15/2019 04/15/2019 04/15/2019 10/11/2018 10/11/2018 06/29/2018 10/10/2018 10/10/2018 10/10/2018 10/10/2018 06/21/2019 04/22/2019 10/11/2018 04/2019 04/2019 05/14/2019 05/14/2019 06/18/2019 06/18/2019	100,000.00 250,000.00 100,000.00 250,000.00 250,000.00 200,000.00 135,000.00 200,000.00 200,000.00 200,000.00 250,000.00	99,577,00 99,577,00 99,537,00 249,642,50 199,590,00 133,439,10 196,622,00 194,126,00 194,126,00 197,308,00 247,367,50 197,308,00 100,644,00 247,950,00	01/01/2020 05/29/2020 	99,969,00 249,897,50 99,983,00 220,515,00 200,658,00 135,396,90 200,996,00 199,310,00 199,596,00 249,695,00 149,677,50 454,666,50 199,776,00 100,179,00 249,335,00 249,537,50 249,537,50 249,537,50 249,537,50 249,512,50 259,837,50 249,512,50 250,837,50 245,535,00 240,264,00 250,737,00 200,264,00 200,264,00 200,264,00 200,264,00 200,395,00 137,4827,50	90.56 294.84 152.66 807.64 999.28 1,341.08 2,098.15 3,187.10 4,185.17 140.15 47.51 64.50 5,013.23 10.88 954.70 1,993.84 2,821.29 2(24.38) 1,291.12 1,724.63 4,973.45 34.30 1,431.01 289.20 395.00 395.00 0(0.42)	2,250 2,400 2,250 2,625 2,650 2,550 2,100 1,875 2,050 1,600 1,400 2,900 2,100	2.304 2.468 2.269 2.398 2.294 2.061 2.068 2.161 2.403 2.391 2.445 2.340 2.342 2.342 2.342 2.342 2.342 2.352 2.392 2.215 2.280	A A A A A A A A A A A A A A A A A A A
256350021 MIM-RCTC 256350021 MIM	IC 2013 Residual Fund	084659AB7 06051GFN4 05531FAU7 94974BGM6 375558BB8 780082AC7 06406FAB9 49327M2P8 13607RAB6 17295RJC 06367FB2 86787EAS6 0258M0E5 02	Corporate Corpor	Berkshire Hathaway Energy Company Bank of America Corporation BB&T Corporation Wells Fargo & Company Gilead Sciences, Inc. Royal Bank of Canada The Bank of Nowa Scotia Canadian Imperial Bank of Commerce Cisco Systems, Inc. Canadian Imperial Bank of Commerce Cisco Systems, Inc. Citigroup Inc. Bank of Montreal Sunfrust Bank American Express Credit Corporation PNC Bank, National Association Manufacturers and Traders Trust Company Fifth Third Bank Citizens Bank, National Association PNC Bank, National Association U.S. Bank National Association U.S. Bank National Association U.S. Bank National Association PACCAR Financial Corp. General Dynamics Corporation Caterpilar Financial Services Corporation Caterpilar Financial Services Corporation Caterpilar Financial Services Corporation Sunfrust Bank American Express Company J.P. Morgan Securities LLC PPG Industries, Inc. Wisconsin Publis Service Corporation	02/01/2020 04/21/2020 06/29/2020 06/29/2020 09/01/2020 10/14/2020 10/14/2020 10/14/2020 10/14/2020 10/14/2020 10/14/2020 10/14/2020 11/2020	04/22/2019 01/25/2018 01/25/2018 04/15/2019 04/15/2019 10/11/2018 10/11/2018 06/29/2018 10/11/2018 10/11/2018 10/11/2018 10/11/2018 04/25/2019 10/11/2018 04/25/2019 04/25/2019 04/25/2019 04/25/2019 05/14/2019 05/14/2019 06/18/2019	250,000.00 100,000.00 250,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00 250,000.00 250,000.00 260,000.00 260,000.00 260,000.00 260,000.00 260,000.00 250,000.00	249,475.00 249,475.00 249,527.00 249,527.00 199,550.00 193,708.00 193,708.00 197,801.00 197,801.00 197,801.00 197,801.00 247,367.50 197,801.00 247,507.00 247,507.00 247,507.00 247,950.00 247,950.00 249,955.00 244,955.00 224,495.50 100,000.00 100,00	01/01/2020 05/29/2020 	249.897.50 99.983.00 250.515.00 200.658.00 135.396.90 200.096.00 199.310.00 199.396.00 199.396.00 149.677.50 454.666.50 199.776.00 259.727.00 249.335.00 249.537.50 249.537.50 259.337.50 250.337.50	294.84 152.66 807.64 999.28 1,341.08 2,098.15 3,1878.10 4,185.17 140.15 47.51 64.50 5,013.23 506.39 10.88 954.70 1,938.44 2,821.29 (24.38) 1,291.12 1,724.63 4,973.45 34.30 1,431.01 289.20 78.00 395.00 395.00	2,400 2,250 2,600 2,500 2,100 1,875 2,050 1,875 2,050 1,600 1,600 1,400 2,900 2,100 2,000 2,000 2,000 2,050 2,250 2,250 2,250 2,250 2,250 3,150 3,150 2,875 2,915 3,115 3,140 0,000	2.468 2.269 2.398 2.285 2.294 2.061 2.068 2.161 2.403 2.391 2.340 2.342 2.345 2.346 2.345 2.346 2.345 2.346 2.345 2.346 2.346 2.352 2.346 2.352 2.346 2.352 2.346 2.352	A A A A A A A A A A A A A A A A A A A
266350021 MIM-RCTC 266350021 MIM	IC 2013 Residual Fund IC 2014 Residual Fund IC 2015 Residual Fund IC 2015 Residual Fund IC 2015 Residual Fund IC 2015 Residual Fund	06051GFN4 055531FAU7 94974BGM6 375558BB8 375558BB8 375558BB8 780082AC7 06416CAC2 06416CAC2 06406CAB9 49327M2P8 13607RAB6 17275RBG6 17275	Corporate Corpor	Bank of America Corporation BBRAT Corporation Wells Fargo & Company Gilead Sciences, Inc. Royal Bank of Canada The Bank of Nova Scotia The Bank of Nowa Scotia The Bank of New York Mellon Corporation KeyBank National Association Canadian Imperial Bank of Commerce Cisco Systems, Inc. Citigroup Inc. Bank of Montreal SumTrust Bank American Express Credit Corporation PNC Bank, National Association PNC Bank, National Association Manufactures and Traders Trust Company Fifth Third Bank Crizens Bank, National Association U.S. Bank National Association U.S. Bank National Association U.S. Bank National Association Category Company Category Company Category Company Category Company Category Company Category Company Category Category Category Company Category Category Company Category Company Category Category Category Company Category	04/21/2020 06/97/2020 06/97/2020 06/97/2020 07/22/2020 09/91/2020 10/14/2020 04/26/2021 08/22/2021 08/22/2021 08/22/2021 10/20/2021 12/12/2021 01/31/2020 05/19/2020 10/30/2020 10/30/2020 10/30/2020 05/19/2020 05/19/2020 05/11/2020	0/12/5/2018 0/4/15/2019 0/4/15/2019 0/4/15/2019 10/11/2018 10/11/2018 10/11/2018 06/29/2018 10/10/2018 10/10/2018 10/10/2018 10/10/2018 10/11/2018 06/21/2019 0/4/20/2019 06/14/2019 06/14/2019 06/14/2019 06/18/2019 06/18/2019	100,000.00 250,000.00 260,000.00 135,000.00 200,000.00 200,000.00 200,000.00 200,000.00 250,000.00 250,000.00 150,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 350,000.00 350,000.00 375,000.00	99,537,00 249,642,50 199,590,00 133,439,10 196,622,00 194,126,00 247,367,50 147,883,50 449,617,50 100,644,00 247,950,00 247,950,00 247,950,00 247,950,00 247,950,00 247,950,00 247,950,00 247,950,00 247,950,00 247,950,00 247,950,00 247,950,00 257,884,00 257,884,00 257,885,00 257,885,00 257,885,00 257,885,00 257,885,00 257,985,00 2	05/29/2020 	99,983.00 200,658.00 135,396.90 200,658.00 135,396.90 200,966.00 199,310.00 199,596.00 249,695.00 149,677.50 454,666.50 199,776.00 100,179.00 249,335.00 249,537.50 249,537.50 249,537.50 245,535.00 240,512.50 250,837.50 254,535.00 200,264.00 20,116.00 100,395.00 100,395.00 100,395.00	152.66 807.64 999.28 1,341.08 2,098.15 3,187.10 4,185.17 140.15 47.51 64.50 5,013.23 506.39 10.88 954.70 1,993.84 1,291.12 1,724.63 4,973.45 34.30 1,431.01 289.20 78.00 395.00 (0.42)	2,250 2,625 2,600 2,550 2,100 1,875 2,050 1,600 1,400 2,900 2,100	2.269 2.398 2.294 2.061 2.068 2.161 2.403 2.391 2.340 2.445 2.342 2.342 2.342 2.342 2.342 2.342 2.342 2.342 2.342 2.342 2.342 2.342 2.343 2.344 2.342 2.342 2.343 2.344 2.344 2.342 2.343 2.344 2.342 2.343 2.344 2.344 2.345 2.346 2.346 2.346 2.347 2.347 2.348	A A A A A A A A A A A A A A A A A A A
266350021 MIM-RCTC 266350021 MIM	IC 2013 Residual Fund IC 2014 Residual Fund IC 2015 Residual Fund IC 2015 Residual Fund IC 2015 Residual Fund IC 2015 Residual Fund	9-9974BGM6 375558BB8 780082AC7 06416CAC2 06416CAC2 06406CAB9 49327M2P8 13607RAB6 17275RBG6 172967LC3 06367TPX2 86787EAS6 0258M0EE5 69353RFC7 55279HAN0 31677QBK4 17401QAN1 69371RP34 369550BA5 14913Q2X6 86787EBD8 025816CE7	Corporate Corpor	Wells Fargo & Company Gilead Sciences, Inc. Royal Bank of Canada The Bank of Nova Scotia The Bank of New York Mellon Corporation KeyBank National Association Acanadian Imperial Bank of Commerce Cisco Systems, Inc. Citigroup Inc. Bank of Montreal SunTrust Bank American Express Credit Corporation PNC Bank, National Association PNC Bank, National Association PNC Bank, National Association Fifth Third Bank Citizens Bank Autional Association PNC Bank, National Association U.S. Bank National Association PACBAR, National Association Citizens Bank, National Association PACCAR Financial Corp. General Dynamics Corporation Catepullar Financial Services Corporation SunTrust Bank American Express Company J.P. Morgan Securities LLC PPG Industries, Inc. Wisconsin Publis Service Corporation	07/22/200 09/01/202 10/14/202 10/14/202 10/14/202 10/202 10/202 10/202 10/202 10/202 11/202 11/202 11/202 10/202	04/15/2019 10/11/2018 10/11/2018 06/29/2018 01/25/2018 10/10/2018 10/10/2018 10/10/2018 10/10/2018 06/21/2019 04/25/2019 04/25/2019 05/14/2019 05/14/2019 06/18/2019 06/18/2019	200,000.00 135,000.00 200,000.00 200,000.00 200,000.00 250,000.00 150,000.00 150,000.00 200,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 350,000.00 350,000.00 350,000.00 350,000.00 350,000.00 350,000.00 350,000.00 350,000.00 350,000.00 350,000.00 350,000.00 350,000.00	199,590,00 193,439,10 196,622,00 194,126,00 194,126,00 247,367,50 197,888,00 100,644,00 247,567,588,40 245,222,50 199,810,00 247,950,00 247,950,00 247,950,00 247,950,00 247,950,00 2524,400,50 2524,4	04/03/2021	200,658,00 135,396,90 200,096,00 199,310,00 199,596,00 244,695,00 149,677,50 454,666,50 199,776,00 259,727,00 249,537,50 249,537,50 249,537,50 259,537,50 259,537,50 259,537,50 250,537,50 251,637,50 261,637,50 270,780,00 270,780,00 270,780,00 270,780,00 270,780,00 270,780,00 270,780,00 270,780,00 100,395,00 103,395,00 103,395,00 103,395,00 103,395,00 103,395,00 134,827,50	999.28 1,341.08 2,098.15 3,187.10 4,185.17 140.15 64.50 1,087.30 1,088 954.70 1,938.48 2,821.29 (24.38) 1,291.12 1,724.63 4,973.45 34.30 289.20 78.00 395.00 (0.42)	2,600 2,550 2,100 1,875 2,050 1,600 1,600 1,400 2,900 2,100 2,100 2,200 2,200 2,250 2,250 2,250 2,250 2,250 2,250 3,113 2,200 2,250 2,250 2,250 3,113 2,250 2,250 2,250 2,250 3,150 2,250	2.285 2.294 2.061 2.068 2.161 2.340 2.340 2.342 2.342 2.354 2.354 2.202 2.215 2.280 2.298 2.299 2.295 2.292 2.252 2.294 2.252 2.294 2.252 2.294 2.252 2.294 2.269 2.269 2.275 2.280 2.294 2.280 2.00 2.0	A AAA AA A A A A A A A A A A A A A A A
256350021 MIM-RCTC 256350021 MIM	IC 2013 Residual Fund	375558B8 780082AC7 06416CAC2 06406FAB9 49327M2P8 13607RAB6 17275RB66 172967LC3 06367TP2 86787EAS6 0258M0EB5 69353RPC7 55279HAN0 31677QBK4 17401QAN1 69371RP34 369550BA5 14913Q2X6 86787EBD8 025816CE7 46640QU82 69350BUB0 97584PU82	Corporate Corpor	Gilead Sciences, Inc. Royal Bank of Canada The Bank of New York Mellon Corporation The Bank of New York Mellon Corporation Canadian Imperial Bank of Commerce Cisco Systems, Inc. Citigroup Inc. Bank of Montreal SunTrust Bank American Express Credit Corporation PPC Bank, National Association PPC Bank, National Association Manufacturers and Truders Trust Company Fifth Third Bank Citizens Bank, National Association Manufacturers and Truders Trust Company Fifth Third Bank Citizens Bank, National Association U.S. Bank National Association U.S. Bank National Association PACCAR Financial Corp. General Dynamics Corporation Caterpillar Financial Services Corporation SunTrust Bank American Express Company J.P. Morgan Securities LLC PPG Industries, Inc.	09/01/2002 10/14/2020 10/14/2020 10/14/2020 04/26/2021 05/30/2021 05/30/2021 09/20/2019 12/08/2021 12/12/2019 01/31/2020 05/17/2020 10/30/2020	10/11/2018 10/11/2018 06/29/2018 01/25/2018 01/25/2018 10/10/2019 10/11/2018 04/15/2019 04/20/2019 05/14/2019 05/14/2019 06/18/2019 06/18/2019	135,000.00 200,000.00 200,000.00 200,000.00 250,000.00 250,000.00 250,000.00 150,000.00 260,000.00 260,000.00 260,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 350,000.00 375,000.00 375,000.00	133,439,10 194,126,00 194,126,00 193,708,00 197,801,00 197,801,00 197,801,00 197,801,00 100,644,00 257,588,40 244,707,50 198,800,00 247,950,00 247,950,00 247,950,00 224,409,50 224,409,50 224,409,50 224,409,50 224,409,50 234,508,30 244,407,50 200,550,00 247,950,00	04/03/2021 11/08/2021 12/31/2019 02/01/2020 04/19/2020 07/17/2020 09/30/2020 12/22/2020 03/26/2021 	133,396,90 200,096,00 199,310,00 199,310,00 199,596,00 199,698,00 149,677,50 454,666,50 199,776,00 259,727,00 249,337,50 249,337,50 249,537,50 259,727,00 259,727,00 259,727,00 259,727,00 259,727,00 259,727,00 259,727,00 250,727,00	1,341,08 2,098,15 3,187,10 4,185,17 140,15 47,51 64,50 5,013,23 506,39 10,88 954,70 1,993,84 2,821,29 (24,38) 1,291,12 1,724,63 4,973,45 34,30 1,431,01 289,20 78,00 395,00 (0,42)	2.550 2.100 1.875 2.050 1.600 1.600 1.400 2.100 2.100 2.000 2.000 2.200 2.250 2.250 2.500 3.150 2.805 2.875 2.915 3.115 3.140 0.000	2.294 2.068 2.161 2.403 2.391 2.340 2.445 2.542 2.354 2.302 2.215 2.280 2.298 2.299 2.295 2.292 2.295 2.292 2.287 2.693 2.693 2.871 2.811	A AAA AA A A A A A A A A A A A A A A A
266350021 MIM-RCTC 266350021 MIM	IC 2013 Residual Fund	780082AC7 06416FAC2 06406FAB9 49327M2P8 13607RAB6 17275RBC6 17275RBC6 17275RBC6 05367TPX2 86787EAS6 0258M0EE5 0258M0EE5 0258M0EE5 0258M0EE5 0258M1E5 0258M1E	Corporate Corpor	Royal Bank of Canada The Bank of Nowa Scotia KeyBank National Association Canadian Imperial Bank of Commerce Cisco Systems, Inc. Citigroup Inc. Bank of Montreal SunTrust Bank American Express Credit Corporation PNC Bank, National Association Manufacturers and Traders Trust Company Fifth Third Bank Citizens Bank, National Association PNC Bank, National Association PNC Bank, National Association U.S. Bank National Association U.S. Bank National Association PACCAR Financial Corp. General Dynamics Corporation Caterpillar Financial Services Corporation SunTrust Bank American Express Company J.P. Morgan Securities LLC PPG Industries, Inc.	10/14/2002 04/26/2021 05/03/2021 09/02/2021 09/02/2021 09/02/2021 12/02/2021 12/12/2021 0/13/12/2020 03/03/2020 05/13/2020 10/30/2020 10/30/2020 10/30/2020 05/13/2020 05/13/2020 05/13/2020 05/13/2020 05/13/2020 05/13/2020 05/13/2020 05/13/2020 05/13/2020 05/13/2020 05/13/2020 05/13/2020 05/13/2020 05/13/2020 05/13/2021	06/29/2018 06/29/2018 01/25/2018 01/25/2018 10/10/2018 10/11/2018 10/11/2018 04/15/2019 04/15/2019 05/14/2019 05/14/2019 06/18/2019 06/18/2019	200,000.00 200,000.00 200,000.00 250,000.00 250,000.00 260,000.00 150,000.00 200,000.00 200,000.00 260,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 350,000.00 350,000.00 375,000.00	196.622.00 194.126.00 193.708.00 193.708.00 197.801.00 197.801.00 147.881.50 197.808.00 147.881.50 197.808.00 100.644.00 257.588.40 244.707.50 198.800.00 247.950.00 247.950.00 249.005.00 249.395.00 200.250.00 100.000.00 100.000.00 100.000.00 100.000.0	04/03/2021 11/08/2021 12/31/2019 02/01/2020 04/19/2020 07/17/2020 09/30/2020 12/22/2020 03/26/2021 	200,096.00 199,310.00 199,596.00 199,596.00 199,698.00 149,677.50 149,677.50 199,776.00 259,727.00 249,335.00 249,537.50 249,537.50 259,837.50 250,837.50 250,250.00 200,264.00 100,078.00 100,078.00 100,078.00 100,395.00	2,098,15 3,187,101 4,185,17 140,15 47,51 64,50 5,03,23 506,39 10,88 954,70 11,93,48 2,821,29 (24,38) 1,29,12 1,724,63 4,973,45 34,30 289,20 1,431,01 289,20 78,00 395,00 (0,42)	2.100 1.875 2.050 1.600 1.600 1.600 2.900 2.100 3.113 2.200 2.050 2.050 2.250 2.250 2.250 2.805 2.875 2.815 3.115 3.140 0.000	2.061 2.068 2.161 2.403 2.340 2.340 2.445 2.342 2.342 2.354 2.302 2.215 2.280 2.298 2.299 2.299 2.294 2.603 2.871 2.811	AAA A AA A
256350021 MIM-RCTC 256350018 MIM-RCTC 256350021 MIM	IC 2013 Residual Fund	06416CAC2 06416CAC2 06406FAB9 49327M2P8 13607RAB6 172967LC3 06367TPX2 86787EAS6 0258M0EES 69353RPC7 55279HAN0 31677QBK4 17401QAN1 69371RP34 369550BA5 14913Q2X6 86787EBD8 025816CE7 46640QU82 69350BUB0 975684HU82	Corporate Corpor	The Bank of Nova Scotia The Bank of New York Mellon Corporation KeyBank National Association Canadian Imperial Bank of Commerce Cisco Systems, Inc. Citigroup Inc. Bank of Montreal Bank of Montreal SunTrust Bank American Express Credit Corporation PNC Bank, National Association PNC Bank, National Association PNC Bank, National Association Citizens Bank, National Association U.S. Bank National Association U.S. Bank National Association Citizens Bank, National Association U.S. Bank National Association SunTrust Bank Categorian Company J.P. Carporation Categorian Company General Dynamics Corporation Categorian Express Company J.P. Morgan Securities LLC PPG Industries, Inc. Wisconsin Publis Service Corporation	0.4726/2021 0.50/3021 0.50/3021 0.50/3021 0.50/2021 0.50/2021 1.20/2021 1.20/2021 0.13/2020 0.5/19/2020 0.5/19/2020 1.03/002021 0.4726/2021 0.4726/2021 0.5/11/2020	06/29/2018 06/29/2018 01/25/2018 01/25/2018 01/25/2018 10/10/2018 10/11/2018 06/21/2019 04/15/2019 04/15/2019 05/14/2019 05/14/2019 05/15/2019 06/18/2019	200,000.00 200,000.00 250,000.00 250,000.00 150,000.00 150,000.00 150,000.00 260,000.00 260,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 350,000.00 360,000.00 375,000.00 375,000.00	194,126,00 193,708,00 247,367,50 197,801,00 147,883,50 449,617,50 197,898,00 100,644,00 245,222,50 244,707,50 247,950,00 247,950,00 249,395,00 224,409,50 249,395,00 249,00 249,00	04/03/2021 11/08/2021 12/31/2019 02/01/2020 04/19/2020 07/17/2020 09/30/2020 12/22/2020 03/26/2021 	199.310.00 199.596.00 249.695.00 199.698.00 149.677.50 454.666.50 199.776.00 259.727.00 249.335.00 249.337.50 249.337.50 249.512.50 258.337.50	3,187,10 4,185,17 140,15 47,51 64,50 5,013,23 10,88 954,70 1,993,84 2,821,29 (24,38) 1,291,12 1,724,63 4,973,45 34,30 1,431,01 289,20 78,00 395,00 (0,42)	1.875 2.050 1.600 1.600 1.400 2.900 2.100 3.113 2.200 2.000 2.250 2.250 2.250 2.250 2.3150 2.805 2.815 3.115 3.140 0.000	2.068 2.161 2.403 2.391 2.340 2.345 2.346 2.542 2.354 2.302 2.215 2.280 2.280 2.285 2.285 2.282 2.285 2.283 2.283 2.285 2.283 2.285	AAA A AA A
266350021 MIM-RCTC 266350021 MIM	IC 2013 Residual Fund	06406FAB9 49327M2P8 13607RAB6 17297RBG6 1722967LC3 063677PX2 86787EAS6 0258M0EE5 0258M0EE5 0258M0EE5 0258M0EE5 0353RFC7 55279HAN0 31677QBK4 17401QAN1 69353RFH6 90331HNP4 69371RP34 369550BA5 14913Q2X6 86787EBD8 025816CE7 46640QU82 69350BUB0 975684HU82	Corporate Corpor	KeyBank National Association Canadian Imperial Bank of Commerce Cisco Systems, Inc. Citigroup Inc. Bank of Montreal SunTrust Bank American Express Credit Corporation PNC Bank, National Association Manufactures and Traders Trust Company Fifth Third Bank Citizens Bank, National Association PNC Bank, National Association U.S. Bank National Association U.S. Bank National Association PNC Bank, National Association Qu.S. Bank National Association SunTrust Bank American Express Company June Dynamics Corporation Caterpillar Financial Services Corporation SunTrust Bank American Express Company June Morgan Securities LLC PPG Industries, Inc. Wisconsin Publis Service Corporation	08/22/2019 09/06/2019 09/06/2019 19/06/2019 12/08/2021 12/12/2019 01/31/2020 05/19/2020 05/19/2020 10/30/2020 10/30/2020 10/30/2020 10/30/2020 10/30/2020 01/22/2021 04/26/2021 05/11/2021 05/11/2022 05/20/2022 07/08/2019 07/11/2019	10/11/2018 06/29/2018 01/25/2018 10/10/2018 10/11/2018 06/21/2019 04/15/2019 04/15/2019 04/15/2019 05/14/2019 05/14/2019 05/14/2019 05/14/2019 05/15/2019 06/10/2019	250,000.00 200,000.00 150,000.00 450,000.00 200,000.00 100,000.00 260,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 350,000.00 120,000.00 120,000.00 350,000.00 375,000.00 375,000.00	247,367,50 147,881,50 149,617,50 100,644,067,588,00 100,644,075,888,00 245,522,58 244,707,50 199,810,00 247,950,00 249,935,00 224,409,50 1224,409,50 120,000,00 100,000,00 100,000,00 100,000,0	11/08/2021 12/31/2019 02/01/2020 04/19/2020 07/17/2020 09/30/2020 12/22/2020 03/26/2021 	249,695,00 199,698,00 149,677.50 454,666.50 199,776.00 259,727.00 249,335,00 249,512.50 259,837.50 259,837.50 259,837.50 250,837.50	140.15 47.51 64.50 5,013.23 506.39 10.88 95.47 1,993.84 1,291.12 1,724.63 4,973.45 34.30 1,431.01 289.20 395.00 (0.42)	1.600 1.600 1.600 1.400 2.900 2.100 3.113 2.200 2.000 2.200 2.250 2.250 3.150 2.805 2.915 3.115 3.140 0.000	2.403 2.391 2.340 2.445 2.346 2.542 2.354 2.302 2.215 2.280 2.398 2.269 2.085 2.529 2.603 2.871 2.813	A A A A A A A A A A A A A A A A A A A
266350021 MIM-RCTC 26635003 MIM-RCTC	IC 2013 Residual Fund	13607RAB6 17225RBG6 172967LC3 06367TPX2 86787EAS6 0258N0EES 0258N0EES 0258N0EES 0353RFC7 55279HAN0 31677QBK4 17401QAN1 69353RFH6 993331HNP4 69371RP34 369350BA5 14913Q2X6 86787EBD8 025816CE7 46640QU82 69350BUB0 975684HU82	Corporate Corpor	Canadian Imperial Bank of Commerce Citigroup Inc. Bank of Montreal Sunfrust Bank American Express Credit Corporation PNC Bank, National Association Manufacturers and Traders Trust Company Fifth Third Bank Citizens Bank, National Association PNC Bank, National Association PNC Bank, National Association U.S. Bank National Association U.S. Bank National Association PACCAR Financial Corp. General Dynamics Corporation Caterpilar Financial Services Corporation Caterpilar Financial Services Corporation SunTrust Bank American Express Company J.P. Morgan Securities LLC PPG Industries, Inc.	09/06/2019 09/20/2019 12/08/2021 12/12/2019 01/11/2020 03/03/2020 08/17/2020 10/30/2020 10/30/2020 10/30/2020 10/30/2020 10/30/2020 10/30/2020 05/17/2021 05/11/2020 05/11/2020 05/11/2020 05/11/2020 05/11/2020 05/11/2020 05/11/2020 05/11/2020 05/11/2020 05/11/2020 05/11/2020 05/11/2020	06/29/2018 06/29/2018 01/25/2018 10/10/2018 10/11/2018 06/21/2019 04/12/2019 10/11/2018 04/30/2019 05/14/2019 05/14/2019 05/15/2019 06/10/2019	200,000.00 150,000.00 450,000.00 450,000.00 200,000.00 260,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 350,000.00 350,000.00 375,000.00	197,801.00 149,617.50 197,898.00 297,588.40 247,522.50 244,707.50 198,800.00 247,950.00 249,905.00 249,905.00 224,499.50 100,000.00 100,00	11/08/2021 12/31/2019 02/01/2020 04/19/2020 07/17/2020 09/30/2020 03/26/2021 04/17/2022 04/19/2022	199,698,00 149,677,50 454,666,50 199,776,00 259,727,00 249,335,00 249,537,50 259,837,50 250,837,50 250,250,250 250,837,50	47.51 64.50 5.013.23 506.39 10.88 954.70 1.993.48 2,821.29 (24.38) 1.291.12 1.724.63 4.973.45 34.30 1.431.01 289.20 78.00 395.00 (0.42)	1.600 1.400 2.900 2.100 3.113 2.200 2.050 2.200 2.250 3.150 2.805 2.875 2.915 3.115 3.140 0.000	2.391 2.340 2.445 2.346 2.542 2.334 2.302 2.215 2.280 2.298 2.299 2.085 2.529 2.294 2.603 2.871 2.813	AA
266350021 MIM-RCTC 266350013 MIM-RCTC 266350013 MIM-RCTC 266350013 MIM-RCTC 266350013 MIM-RCTC 266350014 MIM-RCTC 266350015 MIM-RCTC 266350016 MIM-RCTC 266350016 MIM-RCTC 266350018 MIM-RCTC 266350021 MIM	ITC 2013 Residual Fund ITC 2013 Residual Fund	17275RBG6 172967LC3 06367TPX2 86787EAS6 0258M0EES 69353RFC7 55279HAN0 31677QBK4 17401QAN1 69353RFH6 99331HNP4 69371RP34 369550BA5 14913Q2X6 86787EBD8 025816CE7 46640QU82 697684HU82	Corporate Corpor	Cisco Systems, Inc. Citigroup Inc. Bank of Montreal SunTrust Bank American Express Credit Corporation PNC Bank, National Association Manufacturers and Traders Trust Company Fifth Third Bank Citizens Bank, National Association PNC Bank, National Association PNC Bank, National Association PNC Bank, National Association PNC Care, Insancial Corp. General Dynamics Corporation Caterpillar Financial Services Corporation SunTrust Bank American Express Company J.P. Morgan Securities LLC PPG Industries, Inc.	09/20/2019 12/08/2011 12/12/2019 01/31/2020 03/03/2020 05/19/2020 10/30/2020 10/30/2020 10/30/2020 10/30/2020 10/30/2020 05/11/2020 05/11/2020 05/11/2020 05/11/2020 05/11/2020 05/10/2020 05/11/2020 05/10/2020 07/08/2019 07/11/2019	01/25/2018 10/10/2018 10/11/2018 10/11/2018 06/21/2019 04/15/2019 04/15/2019 10/11/2018 04/30/2019 05/14/2019 05/14/2019 06/10/2019	150,000.00 450,000.00 450,000.00 100,000.00 100,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 350,000.00 350,000.00 350,000.00 350,000.00 350,000.00 375,000.00	147,883.50 449,617.50 197,898.00 100,644.00 257,588.40 245,222.50 199,810.00 247,950.00 249,935.00 224,409.50 120,000.00 100,00	11/08/2021 12/31/2019 02/01/2020 04/19/2020 07/17/2020 09/30/2020 03/26/2021 04/17/2022 04/19/2022	149,677.50 454,666.50 199,776.00 100,179.00 259,727.00 249,335.00 249,512.50 259,837.50 259,837.50 259,837.50 250,837.50	64.50 5.013.23 506.39 10.88 954.70 1.993.84 2.821.29 (24.38) 1.291.12 1.724.63 4.973.45 4.973.45 7.800 395.00 (0.42)	2.900 2.100 3.113 2.200 2.000 2.050 2.250 2.250 3.150 2.805 2.805 2.875 2.915 3.115 3.140	2.340 2.445 2.346 2.354 2.302 2.215 2.280 2.398 2.269 2.085 2.252 2.252 2.294 2.603 2.811 2.813	AA
256350021 MM-RCTC 256350018 MM-RCTC 256350021 MM-RCTC 256350018 MM-RCTC 256350018 MM-RCTC 256350021 MM	IC 2013 Residual Fund IC 2014 Reserve	172967LC3 06367TPX2 86787EAS6 0258N0EES 0258N0EES 0258N0EES 0353RFC7 55279HAN0 31677QBK4 17401QAN1 69353RFH6 99333HFN94 69371RP34 369550BA5 14913Q2X6 86787EBD8 025816CE7 46640QU82 69350BUB0 975684HU82	Corporate Corpor	Citizeoup Inc. Bank of Montreal SunTrust Bank American Express Credit Corporation PNC Bank, National Association Manufacturers and Truders Trust Company Fifth Third Bank Citizens Bank, National Association PNC Bank, National Association U.S. Bank National Association U.S. Bank National Association PACCAR Financial Corp. General Dynamics Corporation Caterpillar Financial Services Corporation SunTrust Bank American Express Company J.P. Morgan Securities LLC PPG Industries, Inc.	12/08/2012 12/12/2019 01/31/2020 03/30/2020 05/19/2020 05/19/2020 10/30/2020 10/30/2020 10/30/2020 05/12/2020 05/11/2020 05/11/2020 05/11/2020 05/11/2020 05/11/2020 05/11/2020 05/10/2021 05/10/2021 05/10/2021 05/10/2021 05/10/2021 05/10/2021	01/25/2018 10/10/2018 10/11/2018 10/11/2018 06/21/2019 04/15/2019 04/15/2019 10/11/2018 04/30/2019 05/14/2019 05/14/2019 06/10/2019	450,000.00 200,000.00 100,000.00 260,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 120,000.00 120,000.00 120,000.00 350,000.00 350,000.00 375,000.00	449,617.50 197,898.00 297,588.40 257,588.40 245,222.50 244,707.50 191,810.00 247,950.00 249,905.00 249,905.00 222,409.50 100,000.00 100,000.00 100,000.00 374,508.33	12/31/2019 02/01/2020 04/19/2020 07/17/2020 09/30/2020 12/22/2020 03/26/2021 04/17/2022	454,666.50 199.776.00 259,72.00 249,355.00 249,537.50 249,537.50 259,537.50 250,837.50 250,837.50 260,264.00 200,264.00 100,395.00 100,395.00 374,827.50	5,013,23 506,39 10.88 954,70 1,993,84 2,821,29 (24,38) 1,291,12 1,724,63 4,973,45 34,30 1,431,01 289,20 78,00 395,00 (0,42)	2.900 2.100 3.113 2.200 2.000 2.050 2.200 2.250 2.500 3.150 2.875 2.915 3.114 0.000	2.445 2.346 2.542 2.354 2.302 2.215 2.280 2.398 2.269 2.085 2.529 2.529 2.603 2.871 2.813 1.656	A AA A A A A A A A A A A A A A A A A A
266350021 MIM-RCTC 266350018 MIM-RCTC 266350021 MIM	IC 2013 Residual Fund	06367TPX2 86787EAS6 0258M0EE5 69353RFC7 55279HAN0 31677QBK4 17401QAN1 69373RFH6 90333RFH6 90331HNP4 69371RP34 309550BA5 14913Q2X6 86787EBD8 025816CE7 46640QU82 697684HU82	Corporate Corpor	Bank of Montreal SumTrust Bank American Express Credit Corporation PNC Bank, National Association Manufacturers and Traders Trust Company Fifth Third Bank Citizens Bank, National Association PNC Bank, National Association PNC Bank, National Association U.S. Bank National Association PNCACAR Financial Corp. General Dynamics Corporation Caterpillar Financial Services Corporation SumTrust Bank American Express Company J.P. Morgan Securities LLC PPG Industries, Inc.	12/12/2019 01/31/2020 03/03/2020 05/19/2020 06/17/2020 10/30/2020 01/22/2021 04/26/2021 05/10/2021 05/11/2020 05/11/2020 05/17/2022 05/20/2022 07/08/2019 07/11/2019 07/11/2019	01/25/2018 10/10/2018 10/10/2018 10/11/2018 06/21/2019 04/15/2019 04/22/2019 10/11/2018 04/30/2019 05/14/2019 05/14/2019 05/15/2019 06/10/2019	200,000.00 100,000.00 260,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 200,000.00 120,000.00 120,000.00 100,000.00 375,000.00	197,898.00 100,644.00 257,588.40 245,222.50 199,810.00 247,950.00 249,305.00 224,409.50 120,000.00 50,000.00 100,000.00 374,508.33	12/31/2019 02/01/2020 04/19/2020 07/17/2020 09/30/2020 12/22/2020 03/26/2021 04/17/2022	199,776.00 100,179.00 129,776.00 249,335.00 249,537.50 199,788.00 249,512.50 250,837.50 224,535.00 202,64.00 226,116.00 120,289.20 50,078.00 100,395.00 374,827.50	506.39 10.88 954.70 1.993.84 2.821.29 (24.38) 1.291.12 1.724.63 4.973.45 34.30 1.431.01 289.20 78.00 395.00 (0.42)	2.100 3.113 2.200 2.000 2.050 2.250 2.250 2.500 3.150 2.805 2.875 2.915 3.115 3.140	2.346 2.542 2.354 2.302 2.215 2.280 2.398 2.269 2.085 2.529 2.294 2.603 2.871 2.813	AA A A A A A A A A A A A A A A A A A A
266350021 MIM-RCTC 266350018 MIM-RCTC 266350021 MIM	IC 2013 Residual Fund IC 2014 Reserve	86787EAS6 0258M0EE5 0258M0EE5 09353RFC7 55279HAN0 31677QBK4 17401QAN1 69353RFH6 90331HNP4 69353RFH6 90331HNP4 369550BA5 14913Q2X6 86787EBD8 025816CE7 46640QU82 69350BUB0 97684HU82	Corporate COP	SunTrust Bank American Express Credit Corporation PNC Bank, National Association Manufacturers and Truders Trust Company Fifth Third Bank Citizens Bank, National Association PNC Bank, National Association U.S. Bank National Association PNC Bank, National Association U.S. Bank National Association General Dynamics Corporation General Dynamics Corporation Caterpillar Financial Services Corporation SunTrust Bank American Express Company J.P. Morgan Securities LLC PPG Industries, Inc.	01/31/200 03/03/200 05/19/2020 08/17/2020 10/30/2020 10/30/2020 01/22/2021 05/10/2021 05/11/2020 05/11/2020 05/10/2022 05/20/2022 07/08/2019 07/11/2019 07/11/2019	01/25/2018 10/10/2018 10/10/2018 10/11/2018 06/21/2019 04/15/2019 04/22/2019 10/11/2018 04/30/2019 05/14/2019 05/14/2019 05/15/2019 06/10/2019	100,000.00 260,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 250,000.00 120,000.00 120,000.00 150,000.00 100,000.00 375,000.00	100,644.00 257,588.40 245,222.50 244,707.50 199,810.00 247,950.00 249,005.00 249,305.00 224,409.50 120,000.00 50,000.00 100,000.00 374,508.33	02/01/2020 04/19/2020 07/17/2020 09/30/2020 	100,179.00 259.727.00 249,357.50 249,357.50 199,788.00 249,512.50 250,837.50 224,535.00 120,289.20 50,078.00 100,395.00 374,827.50	10.88 954.70 1.993.84 2,821.29 (24.38) 1.291.12 1,724.63 34.30 1,431.01 289.20 78.00 395.00 (0.42)	2.200 2.000 2.050 2.200 2.250 2.250 3.150 2.805 2.875 2.915 3.115 3.140 0.000	2.354 2.302 2.215 2.280 2.398 2.269 2.085 2.529 2.294 2.603 2.871 2.813	A A A A A A A A A A A A A A A A A A A
266350021 MIM-RCTC 256430021 MIM-RCTC 256430021 MIM-RCTC 256430021 MIM-RCTC 256430021 MIM-RCTC 2564350021	IC 2013 Residual Fund	69353RFC7 55279HAN0 31677QBK4 17401QANI 69353RFH6 99331HNP4 69371RP34 369550BA5 14913Q2X6 86787EBD8 025816CE7 46640QU82 69350BUB0 97684HU82	Corporate	PNC Bank, National Association Manufacturers and Traders Trust Company Fifth Third Bank Citizens Bank, National Association PNC Bank, National Association U.S. Bank National Association PACCAR Financial Corp. General Dynamics Corporation Caterpillar Financial Services Corporation SunTrust Bank American Express Company J.P. Morgan Securities LLC PPG Industries, Inc.	05/19/2020 08/17/2020 10/30/2020 10/30/2020 10/30/2020 01/22/2021 04/26/2021 05/11/2020 05/11/2020 05/17/2022 05/20/2022 07/08/2019 07/11/2019 07/08/2019	10/11/2018 06/21/2019 04/15/2019 04/22/2019 10/11/2018 04/30/2019 05/14/2019 05/14/2019 05/15/2019 06/18/2019	250,000.00 250,000.00 200,000.00 250,000.00 250,000.00 250,000.00 200,000.00 225,000.00 120,000.00 50,000.00 375,000.00	245,222.50 244,707.50 199,810.00 247,950.00 249,005.00 249,395.00 224,409.50 120,000.00 50,000.00 100,000.00 374,508.33	04/19/2020 07/17/2020 09/30/2020 12/22/2020 03/26/2021 04/17/2022 04/19/2022	249,335,00 249,537,50 199,788,00 249,512,50 250,837,50 202,264,00 202,264,00 120,289,20 50,078,00 100,395,00 374,827,50	1,993.84 2,821.29 (24.38) 1,291.12 1,724.63 4,973.45 34.30 1,431.01 289.20 78.00 395.00 (0.42)	2.000 2.050 2.200 2.250 2.500 3.150 2.805 2.875 2.915 3.115 3.140 0.000	2.302 2.215 2.280 2.398 2.269 2.085 2.529 2.294 2.603 2.871 2.813 1.656	A A A A A A A A A A A A A A A A A A A
266350021 MIM-RCTC 266350023 MIM-RCTC 266350023 MIM-RCTC 26635003 MIM-RCTC	IC 2013 Residual Fund IC 2013 Residual Fund	55279HAN0 31677QBK4 17401QAN1 69353RFH6 90331HNP4 69371RP34 369550BA5 14913Q2X6 86787EBD8 025816CE7 46640QU82 69350BUB0 97684HU82	Corporate COP CP CP	Manufacturers and Traders Trust Company Fifth Third Bank Citizens Bank, National Association PNC Bank, National Association US. Bank National Association PACCAR Financial Corp. General Dynamics Corporation Catepullar Financial Services Corporation SunTrust Bank American Express Company J.P. Morgan Securities LLC PPG Industries, Inc. PMC Source Corporation SunTrust Bank Wisconsin Public Service Corporation	08/17/2020 10/30/2020 10/30/2020 01/22/2021 04/26/2021 05/11/2022 05/17/2022 05/20/2022 07/08/2019 07/11/2029 07/08/2019	10/11/2018 06/21/2019 04/15/2019 04/22/2019 10/11/2018 04/30/2019 05/14/2019 05/14/2019 05/15/2019 06/18/2019	250,000.00 200,000.00 250,000.00 250,000.00 250,000.00 200,000.00 225,000.00 120,000.00 50,000.00 100,000.00 375,000.00	244,707.50 199,810.00 247,950.00 249,005.00 249,395.00 200,250.00 224,409.50 120,000.00 50,000.00 374,508.33	07/17/2020 09/30/2020 	249,537.50 199,788.00 249,512.50 250,837.50 254,535.00 200,264.00 226,116.00 120,289.20 50,078.00 100,395.00 374,827.50	2,821.29 (24.38) 1,291.12 1,724.63 4,973.45 34.30 1,431.01 289.20 78.00 395.00 (0.42)	2.050 2.200 2.250 2.500 3.150 2.805 2.875 2.915 3.115 3.140 0.000	2.215 2.280 2.398 2.269 2.085 2.529 2.294 2.603 2.871 2.813 1.656	A A A A A A A A A A A A A A A A A A A
266350021 MIM-RCTC 256430021 MIM-RCTC 256430021 MIM-RCTC 256430021 MIM-RCTC 2564350021 MIM-RCTC 2564350018 MIM-RCTC 2564350018 MIM-RCTC 2564350018 MIM-RCTC 2564350021	IC 2013 Residual Fund	31677QBK4 17401QAN1 69353RFH6 90331HNP4 69371RP34 369550BA5 14913Q2X6 86787EBD8 025816CE7 46640QU82 69350BUB0 97684HU82	Corporate COP COP COP COP	Fifth Third Bank Cittiens Bank, National Association PNC Bank, National Association U.S. Bank National Association PACCAR Financial Corp. General Dynamics Corporation Caterpillar Financial Services Corporation SunTrust Bank American Express Company J.P. Morgan Securities LLC PPG Industries, Inc.	10/30/2020 10/30/2020 01/22/2021 04/26/2021 05/11/2020 05/11/2022 05/12/2022 07/08/2019 07/11/2029 07/08/2019	06/21/2019 04/15/2019 04/22/2019 10/11/2018 04/30/2019 05/14/2019 05/15/2019 06/18/2019 06/10/2019	200,000.00 250,000.00 250,000.00 250,000.00 200,000.00 225,000.00 120,000.00 50,000.00 375,000.00	199,810.00 247,950.00 249,005.00 249,395.00 200,250.00 224,409.50 120,000.00 50,000.00 100,000.00 374,508.33	09/30/2020 	199,788.00 249,512.50 250,837.50 254,535.00 200,264.00 120,289.20 50,078.00 100,395.00 374,827.50	(24.38) 1,291.12 1,724.63 4,973.45 34.30 1,431.01 289.20 78.00 395.00 (0.42)	2.200 2.250 2.500 3.150 2.805 2.875 2.915 3.115 3.140 0.000	2.280 2.398 2.269 2.085 2.529 2.294 2.603 2.871 2.813 1.656	A A A A A A A A
256350021 MM-RCTC 256350023 MM-RCTC 256350021 MM-RCTC	IC 2013 Residual Fund IC 2014 Reserve	17401 QAN1 69353RFH6 90331 HNP4 69371 HNP4 369550BA5 14913 Q2X6 86787 EBD8 02581 6CE7 46640 QU82 69350 BUB0 97684 HU82	Corporate COP CP	Citizens Bank, National Association PNC Bank, National Association U.S. Bank National Association PACCAR Financial Corp. General Dynamics Corporation Caterpillar Financial Services Corporation SunTrust Bank American Express Company J.P. Morgan Securities LLC PPG U.S. Company J.P. Morgan Securities LLC PPG U.S. Company Wisconsin Public Service Corporation	10/30/2000 01/22/2021 04/26/2021 05/10/2021 05/11/2020 05/17/2022 05/20/2022 07/08/2021 07/11/2019 07/11/2019	04/15/2019 04/22/2019 10/11/2018 04/30/2019 05/14/2019 05/14/2019 05/15/2019 06/18/2019 06/10/2019	250,000.00 250,000.00 250,000.00 200,000.00 225,000.00 120,000.00 50,000.00 100,000.00 375,000.00	247,950.00 249,005.00 249,395.00 200,250.00 224,409.50 120,000.00 50,000.00 374,508.33	12/22/2020 03/26/2021 04/17/2022 04/19/2022	249,512.50 250,837.50 254,535.00 200,264.00 226,116.00 120,289.20 50,078.00 100,395.00 374,827.50	1,291.12 1,724.63 4,973.45 34.30 1,431.01 289.20 78.00 395.00 (0.42)	2.250 2.500 3.150 2.805 2.875 2.915 3.115 3.140 0.000	2.398 2.269 2.085 2.529 2.294 2.603 2.871 2.813 1.656	A AA AA A A A
256350021 MIM-RCTC 256350018 MIM-RCTC 256350021 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-RCTC 256350021 MIM	IC 2013 Residual Fund IC 2014 Reserve	90331HNP4 69371RP34 369550BA5 14913Q2X6 86787EBD8 025816CE7 46640QU82 69350BUB0 97684HU82	Corporate Corporate Corporate Corporate Corporate Corporate Corporate COP CP CP	U.S. Bank National Association PACCAR Financial Corp. General Dynamics Corporation Caterpilar Financial Services Corporation SunTrust Bank American Express Company J.P. Morgan Securities LLC PPG Industries, Inc. Wisconsin Public Service Corporation	04/26/2021 05/10/2021 05/11/2020 05/17/2021 05/17/2022 05/20/2022 07/08/2019 07/11/2019 07/08/2019	10/11/2018 04/30/2019 05/14/2019 05/14/2019 05/15/2019 06/18/2019	250,000.00 200,000.00 225,000.00 120,000.00 50,000.00 100,000.00 375,000.00	249,395.00 200,250.00 224,409.50 120,000.00 50,000.00 100,000.00 374,508.33	03/26/2021 04/17/2022 04/19/2022	254,535.00 200,264.00 226,116.00 120,289.20 50,078.00 100,395.00 374,827.50	4,973.45 34.30 1,431.01 289.20 78.00 395.00 (0.42)	3.150 2.805 2.875 2.915 3.115 3.140 0.000	2.085 2.529 2.294 2.603 2.871 2.813 1.656	AA A A A A
266350021 MIM-RCTC 256350021 MIM-RCTC 256350023 MIM-ST Lie 256350023 MIM-ST Lie 256350023 MIM-ST Lie 256350021 MIM-RCTC	IC 2013 Residual Fund IC 91 TIFIA Reserve	69371RP34 369550BA5 14913Q2X6 86787EBD8 025816CE7 46640QU82 69350BUB0 97684HU82	Corporate Corporate Corporate Corporate Corporate Corporate CP CP CP	PACCAR Financial Corp. General Dynamics Corporation Catepillar Financial Services Corporation SunTrust Bank American Express Company J.P. Morgan Securities LLC PPG Industries, Inc. Wisconsin Public Service Corporation	05/10/2021 05/11/2021 05/17/2022 05/17/2022 05/20/2022 07/08/2019 07/08/2019	04/30/2019 05/14/2019 05/14/2019 05/15/2019 06/18/2019 06/10/2019	200,000.00 225,000.00 120,000.00 50,000.00 100,000.00 375,000.00	200,250,00 224,409.50 120,000.00 50,000.00 100,000.00 374,508.33	04/17/2022 04/19/2022	200,264.00 226,116.00 120,289.20 50,078.00 100,395.00 374,827.50	34.30 1,431.01 289.20 78.00 395.00 (0.42)	2.805 2.875 2.915 3.115 3.140 0.000	2.529 2.294 2.603 2.871 2.813 1.656	A A A A
256350021 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-ST Lie 256350023 MIM-ST Lie 256350023 MIM-ST Lie 256350018 MIM-RCTC 256350021 MIM-ST Lie	IC 2013 Residual Fund IC 2015 Residual Fund IC 2017 IIIIA Reserve	369550BA5 14913Q2X6 86787EBD8 025816CE7 46640QU82 69350BUB0 97684HU82	Corporate Corporate Corporate Corporate Corporate CP CP CP	General Dynamics Corporation Caterpillar Financial Services Corporation SunTrust Bank American Express Company JP. Morgan Securities LLC PPG Industries, Inc. Wisconsin Public Service Corporation	05/11/2020 05/17/2021 05/17/2022 05/20/2022 07/08/2019 07/11/2019 07/08/2019	05/14/2019 05/14/2019 05/15/2019 06/18/2019 06/10/2019	225,000.00 120,000.00 50,000.00 100,000.00 375,000.00	224,409.50 120,000.00 50,000.00 100,000.00 374,508.33	04/19/2022	226,116.00 120,289.20 50,078.00 100,395.00 374,827.50	1,431.01 289.20 78.00 395.00 (0.42)	2.875 2.915 3.115 3.140 0.000	2.294 2.603 2.871 2.813 1.656	A A A
266350021 MIM-RCTC 266350021 MIM-RCTC 266350021 MIM-RCTC 266350021 MIM-RCTC 266350021 MIM-RCTC 266350021 MIM-RCTC 266350018 MIM-RCTC 266350018 MIM-RCTC 266350018 MIM-RCTC 266350018 MIM-RCTC 266350018 MIM-RCTC 266350013 MIM-SC 266350013 MIM-SC 266350013 MIM-RCTC 266350013 MIM-RCT	TC 2013 Residual Fund TC 91 TIFIA Reserve	14913Q2X6 86787EBD8 025816CE7 46640QU82 69350BUB0 97684HU82	Corporate Corporate Corporate CP CP CP	Caterpillar Financial Services Corporation SunTrust Bank American Express Company J.P. Morgan Securities LLC PPG Industries, Inc. Wisconsin Public Service Corporation	05/17/2021 05/17/2022 05/20/2022 07/08/2019 07/11/2019 07/08/2019	05/14/2019 05/14/2019 05/15/2019 06/18/2019 06/10/2019	120,000.00 50,000.00 100,000.00 375,000.00	50,000.00 100,000.00 374,508.33	04/19/2022	120,289.20 50,078.00 100,395.00 374,827.50	289.20 78.00 395.00 (0.42)	2.915 3.115 3.140 0.000	2.603 2.871 2.813 1.656	A A A
266350021 MIM-RCTC 266350021 MIM-RCTC 266350021 MIM-RCTC 266350021 MIM-RCTC 266350018 MIM-RCTC 266350018 MIM-RCTC 266350018 MIM-RCTC 266350018 MIM-RCTC 266350013 MIM-RCTC 266350013 MIM-ST Le 266350013 MIM-RCTC 266350013 MIM-RCTC 266350013 MIM-RCTC 266350014 MIM-RCTC 266350015 MIM-RCTC 266350018 MI	TC 2013 Residual Fund TC 2013 Residual Fund TC 2013 Residual Fund TC 2013 Residual Fund TC 91 TIFIA Reserve	025816CE7 46640QU82 69350BUB0 97684HU82	CP CP CP	American Express Company J.P. Morgan Securities LLC PPG Industries, Inc. Wisconsin Public Service Corporation	05/20/2022 07/08/2019 07/11/2019 07/08/2019	05/15/2019 06/18/2019 06/10/2019	100,000.00 375,000.00	100,000.00 374,508.33	04/19/2022	100,395.00 374,827.50	395.00 (0.42)	3.140 0.000	2.813 1.656	A
266350021 MIM-RCTC 266350021 MIM-RCTC 266350018 MIM-RCTC 266350023 MIM-ST Lie 266350023 MIM-ST Lie 266350018 MIM-RCTC 266350018 MIM-RCTC 266350018 MIM-RCTC 266350021 MIM-RCTC 266350021 MIM-RCTC 266350021 MIM-RCTC 266350021 MIM-RCTC 266350021 MIM-RCTC 266350023 MIM-ST Lie 2	TC 2013 Residual Fund TC 2013 Residual Fund TC 2013 Residual Fund TC 91 TIFIA Reserve	46640QU82 69350BUB0 97684HU82	CP CP CP	J.P. Morgan Securities LLC PPG Industries, Inc. Wisconsin Public Service Corporation	07/08/2019 07/11/2019 07/08/2019	06/18/2019 06/10/2019	375,000.00	374,508.33		374,827.50	(0.42)	0.000	1.656	
266350021 MM-RCTC 266450018 MM-RCTC 266450018 MM-RCTC 266450018 MM-RCTC 266450018 MM-RCTC 266450018 MM-RCTC 266450012 MM-RCTC 266450023 MM-ST Let 266450023 MM-ST Let 266450018 MM-RCTC 26645001	TC 2013 Residual Fund TC 2013 Residual Fund TC 91 TIFIA Reserve	69350BUB0 97684HU82	CP CP	PPG Industries, Inc. Wisconsin Public Service Corporation	07/11/2019 07/08/2019	06/10/2019								
256350021 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-S Lie 256350023 MIM-S Lie 256350023 MIM-S Lie 256350023 MIM-S Lie 256350021 MIM-RCTC 256350021 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-RCTC 256350021 MIM-RCTC 256350021 MIM-RCTC 256350021 MIM-RCTC 256350021 MIM-RCTC 256350021 MIM-RCTC 256350021 MIM-RCTC 256350023 MIM-S Lie	ΓC 2013 Residual Fund ΓC 91 TIFIA Reserve	97684HU82	CP	Wisconsin Public Service Corporation	07/08/2019		325,000.00			324,785,50	20.22	0.000	1.828	AAA AA
256350018 MIM.RCTC 256350018 MIM.RTC 256350023 MIM-ST Lie 256350023 MIM-ST Lie 256350023 MIM-ST Lie 256350021 MIM-ST Lie 256350021 MIM-RCTC 256350021 MIM-RCTC 256350021 MIM-RCTC 256350018 MIM-RCTC 256350020 MIM-RCTC 25635003 MIM-ST Lie 256350023 MIM-ST Lie 256350023 MIM-ST Lie 256350023 MIM-ST Lie 256350024 MIM-ST Lie		CCYUSD	Currency	LAURED OF LATERIAL		06/11/2019	375,000.00	374,341.88		374,827.50	4.69	0.000	1.656	AAA
266350018 MM-RCTC 266350023 MIM-Sr Lie 266350023 MIM-Sr Lie 266350023 MIM-Sr Lie 266350018 MIM-RCTC 266350018 MIM-Sr Lie 266350023 MIM-Sr			Currency	UNITED STATES OF AMERICA	06/30/2019		0.00	489.16		489.16	0.00	0.000	0.000	AAA
256350023 MIM-Sr Lie 256350023 MIM-Sr Lie 256350023 MIM-Sr Lie 256350018 MIM-RCTC 256350021 MIM-RCTC 256350021 MIM-RCTC 256350021 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-RCTC 256350023 MIM-Sr Lie 25635002		CCYUSD	Currency	UNITED STATES OF AMERICA	06/30/2019		0.00	(5,029,416.31)		(5,029,416.31)	0.00	0.000	0.000	AAA
256350023 MIM-Sr Lie 256350023 MIM-Sr Lie 256350018 MIM-Sr Lie 256350023 MIM-Sr Lie 256350021 MIM-RCTC 256350021 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-Sr Lie 256350023 MIM-Sr Lie 256350023 MIM-Sr Lie 256350023 MIM-Sr Lie 256350023 MIM-Sr Lie		CCYUSD	Currency	UNITED STATES OF AMERICA UNITED STATES OF AMERICA	06/30/2019		0.00	5,324.53		5,324.53	0.00	0.000	0.000	AAA
266350018 MIM-RCTC 266350023 MIM-Sr Lie 256350021 MIM-RCTC 266350021 MIM-RCTC 266350018 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-RCTC 256350013 MIM-Sr Lie 256350023 MIM-Sr Lie 256350023 MIM-Sr Lie 256350023 MIM-Sr Lie		CCYUSD	Currency	UNITED STATES OF AMERICA	06/30/2019		0.00	(211,593.75)		(211,593.75)	0.00	0.000	0.000	AAA
256350023 MIM-Sr Lie 256350021 MIM-RCTC 256350021 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-RCTC 256350023 MIM-Sr Lie 256350023 MIM-Sr Lie 256350023 MIM-Sr Lie 256350023 MIM-Sr Lie	ien Reserve Fund-1	CCYUSD	Currency	UNITED STATES OF AMERICA	06/30/2019		0.00	728.94		728.94	0.00	0.000	0.000	AAA
256350021 MIM-RCTC 256350021 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-RCTC 256350023 MIM-Sr Lie 256350023 MIM-Sr Lie 256350023 MIM-Sr Lie		31846V401	MM Fund	First American Funds, Inc.	06/30/2019		0.00	5,093,730.60		5,093,730.60	0.00	1.610	1.860	AAA
256350021 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-RCTC 256350018 MIM-RCTC 256350023 MIM-Sr Lie 256350023 MIM-Sr Lie 256350023 MIM-Sr Lie		31846V401 31846V401	MM Fund MM Fund	First American Funds, Inc. First American Funds, Inc.	06/30/2019 06/30/2019		0.00	322,791.18 48.056.65		322,791.18 48.056.65	0.00	1.840	1.860	AAA AAA
256350018 MIM-RCTC 256350018 MIM-RCTC 256350023 MIM-Sr Lie 256350023 MIM-Sr Lie 256350023 MIM-Sr Lie	C 2013 Residual Fund		Non-US Gov	International Bank for Reconstruction and Development	08/21/2020		315,000,00	315.116.40		315,103,95	26.87	2.720	2.656	AAA
256350018 MIM-RCTC 256350023 MIM-Sr Lie 256350023 MIM-Sr Lie 256350023 MIM-Sr Lie	TC 91 TIFIA Reserve	912828UH1	TIPS	Treasury, United States Department of	01/15/2023	06/06/2019	664,158.00	660,075.45		660,398.87	248.69	0.125	0.285	AAA
256350023 MIM-Sr Lie 256350023 MIM-Sr Lie 256350023 MIM-Sr Lie		9128285W6	TIPS	Treasury, United States Department of	01/15/2029		121,425.60	127,929.84		127,807.73	(114.70)	0.875	0.315	AAA
256350023 MIM-Sr Lie 256350023 MIM-Sr Lie		912828V49 912828SA9	TIPS	Treasury, United States Department of Treasury, United States Department of	01/15/2027	06/25/2019	306,738.80 468.481.05	309,133.95 470,783.70		308,833.83 465,534.30	(296.66)	0.375	0.283	AAA AAA
256350023 MIM-Sr Lie		912828SA9 912828UH1	TIPS	Treasury, United States Department of Treasury, United States Department of	01/15/2022	02/05/2018	468,481.05 193,712.75	191.214.67		465,534.30 192.616.34	(4,261.27)	0.125	0.372	AAA
25(250022 300.0		912828V49	TIPS	Treasury, United States Department of	01/15/2027		296,161.60	294,818.75		298,184.38	3,074.80	0.375	0.283	AAA
		9128285W6	TIPS	Treasury, United States Department of	01/15/2029		101,188.00	104,239.15		106,506.44	2,299.55	0.875	0.315	AAA
		912828SA9	TIPS	Treasury, United States Department of	01/15/2022		203,196.60	199,850.62		201,918.49	1,125.79	0.125	0.372	AAA
	FC 2013 Residual Fund FC 91 TIFIA Reserve	912828UH1 912828Y53	TIPS US Gov	Treasury, United States Department of Treasury, United States Department of	01/15/2023 07/31/2020		99,623.70 800,000.00	97,753.38 799,735.75		99,059.83 799,152.00	870.41 (598.85)	0.125 2.139	0.285 2.274	AAA AAA
256350018 MIM-RCTC	TC 91 TIFIA Reserve	912828L99	US Gov	Treasury, United States Department of	10/31/2020	06/25/2019	1,300,000.00	1,292,179.69		1,291,576.00	(666.65)	1.375	1.866	AAA
256350018 MIM-RCTC	ΓC 91 TIFIA Reserve	912828B58	US Gov	Treasury, United States Department of	01/31/2021	06/26/2019	1,500,000.00	1,506,269.53		1,506,855.00	627.09	2.125	1.832	AAA
		9128282T6 912828VV9	US Gov US Gov	Treasury, United States Department of	08/31/2019 08/31/2020		1,000,000.00	998,398.44 101,667.97		998,280.00 100,234.00	(118.44)	1.250 2.125	2.234 1.921	AAA
		912828VV9 912828B58	US Gov US Gov	Treasury, United States Department of Treasury, United States Department of	08/31/2020	0//14/2017	1.375,000.00	1.405,890.24		100,234.00	(398.40)	2.125	1.921	AAA AAA
		912828G38	US Gov	Treasury, United States Department of	11/15/2024	04/18/2017	1,350,000.00	1,369,037.11		1,381,428.00	17,615.98	2.123	1.794	AAA
256350023 MIM-Sr Lie	ien Reserve Fund-1	912828XB1	US Gov	Treasury, United States Department of	05/15/2025		1,125,000.00	1,143,342.78		1,143,990.00	7,875.51	2.125	1.821	AAA
		912828L57	US Gov	Treasury, United States Department of	09/30/2022		1,400,000.00	1,386,564.45		1,400,980.00	9,321.58	1.750	1.728	AAA
		912828L99 912828UF5	US Gov US Gov	Treasury, United States Department of Treasury, United States Department of	10/31/2020		800,000.00 970,000.00	793,775.39 955.677.54		794,816.00 965,305,20	(2,742.94)	1.375	2.092	AAA AAA
	TC 2013 Residual Fund		US Gov	Treasury, United States Department of	04/30/2020		925,000.00	901,532.23		918,210.50	5,270.85	1.125	2.010	AAA
256350021 MIM-RCTC	TC 2013 Residual Fund	912828VV9	US Gov	Treasury, United States Department of	08/31/2020		1,060,000.00	1,047,463.28		1,062,480.40	9,939.11	2.125	1.921	AAA
		912828B58	US Gov	Treasury, United States Department of	01/31/2021		550,000.00	541,754.30		552,513.50	7,990.96	2.125	1.832	AAA
	ΓC 2013 Residual Fund		US Gov US Gov	Treasury, United States Department of Treasury, United States Department of	09/30/2022 07/31/2020		100,000.00	96,167.97 1.399.880.28		100,070.00 1,398,516.00	3,033.64 (1,349.52)	1.750 2.139	1.728 2.274	AAA AAA
	CC 2013 Pacidual Fond		US Gov	Treasury, United States Department of	10/31/2020		900,000.00	899,672.81		898,677.00	(1,349.32)	2.139	2.274	AAA
256350021 MIM-RCTC	ΓC 2013 Residual Fund ΓC 2013 Residual Fund	658886DZ6	VRDN	North Dakota Housing Finance Agency	07/01/2038	06/29/2018	100,000.00	100,000.00		100,000.00	0.00	2.360	2.360	AA
256350021 MIM-RCTC	ΓC 2013 Residual Fund ΓC 2013 Residual Fund	56052ELIZ1	VRDN	Maine State Housing Authority	11/15/2052	06/29/2018	100,000.00	100,000.00	07/30/2019	100,000.00	0.00	2.400	2.400	AA
	ΓC 2013 Residual Fund	JUUJZFHZI												

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59,268,614.72

162,069.92

58,999,442.54 59,091,502.36



91 CIP STAMP Portfolio by Account for quarter ended June 30, 2019

								Base Net Total						
Source			Security Type				Current Face		Next Call		Unrealized			Summarized
Account	Account	Identifier 3135G0D75	Category	Issuer	Final Maturity	Trade Date	Value 650,000,00	Original Cost	Date	Base Market Value 646,685,00	Gain/Loss		Yield	Credit Rating
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3135G0D75 3137EADR7	Agency Agency	Federal National Mortgage Association, Inc. Federal Home Loan Mortgage Corporation	06/22/2020 05/01/2020	06/07/2019	650,000.00 500,000.00	646,269.00 496.885.00		646,685.00 497,145.00	207.04	1.500	2.026	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137EADB2	Agency	Federal Home Loan Mortgage Corporation	01/13/2022	06/06/2019	500,000.00	505,766.50		507,385.00	1,759.95	2.375	1.778	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3134GTBJ1 3136G4TH6	Agency	Freddie Mac	04/01/2021 01/30/2020	06/11/2019	600,000.00 300,000.00	600,027.60 300,289.38		600,000.00 300,276.00	0.00 8.01	2.600	2.584	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3130AFEN3	Agency Agency	Federal National Mortgage Association, Inc. Council of Federal Home Loan Banks	05/08/2020	06/13/2019	600,000.00	599,734.20		599,712.00	(35.93)	2.385	2.222	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3130AG5X9	Agency	Federal Home Loan Banks Office of Finance	10/09/2020	06/13/2019	500,000.00	500,300.00	10/09/2019	500,365.00	108.59	2.520	2.246	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	313384JQ3 3137ABFH9	Agency Agency CMO	Federal Home Loan Banks Office of Finance	07/26/2019 06/25/2021	06/28/2019	1,000,000.00	998,475.69 152,765.01		998,470.00 152,920.19	(5.69)	0.000 3.989	1.998	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137ABFH9 3137AH6C7	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	07/25/2021	06/07/2019	350,000.00	356,193.36		356,979.00	942.54	3.230	2.061	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3136A5KR6	Agency CMO	Federal National Mortgage Association, Inc.	10/25/2022	06/10/2019	222,957.13	221,284.95		221,478.92	192.24	1.750	2.332	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3136ADFF1 3137AS7D0	Agency CMO	Federal National Mortgage Association, Inc.	04/25/2023	06/10/2019	155,392.21 220.291.57	153,158.45 218,639.38		153,491.76 221.223.40	348.15 2.597.88	1.500 2.000	2.312	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38376PRM4	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Government National Mortgage Association	05/20/2038	06/18/2019	50.136.30	50.386.98		50,523.85	122.54	4.000	2.489	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	31397ALN1	Agency CMO	Federal Home Loan Mortgage Corporation	04/15/2032	06/18/2019	224,638.13	224,497.74		224,725.74	226.41	2.744	2.708	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	38378BXQ7 3137B6DF5	Agency CMO Agency CMO	Government National Mortgage Association Federal Home Loan Mortgage Corporation	01/16/2036 11/15/2026	06/17/2019	264,645.53 201,257.02	261,999.08 199,165.83		262,155.22 201,218.78	219.25 2.078.94	1.537 2.000	3.259 1.981	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3136AGFQ0	Agency CMO	Federal National Mortgage Association, Inc.	12/25/2038	06/18/2019	207,188.54	209,802.68		209,875.78	29.34	3.500	2.561	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38374C4J7	Agency CMO	Government National Mortgage Association	07/20/2020	06/14/2019	97,927.85	99,090.75		99,323.32	195.25	5.500	2.139	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137B3HX9 38377YTL4	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	07/15/2038 05/20/2040	06/20/2019 06/17/2019	120,119.69 237,037.86	119,744.32 234,148.96		120,684.25 233,591.33	939.67 (522.49)	2.844	2.587 2.506	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38378WUY7	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	06/20/2041	06/12/2019	202,314.38	202,630.50		203,637.52	1,000.90	2.500	2.097	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38378BCG2	Agency CMO	Government National Mortgage Association	03/16/2037	06/25/2019	152,398.94	151,446.44		151,295.57	(122.80)	2.105	2.686	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137B1UG5 38378BSZ3	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Government National Mortgage Association	01/25/2023	06/25/2019	200,000.00	204,101.56 253,736.29		203,668.00 253,558,95	(423.62)	2.637	2.037	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137BDKF2	Agency CMO	Federal Home Loan Mortgage Corporation	09/15/2040	06/25/2019	25,363.26	25,824.96		26,035.38	200.20	3.500	2.150	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137AJMF8	Agency CMO	Federal Home Loan Mortgage Corporation	10/25/2021	06/07/2019	332,874.26	338,127.43		338,656.28	660.05	2.968	2.032	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	38378CNY9 3136AGZA3	Agency CMO Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities Federal National Mortgage Association, Inc.	11/20/2038 09/25/2030	06/25/2019	200,000.00 34.127.98	202,593.75 34,355.95		202,582.00 34.541.61	2.66 178.60	3.500 3.000	2.573	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137AUPE3	Agency CMO	Federal Home Loan Mortgage Corporation	06/25/2022	06/28/2019	200,000.00	201,773.44		201,652.00	(121.44)	2.396	2.050	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		152,214.00	(18.42)	2.573	2.040	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137ATRW4 3137A2B26	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	05/25/2022 08/25/2020	06/28/2019	300,000.00 221.997.19	302,496.09 224,633,41		302,151.00 224,443.60	(345.09)	2.373 3.808	2.056	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137A2B20 3137A6B27	Agency CMO	Federal Home Loan Mortgage Corporation	10/25/2020	06/27/2019	249,167.73	254,657.20		254,432.65	(224.55)	4.333	2.280	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3620ARB67	Agency MBS	Government National Mortgage Association	05/15/2025	06/10/2019	238,091.68	246,759.71		247,093.93	297.84	4.000	2.063	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3620AFYR2 3620C4SU5	Agency MBS Agency MBS	Government National Mortgage Association Government National Mortgage Association	12/15/2024 09/15/2025	06/12/2019	115,409.68 107,932.02	119,165.01 111,924.66		119,731.77 112,011.85	530.24 49.28	4.000	2.012	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3620A9T35	Agency MBS	Government National Mortgage Association	11/15/2024	06/13/2019	198,662.26	205,134.30		206,108.12	910.78	4.000	1.986	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	36297GCD0	Agency MBS	Government National Mortgage Association	02/15/2025	06/12/2019	110,521.45	115,171.13		113,861.41	(1,353.93)	4.500	2.904	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	38378KW47 31397UPF0	Agency MBS Agency MBS	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities Federal National Mortgage Association, Inc.	08/16/2035 06/25/2021	06/13/2019	314,976.30 316,124.31	313,204.56 321,310.73		313,379.37 321,934.67	192.74 737.88	2.150 3.763	2.699	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137FGZN8	Agency MBS	Federal Home Loan Mortgage Corporation Multi Class Mortgage Participation Certificate Agre	02/25/2023	06/18/2019	334,906.72	334,749.74		334,226.86	(526.66)	2.631	2.850	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	31381R5T7	Agency MBS	Federal National Mortgage Association, Inc.	09/01/2021	06/20/2019	101,000.00	103,840.63		104,491.57	673.47	3.770	2.084	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3138EJRP5 3137AWOG3	Agency MBS	Federal National Mortgage Association, Inc.	06/01/2021 04/25/2022	06/18/2019	151,574.41 337,553,15	156,146.87 333.808.42		156,612.74 334,613.06	480.28 779.74	4.356 1.583	2.155	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137B1U75	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	01/25/2023	06/27/2019	375,000.00	378,618.16		378,063.75	(554.41)	2.522	2.122	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137F4D41	Agency MBS	Federal Home Loan Mortgage Corporation Multi Class Mortgage Participation Certificate Agre	01/25/2028	06/27/2019	150,000.00	163,248.05		162,687.00	(561.05)	3.600	2.482	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137B1BS0 3137BM6P6	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	11/25/2022 08/25/2022	06/27/2019 06/28/2019	250,000.00 200,000.00	253,398.44 205,437.50		253,647.50 205,234.00	249.06 (203.50)	2.510 3.090	2.008	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137F4CY6	Agency MBS	Federal Home Loan Mortgage Corporation Multi Class Mortgage Participation Certificate Agre	09/25/2024	06/28/2019	190,000.00	195,907.81		195,933.70	25.89	2.920	2.242	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		210,864.00	(729.75)	3.281	2.526	AAA
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	31419AM53 3136AHAE0	Agency MBS Agency MBS	Federal National Mortgage Association, Inc. Federal National Mortgage Association, Inc.	08/01/2024 04/25/2023	06/28/2019	129,220.16 136.101.74	133,985.15		133,932.53 138 449 50	(52.62) 1.091.54	5.500 2.622	2.382	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	3137BSRZ8	Agency MBS	Federal Home Loan Mortgage Corporation	09/25/2022	06/28/2019	203,987.61	208,011.58		207,494.15	(517.43)	2.838	2.183	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	38378NWU3	Agency MBS	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	06/16/2048	06/27/2019	166,626.63	168,969.82		170,070.80	1,100.98	2.540	2.769	AAA
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	38378KWU9 62888VAA6	Agency MBS CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities NCUA Guaranteed Notes Trust 2011-R1	11/16/2041 10/07/2020	06/27/2019 06/24/2019	63,058.96 24,440.71	60,329.69 24,429.25		60,513.90 24,478.11	184.21 48.73	1.400 2.869	3.355 2.687	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	CCYUSD	Currency	UNITED STATES OF AMERICA	06/30/2019	00/24/2019	0.00	489.16		489.16	0.00	0.000	0.000	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	CCYUSD	Currency	UNITED STATES OF AMERICA	06/30/2019		0.00	(5,029,416.31)		(5,029,416.31)	0.00	0.000	0.000	AAA
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	CCYUSD 31846V401	Currency MM Fund	UNITED STATES OF AMERICA First American Funds. Inc.	06/30/2019 06/30/2019		0.00	5,324.53 5,093,730,60		5,324.53 5,093,730,60	0.00	0.000 1.610	0.000	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	912828UH1	TIPS	Treasury, United States Department of	01/15/2023	06/06/2019	664,158.00	660,075.45		660,398.87	248.69	0.125	0.285	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	9128285W6	TIPS	Treasury, United States Department of	01/15/2029	06/25/2019	121,425.60	127,929.84		127,807.73	(114.70)	0.875	0.315	AAA
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	912828V49 912828Y53	TIPS US Gov	Treasury, United States Department of Treasury, United States Department of	01/15/2027 07/31/2020	06/25/2019	306,738.80 800,000,00	309,133.95 799,735.75		308,833.83 799,152.00	(296.66) (598.85)	0.375 2.139	0.283 2.274	AAA AAA
256350018	MIM-RCTC 91 TIFIA Reserve	912828L99	US Gov	Treasury, United States Department of	10/31/2020	06/25/2019	1,300,000.00	1,292,179.69		1,291,576.00	(666.65)	1.375	1.866	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	912828B58	US Gov	Treasury, United States Department of	01/31/2021	06/26/2019	1,500,000.00	1,506,269.53		1,506,855.00	627.09	2.125	1.832	AAA
256350018	MIM-RCTC 91 TIFIA Reserve	9128282T6	US Gov	Treasury, United States Department of	08/31/2019	06/28/2019	1,000,000.00 19,781,517,38	998,398.44 19,963,587,84		998,280.00 19,975,563,79	(118.44) 12.191.68	1.250	2.234	AAA
							27,701,017.00	27,700,007.04			,			
256350021	MIM-RCTC 2013 Residual Fund	3134GTAE3	Agency	Freddie Mac	09/27/2021	04/30/2019	550,000.00	550,165.00	09/27/2019	550,671.00	573.55	2.700	2.189	AAA
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3134GTBJ1 3130AGE68	Agency Agency	Freddie Mac Federal Home Loan Banks Office of Finance	04/01/2021 11/09/2021	03/29/2019 05/08/2019	500,000.00 750,000.00	499,950.00 749,812.50	08/09/2019	500,000.00 750,217.50	43.88 394.48	2.600	2.584	AAA
256350021	MIM-RCTC 2013 Residual Fund	3137A1N90	Agency CMO	Federal Home Loan Mortgage Corporation	06/25/2020	06/26/2018	65,000.00	65,594.14	00/09/2019	65,514.15	319.32	3.531	2.348	AAA
256350021	MIM-RCTC 2013 Residual Fund	3137ABFH9	Agency CMO	Federal Home Loan Mortgage Corporation	06/25/2021	03/15/2019	206,000.00	209,846.41	-	211,419.86	2,066.21	3.989	2.331	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3137APP53 38378BXQ7	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Government National Mortgage Association	10/25/2020 01/16/2036	05/18/2018 06/17/2019	7,018.27 196,033.73	6,931.91 194,073.39		6,988.16 194,189.05	22.84 162.41	1.781	2.374 3.259	AAA AAA
256350021	MIM-RCTC 2013 Residual Fund	31397LUK3	Agency CMO	Federal National Mortgage Association, Inc.	06/25/2023	10/10/2018	162,355.98	165,628.46		166,093.41	1,654.02	4.500	2.231	AAA
256350021	MIM-RCTC 2013 Residual Fund	3136A5KR6	Agency CMO	Federal National Mortgage Association, Inc.	10/25/2022	01/25/2019	113,708.13	112,144.64	_	112,954.25	576.32	1.750	2.332	AAA
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3137A2PV7 3137A1LC5	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	09/15/2022 08/15/2020	06/03/2019	32,624.14 5 967.88	32,053.21 5,948.30		32,676.99 5 946 93	619.53 (7.62)	1.500 2.000	1.380 2.800	AAA AAA
256350021	MIM-RCTC 2013 Residual Fund	3137A5FP4	Agency CMO	Federal Home Loan Mortgage Corporation	01/15/2021	01/30/2018	31,047.36	31,124.98		31,117.22	38.64	2.500	2.212	AAA
256350021	MIM-RCTC 2013 Residual Fund	38375CBH2	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	03/16/2035	03/19/2019	65,672.93	65,272.74	_	65,426.00	7.49	1.250	2.895	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	38378CDK0 38378AWX5	Agency CMO Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	03/20/2035	01/30/2018	29,963.24 24,152,12	30,239.46 24,386.09		30,038.14 24,281.81	(19.91)	3.000	2.390	AAA
230330021	ICTC 2015 Residual Fulld	30370A 11 A3	A SCIRLY CIVIO	The Contention Content Profigage Passociation Quaranteed Respire Lass-Thiough Securities	01/20/2030	01/20/2016	24,102.12	24,500.09		24,201.01	19.90	2.000	2.021	AAA

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91 CIP STAMP Portfolio by Account for quarter ended June 30, 2019

Source			Security Type				Current Face		Next Call		Base Net Total Unrealized			Summarized
Account	Account	Identifier	Category	Issuer		Trade Date	Value	Original Cost		Base Market Value	Gain/Loss		Yield	Credit Rating
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	31358TPC7 31416BVR6	Agency CMO	Federal National Mortgage Association, Inc.	02/25/2023 12/01/2020	02/11/2019 01/17/2018	112,038.85 20,478.50	112,383.07 20,939.26		112,389.53 20,953,19	81.49 283.32	3.254 5.000	3.037 -0.598	AAA
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	31416BVK6 31381RLL6	Agency MBS Agency MBS	Federal National Mortgage Association, Inc. Federal National Mortgage Association, Inc.	07/01/2020	11/02/2018	20,478.50 52.747.04	20,939.26 53,530.01		20,953.19 54,233.97	283.32 902.72	3.840	2.090	AAA
256350021	MIM-RCTC 2013 Residual Fund	31381SVJ8	Agency MBS	Federal National Mortgage Association, Inc.	11/01/2021	02/22/2019	85,568.21	85,996.06		87,595.32	1,685.97	3.330	2.198	AAA
256350021	MIM-RCTC 2013 Residual Fund	3128MMPP2	Agency MBS	Federal Home Loan Mortgage Corporation	03/01/2027	05/10/2019	247,221.12	246,139.53		249,547.47	3,420.39	2.500	2.145	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3128MMPY3 3137B2GW4	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	06/01/2027 03/25/2020	05/10/2019 06/29/2018	223,910.08 96,422.80	222,930.48 95,797.56		226,032.75 96,255.99	3,105.01 155.76	2.500 2.313	2.149	AAA
256350021	MIM-RCTC 2013 Residual Fund	31418AU48	Agency MBS	Federal National Mortgage Corporation Federal National Mortgage Association, Inc.	07/01/2023	05/21/2019	70,176.64	69,886.07		70,877.71	996.94	2.500	1.789	AAA
256350021	MIM-RCTC 2013 Residual Fund	38378KW47	Agency MBS	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	08/16/2035	06/13/2019	121,729.97	121,045.24		121,112.80	74.49	2.150	2.699	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3138L1W62 31381RZ23	Agency MBS	Federal National Mortgage Association, Inc.	12/01/2022	02/21/2019	126,508.44 60,853.62	125,757.29		126,096.02 62,553.87	309.67 1.013.56	2.500 3.840	2.576	AAA
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3137AXHN6	Agency MBS Agency MBS	Federal National Mortgage Association, Inc. Federal Home Loan Mortgage Corporation	02/25/2022	01/25/2018	26,785.03	26.416.75		26,639.32	1,013.36	1.749	2.205	AAA
256350021	MIM-RCTC 2013 Residual Fund	3137AWQG3	Agency MBS	Federal Home Loan Mortgage Corporation	04/25/2022		52,742.68	51,761.99		52,283.29	324.55	1.583	2.122	AAA
256350021	MIM-RCTC 2013 Residual Fund	31397UPF0	Agency MBS	Federal National Mortgage Association, Inc.	06/25/2021	03/15/2019	158,062.16	160,334.30		160,967.34	932.47	3.763	2.183	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3137B1UF7 3620ARB67	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Government National Mortgage Association	09/25/2022 05/15/2025	01/25/2018 06/10/2019	15,480.30 77,975.02	15,252.93 80,813.80		15,408.00 80,923.26	97.99 97.54	1.785 4.000	2.022	AAA AAA
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3138L2GH4	Agency MBS Agency MBS	Federal National Mortgage Association, Inc.	07/01/2021	12/19/2018	91.333.42	88,850,30		91.168.11	1,783,53	1.870	1.915	AAA
256350021	MIM-RCTC 2013 Residual Fund	31381QB54	Agency MBS	Federal National Mortgage Association, Inc.	03/01/2021	11/07/2018	99,833.36	101,900.22		102,627.69	1,323.43	4.410	2.293	AAA
256350021	MIM-RCTC 2013 Residual Fund	3138L8H23	Agency MBS	Federal National Mortgage Association, Inc.	12/01/2021	05/02/2019	68,683.02	68,468.46		68,563.52	91.01	2.730	2.742	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	161571FK5 02587AAJ3	Asset Backed Asset Backed	Chase Issuance Trust American Express Credit Account Master Trust	08/15/2019 02/18/2020	01/25/2018	115,000.00 221,000.00	113,827.54 218,887.00		114,881.55 220,549.16	(24.19) 629.86	1.580	2.382 2.262	AAA
256350021	MIM-RCTC 2013 Residual Fund	055657AC4	Asset Backed	Bmw Vehicle Lease Trust 2017-1	05/20/2020	01/29/2018	24,522.76	24,449.96		24,510.99	(5.44)	1.980	2.345	AAA
256350021	MIM-RCTC 2013 Residual Fund	43814TAD4	Asset Backed	Honda Auto Receivables 2007-1 Owner Trust	06/21/2023	10/11/2018	200,000.00	196,375.00		199,756.00	2,386.67	2.050	2.128	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	65479AAD4 05584PAD9	Asset Backed Asset Backed	Nissan Auto Lease Trust 2017-A BMW Vehicle Lease Trust 2017-2	04/15/2020	10/11/2018	28,805.52 144.276.26	28,700.46 142,980.03		28,790.83 144,071.39	16.24 222.19	1.910 2.070	2.406	AAA
256350021	MIM-RCTC 2013 Residual Fund	65478HAD0	Asset Backed Asset Backed	NAROT 17-C	04/18/2022	09/25/2018	70,000.00	68,908.98		69,980.40	621.24	2.070	2.156	AAA
256350021	MIM-RCTC 2013 Residual Fund	65478DAD9	Asset Backed	Nissan Auto Receivables 2018-A Owner Trust	05/16/2022	06/29/2018	85,000.00	84,561.72		85,443.70	686.88	2.650	2.223	AAA
256350021	MIM-RCTC 2013 Residual Fund	47789JAB2	Asset Backed	John Deere Owner Trust 2019	10/15/2021	03/05/2019	105,000.00	104,995.21		105,618.45	621.97	2.850	2.160	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	31680YAB3 51500VCC1	Asset Backed CD	Fifth Third Auto Trust 2019-1	05/16/2022 07/08/2019	04/30/2019	155,000.00 500,000.00	154,991.46 500,030.52		155,674.25 500,020.00	681.66 8.13	2.660 2.550	2.259 2.387	AAA AAA
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	62888VAA6	CMO	Landesbank Hessen-Thuringen Girozentrale NCUA Guaranteed Notes Trust 2011-R1	10/07/2020	06/18/2019	148.002.07	148.056.19		148.228.51	181.91	2.550	2.687	AAA
256350021	MIM-RCTC 2013 Residual Fund	62888UAB6	CMO	NCUA Guaranteed Notes Trust 2010-R2	11/05/2020	03/15/2019	169,716.21	169,968.14		169,840.10	(84.15)	2.937	2.345	AAA
256350021	MIM-RCTC 2013 Residual Fund	38141EA58	Corporate	The Goldman Sachs Group, Inc.	03/15/2020		200,000.00	208,651.00		204,116.00	713.07	5.375	2.444	A
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	06051GEC9 46625HHS2	Corporate Corporate	Bank of America Corporation JPMorgan Chase & Co.	07/01/2020 07/22/2020		200,000.00	207,806.00 142,963.00		206,476.00 143,108.00	1,865.94 1,396.21	5.625 4.400	2.356 2.280	A
256350021	MIM-RCTC 2013 Residual Fund	61747WAF6	Corporate	Morgan Stanley	01/25/2021		200,000.00	213,237.00		210,066.00	1,269.21	5.750	2.471	A
256350021	MIM-RCTC 2013 Residual Fund	637432MU6	Corporate	National Rural Utilities Cooperative Finance Corporation	06/15/2020	06/21/2019	200,000.00	199,972.00	05/15/2020	200,118.00	145.52	2.350	2.282	A
256350021	MIM-RCTC 2013 Residual Fund	89114QAS7	Corporate	The Toronto-Dominion Bank	07/02/2019		200,000.00	199,006.00		200,000.00	3.23	2.125	2.103	AA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	254010AC5 40428HPN6	Corporate Corporate	Dignity Health HSBC USA Inc.	11/01/2019 11/13/2019	03/15/2018 06/29/2018	24,000.00 100,000.00	23,897.52 99,140.00		23,974.08 99,973.00	(4.48)	2.637	2.944	A A
256350021	MIM-RCTC 2013 Residual Fund	46625HKA7	Corporate	JPMorgan Chase & Co.	01/23/2020	01/25/2018	100,000.00	99,577.00	12/23/2019	99,969.00	90.56	2.250	2.304	A
256350021	MIM-RCTC 2013 Residual Fund	084659AB7	Corporate	Berkshire Hathaway Energy Company	02/01/2020	04/22/2019	250,000.00	249,475.00	01/01/2020	249,897.50	294.84	2.400	2.468	A
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	06051GFN4 05531FAU7	Corporate Corporate	Bank of America Corporation BB&T Corporation	04/21/2020 06/29/2020	01/25/2018 04/15/2019	100,000.00 250,000.00	99,537.00 249,642.50	05/29/2020	99,983.00 250,515.00	152.66 807.64	2.250 2.625	2.269	A
256350021	MIM-RCTC 2013 Residual Fund	94974BGM6	Corporate	Wells Fargo & Company	07/22/2020	04/15/2019	200,000.00	199,590.00	03/29/2020	200,658.00	999.28	2.600	2.285	A
256350021	MIM-RCTC 2013 Residual Fund	375558BB8	Corporate	Gilead Sciences, Inc.	09/01/2020		135,000.00	133,439.10		135,396.90	1,341.08	2.550	2.294	A
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	780082AC7 06416CAC2	Corporate	Royal Bank of Canada The Bank of Nova Scotia	10/14/2020 04/26/2021		200,000.00	196,622.00 194,126.00		200,096.00 199,310.00	2,098.15 3,187.10	2.100 1.875	2.061	AAA
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	06416CAC2 06406FAB9	Corporate Corporate	The Bank of Nova Scotta The Bank of New York Mellon Corporation	04/26/2021	10/11/2018	200,000.00	194,126.00	04/03/2021	199,310.00	3,187.10 4,185.17	2.050	2.161	AAA A
256350021	MIM-RCTC 2013 Residual Fund	49327M2P8	Corporate	KeyBank National Association	08/22/2019	10/11/2018	250,000.00	247,367.50		249,695.00	140.15	1.600	2.403	A
256350021	MIM-RCTC 2013 Residual Fund	13607RAB6	Corporate	Canadian Imperial Bank of Commerce	09/06/2019		200,000.00	197,801.00		199,698.00	47.51	1.600	2.391	AA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	17275RBG6 172967LC3	Corporate Corporate	Cisco Systems, Inc. Citigroup Inc.	09/20/2019 12/08/2021	06/29/2018	150,000.00 450,000.00	147,883.50 449,617,50	11/08/2021	149,677.50 454,666.50	64.50 5.013.23	1.400 2.900	2.340	AA A
256350021	MIM-RCTC 2013 Residual Fund	06367TPX2	Corporate	Bank of Montreal	12/12/2019		200,000.00	197,898.00	11/06/2021	199,776.00	506.39	2.100	2.346	AA
256350021	MIM-RCTC 2013 Residual Fund	86787EAS6	Corporate	SunTrust Bank	01/31/2020	01/25/2018	100,000.00	100,644.00	12/31/2019	100,179.00	10.88	3.113	2.542	A
256350021 256350021	MIM-RCTC 2013 Residual Fund	0258M0EE5	Corporate	American Express Credit Corporation	03/03/2020	10/10/2018	260,000.00	257,588.40 245,222,50	02/01/2020	259,727.00 249,335.00	954.70	2.200	2.354	A
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	69353RFC7 55279HAN0	Corporate Corporate	PNC Bank, National Association Manufacturers and Traders Trust Company	05/19/2020 08/17/2020	10/10/2018	250,000.00 250,000.00	245,222.50	07/17/2020	249,535.00	1,993.84 2,821.29	2.000	2.302 2.215	A
256350021	MIM-RCTC 2013 Residual Fund	31677QBK4	Corporate	Fifth Third Bank	10/30/2020	06/21/2019	200,000.00	199,810.00	09/30/2020	199,788.00	(24.38)	2.200	2.280	A
256350021	MIM-RCTC 2013 Residual Fund	17401QAN1	Corporate	Citizens Bank, National Association	10/30/2020	04/15/2019	250,000.00	247,950.00		249,512.50	1,291.12	2.250	2.398	A
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	69353RFH6 90331HNP4	Corporate Corporate	PNC Bank, National Association U.S. Bank National Association	01/22/2021 04/26/2021	04/22/2019 10/11/2018	250,000.00 250,000.00	249,005.00 249,395.00	12/22/2020 03/26/2021	250,837.50 254,535.00	1,724.63 4,973.45	2.500 3.150	2.269	A AA
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	69371RP34	Corporate	PACCAR Financial Corp.	04/26/2021	04/30/2019	200,000.00	249,393.00	03/20/2021	200,264.00	4,973.43	2.805	2.529	AA
256350021	MIM-RCTC 2013 Residual Fund	369550BA5	Corporate	General Dynamics Corporation	05/11/2020		225,000.00	224,409.50	_	226,116.00	1,431.01	2.875	2.294	A
256350021	MIM-RCTC 2013 Residual Fund	14913Q2X6	Corporate	Caterpillar Financial Services Corporation	05/17/2021	05/14/2019	120,000.00	120,000.00	04477000	120,289.20	289.20	2.915	2.603	A
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	86787EBD8 025816CE7	Corporate Corporate	SunTrust Bank American Express Company	05/17/2022	05/14/2019	50,000.00	50,000.00	04/17/2022	50,078.00 100 395.00	78.00 395.00	3.115	2.871	A
256350021	MIM-RCTC 2013 Residual Fund	46640QU82	CP	J.P. Morgan Securities LLC	07/08/2019	06/18/2019	375,000.00	374,508.33	J41312022	374,827.50	(0.42)	0.000	1.656	AAA
256350021	MIM-RCTC 2013 Residual Fund	69350BUB0	CP	PPG Industries, Inc.	07/11/2019	06/10/2019	325,000.00	324,272.36		324,785.50	20.22	0.000	1.828	AA
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	97684HU82 31846V401	CP MM Fund	Wisconsin Public Service Corporation	07/08/2019	06/11/2019	375,000.00	374,341.88 48.056.65		374,827.50 48.056.65	4.69	0.000	1.656	AAA AAA
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	459058GK3	Non-US Gov	First American Funds, Inc. International Bank for Reconstruction and Development	06/30/2019		315,000.00	48,056.65 315,116.40		48,056.65 315,103.95	26.87	2.720	2.656	AAA
256350021	MIM-RCTC 2013 Residual Fund	912828SA9	TIPS	Treasury, United States Department of	01/15/2022	06/29/2018	203,196.60	199,850.62		201,918.49	1,125.79	0.125	0.372	AAA
256350021	MIM-RCTC 2013 Residual Fund	912828UH1	TIPS	Treasury, United States Department of	01/15/2023	-	99,623.70	97,753.38		99,059.83	870.41	0.125	0.285	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	912828UF5 912828VA5	US Gov US Gov	Treasury, United States Department of Treasury, United States Department of	12/31/2019 04/30/2020		970,000.00 925,000.00	955,677.54 901.532.23		965,305.20 918.210.50	2,029.61 5,270.85	1.125 1.125	2.092	AAA AAA
256350021	MIM-RCTC 2013 Residual Fund	912828VV9	US Gov	Treasury, United States Department of Treasury, United States Department of	08/31/2020		1,060,000.00	1,047,463.28		1,062,480.40	9,939.11	2.125	1.921	AAA
256350021	MIM-RCTC 2013 Residual Fund	912828B58	US Gov	Treasury, United States Department of	01/31/2021		550,000.00	541,754.30		552,513.50	7,990.96	2.125	1.832	AAA
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	912828L57 912828Y53	US Gov	Treasury, United States Department of	09/30/2022 07/31/2020	06/29/2018	100,000.00	96,167.97 1,399,880,28		100,070.00 1,398,516.00	3,033.64 (1,349.52)	1.750	1.728 2.274	AAA
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	912828Y53 9128285H9	US Gov	Treasury, United States Department of Treasury, United States Department of	10/31/2020		1,400,000.00	1,399,880.28 899,672.81		1,398,516.00	(1,349.52)	2.139	2.274	AAA
256350021	MIM-RCTC 2013 Residual Fund	658886DZ6	VRDN	North Dakota Housing Finance Agency	07/01/2038	06/29/2018	100,000.00	100,000.00		100,000.00	0.00	2.360	2.360	AAA
256350021	MIM-RCTC 2013 Residual Fund	56052FHZ1	VRDN	Maine State Housing Authority	11/15/2052	06/29/2018	100,000.00	100,000.00	07/30/2019	100,000.00	0.00	2.400	2.400	AA
							20,966,237.16	20,925,850.20		21,062,840.18	97,607.49			
256350023	MIM-Sr Lien Reserve Fund-1	3137EADB2	Agency	Federal Home Loan Mortgage Corporation	01/13/2022		950,000.00	942,921.50	-	964,031.50	14,308.39	2.375	1.778	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137EADR7	Agency	Federal Home Loan Mortgage Corporation	05/01/2020	05/15/2015	475,000.00	471,527.75		472,287.75	(2,109.38)	1.375	2.062	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3135G0D75	Agency	Federal National Mortgage Association, Inc.	06/22/2020	05/06/2015	600,000.00	593,490.00		596,940.00	(1,776.04)	1.500	2.026	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3134G9V38 38377RVK8	Agency Agency CMO	Federal Home Loan Mortgage Corporation The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	07/27/2021 04/20/2039	08/28/2018	250,000.00 101.812.96	245,225.00 103,844.22	07/27/2019	249,242.50 102,955.30	2,642.95 245.27	1.500 3.000	2.247	AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3837/RVK8 3137AJMF8	Agency CMO Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities Federal Home Loan Mortgage Corporation	10/25/2021	08/05/2015	28,532.08	29,519.56		29,027.68	245.27 165.06	2.968	2.488	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38375XCM4	Agency CMO	Government National Mortgage Association	11/16/2037	05/14/2019	70,118.31	72,104.08	-	72,474.28	391.72	5.000	2.917	AAA

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Source			Security Type				Current Face		Next Call		Base Net Total Unrealized			Summarized
Account	Account	Identifier	Category	Issuer	Final Maturity		Value	Original Cost		ase Market Value	Gain/Loss			Credit Rating
256350023	MIM-Sr Lien Reserve Fund-1	38376GB33	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	10/16/2044	01/23/2015	116,259.19	119,336.02		116,494.03	(211.66)	3.500	2.648	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137ASNH3 3137ATRW4	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	09/25/2021 05/25/2022	07/03/2013	33,505.53 282,110.00	32,742.49 278.085.13		33,371.51 284.132.73	(35.01)	1.459 2.373	2.538	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137AUPE3	Agency CMO	Federal Home Loan Mortgage Corporation	06/25/2022	-	379,000.00	366,344.03		382,130.54	7,632.51	2.396	2.050	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1	38377RSZ9	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	06/16/2039 04/25/2022	07/03/2013	43,304.22	44,663.48		43,847.69	(55.50)	4.500 2.482	2.287	AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3136A72D3 3136A5KR6	Agency CMO Agency CMO	Federal National Mortgage Association, Inc. Federal National Mortgage Association, Inc.	10/25/2022	01/25/2019	289,408.36 74,021.77	274,937.94 73.003.96		291,769.93 73,531.00	6,487.15 375.17	1.750	2.052	AAA 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		142,066.40	786.34	2.573	2.040	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378B7F0 38378CRT6	Agency CMO	Government National Mortgage Association The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	12/16/2042	05/22/2014	450,000.00 47,105,41	427,324.22 45,486,16		429,489.00 47.258.97	(7,349.10)	2.273	3.301	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378HXH4	Agency CMO Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	09/16/2027	03/08/2019	16,834.78	16,326.91		16,472.49	1,327.71	1.250	2.184	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38377JZ89	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	10/20/2039	07/05/2013	45,714.90	47,113.13		46,892.51	178.27	3.500	2.338	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378TAF7 38375KCX8	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities Government National Mortgage Association	07/20/2041	07/05/2013	116,501.50	116,519.06 888 90		117,427.68 881.41	1,041.18	2.500 5.500	2.170	AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38375KCX8 38377F2N0	Agency CMO Agency CMO	The Government National Mortgage Association The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	06/20/2037	09/18/2018	882.42 78.07	888.90 77.93		881.41 77.97	(1.01)	3.000	2.623	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137B4HD1	Agency CMO	Federal Home Loan Mortgage Corporation	12/15/2042	03/20/2019	45,038.16	46,515.98	_	47,347.26	847.12	4.500	2.587	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38377LQT8	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	12/20/2037		10,791.72	10,795.58		10,788.70	12.11	3.000	2.339	AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	31398QTP2 3137A5FP4	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	05/15/2038	06/26/2018	62,750.13 86,850.53	63,978.17 86,860.35		63,405.87 87,045,94	8.44 243 90	4.500 2.500	2.950	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38376T5Z1	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	01/16/2039	01/26/2015	71,126.87	74,309.79		72,547.98	(681.47)	3.000	2.148	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38376WA62	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	10/20/2039		199,689.93	204,713.32		208,536.20	3,416.04	4.000	2.546	AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38375CBH2 38380AZ34	Agency CMO Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	03/16/2035	03/19/2019	37,435.52 134 902 24	37,207.40 138.680.57		37,294.76 137 434 36	4.27 (570.28)	1.250	2.895	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378CDK0	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	03/20/2035	03/16/2018	16,646.24	16,724.27		16,687.86	21.53	3.000	2.390	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378AWX5	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	01/20/2036	03/28/2018	72,456.35	72,846.93		72,845.44	225.27	3.000	2.321	AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378DDC6 38379HLE3	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	04/20/2038	06/20/2018 10/18/2018	98,124.98 109,154,38	98,788.08 109,000.88		98,435.05 111.831.93	59.15 2.867.12	3.500 3.500	2.772	AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38379HLE3 38378VC45	Agency CMO Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	12/16/2041	11/23/2018	145,530.42	140,277.69		144,824.60	2,867.12 4,069.14	2.250	2.445	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38377JM59	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	10/20/2039	11/21/2018	81,124.70	79,096.58		80,819.67	1,489.13	2.500	2.618	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1	3137B5A60	Agency CMO	Federal Home Loan Mortgage Corporation	10/15/2028	03/20/2019	25,090.68	24,808.42 144 649 65		25,185.78 144 964 44	373.43	2.500	2.284	AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3136ADFF1 31381PEB0	Agency CMO Agency MBS	Federal National Mortgage Association, Inc. Federal National Mortgage Association, Inc.	04/25/2023 11/01/2020	06/10/2019	146,759.31 248,491.72	144,649.65 261,654.01		144,964.44 251.033.79	328.81 235.92	1.500 3.370	2.312	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	3138NJAE8	Agency MBS	Federal National Mortgage Association, Inc.	12/01/2020	09/13/2018	17,885.99	18,092.80		17,868.29	(194.45)	3.630	3.885	AAA
256350023	MIM-Sr Lien Reserve Fund-1	31381N7G2	Agency MBS	Federal National Mortgage Association, Inc.	10/01/2020	09/25/2018	18,012.83	18,078.97		18,157.47	72.78	3.270	2.346	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	31381SVJ8 31417YKF3	Agency MBS Agency MBS	Federal National Mortgage Association, Inc. Federal National Mortgage Association, Inc.	11/01/2021 01/01/2030	02/22/2019	106,960.27 133,171.94	107,495.08 139,558.00		109,494.16 141,772.19	2,107.46 2,879.12	3.330 4.500	2.198	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	36202F2H8	Agency MBS	Ginnie Mae II	01/20/2027		155,441.69	160,215.68		158,920.48	(451.22)	3.000	2.093	AAA
256350023	MIM-Sr Lien Reserve Fund-1	31381R5T7	Agency MBS	Federal National Mortgage Association, Inc.	09/01/2021	08/29/2018	130,000.00	132,747.27		134,494.10	2,597.75	3.770	2.084	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3136AC7J4 3138L33G8	Agency MBS	Federal National Mortgage Association, Inc.	03/25/2023 06/01/2020	02/21/2018 11/12/2015	50,216.36 100,000.00	49,390.54 99,875.00		50,982.66 99,656.00	1,370.88 (183.78)	2.607 2.010	2.113	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3138L33G8 31418AU48	Agency MBS Agency MBS	Federal National Mortgage Association, Inc. Federal National Mortgage Association, Inc.	06/01/2020	05/21/2019	62,584,44	62.325.30		63,209,66	(183.78)	2.010	1.789	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137B1U75	Agency MBS	Federal Home Loan Mortgage Corporation	01/25/2023	08/29/2016	380,000.00	394,917.97		383,104.60	(4,349.47)	2.522	2.185	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378KWU9	Agency MBS	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	11/16/2041		163,696.32	155,549.00		157,089.53	(394.90)	1.400	3.355	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378KXW4 3138L1W62	Agency MBS Agency MBS	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities Federal National Mortgage Association. Inc.	02/16/2037	12/11/2014 02/21/2019	102,042.30	101,548.03 164.451.85		101,024.94	(811.53) 404.95	1.705 2.500	2.495	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3138EKXL4	Agency MBS	Federal National Mortgage Association, Inc.	03/01/2023		257,446.87	253,787.39		259,205.23	4,335.19	2.353	2.121	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3136AHAE0	Agency MBS	Federal National Mortgage Association, Inc.	04/25/2023	10/28/2016	113,931.13	116,387.77		115,896.44	298.12	2.707	1.682	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378B6A2 3136A7MN9	Agency MBS Agency MBS	Government National Mortgage Association Federal National Mortgage Association, Inc.	11/16/2052 05/25/2022	01/22/2015 08/29/2016	113,075.20 289,220.87	109,510.68 297,490.79		108,041.09 290,548.39	(3,090.27) (2,229.19)	1.826	3.339 2.136	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378KSL4	Agency MBS	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	12/16/2046	00/29/2010	425,000.00	415,829.11		412,598.50	(6,065.98)	2.814	3.246	AAA
256350023	MIM-Sr Lien Reserve Fund-1	31381Q6B7	Agency MBS	Federal National Mortgage Association, Inc.	06/01/2021	07/15/2016	181,995.11	201,843.96		189,089.28	(831.33)	4.295	2.105	AAA
256350023	MIM-Sr Lien Reserve Fund-1	38378KRS0	Agency MBS	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	07/16/2043	05/08/2015	450,000.00	434,460.94		437,323.50	(4,456.09)	2.389	3.138	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378XP62 38379KDN5	Agency MBS Agency MBS	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities Government National Mortgage Association	05/16/2055 09/16/2055	05/14/2015 08/05/2015	262,676.21 149,975.58	265,918.62 146,144.17		258,570.58 145,921.74	(6,695.73) (2,408.41)	2.500 2.130	2.852 3.049	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	31381T4E7	Agency MBS	Federal National Mortgage Association, Inc.	03/01/2022	10/25/2016	258,120.48	269,685.50		262,314.94	(1,077.67)	2.670	1.900	AAA
256350023	MIM-Sr Lien Reserve Fund-1	3138EJPZ5	Agency MBS	Federal National Mortgage Association, Inc.	07/01/2022	08/29/2016	269,719.66	286,482.32		274,412.79	(4,207.74)	2.973	2.281	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3620ARB67 3137FBA15	Agency MBS Agency MBS	Government National Mortgage Association Federal Home Loan Mortgage Corporation	05/15/2025 08/25/2027	06/10/2019	119,045.84 200,000,00	123,379.85 211,593.75		123,546.96 210.864.00	148.92 (729.75)	4.000 3.281	2.063	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	3137F4D41	Agency MBS	Federal Home Loan Mortgage Corporation Multi Class Mortgage Participation Certificate Agre	01/25/2028	04/01/2019	35,000.00	36,714.84		37,960.30	1,289.46	3.600	2.482	AAA
256350023	MIM-Sr Lien Reserve Fund-1	31381QB54	Agency MBS	Federal National Mortgage Association, Inc.	03/01/2021	11/07/2018	130,217.41	132,913.33		133,862.20	1,726.21	4.410	2.293	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	62888VAA6 CCYUSD	CMO Currency	NCUA Guaranteed Notes Trust 2011-R1 UNITED STATES OF AMERICA	10/07/2020	01/22/2019	99,120.66 0.00	99,155.51 (231,218.46)		99,272.31 (231,218.46)	125.70	2.917	2.687	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1	CCYUSD	Currency	UNITED STATES OF AMERICA UNITED STATES OF AMERICA	06/30/2019		0.00	(211,593.75)		(211,593.75)	0.00	0.000	0.000	AAA
256350023	MIM-Sr Lien Reserve Fund-1	CCYUSD	Currency	UNITED STATES OF AMERICA	06/30/2019		0.00	728.94		728.94	0.00	0.000	0.000	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	31846V401 912828SA9	MM Fund TIPS	First American Funds, Inc. Treasury, United States Department of	06/30/2019 01/15/2022		0.00 468,481.05	322,791.18 470,783.70		322,791.18 465,534.30	0.00 (4,261.27)	1.840 0.125	1.860 0.372	AAA AAA
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	912828SA9 912828UH1	TIPS	Treasury, United States Department of Treasury, United States Department of	01/15/2022	02/05/2018	193,712.75	191,214.67		465,534.30 192,616.34	(4,261.27)	0.125	0.372	AAA
256350023	MIM-Sr Lien Reserve Fund-1	912828V49	TIPS	Treasury, United States Department of	01/15/2027		296,161.60	294,818.75		298,184.38	3,074.80	0.375	0.283	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1	9128285W6	TIPS	Treasury, United States Department of	01/15/2029	05/23/2019	101,188.00	104,239.15		106,506.44	2,299.55	0.875	0.315	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	912828VV9 912828B58	US Gov US Gov	Treasury, United States Department of Treasury, United States Department of	08/31/2020 01/31/2021	07/14/2017	100,000.00 1,375,000.00	101,667.97 1,405,890.24		100,234.00 1,381,283.75	(398.40)	2.125 2.125	1.921	AAA
256350023	MIM-Sr Lien Reserve Fund-1	912828G38	US Gov	Treasury, United States Department of	11/15/2024	04/18/2017	1,350,000.00	1,369,037.11		1,381,428.00	17,615.98	2.250	1.794	AAA
256350023	MIM-Sr Lien Reserve Fund-1	912828XB1	US Gov	Treasury, United States Department of	05/15/2025	-	1,125,000.00	1,143,342.78		1,143,990.00	7,875.51	2.125	1.821	AAA
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	912828L57 912828L99	US Gov US Gov	Treasury, United States Department of Treasury, United States Department of	09/30/2022 10/31/2020		1,400,000.00 800,000.00	1,386,564.45 793,775.39		1,400,980.00 794.816.00	9,321.58 (2,742.94)	1.750 1.375	1.728	AAA AAA
200000020	or Lacu reactive Fund-1	>.2020L99	55 60.		10/31/2020		18,251,688.01	18,202,064.32		18,230,210.75	52,270.74	1.575	1.000	AAA
							58,999,442.54	59,091,502.36		59,268,614.72	162,069.92			

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Source		Identifier		Beginning Base Market Value Ba	P. 1	P. C.I.	Base Maturities and		Net Total Realized	Base Amortization/A	Base Change In Net Unrealized Gain/Loss	Ending Base	Ending Accrued
	Account MIM-RCTC 91 TIFIA Reserve	3137AH6C7	FHMS K015 A2	Market Value Ba	356.193.36	Base Sales	Redemptions	Base Paydowns	Gain/Loss	(156.90)	Gain/Loss 942.54	Market Value 356,979.00	
256350018	MIM-RCTC 91 TIFIA Reserve	3137EADB2	FREDDIE MAC	-	505,766.50	-	-	-	-	(141.45)	1,759.95	507,385.00	5,541.67
256350018	MIM-RCTC 91 TIFIA Reserve	3137AJMF8	FHMS K016 A2	-	338,127.43	-	-	-	-	(131.19)	660.05	338,656.28	823.20
	MIM-RCTC 91 TIFIA Reserve	31397UPF0	FNA 11M1 A3	<u>-</u>	321,310.73	-	-	-	-	(113.93)	737.88	321,934.67	991.31
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	3137A2B26 38378BXO7	FHMS K009 A2 GNR 1289 A	-	224,633.41 261,999.08	-		-	-	(99.03)	(90.78) 219.25	224,443.60 262,155.22	704.47 338.97
256350018	MIM-RCTC 91 TIFIA Reserve	3137ABFH9	FHMS KAIV A2	-	83.075.63					(54.77)	110.25	83,131.11	
256350018	MIM-RCTC 91 TIFIA Reserve	3130AG5X9	FEDERAL HOME LOAN BANKS	-	500,300.00	-	-	-	-	(43.59)	108.59	500,365.00	2,870.00
256350018	MIM-RCTC 91 TIFIA Reserve	912828B58	UNITED STATES TREASURY	-	1,506,269.53	-	-	-	-	(41.62)	627.09	1,506,855.00	13,295.93
	MIM-RCTC 91 TIFIA Reserve	38377YTL4	GNR 11136D GA	-	234,148.96	-	-	-	-	(35.14)	(522.49)	233,591.33	395.06
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	38378BSZ3 38378BCG2	GNR 1253A A GNR 122 AB	-	253,736.29 151,446.44	-		-	-	(32.89)	(144.45)	253,558.95 151,295.57	
256350018	MIM-RCTC 91 TIFIA Reserve	3134GTB11	FEDERAL HOME LOAN MORTGAGE CORP	-	600.027.60					(27.60)	(122.80)	600.000.00	3.900.00
256350018	MIM-RCTC 91 TIFIA Reserve	3137B6DF5	FHR 4272E YG	-	199,165.83	-	-	-	-	(25.99)	2,078.94	201,218.78	335.43
256350018	MIM-RCTC 91 TIFIA Reserve	3137ABFH9	FHMS KAIV A2	-	69,689.38	-	-	-	-	(23.76)	123.46	69,789.08	226.04
256350018	MIM-RCTC 91 TIFIA Reserve	31381R5T7	FN 468958	-	103,840.63	-		-	-	(22.53)	673.47	104,491.57	317.31
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3136G4TH6 38378KW47	FEDERAL NATIONAL MORTGAGE ASSOCIATION GNR 13138 A	-	300,289.38 313.204.56	-		-	-	(21.39)	8.01 192.74	300,276.00 313,379.37	1,329.83 564.33
256350018	MIM-RCTC 91 TIFIA Reserve	3136ADFF1	FNR 1336D KC	<u> </u>	153.158.45					(17.93)	348.15	153,491.76	194.24
256350018	MIM-RCTC 91 TIFIA Reserve	38378CNY9	GNR 127E MD	-	202,593.75	-	-	-	-	(14.41)	2.66	202,582.00	583.33
256350018	MIM-RCTC 91 TIFIA Reserve	3138EJRP5	FN AL2293	-	156,146.87	-	-	-	-	(14.40)	480.28	156,612.74	550.22
256350018	MIM-RCTC 91 TIFIA Reserve	3137AS7D0	FHR 4084A TC	<u>-</u>	218,639.38	-	-	-	-	(13.85)	2,597.88	221,223.40	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137B1UG5 31846V401	FHMS K027 A2 FIRST AMER-GVT OBLG D	-	204,101.56 20.139.569.21	(15.045.838.61)	-	-	-	(9.94)	(423.62)	203,668.00	
256350018	MIM-RCTC 91 TIFIA Reserve	CCYUSD	Cash		20,139,309.21	(13,043,636.01)			-	-		489.16	-
256350018	MIM-RCTC 91 TIFIA Reserve	CCYUSD	Payable	-	-	-	-	-	-	-		(5,029,416.31)	
256350018	MIM-RCTC 91 TIFIA Reserve	CCYUSD	Receivable	-	-	-	-	-	-	-	-	5,324.53	-
256350018	MIM-RCTC 91 TIFIA Reserve	3137B1U75	FHMS KS01 A2	<u>-</u>	378,618.16	-	-	-	-	-	(554.41)	378,063.75	26.27
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	3137F4D41 3137B1BS0	FHMS K074 A2 FHMS K026 A2	-	163,248.05 253,398,44	-	-	-	-	-	(561.05) 249.06	162,687.00 253,647.50	15.00 17.43
256350018	MIM-RCTC 91 TIFIA Reserve	3137AUPE3	FHMS K020 A2 FHMS K021 A2	-	201.773.44						(121.44)	201.652.00	26.62
256350018	MIM-RCTC 91 TIFIA Reserve	313384JQ3	FEDERAL HOME LOAN BANKS	-	998,475.69	-	-	-	-	-	(5.69)	998,470.00	-
256350018	MIM-RCTC 91 TIFIA Reserve	3137AXHP1	FHMS K024 A2	-	152,232.42	-		-	-	-	(18.42)	152,214.00	
256350018	MIM-RCTC 91 TIFIA Reserve	9128282T6	UNITED STATES TREASURY	-	998,398.44	-		-	-	-	(118.44)	998,280.00	4,177.99
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137BM6P6 3137F4CY6	FHMS K721 A2 FHMS KBX1 A1	-	205,437.50 195,907.81	-		-	-	-	(203.50) 25.89	205,234.00 195,933.70	34.33 30.82
256350018	MIM-RCTC 91 TIFIA Reserve	3137ATRW4	FHMS K020 A2	-	302,496,09						(345.09)	302.151.00	39.55
	MIM-RCTC 91 TIFIA Reserve	3137FBAJ5	FHMS KIR3 A2	-	211,593.75	-	-	-	-	-	(729.75)	210,864.00	-
256350018	MIM-RCTC 91 TIFIA Reserve	31419AM53	FN AE0379	-	133,985.15	-		-	-	-	(52.62)	133,932.53	
256350018	MIM-RCTC 91 TIFIA Reserve	3136AHAE0	FNA 13M14 APT	-	137,357.96	-	-	-	-	-	1,091.54	138,449.50	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3137BSRZ8 38378NWU3	FHMS KJ09 A2 GNR 1417A AM	-	208,011.58	-	-	-	-	-	(517.43) 1.100.98	207,494.15	32.16 11.76
256350018	MIM-RCTC 91 TIFIA Reserve	38378KWU9	GNR 141 / A AM GNR 1396 A	<u> </u>	60,329,69		-		-	-	1,100.98	60,513.90	2.45
256350018	MIM-RCTC 91 TIFIA Reserve	3137A6B27	FHMS K010 A2	-	254,657.20	-		-	-	-	(224.55)	254,432.65	29.99
256350018	MIM-RCTC 91 TIFIA Reserve	62888VAA6	NGN 10R1 1A	•	24,429.25	-		-	-	0.12	48.73	24,478.11	46.74
256350018	MIM-RCTC 91 TIFIA Reserve	3137B3HX9	FHR 4231C FB	-	119,744.32	-	-	-	-	0.26	939.67	120,684.25	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	31397ALN1 3136A5KR6	FHR 3196C FA FNR 1231G AD	-	224,497.74	-		-	-	1.58	226.41 192.24	224,725.74 221,478.92	273.98 325.15
256350018	MIM-RCTC 91 TIFIA Reserve	3137FGZN8	FHMS KI02 A		360.129.14			(25,391.31)	11.79	3.90	(526.66)	334,226,86	146.83
256350018	MIM-RCTC 91 TIFIA Reserve	38378WUY7	GNR 13124F CP	-	202,630.50	-	-	-	-	6.11	1,000.90	203,637.52	421.49
256350018	MIM-RCTC 91 TIFIA Reserve	3136AGZA3	FNR 13101E A	-	34,355.95	-	-	-	-	7.07	178.60	34,541.61	85.32
256350018	MIM-RCTC 91 TIFIA Reserve	3137BDKF2	FHR 4384A LA	<u>-</u>	25,824.96	-	-	-	-	10.23	200.20	26,035.38	73.98
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3130AFEN3 38376PRM4	FEDERAL HOME LOAN BANKS GNR 09118C YE	-	599,734.20 50,386.98	-	-	-	-	13.73 14.34	(35.93) 122.54	599,712.00 50,523.85	
256350018	MIM-RCTC 91 TIFIA Reserve	912828Y53	UNITED STATES TREASURY		799,735,75	-		-		15.10	(598.85)	799,152.00	3,231.18
256350018	MIM-RCTC 91 TIFIA Reserve	3137AWQG3	FHMS K023 A1	-	333,808.42	-	-	-	-	24.90	779.74	334,613.06	445.29
256350018	MIM-RCTC 91 TIFIA Reserve	3620ARB67	GN 737261	-	246,759.71	-	-	-	-	36.38	297.84	247,093.93	
256350018	MIM-RCTC 91 TIFIA Reserve	3620AFYR2	GN 728920	<u>-</u>	119,165.01	-	-	-	-	36.52	530.24	119,731.77	384.70
256350018 256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	38374C4J7 3620C4SU5	GNR 0385G TW GN 748531	-	99,090.75 111.924.66	-		-	-	37.32 37.91	195.25 49.28	99,323.32 112,011.85	448.84 359.77
256350018	MIM-RCTC 91 TIFIA Reserve	3136AGFO0	FNR 1392B A		209,802,68					43.76	29.34	209,875,78	604.30
256350018	MIM-RCTC 91 TIFIA Reserve	36297GCD0	GN 711168	-	115,171.13	-	-	-	-	44.20	(1,353.93)	113,861.41	414.46
256350018	MIM-RCTC 91 TIFIA Reserve	9128285W6	UNITED STATES TREASURY	-	127,866.24	-	-	-	-	56.19	(114.70)	127,807.73	
256350018 256350018	MIM-RCTC 91 TIFIA Reserve	912828L99 3620A9T35	UNITED STATES TREASURY	<u> </u>	1,292,179.69	-	-	-	-	62.96 63.05	(666.65)	1,291,576.00	
256350018	MIM-RCTC 91 TIFIA Reserve MIM-RCTC 91 TIFIA Reserve	3620A9135 912828V49	GN 723370 UNITED STATES TREASURY	<u> </u>	205,134.30 308,974.45	-	-	-	-	156.04	910.78	308,833,83	662.21 530.65
256350018	MIM-RCTC 91 TIFIA Reserve	3137EADR7	FREDDIE MAC	-	496,885.00	-	-	-	-	198.75	61.25	497,145.00	
256350018	MIM-RCTC 91 TIFIA Reserve	3135G0D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-	646,269.00	-	-	-	-	208.96	207.04	646,685.00	243.75
256350018	MIM-RCTC 91 TIFIA Reserve	912828UH1	UNITED STATES TREASURY		657,393.45					2,756.72	248.69	660,398.87	
				0.00	40,055,503.38	(15,045,838.61)	0.00	(25,391.31)	11.79	2,689.49	12,191.68	19,975,563.79	57,216.02
256350021	MIM-RCTC 2013 Residual Fund	61747WAF6	MORGAN STANLEY	105,017.00						(699,99)	715.99	105,033,00	2,491.67
256350021	MIM-RCTC 2013 Residual Fund	38141EA58	GOLDMAN SACHS GROUP INC	102,330.00	-	-	-	-	-	(670.23)	398.23	102,058.00	1,582.64
256350021	MIM-RCTC 2013 Residual Fund	06051GEC9	BANK OF AMERICA CORP	103,516.00	-	-	-	-	-	(566.14)	288.14	103,238.00	2,812.50
256350021	MIM-RCTC 2013 Residual Fund	06051GEC9	BANK OF AMERICA CORP	103,516.00	-	-		-	-	(564.91)	286.91	103,238.00	2,812.50
256350021	MIM-RCTC 2013 Residual Fund	61747WAF6	MORGAN STANLEY	102.330.00	104,868.00	-	-	-	-	(550.97)	715.97	105,033.00	2,491.67
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	38141EA58 31397LUK3	GOLDMAN SACHS GROUP INC FNR 0845C DB	102,330.00 188,321,84	-	-	-	(22,456,28)	(341.09)	(508.79) (448.00)	236.79 1.016.94	102,058.00 166,093.41	1,582.64 608.83
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3137ABFH9	FHMS KAIV A2	210.505.22	-	-	· ·	(22,430.28)	(3+1.09)	(435.35)	1,016.94	211.419.86	684.78
256350021	MIM-RCTC 2013 Residual Fund	3130AFC54	FEDERAL HOME LOAN BANKS	-	700,413.00	-	(700,000.00)	-	-	(413.00)	-	-	-
256350021	MIM-RCTC 2013 Residual Fund	46625HHS2	JPMORGAN CHASE & CO	102,244.00	-	-	-	-	-	(279.14)	255.14	102,220.00	
256350021	MIM-RCTC 2013 Residual Fund	31397UPF0	FNA 11M1 A3	172,742.51	-	-	-	(11,454.46)	(149.69)	(273.35)	102.34	160,967.34	495.66
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	31381QB54 46625HHS2	FN 467260 JPMORGAN CHASE & CO	103,788.06 40.897.60	-	-	-	(556.50)	(8.94)	(224.88)	(370.05)	102,627.69 40,888.00	
	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	51489N5L2	Landesbank Hessen-Thuringen Girozentrale	40,897.00	700,115.89	-	(700,000.00)		<u> </u>	(118.47)	108.87	40,888.00	777.33
	MIM-RCTC 2013 Residual Fund	3137A1N90	FHMS K008 A2	65,359.45	-	-	(700,000.00)	-	-	(100.41)	255.11	65,514.15	191.26

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8				Di D			P. M. G.		Base Net Total Realized Amortization/ s Gain/Loss ccretion		Base Change In Net Unrealized	Ending Dom	Ending Assemble
Source Account	Account	Identifier	Description	Beginning Base Market Value	Base Purchases	Base Sales	Base Maturities and Redemptions	Base Paydowns	Gain/Loss	ccretion	Gain/Loss	Ending Base Market Value	Ending Accrued Income Balance
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	86787EAS6 02582JGN4	SUNTRUST BANK AMXCA 141 A	100,304.00 100,041.00	-	-	-	(100,000,00)	-	(83.60) (75.37)	(41.40) 34.37	100,179.00	536.08
256350021	MIM-RCTC 2013 Residual Fund	31381RZ23	FN 468861	62,508.94	-	-	-	(331.29)	(3.95)	(75.17)	455.34	62,553.87	194.73
256350021	MIM-RCTC 2013 Residual Fund	31381SVJ8	FN 469617	87,382.72	-	-	-	(546.05)	(2.52)	(72.20)	833.37	87,595.32	237.45
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	31381RLL6 3134GTAE3	FN 468431 FEDER AL HOME LOAN MORTGAGE CORP	54,396.57	550 165 00	-		(267.96)	(3.17)	(70.03)	178.56 573.55	54,233.97 550,671.00	168.79 3.877.50
256350021	MIM-RCTC 2013 Residual Fund	31358TPC7	FNR G935 F	123,838.65	-	-	-	(11,406.01)	(32.59)	(64.49)	53.97	112,389.53	60.77
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	05522RCV8 38378BXO7	BACCT 161 A GNR 1289 A	100,040.00	194,073.39	-	-	(100,000.00)	-	(50.42)	10.42 162.41	194,189,05	251.09
256350021	MIM-RCTC 2013 Residual Fund	38378CDK0	GNR 11169G AK	36,761.79	194,013.39	-	-	(6,770.27)		(46.14)	121.90	30,038.14	74.91
256350021 256350021	MIM-RCTC 2013 Residual Fund	31416BVR6 62888UAB6	FN 995324 NGN 10R2 2A	29,730.72 177,577,70	-	-		(8,599.43) (7,712.46)		(45.85) (39.05)	(43.70) 24.45	20,953.19 169,840.10	85.33 332.32
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	38378AWX5	NGN 10R2 2A GNR 11157E QA	27,814.59	-	-	-	(7,712.46)		(34.82)	123.37	24,281.81	60.38
256350021	MIM-RCTC 2013 Residual Fund	69371RP34	PACCAR FINANCIAL CORP	-	200,250.00	-	-	- '		(20.30)	34.30	200,264.00	810.37
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	51500VCC1 912828Y53	Landesbank Hessen-Thüringen Girozentrale UNITED STATES TREASURY	344,679.15	500,030.52	-		-	-	(18.65)	8.13 (26.53)	500,020.00 344,634.30	4,072.92 1,393.45
256350021	MIM-RCTC 2013 Residual Fund	3128MMPP2	FH G18429	-	253,312.50	-	-	(7,204.49)	31.66	(12.58)	3,420.39	249,547.47	515.04
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	459058GK3 3137A5FP4	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM FHR 3791E DA	219,967.00 34,049.88	-	-	-	(3.099.50)	(3.74)	(10.61)	116.21 179.43	220,072.60 31,117.22	654.56 64.68
256350021	MIM-RCTC 2013 Residual Fund	38378KW47	GNR 13138 A	-	121,045.24	-		(3,099.30)	(3.74)	(6.93)	74.49	121,112.80	218.10
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	912828Y53 459058GK3	UNITED STATES TREASURY	299,721.00 64.990.25	-	-		-	-	(5.70)	(33.30)	299,682.00 65.021.45	1,211.69 193.39
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	459058GK3 31418AU48	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM FN MA1502	64,990.25	72,569.36	-	-	(2,694.45)	11.26	(5.46)	996.94	70,877.71	146.20
256350021	MIM-RCTC 2013 Residual Fund	62888VAA6	NGN 10R1 1A	84,318.86	-	-	-	(8,117.84)	(2.36)	(4.12)	(40.45)	76,154.10	154.04
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3128MMPY3 65479AAD4	FH G18438 NALT 17A A3	<u> </u>	227,333.16 15,869.23	-		(4,422.03)	19.39 12.75	(2.79)	3,105.01 17.92	226,032.75 10,796.56	466.48 9.17
256350021	MIM-RCTC 2013 Residual Fund	62888VAA6	NGN 10R1 1A	-	32,654.69	-	-	(1,409.59)	(0.62)	(1.60)	34.69	31,277.57	63.26
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	62888VAA6 459058GK3	NGN 10R1 1A INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	14,997.75	42,586.42	-	-	(1,838.60)	(0.55)	(1.23)	50.79 7.95	40,796.84 15,004.95	82.52 44.63
256350021	MIM-RCTC 2013 Residual Fund	86958JL72	Svenska Handelsbanken AB	300,003.00	-	-	(300,000.00)	-		(0.50)	(2.50)	13,004.93	- 44.03
256350021	MIM-RCTC 2013 Residual Fund	31846V401	FIRST AMER:GVT OBLG D	546,304.86	13,103,033.14	(13,601,281.35)	-	-	-			48,056.65	-
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	56052FHZ1 658886DZ6	MAINE ST HSG AUTH MTG PUR NORTH DAKOTA ST HSG FIN AGY MTG REV	100,000.00	-	-	-	-	-	-	-	100,000.00	309.07 1,198.59
256350021	MIM-RCTC 2013 Residual Fund	459058GK3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	14,997.75	-	-	-	-	-	-	7.20	15,004.95	44.63
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	86787EBD8 14913Q2X6	SUNTRUST BANK CATERPILLAR FINANCIAL SERVICES CORP	-	50,000.00 120,000.00	-	-	-	-	-	78.00 289.20	50,078.00 120,289.20	194.70 437.27
256350021	MIM-RCTC 2013 Residual Fund	025816CE7	AMERICAN EXPRESS CO	-	100,000.00	-	-	-	-	-	395.00	100,395.00	366.33
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	637432MU6 55379WGM2	NATIONAL RURAL UTILITIES COOP FINANCE CORP MUFG Bank, Ltd.	300,009.00	199,972.00	-	(300,000.00)	-	-	0.48	145.52	200,118.00	208.89
256350021	MIM-RCTC 2013 Residual Fund	31680YAB3	FITAT 191 A2A	300,009.00	154,991.46	-	(300,000.00)	-	-	1.13	681.66	155,674.25	183.24
256350021	MIM-RCTC 2013 Residual Fund	47789JAB2	JDOT 2019 A2	105,179.55	-	-	-	-		1.16	437.74	105,618.45	133.00
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3137A1LC5 9128285H9	FHR 3710F AB UNITED STATES TREASURY	8,974.95 549.208.00	-	(49,915.54)	-	(3,052.53)	7.12 (83.47)	1.64 2.00	15.76 54.01	5,946.93 499,265.00	9.95 2,021.21
256350021	MIM-RCTC 2013 Residual Fund	06406HCU1	BANK OF NEW YORK MELLON CORP	99,934.00	-	-	(100,000.00)	-	-	2.32	63.68	-	-
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	31677QBK4 3138L8H23	FIFTH THIRD BANK (OHIO) FN AM7448	<u> </u>	199,810.00 68,591.24	-	-	(123.17)	0.39	2.38 4.05	(24.38) 91.01	199,788.00 68,563.52	745.56 156.25
256350021	MIM-RCTC 2013 Residual Fund	3137A2PV7	FHR 3760D BA	-	32,053.21	-	-	- (123.17)	-	4.25	619.53	32,676.99	40.78
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3134GTBJ1 3137APP53	FEDERAL HOME LOAN MORTGAGE CORP FHMS K018 A1	499,850.50 8,667.70	-	-	-	(1,712.37)	13.35	6.12 6.15	143.38	500,000.00 6,988.16	3,250.00 10.42
256350021	MIM-RCTC 2013 Residual Fund	3137AWQG3	FHMS K023 A1	- 8,007.70	20,783.91	-	-	(1,712.37)	-	6.21	123.20	20,913.32	27.83
256350021	MIM-RCTC 2013 Residual Fund	110122BX5	BRISTOL-MYERS SQUIBB CO	-	119,810.40	(121,006.80)	-	-	1,186.54	9.86	394 48	750.217.50	2,843.75
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3130AGE68 3137B1UF7	FEDERAL HOME LOAN BANKS FHMS K027 A1	16,457,79	749,812.50	-	-	(1,185.65)	13.53	10.52 10.69	394.48	15,408.00	2,843.75
256350021	MIM-RCTC 2013 Residual Fund	369550BA5	GENERAL DYNAMICS CORP	25,082.75	-	-	-	-	-	11.03	30.22	25,124.00	99.83
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	65479AAD4 055657AC4	NALT 17A A3 BMWLT 171 A3	43,913.99 63,128.92	-	-	-	(25,984.44)	15.89 13.56	11.65 11.87	37.18 63.97	17,994.27 24,510.99	15.28 14.84
256350021	MIM-RCTC 2013 Residual Fund	3620ARB67	GN 737261		80,813.80	-	-	(50,707.55)	-	11.91	97.54	80,923.26	259.92
256350021 256350021	MIM-RCTC 2013 Residual Fund	254010AC5	DIGNITY HEALTH CITIGROUP INC	23,988.24	249.837.50	-		-	-	15.88	(30.04)	23,974.08 252,592.50	105.48
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	172967LC3 172967LC3	CITIGROUP INC	-	199,780.00	-	-	-		17.11 18.66	2,275.34	202,074.00	463.19 370.56
256350021	MIM-RCTC 2013 Residual Fund	3137AXHN6	FHMS K024 A1	28,773.77	-	-	-	(2,352.37)		18.80	174.62	26,639.32	39.04
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3138L1W62 3137AWQG3	FN AM1568 FHMS K023 A1	126,671.39 33,722.68	-	-	-	(584.90)	3.42 40.79	22.01 33.84	(15.90) 166.76	126,096.02 31,369.97	263.56 41.75
256350021	MIM-RCTC 2013 Residual Fund	31677QBB4	FIFTH THIRD BANK	199,964.00	-	-	(200,000.00)	(2,371.07)	-	39.04	(3.04)	-	-
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	0258M0EE5 0258M0EE5	AMERICAN EXPRESS CREDIT CORP AMERICAN EXPRESS CREDIT CORP	19,907.20 19,907.20	-	-	-	-	-	40.66	31.14	19,979.00 19,979.00	144.22 144.22
256350021	MIM-RCTC 2013 Residual Fund	0258M0EE5	AMERICAN EXPRESS CREDIT CORP	19,907.20	-	-	-	-	-	41.12	30.68	19,979.00	144.22
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	912828Y53 9128285H9	UNITED STATES TREASURY UNITED STATES TREASURY	399 424 00	754,716.29	-	-	-	-	44.67 45.68	(561.26) (57.68)	754,199.70 399.412.00	3,049.43 1.616.97
256350021	MIM-RCTC 2013 Residual Fund	375558BB8	GILEAD SCIENCES INC	34,953.80	-	-	-	-	-	47.65	101.45	35,102.90	297.50
256350021	MIM-RCTC 2013 Residual Fund	65478DAD9	NAROT 18A A3	85,072.25	-	-	-	-		49.26	322.19	85,443.70	100.11
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	06051GFN4 46625HKA7	BANK OF AMERICA CORP JPMORGAN CHASE & CO	99,472.00 99,635.00	-	-	-	-	-	51.86 53.90	459.14 280.10	99,983.00 99,969.00	437.50 987.50
256350021	MIM-RCTC 2013 Residual Fund	90331HNP4	US BANK NA	252,347.50	-	-	-	-	-	58.16	2,129.34	254,535.00	1,421.88
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	80414L2C8 05531FAU7	SAUDI ARABIAN OIL CO BR&T CORP	-	198,278.00 249,642.50	(201,682.00)	-	-	3,343.42	60.58 64.86	807.64	250.515.00	36.46
256350021	MIM-RCTC 2013 Residual Fund	912828UF5	UNITED STATES TREASURY	29,710.50			-		-	67.51	76.79	29,854.80	0.92
256350021 256350021	MIM-RCTC 2013 Residual Fund	94974BGM6 369550BA5	WELLS FARGO & CO GENERAL DYNAMICS CORP	200,662.00	199,590.00	-	-	-	-	68.72 78.66	999.28 251.34	200,658.00 200,992.00	2,296.67 798.61
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	369550BA5 3137B2GW4	FHMS K713 A2	200,662.00 96,581.55	-	-	-	(543.69)	2.11	78.66	251.34 136.34	200,992.00 96,255.99	185.86
256350021	MIM-RCTC 2013 Residual Fund	0258M0EE5	AMERICAN EXPRESS CREDIT CORP	-	99,639.00	-	-	-	-	83.69	172.31	99,895.00	721.11
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	43357MR51 912828VV9	Hitachi Capital America Corp. UNITED STATES TREASURY	274,923.00 49.836.00		-	(275,000.00)	-	-	84.03 84.16	(7.03) 196.84	50,117.00	355.13
256350021	MIM-RCTC 2013 Residual Fund	780082AC7	ROYAL BANK OF CANADA	99,289.00	-	-	-	-	-	104.47	654.53	100,048.00	449.17
	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	69353RFH6 50000ER89	PNC BANK NA Koch Industries, Inc.	249.877.50	249,005.00	-	(250,000,00)	-	-	107.87 119.58	1,724.63 2.92	250,837.50	2,760.42
230330021	MINI-RCTC 2013 Residual Fulld	JUUUULKOY	NOCH BIGUSURO, IRC.	247,077.30	-		(2.50,000.00)			117.38	2.92		-

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										Base	Base Change In		
Source Account	Account	Identifier	Description	Beginning Base Market Value	Base Purchases	Base Sales	Base Maturities and Redemptions	Base Paydowns	Net Total Realized A Gain/Loss	mortization/A ccretion	Net Unrealized Gain/Loss	Ending Base Market Value	Ending Accrued Income Balance
256350021	MIM-RCTC 2013 Residual Fund	084659AB7	BERKSHIRE HATHAWAY ENERGY CO	-	249,475.00	Dase Sales	-	- aydowns	Galli/Loss	127.66	294.84	249,897.50	2,500.00
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	69350BR81 02587AAI3	PPG Industries, Inc. AMXCA 171 A	249,877.50	120,371.37	-	(250,000.00)	-	-	129.79 132.11	(7.29) 249.68	120.753.16	103.79
256350021	MIM-RCTC 2013 Residual Fund	912828VA5	UNITED STATES TREASURY	39,459.20	120,371.37	-		-	-	140.44	106.76	39,706.40	75.82
256350021	MIM-RCTC 2013 Residual Fund	89114QAS7	TORONTO-DOMINION BANK	99,873.00	-	-	-	-	-	144.89	(17.89)	100,000.00	
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	65478HAD0 375558BB8	NAROT 17C A3 GILEAD SCIENCES INC	69,629.00 99.868.00	-	-	-	-	-	147.68 148.16	203.72 277.84	69,980.40 100,294.00	
256350021	MIM-RCTC 2013 Residual Fund	89114QAS7	TORONTO-DOMINION BANK	99,873.00	-	-		-	-	148.76	(21.76)	100,000.00	1,056.60
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	40428HPN6 13607R AR6	HSBC USA INC (NEW) CANADIAN IMPERIAL BANK OF COMMERCE	99,747.00	-	-	-	-	-	158.05 171.85	67.95 125.15	99,973.00 99,849.00	
256350021	MIM-RCTC 2013 Residual Fund	07274MRA5	Bayerische Landesbank	279,823.60	-	-	(280,000.00)	-	-	178.50	(2.10)	99,849.00	511.11
256350021	MIM-RCTC 2013 Residual Fund	50000ES21	Koch Industries, Inc.	-	449,538.75	(449,722.13)		-	(1.12)	184.50	-	-	-
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	06416CAC2 38375CBH2	BANK OF NOVA SCOTIA GNR 1257F LD	98,523.00 107.891.58	-	-	-	(42.898.32)	244.87	189.98	942.02	99,655.00 65,426.00	
256350021	MIM-RCTC 2013 Residual Fund	161571FK5	CHAIT 124 A	114,557.25	-	-	-	(42,070.32)	-	191.08	133.22	114,881.55	
256350021 256350021	MIM-RCTC 2013 Residual Fund	07274MRA5 06367TPX2	Bayerische Landesbank BANK OF MONTREAL	299,811.00 99,681.00	-	-	(300,000.00)	-	-	192.00	(3.00)	99.888.00	110.83
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	0636/1PX2 0636/TPX2	BANK OF MONTREAL BANK OF MONTREAL	99,681.00	-	-	-			200.00	7.00 4.61	99,888.00	110.83
256350021	MIM-RCTC 2013 Residual Fund	3136A5KR6	FNR 1231G AD	128,170.66		-	-	(15,937.90)	208.00	206.01	307.48	112,954.25	165.82
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	912828L57 0258M0EE5	UNITED STATES TREASURY AMERICAN EXPRESS CREDIT CORP	98,367.00 99,536.00	-	-	-	-	-	217.10	1,485.90 136.96	100,070.00 99.895.00	
256350021	MIM-RCTC 2013 Residual Fund	02587AAJ3	AMXCA 171 A	99,392.00	-	-		-	-	227.57	176.43	99,796.00	85.78
256350021	MIM-RCTC 2013 Residual Fund	74456DRB3	Public Service Electric and Gas Company	319,776.00	-	-	(320,000.00)	-	-	240.89	(16.89)	-	
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	3138L2GH4 05584PAD9	FN AM1999 BMWLT 172 A3	90,609.39 149,430.00	-	-	-	(587.69) (5,723.74)	13.68 17.57	253.51 265.48	879.22 82.09	91,168.11 144,071.39	142.33 91.25
256350021	MIM-RCTC 2013 Residual Fund	26055BT53	The Dow Chemical Company	-	249,730.21	-	(250,000.00)	-	-	269.79	-	-	-
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	17401QAN1 780082AC7	Citizens Bk PA ROYAL BANK OF CANADA	99 289 00	247,950.00	-	-	-	-	271.38 275.01	1,291.12 483.99	249,512.50 100.048.00	
256350021	MIM-RCTC 2013 Residual Fund	912828VA5	UNITED STATES TREASURY	69,053.60	-	-	· ·	-	-	275.70	156.90	69,486.20	
256350021	MIM-RCTC 2013 Residual Fund	34108BS63	Florida Power & Light Company	-	319,699.56	-	(320,000.00)	-	-	300.44	-	-	-
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	912828B58 13607RAB6	UNITED STATES TREASURY CANADIAN IMPERIAL BANK OF COMMERCE	264,099.00 99,552.00	-	-	-	-	-	301.73 302.85	1,810.32 (5.85)	266,211.05 99,849.00	2,348.95 511.11
256350021	MIM-RCTC 2013 Residual Fund	97684HSG7	Wisconsin Public Service Corporation	-	499,688.75	-	(500,000.00)	-	-	311.25	(5.85)	-	-
256350021 256350021	MIM-RCTC 2013 Residual Fund	46640QU82	J.P. Morgan Securities LLC	98 523.00	374,508.33	-	-	-	-	319.59	(0.42)	374,827.50 99,655.00	
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	06416CAC2 43814TAD4	BANK OF NOVA SCOTIA HAROT 171 A4	98,523.00 198,316.00	-	-	-	-	-	325.26 347.80	806.74 1,092.20	99,655.00 199,756.00	
256350021	MIM-RCTC 2013 Residual Fund	912796UY3	UNITED STATES TREASURY	-	499,575.42	-	(500,000.00)	-	-	424.58	-	-	-
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	17275RBG6 21201CS15	CISCO SYSTEMS INC Continental Rubber of America, Corp.	149,172.00	449,527.50	-	(450,000.00)			434.77 472.50	70.73	149,677.50	589.17
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	912828VV9	UNITED STATES TREASURY	458,491.20	-	-	(430,000.00)	-	-	472.30	2,109.17	461,076.40	3,267.19
256350021	MIM-RCTC 2013 Residual Fund	97684HU82	Wisconsin Public Service Corporation	-	374,341.88	-	-	-	-	480.93	4.69	374,827.50	-
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	912828VA5 69350BUB0	UNITED STATES TREASURY PPG Industries, Inc.	133,174.80	324,272.36	-	-	-	-	491.46 492.92	342.84 20.22	134,009.10 324,785.50	
256350021	MIM-RCTC 2013 Residual Fund	97684HS28	Wisconsin Public Service Corporation	-	449,496.00	-	(450,000.00)	-	-	504.00	-	-	-
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	912828UH1 71112KS36	UNITED STATES TREASURY The Peoples Gas Light And Coke Company	32,338.96	449.480.00	-	(450,000,00)	-	-	516.40 520.00	164.59	33,019.94	19.15
256350021	MIM-RCTC 2013 Residual Fund	92780KS25	Virginia Electric and Power Company	-	449,474.00		(450,000.00)			526.00		-	-
256350021	MIM-RCTC 2013 Residual Fund	912828B58	UNITED STATES TREASURY	284,031.00	-	-	-	-	-	545.36	1,726.09	286,302.45	
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	06406FAB9 912828VA5	BANK OF NEW YORK MELLON CORP UNITED STATES TREASURY	197,408.00 197,296.00	-	-		-	-	600.26 670.16	1,587.74 565.84	199,596.00 198,532.00	
256350021	MIM-RCTC 2013 Residual Fund	55279HAN0	MANUFACTURERS AND TRADERS TRUST CO	247,952.50	-	-	-	-	-	715.14	869.86	249,537.50	
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	69350BSA5 69353RFC7	PPG Industries, Inc. PNC BANK NA	248,395.00	324,268.75	-	(325,000.00)	-	-	731.25 737.88	202.12	249,335.00	583.33
256350021	MIM-RCTC 2013 Residual Fund	62479MS95	MUFG Bank, Ltd.	248,393.00	499,236.11	-	(500,000.00)	-	-	763.89	202.12	249,333.00	283.33
256350021	MIM-RCTC 2013 Residual Fund	26055BSD7	The Dow Chemical Company	-	299,235.00	-	(300,000.00)	-	-	765.00	-	-	-
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	49327M2P8 912828UF5	KEYBANK NA UNITED STATES TREASURY	248,927.50 232,732.25	-	-	-		-	779.01 785.15	(11.51) 345.20	249,695.00 233,862.60	
256350021	MIM-RCTC 2013 Residual Fund	74456DS30	Public Service Electric and Gas Company	232,132.23	649,186.60	-	(650,000.00)		-	813.40	-	-	-
256350021 256350021	MIM-RCTC 2013 Residual Fund	912828UF5 912828VV9	UNITED STATES TREASURY UNITED STATES TREASURY	548.196.00	421,314.45	-	-	-	-	918.06 993.98	710.49 2.097.02	422,943.00 551.287.00	
256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	912828VV9 912828UH1	UNITED STATES TREASURY UNITED STATES TREASURY	548,196.00 64,677.92	-	-	-	-	-	1,068.45	2,097.02	551,287.00	3,906.42 38.30
256350021	MIM-RCTC 2013 Residual Fund	912828UF5	UNITED STATES TREASURY	277,298.00			-	-	-	1,121.58	225.22	278,644.80	8.56
256350021 256350021	MIM-RCTC 2013 Residual Fund MIM-RCTC 2013 Residual Fund	69350BTA4 92780KTC2	PPG Industries, Inc. Virginia Electric and Power Company		498,850.42 498,670.00	-	(500,000.00)	-	-	1,149.58 1,330.00	-	-	<u> </u>
256350021	MIM-RCTC 2013 Residual Fund	912828VA5	UNITED STATES TREASURY	473,510.40	-	-	(500,000.00)	-	-	1.982.82	983.58	476,476.80	909.78
256350021	MIM-RCTC 2013 Residual Fund	912828SA9	UNITED STATES TREASURY	198,561.64 16,354,150.75	29,613,336.81	(14,423,607.82)	(10.120,000,00)	(449,576,96)	4,441.31	3,263.52 27,878.26	93.33 56,217.83	201,918.49 21.062.840.18	95,008.87
				16,354,150.75	29,015,550.61	(14,423,007.82)	(10,120,000.00)	(449,576.96)	4,441.31	27,878.20	50,217.85	21,002,840.18	95,008.87
256350023	MIM-Sr Lien Reserve Fund-1	31381Q6B7	FN 468066	188,707.54	-	-	-	(853.95)	(40.48)	(1,046.10)	2,322.27	189,089.28	
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	912828XB1 912828B58	UNITED STATES TREASURY UNITED STATES TREASURY	1,187,484.00 727,518.00	-	(226,977.54)			(1,661.91)	(732.73) (681.00)	33,346.18 6,499.10	991,458.00 733,336.10	
256350023	MIM-Sr Lien Reserve Fund-1	3137B1U75	FHMS KS01 A2	377,195.60		-	-	-	-	(671.32)	6,580.32	383,104.60	798.63
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	912828G38 3138FIP75	UNITED STATES TREASURY FN AL 2239	1,347,367.50 273.754.12	-	-	-	(1.673.33)	(56.57)	(604.98) (503.09)	34,665.48 2,891.65	1,381,428.00 274.412.79	3,879.42 668.23
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3138EJPZ5 31381PEB0	FN AL2239 FN 466430	2/3,/54.12 252,566.92	-	-	-	(1,6/3.33)	(12.53)	(503.09)	2,891.65	2/4,412.79 251,033.79	668.23
256350023	MIM-Sr Lien Reserve Fund-1	3137EADB2	FREDDIE MAC	200,556.00	-	-	-	-	-	(351.60)	2,749.60	202,954.00	2,216.67
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3136A7MN9 31381OB54	FNA 12M8 A2 FN 467260	294,216.81 135,375,72	-	-	-	(7,476.32) (725.88)	(99.36) (11.65)	(314.95)	4,222.22 (482.67)	290,548.39 133,862.20	566.24 478.55
256350023	MIM-Sr Lien Reserve Fund-1	3137EADB2	FREDDIE MAC	200,556.00	-	-	-	(123.88)	(11.05)	(268.97)	2,666.97	202,954.00	
256350023	MIM-Sr Lien Reserve Fund-1	912828B58	UNITED STATES TREASURY	234,201.00	-	-	-		-	(265.32)	2,138.27	236,073.95	2,083.03
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	31381T4E7 912828B58	FN 470721 UNITED STATES TREASURY	260,418.77 99,660.00	-	-	-	(1,654.05)	(34.28)	(260.21)	3,844.70 1,046.02	262,314.94 100,457.00	574.32 886.40
256350023	MIM-Sr Lien Reserve Fund-1	31381R5T7	FN 468958	133,251.30	-	-	-	-	-	(247.09)	1,489.89	134,494.10	408.42
	MIM-Sr Lien Reserve Fund-1	31417YKF3	FN MA0293	71,326.38	-	-	-	(3,348.81)	(165.41)	(235.72)	1,540.77	69,117.21	
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	36202F2H8 38377RVK8	G2 005276 GNR 10166F GP	136,545.32 55,274.39	-	-	-	(9,408.95)	(307.68)	(229.69) (189.42)	1,721.88 705.39	128,320.89 52,056.05	313.78 128.70
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Source				Beginning Base			Base Maturities and		Net Total Realized			Ending Base	Ending Accrued
Account 256350023	Account MIM-Sr Lien Reserve Fund-1	Identifier 912828B58	UNITED STATES TREASURY Description	Market Value 144 507 00	Base Purchases	Base Sales	Redemptions	Base Paydowns	Gain/Loss	ccretion (179,27)	Gain/Loss 1,334.92	Market Value 145,662,65	Income Balance 1,285.27
256350023	MIM-Sr Lien Reserve Fund-1	38377RVK8	GNR 10166F GP	33,164.63	-	-		(2,209.71)		(174.95)	509.38	31,233.63	77.22
256350023 256350023	MIM-Sr Lien Reserve Fund-1	38380AZ34 3136AHAE0	GNR 16147C DA FNA 13M14 APT	140,926.82 116.620.26	-	-	-	(5,188.23)		(172.18)	1,993.77 1,597.17	137,434.36 115,896,44	
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3136AHAE0 38378DDC6	GNR 1216E GB	116,620.26	-		-	(2,125.10)		(161.95)	280.63	98.435.05	
256350023	MIM-Sr Lien Reserve Fund-1	912828VV9	UNITED STATES TREASURY	99,672.00	-	-	-	-	-	(132.80)	694.80	100,234.00	710.26
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137AXHP1 912828B58	FHMS K024 A2 UNITED STATES TREASURY	140,018.20 114.609.00	-	-	-	-	-	(118.24)	2,166.44 1,026.25	142,066.40 115,525,55	
256350023	MIM-Sr Lien Reserve Fund-1	3137AUPE3	FHMS K021 A2	143,352.00	-	-		-	-	(100.81)	1,938.25	145,189.44	
256350023	MIM-Sr Lien Reserve Fund-1	31417YKF3	FN MA0293	74,977.22	-	-	-	(3,520.22)		(92.00)	1,434.77	72,654.97	
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	31381SVJ8 38376T5Z1	FN 469617 GNR 104A PD	109,228.41 76,528.39	-	-	-	(682.56)		(90.25) (69.50)	1,041.71 1,017.93	109,494.16 72,547.98	
256350023	MIM-Sr Lien Reserve Fund-1	38376GB33	GNR 116 BA	121,405.41	-	-	-	(5,039.48)	(20.03)	(68.79)	216.92	116,494.03	339.09
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378AWX5 3137B4HD1	GNR 11157E QA FHR 4247A AK	83,443.76 51.321.39	-	-	-	(10,802.58)		(66.78)	303.35 255.77	72,845.44 47,347.26	
256350023	MIM-Sr Lien Reserve Fund-1	38376WA62	GNR 1015C PD	149,235.39	-	-	-	(10,471.40)		(52.97)	1,204.66	139,732.78	
256350023	MIM-Sr Lien Reserve Fund-1	31398QTP2	FHR 3747C HW	74,915.94	-	-	-	(11,183.24)	(116.36)	(45.36)	(165.11)	63,405.87	
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	912828B58 38377RSZ9	UNITED STATES TREASURY GNR 10162D PO	49,830.00 42,030.86	-	-	-	(6,943.05)	(84.62)	(44.20) (40.91)	442.70 13.50	50,228.50 34,975.78	
256350023	MIM-Sr Lien Reserve Fund-1	3137AJMF8	FHMS K016 A2	29,718.09		-	-	(972.40)		(38.70)	332.60	29,027.68	70.56
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137F4D41 38376WA62	FHMS K074 A2 GNR 1015C PD	37,154.04	31,502.34	-	-	(2,606.99)	(167.00)	(38.52)	1,073.58 446.21	32,537.40 34,788.24	
256350023	MIM-Sr Lien Reserve Fund-1	3138NJAE8	FN FN0004	19,352.23	-	-		(1,147.43)		(31.25)	(293.61)	17,868.29	
256350023	MIM-Sr Lien Reserve Fund-1	38378XP62	GNR 14166 PL	263,495.85	-	-	-	(10,986.21)		(29.22)	6,199.59	258,570.58	
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	31381N7G2 38375KCX8	FN 466295 GNR 0726C MA	18,242.17 23,645.09	-	-	-	(22,726.55)		(22.01) (21.95)	38.53	18,157.47 881.41	
256350023	MIM-Sr Lien Reserve Fund-1	38375XCM4	GNR 0847B PC	-	74,581.60	-	-	(2,409.28)	(68.98)	(20.77)	391.72	72,474.28	3 292.16
256350023 256350023	MIM-Sr Lien Reserve Fund-1	38376WA62 38378CDK0	GNR 1015C PD GNR 11169G AK	36,328.39 20,423.22	-	-	-	(2,549.05)		(18.10) (15.67)	338.84 48.76	34,015.17 16,687.86	
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378CDK0 3137A5FP4	FHR 3791E DA	20,423.22 56.958.33	-	-	-	(5,184.81)		(14.82)	48.76 300.15	52,052,60	
256350023	MIM-Sr Lien Reserve Fund-1	3136ADFF1	FNR 1336D KC	-	144,649.65	-	-	-	-	(14.02)	328.81	144,964.44	183.45
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38379HLE3 3137F4D41	GNR 14184H WK FHMS K074 A2	116,604.28	5,212.50	-	-	(5,327.41)	8.76	(10.13)	556.43 215.88	111,831.93 5,422.90	
256350023	MIM-Sr Lien Reserve Fund-1	62888VAA6	NGN 10R1 1A	109,915.67	5,212.30	-	-	(10,582.19)	(3.07)	(5.37)	(52.73)	99,272.31	
256350023	MIM-Sr Lien Reserve Fund-1	31418AU48	FN MA1502	-	64,718.29	-	-	(2,402.94)		(4.81)	889.09	63,209.66	
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	36202F2H8 38377RSZ9	G2 005276 GNR 10162D PO	32,560.80 10,661.49	-	-	-	(2,243.67)		(4.54)	288.40 10.84	30,599.59 8.871.91	
256350023	MIM-Sr Lien Reserve Fund-1	38378TAF7	GNR 1371A GA	123,744.77	-	-	-	(7,650.49)		(4.05)	1,330.14	117,427.68	3 242.71
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38377LQT8 3137ATRW4	GNR 10128D KE FHMS K020 A2	14,701.32 124,393.75	-	-	-	(6,472.55)) 6.95	(3.64)	(3.40) 1,504.26	8,228.67 125,896.25	
256350023	MIM-Sr Lien Reserve Fund-1	38377LQT8	GNR 10128D KE	4,573.74	-	-	-	(2,013.68)	2.70	(0.62)	(2.12)	2,560.03	
256350023	MIM-Sr Lien Reserve Fund-1	31395EZP5	FHR 2835G MD	615.29	-	-	-	(614.04)	(1.12)	(0.16)	0.03	-	-
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	31846V401 CCYUSD	FIRST AMER:GVT OBLG D Cash	31,571.29	1,450,140.19	(1,158,920.30)		-	-	-	-	322,791.18 (231,218.46	
256350023	MIM-Sr Lien Reserve Fund-1	CCYUSD	Payable	-	-	-	-	-	-	-	-	(211,593.75	5) -
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	CCYUSD 3137FBAJ5	Receivable FHMS KIR3 A2	12,294.80	211,593.75	-	-	-	-	-	(729.75)	728.94 210,864.00	
256350023	MIM-Sr Lien Reserve Fund-1	38377F2N0	GNR 1073E LN	5,116.43	211,393.73	-	-	(5,043.70)) 10.09	0.60	(5.44)	77.97	0.20
256350023	MIM-Sr Lien Reserve Fund-1	3138L33G8	FN AM3498	99,124.00	-	-	-	-	-	0.64	531.36	99,656.00	
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137A5FP4 38378KWU9	FHR 3791E DA GNR 1396 A	38,291.31 14,118.90	-	-	-	(3,485.59)		5.01 5.44	172.32 286.88	34,993.34 14,280.87	
256350023	MIM-Sr Lien Reserve Fund-1	38378KXW4	GNR 13105 A	107,711.77	-	-	-	(8,435.85)) 17.34	7.67	1,724.01	101,024.94	144.99
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3137B5A60 3620ARB67	FHR 4257G EK GN 737261	27,071.16	123,379.85	-	-	(2,179.28)) 24.68	8.62 18.19	260.59 148.92	25,185.78 123,546.96	
256350023	MIM-Sr Lien Reserve Fund-1	3138EKXL4	FN AL3382	14,841.42	123,377.03	-	-	(979.45)	32.06	18.61	98.44	14,011.09	
256350023	MIM-Sr Lien Reserve Fund-1	38378KWU9	GNR 1396 A	52,945.87	-	-	-	(493.47)		21.75	1,073.39	53,553.25	
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3138EKXL4 38377JZ89	FN AL3382 GNR 10117A GK	18,551.78 49,995.26	-	-	-	(1,224.31)		22.83 22.86	130.34 413.93	17,513.87 46,892.51	
256350023	MIM-Sr Lien Reserve Fund-1	38378HXH4	GNR 12119 KB	17,904.50	0.17	-	-	(1,302.51)	39.02	23.11	(191.80)	16,472.49	17.54
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38377RVK8 3138L1W62	GNR 10166F GP FN AM1568	20,881.43 165,647.21		-	-	(1,391.30)) 19.77) 4.49	26.82 28.78	128.89 (20.79)	19,665.62 164,894.80	
256350023	MIM-Sr Lien Reserve Fund-1	38378KWU9	GNR 1396 A	103,047.21	35,004.86	-	-	(109.93)		31.50	768.96	35,702.17	
256350023	MIM-Sr Lien Reserve Fund-1	912828L99	UNITED STATES TREASURY	147,732.00	-	-	-	- (500.50)	7.46	38.22	1,257.78	149,028.00	
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3136AC7J4 38378B6A2	FNA 13M6 2A GNR 1312A AB	50,720.33 105,683.37	-	-	-	(598.50)		41.34 50.24	812.03 2,971.05	50,982.66 108,041.09	
256350023	MIM-Sr Lien Reserve Fund-1	3137ASNH3	FHMS K019 A1	64,908.69	-	-	-	(31,894.97)		55.95	169.83	33,371.51	40.74
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378KSL4 38379KDN5	GNR 1374 AL GNR 1529 AD	208,100.25 142,568.06	-	-	-	(732.21)	8.32	57.37 94.19	10,276.88 3,983,39	218,434.50 145,921.74	
256350023	MIM-Sr Lien Reserve Fund-1	38378B7F0	GNR 1329 AD GNR 1333 B	183,350.00	-	-		-	-	103.44	7,430.56	190,884.00	
256350023	MIM-Sr Lien Reserve Fund-1	38375CBH2	GNR 1257F LD	61,501.41	-	-	-	(24,453.31)) 139.57	108.86	(1.76)	37,294.76	
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378KSL4 3136A5KR6	GNR 1374 AL FNR 1231G AD	184,978.00 83,436.58	-	-	-	(10,375.25)	135.40	120.85 134.11	9,065.15 200.16	194,164.00 73,531.00	
256350023	MIM-Sr Lien Reserve Fund-1	38377JM59	GNR 10111F PE	85,949.43	-	-	-	(6,137.14)		166.90	693.70	80,819.67	169.01
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	912828XB1 3137EADR7	UNITED STATES TREASURY FREDDIE MAC	148,435.50 469,618.25	-	-	-	-	-	176.36 178.40	3,920.14 2,491.10	152,532.00 472,287.75	
256350023	MIM-Sr Lien Reserve Fund-1	38378CRT6	GNR 1213E EG	49,009.12	-	-	-	(2,680.37)	76.53	180.74	672.94	47,258.97	78.51
256350023	MIM-Sr Lien Reserve Fund-1	38378KWU9	GNR 1396 A	52,945.86	-	-	-	(493.47)		200.11	871.36	53,553.25	65.11
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	912828L57 3137ATRW4	UNITED STATES TREASURY FHMS K020 A2	541,018.50 156.348.02	-	-	-	-	-	207.47 221.67	9,159.03 1,666.79	550,385.00 158,236,48	
256350023	MIM-Sr Lien Reserve Fund-1	3138EKXL4	FN AL3382	241,173.14	-	-	-	(15,916.02)) 136.15	249.00	2,038.01	227,680.27	443.41
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378KRS0 38378B7F0	GNR 1378 AG GNR 1333 B	423,288.00 229,187.50	-	-	-	-	-	289.29 306.56	13,746.21 9,110.94	437,323.50 238,605,00	
256350023 256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	38378B7F0 3135G0D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	229,187.50 593,544.00	-	-	-	-	-	306.56	9,110.94 3,071.06	238,605.00 596,940.00	
	MIM-Sr Lien Reserve Fund-1	38378VC45	GNR 13116D MA	151,194.39	-		-	(8,425.96)) 294.41	341.13	1,420.62	144,824.60	
256350023	MIM-Sr Lien Reserve Fund-1 MIM-Sr Lien Reserve Fund-1	3134G9V38 912828L57	FEDERAL HOME LOAN MORTGAGE CORP UNITED STATES TREASURY	248,007.50 836,119.50	-	-	-	-	-	408.77	826.23 14.064.29	249,242.50 850.595.00	
220230023	or anon resource rung-1	/ 12020LU /	OTTIES TREADORT	050,119.50						711.21	14,004.29	330,373.00	. 3,137.01

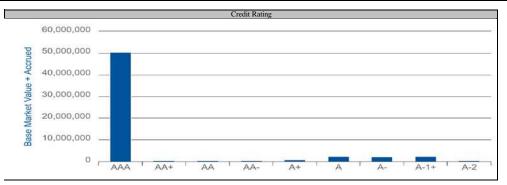
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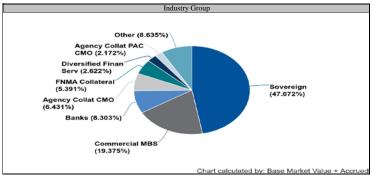


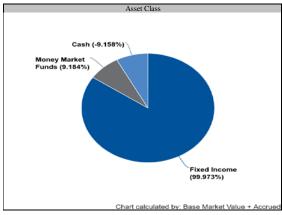
											Base	Base Change In		
Source				Beginning	g Base			Base Maturities and		Net Total Realized	Amortization/A	Net Unrealized	Ending Base	Ending Accrued
Account	Account	Identifier		Description Market	Value	Base Purchases	Base Sales	Redemptions	Base Paydowns	Gain/Loss	ccretion	Gain/Loss	Market Value	Income Balance
256350023	MIM-Sr Lien Reserve Fund-1	3137AUPE3	FHMS K021 A2	2	33,942.50		-	-	-	-	421.92	2,576.68	236,941.10	469.22
256350023	MIM-Sr Lien Reserve Fund-1	3136A72D3	FNA 12M9 A2	2	96,321.51	-	-	-	(8,019.59)	120.23	462.32	2,885.46	291,769.93	598.59
256350023	MIM-Sr Lien Reserve Fund-1	9128285W6	UNITED STATES TREASURY		-	103,578.15	-	-	-	-	628.74	2,299.55	106,506.44	408.46
256350023	MIM-Sr Lien Reserve Fund-1	3137EADB2	FREDDIE MAC	5	51,529.00	-	-	-	-	-	636.36	5,958.14	558,123.50	6,095.83
256350023	MIM-Sr Lien Reserve Fund-1	912828L99	UNITED STATES TREASURY	1,0	83,368.00	-	(446,923.83)		-	(1,516.93)	685.07	10,175.70	645,788.00	1,505.77
256350023	MIM-Sr Lien Reserve Fund-1	912828V49	UNITED STATES TREASURY		56,785.12	-	-		-		852.30	934.51	58,571.93	100.64
256350023	MIM-Sr Lien Reserve Fund-1	912828SA9	UNITED STATES TREASURY	1	82,014.84	-	-	-	-	-	2,715.09	362.02	185,091.95	107.41
256350023	MIM-Sr Lien Reserve Fund-1	912828UH1	UNITED STATES TREASURY	1	88,643.94	-	-	-	-	-	3,012.31	960.09	192,616.34	111.71
256350023	MIM-Sr Lien Reserve Fund-1	912828V49	UNITED STATES TREASURY	2	32,302.78		-	-	-	-	3,592.03	3,717.64	239,612.45	
256350023	MIM-Sr Lien Reserve Fund-1	912828SA9	UNITED STATES TREASURY	2	75,780.06						4,135.72	526.57	280,442.35	162.74
				18,3	41,716.69	2,244,361.35	(1,832,821.67)		(350,862.57)	(4,240.10)	12,003.01	274,432.12	18,230,210.75	62,300.08
				34,6	95,867.44	71,913,201.53	(31,302,268.10)	(10,120,000.00)	(825,830.84)	212.99	42,570.75	342,841.64	59,268,614.72	214,524.96

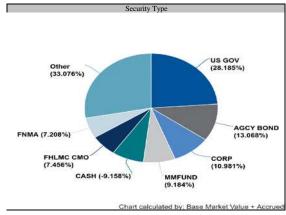
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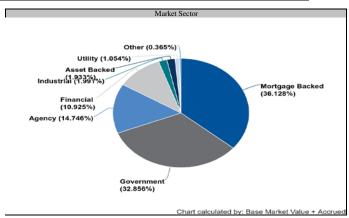
91 CIP STAMP Portfolio Summary of Investments for quarter ended June 30, 2019







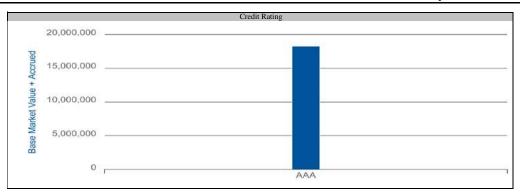


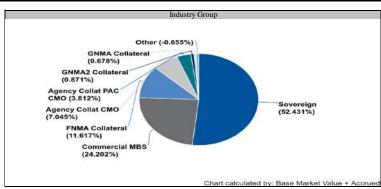


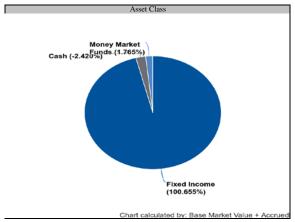
^{*}Negative cash reflects securities in transit at month end

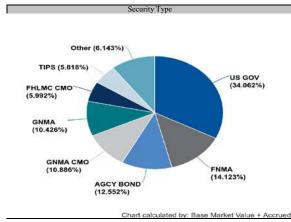


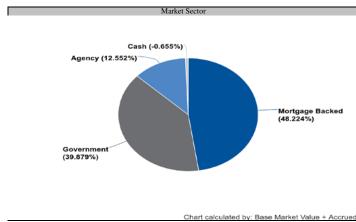
91 CIP STAMP Portfolio Series A & Series B Reserve Fund Summary of Investments for quarter ended June 30, 2019







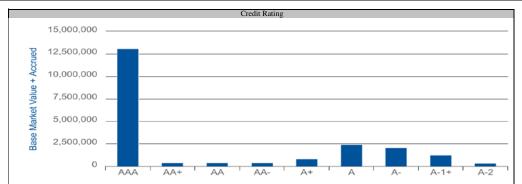


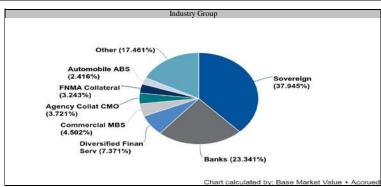


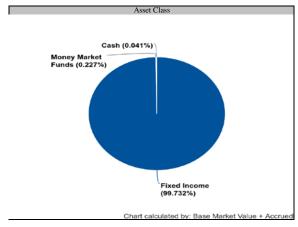
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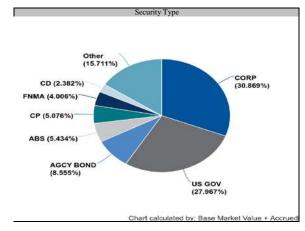


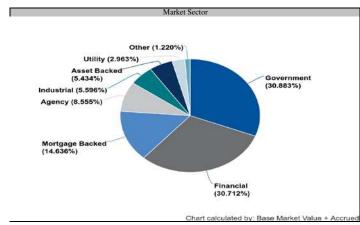
91 CIP STAMP Portfolio Residual Fund Required Retained Balance Summary of Investments for quarter ended June 30, 2019







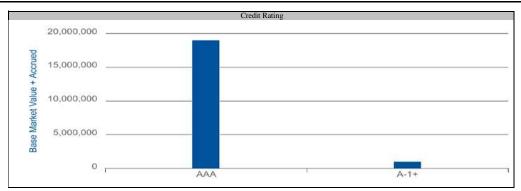


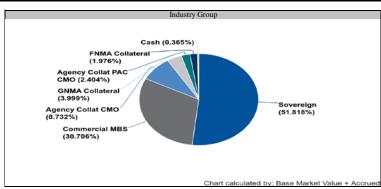


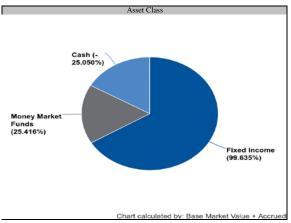
^{*}Negative cash reflects securities in transit at month end

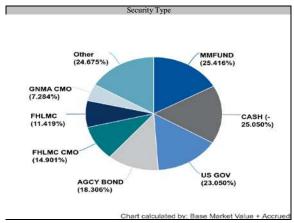


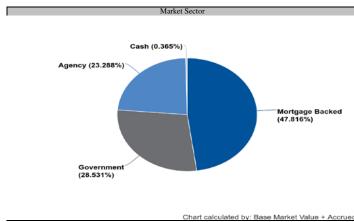
91 CIP STAMP Portfolio TIFIA Reserve Fund Summary of Investments for quarter ended June 30, 2019











^{*}Negative cash reflects securities in transit at month end



2017 Financing STAMP Portfolio by Investment Category for quarter ended June 30, 2019

Source Account	Account	Identifier	Security Typ Category	e 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
240907004	MIM-RCTC Toll Revenue: - I-15	3130ABQH2	Agency	Federal Home Loan Banks Office of Finance	07/05/2019	03/22/2019	1,500,000.00	1,500,112.50		1,500,030.00	25.59	2.435	2.319	AAA
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	3135G0U68 3134GTAE3	Agency Agency	Federal National Mortgage Association, Inc. Freddie Mac	10/30/2019	10/25/2018 04/30/2019	375,000.00 1.000.000.00	375,000.00 1.000,300.00	09/27/2019	375,082.50 1.001.220.00	82.50 1.042.82	2.570 2.700	2.423	AAA AAA
240907004	MIM-RCTC Toll Revenue: - I-15	3134GTBJ1	Agency	Freddie Mac	04/01/2021	06/11/2019	2,500,000.00	2,500,115.00		2,500,000.00	0.00	2.600	2.584	AAA
240907004 240907004	MIM-RCTC Toll Revenue: - I-15	3130AG5X9 3130AGE68	Agency	Federal Home Loan Banks Office of Finance		06/13/2019 05/08/2019	1,700,000.00 2,000,000.00	1,701,020.00 1,999,500.00	10/09/2019 08/09/2019	1,701,241.00 2,000,580.00	369.21 1.051.94	2.520 2.625	2.246	AAA
240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	3130AGE08 3130AGHC2	Agency	Federal Home Loan Banks Office of Finance Federal Home Loan Banks Office of Finance	05/28/2020	05/08/2019	2,000,000.00	2,000,000.00	08/28/2019	2,000,580.00	1,560.00	2.510	2.336	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3130AECJ7	Agency	Federal Home Loan Banks Office of Finance	05/28/2020	07/03/2018	350,000.00	350,150.50		351,858.50	1,782.39	2.625	2.036	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3134GTAE3 3134GTBJ1	Agency Agency	Freddie Mac Freddie Mac	09/27/2021 04/01/2021	04/30/2019 03/29/2019	175,000.00 125,000.00	175,052.50 124,987.50	09/27/2019	175,213.50 125,000,00	182.49 10.97	2.700 2.600	2.189	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3130AGHC2	Agency	Federal Home Loan Banks Office of Finance	05/28/2020	05/21/2019	100,000.00	100,000.00	08/28/2019	100,078.00	78.00	2.510	2.316	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	3137AH6C7 3137AJMF8	Agency CMO	Federal Home Loan Mortgage Corporation	07/25/2021	11/29/2018	100,000.00	100,179.69 94,791.15		101,994.00 96,758.94	1,854.26 1,952.70	3.230 2.968	2.061	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	38375XCM4	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Government National Mortgage Association	11/16/2037		95,106.93 30,877.78	31,752.26		31,915.28	1,932.70	5.000	2.032	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	383742C76	Agency CMO	Government National Mortgage Association		01/31/2018	70,685.97	72,453.12		72,747.88	719.41	4.000	2.557	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	38375JCJ2 38378BXQ7	Agency CMO Agency CMO	Government National Mortgage Association Government National Mortgage Association	12/16/2037	01/31/2018 06/17/2019	10,280.76 19,603.37	10,312.89 19,407.34		10,283.33 19,418.91	(0.91) 16.24	5.305 1.537	3.297 3.259	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	38376YPU9	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	12/20/2038	05/10/2019	30,700.70	30,489.64		30,675.22	181.06	2.500	2.467	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	3137ATRW4 3137ASR97	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	05/25/2022	09/26/2018	100,000.00 28,040.41	97,238.28 27 409 50		100,717.00 27,827.30	2,948.73 235.49	2.373	2.056	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	31397QWZ7	Agency CMO	Federal National Mortgage Association, Inc.		09/28/2018	53,612.04	54,081.15		53,999.12	257.58	4.000	2.682	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	38378HXH4	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities		03/08/2019	7,652.17	7,254.55		7,487.50	217.21	1.250	2.184	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	38375KCX8 31392J6N4	Agency CMO Agency CMO	Government National Mortgage Association Federal National Mortgage Association, Inc.	01/20/2037	09/18/2018 12/05/2017	2,899.38 413.671.06	2,920.67 450.024.83		2,896.07 429.568.44	(3.31)	5.500 5.500	2.623	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	38377F2N0	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	06/20/2038	09/28/2018	390.33	389.65	_	389.86	(0.47)	3.000	2.383	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	3137B84S3 3137A5FP4	Agency CMO	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	02/15/2029 01/15/2021	01/31/2018 01/30/2018	107,257.07 53,245.05	105,916.35 53,378.16		107,109.05 53,364.85	927.53 66.26	2.000	2.042	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	38375CBH2	Agency CMO Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	03/16/2035		16,622.99	16,521.70		16,560.49	1.90	1.250	2.895	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	31398N2K9	Agency CMO	Federal National Mortgage Association, Inc.		01/31/2018	484.85	486.67		484.22	(0.61)	3.500	2.841	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	38378CDK0 38378AWX5	Agency CMO Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	03/20/2035	01/30/2018 01/30/2018	69,914.22 120,760.58	70,558.74 121,930.44		70,089.00 121.409.06	(46.46) 99.80	3.000	2.390	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	38378DDC6	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	04/20/2038	06/20/2018	58,874.99	59,272.85		59,061.03	35.49	3.500	2.772	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	38376PJ35 38379HLE3	Agency CMO Agency CMO	Government National Mortgage Association The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	05/16/2037 05/20/2043	10/30/2018	27,617.24 77.967.42	27,712.17 77.857.78		27,621.93 79.879.96	13.58 2.047.94	4.000 3.500	2.804 2.445	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	38378VC45	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities		11/23/2018	65,237.78	62,883.10		64,921.37	1,824.10	2.250	2.391	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	38377JM59	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	10/20/2039	11/21/2018	36,447.32	35,536.15		36,310.28	669.02	2.500	2.618	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	3137ARBX3 38376YFF3	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities		03/14/2019	44,063.26 10.501.32	43,436.74 10,580.07		43,961.04 10,639.20	514.91	2.744 4.000	2.854	AAA AAA
240907004	MIM-RCTC Toll Revenue: - I-15	3137B2GW4	Agency MBS	Federal Home Loan Mortgage Corporation	03/25/2020		578,536.82	574,785.37	_	577,535.95	934.59	2.313	2.359	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	31283K5N4 3620A9WV9	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation Government National Mortgage Association	08/01/2020	12/05/2017 05/23/2018	295,680.05 12,195.56	302,339.95 12,462.34		302,666.97 12,618.50	(992.29) 199.41	5.000 4.000	-0.291 2.151	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3138NJAE8	Agency MBS	Federal National Mortgage Association, Inc.	12/01/2020	09/13/2018	31,797.32	32,164.99		31,765.84	(345.68)	3.630	3.885	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	31381N7G2	Agency MBS	Federal National Mortgage Association, Inc.	10/01/2020		36,025.66	36,157.95		36,314.95	145.56	3.270	2.346	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	31381RLL6 31381SVJ8	Agency MBS Agency MBS	Federal National Mortgage Association, Inc. Federal National Mortgage Association, Inc.	07/01/2021 11/01/2021	11/02/2018 02/22/2019	45,471.58 42,784.11	46,146.56 42,998.03		46,753.43 43,797.67	778.20 842.99	3.840 3.330	2.090	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3136AC7J4	Agency MBS	Federal National Mortgage Association, Inc.		02/21/2018	41,846.97	41,158.78		42,485.55	1,142.40	2.607	2.113	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	31418AU48 3137B1U75	Agency MBS Agency MBS	Federal National Mortgage Association, Inc. Federal Home Loan Mortgage Corporation	07/01/2023	05/21/2019	27,701.30	27,586.61		27,978.04 120,980.40	393.52 2,471.38	2.500	2.185	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	38378KWU9	Agency MBS	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities		05/03/2019	37,203.71	34,901.73		35,702.17	768.96	1.400	3.355	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	3137B3NW4 38378KW47	Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	09/25/2022 08/16/2035	09/26/2018	88,910.93 60,864.98	88,146.86 60,522.62		89,767.14 60,556.39	1,550.50 37.24	2.778 2.150	2.079	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137AXHN6	Agency MBS	Federal Home Loan Mortgage Corporation	02/25/2022	01/25/2018	63,872.01	62,993.77		63,524.55	291.56	1.749	2.075	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	31418ASD1	Agency MBS	Federal National Mortgage Association, Inc.		01/31/2018	61,122.51	60,528.89	_	60,922.64	327.69	2.000	2.134	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3136AMM48 3137B1UF7	Agency MBS Agency MBS	Federal National Mortgage Association, Inc. Federal Home Loan Mortgage Corporation		09/26/2018	87,882.73 33,172.07	86,569.36 32,684.86		88,594.58 33.017.16	1,793.14	2.509	2.111	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3620ARB67	Agency MBS	Government National Mortgage Association		05/23/2018	26,190.08	26,812.10		27,180.32	474.58	4.000	2.063	AAA
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	3136A96F0 3137FGZN8	Agency MBS Agency MBS	Federal National Mortgage Association, Inc. Federal Home Loan Mortgage Corporation Multi Class Mortgage Participation Certificate Agre	11/25/2022	02/27/2018 06/18/2019	63,513.02 50,236.01	61,560.49 50,212.46		63,695.30 50.134.03	1,601.34 (79.00)	2.184 2.681	2.072	AAA AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	31381QB54	Agency MBS	Federal National Mortgage Association, Inc.	03/01/2021	11/07/2018	56,427.55	57,595.78		58,006.96	748.03	4.410	2.293	AAA
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	161571HJ6 02587AAJ3	Asset Backed	Chase Issuance Trust	01/15/2020	03/23/2018 06/29/2018	500,000.00 650,000.00	501,347.66 640,351.56		500,575.00 648,674.00	(182.95) 2,471.22	2.694 1.930	2.508 2.262	AAA AAA
240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	58769DAD2	Asset Backed Asset Backed	American Express Credit Account Master Trust Mercedes-Benz Auto Lease Trust 2017-A	02/18/2020	06/29/2018	90.961.80	91.026.30		90.921.78	(34,38)	1.790	2.738	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	65479AAD4	Asset Backed	Nissan Auto Lease Trust 2017-A	04/15/2020	01/25/2018	306,058.67	304,659.88		305,902.58	(28.59)	1.910	2.406	AAA
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	65478GAC4 65478DAD9	Asset Backed Asset Backed	Nissan Auto Receivables 2017-B Owner Trust Nissan Auto Receivables 2018-A Owner Trust		06/29/2018 06/29/2018	2,827.65	2,827.10 596,906.25		2,827.71 603,132.00	0.04 4.848.55	2.494 2.650	2.488 2.223	AAA AAA
240907004	MIM-RCTC Toll Revenue: - I-15	47789JAB2	Asset Backed	John Deere Owner Trust 2019	10/15/2021	03/05/2019	530,000.00	529,975.83		533,121.70	3,139.47	2.850	2.160	AAA
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	65479PAA7 31680YAA5	Asset Backed Asset Backed	Nissan Auto Lease Trust, 2019-A Fifth Third Auto Trust 2019-1	04/15/2020 05/15/2020	04/09/2019 04/30/2019	462,979.20 323,664.66	462,979.20 323.664.66	-	463,113.46 323,726.15	134.26 61.50	2.599 2.576	2.512 2.570	AAA
240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	51500VCC1	CD Asset Backed	Landesbank Hessen-Thuringen Girozentrale	05/15/2020	04/30/2019	2,650,000.00	2,650,200.09		2,650,106.00	45.38	2.576	2.387	AAA AAA
240907004	MIM-RCTC Toll Revenue: - I-15	65602VJW7	CD	The Norinchukin Bank	07/03/2019		1,500,000.00	1,500,135.59		1,500,030.00	17.67	2.570	2.411	AAA
240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	89114MC70 62888VAA6	CD CMO	The Toronto-Dominion Bank NCUA Guaranteed Notes Trust 2011-R1		06/18/2019	1,500,000.00 381,546,65	1,500,120.50 381,680.80		1,500,075.00 382.130.42	29.10 483.86	2.570	2.393	AAA AAA
240907004	MIM-RCTC Toll Revenue: - I-15	62888UAB6	CMO	NCUA Guaranteed Notes Trust 2010-R2	11/05/2020		254,574.32	254,952.21		254,760.16	(126.22)	2.937	2.345	AAA
240907020 240907004	RCTC I-15 Prj RAMP UP RESERVE MIM-RCTC Toll Revenue: - I-15	62888VAA6 38141EA58	CMO	NCUA Guaranteed Notes Trust 2011-R1 The Goldman Sachs Group, Inc.	10/07/2020 03/15/2020	07/26/2017	92,331.57 500,000.00	92,457.60 540,800.00		92,472.84 510,290.00	75.56 (1,013.35)	2.917 5.375	2.687 2.444	AAA A
240907004	MIM-RCTC Toll Revenue: - I-15	89114QAS7	Corporate Corporate	The Goldman Sachs Group, Inc. The Toronto-Dominion Bank		07/27/2017	1,000,000.00	1,007,670.00		1,000,000.00	(1,013.33)	2.125	2.103	AA
240907004	MIM-RCTC Toll Revenue: - I-15	90261XHE5	Corporate	UBS AG	08/14/2019	07/25/2017	850,000.00	857,505.50		849,881.00	(578.66)	2.375	2.463	AA
240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	06416CAA6 40428HPN6	Corporate Corporate	The Bank of Nova Scotia HSBC USA Inc.	09/11/2019	10/04/2018	1,525,000.00	1,514,645.25		1,524,329.00 999,730.00	1,535.79	2.125	2.328	AAA A
240907004	MIM-RCTC Toll Revenue: - I-15	17401QAB7	Corporate	Citizens Bank, National Association	12/04/2019	07/26/2017	1,000,000.00	1,008,450.00	11/04/2019	999,950.00	(1,373.06)	2.450	2.458	A
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	46625HKA7 61747YDW2	Corporate	JPMorgan Chase & Co.	01/23/2020	07/25/2017	500,000.00 500,000.00	503,005.00 506,130.00	12/23/2019	499,845.00 500,570.00	(771.41) (879.50)	2.250	2.304	A A
240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	780082AAI	Corporate Corporate	Morgan Stanley Royal Bank of Canada		07/25/2017 07/26/2017	1,500,000.00	1,497,390.00		1,496,190.00	(879.50)	1.875	2.449	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	172967JJ1	Corporate	Citigroup Inc.	02/18/2020	07/25/2017	500,000.00	503,600.00		500,000.00	(919.52)	2.400	2.398	A
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	06051GFN4 49327M2P8	Corporate Corporate	Bank of America Corporation KeyBank National Association	04/21/2020 08/22/2019	12/04/2017 07/24/2017	1,000,000.00	997,850.00 995,550.00		999,830.00 998,780.00	568.16 (901.84)	2.250 1.600	2.269	A A
240907004	MIM-RCTC Toll Revenue: - I-15	24422ETJ8	Corporate	John Deere Capital Corporation		07/26/2017	1,125,000.00	1,114,650.00		1,122,108.75	(1,568.62)	1.250	2.166	A
240907004	MIM-RCTC Toll Revenue: - I-15	17275RBG6	Corporate	Cisco Systems, Inc.		06/29/2018	1,050,000.00	1,035,184.50		1,047,742.50	451.48	1.400	2.340	AA
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	06367TPX2 14912L6Y2	Corporate Corporate	Bank of Montreal Caterpillar Financial Services Corporation		07/26/2017	1,000,000.00	1,005,160.00 1,008,020.00		998,880.00 998,880.00	(2,126.47) (2,889.83)	2.100 2.100	2.346	AA A
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2017 Financing STAMP Portfolio by Investment Category for quarter ended June 30, 2019

											Base Net Total			
Source			Security Type		Final				Next Call		Unrealized		S	ummarized
Account	Account	Identifier	Category	Issuer		Trade Date C	urrent Face Value	Original Cost	Date	Base Market Value	Gain/Loss	Coupon	Yield Ci	redit Rating
240907004	MIM-RCTC Toll Revenue: - I-15	0258M0EE5	Corporate	American Express Credit Corporation	03/03/2020	07/25/2017	500,000.00	503,990.00	02/01/2020	499,475,00	(1.484.36)	2.200	2.354	A
240907004	MIM-RCTC Toll Revenue: - I-15	46640OU82	CP	J.P. Morgan Securities LLC		06/18/2019	850,000,00	848,885,56		849,609,00	(0.95)	0.000	1.656	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	02360SU89	CP	Ameren Corporation	07/08/2019	06/05/2019	1,500,000,00	1,496,425,00			68.33	0.000	1.656	AA
240907004	MIM-RCTC Toll Revenue: - I-15	69350BUB0	CP	PPG Industries, Inc.	07/11/2019	06/10/2019	1,500,000,00	1,496,641,67		1,499,010,00	93.33	0.000	1.828	AA
240907004	MIM-RCTC Toll Revenue: - I-15	97684HU82	CP	Wisconsin Public Service Corporation	07/08/2019	06/11/2019	1,500,000.00	1,497,367,50		1,499,310,00	18.75	0.000	1.656	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	78355BUP5	CP	Ryder System, Inc.	07/23/2019	06/21/2019	1,500,000.00	1,496,600.00		1,497,825.00	162.50	0.000	2.088	AA
240907004	MIM-RCTC Toll Revenue: - I-15	92780KUA4	CP	Virginia Electric and Power Company	07/10/2019	06/24/2019	1,350,000.00	1,348,488.00		1,349,203.50	54.00	0.000	1.770	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	31846V203	MM Fund	First American Funds, Inc.	06/30/2019		0.00	314,888.54		314,888.54	0.00	2.010	1.980	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	31846V203	MM Fund	First American Funds, Inc.	06/30/2019		0.00	61,060.21		61,060.21	0.00	2.010	1.980	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	70914PPD8	Muni	Pennsylvania, Commonwealth of	07/15/2019	09/18/2018	305,000.00	308,080.50	07/15/2019	305,222.65	76.15	4.050	2.457	AA
240907004	MIM-RCTC Toll Revenue: - I-15	392274A89	Muni	Greater Orlando Aviation Authority	10/01/2019	07/26/2017	700,000.00	724,094.00		701,911.00	(957.23)	3.483	2.399	AA
240907004	MIM-RCTC Toll Revenue: - I-15	64972HV66	Muni	New York City Transitional Finance Authority	07/15/2019	10/17/2018	665,000.00	664,507.90		665,172.90	199.10	2.900	2.318	AA
240907004	MIM-RCTC Toll Revenue: - I-15	459058GK3	Non-US Gov	International Bank for Reconstruction and Development	08/21/2020		1,510,000.00	1,510,367.00		1,510,498.30	279.71	2.720	2.656	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828SA9	TIPS	Treasury, United States Department of	01/15/2022		327,372.30	325,011.28		325,313.13	(548.23)	0.125	0.372	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828UH1	TIPS	Treasury, United States Department of		02/05/2018	83,019.75	81,949.14			299.69	0.125	0.285	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	912828UF5	US Gov	Treasury, United States Department of	12/31/2019	06/29/2018	3,700,000.00	3,627,156.25		3,682,092.00	6,493.66	1.125	2.092	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	9128282T6	US Gov	Treasury, United States Department of	08/31/2019	03/26/2019	2,000,000.00	1,989,687.50			592.45	1.250	2.234	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	912828Y53	US Gov	Treasury, United States Department of	07/31/2020		6,050,000.00	6,051,328.49		6,043,587.00	(7,194.96)	2.139	2.274	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	9128285H9	US Gov	Treasury, United States Department of	10/31/2020	12/06/2018	5,300,000.00	5,299,852.27			(7,687.12)	2.141	2.291	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828UF5	US Gov	Treasury, United States Department of	12/31/2019		435,000.00	426,695.70		432,894.60	427.82	1.125	2.092	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828VA5	US Gov	Treasury, United States Department of	04/30/2020		665,000.00	648,627.54		660,118.90	2,821.71	1.125	2.010	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828VV9	US Gov	Treasury, United States Department of	08/31/2020		775,000.00	766,685.54		776,813.50	6,593.44	2.125	1.921	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828B58	US Gov	Treasury, United States Department of	01/31/2021	07/05/2018	320,000.00	316,212.50			3,823.39	2.125	1.832	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828F62	US Gov	Treasury, United States Department of	10/31/2019	02/20/2019	700,000.00	695,132.81		698,551.00	898.63	1.500	2.109	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828Y53	US Gov	Treasury, United States Department of	07/31/2020		525,000.00	525,025.13			(553.77)	2.139	2.274	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	9128285H9	US Gov	Treasury, United States Department of	10/31/2020	12/06/2018	500,000.00	499,986.06		499,265.00	(725.20)	2.141	2.291	AAA
240907004	MIM-RCTC Toll Revenue: - I-15	64986U4H7	VRDN	New York State Housing Finance Agency	11/01/2048	07/02/2018	1,400,000.00	1,400,000.00	07/15/2019	1,400,000.00	0.00	2.400	2.400	AA
							74.894.286.52	75,231,670,33		75,270,883,40	22,545,99			
							/4,074,280.32	10,431,0/0.33		13,270,883.40	44,343.99			

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2017 Financing STAMP Portfolio by Account for quarter ended June 30, 2019

urce count	Account	Identifier	Security Type Category	Issuer			Current Face Value	Original Cost	Next Call Date	Base Market Value			Yield	Summa Credit R
7004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	3130ABQH2 3135G0U68	Agency Agency	Federal Home Loan Banks Office of Finance Federal National Mortgage Association, Inc.	07/05/2019	03/22/2019 10/25/2018	1,500,000.00 375,000.00	1,500,112.50 375,000,00		1,500,030.00 375,082,50	25.59 82.50	2.435	2.319 2.423	
7004	MIM-RCTC Toll Revenue: - I-15	3134GTAE3	Agency	Freddie Mac	09/27/2021	04/30/2019	1,000,000.00	1,000,300.00	09/27/2019	1,001,220.00	1,042.82	2.700	2.189)
7004	MIM-RCTC Toll Revenue: - I-15	3134GTBJ1	Agency	Freddie Mac	04/01/2021	06/11/2019	2,500,000.00	2,500,115.00		2,500,000.00	0.00	2.600	2.584	
7004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	3130AG5X9 3130AGE68	Agency Agency	Federal Home Loan Banks Office of Finance Federal Home Loan Banks Office of Finance	10/09/2020 11/09/2021	06/13/2019 05/08/2019	1,700,000.00 2,000,000.00	1,701,020.00 1,999,500.00	10/09/2019 08/09/2019	1,701,241.00 2,000,580.00	369.21 1.051.94	2.520 2.625	2.246 2.536	
7004	MIM-RCTC Toll Revenue: - I-15	3130AGHC2	Agency	Federal Home Loan Banks Office of Finance	05/28/2020	05/21/2019	2,000,000.00	2,000,000.00	08/28/2019	2,000,580.00	1,560.00	2.510	2.336	
7004	MIM-RCTC Toll Revenue: - I-15	3137B2GW4	Agency MBS	Federal Home Loan Mortgage Corporation	03/25/2020	06/29/2018	578,536.82	574,785.37		577,535.95	934.59	2.313	2.359)
7004	MIM-RCTC Toll Revenue: - I-15	161571НЈ6	Asset Backed	Chase Issuance Trust	01/15/2020	03/23/2018	500,000.00	501,347.66 640,351.56		500,575.00 648.674.00	(182.95)	2.694 1.930	2.508	
7004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	02587AAJ3 58769DAD2	Asset Backed Asset Backed	American Express Credit Account Master Trust Mercedes-Benz Auto Lease Trust 2017-A	02/18/2020 03/16/2020	06/29/2018	650,000.00 90,961.80	91,026.30		90,921.78	2,471.22 (34.38)	1.790	2.262 2.738	
7004	MIM-RCTC Toll Revenue: - I-15	65479AAD4	Asset Backed	Nissan Auto Lease Trust 2017-A	04/15/2020	01/25/2018	306,058.67	304,659.88		305,902.58	(28.59)	1.910	2.406	,
7004	MIM-RCTC Toll Revenue: - I-15	65478GAC4	Asset Backed	Nissan Auto Receivables 2017-B Owner Trust	05/15/2020	06/29/2018	2,827.65	2,827.10		2,827.71	0.04	2.494	2.488	
7004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	65478DAD9 47789JAB2	Asset Backed Asset Backed	Nissan Auto Receivables 2018-A Owner Trust John Deere Owner Trust 2019	05/16/2022 10/15/2021	06/29/2018	600,000.00 530,000.00	596,906.25 529,975.83		603,132.00 533.121.70	4,848.55 3,139.47	2.650 2.850	2.223	
7004	MIM-RCTC Toll Revenue: - I-15	65479PAA7	Asset Backed Asset Backed	Nissan Auto Lease Trust. 2019-A	04/15/2020	03/03/2019	462,979,20	462,979.20		463,113,46	134.26	2.830	2.160	
7004	MIM-RCTC Toll Revenue: - I-15	31680YAA5	Asset Backed	Fifth Third Auto Trust 2019-1	05/15/2020	04/30/2019	323,664.66	323,664.66		323,726.15	61.50	2.576	2.570)
7004	MIM-RCTC Toll Revenue: - I-15	51500VCC1	CD	Landesbank Hessen-Thuringen Girozentrale	07/08/2019		2,650,000.00	2,650,200.09		2,650,106.00	45.38	2.550	2.387	
7004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	65602VJW7 89114MC70	CD CD	The Norinchukin Bank The Toronto-Dominion Bank	07/03/2019 07/09/2019	06/11/2019	1,500,000.00 1,500,000.00	1,500,135.59 1,500,120.50		1,500,030.00 1,500,075.00	17.67 29.10	2.570 2.570	2.411	,
7004	MIM-RCTC Toll Revenue: - I-15	62888VAA6	CMO	NCUA Guaranteed Notes Trust 2011-R1	10/07/2020	01/22/2019	381,546,65	381.680.80		382.130.42	483.86	2.917	2.687	
7004	MIM-RCTC Toll Revenue: - I-15	62888UAB6	CMO	NCUA Guaranteed Notes Trust 2010-R2	11/05/2020	03/15/2019	254,574.32	254,952.21		254,760.16	(126.22)	2.937	2.345	
7004	MIM-RCTC Toll Revenue: - I-15	38141EA58	Corporate	The Goldman Sachs Group, Inc.	03/15/2020	07/26/2017	500,000.00	540,800.00		510,290.00	(1,013.35)	5.375	2.444	
7004 7004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	89114QAS7 90261XHE5	Corporate Corporate	The Toronto-Dominion Bank UBS AG	07/02/2019 08/14/2019	07/27/2017 07/25/2017	1,000,000.00 850,000.00	1,007,670.00 857,505.50		1,000,000.00 849,881.00	(11.31) (578.66)	2.125 2.375	2.103 2.463	
7004	MIM-RCTC Toll Revenue: - I-15	90261XHE5 06416CAA6	Corporate	The Bank of Nova Scotia	08/14/2019	10/04/2018	1,525,000.00	1.514.645.25		1,524,329,00	1.535.79	2.373	2.463	
7004	MIM-RCTC Toll Revenue: - I-15	40428HPN6	Corporate	HSBC USA Inc.	11/13/2019	07/26/2017	1,000,000.00	1,010,720.00		999,730.00	(2,040.42)	2.375	2.440)
7004	MIM-RCTC Toll Revenue: - I-15	17401QAB7	Corporate	Citizens Bank, National Association	12/04/2019	07/26/2017	1,000,000.00	1,008,450.00	11/04/2019	999,950.00	(1,373.06)	2.450	2.458	
004	MIM-RCTC Toll Revenue: - I-15	46625HKA7	Corporate	JPMorgan Chase & Co.	01/23/2020	07/25/2017	500,000.00	503,005.00	12/23/2019	499,845.00	(771.41)	2.250	2.304	
004 004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	61747YDW2 780082AA1	Corporate Corporate	Morgan Stanley Royal Bank of Canada	01/27/2020 02/05/2020	07/25/2017	500,000.00 1,500,000.00	506,130.00 1,497,390.00		500,570.00 1.496,190.00	(879.50)	2.650 1.875	2.449	
004	MIM-RCTC Toll Revenue: - I-15	172967JJ1	Corporate	Citigroup Inc.	02/18/2020	07/25/2017	500,000.00	503,600.00		500,000.00	(919.52)	2.400	2.398	3
04	MIM-RCTC Toll Revenue: - I-15	06051GFN4	Corporate	Bank of America Corporation	04/21/2020	12/04/2017	1,000,000.00	997,850.00		999,830.00	568.16	2.250	2.269)
004	MIM-RCTC Toll Revenue: - I-15	49327M2P8	Corporate	KeyBank National Association	08/22/2019	07/24/2017	1,000,000.00	995,550.00		998,780.00	(901.84)	1.600	2.403	
04 04	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	24422ETJ8 17275RBG6	Corporate Corporate	John Deere Capital Corporation Cisco Systems, Inc.	10/09/2019 09/20/2019	07/26/2017 06/29/2018	1,125,000.00	1,114,650.00 1,035,184.50		1,122,108.75 1,047,742.50	(1,568.62) 451.48	1.250	2.166	
004	MIM-RCTC Toll Revenue: - I-15	06367TPX2	Corporate	Bank of Montreal	12/12/2019	07/26/2017	1,000,000.00	1,005,160.00		998,880,00	(2,126.47)	2.100	2.346	
004	MIM-RCTC Toll Revenue: - I-15	14912L6Y2	Corporate	Caterpillar Financial Services Corporation	01/10/2020	07/26/2017	1,000,000.00	1,008,020.00		998,880.00	(2,889.83)	2.100	2.312	
04	MIM-RCTC Toll Revenue: - I-15	0258M0EE5	Corporate	American Express Credit Corporation	03/03/2020	07/25/2017	500,000.00	503,990.00	02/01/2020	499,475.00	(1,484.36)	2.200	2.354	
04 04	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	46640QU82 02360SU89	CP CP	J.P. Morgan Securities LLC Ameren Corporation	07/08/2019 07/08/2019	06/18/2019 06/05/2019	850,000.00 1,500,000.00	848,885.56 1,496,425.00		849,609.00 1,499,310.00	(0.95)	0.000	1.656 1.656	
104	MIM-RCTC Toll Revenue: - I-15	69350BUB0	CP	PPG Industries, Inc.	07/11/2019	06/10/2019	1,500,000.00	1,496,425.00		1,499,010.00	93.33	0.000	1.828	
004	MIM-RCTC Toll Revenue: - I-15	97684HU82	CP	Wisconsin Public Service Corporation	07/08/2019	06/11/2019	1,500,000.00	1,497,367.50		1,499,310.00	18.75	0.000	1.656	
004	MIM-RCTC Toll Revenue: - I-15	78355BUP5	CP	Ryder System, Inc.	07/23/2019	06/21/2019	1,500,000.00	1,496,600.00		1,497,825.00	162.50	0.000	2.088	
004	MIM-RCTC Toll Revenue: - I-15	92780KUA4	CP	Virginia Electric and Power Company	07/10/2019	06/24/2019	1,350,000.00	1,348,488.00		1,349,203.50	54.00	0.000 2.010	1.770	
004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	31846V203 70914PPD8	MM Fund Muni	First American Funds, Inc. Pennsylvania, Commonwealth of	06/30/2019 07/15/2019	09/18/2018	0.00 305,000.00	314,888.54 308,080.50	07/15/2019	314,888.54 305,222.65	0.00 76.15	4.050	2.457	
7004	MIM-RCTC Toll Revenue: - I-15	392274A89	Muni	Greater Orlando Aviation Authority	10/01/2019	07/26/2017	700,000.00	724,094.00	07/13/2019	701,911.00	(957.23)	3.483	2.399	
004	MIM-RCTC Toll Revenue: - I-15	64972HV66	Muni	New York City Transitional Finance Authority	07/15/2019	10/17/2018	665,000.00	664,507.90		665,172.90	199.10	2.900	2.318	3
004	MIM-RCTC Toll Revenue: - I-15	459058GK3	Non-US Gov	International Bank for Reconstruction and Development	08/21/2020		1,510,000.00	1,510,367.00		1,510,498.30	279.71	2.720	2.656	
004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	912828UF5 9128282T6	US Gov US Gov	Treasury, United States Department of Treasury, United States Department of	12/31/2019 08/31/2019	06/29/2018 03/26/2019	3,700,000.00 2,000,000.00	3,627,156.25 1,989,687.50		3,682,092.00 1,996,560.00	6,493.66 592.45	1.125 1.250	2.092	
004	MIM-RCTC Toll Revenue: - I-15	912828Y53	US Gov	Treasury, United States Department of Treasury, United States Department of	07/31/2020	03/26/2019	6,050,000.00	6,051,328.49		6,043,587.00	(7,194.96)	2.139	2.234	
004	MIM-RCTC Toll Revenue: - I-15	9128285H9	US Gov	Treasury, United States Department of	10/31/2020	12/06/2018	5,300,000.00	5,299,852.27		5,292,209.00	(7,687.12)	2.141	2.291	
004	MIM-RCTC Toll Revenue: - I-15	64986U4H7	VRDN	New York State Housing Finance Agency	11/01/2048	07/02/2018	1,400,000.00 66,786,149.77	1,400,000.00 67,076,350.92	07/15/2019	1,400,000.00 67,069,235.55	(9,053.16)	2.400	2.400	
020	RCTC I-15 Prj RAMP UP RESERVE	3130AECJ7	Agency	Federal Home Loan Banks Office of Finance	05/28/2020	07/03/2018	350,000.00	350,150.50		351,858.50	1,782.39	2.625	2.036	
7020 7020	RCTC I-15 Prj RAMP UP RESERVE	3134GTAE3	Agency	Freddie Mac	09/27/2021	04/30/2019	175,000.00	175,052.50	09/27/2019	175,213.50	182.49	2.700	2.189	
20	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3134GTBJ1 3130AGHC2	Agency Agency	Freddie Mac Federal Home Loan Banks Office of Finance	04/01/2021 05/28/2020	03/29/2019 05/21/2019	125,000.00 100,000.00	124,987.50 100,000.00	08/28/2019	125,000.00 100,078.00	10.97 78.00	2.600 2.510	2.584 2.316	
20	RCTC I-15 Prj RAMP UP RESERVE	3137AH6C7	Agency CMO	Federal Home Loan Mortgage Corporation	07/25/2021	11/29/2018	100,000.00	100,000.00	00/20/2019	101,994.00	1,854.26	3.230	2.061	
0	RCTC I-15 Prj RAMP UP RESERVE	3137AJMF8	Agency CMO	Federal Home Loan Mortgage Corporation	10/25/2021	11/29/2018	95,106.93	94,791.15		96,758.94	1,952.70	2.968	2.032	2
20	RCTC I-15 Prj RAMP UP RESERVE	38375XCM4	Agency CMO	Government National Mortgage Association	11/16/2037	05/14/2019	30,877.78	31,752.26		31,915.28	172.50	5.000	2.917	
20	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	383742C76 38375JCJ2	Agency CMO	Government National Mortgage Association	08/16/2037 12/16/2037	01/31/2018 01/31/2018	70,685.97 10,280.76	72,453.12 10,312.89		72,747.88 10,283.33	719.41 (0.91)	4.000 5.305	2.557 3.297	
20	RCTC I-15 Prj RAMP UP RESERVE	38375JCJ2 38378BXQ7	Agency CMO Agency CMO	Government National Mortgage Association Government National Mortgage Association	01/16/2036	06/17/2019	10,280.76	10,312.89		10,283.33	(0.91)	1.537	3.259	
20	RCTC I-15 Pri RAMP UP RESERVE	38376YPU9	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	12/20/2038	05/10/2019	30,700.70	30,489.64		30,675.22	181.06	2.500	2.467	7
20	RCTC I-15 Prj RAMP UP RESERVE	3137ATRW4	Agency CMO	Federal Home Loan Mortgage Corporation	05/25/2022	09/26/2018	100,000.00	97,238.28		100,717.00	2,948.73	2.373	2.056	5
20	RCTC I-15 Prj RAMP UP RESERVE	3137ASR97	Agency CMO	Federal Home Loan Mortgage Corporation	01/25/2022	02/27/2018	28,040.41	27,409.50		27,827.30	235.49	1.573	2.060	
20	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	31397QWZ7 38378HXH4	Agency CMO Agency CMO	Federal National Mortgage Association, Inc. The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	09/25/2029 09/16/2027	09/28/2018	53,612.04 7,652.17	54,081.15 7,254.55		53,999.12 7,487.50	257.58 217.21	4.000 1.250	2.682	
20	RCTC I-15 Prj RAMP UP RESERVE	38375KCX8	Agency CMO	Government National Mortgage Association Government National Mortgage Association	01/20/2037	09/18/2018	2,899.38	2,920.67		2,896.07	(3.31)	5.500	2.623	
20	RCTC I-15 Prj RAMP UP RESERVE	31392J6N4	Agency CMO	Federal National Mortgage Association, Inc.	04/25/2023	12/05/2017	413,671.06	450,024.83		429,568.44	(10,692.78)	5.500	2.678	
20	RCTC I-15 Prj RAMP UP RESERVE	38377F2N0	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	06/20/2038	09/28/2018	390.33	389.65		389.86	(0.47)	3.000	2.383	
20	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3137B84S3 3137A5FP4	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation Federal Home Loan Mortgage Corporation	02/15/2029 01/15/2021	01/31/2018 01/30/2018	107,257.07 53,245.05	105,916.35 53,378.16		107,109.05 53 364 85	927.53 66.26	2.000	2.042	
20	RCTC I-15 Prj RAMP UP RESERVE	38375CBH2	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	03/16/2035	03/19/2019	16,622.99	16,521.70		16,560.49	1.90	1.250	2.895	
20	RCTC I-15 Prj RAMP UP RESERVE	31398N2K9	Agency CMO	Federal National Mortgage Association, Inc.	11/25/2025	01/31/2018	484.85	486.67		484.22	(0.61)	3.500	2.841	
20	RCTC I-15 Prj RAMP UP RESERVE	38378CDK0	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	03/20/2035	01/30/2018	69,914.22	70,558.74		70,089.00	(46.46)	3.000	2.390	
20 20	RCTC I-15 Prj RAMP UP RESERVE	38378AWX5 38378DDC6	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities The Government National Mortgage Association Guaranteed REMIC Pass Through Securities	01/20/2036	01/30/2018	120,760.58 58.874.99	121,930.44 59,272.85		121,409.06 59.061.03	99.80 35.49	3.000	2.321	
20 20 20		38378DDC6 38376PJ35	Agency CMO Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities Government National Mortgage Association	04/20/2038	10/30/2018	58,874.99 27,617.24	59,272.85 27,712.17		27,621.93	35.49 13.58	4,000	2.772	
20 20 20 20	RCTC I-15 Prj RAMP UP RESERVE		Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	05/20/2043	10/18/2018	77,967.42	77,857.78		79,879.96	2,047.94	3.500	2.445	
20 20 20 20 20 20		38379HLE3		The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	12/16/2041	11/23/2018	65,237.78	62,883.10		64,921.37	1,824.10	2.250	2.391	
20 20 20 20 20 20 20 20 20	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	38378VC45	Agency CMO	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	10/20/2039	11/21/2018	36,447.32	35,536.15		36,310.28	669.02	2.500	2.618	
120 120 120 120 120 120 120 120 120	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	38378VC45 38377JM59	Agency CMO			03/14/2019	44,063.26	43,436.74		43,961.04	514.91	2.744	2.854	
20 20 20 20 20 20 20 20 20 20 20 20	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	38378VC45 38377JM59 3137ARBX3	Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation	03/15/2039		10 501 22	10 500 07			61 **	4.000		
20 20 20 20 20 20 20 20 20 20 20 20 20 2	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	38378VC45 38377JM59 3137ARBX3 38376YFF3	Agency CMO Agency CMO Agency CMO	Federal Home Loan Mortgage Corporation The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	03/20/2039	06/03/2019	10,501.32 295,680.05	10,580.07		10,639.20	61.55	4.000	2.561	
120 120 120 120 120 120 120 120 120 120	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	38378VC45 38377JM59 3137ARBX3	Agency CMO Agency CMO Agency CMO Agency MBS	Federal Home Loan Mortgage Corporation The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities Federal Home Loan Mortgage Corporation			10,501.32 295,680.05 12,195.56	10,580.07 302,339.95 12,462.34			61.55 (992.29) 199.41	4.000 5.000 4.000		l
120 120 120 120 120 120 120 120 120 120	RCTC 1-15 Prj RAMP UP RESERVE RCTC 1-15 Prj RAMP UP RESERVE	38378VC45 38377JM59 3137ARBX3 38376YFF3 31283K5N4 3620A9WV9 3138NJAE8	Agency CMO Agency CMO Agency CMO Agency MBS Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities Federal Home Loan Mortgage Association Government National Mortgage Association Federal National Mortgage Association. Inc.	03/20/2039 08/01/2020 12/15/2024 12/01/2020	06/03/2019 12/05/2017 05/23/2018 09/13/2018	295,680.05 12,195.56 31,797.32	302,339.95 12,462.34 32,164.99	=	10,639.20 302,666.97 12,618.50 31,765.84	(992.29) 199.41 (345.68)	5.000 4.000 3.630	2.561 -0.291 2.151 3.885	l 5
020 020 020 020 020 020 020 020 020 020	RCTC 1-15 Prj RAMP UP RESERVE RCTC 1-15 Prj RAMP UP RESERVE	38378VC45 38377JM59 3137ARBX3 38376YFF3 31283K5N4 3620A9WV9	Agency CMO Agency CMO Agency CMO Agency CMO Agency MBS Agency MBS	Federal Home Loan Mortgage Corporation The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities Federal Home Loan Mortgage Corporation Government National Mortgage Association	03/20/2039 08/01/2020 12/15/2024	06/03/2019 12/05/2017 05/23/2018	295,680.05 12,195.56	302,339.95 12,462.34	 	10,639.20 302,666.97 12,618.50	(992.29) 199.41	5.000 4.000	2.561 -0.291 2.151	5

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2017 Financing STAMP Portfolio by Account for quarter ended June 30, 2019

Source			Security Type						Next Call		Base Net Total			Summarized
Account	Account	Identifier	Category	Issuer	Final Maturity	Trade Date	Current Face Value	Original Cost	Date	Base Market Value	Unrealized Gain/Loss	Coupon	Yield	Credit Rating
240907020	RCTC I-15 Prj RAMP UP RESERVE	3136AC7J4	Agency MBS	Federal National Mortgage Association, Inc.	03/25/2023	02/21/2018	41,846.97	41,158.78		42,485.55	1,142.40	2.607	2.113	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	31418AU48	Agency MBS	Federal National Mortgage Association, Inc.	07/01/2023	05/21/2019	27,701.30	27,586.61		27,978.04	393.52	2.500	1.789	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137B1U75	Agency MBS	Federal Home Loan Mortgage Corporation	01/25/2023	02/27/2018	120,000.00	117,965.63			2,471.38	2.522	2.185	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	38378KWU9	Agency MBS	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	11/16/2041	05/03/2019	37,203.71	34,901.73		35,702.17	768.96	1.400	3.355	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137B3NW4	Agency MBS	Federal Home Loan Mortgage Corporation	09/25/2022	09/26/2018	88,910.93	88,146.86			1,550.50	2.778	2.079	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	38378KW47	Agency MBS	The Government National Mortgage Association Guaranteed REMIC Pass-Through Securities	08/16/2035	06/13/2019	60,864.98	60,522.62		60,556.39	37.24	2.150	2.699	AAA
240907020	RCTC I-15 Pri RAMP UP RESERVE	3137AXHN6	Agency MBS	Federal Home Loan Mortgage Corporation	02/25/2022	01/25/2018	63,872.01	62,993.77			291.56	1.749	2.075	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	31418ASD1	Agency MBS	Federal National Mortgage Association, Inc.	04/01/2023	01/31/2018	61,122.51	60,528.89			327.69	2.000	2.134	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3136AMM48	Agency MBS	Federal National Mortgage Association, Inc.	07/25/2022	09/26/2018	87,882.73	86,569.36			1,793.14	2.509	2.111	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137B1UF7	Agency MBS	Federal Home Loan Mortgage Corporation	09/25/2022	01/25/2018	33,172.07	32,684.86			209.99	1.785	2.022	AAA
240907020	RCTC I-15 Pri RAMP UP RESERVE	3620ARB67	Agency MBS	Government National Mortgage Association	05/15/2025	05/23/2018	26,190.08	26,812.10			474.58	4.000	2.063	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3136A96F0	Agency MBS	Federal National Mortgage Association, Inc.	11/25/2022	02/27/2018	63,513.02	61,560.49			1,601.34	2.184	2.072	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137FGZN8	Agency MBS	Federal Home Loan Mortgage Corporation Multi Class Mortgage Participation Certificate Agre	02/25/2023	06/18/2019	50,236.01	50,212.46			(79.00)	2.681	2.850	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	31381QB54	Agency MBS	Federal National Mortgage Association, Inc.	03/01/2021	11/07/2018	56,427.55	57,595.78		58,006.96	748.03	4.410	2.293	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	62888VAA6	CMO	NCUA Guaranteed Notes Trust 2011-R1	10/07/2020		92,331.57	92,457.60			75.56	2.917	2.687	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	31846V203	MM Fund	First American Funds, Inc.	06/30/2019		0.00	61,060.21			0.00	2.010	1.980	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828SA9	TIPS	Treasury, United States Department of	01/15/2022		327,372.30	325,011.28			(548.23)	0.125	0.372	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828UH1	TIPS	Treasury, United States Department of	01/15/2023	02/05/2018	83,019.75	81,949.14		82,549.86	299.69	0.125	0.285	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828UF5	US Gov	Treasury, United States Department of	12/31/2019		435,000.00	426,695.70		432,894.60	427.82	1.125	2.092	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828VA5	US Gov	Treasury, United States Department of	04/30/2020		665,000.00	648,627.54		660,118.90	2,821.71	1.125	2.010	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828VV9	US Gov	Treasury, United States Department of	08/31/2020		775,000.00	766,685.54		776,813.50	6,593.44	2.125	1.921	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828B58	US Gov	Treasury, United States Department of	01/31/2021	07/05/2018	320,000.00	316,212.50		321,462.40	3,823.39	2.125	1.832	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828F62	US Gov	Treasury, United States Department of	10/31/2019	02/20/2019	700,000.00	695,132.81		698,551.00	898.63	1.500	2.109	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828Y53	US Gov	Treasury, United States Department of	07/31/2020		525,000.00	525,025.13			(553.77)	2.139	2.274	AAA
240907020	RCTC I-15 Prj RAMP UP RESERVE	9128285H9	US Gov	Treasury, United States Department of	10/31/2020	12/06/2018	500,000.00	499,986.06		499,265.00	(725.20)	2.141	2.291	AAA
							8,108,136.75	8,155,319.40		8,201,647.85	31,599.15			
Total							74,894,286.52	75,231,670.33		75,270,883.40	22,545.99			117

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2017 Financing STAMP Portfolio Transaction Report by Account Quarter ended June 30, 2019

										Base	Base Change In		
Source		Identifier		Beginning Base Market Value	Base Purchases	Base Sales	Base Maturities and		Net Total Realized		Net Unrealized	Ending Base Market Value	Ending Accrued
Account 240907004	MIM-RCTC Toll Revenue: - I-15	38141EA58	Description GOLDMAN SACHS GROUP INC	Market Value 511,650.00	Base Purchases	Base Sales	Redemptions	Base Paydowns	Gain/Loss	(3,926.56)	2,566.56	510,290.00	7,913.19
240907004	MIM-RCTC Toll Revenue: - I-15	392274A89	GREATER ORLANDO AVIATION AUTH ORLANDO FLA ARPT FAC	702,800.00	-	-	-	-	-	(2,837.05)	1,948.05	701,911.00	6,095.25
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	46625HHL7 3130AFC54	JPMORGAN CHASE & CO FEDERAL HOME LOAN BANKS	1,001,940.00	3.001.770.00	-	(1,000,000.00)	-	<u> </u>	(2,706.10)	766.10	-	-
240907004	MIM-RCTC Toll Revenue: - I-15	40428HPN6	HSBC USA INC (NEW)	997,470.00	5,001,770.00	-	(3,000,000.00)	-	-	(1,197.29)	3,457.29	999,730.00	3,166.67
240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	89114QAS7 17401QAB7	TORONTO-DOMINION BANK CITIZENS BANK NA	998,730.00 997,580.00	-	-	-	-	-	(1,029.40)	2,299.40 3,327.08	1,000,000.00	10,565.97 1,837.50
240907004	MIM-RCTC Toll Revenue: - 1-15 MIM-RCTC Toll Revenue: - 1-15	70914PPD8	PENNSYLVANIA (COMMONWEALTH OF)	997,580.00 306,189,50	-		-	-	-	(957.08)	3,327.08	999,950.00 305,222.65	1,837.50 5.695.88
240907004	MIM-RCTC Toll Revenue: - I-15	90261XHE5	UBS AG (STAMFORD BRANCH)	849,133.00	-	-	-	-	-	(950.67)	1,698.67	849,881.00	7,682.47
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	14912L6Y2 22546QAN7	CATERPILLAR FINANCIAL SERVICES CORP CREDIT SUISSE AG (NEW YORK BRANCH)	995,690.00 999,490.00	-	-	(1,000,000.00)	-	-	(840.61) (826.23)	4,030.61 1,336.23	998,880.00	9,975.00
240907004	MIM-RCTC Toll Revenue: - I-15	61747YDW2	MORGAN STANLEY	499,440.00	-	-	(1,000,000.00)	-	-	(631.32)	1,761.32	500,570.00	5,668.06
240907004	MIM-RCTC Toll Revenue: - I-15	06367TPX2	BANK OF MONTREAL	996,810.00	-	-	-	-	-	(556.77)	2,626.77	998,880.00	1,108.33
240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	161571HJ6 0258M0EE5	CHAIT 171 A AMERICAN EXPRESS CREDIT CORP	500,680.00 497,680.00	-	<u> </u>	<u> </u>	-	-	(505.71)	400.71 2.198.96	500,575.00 499,475.00	523.88 3,605.56
240907004	MIM-RCTC Toll Revenue: - I-15	05522RCV8	BACCT 161 A	750,300.00	-	-	-	(750,000.00)	-	(378.15)	78.15	-	-
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	172967JJ1 51489N5L2	CITIGROUP INC	498,060.00	2.000.331.12	-	(2.000.000.00)	-	-	(362.38)	2,302.38	500,000.00	4,433.33
240907004	MIM-RCTC Toll Revenue: - I-15	46625HKA7	Landesbank Hessen-Thuringen Girozentrale JPMORGAN CHASE & CO	498 175 00	2,000,331.12		(2,000,000.00)		-	(323.23)	1 993 23	499,845.00	4,937.50
240907004	MIM-RCTC Toll Revenue: - I-15	912828Y53	UNITED STATES TREASURY	4,196,094.00	-	-	-	-	-	(256.23)	(289.77)	4,195,548.00	16,963.71
240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	02582JGN4 60700A6H2	AMXCA 141 A Mizuho Bank Ltd	252,103.32	1 500 186 47	-	(1.500.000.00)	(252,000.00	-	(189.93)	86.61	-	-
240907004	MIM-RCTC Toll Revenue: - I-15	3130AG5X9	FEDERAL HOME LOAN BANKS	-	1,701,020.00	-	(1,500,000.00)	-	-	(148.21)	369.21	1,701,241.00	9,758.00
240907004	MIM-RCTC Toll Revenue: - I-15	65602VJW7	Norinchukin Bank NY Branch	-	1,500,135.59	-	-	-	-	(123.26)	17.67	1,500,030.00	9,530.42
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	3134GTAE3 172967HM6	FEDERAL HOME LOAN MORTGAGE CORP CITIGROUP INC	999,960,00	1,000,300.00	-	(1,000,000.00)	-	-	(122.82) (118.31)	1,042.82 158.31	1,001,220.00	7,050.00
240907004	MIM-RCTC Toll Revenue: - I-15	60710A3P5	Mizuho Bank, Ltd.	777,700.00	1,500,116.43	-	(1,500,000.00)	-	-	(116.43)	130.31	-	
240907004	MIM-RCTC Toll Revenue: - I-15	3134GTBJ1	FEDERAL HOME LOAN MORTGAGE CORP		2,500,115.00	-	-	-	-	(115.00)	-	2,500,000.00	16,250.00
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	3130ABQH2 375558BO5	FEDERAL HOME LOAN BANKS GILEAD SCIENCES INC	1,499,925.00 900,378.00	-	(900,729.00)	-	-	356.88	(100.37)	205.37 89.19	1,500,030.00	8,826.88
240907004	MIM-RCTC Toll Revenue: - I-15	51500VCC1	Landesbank Hessen-Thüringen Girozentrale	-	1,400,123.78	(900,729.00)		-	-	(92.84)	25.06	1,400,056.00	11,404.17
240907004	MIM-RCTC Toll Revenue: - I-15	60700A5L4	Mizuho Bank, Ltd.	1,500,150.00		-	(1,500,000.00)		-	(79.14)	(70.86)	-	-
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	02582JGN4 89114MC70	AMXCA 141 A Toronto-Dominion Bank, New York Branch	215,088.15	1.500.120.50		<u> </u>	(215,000.00)	-	(76.69)	(11.46)	1.500.075.00	8 887 92
240907004	MIM-RCTC Toll Revenue: - I-15	62888UAB6	NGN 10R2 2A	266,366.56	-,,	-		(11,568.68	(15.82)	(58.57)	36.68	254,760.16	498.48
240907004	MIM-RCTC Toll Revenue: - I-15	51500VCC1	Landesbank Hessen-Thüringen Girozentrale	-	1,250,076.31	-	-	-	-	(46.63)	20.32	1,250,050.00	10,182.29
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	3130AEL40 58769DAD2	FEDERAL HOME LOAN BANKS MBALT 17A A3	654,446.95	2,000,027.00	-	(2,000,000.00)	(569,917,64	(10.68)	(27.00)	1,107.42	85,599.53	68.13
240907004	MIM-RCTC Toll Revenue: - I-15	912828Y53	UNITED STATES TREASURY	449,581.50	-	-	-	-	- (10.00)	(25.01)	(33.49)	449,523.00	1,817.54
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	459058GK3 62888VAA6	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	499,925.00 423.100.06	-	-	-	(40,734.18	(11.83)	(24.02)	264.02 (202.97)	500,165.00 382,130.42	1,487.64 772.93
240907004	MIM-RCTC Toll Revenue: - 1-15 MIM-RCTC Toll Revenue: - 1-15	62888VAA6 65478GAC4	NGN 10R1 1A NAROT 17B A2B	423,100.06 127,991.76	-	-	<u> </u>	(125,164.13		(20.65)	(202.97)	382,130.42 2,827.71	2.74
240907004	MIM-RCTC Toll Revenue: - I-15	459058GK3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	299,955.00	-	-	-	(125,101.15	(20.13)	(14.47)	158.47	300,099.00	892.58
240907004 240907004	MIM-RCTC Toll Revenue: - I-15	459058GK3 86958JL72	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM Svenska Handelsbanken AB	184,972.25 1,500.015.00	-	-	- 4 500 000 00	-	-	(9.21)	98.01	185,061.05	550.43
240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	31846V203	FIRST AMER:GVT OBLG Y	5,124,099.35	65,938,253,01	(70.747.463.82)	(1,500,000.00)	-		(2.49)	(12.51)	314.888.54	-
240907004	MIM-RCTC Toll Revenue: - I-15	375558BQ5	GILEAD SCIENCES INC	595,249.90	-	(595,481.95)	-	-	481.95	-	(249.90)	-	-
240907004	MIM-RCTC Toll Revenue: - I-15	36225B5Y0 64986U4H7	GN 781763 NEW YORK ST HSG FIN AGY REV	221.65 1,400,000,00	-	-	-	(221.94	(0.06)	-	0.35	1.400.000.00	2,529,59
240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	459058GK3	NEW YORK ST HSG FIN AGY REV INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,400,000.00 524,921.25	-		-	-		-	252.00	1,400,000.00 525,173,25	1,562,02
240907004	MIM-RCTC Toll Revenue: - I-15	3135G0U68	FEDERAL NATIONAL MORTGAGE ASSOCIATION	375,075.00	-	-	-	-	-	-	7.50	375,082.50	1,602.50
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	65479PAA7 31680YAA5	NALT 19A A1 FITAT 191 A1	-	645,000.00 500.000.00	-	-	(182,020.80 (176,335.34		-	134.26 61.50	463,113.46 323,726.15	467.91 324.19
240907004	MIM-RCTC Toll Revenue: - I-15	3130AGHC2	FEDERAL HOME LOAN BANKS	-	2,000,000.00	-	-	(170,555.54	(0.00)	-	1,560.00	2,001,560.00	4,601.67
240907004	MIM-RCTC Toll Revenue: - I-15	47789JAB2	JDOT 2019 A2	530,906.30	-	-	-			5.88	2,209.52	533,121.70	671.33
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	65478AAD5 58769DAD2	NAROT 15C A3 MBALT 17A A3	85,375.08	15,344.18	-	-	(85,485.35)		10.84	64.13 5.24	5.322.25	4.24
240907004	MIM-RCTC Toll Revenue: - I-15	9128285H9	UNITED STATES TREASURY	5,292,368.00	-	-		(10,074.95)	- 20.44	19.37	(178.37)	5,292,209.00	21,424.84
240907004	MIM-RCTC Toll Revenue: - I-15	3130AGE68	FEDERAL HOME LOAN BANKS		1,999,500.00	-	-	-		28.06	1,051.94	2,000,580.00	7,583.33
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	161571HC1 912828Y53	CHAIT 162 A UNITED STATES TREASURY	12,965.81 1,398.698.00	-	<u> </u>	-	(13,000.00)	0.85	32.26 101.55	(283.55)	1,398,516.00	5,654.57
240907004	MIM-RCTC Toll Revenue: - I-15	64972HV66	NEW YORK N Y CITY TRANSITIONAL FIN AUTH BLDG AID R	665,678.30	-	-	-	-	-	170.27	(675.67)	665,172.90	13,178.08
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	31677QBB4 65479AAD4	FIFTH THIRD BANK NALT 17A A3	999,820.00 746.537.76	-	-	(1,000,000.00)	(441,735.38	270.07	195.20 198.00	(15.20) 632.12	305,902,58	259.81
240907004	MIM-RCTC Toll Revenue: - 1-15 MIM-RCTC Toll Revenue: - 1-15	92780KS25	NALT 1/A A3 Virginia Electric and Power Company	/46,537.76	1,499,787.50	-	(1.500.000.00)	(441,/35.38	2/0.0/	212.50	632.12	305,902.58	259.81
240907004	MIM-RCTC Toll Revenue: - I-15	92780KR34	Virginia Electric and Power Company	1,499,790.00	-	-	(1,500,000.00)	-	-	217.50	(7.50)	-	-
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	06051GFN4 780082 A A 1	BANK OF AMERICA CORP ROYAL BANK OF CANADA	994,720.00 1.490.355.00	-	-	-	-	-	225.75 265.98	4,884.25 5,569.02	999,830.00 1 496 190.00	4,375.00 11,406.25
240907004	MIM-RCTC Toll Revenue: - I-15	07330NAL9	BRANCH BANKING AND TRUST CO	998,720.00	<u>-</u>		(1,000,000.00)	-		289.03	990.97	1,490,190.00	- 11,400.23
240907004	MIM-RCTC Toll Revenue: - I-15	65478DAD9	NAROT 18A A3	600,510.00	-	-	-	-	-	347.69	2,274.31	603,132.00	706.67
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	43357MR51 3137B2GW4	Hitachi Capital America Corp. FHMS K713 A2	1,199,664.00 579,489.27	-	-	(1,200,000.00)	(3.262.19	12.71	366.67 478.10	(30.67) 818.06	577,535,95	1,115.13
240907004	MIM-RCTC Toll Revenue: - I-15	161571HC1	CHAIT 162 A	748,027.50	-		-	(750,000.00		494.23	1,465.23	-	- 1,115.15
240907004	MIM-RCTC Toll Revenue: - I-15	49327M2P8	KEYBANK NA	995,710.00	-	-	-	-	-	556.78	2,513.22	998,780.00	5,733.33
240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	97684HS85 97684HSG7	Wisconsin Public Service Corporation Wisconsin Public Service Corporation	-	999,440.00 999,377.50	-	(1,000,000.00)	-	-	560.00 622.50	-	-	-
240907004	MIM-RCTC Toll Revenue: - I-15	92780KUA4	Virginia Electric and Power Company	0.00	1,348,488.00	0.00	0.00	0.00	0.00	661.50	54.00	1,349,203.50	0.00
240907004	MIM-RCTC Toll Revenue: - I-15	07274MRA5	Bayerische Landesbank	1,099,307.00	0.00	0.00	(1,100,000.00)	0.00	0.00	704.00	(11.00)	0.00	0.00
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	50000ER89 46640OU82	Koch Industries, Inc. J.P. Morean Securities LLC	1,499,265.00	848 885 56	-	(1,500,000.00)		-	717.50 724.39	17.50	849,609,00	-
240907004	MIM-RCTC Toll Revenue: - I-15	04056BTB6	Arizona Public Service Company	-	1,499,273.75	-	(1,500,000.00)	-	-	726.25	(0.93)	549,009.00	-
240907004	MIM-RCTC Toll Revenue: - I-15	04056BSL5	Arizona Public Service Company	-	1,499,265.00	-	(1,500,000.00)		-	735.00 743.74	-	-	-
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	04056BSD3 23336KS11	Arizona Public Service Company DTE Electric Company		1,499,256.26 1,499,253.33	-	(1,500,000.00)	-	-	743.74	-	-	-
240907004	MIM-RCTC Toll Revenue: - I-15	64587BS78	New Jersey Natural Gas Company		1,499,230.01		(1,500,000.00)	-	-	769.99	-	-	-
240907004	MIM-RCTC Toll Revenue: - I-15	07274MRA5 69350BR81	Bayerische Landesbank	1,219,231.40	-	-	(1,220,000.00)	-	-	777.75 778.75	(9.15) (43.75)	-	-
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	69350BR81 21201CS15	PPG Industries, Inc. Continental Rubber of America, Corp.	1,499,265.00	1,499,218,34	-	(1,500,000.00)	-	-	778.75 781.66	(43.75)	-	-
240907004	MIM-RCTC Toll Revenue: - I-15	50000ETQ7	Koch Industries, Inc.	-	1,349,022.37	-	(1,350,000.00)	-	-	977.63	-	-	-
240907004	MIM-RCTC Toll Revenue: - I-15	93884FTE2	Washington Gas Light Company	-	1,498,958.33	-	(1,500,000.00)	-	-	1,041.67	-	-	-

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2017 Financing STAMP Portfolio Transaction Report by Account Quarter ended June 30, 2019

Source				Beginning Base			Base Maturities and		Net Total Realized	Base	Base Change In Net Unrealized	Ending Base	Ending Accrued
Account	Account	Identifier	Description	Market Value	Base Purchases	Base Sales	Redemptions	Base Paydowns	Gain/Loss	ccretion	Gain/Loss	Market Value	Income Balance
240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	23336KSP8 78355BUP5	DTE Electric Company Ryder System. Inc.	-	1,498,937.51 1.496.600.00	-	(1,500,000.00)		-	1,062.49	- 162 50	1.497.825.00	-
240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	78355BUP5 74456DRB3	Ryder System, Inc. Public Service Electric and Gas Company	1.498.950.00	1,496,600.00	-	(1,500,000,00)	-	-	1,129.17	(79.17)	1,497,825.00	-
240907004	MIM-RCTC Toll Revenue: - I-15	24422ETJ8	JOHN DEERE CAPITAL CORP	1,116,652.50	-	-	-	-	-	1,203.29	4,252.96	1,122,108.75	3,203.13
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	50000ET46 34108BS71	Koch Industries, Inc. Florida Power & Light Company	-	1,498,795.01 1,498,705.01	-	(1,500,000.00) (1,500,000.00)	-	-	1,204.99 1,294.99	-	-	-
240907004	MIM-RCTC Toll Revenue: - I-15	50000ERP1	Koch Industries, Inc.	<u> </u>	1,498,703.01	-	(1,500,000.00)	-	-	1,294.99		-	-
240907004	MIM-RCTC Toll Revenue: - I-15	63743DT68	National Rural Utilities Cooperative Finance Corpo	-	1,498,600.01	-	(1,500,000.00)	-	-	1,399.99	-	-	-
240907004	MIM-RCTC Toll Revenue: - I-15	02587AAJ3	AMXCA 171 A	646,048.00	1.498.450.01	-	(1,500,000,00)	-	-	1,479.22	1,146.78	648,674.00	
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	97684HTL5 26055BT53	Wisconsin Public Service Corporation The Dow Chemical Company	-	1,498,450.01	-	(1,500,000.00)	-	-	1,618.75	-	-	-
240907004	MIM-RCTC Toll Revenue: - I-15	0220X1S97	Altria Group, Inc.	-	1,498,325.00	-	(1,500,000.00)	-	-	1,675.00	-	-	-
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	97684HU82 26055BTC8	Wisconsin Public Service Corporation	-	1,497,367.50	-		-	-	1,923.75 2,034.58	18.75	1,499,310.00	-
240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	69350BUB0	The Dow Chemical Company PPG Industries, Inc.	-	1,497,965.42	-	(1,500,000.00)	-	-	2,034.58	93,33	1.499.010.00	-
240907004	MIM-RCTC Toll Revenue: - I-15	912796VE6	UNITED STATES TREASURY	-	1,997,377.56	-	(2,000,000.00)	-	-	2,622.44	-	-	-
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	02360SSQ2 06416CAA6	Ameren Corporation BANK OF NOVA SCOTIA	1.521.477.25	1,497,218.75	-	(1,500,000.00)	-	-	2,781.25 2,789.14	62.61	1.524.329.00	9,901.91
240907004	MIM-RCTC Toll Revenue: - I-15	02360SU89	Ameren Corporation	1,521,477.25	1,496,425.00	-		-	-	2,789.14	68.33	1,324,329.00	9,901.91
240907004	MIM-RCTC Toll Revenue: - I-15	21687BTM3	Coöperatieve Rabobank U.A., New York Branch	-	1,497,176.67	-	(1,500,000.00)	-	-	2,823.33	-	-	
240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	17275RBG6 43357MSW1	CISCO SYSTEMS INC	1,044,204.00	1 496 687 50	-	(1.500.000.00)	-	-	3,043.42	495.08	1,047,742.50	4,124.17
240907004	MIM-RCTC Toll Revenue: - I-15	69350BSA5	Hitachi Capital America Corp. PPG Industries, Inc.		1,496,687.50	-	(1,500,000.00)	-	-	3,312.50			-
240907004	MIM-RCTC Toll Revenue: - I-15	912796UY3	UNITED STATES TREASURY	-	3,996,603.39	-	(4,000,000.00)	-	-	3,396.61	-	-	-
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	69350BTA4 26055BSD7	PPG Industries, Inc. The Dow Chemical Company	-	1,496,551.25 1,496,175.00	-	(1,500,000.00) (1,500,000.00)	-	-	3,448.75 3,825.00	-	-	-
240907004	MIM-RCTC Toll Revenue: - I-15	92780KTC2	Virginia Electric and Power Company	-	1,496,010.00	-	(1,500,000.00)	-	-	3,990.00		-	-
240907004	MIM-RCTC Toll Revenue: - I-15	9128282T6	UNITED STATES TREASURY	1,989,680.00	-	-	-	-	-	6,015.63	864.38	1,996,560.00	8,355.98
240907004 240907004	MIM-RCTC Toll Revenue: - I-15 MIM-RCTC Toll Revenue: - I-15	912796UZ0 912828UF5	UNITED STATES TREASURY UNITED STATES TREASURY	4,990,350.00 3,664.295.00	-	-	(5,000,000.00)	-	-	9,545.83 12,184.38	104.17 5.612.62	3 682 092 00	113.11
240907004	MIM-RCTC Toll Revenue: - 1-13	912828UF3	UNITED STATES TREASURY	75,219,497.37	145,436,177.60	(72,243,674.77)	(77,870,000.00)	(3,626,520.56)	1,132.39	80,849.23	71,774.29	67,069,235.55	287,608.75
240907020	Domest Le B. D. D. L. C.	21202	TH CHAPT										
240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	31283K5N4 31392J6N4	FH G11753 FNR 0323B FO	411,141.08 474.781.55	-	-	-	(109,413.00) (45,800.88)	(3,327.92)	(2,032.22)	6,299.03 5.453.18	302,666.97 429,568,44	1,232.00 1,895.99
240907020	RCTC I-15 Prj RAMP UP RESERVE	31397QWZ7	FNR 1115F VB	65,036.15	-	-		(10,954.71)	(57.69)	(176.37)	151.74	53,999.12	178.71
240907020	RCTC I-15 Prj RAMP UP RESERVE	38378AWX5	GNR 11157E QA	139,072.93	-	-	-	(18,004.30)	(102.30)	(174.11)	616.83	121,409.06	301.90
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	31381QB54 38378CDK0	FN 467260 GNR 11169G AK	58,662.82 85,777.52	-	<u> </u>	<u> </u>	(314.55)	(5.05)	(127.11)	(209.16) 284.43	58,006.96 70,089.00	207.37 174.79
240907020	RCTC I-15 Prj RAMP UP RESERVE	38378DDC6	GNR 1216E GB	72,776.31	-	-	-	(13,745.92)		(87.08)	168.38	59,061.03	
240907020	RCTC I-15 Prj RAMP UP RESERVE	383742C76	GNR 0832B PA	77,198.50	-	-	-	(4,831.51)	(95.47)	(80.53)	556.89	72,747.88	235.62
240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	38375KCX8 31381RLL6	GNR 0726C MA EN 468431	77,691.02 46,893.59	-	-		(74,672.95)	(49.87)	(72.11)	(0.02)	2,896.07 46.753.43	13.29
240907020	RCTC I-15 Prj RAMP UP RESERVE	3138NJAE8	FN FN0004	34,403.96	-	-		(2,039.86)		(55.55)	(521.97)	31,765.84	96.19
240907020	RCTC I-15 Prj RAMP UP RESERVE	31381N7G2	FN 466295	36,484.35	-	-	-	(201.47)	(0.96)	(44.03)	77.06	36,314.95	98.17
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	38376PJ35 3620ARB67	GNR 09116C NH GN 737261	54,530.40 28,896.01	-	-	-	(26,873.38) (1,881.20)	(10.91)	(42.78)	18.61 244.70	27,621.93 27,180.32	92.06 87.30
240907020	RCTC I-15 Prj RAMP UP RESERVE	31381SVJ8	FN 469617	43,691.37	-	-		(273.02)		(36.10)	416.68	43,797.67	118.73
240907020	RCTC I-15 Prj RAMP UP RESERVE	3134GTAE3	FEDERAL HOME LOAN MORTGAGE CORP		175,052.50	-	-	-	-	(21.49)	182.49	175,213.50	
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	912828Y53 3130AECJ7	UNITED STATES TREASURY FEDERAL HOME LOAN BANKS	399,628.00 350,756.00	-	-	-	-	-	(21.25)	(30.75)	399,576.00 351,858.50	1,615.59 842.19
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137AH6C7	FHMS K015 A2	101,252.00	-	-	-	-	-	(17.40)	759.40	101,994.00	269.17
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE	3137A5FP4	FHR 3791E DA GN 723460	58,394.26	-	-	-	(5,315.52)		(15.19)	307.72	53,364.85	110.93 40.65
240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3620A9WV9 62888VAA6	NGN 10R1 1A	13,833.92 37,642.35	<u> </u>		-	(1,219.67)	(23.29)	(12.63)	40.17	12,618.50 33,997,36	68.77
240907020	RCTC I-15 Prj RAMP UP RESERVE	38375XCM4	GNR 0847B PC	-	32,843.27	-	-	(1,060.97)	(30.38)	(9.15)	172.50	31,915.28	128.66
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	38379HLE3 38378BXO7	GNR 14184H WK GNR 1289 A	83,288.78	19,407,34	-	-	(3,805.30)	6.27	(7.23)	397.45 16.24	79,879.96 19,418.91	227.41 25.11
240907020	RCTC I-15 Pri RAMP UP RESERVE	38378KW47	GNR 1289 A GNR 13138 A		60.522.62	-	-	-		(3.46)	37.24	60,556,39	109.05
240907020	RCTC I-15 Prj RAMP UP RESERVE	38375JCJ2	GNR 0668 D	14,412.67	-	-	-	(4,121.97)	(1.52)	(3.01)	(2.83)	10,283.33	
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	38376YFF3 62888VAA6	GNR 1046E CH NGN 10R1 1A	48,182.21	10,580.07	-	-	(4,638.77)	(1.35)	(2.42)	61.55 (23.11)	10,639.20 43,516.63	35.00 88.02
240907020	RCTC I-15 Pri RAMP UP RESERVE	31418AU48	FN MA1502	40,102.21	28.645.80	-	-	(1,063,60)	4.44	(2.13)	393.52	27,978.04	57.71
240907020	RCTC I-15 Prj RAMP UP RESERVE	31398N2K9	FNR 10123B DL	1,633.05	-	-	-	(1,151.83)		(0.58)	3.68	484.22	1.41
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	62888VAA6 31846V203	NGN 10R1 1A FIRST AMER:GVT OBLG Y	139,699.86	15,615.02 560,294.25	(638,933.90)		(674.15)	(0.20)	(0.45)	18.63	14,958.84 61,060.21	30.26
240907020	RCTC I-15 Prj RAMP UP RESERVE	3130AGHC2	FEDERAL HOME LOAN BANKS	139,099.80	100,000.00	(036,933.90)	-	-	-	-	78.00	100,078.00	230.08
240907020	RCTC I-15 Prj RAMP UP RESERVE	31418ASD1	FN MA1415	1,057.17		-	-	(114.42)		0.16	7.87	951.92	1.59
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3137FGZN8 38378HXH4	FHMS KI02 A GNR 12119 KB	8 138 42	54,019.37 (7,995.44)	-	-	(3,808.70)	1.77	0.59 1.28	(79.00)	50,134.03	22.44
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137AJMF8	FHMS K016 A2	99,060.30	(7,995.44)	-	-	(3,241.33)	10.12	1.47	928.38	96,758.94	235.20
240907020	RCTC I-15 Prj RAMP UP RESERVE	3134GTBJ1	FEDERAL HOME LOAN MORTGAGE CORP	124,962.63	-	-	-	-	-	1.53	35.84	125,000.00	
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	9128285H9 38377F2N0	UNITED STATES TREASURY GNR 1073E LN	549,208.00 25,582.17	-	(49,964.72)	-	(25,218.48)	(34.20) 50.42	1.91 2.98	54.01 (27.22)	499,265.00 389.86	2,021.21 0.98
240907020	RCTC I-15 Ptj RAMP UP RESERVE	38376YPU9	GNR 1073E LN GNR 1050D EA	-	31,979.04	-	-	(25,218.48)		4.47	181.06	30,675.22	
240907020	RCTC I-15 Prj RAMP UP RESERVE	31397SE83	FNR 1136C PA	7,794.21	-	-	-	(7,807.36)		4.95	7.25		-
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3137ARBX3 31418ASD1	FHR 4061C CF FN MA1415	46,606.68 66,601.90			-	(2,679.43) (7,208.57)	37.41 61.85	7.69 8.00	(11.32) 507.54	43,961.04 59,970.72	
240907020	RCTC I-15 Prj RAMP UP RESERVE	912796UV9	UNITED STATES TREASURY	174,987.75	-		(175,000.00)	-	-	11.72	0.53	-	-
240907020	RCTC I-15 Prj RAMP UP RESERVE	38378HXH4	GNR 12119 KB	-	7,815.84	-		(592.05)	30.51	15.99	217.21	7,487.50	
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	912828Y53 3137B3NW4	UNITED STATES TREASURY FHMS K031 A1	124,883.75 95,206.64	-	-	-	(6,385.29)	50.46	21.87	(38.12) 873.32	124,867.50 89,767.14	504.87 205.83
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137B3NW4 3137B1UF7	FHMS K027 A1	95,206.64 35,266.70	-	-	-	(2,540.69)	29.01	22.90	239.24	33,017.16	49.34
240907020	RCTC I-15 Prj RAMP UP RESERVE	38378KWU9	GNR 1396 A	-	35,004.86	-	-	(109.93)	6.78	31.50	768.96	35,702.17	43.40
240907020 240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Pri RAMP UP RESERVE	3137ASR97 3136AC7J4	FHMS K020 A1 FNA 13M6 2A	29,993.10 42,266,94	-	-	-	(2,402.33)	40.20 6.21	33.95 34.45	162.39 676.70	27,827.30 42,485.55	36.76 90.91
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137AXHN6	FHMS K024 A1	42,200.94 68,614.37	-	-	-	(5,609.49)	58.45	44.83	416.39	63,524.55	93.09
240907020	RCTC I-15 Prj RAMP UP RESERVE	38375CBH2	GNR 1257F LD	27,309.29	-	=	-	(10,858.33)	61.98	48.34	(0.78)	16,560.49	17.32
240907020	RCTC I-15 Prj RAMP UP RESERVE RCTC I-15 Prj RAMP UP RESERVE	3136A96F0 3136AMM48	FNA 12M17 A2 FNA 15M4B AV2	68,804.27 93,903,91	-	-	-	(6,179.84)	136.65 78.63	56.71 60.83	877.51 793.59	63,695.30 88 594 58	115.59 183.75
240907020	RCTC I-15 Ptj RAMP UP RESERVE	38377JM59	GNR 10111F PE	38,614.95	-			(2,757.27)	65.95	74.98	311.66	36,310.28	75.93

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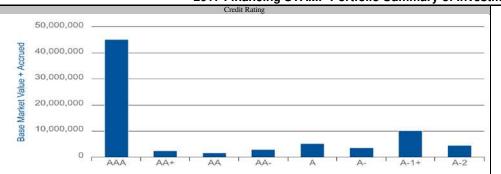


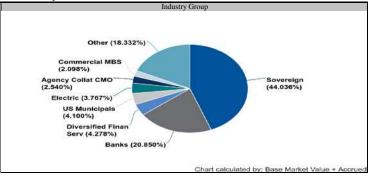
2017 Financing STAMP Portfolio Transaction Report by Account Quarter ended June 30, 2019

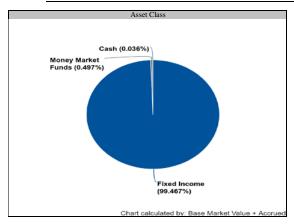
											Base	Base Change In		
Source					Beginning Base			Base Maturities and		Net Total Realized	Amortization/A	Net Unrealized	Ending Base	Ending Accrued
Account	Account	Identifier		Description	Market Value	Base Purchases	Base Sales	Redemptions	Base Paydowns	Gain/Loss	ccretion	Gain/Loss	Market Value	Income Balance
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137B1U75	FHMS KS01 A2		119,114.40	-	-	-	-	-	103.89	1,762.11	120,980.40	252.20
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137B84S3	FHR 4305A CT		117,413.18	-	-	-	(11,441.62)		150.15	858.10	107,109.05	178.76
240907020	RCTC I-15 Prj RAMP UP RESERVE	38378VC45	GNR 13116D MA		67,776.80	-	-	-	(3,777.15)	131.97	152.92	636.83	64,921.37	122.32
240907020	RCTC I-15 Prj RAMP UP RESERVE	3137ATRW4	FHMS K020 A2		99,515.00	-	-	-	-	-	176.35	1,025.65	100,717.00	197.75
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828B58	UNITED STATES TREASURY		318,912.00	-	-	-	-	-	365.85	2,184.55	321,462.40	2,836.46
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828UF5	UNITED STATES TREASURY		188,166.50	-	-	-	-	-	458.91	454.99	189,080.40	5.81
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828VV9	UNITED STATES TREASURY		473,442.00	-	-	-	-	-	491.56	2,177.94	476,111.50	3,373.73
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828VV9	UNITED STATES TREASURY		299,016.00	-	-	-	-	-	504.99	1,181.01	300,702.00	2,130.77
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828VA5	UNITED STATES TREASURY		162,769.20	-	-	-	-	-	600.67	419.03	163,788.90	312.74
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828UF5	UNITED STATES TREASURY		242,635.75	-	-	-	-	-	806.80	371.65	243,814.20	7.49
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828SA9	UNITED STATES TREASURY		77,218.42	-	-	-	-	-	1,223.29	82.15	78,523.86	45.57
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828SA9	UNITED STATES TREASURY		77,218.42	-	-	-	-	-	1,229.35	76.09	78,523.86	45.57
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828UH1	UNITED STATES TREASURY		80,847.40	-	-	-	-	-	1,290.99	411.47	82,549.86	47.87
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828VA5	UNITED STATES TREASURY		493,240.00	-	-	-	-	-	1,675.40	1,414.60	496,330.00	947.69
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828F62	UNITED STATES TREASURY		696,087.00	-	-	-	-	-	1,758.77	705.23	698,551.00	1,769.02
240907020	RCTC I-15 Prj RAMP UP RESERVE	912828SA9	UNITED STATES TREASURY		165,468.04	-	-	-	-	-	2,574.03	223.35	168,265.41	97.65
					8,363,463.89	1,123,784.54	(688,898.62)	(175,000.00)	(462,683.98)	(6,000.12)	8,997.94	37,984.20	8,201,647.85	27,316.61
					83,582,961,26	146,559,962,14	(72.932.573.39)	(78,045,000,00)	(4.089,204,54)	(4.867.73)	89.847.17	109,758,49	75,270,883,40	314,925,36

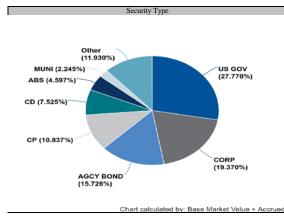
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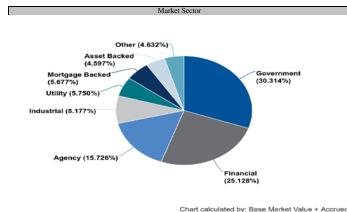
2017 Financing STAMP Portfolio Summary of Investments for quarter ended June 30, 2019







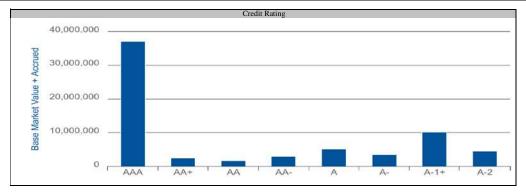


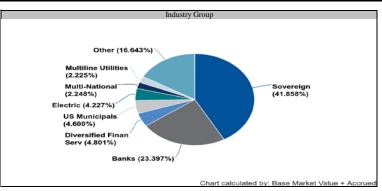


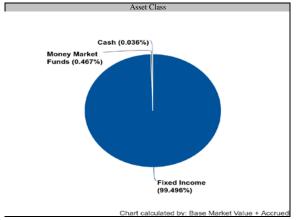
^{*}Negative cash reflects securities in transit at month end

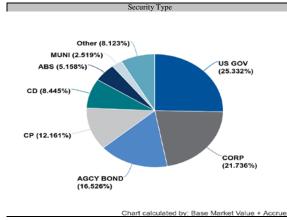


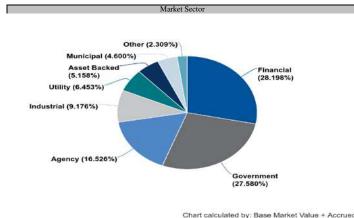
2017 Financing STAMP Portfolio Sales Tax I15 ELP Project Revenue Fund Summary of Investments for quarter ended December 31, 2018





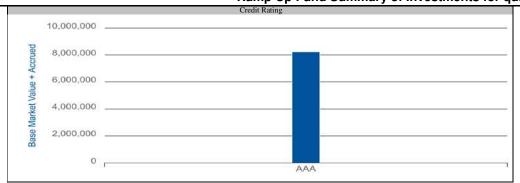


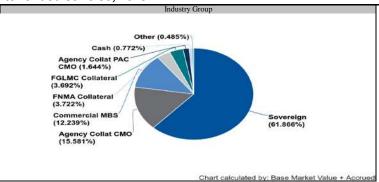


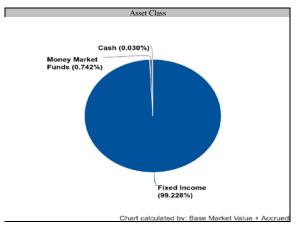


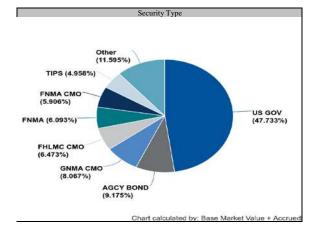


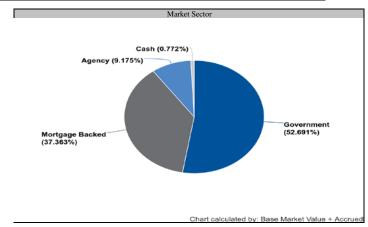
2017 Financing STAMP Portfolio Ramp Up Fund Summary of Investments for quarter ended June 30, 2019











^{*}Negative cash reflects securities in transit at month end



Payden & Rygel Operating Portfolio by Investment Category for Quarter ended June 30, 2019

Notestand Note				en & Rygei Operatin	<u> </u>	by investi	nent Cate	jory for Quar	ter ended Jul	ne 30, 2019				
CHISMARD Approximation File Dieb Dieb Dieb Origination Dieb Dieb Origination Dieb	Account Num	ber: 001050990415	Name: RI	VERSIDE COUNTY TRANS	COMM									
1939AFF66 Agencies							Next Call		Base Market	Unrealized	Accrued			Credit
13140ETIA Agencies	CUSIP	Security Type Category		Issuer	Final Maturity	Trade Date	Date	Original Cost	Value	Gain/Loss	Income	Coupon	Yield	Rating
1314GTFW1 Agreemer	3130AF5B9	Agencies	F H L B DEB	3.000% 10/12/21	10/12/2021	10/12/2018		619,597.00	636,516.80	16,919.80	4,081.67	3	2.908019348	AA+
1314GTVK Agencies	3134GBTL6	Agencies	FHLMC MTN	2.100% 6/29/22	06/29/2022	06/29/2017	09/29/2019	484,720.00	500,320.00	15,600.00	5,308.33	2.1	2.098719781	AA+
91759MB Agencies US DEPT HSG & URB & 270% 69/0121 0.02869019 10.00000 10.10100 1.01200 683.82 2.57 25.54698800 NA 0508602AD9 Accelerated BMW VEHICLE DEVER & 200% 10.025020 10.025	3134GTRY1	Agencies	FHLMC MTN	2.625% 6/06/22	06/06/2022	06/06/2019	09/06/2019	260,000.00	260,057.20	57.20	473.96	2.63	2.624186502	AA+
	3134GTVK6	Agencies	FHLMC 2	2.550% 6/20/22	06/20/2022	06/20/2019	09/20/2019	265,000.00	265,047.70	47.70	206.48	2.55	2.548547328	AA+
1058FFFFRD Asset-Backed SMW VERFICE LEASE 2.00% 1020/2010 1020/2017 96,194.10 96,047.60 136,05 69,84 207 207101797 NA A1239FFFFAD 1050/2014 1050/2017 1050/2	911759MU9	Agencies	U S DEPT HSG &	URB 2.570% 8/01/21	08/01/2021	03/28/2019		100,000.00	101,013.00	1,013.00	663.92	2.57	2.534366803	N/A
19589FAPE Sever-Banked	05582QAD9	Asset-Backed	BMW VEHICLE O	WNER 1.160% 11/25/20	11/25/2020	07/20/2016		67,357.09	67,207.87	-149.22	13.02	1.16	1.161184408	N/A
## 1284WACF Asserbanded HARLEYDAVIDSON 2.34% 21524 00150204 6929017 130,670.31 130.347 2.356.09 81.47 1.183 191.75 1.21 2.23298644 N.A. ## 1284WACF Asserbanded HANDA AUTO 1.760% 41521 00150207 1280.002017 130,670.31 130.347 2.356.09 81.47 2.356.09 81.47 1.78227787 AAA ## 12787AGA Asserbanded JOHN DEFRIE OWNER 1.700% 41521 00150201 02502017 130,670.31 130.347 2.356.09 154.07 1378 178227787 AAA ## 12787AGA ASSERBANDED AND EFRIE OWNER 1.700% 415201 00150201 02502019 2.956.00 25.00 47.535.0 35.27 2.12 2.444241 N.A. A ## 12787AGA ASSERBANDED ASS	05584PAD9		BMW VEHICLE LE	EASE 2.070% 10/20/20	10/20/2020	10/25/2017		96,184.10	96,047.60	-136.50	60.84	2.07	2.071014797	N/A
## 1284WACF Asserbanded HARLEYDAVIDSON 2.34% 21524 00150204 6929017 130,670.31 130.347 2.356.09 81.47 1.183 191.75 1.21 2.23298644 N.A. ## 1284WACF Asserbanded HANDA AUTO 1.760% 41521 00150207 1280.002017 130,670.31 130.347 2.356.09 81.47 2.356.09 81.47 1.78227787 AAA ## 12787AGA Asserbanded JOHN DEFRIE OWNER 1.700% 41521 00150201 02502017 130,670.31 130.347 2.356.09 154.07 1378 178227787 AAA ## 12787AGA ASSERBANDED AND EFRIE OWNER 1.700% 415201 00150201 02502019 2.956.00 25.00 47.535.0 35.27 2.12 2.444241 N.A. A ## 12787AGA ASSERBANDED ASS	17305EGB5	Asset-Backed	CITIBANK CREDIT	Γ 1.920% 4/07/22	04/07/2022	04/11/2017		229,933.74	229,517.00	-416.74	1,030.40	1.92	1.921594924	AAA
4881FAPAC Asserbasked	41284WAC4	Asset-Backed	HARLEY DAVIDSO	ON 2.340% 2/15/24	02/15/2024	06/26/2019		589,954.33	589,952.80	-1.53	191.75	2.34	2.323964644	N/A
#7879ACD Asserbacked														
477851ADB Asset-Backed JOHN DEERE OWNER 2910%, 717723 07172023 03132019 259,968 264,721.60 4,755.55 396.27 2.91 2.844241145 NA			JOHN DEERE OW	/NER 1.780% 4/15/21		03/02/2017					115.08	1.78		
S8789BADZ Asset-Backed MERCEDES BENZ AUTO 1,790% 4/1500 04/150001 04/82017 32,884 24 32,800.54 13,70 28,12 17,901.43211 NFI 65778BADZ Asset-Backed NISSAN AUTO LEASE 2,250% 9/15023 06/150203 12/12/2018 449,913.78 490,026.00 10,382.22 644.00 3.22 3.138786867 AAA 65479BADZ Asset-Backed NISSAN AUTO LEASE 2,250% 9/15023 06/150203 10/10/2017 21,966.17 21,966					07/17/2023			<u> </u>						
65479RADD Asset-Backed NISSAN AUTO LEASE 3250% 915201 09152021 100442018 199.982.52 202,642.00 2.699.48 288.89 3.75 3.09869845 AAA 65479RADD Asset-Backed NISSAN AUTO LEASE 2.650% 915202 09152020 010102017 219.961.57 219.892.20 69.37 200.44 2.05 2.050840645 NIA 65479RADD Asset-Backed NISSAN AUTO LEASE 2.650% 915202 010102017 219.961.57 219.892.20 69.37 200.44 2.05 2.050840645 NIA 65479RADD Asset-Backed NISSAN AUTO 2.050% 10016223 010102017 379.170.74 379.170						04/26/2017								
65479RADZ Asset-Backed NISSAN AUTO 3.22% 615/23 6915/203 12/12/2018 449.913.78 460.295.00 10.382.22 644.00 3.22 3.198768667 AAA 65479RADZ Asset-Backed NISSAN AUTO 2.900% 10/16/203 10/16/2023 10/16/2023 20/13/2019 31.9015/20 256.678.80 5.725.28 412.44 2.9 2.834134709 NIA 65479RADZ Asset-Backed NISSAN AUTO 1.700% 17/15/21 10/16/2023 20/13/2019 31.9015/20 256.678.80 5.725.28 412.44 2.9 2.834134709 NIA 69890BADD Asset-Backed TOYOTA AUTO 1.700% 17/15/21 70/17/2017 73.917.7017 73.917														
69479BADZ Asset-Backed NISSAN ALTO LEASE 26596, 91520 09152020 10102017 219.981.57 219.982.20 69.37 200.44 2.05 2058046945 N.A. 68579KADZ Asset-Backed NISSAN ALTO 2.9096, 715201 07152021 051732019 378.130.48 1.104.26 296.62 1.76 1.762820513 A.A. 68238ADD Asset-Backed TOYOTA ALTO 1.7696, 715201 07152021 051752017 187.997.80 1815,758.08 419.72 414.57 1.73 1.732546844 A.A. 88239AADD Asset-Backed TOYOTA ALTO 2.9106, 7177201 07172021 07172019 339.380.65 345.079.60 5.11.55 439.73 2.91 2.85120909 A.A. 69260ACT Asset-Backed TOYOTA ALTO 2.9106, 7177201 07172017 07172017 778.405.38 78.247.40 1.57.98 69.52 1.7 1.702759840 A.A. 313464020 Cub FIRST AM GOVT OFF D.C. Y 200.222017 200.222.79 200.224.79 0.00 467.37 0.1.7509800 A.A. 313464020 Cub FIRST AM GOVT OFF D.C. Y 200.222021 201.22201														
SEATPIRADZ Asset-Backed NISSAN AUTO 2,900% to 10,16223 011,62023 021,32019 319,951,522 325,676,80 5,725,28 412,44 2,9 28,419,709 NIA BRIDBADD Asset-Backed TOYOTA AUTO 1,730% p17,6221 021,62021 031,52017 17,870,80 119,757,80 419,72 114,57 1,73 1,7224,6844 AAA AB238MADO Asset-Backed TOYOTA AUTO 2,100% p17,123 071,72023 031,32019 33,938,06 345,079,60 419,72 144,57 1,73 1,7224,6844 AAA AB238MADO Asset-Backed USAA AUTO OWNER 1,700% p17,121 091,72021														
S919BADD Asset-Backed TOYOTA AUTO 1.760% 7/1521 07/150221 07/150221 07/150221 07/150221 07/150221 07/150221 07/150221 07/150221 07/150221 07/150221 07/150221 07/150222 07/15022														
8928BMAD Asset-Backed TOYOTA AUTO 17,30% 2/1621 02/16/2021 03/15/2017 187,997.80 187,676.08 4-19.72 144.57 1.73 1.732568844 AAA 89289AAC1 Asset-Backed USAA AUTO OWNER 1,700% 517/201 05/17/2021 09/20/2017 78,405.38 78,247.40 15.738 59.25 1.7 1.702758469 AAA 31846V203 Cash FIRST AM GOVT OB FD. IC. Y 208,224.79 0.00 467.37 0.17598500 AAA 31846V203 Cash FIRST AM GOVT OB FD. IC. Y 208,224.79 0.00 467.37 0.17598500 AAA 31846V203 Cash FIRST AM GOVT OB FD. IC. Y 208,224.79 0.00 467.37 0.17598500 AAA 31846V203 Cash FIRST AM GOVT OB FD. IC. Y 208,224.79 0.00 467.37 0.17598500 AAA 31846V203 Cash FIRST AM GOVT OB FD. IC. Y 209,224.79 0.00 467.37 0.17598500 AAA 31846V203 Cash APPLE INC 1.800%, 59/11/20 02/23/2010 07/23/2010 07/23/2014 04.95.00 0.185001 0														
89239AAD5 Asset-Backed														
90290AC1 Asset-Backed USAA ALTO OWNER 1.700% 511/21 0917/2021 0920/2017 78,405.38 78,247.40 157.98 59.25 1.7 1.702758489 AAA 131846-V203 Cash FIRST AM GOVT OB FIO LY 200,247.9 200,247.9 200, 457.37 0 1.751995500 2073633585 Credit APPLE INC 2.250%, 22321 02232021 02232016 01232021 495,675.00 501,785.00 6,110.00 4,000.00 2.25 2,386113734 AA-083015ADS Credit APPLE INC 1.800%, 511/20 09158200 09158200 49158015 0818200 09158200 20158200								<u> </u>						
31846V203 Cash FIRST AM GOVT OB FO CLY 202,22479 208,224.79 200,224.79 0.0 467.37 0.175198950														
027833858					03/11/2021	03/20/2011								7000
0.7783.05.57 credit					02/23/2021	02/23/2016	01/23/2021							ΔΔ⊥
083015A05 Credit BANK OF AMPRICA NATH N. 335% 15222 31252020 3015							01/25/2021							
							08/15/2020							
06406FAM1 Credit BERKSHIRE HATHAWAY 1.300% 8/15/201 08/15/2010 03/15/2011 159.814.80 159.81 20 1-33.60 756.78 1.3 1.30000000 AA 06466FAM3 Credit BERKSHIRE HATHAWAY 1.200% 8/15/19 03/15/2011 03/15/2010 159.814.80 159.81 20 -33.60 756.78 1.3 1.300000000 AA 064670B00 Credit BERKSHIRE HATHAWAY 2.200% 8/15/21 03/15/2010 02/15/2011 466.436.01 472,304.67 5.888.66 3.051.03 2.2 2.197487571 AA 166764AN0 Credit CHEVRON CORP 2.133** 11/15/19 11/15/2019 11/18/2014 500.989.72 499.80.00 -1.089.72 1.001.08 2.19 2.192780722 AA 166764AN0 Credit CHEVRON CORP 3.11094% 3/03/22 03/03/2022 03/03/2015 503.482.88 503.665.00 182.12 1.209.81 3.05 3.08870522 AA 17275FAM3 Credit CISCO SYSTEMS INC 1.400% 9/2019 09/20/2016 509/20/2016								<u> </u>						
08468CKS Credit BERKSHIRE HATHAWAY 1.300% 8/15/19 08/15/2019 08/15/2016 159,844.80 159,841.20 33.00 78.78 1.3 1.300000000 AA														
094870B00 Credit BERKSHIBE HATHAWAY 2.200% 3/15/21 03/15/2012 03/15/2012 03/15/2012 498.636.01 472.304.67 5,888.66 3,051.03 2.2 2.187487571 AA 166764AN0 Credit CHEVRON CORP 2.193% 11/15/19 11/18/2019 11/18/2014 500.969.72 499.880.00 -1,088.72 1,401.08 2.19 2.192780722 AA 166764AU4 Credit CHEVRON CORP 3.1094% 3/03/22 03/03/2015 503.482.88 503.665.00 182.12 1,209.81 3.05 3.088705222 AA 17275FAXO Credit CISCO SYSTEMS INC 2.450% 6/15/20 06/15/2020 06/17/2015 599.952.00 601.542.00 1,590.00 653.33 2.45 2.441162990 AA-17235FAY4 Credit CISCO SYSTEMS INC 1.400% 9/20/19 09/20/2016 39.955.60 39.914.00 41.60 157.11 1.4 14.01176989 AA-17325FAY4 Credit EXXON MOBIL 2.222% 3/01/21 03/01/2012 05/20/2021 260.000.00 261.983.80 1,983.80 801.06 2.84 2.811304528 A4-48160CH5 Credit PMORGAN CHASE CO 3.207% 4/01/23 04/01/2023 03/22/2019 04/01/2022 495.685.00 501.385.00 5,700.00 3,703.03 2.22 2.210149402 AA-478160CH5 Credit JOHNSON JOHNSON 1.150% 11/10/2020 11/10/2017 249.732.50 250.215.00 482.50 690.63 1.55 1.942269766 AA-478160CH5 Credit MICROSOFT CORP 1.850% 2/06/20 20/06/2020 20/06/2012 249.682.50 250.215.00 482.50 690.63 1.55 1.942269766 AA-478160CH5 Credit PROCTER GAMBLE CO 1.750% 10/2519 09/07/2018 249.682.50 255.002.50 5,340.00 2.208.33 3.2931978108 AA-472718228 Credit PROCTER GAMBLE CO 1.750% 10/2519 09/07/2018 249.682.50 255.002.50 5,340.00 2.208.33 3.2931978108 AA-87471822 Credit PROCTER GAMBLE CO 1.750% 10/2519 09/07/2018 249.682.50 255.002.50 5,340.00 2.208.33 3.2931978108 AA-87471822 Credit PROCTER GAMBLE CO 1.750% 10/2519 09/07/2018 249.682.50 255.002.50 5,340.00 2.208.33 3.2931978108 AA-87471822 Credit DS BANK NAMTN 2.050% 10/2519 09/07/2018 09/07/2018 249.982.50 254.115.00 3,250.00 3,250.00 3,250.00 3,250.00 3,250.00 3,250.00 3,2							03/13/2021	,						
18676AAN0 Credit							02/15/2021							
18676AJJJ Credit CHEVRON CORP 3.11094% 3/03/22 03/03/2022 03/03/2015 503,482.88 503,685.00 182.12 1,209.81 3.05 3.088705222 AA 17275RBAGO Credit CISCO SYSTEMS INC 2.450% 6/15/20 06/15/2020 06/17/2015 599,952.00 601,542.00 1,590.00 633.3 2.45 2.45 2.451162990 AA 17275RBAGO Credit CISCO SYSTEMS INC 1.400% 9/20/19 09/20/2019 09/20/2016 39,955.60 39,914.00 4-16.00 157.11 1.4 1.401176989 AA 17325FAY4 Credit CITIBANK NA 2.844% 5/20/22 05/20/2022 05/22/2019 05/20/2012 260,000.00 261,933.80 1,983.80 801.06 2.84 2.811304528 A+ 48647PBB1 Credit PMORGAN CHASE CO 3.207% 4/01/23 04/01/2023 03/02/2014 945,685.00 510,385.00 5,700.00 3,703.33 2.22 221049940 AA 48647PBB1 Credit JPMORGAN CHASE CO 3.207% 4/01/23 04/01/2023 03/22/2019 04/01/2022 1,050,000.00 0.1071,619.50 21,619.50 9,260.21 3.21 3.129116295 A- 478160CH5 Credit JOHNSON JOHNSON 1,950% 11/10/20 11/10/2020 11/10/2020 11/10/2020 11/10/2020 14/9,732.50 250,215.00 482.50 690.63 1.95 1,94269766 AA 4854918BV5 Credit MICROSOFT CORP 1.850% 2/06/20 02/06/2017 499,665.00 489,930.00 -735.00 3,725.69 1.85 1,851870389 AAA 717091EM1 Credit PROCTER GAMBLE CO 1.705% 10/25/10 19/05/2011 09/15/2021 449,9465.0 255,002.50 5,340.00 2,208.33 3 2,931978108 AA- 87471862 Credit PROCTER GAMBLE CO 1.705% 10/25/201 09/07/2018 249,662.50 255,002.50 5,340.00 2,208.33 3 2,931978108 AA- 87471862 Credit STATE STREET CORP 2.550% 8/18/20 08/18/2015 792.421.15 791,498.72 492.24 7,423.62 2.55 2.536303959 A 89579YBF7 Credit JSANK NATIN 2.050% 10/23/20 08/18/2015 792.421.15 791,498.72 492.24 7,423.62 2.55 2.536303959 A 90331HNG4 Credit JSBANK NATIN 2.050% 10/23/20 10/23/2020 10/24/2017 09/23/2020 249,950.00 249,555.00 5,360.00 9,340.00 3 2.950933999 A 90331HPA5 Credit JSBANK NATIN 2.050% 10/23/202 10/24/2017 09/23/2020 249,950.00 249,555.00 5,360.00 9,340.00 3 2.950933999 A 90331HPA5 Credit JSBANK NATIN 2.050% 10/023/20 10/24/2017 09/23/2020 249,950.00 249,555.00 5,350.00 9,340.00 3 2.950933999 A 903319440 Credit JSBANK NATIN 2.050% 10/023/20 10/24/2017 09/23/2020 50/04/2019 01/04/2021 519,578.80 526,302.							02/13/2021							
17275RAXO Credit CISCO SYSTEMS INC 2.450% 6/15/20 06/15/2020 06/15/2020 06/15/2020 05/20/2015 599,952.00 601,542.00 1,590.00 653.33 2.45 2.44116299 AA-17325FAY4 Credit CITIBANK NA 2.944% 5/20/22 05/20/2022 05/20/2019 05/20/2019 260,000.00 261,983.80 1,983.80 801.06 2.44 2.811304528 A+30231GAV4 Credit EXXON MOBIL 2.222% 3/01/21 03/01/2021 03/01/2012 495,685.00 501,385.00 5,700.00 3.703.33 2.22 2.210439402 AA+478.160CH5 Credit JPMORGAN CHASE CO 3.207% 4/01/23 04/01/2023 03/202109 04/01/2022 1,050,000.00 1,071,619.50 21,619.50 9,260.21 3.21 3.129116295 A-478160CH5 Credit JOHNSON JOHNSON 1.950% 11/10/20 11/10/2020 11/10/2017 249,732.50 250,215.00 482.50 690.63 1.95 1.942289766 AAA 5949188V5 Credit MICROSOFT CORP 1.850% 20/62/202 02/06/2020 02/06/2017 499,665.00 498,930.00 -735.00 3,725.69 1.85 1.851870389 AAA 742718E28 Credit PROCTER GAMBLE CO 1.750% 10/25/2019 10/25/2019 10/25/2017 149,947.50 149,740.50 -207.00 481.25 1.75 1.751418649 AA-857477AS2 Credit PROCTER GAMBLE CO 1.750% 8/18/20 03/18/2020 08/18/2015 792,421.15 791,498.72 -922.43 7.423.62 2.55 2.586309399 AA-90331HNG4 Credit SAM MATN 2.050% 10/23/20 10/23/200 10/23/2019 10/23/2020 10/24/2017 02/23/2020 249,850.00 249,550.00 385.00 -835.00 980.80 2.05 2.463.54 2.75 2.699933999 AA-90331HNG4 Credit US BANK NA MTN 2.050% 10/23/20 10/23/2020 10/24/2017 02/23/2020 249,850.00 249,550.00 -835.00 -835.00 980.80 2.05 2.407399802 AA-91159HHQ6 Credit US BANK NA MTN 2.050% 10/23/20 10/23/2020 10/24/2017 02/23/2020 249,950.00 249,550.00 -385.00 -385.00 980.80 2.05 2.407399802 AA-91159HHQ6 Credit US BANK NA MTN 3.000% 2/04/21 02/04/2021 02/04/2017 02/23/2020 249,950.00 249,550.00 -385.00 -385.00 980.80 2.05 2.407399802 AA-91159HHQ6 Credit US BANCORP MTN 3.22113% 10/23/2020 10/24/2017 12/23/2021 251,634.45 251,342.50 -291.55 1,521.09 3.22 257005145 AA-91159HHQ6 Credit US BANCORP MTN 3.000% 2/04/21 02/04/2021 02/04/2017 12/23/2021 251,634.45 251,342.50 -291.55 1,521.09 3.22 257005145 AA-91159HHQ6 Credit US BANCORP MTN 3.000% 2/04/21 02/04/2021 02/04/2017 12/23/2021 251,934														
17275RBG6 Credit CISCO SYSTEMS INC 1.400% 9/20/19 09/20/2019 05/20/20/20/20/20/20/20/20/20/20/20/20/20/														
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3137BNN26 Mortgage-Backed F H L M C MLTCL MT 1.77998% 7/25/19 07/25/2019 04/01/2016 1,076.40 1,074.28 -2.12 1.60 1.78 1.779981500 N/A														
3137FGZN8 Mortgage-Backed F H L M C MLTCL 2.6305% 2/25/23 02/25/2023 08/14/2018 62 160,755.22 160,428.89 -326.33 74.21 2.63 2.634451878 N/A														
	3137FGZN8	Mortgage-Backed	FHLMCMLTCL	2.6305% 2/25/23	02/25/2023	08/14/2018	62	160,755.22	160,428.89	-326.33	74.21	2.63	2.634451878	N/A



Payden & Rygel Operating Portfolio by Investment Category for Quarter ended June 30, 2019

Account Num	ber: 001050990415	Name: RIVERSIDE COUNTY TRANS										
					Next Call		Base Market	Unrealized	Accrued			Credit
CUSIP	Security Type Category	Issuer	Final Maturity	v Trade Date	Date	Original Cost	Value	Gain/Loss	Income	Coupon	Yield	Rating
3137FJXN4	Mortgage-Backed	F H L M C MLTCL 2.6805% 2/25/23	02/25/2023	10/31/2018		179,676.20	179,448.01	-228.19	84.49		2.682593023	N/A
3137FJYA1	Mortgage-Backed	F H L M C MLTCL MTG 3.454% 5/25/23	05/25/2023	11/01/2018		301,275.30	309,963.43	8,688.13	867.19	3.45	3.348715970	N/A
010831DN2	Taxable Muni	ALAMEDA CNTY CA JT 2.866% 6/01/21	06/01/2021	04/24/2018		255,000.00	258,850.50	3,850.50	609.03	2.87	2.813058244	AA+
13063BFS6	Taxable Muni	CALIFORNIA ST BUILD 6.650% 3/01/22	03/01/2022	04/01/2010		474,067.48	467,325.75	-6,741.73	9,420.83	6.65	6.064198432	AA-
13063DGA0	Taxable Muni	CALIFORNIA ST 2.800% 4/01/21	04/01/2021	04/25/2018		500,008.42	507,805.00	7,796.58	3,500.00	2.8	2.757588292	AA-
13066YTY5	Taxable Muni	CALIFORNIA ST DEPT 1.713% 5/01/21	05/01/2021	09/28/2016		102,868.78	103,554.62	685.84	296.68	1.71	1.710263578	AA
13077CT38	Taxable Muni	CALIFORNIA ST 1.982% 11/01/19	11/01/2019	08/05/2015		130,110.80	129,899.90	-210.90	429.43	1.98	1.981702745	AA-
156549AA5	Taxable Muni	CENTURY HOUSING CORP 3.824% 11/01/20	11/01/2020	02/07/2019		110,000.00	110,792.00	792.00	701.07	3.82	3.768007410	AA-
20772JKP6	Taxable Muni	CONNECTICUT ST 2.401% 10/15/21	10/15/2021	11/16/2012		120,216.00	120,103.20	-112.80	608.25	2.4	2.379041447	Α
20772KGM5	Taxable Muni	CONNECTICUT ST SER A 2.921% 4/15/23	04/15/2023	04/11/2019		301,695.00	306,171.00	4,476.00	1,947.33	2.92	2.835426819	Α
419792YL4	Taxable Muni	HAWAII ST SER FX 2.770% 1/01/22	01/01/2022	02/21/2019		190,000.00	193,002.00	3,002.00	1,900.53	2.77	2.706108772	AA+
45750TAG8	Taxable Muni	INLAND VLY CA DEV 3.627% 3/01/20	03/01/2020	05/15/2014		231,523.54	231,943.50	419.96	2,780.70	3.63	3.598606991	AA
544445AZ2	Taxable Muni	LOS ANGELES CA DEPT 2.092% 5/15/20	05/15/2020	12/06/2016		98,788.00	100,036.00	1,248.00	267.31	2.09	2.090641083	AA
54465AGK2	Taxable Muni	LOS ANGELES CA 1.125% 9/01/19	09/01/2019	08/25/2016		266,868.00	269,597.70	2,729.70	1,012.50	1.13	1.125281320	AA
649791EJ5	Taxable Muni	NEW YORK ST REF SER 3.600% 9/01/19	09/01/2019	03/30/2011		504,884.94	500,920.00	-3,964.94	6,000.00	3.6	3.598416697	AA+
697379UD5	Taxable Muni	PALO ALTO CA 2.291% 8/01/20	08/01/2020	08/14/2012		321,873.50	326,056.25	4,182.75	3,102.40	2.29	2.280827509	AAA
78607QAT2	Taxable Muni	SACRAMENTO CA 2.712% 11/01/19	11/01/2019	05/30/2018		130,000.00	130,132.60	132.60	587.60	2.71	2.709236579	AA+
797299LR3	Taxable Muni	SAN DIEGO CA PUBLIC 2.698% 10/15/19	10/15/2019	06/21/2018		500,000.00	500,630.00	630.00	2,847.89	2.7	2.695304695	AA-
797299LT9	Taxable Muni	SAN DIEGO CA PUBLIC 2.994% 10/15/21	10/15/2021	06/21/2018		200,000.00	204,500.00	4,500.00	1,264.13	2.99	2.914010414	AA-
797669XT0	Taxable Muni	SAN FRANCISCO CA 2.169% 7/01/20	07/01/2020	12/28/2017		100,000.00	100,047.00	47.00	1,084.50	2.17	2.164994760	AA+
79770GGM2	Taxable Muni	SAN FRANCISCO CITY 2.000% 8/01/20	08/01/2020	11/30/2017		299,607.00	299,886.00	279.00	2,500.00	2	1.997483171	AA-
798170AC0	Taxable Muni	SAN JOSE CA REDEV 2.259% 8/01/20	08/01/2020	12/21/2017		190,000.00	190,571.90	571.90	1,788.38		2.250470716	AA
79876CBQ0	Taxable Muni	SAN MARCOS CA REDEV 2.000% 10/01/20	10/01/2020	12/14/2017		109,256.40	109,683.20	426.80	550.00		2.001200720	AA-
801096AP3	Taxable Muni	SANTA ANA CA CMNTY 3.346% 9/01/21	09/01/2021	11/08/2018		240,000.00	246,494.40	6,494.40	2,676.80		3.244543136	AA
80136PCY7	Taxable Muni	SANTA BARBARA CA 3.300% 12/01/21	12/01/2021	11/28/2018		125,000.00	128,383.75	3,383.75	343.75		3.197023861	AA
80168FMA1	Taxable Muni	SANTA CLARA VLY CA 2.387% 6/01/21	06/01/2021	03/30/2016		397,756.00	402,388.00	4,632.00	795.67	2.39	2.359021999	N/A
882723UC1	Taxable Muni	TEXAS ST REF WTR 2.036% 8/01/20	08/01/2020	02/05/2015		250,869.67	250,215.00	-654.67	2,120.83		2.031226617	AAA
91412G2R5	Taxable Muni	UNIV OF CALIFORNIA 1.877% 5/15/20	05/15/2020	09/28/2017		90,000.00	89,774.10	-225.90	215.86		1.879179849	AA-
91412G2S3	Taxable Muni	UNIV OF CALIFORNIA 2.112% 5/15/21	05/15/2021	09/28/2017		140,000.00	140,057.40	57.40	377.81		2.093576527	AA-
91412HDJ9	Taxable Muni	UNIV OF CA 3.283% 5/15/22	05/15/2022	06/05/2018		285,890.41	293,960.40	8,069.99	1,195.56		3.142348482	AA-
9128284P2	Treasuries	U S TREASURY NT 2.625% 5/15/21	05/15/2021	05/15/2018		888,550.98	903,732.70	14,355.74	2,983.80		2.577572663	N/A
9128284T4	Treasuries	U S TREASURY NT 2.625% 6/15/21	06/15/2021	06/15/2018		6,596,273.44	6,608,420.00	12,146.56	7,459.02		2.575094665	N/A
9128284W7	Treasuries	U S TREASURY NT 2.750% 8/15/21	08/15/2021	08/15/2018		1,937,444.55	1,974,977.10	37,532.55	19,991.44		2.684970026	N/A
9128285A4	Treasuries	U S TREASURY NT 2.750% 9/15/21	09/15/2021	09/15/2018		507,948.05	521,316.90	13,368.85	4,116.03	2.75	2.681095837	N/A
9128285F3	Treasuries	U S TREASURY NT 2.875% 10/15/21	10/15/2021	10/15/2018		1,026,577.07	1,056,192.90	29,615.83	6,229.95		2.793486076	N/A
9128285L0	Treasuries	U S TREASURY NT 2.875% 11/15/21	11/15/2021	11/15/2018		1,036,078.03	1,062,251.55	26,173.52	3,800.39		2.789880739	N/A
9128285Z9	Treasuries	U S TREASURY NT 2.500% 1/31/24	01/31/2024	01/31/2019		260,898.05	269,563.41	8,665.36	2,721.75		2.391886720	N/A
9128286M7	Treasuries	U S TREASURY NT 2.250% 4/15/22	04/15/2022	04/15/2019		1,828,797.02	1,855,803.00	27,005.98	8,662.50		2.205536386	N/A
9128286U9	Treasuries	U S TREASURY NT 2.125% 5/15/22	05/15/2022	05/15/2019		2,512,869.90	2,518,012.50	5,142.60	6,757.85		2.088287899	N/A
9128286V7	Treasuries	U S TREASURY NT 2.125% 5/31/21	05/31/2021	05/31/2019		6,619,603.51	6,634,812.00	15,208.49	11,861.10		2.103398101	N/A
9128286Y1	Treasuries	U S TREASURY NT 1.750% 6/15/22	06/15/2022	06/17/2019		3,737,334.38	3,740,266.35	2,931.97	2,500.20	1.75	1.735215960	N/A
912828W71 912828Y20	Treasuries Treasuries	U S TREASURY NT 2.125% 3/31/24 U S TREASURY NT 2.625% 7/15/21	03/31/2024 07/15/2021	03/31/2017 07/16/2018		257,623.44 249,619.14	264,347.20 254,327.50	6,723.76 4,708.36	1,388.80 3,027.45	2.13	2.062486048 2.572344116	N/A N/A
912020120	rreasuries	U 3 I NEASUNT INI 2.025% 1/15/21	07/15/2021	07/16/2016		249,619.14	254,527.50	4,700.30	3,027.45	2.03	2.572344116	IN/A
						52,701,788.26	53,113,466.20	410,851.96	224,865.79			



				arter ended June	30, 2019							
Account Nun	nber: 001050990415		Name: RIVERSIDE COUNTY TRANS COMM								Short Term	Long Term
Transaction	Settlemen							Miscellaneous		Federal Tax Cost	Gain/Loss	Gain/Loss
Date	Trade Date Date	CUSI	Description	Units	Price	Commissions	SEC Fees	Fees	Net Cash Amount	Amount	Amount	Amount
			INTEREST EARNED ON CALIFORNIA ST 2.800% 4/01/21 \$1 PV ON	l .								
04/01/2019			AO 500000.0000 SHARES DUE 4/1/2019	-	-	-	-	-	7,000.00	-	-	-
04/01/2019	04/01/2019 04/01/201	9 31846V2	93 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	37,456.25	1.00	-	-	-	(37,456.25)	37,456.25	-	
24/04/0242		0404010	INTEREST EARNED ON FIRST AM GOVT OB FD CL Y UNIT ON 0.0000						554.00			
04/01/2019		31846V2	93 SHARES DUE 3/31/2019 INTEREST FROM 3/1/19 TO 3/31/19 INTEREST EARNED ON SAN MARCOS CA REDEV 2.000% 10/01/20 \$1	•	-	-	-	-	551.06	•	-	-
04/01/2019		79876CE	Q0 PV ON 110000.0000 SHARES DUE 4/1/2019	_	_	_	_	_	1,100.00	_		_
04/01/2019		7907001	INTEREST EARNED ON U.S. TREASURY NT 2.750% 9/30/20 \$1 PV						1,100.00			
04/01/2019		9128285	32 ON 2135000.0000 SHARES DUE 3/31/2019		_	_	_		29,356.25	_	_	_
04/02/2019	43557 4	3557 31846V2		551.06	1.00	-	-	-	(551.06)	551.06	-	
04/03/2019	04/03/2019 04/03/201	9 31846V2	03 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	38,255.39	1.00	-	-	-	(38,255.39)	38,255.39	-	-
			SOLD PAR VALUE OF U S TREASURY NT 2.500% 1/31/21									
			/CITIGROUP GLOBAL MARKETS INC./4,729,000 PAR VALUE AT									
04/03/2019	43556 4	3558 9128285		(4,729,000.00)	1.00	-	-	-	4,741,413.63	(4,727,422.18)	13,991.45	
04/02/2010	04/02/201	010000	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 2.500% 1/31/21						20,248.48			
04/03/2019	04/03/201	9 9120200	PURCHASED PAR VALUE OF U S TREASURY NT 2.250% 3/31/21	•	-	-	-	-	20,240.40	•	-	-
			/CITIGROUP GLOBAL MARKETS INC./4,729,000 PAR VALUE AT									
04/03/2019	43556 4	3558 912828C		4,729,000.00	1.00	_	_	_	(4,722,534.57)	4,722,534.57	_	_
0.1700/2010	10000	0000 0120200	PAID ACCRUED INTEREST ON PURCHASE OF U.S. TREASURY NT	1,720,000.00	1.00				(1,722,001.07)	1,7 22,00 1.07		
04/03/2019	4	3558 912828C	57 2.250% 3/31/21		-	-	-		(872.15)			_
04/05/2019	04/05/2019 04/05/201		03 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	3,668.20	1.00	-	-	-	(3,668.20)	3,668.20	-	-
			ACCREDITED DISCOUNT ON U S TREASURY NT 2.500% 2/28/21									
04/05/2019		9128286	D7 CURRENT YEAR OID	-	-	-	-	-	-	788.66	-	-
			ACCREDITED DISCOUNT ON U S TREASURY NT 2.500% 2/28/21									
04/05/2019		9128286	O7 CURRENT YEAR ACQ. PREMIUM OID	-	-	-	-	-	-	(788.14)	-	-
			SOLD PAR VALUE OF U S TREASURY NT 2.500% 2/28/21 /BMO									
04/05/2019	43558 4	EEN 012020E	D7 CAPITAL MARKETS CORP/BONDS/260,000 PAR VALUE AT 100.28125	% (260,000.00)	1.00				260.731.25	(259,888.34)	842.91	
34/03/2013	40000 4	3300 3120200	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT	78 (200,000.00)	1.00				200,731.23	(233,000.34)	042.31	
04/05/2019	04/05/201	9 9128286	O7 2.500% 2/28/21	_	-	_	_	_	635.87	_	_	_
	2 ., 2 2, 2 2		PURCHASED PAR VALUE OF U S TREASURY NT 2.125% 3/31/24									
			/BMO CAPITAL MARKETS CORP/BONDS/260,000 PAR VALUE AT									
04/05/2019	43558 4	3560 912828V	71 99.08593846 %	260,000.00	0.99	-	-	-	(257,623.44)	257,623.44	-	-
			PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT									
04/05/2019	4	3560 912828V	71 2.125% 3/31/24	-	-	-	-	-	(75.48)	-	-	
			INTEREST EARNED ON CITIBANK CREDIT 1.920% 4/07/22 \$1 PV C									
04/08/2019		172055	2208.0000 SHARES DUE 4/7/2019 \$0.00960/PV ON 230,000.00 PV DUB5 4/ 7/19	JE					2,208.00			
04/08/2019	43563 4	3563 31846V2		2,208.00	1.00				(2,208.00)	2,208.00		
04/09/2019			03 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	19,622.57	1.00	-			(19,622.57)	19,622.57		_
			SOLD PAR VALUE OF U.S. TREASURY NT 2.500% 1/15/22 /BMO	,					(10,022.01)			
			CAPITAL MARKETS CORP/BONDS/2,490,000 PAR VALUE AT									
04/09/2019	04/05/2019 04/09/201	9 9128285	/8 100.4843751 %	(2,490,000.00)	1.00	-	-	-	2,502,060.94	(2,484,430.86)	17,630.08	-
			RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT									
04/09/2019	4	3564 9128285		-	-	-	-	-	14,444.75	-	-	
			PURCHASED PAR VALUE OF U S TREASURY NT 2.375% 3/15/22									
04/09/2019	04/05/2019 04/09/201	0 0120206	/BMO CAPITAL MARKETS CORP/BONDS/2,490,000 PAR VALUE AT 100.2187502 %	2,490,000.00	1.00				(2,495,446.88)	2,495,446.88		
J4/09/2019	04/05/2019 04/09/201	9 9120200	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT	2,490,000.00	1.00	-		-	(2,495,446.00)	2,495,446.00	-	
04/09/2019	4	3564 9128286	H8 2.375% 3/15/22		_	_	-		(4,017.49)	_	_	_
	•		INTEREST EARNED ON WALMART STORES INC 1.750% 10/09/19 \$1						(1,011110)			
04/09/2019		9311420	Y6 PV ON 295000.0000 SHARES DUE 4/9/2019	-	-	-	-	-	2,581.25	-	-	-
			PURCHASED PAR VALUE OF CONNECTICUT ST SER A 2.921% 4/15/3									
04/11/2019	43553 04/11/201		M5 /BARCLAYS CAPITAL INC. FIXED IN/200,000 PAR VALUE AT 100 %	200,000.00	1.00	-	-	-	(200,000.00)	200,000.00	-	
04/11/2019	04/11/2019 04/11/201	9 31846V2	03 SOLD UNITS OF FIRST AM GOVT OB FD CL Y INTEREST EARNED ON F H L B DEB 3.000% 10/12/21 \$1 PV ON	(200,000.00)	1.00	-	-	-	200,000.00	(200,000.00)	-	
04/12/2019		313045	INTEREST EARNED ON F H L B DEB 3.000% 10/12/21 \$1 PV ON B9 620000.0000 SHARES DUE 4/12/2019						9,300.00	_		
04/12/2019	04/12/2019 04/12/201		03 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	9,300.00	1.00		-		(9,300.00)	9,300.00		
., , , L, LO 10	3.,.L/L010 0-1/12/201	010-012	INTEREST EARNED ON BANK OF NY MTN 2.500% 4/15/21 \$1 PV C		1.00				(0,000.00)	0,000.00		
04/15/2019		06406FA	A1 750000.0000 SHARES DUE 4/15/2019	-	-	-	-	-	9,375.00	-	-	-
			AMORTIZED PREMIUM ON BANK OF NY MTN 2.500% 4/15/21									
04/15/2019			A1 CURRENT YEAR AMORTIZATION	-	-	-	-	-	-	(817.44)	-	
04/15/2019	43570 04/15/201	9 31846V2	03 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	206,830.32	1.00	-	-	-	(206,830.32)	206,830.32	-	-
			INTEREST EARNED ON JOHN DEERE OWNER 1.780% 4/15/21 \$1 F									
04/15/2010		47707V	ON 306.7200 SHARES DUE 4/15/2019 \$0.00148/PV ON 206,779.40 P	V .					206.70			
04/15/2019	43570 4		C1 DUE 4/15/19 C1 PAID DOWN PAR VALUE OF JOHN DEERE OWNER 1.780% 4/15/21	(20,450.20)	-	-	-	-	306.72 20,450.20	(20,447.29)	-	2.91
J - /13/2019	40070 4	3310 41101XP	INTEREST EARNED ON JOHN DEERE OWNER 2.910% 7/17/23 \$1 F		-	-	-	-	20,430.20	(20,447.29)		2.51
			ON 672.5300 SHARES DUE 4/15/2019 \$0.00259/PV ON 260,000.00 P									
04/15/2019		47789JA	D8 DUE 4/15/19	-	-	-	-	-	672.53	-	-	-
				6/								

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Account Nur	mbor: 0010E000041E			i ended June	30, 2013							
Account Nur	mber: 001050990415		Name: RIVERSIDE COUNTY TRANS COMM								Short Term	Long Term
Transaction	Settlement							Miscellaneous		Federal Tax Cost	Gain/Loss	Gain/Loss
Date	Trade Date Date	CUSIP	Description INTEREST EARNED ON MERCEDES BENZ AUTO 1,790% 4/15/20 \$1	Units	Price	Commissions	SEC Fees	Fees	Net Cash Amount	Amount	Amount	Amount
			PV ON 374.9400 SHARES DUE 4/15/2019 \$0.00149/PV ON 251,352.63									
04/15/2019		58769DAD2	PV DUE 4/15/19	_	_	_	_	_	374.94	_	_	_
04/15/2019	04/15/2019 04/15/2019	58769DAD2	PAID DOWN PAR VALUE OF MERCEDES BENZ AUTO 1.790% 4/15/20	(74,181.01)	-	-	-	-	74,181.01	(74,179.32)	-	1.69
			INTEREST EARNED ON NISSAN AUTO LEASE 3.250% 9/15/21 \$1 PV									
04/15/2019		65478BAD3	ON 541.6700 SHARES DUE 4/15/2019 \$0.00271/PV ON 200,000.00 PV DUE 4/15/19				_		541.67			_
04/13/2013		03470DAD3	INTEREST EARNED ON NISSAN AUTO 3.220% 6/15/23 \$1 PV ON						341.07			
			1207.5000 SHARES DUE 4/15/2019 \$0.00268/PV ON 450,000.00 PV									
04/15/2019		65478NAD7	DUE 4/15/19	-	-	-	-	-	1,207.50	-	-	-
			INTEREST EARNED ON NISSAN AUTO LEASE 2.050% 9/15/20 \$1 PV									
04/15/2019		65479BAD2	ON 375.8300 SHARES DUE 4/15/2019 \$0.00171/PV ON 220,000.00 PV DUE 4/15/19				_		375.83			
0-1/10/2010		004700700	INTEREST EARNED ON NISSAN AUTO 2.900% 10/16/23 \$1 PV ON						070.00			
			773.3300 SHARES DUE 4/15/2019 \$0.00242/PV ON 320,000.00 PV DUE									
04/15/2019		65479KAD2		-	-	-	-	-	773.33	-	-	-
04/15/2019		7072001 D2	INTEREST EARNED ON SAN DIEGO CA PUBLIC 2.698% 10/15/19 \$1 PV ON 500000.0000 SHARES DUE 4/15/2019						6,745.00			
04/15/2019		797299LN3	INTEREST EARNED ON SAN DIEGO CA PUBLIC 2.994% 10/15/21 \$1 PV	-	-	-	-	-	6,745.00	-	-	-
04/15/2019		797299LT9	ON 200000.0000 SHARES DUE 4/15/2019	-	-	-	-	-	2,994.00	-	-	-
			INTEREST EARNED ON TOYOTA AUTO 1.760% 7/15/21 \$1 PV ON						,,,,			
			706.1900 SHARES DUE 4/15/2019 \$0.00147/PV ON 481,494.86 PV DUE						=00.40			
04/15/2019 04/15/2019	43570 04/15/2019	89190BAD0	4/15/19 PAID DOWN PAR VALUE OF TOYOTA AUTO 1.760% 7/15/21	(34,849.57)	-	-	-	-	706.19 34,849.57	(34,846.90)	-	2.67
04/15/2019	43370 04/13/2019	09190BAD0	INTEREST EARNED ON TOYOTA AUTO 1.730% 2/16/21 \$1 PV ON	(34,049.57)	-	-			34,049.57	(34,046.90)		2.07
			376.6500 SHARES DUE 4/15/2019 \$0.00144/PV ON 261,259.67 PV DUE									
04/15/2019		89238MAD0		-	-	-	-	-	376.65	-	-	-
04/15/2019	04/15/2019 04/15/2019	89238MAD0	PAID DOWN PAR VALUE OF TOYOTA AUTO 1.730% 2/16/21	(24,999.13)	-	-	-	-	24,999.13	(24,996.19)	-	2.94
			INTEREST EARNED ON TOYOTA AUTO 2.910% 7/17/23 \$1 PV ON									
04/15/2019		89239AAD5	824.5000 SHARES DUE 4/15/2019 \$0.00243/PV ON 340,000.00 PV DUE 4/15/19			_	_		824.50		_	_
0-1/10/2010		00200717120	INTEREST EARNED ON USAA AUTO OWNER 1.700% 5/17/21 \$1 PV						024.00			
			ON 161.7800 SHARES DUE 4/15/2019 \$0.00142/PV ON 114,200.91 PV									
04/15/2019	10550 0111510010		DUE 4/15/19	- (10.100.50)	-	-	-	-	161.78	-	-	-
04/15/2019	43570 04/15/2019	90290AAC1	PAID DOWN PAR VALUE OF USAA AUTO OWNER 1.700% 5/17/21 INTEREST EARNED ON U S TREASURY NT 2.875% 10/15/21 \$1 PV	(12,108.52)	-	-	-	-	12,108.52	(12,107.24)	-	1.28
04/15/2019		9128285F3	ON 1030000.0000 SHARES DUE 4/15/2019	_	_	_	_	-	14,806.25	_	-	_
0.0.10.000			INTEREST EARNED ON F H L B DEB 3.360% 10/18/22 \$1 PV ON						,			
04/18/2019		3130AF4M6	255000.0000 SHARES DUE 4/18/2019	-	-	-	-	-	4,284.00	-	-	-
0.4/4.0/004.0		0400454140	ACCREDITED DISCOUNT ON F H L B DEB 3.360% 10/18/22							202 52		
04/18/2019		3130AF4M6	CURRENT YEAR MARKET DISCOUNT	-	-	-	-	-	-	382.50	-	-
04/18/2019	43573 04/18/2019	3130AF4M6	FULL CALL PAR VALUE OF F H L B DEB 3.360% 10/18/22 /CALLS/	(255,000.00)	1.00	_	_	_	255,000.00	(255,000.00)	_	_
0 0 7 0 1 2 0 7 0	10010 0 1110 2010			(=00,000.00)						(===,====)		
04/18/2019	43573 4357	3 3134GSQ57	FULL CALL PAR VALUE OF F H L M C M T N 3.000% 1/18/22 /CALLS/	(260,000.00)	1.00	-	-	-	260,000.00	(260,000.00)	-	-
0.4/4.0/004.0		010100057	INTEREST EARNED ON F H L M C M T N 3.000% 1/18/22 \$1 PV ON						4.050.00			
04/18/2019 04/18/2019	43573 04/18/2019		260000.0000 SHARES DUE 4/18/2019 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	1,950.00	1.00	-	-	-	1,950.00 (1,950.00)	1,950.00	-	-
04/18/2019	04/18/2019 04/18/2019		SOLD UNITS OF FIRST AM GOVT OB FD CL Y	(133,645.13)	1.00	-	-	-	133,645.13	(133,645.13)	-	-
J		2.2.01200	INTEREST EARNED ON HONDA AUTO 1.790% 9/20/21 \$1 PV ON	(,5.0)					. 55,5 .5.10	()		
1			223.7500 SHARES DUE 4/18/2019 \$0.00149/PV ON 150,000.00 PV DUE									
04/18/2019		43814PAC4		-	-	-	-	-	223.75	-	-	-
			PURCHASED PAR VALUE OF U S TREASURY NT 2.250% 4/15/22 /NATWEST MKTS SECS/FIXED INCOME/655,000 PAR VALUE AT									
04/18/2019	43567 4357	3 9128286M7	·	655,000.00	1.00	_		_	(653,032.08)	653,032.08	_	_
	1001		PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT	,	50				(-11,112,00)			
04/18/2019	4357	3 9128286M7	2.250% 4/15/22	-	-	-	-	-	(120.80)	-	-	-
			INTEREST EARNED ON BMW VEHICLE LEASE 2.070% 10/20/20 \$1 PV									
04/22/2019		05584PADQ	ON 172.5000 SHARES DUE 4/20/2019 \$0.00173/PV ON 100,000.00 PV DUE 4/20/19						172.50		_	
04/22/2019	04/22/2019 04/22/2019		PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	9,725.38	1.00	-	-	-	(9,725.38)	9,725.38	-	-
			INTEREST EARNED ON WELLS FARGO MTN 3.625% 10/22/21 \$1 PV	.,	50				(2,: 22.00)	2,: 20:00		
04/22/2019			ON 530000.0000 SHARES DUE 4/22/2019	-	-	-	-	-	9,552.88	-	-	-
04/23/2019	43578 4357	8 31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	6,652.98	1.00	-	-	-	(6,652.98)	6,652.98	-	-
04/23/2019		9033111004	INTEREST EARNED ON US BANK NA MTN 2.050% 10/23/20 \$1 PV ON 250000.0000 SHARES DUE 4/23/2019	_					2,562.50	_		
07/20/2019		3033 II IING4	INTEREST EARNED ON WELLS FARGO MTN 3.27238% 7/23/21 \$1 PV	-	-	-		-	2,502.50	-	-	-
04/23/2019			ON 500000.0000 SHARES DUE 4/23/2019				-		4,090.48			
04/24/2019	04/24/2019 04/24/2019	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	2,137.03	1.00	-	-	-	(2,137.03)	2,137.03	-	-
04/04/0010		0115011100	INTEREST EARNED ON US BANCORP MTN 3.41925% 1/24/22 \$1 PV						0.407.00			
04/24/2019		91159HHQ6	ON 250000.0000 SHARES DUE 4/24/2019	· 	-	-	-	-	2,137.03	-	-	-



Account Num	hor: 0010E000011E			er erided Julie	30, 2013							
Transaction	nber: 001050990415 Settlement		Name: RIVERSIDE COUNTY TRANS COMM					Miscellaneous		Federal Tax Cost	Short Term Gain/Loss	Long Term Gain/Loss
Date	Trade Date Date	CUSIP	Description AMODELIZED PREMIUM ON HIS PANICOPE METAL OF ALCOHOL.	Units	Price	Commissions	SEC Fees	Fees	Net Cash Amount	Amount	Amount	Amount
04/24/2019		91159HHO6	AMORTIZED PREMIUM ON US BANCORP MTN 3.41925% 1/24/22 CURRENT YEAR AMORTIZATION			_				(135.56)	_	
04/24/2013		3113311100	TRUST FEES COLLECTED CHARGED FOR PERIOD 03/01/2019 THRU							(133.30)		
04/25/2019			03/31/2019 COLLECTED BY DISBURSEMENT	-	-	-	-	-	(544.85)	-	-	-
			INTEREST EARNED ON BMW VEHICLE OWNER 1.160% 11/25/20 \$1									
04/25/2019		055920400	PV ON 128.9300 SHARES DUE 4/25/2019 \$0.00097/PV ON 133,378.84 PV DUE 4/25/19						128.93			
04/23/2019		03302QAD9	FV DOL 4/23/19	-		-		-	120.93	-		
04/25/2019	43580 4358	0 05582QAD9	PAID DOWN PAR VALUE OF BMW VEHICLE OWNER 1.160% 11/25/20	(23,329.63)	-	-	-	-	23,329.63	(23,329.52)	-	0.11
			INTEREST EARNED ON F N M A GTD REMIC 3.560% 9/25/21 \$1 PV									
04/25/2019		3136B1XP4	ON 500.7700 SHARES DUE 4/25/2019 \$0.00297/PV ON 168,800.19 PV DUE 4/25/19			_			500.77		_	_
0-1/20/2010		010001741 4	AMORTIZED PREMIUM ON F N M A GTD REMIC 3.560% 9/25/21						500.77			
04/25/2019			CURRENT YEAR AMORTIZATION	-	-	-	-	-	-	(83.67)	-	-
04/25/2019	04/25/2019 04/25/2019	3136B1XP4	PAID DOWN PAR VALUE OF F N M A GTD REMIC 3.560% 9/25/21	(3,231.74)	-	-	-	-	3,231.74	(3,277.42)	-	(45.68)
04/25/2019		3136B1YP/	INTEREST EARNED ON F N M A GTD REMIC 3.560% 9/25/21 \$1 PV ON 168800.1900 SHARES DUE 4/25/2019 PEN PAYMENT	_	_	_		_	9.02	_		_
04/23/2013		3130B1X1 4	INTEREST EARNED ON F H L M C MLTCL MTG 1.780% 7/25/19 \$1 PV						3.02			
			ON 36.2900 SHARES DUE 4/25/2019 \$0.00148/PV ON 24,463.91 PV									
04/25/2019		3137BNN26	DUE 4/25/19	-	-	-	-	-	36.29	-	-	-
04/25/2019		2127011126	AMORTIZED PREMIUM ON F H L M C MLTCL MTG 1.780% 7/25/19 CURRENT YEAR AMORTIZATION							(6.40)		
04/25/2019	04/25/2019 04/25/2019		PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 1.780% 7/25/19	(11,542.50)	86.70	-	-	-	11,542.50	(11,551.36)	-	(8.86)
			INTEREST EARNED ON F H L M C MLTCL 2.78006% 2/25/23 \$1 PV ON	(,,					,	(,,		(2.2.)
			429.5000 SHARES DUE 4/25/2019 \$0.00232/PV ON 185,391.78 PV DUE									
04/25/2019 04/25/2019	43580 04/25/2019	3137FGZN8	4/25/19 PAID DOWN PAR VALUE OF F.H.L.M.C.MLTCL 2.78006% 2/25/23	(12,448.73)	-	-	-	-	429.50 12,448.73	(12,448.73)	-	-
04/23/2019	43300 04/23/2019	313/1 GZN0	INTEREST EARNED ON F H L M C MLTCL 2.83173% 2/25/23 \$1 PV ON	(12,440.73)		-		-	12,440.73	(12,440.73)		
			471.9500 SHARES DUE 4/25/2019 \$0.00236/PV ON 200,000.00 PV DUE									
04/25/2019		3137FJXN4		-	-	-	-	-	471.95	-	-	
			INTEREST EARNED ON F H L M C MLTCL MTG 3.454% 5/25/23 \$1 PV ON 1876.7600 SHARES DUE 4/25/2019 \$0.00535/PV ON 350,597.22 PV									
04/25/2019		3137FJYA1	DUE 4/25/19	_	-	-	_	_	1,876.76	_	_	_
04/25/2019	43580 04/25/2019		PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 3.454% 5/25/23	(31,349.84)	0.08	-	-	-	31,349.84	(31,348.99)	0.85	-
04/25/2019	04/25/2019 04/25/2019			44,814.41	1.00	-	-	-	(44,814.41)	44,814.41	-	-
04/25/2019	43580 4358	0 31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y INTEREST EARNED ON PROCTER GAMBLE CO 1.750% 10/25/19 \$1	41,308.90	1.00	-	-	-	(41,308.90)	41,308.90	-	-
04/25/2019		742718EZ8	PV ON 150000.0000 SHARES DUE 4/25/2019	_	-	-	_		1,312.50		_	_
04/30/2019	04/30/2019 04/30/2019	31846V203	SOLD UNITS OF FIRST AM GOVT OB FD CL Y	(363,721.99)	1.00	-	-	-	363,721.99	(363,721.99)	-	-
			PURCHASED PAR VALUE OF U S TREASURY NT 1.750% 11/30/19									
04/30/2019	04/25/2019 04/30/2019	9128283H1	/CITIGROUP GLOBAL MARKETS INC./370,000 PAR VALUE AT 99.57812432 %	370,000.00	1.00				(368,439.06)	368,439.06		_
0 1/00/2010	0 1120/2010 0 1100/2010	0120200111	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT	070,000.00	1.00				(888, 188.88)	000,100.00		
04/30/2019	4358	5 9128283H1	1.750% 11/30/19	-	-	-	-	-	(2,686.06)	-	-	-
04/30/2019		010000501	INTEREST EARNED ON U S TREASURY NT 2.875% 10/31/20 \$1 PV ON 515000.0000 SHARES DUE 4/30/2019						7,403.13			
04/30/2019		912020301	AMORTIZED PREMIUM ON U S TREASURY NT 2.875% 10/31/20	-	-	-	-	-	7,403.13	-	-	-
04/30/2019		9128285G1	CURRENT YEAR AMORTIZATION	-	-	-	-	-	-	(43.41)	-	-
			INTEREST EARNED ON CALIFORNIA ST DEPT 1.713% 5/01/21 \$1 PV									
05/01/2019		13066VTV5	ON 908.9300 SHARES DUE 5/1/2019 \$0.00857/PV ON 106,121.11 PV DUE 5/1/19	_		_			908.93	_		
05/01/2019	43586 4358		PAID DOWN PAR VALUE OF CALIFORNIA ST DEPT 1.713% 5/01/21	(2,205.90)	-	-	-	-	2,205.90	(2,183.69)	-	22.21
			INTEREST EARNED ON CALIFORNIA ST 1.982% 11/01/19 \$1 PV ON	(, ,					,	(,,		
05/01/2019		13077CT38	130000.0000 SHARES DUE 5/1/2019	-	-	-	-	-	1,288.30	-	-	-
05/01/2019		13077CT38	AMORTIZED PREMIUM ON CALIFORNIA ST 1.982% 11/01/19 CURRENT YEAR AMORTIZATION			_				(72.02)		
03/01/2013		130770130	INTEREST EARNED ON CENTURY HOUSING CORP 3.824% 11/01/20 \$1							(12.02)		_
05/01/2019			PV ON 110000.0000 SHARES DUE 5/1/2019	-	-	-	-	-	981.49	-	-	-
05/01/2019	05/01/2019 05/01/2019	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	7,147.42	1.00	-	-	-	(7,147.42)	7,147.42	-	-
05/01/2019		31846V203	INTEREST EARNED ON FIRST AM GOVT OB FD CL Y UNIT ON 0.0000 SHARES DUE 4/30/2019 INTEREST FROM 4/1/19 TO 4/30/19			_			673.90	_		
23/01/2010		3.3.01200	INTEREST EARNED ON SACRAMENTO CA 2.712% 11/01/19 \$1 PV						070.30			
05/01/2019			ON 130000.0000 SHARES DUE 5/1/2019	-	-	-	-	-	1,762.80	-	-	-
05/02/2019 05/06/2019	05/02/2019 05/02/2019 43591 05/06/2019		PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	673.90 47,235.86	1.00	-	-	-	(673.90) (47,235.86)	673.90 47,235.86	-	-
03/00/2019	40001 00/00/2019	310401203	SOLD PAR VALUE OF U.S. TREASURY NT 1.500% 8/15/20	47,233.00	1.00	-	-	<u> </u>	(47,200.86)	47,233.00	-	
			/CITIGROUP GLOBAL MARKETS INC./1,458,000 PAR VALUE AT									
05/06/2019	43587 4359	1 9128282Q2	98.86718724 %	(1,458,000.00)	0.99	-	-	-	1,441,483.59	(1,457,105.41)	-	(15,621.82)
05/06/2010	05/06/0040	01202020	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 1.500% 8/15/20						4 000 45			
05/06/2019	05/06/2019	3120202 U 2	ACCREDITED DISCOUNT ON U S TREASURY NT 1.750% 11/30/19	<u> </u>		-	-	-	4,833.15	-		
05/06/2019		9128283H1	MARKET DISCOUNT		-	-	-	-	-	43.76		-

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			Quarte	er ended June	30, 2019							
Transaction	nber: 001050990415 Settlement		Name: RIVERSIDE COUNTY TRANS COMM					Miscellaneous		Federal Tax Cost	Short Term Gain/Loss	Long Term Gain/Loss
Date	Trade Date Date	CUSIP	Description SOLD PAR VALUE OF U S TREASURY NT 1.750% 11/30/19	Units	Price	Commissions	SEC Fees	Fees	Net Cash Amount	Amount	Amount	Amount
			/CITIGROUP GLOBAL MARKETS INC./370,000 PAR VALUE AT									
5/06/2019	05/02/2019 05/06/2019	9128283H1	99.60937568 % RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT	(370,000.00)	1.00	-	-	-	368,554.69	(368,482.82)	71.87	-
5/06/2019	05/06/2019	9128283H1	1.750% 11/30/19		-	-	-	-	2,792.79	-	-	-
			SOLD PAR VALUE OF U S TREASURY NT 2.625% 8/31/20 /NATWEST									
05/06/2019	43587 4359	1 9128284Y3	MKTS SECS/FIXED INCOME/3,820,000 PAR VALUE AT 100.27734372 % RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT	(3,820,000.00)	1.00	-	-	<u> </u>	3,830,594.53	(3,816,830.08)	13,764.45	-
05/06/2019	05/06/2019	9128284Y3	2.625% 8/31/20 AMORTIZED PREMIUM ON U S TREASURY NT 2.500% 2/15/22	-	-	-	-	-	18,256.59	-	-	-
05/06/2019		9128286C9	CURRENT YEAR AMORTIZATION SOLD PAR VALUE OF U S TREASURY NT 2.500% 2/15/22 /MLPFS	-	-	-	-	-	-	(42.11)	-	
05/06/2019	43586 4359	1 9128286C9	INC/FIXED INCOME/1,175,000 PAR VALUE AT 100.71874979 %	(1,175,000.00)	1.01	-	-		1,183,445.31	(1,174,933.67)	8,511.64	-
05/06/2019	05/06/2019	9128286C9	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 2.500% 2/15/22	-	-	-	-	-	6,491.71	-	-	-
			PURCHASED PAR VALUE OF U S TREASURY NT 2.250% 4/15/22									
05/06/2019	43586 4359	1 9128286M7	/MLPFS INC/FIXED INCOME/1,175,000 PAR VALUE AT 100.06510128 % PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT	1,175,000.00	1.00	-	-	-	(1,175,764.94)	1,175,764.94	-	-
05/06/2019	05/06/2019	9128286M7	2.250% 4/15/22 PURCHASED PAR VALUE OF U S TREASURY NT 2.250% 4/30/21	-	-	-	-	-	(1,516.91)	-	-	_
			/NOMURA SECURITIES/FIX INCOME/5,640,000 PAR VALUE AT									
05/06/2019	05/02/2019 05/06/2019	912828WG1	1 99.82031259 % PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT	5,640,000.00	1.00	-	-	-	(5,629,865.63)	5,629,865.63	-	-
05/06/2019 05/10/2019	05/06/2019 43595 05/10/2019		1 2.250% 4/30/21 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	2,437.50	1.00	-	-		(2,069.02) (2,437.50)	2,437.50	-	-
05/10/2019			INTEREST EARNED ON JOHNSON JOHNSON 1.950% 11/10/20 \$1 PV ON 250000.0000 SHARES DUE 5/10/2019						2,437.50	_,		
			INTEREST EARNED ON APPLE INC 1.800% 5/11/20 \$1 PV ON					<u> </u>	,			-
05/13/2019 05/13/2019	05/13/2019 05/13/2019		485000.0000 SHARES DUE 5/11/2019 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	16,826.67	1.00	-	-	-	4,365.00 (16,826.67)	- 16,826.67	-	-
05/13/2019		9128286D7	ACCREDITED DISCOUNT ON U.S. TREASURY NT 2.500% 2/28/21 CURRENT YEAR OID	_			_	-	-	803.03	_	_
05/13/2019		9128286D7	ACCREDITED DISCOUNT ON U S TREASURY NT 2.500% 2/28/21 CURRENT YEAR ACQ. PREMIUM OID	_	_	_	_	_	_	(802.45)	_	
05/15/2019		912020007	SOLD PAR VALUE OF U S TREASURY NT 2.500% 2/28/21					<u> </u>		(802.43)		-
05/13/2019	43593 05/13/2019	9128286D7	/CITIGROUP GLOBAL MARKETS INC./1,530,000 PAR VALUE AT 100.30829608 %	(1,530,000.00)	1.00		-		1,534,716.93	(1,528,908.27)	5,808.66	-
05/13/2019	05/13/2019	9128286D7	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 2.500% 2/28/21	-	-		-	-	7,691.58	-	-	_
			PURCHASED PAR VALUE OF U S TREASURY NT 2.250% 4/30/21 /CITIGROUP GLOBAL MARKETS INC./1,530,000 PAR VALUE AT									
05/13/2019	43593 05/13/2019	912828WG1	1 99.91704183 % PAID ACCRUED INTEREST ON PURCHASE OF U.S. TREASURY NT	1,530,000.00	1.00	-	-	-	(1,528,730.74)	1,528,730.74	-	-
05/13/2019	4359	8 912828WG1	1 2.250% 4/30/21	-	-	-	-	-	(1,216.10)	-	-	-
05/15/2019		06406HBM0	AMORTIZED PREMIUM ON BANK NY MELLON MTN 5.450% 5/15/19 CURRENT YEAR AMORTIZATION	_	_		-		_	(3,229.45)		_
05/15/2019	43600 4360		MATURED PAR VALUE OF BANK NY MELLON MTN 5.450% 5/15/19 242,000 PAR VALUE AT 100 %	(242,000.00)	1.00				242,000.00	(242,000.00)		
03/13/2019	43000 4300	0 004001 IDIVIC	INTEREST EARNED ON BANK NY MELLON MTN 5.450% 5/15/19 \$1 PV	(242,000.00)	1.00				242,000.00	(242,000.00)		
05/15/2019		06406HBM0	ON 242000.0000 SHARES DUE 5/15/2019 INTEREST ON 5/15/19 MATURITY	-			-		6,594.50	-		-
05/15/2019		166764AN0	INTEREST EARNED ON CHEVRON CORP 2.193% 11/15/19 \$1 PV ON 500000.0000 SHARES DUE 5/15/2019	-	_	-	_		5,482.50	-	_	_
05/15/2019		16676/ANO	AMORTIZED PREMIUM ON CHEVRON CORP 2.193% 11/15/19 CURRENT YEAR AMORTIZATION							(711.50)	_	_
05/15/2019	05/15/2019 05/15/2019		PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	464,167.96	1.00	-		-	(464,167.96)	464,167.96	-	-
05/15/2019	43600 05/15/2019	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y INTEREST EARNED ON JOHN DEERE OWNER 1.780% 4/15/21 \$1 PV	6,594.50	1.00	-	-	-	(6,594.50)	6,594.50	-	-
05/15/0010		47707VAC1	ON 276.3900 SHARES DUE 5/15/2019 \$0.00148/PV ON 186,329.20 PV						070.00			
05/15/2019 05/15/2019	05/15/2019 05/15/2019		DUE 5/15/19 PAID DOWN PAR VALUE OF JOHN DEERE OWNER 1.780% 4/15/21	(22,806.59)	-	-	-		276.39 22,806.59	(22,803.34)	-	3.2
			INTEREST EARNED ON JOHN DEERE OWNER 2.910% 7/17/23 \$1 PV ON 630.5000 SHARES DUE 5/15/2019 \$0.00243/PV ON 260,000.00 PV									
05/15/2019		47789JAD8	DUE 5/15/19 INTEREST EARNED ON LOS ANGELES CA DEPT 2.092% 5/15/20 \$1 PV	-	-	-	-	-	630.50	<u> </u>	-	-
05/15/2019		544445AZ2	ON 100000.0000 SHARES DUE 5/15/2019	-	-	-	-	-	1,046.00		-	-
			INTEREST EARNED ON MERCEDES BENZ AUTO 1.790% 4/15/20 \$1 PV ON 264.2800 SHARES DUE 5/15/2019 \$0.00149/PV ON 177,171.62									
05/15/2019		58769DAD2	PV DUE 5/15/19	-	-		-	-	264.28	-	-	-
05/15/2019	05/15/2019 05/15/2019	58769DAD2	PAID DOWN PAR VALUE OF MERCEDES BENZ AUTO 1.790% 4/15/20	(82,2 6 .79)	-	-	-	-	82,207.89	(82,206.02)	-	1.8

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Account Nun	nber: 001050990415		Name: RIVERSIDE COUNTY TRANS COMM	er enaea June	30, 2019							
			Name: RIVERSIDE GOONTT TRANS CONNIN								Short Term	Long Term
Transaction	Settlement Trade Date Date	CUSIP	Description	Units	Dring	Commissions	SEC Food	Miscellaneous Fees	Net Cash Amount	Federal Tax Cost Amount	Gain/Loss Amount	Gain/Loss
Date	Trade Date Date		INTEREST EARNED ON NISSAN AUTO LEASE 3.250% 9/15/21 \$1 PV	Offics	Price	Commissions	SEC FEES	rees	Net Casii Amount	Amount	Amount	Amount
			ON 541.6700 SHARES DUE 5/15/2019 \$0.00271/PV ON 200,000.00 PV									
05/15/2019	65		DUE 5/15/19	-	-	-	-	-	541.67	-	-	-
			INTEREST EARNED ON NISSAN AUTO 3.220% 6/15/23 \$1 PV ON									
05/15/2019	65	72NAD7	1207.5000 SHARES DUE 5/15/2019 \$0.00268/PV ON 450,000.00 PV DUE 5/15/19		_		_		1,207.50	_	_	_
03/13/2019	- 65		INTEREST EARNED ON NISSAN AUTO LEASE 2.050% 9/15/20 \$1 PV	<u> </u>	-			•	1,207.50		-	-
			ON 375.8300 SHARES DUE 5/15/2019 \$0.00171/PV ON 220,000.00 PV									
05/15/2019	65		DUE 5/15/19	-	-	-	-	-	375.83	-	-	-
			INTEREST EARNED ON NISSAN AUTO 2.900% 10/16/23 \$1 PV ON									
05/15/0010	0.5		773.3300 SHARES DUE 5/15/2019 \$0.00242/PV ON 320,000.00 PV DUE						770.00			
05/15/2019	55	5479KAD2	INTEREST EARNED ON TOYOTA AUTO 1.760% 7/15/21 \$1 PV ON	-	-	-	-	-	773.33	-	-	-
			655.0800 SHARES DUE 5/15/2019 \$0.00147/PV ON 446,645.29 PV DUE									
05/15/2019	89	9190BAD0		-	-	-	-	-	655.08	-	-	-
05/15/2019	43600 43600 89	9190BAD0	PAID DOWN PAR VALUE OF TOYOTA AUTO 1.760% 7/15/21	(34,596.61)	-	-	-	-	34,596.61	(34,593.96)	-	2.65
			INTEREST EARNED ON TOYOTA AUTO 1.730% 2/16/21 \$1 PV ON									
05/15/0010	00		340.6100 SHARES DUE 5/15/2019 \$0.00144/PV ON 236,260.54 PV DUE						040.04			
05/15/2019 05/15/2019		9238MAD0	PAID DOWN PAR VALUE OF TOYOTA AUTO 1.730% 2/16/21	(24,239.63)	-	-	-	-	340.61 24,239.63	(24,236.78)	-	2.85
03/13/2019	03/13/2019 03/13/2019 09		INTEREST EARNED ON TOYOTA AUTO 2.910% 7/17/23 \$1 PV ON	(24,239.03)				•	24,239.03	(24,230.76)		2.00
			824.5000 SHARES DUE 5/15/2019 \$0.00243/PV ON 340,000.00 PV DUE									
05/15/2019	89	9239AAD5	5/15/19	-	-	-	-	-	824.50	-	-	-
			INTEREST EARNED ON USAA AUTO OWNER 1.700% 5/17/21 \$1 PV									
.==			ON 144.6300 SHARES DUE 5/15/2019 \$0.00142/PV ON 102,092.39 PV									
05/15/2019			DUE 5/15/19 PAID DOWN PAR VALUE OF USAA AUTO OWNER 1,700% 5/17/21	(10,100,71)	-	-	-	-	144.63	(10.100.40)	-	- 1.00
05/15/2019	43600 43600 90		INTEREST EARNED ON U.S. TREASURY NT 2.625% 5/15/21 \$1 PV	(12,193.71)	-	-		-	12,193.71	(12,192.42)	-	1.29
05/15/2019	91		ON 890000.0000 SHARES DUE 5/15/2019	_	_	-	_		11,681.25	_	_	_
00,10,2010			INTEREST EARNED ON U S TREASURY NT 2.875% 11/15/21 \$1 PV						,			
05/15/2019	91		ON 1035000.0000 SHARES DUE 5/15/2019	-	-	-	-	-	14,878.13	-	-	-
			AMORTIZED PREMIUM ON U S TREASURY NT 2.875% 11/15/21									
05/15/2019	91		CURRENT YEAR AMORTIZATION INTEREST EARNED ON UNIV OF CALIFORNIA 1.877% 5/15/20 \$1 PV	-	-	-	-	-	•	(133.19)	-	-
05/15/2019	91		ON 90000.0000 SHARES DUE 5/15/2019						844.65	_		_
00/10/2010			INTEREST EARNED ON UNIV OF CALIFORNIA 2.112% 5/15/21 \$1 PV						011.00			
05/15/2019	91		ON 140000.0000 SHARES DUE 5/15/2019	-	-	-	-	-	1,478.40	-	-	-
			INTEREST EARNED ON UNIV OF CA 3.283% 5/15/22 \$1 PV ON									
05/15/2019	91		285000.0000 SHARES DUE 5/15/2019	-	-	-	-	-	4,678.28	-	-	-
05/15/0010	0.1		AMORTIZED PREMIUM ON UNIV OF CA 3.283% 5/15/22 CURRENT YEAR AMORTIZATION							(07.70)		
05/15/2019	91		INTEREST EARNED ON BMW VEHICLE LEASE 2.070% 10/20/20 \$1 PV	-	-	-	-	-	-	(97.73)	-	-
			ON 172.5000 SHARES DUE 5/20/2019 \$0.00173/PV ON 100,000.00 PV									
05/20/2019	05		DUE 5/20/19	-	-	-	-	-	172.50	-	-	-
05/20/2019	43605 43605 31		PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	9,642.26	1.00	-	-	-	(9,642.26)	9,642.26	-	-
			INTEREST EARNED ON HONDA AUTO 1.790% 9/20/21 \$1 PV ON									
05/00/0010	40		223.7500 SHARES DUE 5/18/2019 \$0.00149/PV ON 150,000.00 PV DUE						000.75			
05/20/2019 05/20/2019		8814PAC4	PAID DOWN PAR VALUE OF HONDA AUTO 1.790% 9/20/21	(9,246.01)	-	-	-	-	223.75 9,246.01	(9,245.01)	-	1.00
05/21/2019			SOLD UNITS OF FIRST AM GOVT OB FD CL Y	(315,662.85)	1.00		-		315,662.85	(315,662.85)	-	-
,			PURCHASED PAR VALUE OF U S TREASURY NT 2.250% 4/30/21	(= =,,=====)						(= 5,552.50)		
			/NOMURA SECURITIES/FIX INCOME/315,000 PAR VALUE AT									
05/21/2019	43605 05/21/2019 91		100.08203175 %	315,000.00	1.00	-	-	-	(315,258.40)	315,258.40	-	-
0E/01/0010	0F/01/0010 01		PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT						(404.45)			
05/21/2019	05/21/2019 91		2.250% 4/30/21 PURCHASED PAR VALUE OF CITIBANK NA 2.844% 5/20/22	-	-	-	-	-	(404.45)	-	-	-
05/22/2019	43600 05/22/2019 17		/CITIGROUP GLOBAL MARKETS INC./260,000 PAR VALUE AT 100 %	260,000.00	1.00	_		-	(260,000.00)	260,000.00	_	_
05/22/2019			SOLD UNITS OF FIRST AM GOVT OB FD CL Y	(260,000.00)	1.00	-	-	-	260,000.00	(260,000.00)	-	-
			TRUST FEES COLLECTED CHARGED FOR PERIOD 04/01/2019 THRU									
05/24/2019	05/04/0040 05/5		04/30/2019 COLLECTED BY DISBURSEMENT		-	-	-	-	(546.54)		-	-
05/24/2019	05/24/2019 05/24/2019 31		SOLD UNITS OF FIRST AM GOVT OB FD CL Y	(546.54)	1.00	-	-	-	546.54	(546.54)	-	-
			INTEREST EARNED ON BMW VEHICLE OWNER 1.160% 11/25/20 \$1 PV ON 106.3800 SHARES DUE 5/25/2019 \$0.00097/PV ON 110.049.21									
05/28/2019	05		PV DUE 5/25/19	_	_	_		-	106.38	-	_	_
72.22.20.0	- 00											
05/28/2019	05/25/2019 05/28/2019 05		PAID DOWN PAR VALUE OF BMW VEHICLE OWNER 1.160% 11/25/20	(21,713.48)	-	-	-	-	21,713.48	(21,713.38)	-	0.10
			INTEREST EARNED ON F N M A GTD REMIC 3.560% 9/25/21 \$1 PV									
0E/00/0010	0.4		ON 491.1900 SHARES DUE 5/25/2019 \$0.00297/PV ON 165,568.45 PV						404.40			
05/28/2019	31		DUE 5/25/19 AMORTIZED PREMIUM ON F N M A GTD REMIC 3.560% 9/25/21	-	-	-	-	-	491.19	-	-	-
05/28/2019	31		CURRENT YEAR AMORTIZATION	-	-	-		-		(79.42)	-	_
05/28/2019			PAID DOWN PAR VALUE OF F N M A GTD REMIC 3.560% 9/25/21	(2,319.74)	-	-	-	-	2,319.74	(2,351.42)	-	(31.68)
				60								

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			Quarte	er ended June	30, 2019							
Account Nun	nber: 001050990415		Name: RIVERSIDE COUNTY TRANS COMM								Short Term	Laur Taum
Transaction	Settlement							Miscellaneous		Federal Tax Cost	Gain/Loss	Long Term Gain/Loss
Date	Trade Date Date	CUSIP	Description	Units	Price	Commissions	SEC Fees	Fees	Net Cash Amount	Amount	Amount	Amount
05/28/2019		3136R1XP4	INTEREST EARNED ON F N M A GTD REMIC 3.560% 9/25/21 \$1 PV ON 165568.4500 SHARES DUE 5/25/2019 PEN PAYMENT	_		_			8.37	_		
00/20/2010		OTOOD TALL 4	INTEREST EARNED ON F H L M C MLTCL MTG 1.780% 7/25/19 \$1 PV						0.07			
			ON 19.1700 SHARES DUE 5/25/2019 \$0.00148/PV ON 12,921.41 PV									
05/28/2019		3137BNN26	DUE 5/25/19 AMORTIZED PREMIUM ON F H L M C MLTCL MTG 1.780% 7/25/19	-	-	-	-	-	19.17	-	-	-
05/28/2019		3137BNN26	CURRENT YEAR AMORTIZATION	-	-	-	-	-	-	(3.27)	-	
05/28/2019	43610 05/28/2019		PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 1.780% 7/25/19	(9,863.87)	34.68	-	-	-	9,863.87	(9,868.95)	-	(5.08)
			INTEREST EARNED ON F H L M C MLTCL 2.6945% 2/25/23 \$1 PV ON 388.3300 SHARES DUE 5/25/2019 \$0.00225/PV ON 172,943.05 PV DUE									
05/28/2019		3137FGZN8		_	-	-		-	388.33	_	-	_
			INTEREST EARNED ON F H L M C MLTCL 2.7445% 2/25/23 \$1 PV ON									
05/00/0040		04075 10014	457.4200 SHARES DUE 5/25/2019 \$0.00229/PV ON 200,000.00 PV DUE						457.40			
05/28/2019		3137FJXN4	INTEREST EARNED ON F H L M C MLTCL MTG 3.454% 5/25/23 \$1 PV	-	-	-	•	-	457.42	-	-	-
			ON 918.9000 SHARES DUE 5/25/2019 \$0.00288/PV ON 319,247.38 PV									
05/28/2019			DUE 5/25/19	-	-	-	-	-	918.90	-	-	-
05/28/2019	05/25/2019 05/28/2019		PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 3.454% 5/25/23	(844.11)	1.00	-		-	844.11	(844.09)	0.02	-
05/28/2019 05/28/2019		13 31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	12,500.17 24,630.79	1.00	-	-	-	(12,500.17) (24,630.79)	12,500.17 24,630.79	-	
00/20/2010	40010 4001	10 010401200	INTEREST EARNED ON ALAMEDA CNTY CA JT 2.866% 6/01/21 \$1 PV	24,000.70	1.00				(24,000.70)	24,000.70		
06/03/2019		010831DN2	ON 255000.0000 SHARES DUE 6/1/2019	-	-	-	-	-	3,654.15	-	-	-
06/03/2019		1667644114	INTEREST EARNED ON CHEVRON CORP 3.11094% 3/03/22 \$1 PV ON 500000.0000 SHARES DUE 6/3/2019						2.075.10			
06/03/2019		100704AU4	AMORTIZED PREMIUM ON CHEVRON CORP 3.11094% 3/03/22	•	-	-	-	•	3,975.10	•	-	-
06/03/2019		166764AU4	CURRENT YEAR AMORTIZATION	-	-	-		-	-	(302.30)	-	-
06/03/2019	43619 4361	19 31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	266,312.63	1.00	-	-	-	(266,312.63)	266,312.63	-	-
06/03/2019		210461/202	INTEREST EARNED ON FIRST AM GOVT OB FD CL Y UNIT ON 0.0000 SHARES DUE 5/31/2019 INTEREST FROM 5/1/19 TO 5/31/19						395.13			
06/03/2019		310407203	INTEREST EARNED ON PFIZER INC 1.450% 6/03/19 \$1 PV ON	-				-	393.13			
06/03/2019		717081DU4	250000.0000 SHARES DUE 6/3/2019	-	-	-	-	-	1,812.50	-	-	-
			MATURED PAR VALUE OF PFIZER INC 1.450% 6/03/19 250,000									
06/03/2019	06/03/2019 06/03/2019	717081DU4	PAR VALUE AT 100 % INTEREST EARNED ON SANTA BARBARA CA 3.300% 12/01/21 \$1 PV	(250,000.00)	1.00	-	-	-	250,000.00	(249,715.00)	-	285.00
06/03/2019		80136PCY7	ON 125000.0000 SHARES DUE 6/1/2019	_	_	-		_	2,096.88	_	_	
00/00/2010			INTEREST EARNED ON SANTA CLARA VLY CA 2.387% 6/01/21 \$1 PV						_,,,,,,,,,,			
06/03/2019			ON 400000.0000 SHARES DUE 6/1/2019	-	-	-	-	-	4,774.00	-	-	-
06/04/2019	06/04/2019 06/04/2019	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y PURCHASED PAR VALUE OF F H L M C M T N 2.625% 6/06/22	395.13	1.00	-	-	-	(395.13)	395.13	-	-
06/06/2019	05/29/2019 06/06/2019	3134GTRY1	/NOMURA SECURITIES/FIX INCOME/260,000 PAR VALUE AT 100 %	260,000.00	1.00	-	_	_	(260,000.00)	260,000.00	-	-
			PAID DOWN-RV PAR VALUE OF F H L M C MLTCL MTG 1.780% 7/25/19	,					(,,	,		
06/06/2019	05/25/2019 05/28/2019	3137BNN26	RATE ADJUSTMENT	9,863.87	34.68	-	-	-	(9,863.87)	9,868.95	-	5.08
06/06/2019		3137RNN36	AMORTIZED PREMIUM ON F H L M C MLTCL MTG 1.780% 7/25/19 RATE ADJUSTMENT	_	_	_	_		_	3.27	_	_
00/00/2013		3137 BININ20	INTEREST EARNED ON F H L M C MLTCL MTG 1.780% 7/25/19 \$1 PV							5.27		
06/06/2019		3137BNN26	ON 19.1700 SHARES DUE 5/25/2019 RATE ADJUSTMENT	-	-	-	-	-	(19.17)	-	-	-
			INTEREST EARNED ON F H L M C MLTCL MTG 1.780% 7/25/19 \$1 PV									
06/06/2019		3137BNN26	ON 19.1700 SHARES DUE 5/25/2019 \$0.00148/PV ON 12,921.41 PV DUE 5/25/19	_	_	_		_	19.17	_	_	_
00/00/2010		0107 5141420	AMORTIZED PREMIUM ON F H L M C MLTCL MTG 1.780% 7/25/19						10.17			
06/06/2019			CURRENT YEAR AMORTIZATION	-	-	-	-	-	-	(3.27)	-	-
06/06/2019 06/06/2019			PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 1.780% 7/25/19	(11,841.70)	-	-	-	-	11,841.70	(11,847.79)	-	(6.09)
06/06/2019			PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y SOLD UNITS OF FIRST AM GOVT OB FD CL Y	1,977.83 (260,000.00)	1.00		-		(1,977.83)	1,977.83 (260,000.00)		-
25,00,2010	.0022 4002	0.0.01200	55-2- 55 5. 1 M.S. 7 M. G5 1 55 1 5 0 E 1	(200,000.00)	1.00				250,000.00	(200,000.00)		
			PURCHASED PAR VALUE OF CONNECTICUT ST SER A 2.921% 4/15/23									
06/10/2019	43622 4362	26 20772KGM5	5 /BARCLAYS CAPITAL INC. FIXED IN/100,000 PAR VALUE AT 101.695 % PAID ACCRUED INTEREST ON PURCHASE OF CONNECTICUT ST SER	100,000.00	1.02	-	-	-	(101,695.00)	101,695.00	-	-
06/10/2019	06/10/2019	20772KGM5	A 2.921% 4/15/23	-	-	_	_	-	(478.72)	_	-	_
06/10/2019			SOLD UNITS OF FIRST AM GOVT OB FD CL Y	(76,043.40)	1.00	-	-	-	76,043.40	(76,043.40)	-	-
			AMORTIZED PREMIUM ON U S TREASURY NT 2.375% 3/15/22									
06/10/2019		9128286H8	CURRENT YEAR AMORTIZATION SOLD PAR VALUE OF U S TREASURY NT 2.375% 3/15/22	-	-	-	-	-	-	(326.59)	-	-
			/CITIGROUP GLOBAL MARKETS INC./2,490,000 PAR VALUE AT									
06/10/2019	43621 4362	26 9128286H8	101.55653494 %	(2,490,000.00)	1.02	-	-	-	2,528,757.72	(2,495,120.29)	33,637.43	-
			RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT						,			
06/10/2019	4362	26 9128286H8	2.375% 3/15/22 PURCHASED PAR VALUE OF U S TREASURY NT 2.125% 5/15/22	-	-	-	-	-	13,980.88	-	-	-
			/CITIGROUP GLOBAL MARKETS INC./2,490,000 PAR VALUE AT									
06/10/2019	43621 4362	26 9128286U9	100.91846988 %	2,490,000.00	1.01	-	-	-	(2,512,869.90)	2,512,869.90	-	-
004065:5		20.04002221:-	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT						/a =aa ==:			
06/10/2019 06/11/2019			2.125% 5/15/22 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	- 51 1 4 Ω Ω 7	1.00	-	-	-	(3,738.38) (51,159.77)	51,159.77	-	-
00/11/2019	43021 4302	21 31040 V 203	TOTOTAGED GIVITO OF FINGLANI GOVE ODED GET	51,1 %.9 7	1.00	-	-	-	(51,159.77)	31,139.77		Page 34 o



Account Nun	nber: 001050990415		Name: RIVERSIDE COUNTY TRANS COMM								Short Term	Long Term
Transaction Date	Settlement Trade Date Date	CUSIP	Description	Units	Price	Commissions	SEC Fees	Miscellaneous Fees	Net Cash Amount	Federal Tax Cost Amount	Gain/Loss Amount	Gain/Loss Amount
06/11/2019		9128284Y3	ACCREDITED DISCOUNT ON U S TREASURY NT 2.625% 8/31/20 MARKET DISCOUNT 2.625% 8/31/20	-	-	-	-	-		1,009.55	-	-
06/11/2019	43626 06/11/2019	9128284Y3	SOLD PAR VALUE OF U S TREASURY NT 2.625% 8/31/20 /J.P. MORGAN SECURITIES LLC/1,280,000 PAR VALUE AT 100.72265625 %	(1,280,000.00)	1.01	-	-	-	1,289,250.00	(1,277,140.41)	12,109.59	-
06/11/2019	4362	7 9128284Y3	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 2.625% 8/31/20		-	-	-	-	9,404.35	-	-	-
06/11/2019		9128285B2	ACCREDITED DISCOUNT ON U S TREASURY NT 2.750% 9/30/20 MARKET DISCOUNT	-	-	-	-	-	-	909.80	-	-
06/11/2019	06/10/2019 06/11/2019	9128285B2	SOLD PAR VALUE OF U S TREASURY NT 2.750% 9/30/20 /J.P. MORGAN SECURITIES LLC/2,135,000 PAR VALUE AT 100.94531241 % RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT	(2,135,000.00)	1.01	-	-	-	2,155,182.42	(2,131,271.72)	23,910.70	-
06/11/2019	06/11/2019	9128285B2	2.750% 9/30/20 AMORTIZED PREMIUM ON U S TREASURY NT 2.875% 10/31/20	-	-	-	-	-	11,550.00	-	-	-
06/11/2019		9128285G1	CURRENT YEAR AMORTIZATION SOLD PAR VALUE OF U S TREASURY NT 2.875% 10/31/20 /HSBC	-	-	-	-	-	-	(28.46)	-	-
06/11/2019	43626 06/11/2019	9128285G1	SECURITIES, INC./515,000 PAR VALUE AT 101.17578058 % RECEIVED ACCRUED INTEREST ON SALE OF US TREASURY NT	(515,000.00)	1.01	-	-	-	521,055.27	(515,229.84)	5,825.43	-
06/11/2019	06/11/2019	9128285G1	2.875% 10/31/20 PURCHASED PAR VALUE OF U S TREASURY NT 2.125% 5/31/21	-	-	-	-	-	1,689.84	-	-	-
06/11/2019	43626 06/11/2019	9128286V7	MLPFS INC/FIXED INCOME/6,590,000 PAR VALUE AT 100.449219 % PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT	6,590,000.00	1.00	-	-	-	(6,619,603.51)	6,619,603.51	-	-
06/11/2019	06/11/2019	9128286V7	2.125% 5/31/21 SOLD PAR VALUE OF U S TREASURY NT 2.250% 3/31/21 /MLPFS	-	-	-	-	-	(4,208.78)	-	-	-
06/11/2019	06/10/2019 06/11/2019	912828C57	INC/FIXED INCOME/2,660,000 PAR VALUE AT 100.56640639 % RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT	(2,660,000.00)	1.01	-	-	-	2,675,066.41	(2,656,363.28)	18,703.13	-
06/11/2019	06/11/2019	912828C57		-	-	-	-	-	11,773.77	-	-	-
06/17/2019		17275RAX0	ON 600000.0000 SHARES DUE 6/15/2019 PURCHASED PAR VALUE OF CONNECTICUT ST 2.401% 10/15/21	-	-	-	-	-	7,350.00		-	-
06/17/2019	43629 06/17/2019	20772JKP6	/UBS FINANCIAL SERVICES INC./120,000 PAR VALUE AT 100.18 % PAID ACCRUED INTEREST ON PURCHASE OF CONNECTICUT ST	120,000.00	1.00	-	-	-	(120,216.00)	120,216.00	-	-
06/17/2019	06/17/2019	20772JKP6	2.401% 10/15/21 PURCHASED PAR VALUE OF F H L M C MLTCL MTG 2.522% 1/25/23	-	-	-	-	-	(496.21)	-	-	-
06/17/2019	43628 06/17/2019	3137B1U75	/RAYMOND JAMES/FI/160,000 PAR VALUE AT 100.5 % PAID ACCRUED INTEREST ON PURCHASE OF F H L M C MLTCL MTG	160,000.00	1.01	-	-	-	(160,800.00)	160,800.00	-	-
06/17/2019 06/17/2019	06/17/2019 43633 4363		2.522% 1/25/23 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	64,162.80	1.00	-	-	-	(179.34) (64,162.80)	64,162.80	-	-
06/17/2019	06/17/2019 06/17/2019		SOLD UNITS OF FIRST AM GOVT OB FD CL Y	(150.00)	1.00	-	-	-	150.00	(150.00)	-	-
06/17/2010		477077401	INTEREST EARNED ON JOHN DEERE OWNER 1.780% 4/15/21 \$1 PV ON 242.5600 SHARES DUE 6/15/2019 \$0.00148/PV ON 163,522.61 PV DUE 6/15/19						242.56			
06/17/2019 06/17/2019	06/15/2019 06/17/2019		PAID DOWN PAR VALUE OF JOHN DEERE OWNER 1.780% 4/15/21	(18,053.56)	-	-		-	18,053.56	(18,050.99)		2.57
			INTEREST EARNED ON JOHN DEERE OWNER 2.910% 7/17/23 \$1 PV ON 630.5000 SHARES DUE 6/15/2019 \$0.00243/PV ON 260,000.00 PV	(10,000.00)					, , , , , , , , , , , , , , , , , , , ,	(10,000,00)		
06/17/2019		47789JAD8	DUE 6/15/19	-	-	-	-	-	630.50	-	-	-
			INTEREST EARNED ON MERCEDES BENZ AUTO 1.790% 4/15/20 \$1 PV ON 141.6500 SHARES DUE 6/15/2019 \$0.00149/PV ON 94,963.73									
06/17/2019		58769DAD2	PV DUE 6/15/19	-	-	-	-	-	141.65	-	-	-
06/17/2019	43631 4363	3 58769DAD2	PAID DOWN PAR VALUE OF MERCEDES BENZ AUTO 1.790% 4/15/20 INTEREST EARNED ON NISSAN AUTO LEASE 3.250% 9/15/21 \$1 PV	(62,128.74)	-	-		-	62,128.74	(62,127.32)	-	1.42
			ON 541.6700 SHARES DUE 6/15/2019 \$0.00271/PV ON 200,000.00 PV									
06/17/2019		65478BAD3	DUE 6/15/19 INTEREST EARNED ON NISSAN AUTO 3.220% 6/15/23 \$1 PV ON	-	-	-	-	-	541.67	-	-	-
06/17/2019		65478NAD7	1207.5000 SHARES DUE 6/15/2019 \$0.00268/PV ON 450,000.00 PV DUE 6/15/19	-	-	-	-	-	1,207.50	-	-	-
06/17/2010		6E470BAD2	INTEREST EARNED ON NISSAN AUTO LEASE 2.050% 9/15/20 \$1 PV ON 375.8300 SHARES DUE 6/15/2019 \$0.00171/PV ON 220,000.00 PV DUE 6/15/19						375.83			
06/17/2019		034/9BAD2	INTEREST EARNED ON NISSAN AUTO 2.900% 10/16/23 \$1 PV ON	-	-	•	-	-	3/3.03	•	-	-
06/17/2019		65479KAD2	773.3300 SHARES DUE 6/15/2019 \$0.00242/PV ON 320,000.00 PV DUE 6/15/19 INTEREST EARNED ON TOYOTA AUTO 1.760% 7/15/21 \$1 PV ON	-	-	-	-	-	773.33	-	-	-
06/17/2019		89190BAD0	604.3400 SHARES DUE 6/15/2019 \$0.00147/PV ON 412,048.68 PV DUE						604.34			
06/17/2019	06/15/2019 06/17/2019		PAID DOWN PAR VALUE OF TOYOTA AUTO 1.760% 7/15/21	(32,848.86)	-	-		-	32,848.86	(32,846.34)	-	2.52
33,17,2010	13.10,20.0 00,17/2010	55.5557150	INTEREST EARNED ON TOYOTA AUTO 1.730% 2/16/21 \$1 PV ON 305.6600 SHARES DUE 6/15/2019 \$0.00144/PV ON 212,020.91 PV DUE	(02,040.00)					3L,0+0.00	(52,040.04)		2.02
06/17/2019		89238MAD0		-	-	-	-	-	305.66	-	-	-
06/17/2019	43631 4363	3 89238MAD0	PAID DOWN PAR VALUE OF TOYOTA AUTO 1.730% 2/16/21 INTEREST EARNED ON TOYOTA AUTO 2.910% 7/17/23 \$1 PV ON	(24,000.98)	-	-	-	-	24,000.98	(23,998.15)	-	2.83
06/17/2019		89239AAD5	824.5000 SHARES DUE 6/15/2019 \$0.00243/PV ON 340,000.00 PV DUE 6/15/19	70	-	-	-	-	824.50	-	-	-
				, 0								Page 35 o



Account Nu	mber: 001050990415	Name: RIVERSIDE COUNTY TRANS COMM	er enaea June	30, 2019							
Transaction Date	Settlement Trade Date Date CUSI		Units	Price	Commissions	SEC Fees	Miscellaneous Fees	Net Cash Amount	Federal Tax Cost Amount	Short Term Gain/Loss Amount	Long Term Gain/Loss Amount
Date	Trado Dato Dato	INTEREST EARNED ON USAA AUTO OWNER 1.700% 5/17/21 \$1 PV ON 127.3600 SHARES DUE 6/15/2019 \$0.00142/PV ON 89,898.68 PV	<u> </u>	7 1100	Commissions	5251555	1 000	Hot Guon / uniount	711100111	741100111	741104111
06/17/2019	90290AA	C1 DUE 6/15/19	-	-	-	-	-	127.36	-	-	-
06/17/2019	43631 43633 90290AA	C1 PAID DOWN PAR VALUE OF USAA AUTO OWNER 1.700% 5/17/21	(11,485.04)	-	-	-	-	11,485.04	(11,483.83)	-	1.21
06/17/2019	0100004	INTEREST EARNED ON U S TREASURY NT 2.625% 6/15/21 \$1 PV T4 ON 640000.0000 SHARES DUE 6/15/2019						8,400.00			
06/17/2019	9120204	SOLD PAR VALUE OF U S TREASURY NT 2.250% 3/31/21 /MLPFS		<u> </u>	-			6,400.00	<u> </u>		
06/17/2019	06/14/2019 06/17/2019 9128280		(169,000.00)	1.01	-	-	-	170,101.90	(168,768.95)	1,332.95	-
	40000 040000	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT						0.40.00			
06/17/2019	43633 9128280	57 2.250% 3/31/21 INTEREST EARNED ON WALMART STORES INC 1.900% 12/15/20 \$1	-	-	-	-	-	810.37	-	-	-
06/17/2019	931142E			-	-	-	-	4,750.00		-	-
06/18/2019	43634 43634 31846V2	03 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	10,278.99	1.00	-	-	-	(10,278.99)	10,278.99	-	-
		INTEREST EARNED ON HONDA AUTO 1.790% 9/20/21 \$1 PV ON 209.9600 SHARES DUE 6/18/2019 \$0.00149/PV ON 140,753.99 PV DUE									
06/18/2019	43814PA	C4 6/18/19	_	-	_		-	209.96		_	_
06/18/2019		C4 PAID DOWN PAR VALUE OF HONDA AUTO 1.790% 9/20/21	(10,069.03)	-	-	-	-	10,069.03	(10,067.94)	-	1.09
06/19/2019	43635 43635 31846V2	03 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	496,061.70	1.00	-	-	-	(496,061.70)	496,061.70	-	-
06/19/2019	7611657	ACCREDITED DISCOUNT ON RESOLUTION FD CORP STRIP 10/15/20 E7 CURRENT YEAR TAXABLE OID							6,835.24		
00/19/2019	7011017	SOLD PAR VALUE OF RESOLUTION FD CORP STRIP 10/15/20	<u> </u>				•	<u> </u>	0,033.24		
06/19/2019	43634 43635 76116FA	E7 /AMHERST PIERPONT SECURITIES/510,000 PAR VALUE AT 97.267 %	(510,000.00)	0.97	-	-	-	496,061.70	(489,918.67)	6,143.03	-
		INTEREST EARNED ON BMW VEHICLE LEASE 2.070% 10/20/20 \$1 PV									
06/20/2019	05584P4	ON 172.5000 SHARES DUE 6/20/2019 \$0.00173/PV ON 100,000.00 PV D9 DUE 6/20/19		_	_			172.50		_	_
00/20/2013	0000417	DOE 0/20/13						172.30			
06/20/2019	43636 43636 05584PA	D9 PAID DOWN PAR VALUE OF BMW VEHICLE LEASE 2.070% 10/20/20	(3,815.82)	-	-	-	-	3,815.82	(3,815.82)	-	-
00/00/0010	00/47/0040 00/00/0040 04040T	PURCHASED PAR VALUE OF F H L M C 2.550% 6/20/22	005 000 00	4.00				(005 000 00)	005 000 00		
06/20/2019 06/20/2019		/K6 /NOMURA SECURITIES/FIX INCOME/265,000 PAR VALUE AT 100 % 03 SOLD UNITS OF FIRST AM GOVT OB FD CL Y	265,000.00 (261,011.68)	1.00	-	-	-	(265,000.00) 261,011.68	265,000.00 (261,011.68)	-	-
06/21/2019		03 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	304,124.58	1.00	-	-	-	(304,124.58)	304,124.58	-	-
		SOLD PAR VALUE OF U.S. TREASURY NT 2.250% 3/31/21									
00/04/0040	10000 00/01/0010 010000	/BONY/TORONTO DOMINION SECURITI/300,000 PAR VALUE AT	(000,000,00)	4.04				000 010 00	(000 500 04)	0.000.44	
06/21/2019	43636 06/21/2019 9128280	57 100.87076 % RECEIVED ACCRUED INTEREST ON SALE OF U.S. TREASURY NT	(300,000.00)	1.01	-	-	-	302,612.28	(299,589.84)	3,022.44	-
06/21/2019	06/21/2019 9128280	57 2.250% 3/31/21	-	-	-	-	-	1,512.30	-	-	-
06/24/2019	43640 06/24/2019 31846V2	03 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	2,031.25	1.00	-	-	-	(2,031.25)	2,031.25	-	-
06/24/2019	0211425	INTEREST EARNED ON WALMART INC 3.125% 6/23/21 \$1 PV ON J8 130000.0000 SHARES DUE 6/23/2019						2,031.25			
00/24/2019	5511421	TRUST FEES COLLECTED CHARGED FOR PERIOD 05/01/2019 THRU	<u> </u>				•	2,031.23			
06/25/2019		05/31/2019 COLLECTED BY DISBURSEMENT	-	-	-	-	-	(550.26)	-	-	-
		INTEREST EARNED ON BMW VEHICLE OWNER 1.160% 11/25/20 \$1									
06/25/2019	055820	PV ON 85.3900 SHARES DUE 6/25/2019 \$0.00097/PV ON 88,335.73 PV ND9 DUE 6/25/19	_	_	_	_	_	85.39	_	_	_
00,00,00											
06/25/2019	06/25/2019 06/25/2019 05582Q/	D9 PAID DOWN PAR VALUE OF BMW VEHICLE OWNER 1.160% 11/25/20	(20,978.33)	-	-	-	-	20,978.33	(20,978.24)	-	0.09
		INTEREST EARNED ON F N M A GTD REMIC 3.560% 9/25/21 \$1 PV ON 484.3000 SHARES DUE 6/25/2019 \$0.00297/PV ON 163.248.71 PV									
06/25/2019	3136B1)	P4 DUE 6/25/19	-	-	-		-	484.30	-	-	-
		AMORTIZED PREMIUM ON F N M A GTD REMIC 3.560% 9/25/21									
06/25/2019 06/25/2019		P4 CURRENT YEAR AMORTIZATION P4 PAID DOWN PAR VALUE OF F N M A GTD REMIC 3.560% 9/25/21	(587.28)	-	-	•	-	587.28	(80.92) (595.01)	-	(7.73)
00/23/2019	00/25/2019 00/25/2019 5130517	INTEREST EARNED ON F N M A GTD REMIC 3.560% 9/25/21 \$1 PV	(307.20)				•	307.20	(393.01)		(7.73)
06/25/2019	3136B1)	P4 ON 163248.7100 SHARES DUE 6/25/2019 PENALTY PAYMENT	-	-	-	-	-	0.66	-	-	-
		INTEREST EARNED ON F H L M C MLTCL MT 1.77998% 7/25/19 \$1 PV									
06/25/2019	3137RNI	ON 1.6000 SHARES DUE 6/25/2019 \$0.00148/PV ON 1,079.71 PV DUE 126 6/25/19			_			1.60			_
25,25,2010	5707BN	AMORTIZED PREMIUM ON F H L M C MLTCL MT 1.77998% 7/25/19						1.00			
06/25/2019		N26 CURRENT YEAR AMORTIZATION		-	-	-	-		(0.28)	-	-
06/25/2019	43641 43641 3137BNI	N26 PAID DOWN PAR VALUE OF F H L M C MLTCL MT 1.77998% 7/25/19 INTEREST EARNED ON F H L M C MLTCL 2.76985% 2/25/23 \$1 PV ON	(3.59)	-	-	-	-	3.59	(3.59)	-	-
		399.1900 SHARES DUE 6/25/2019 \$0.00231/PV ON 172,943.05 PV DUE									
06/25/2019		ZN8 6/25/19	-	-	-	-	-	399.19	-	-	-
06/25/2019	43641 43641 3137FG	ZN8 PAID DOWN PAR VALUE OF FHLM C MLTCL 2.76985% 2/25/23	(12,187.83)	-	-	-	-	12,187.83	(12,187.83)	-	-
		INTEREST EARNED ON F H L M C MLTCL 2.82152% 2/25/23 \$1 PV ON 470.2500 SHARES DUE 6/25/2019 \$0.00235/PV ON 200.000.00 PV DUE									
06/25/2019		N4 6/25/19	-	-	-	-	-	470.25	-	-	-
06/25/2019	43641 43641 3137FJX	N4 PAID DOWN PAR VALUE OF F H L M C MLTCL 2.82152% 2/25/23	(20,323.80)	-	-	-	-	20,323.80	(20,323.80)	-	-
		INTEREST EARNED ON F H L M C MLTCL MTG 3.454% 5/25/23 \$1 PV ON 1115.3400 SHARES DUE 6/25/2019 \$0.00350/PV ON 318,403.27 PV									
06/25/2019	3137FJY	A1 DUE 6/25/19	-	_	-			1,115.34		_	-
06/25/2019	43641 43641 3137FJY	A1 PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 3.454% 5/25/23	(17,119.82)	-	-	-	-	17,119.82	(17,119.36)	0.46	-
06/25/2019	06/25/2019 06/25/2019 31846V2	03 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	7 . 1 5	1.00	-	-	-	(5.85)	5.85	-	-



Account Nun	mber: 001050990415		Name: RIVERSIDE COUNTY TRANS COMM									
Tunnanation	Cattlemant							Minnellannous		Fadaval Tay Cook	Short Term	Long Term
Transaction Date	Settlement Trade Date Date	CUSIP	Description	Units	Price	Commissions	SEC Fees	Miscellaneous Fees	Net Cash Amount	Federal Tax Cost Amount	Gain/Loss Amount	Gain/Loss Amount
06/25/2019	06/25/2019 06/25/2019	31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	73,201,27	1.00	Commissions	SEC FEES	rees	(73.201.27)	73.201.27	Amount	Amount
06/26/2019	06/26/2019 06/26/2019		SOLD UNITS OF FIRST AM GOVT OB FD CL Y	(589.954.33)	1.00	-	-	-	589.954.33	(589.954.33)	-	-
00/20/2010	00/20/2010 00/20/2010	010101200	PURCHASED PAR VALUE OF HARLEY DAVIDSON 2.340% 2/15/24	(000,001.00)	1.00				000,001.00	(000,001.00)		
			/BARCLAYS CAPITAL INC. FIXED IN/590,000 PAR VALUE AT									
06/26/2019	43635 4364	12 41284WAC	99.99225932 %	590.000.00	1.00	-	_	_	(589,954.33)	589.954.33	_	_
00,00,00			SOLD PAR VALUE OF F H L M C M T N 2.375% 2/16/21 /JEFFERIES	000,000.00					(555,551.55)	,		
06/28/2019	06/27/2019 06/28/2019	3137EAEL9	LLC/510,000 PAR VALUE AT 100.822 %	(510,000.00)	1.01	-	-	-	514,192.20	(508,653.60)	-	5,538.60
			RECEIVED ACCRUED INTEREST ON SALE OF F H L M C M T N									
06/28/2019	4364	14 3137EAEL9	2.375% 2/16/21	-	-	-	-	-	4,441.25	-	-	-
06/28/2019	43644 4364	14 31846V203	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Y	9,316.39	1.00	-	-	-	(9,316.39)	9,316.39	-	-
			PURCHASED PAR VALUE OF U S TREASURY NT 2.625% 6/15/21									
06/28/2019	06/27/2019 06/28/2019	9128284T4	/MLPFS INC/FIXED INCOME/5,860,000 PAR VALUE AT 101.64843754 %	5,860,000.00	1.02	-	-	-	(5,956,598.44)	5,956,598.44	-	-
			PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT									
06/28/2019	06/28/2019	9128284T4	2.625% 6/15/21	-	-	-	-	-	(5,463.73)	-	-	-
			PURCHASED PAR VALUE OF U S TREASURY NT 1.750% 6/15/22									
00/00/0040	00/07/0010 00/00/0010	040000014	/NOMURA SECURITIES/FIX INCOME/3,735,000 PAR VALUE AT	0.705.000.00	4.00				(0.707.004.00)	0.707.004.00		
06/28/2019	06/27/2019 06/28/2019	9128286Y1	100.06250013 % PAID ACCRUED INTEREST ON PURCHASE OF U.S. TREASURY NT	3,735,000.00	1.00	-	-	-	(3,737,334.38)	3,737,334.38	-	
06/28/2019	06/28/2019	0120206V1	1.750% 6/15/22						(2,321.62)			
00/20/2019	00/28/2019	312020011	SOLD PAR VALUE OF U.S. TREASURY NT 2.250% 3/31/21 /HSBC						(2,321.02)			
06/28/2019	06/27/2019 06/28/2019	912828C57	SECURITIES, INC./1.600.000 PAR VALUE AT 100.75 %	(1,600,000.00)	1.01		_		1,612,000.00	(1,597,812.50)	14,187.50	_
00/20/2013	00/27/2013 00/20/2013	312020037	RECEIVED ACCRUED INTEREST ON SALE OF U.S. TREASURY NT	(1,000,000.00)	1.01				1,012,000.00	(1,557,612.50)	14,107.30	
06/28/2019	06/28/2019	912828C57	2.250% 3/31/21		_	_	_		8.754.10	_	_	_
00/20/2010	00,20,2010	0.12020007	AMORTIZED PREMIUM ON U.S. TREASURY NT 2.250% 4/30/21						0,701.10			
06/28/2019		912828WG1	CURRENT YEAR AMORTIZATION			_	-			(15.83)	-	-
			SOLD PAR VALUE OF U S TREASURY NT 2.250% 4/30/21 /HSBC							()		
06/28/2019	06/27/2019 06/28/2019	912828WG1	SECURITIES, INC./7,485,000 PAR VALUE AT 100.79687495 %	(7,485,000.00)	1.01	-	-	-	7,544,646.09	(7,473,838.94)	70,807.15	_
			RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT									
06/28/2019	06/28/2019	912828WG1	2.250% 4/30/21	-	-	-	-	-	27,000.92	-	-	-
Total									0.00	623.595.74	250.301.74	(9,839.71)
Total							-		0.00	023,393.74	200,301.74	(9,039.71)

Riverside County Transportation Commission

SHORT DURATION FIXED INCOME

Portfolio Review

July 22, 2019

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Firm Highlights

Market Review & Outlook

Portfolio Review



MetLife Investment Management Overview

Overview

MetLife Investment Management (MIM) is a leading global asset manager specializing in public fixed income, private debt and real estate investment solutions for institutional investors world-wide.

Firm Highlights

- Assets under management totaling \$606 billion¹
- · Separate accounts, proprietary funds and client-specific solutions
- 900 employees globally³
- Deep fundamental research
- Backed by the strength, resources and stability of MetLife, Inc.

Global Presence²



¹ Assets under management include assets managed by MetLife Investment Management ("MIM"), MetLife, Inc.'s institutional investment management business, on behalf of MetLife's general accounts, separate accounts and unaffiliated / third party investors as of March 31, 2019. See Appendix for non-GAAP financial information, definitions and / or reconciliations.

² Subsidiaries of MetLife, Inc. that provide investment management services include Metropolitan Life Insurance Company, MetLife Investment Management, LLC, MetLife Investment Management Limited, MetLife Investments Asia Limited, MetLife Latin America Assorias e Inversiones Limitada, MetLife Asset Management Corp. (Japan), and MIM I LLC.



Market Review & Outlook

Current Themes

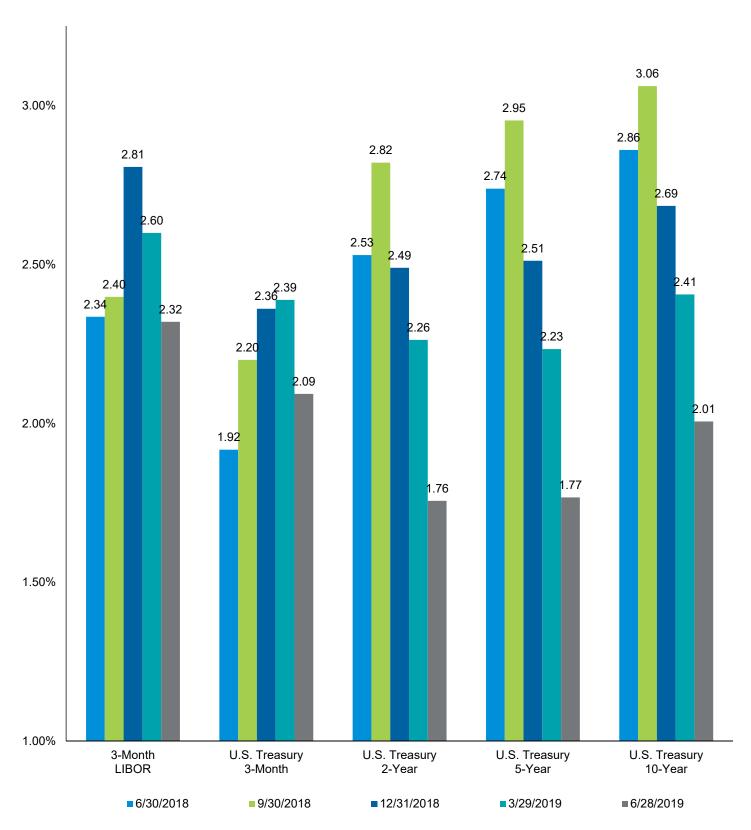
- GDP While early-year U.S. economic strength was not as robust as the headline GDP figure indicated, we believe full-year U.S. real GDP growth will be above the 2% long-term trend driven by the healthy labor market and strength of the U.S. consumer. Trade frictions between the U.S./China/EU/Japan have negatively impacted consumer and business sentiment and are driving lower growth expectations. The pace of business fixed investment has slowed, but the potential for a second-half upside surprise exists as trade tensions abate. The boost from fiscal stimulus will continue to wane, although we expect government spending increase as the 2020 election approaches. A more accommodative Federal Reserve policy will weaken the U.S. dollar and stimulate export growth.
- Business Notwithstanding global manufacturing PMIs evidencing weakness, we believe their declines will prove transitory and lay the foundation for a second-half rebound. Forward momentum continues, albeit at a reduced pace due to tariffs and sanctions which have raised input costs and disrupted supply chains. With the clouded earnings outlook given some of the trade-related headwinds, we expect domestically-focused companies to continue to outperform their more internationally-oriented counterparts. The move lower in interest rates will pressure bank earnings, however, bank fundamentals remain solid given disciplined balance sheet growth, sound asset quality and healthy capital levels. The Fed's more dovish posture will serve to extend the business cycle and support the credit environment.
- Consumer Healthy consumer balance sheets, wage growth and a solid savings rate leave the consumer well-positioned to support consumption growth. Purchases of big- ticket items or consumer durables such as homes, autos and appliances will benefit from the reset lower in interest rates. The main impact of unsettled trade-related issues on consumer confidence has been seen through a fall in the expectations component while the present conditions component has remained solid.
- Employment Despite an easing pace of job growth over first-half 2019, the U.S. labor market remains tight (50-year low in the unemployment rate) and will continue underpinning the economy. Average hourly earnings and the Employment Cost Index continue to offer evidence of growth in real wages. Employers remain somewhat challenged in finding qualified candidates to fill open positions while the quits rate remains at a post-recession high, pointing to further upward pressure on real wages, which have rebounded from early-year weakness. We believe the unemployment rate will remain historically low even with a slower pace of job creation.
- U.S. Monetary & Fiscal Policy The Federal Reserve's move away from patience to emphasizing their willingness to act as appropriate to sustain economic expansion has led markets to price in four rate cuts before mid-year 2020. Given our view that U.S. economic growth remains on an above-trend track and inflation will eventually gain more traction, we see the market's implicit rate cut forecast as an overshoot despite the likelihood of an upcoming pre-emptive or "insurance" cut, whether or not supported by the data. Fiscal policy remains stimulative with the annual federal deficit climbing toward \$1 trillion and will likely remain a source of support, especially if infrastructure spending increases, as the 2020 election moves closer.
- Central Banks / International Many major central banks have taken a dovish turn, reflecting disappointing economic growth, renewed fears of deflation, political worries (e.g. Brexit) and lingering fears over trade. As inflation remains below target, more restrictive monetary policies appear to have been shelved in an effort to prolong the cycle. ECB President Draghi's recent dovish pivot is emblematic of some of the stresses being experienced as fiscal policy levers have largely taken a backseat. China's stimulus policies, including allowing increased local government borrowing to support infrastructure spending, corporate tax cuts, stepped-up lending to middle-market companies, and weakening the yuan vs. the dollar, are key to producing a pickup in global growth.
- Inflation Inflation measures remain below the Federal Reserve's 2% symmetrical target, which has drawn increased attention among Fed members, despite continued growth in wages. While some of the factors weighing on inflation will prove transitory, we believe the tight labor market's bearing on wages as well as pass-through of tariffs and recent dollar weakness will translate into gradual upward pressure on inflation. Any monetary easing by the Fed, continued solid U.S. economic growth and increase in energy prices will support a move higher in inflation expectations.
- Residential / Commercial Real Estate Slowing house price appreciation and lower mortgage rates together with rising real
 incomes improve affordability, which may be constrained, particularly for higher-end homes due to tightened lending standards and
 limitations on property tax deductibility. Lower price properties and rental housing should be the direct beneficiaries. With completions
 slowing, low vacancy rates for multifamily properties should persist. Lower interest rates, stable NOI and low vacancies continue to
 support low cap rates and commercial real estate prices. However, retail properties continue to face challenges from e-commerce. A
 renewed focus on GSE reform in Washington presents some headline risk for mortgage spreads. Lower mortgage rates bring
 heightened prepayments, concentrated in recently originated vintages.

The views present are MetLife Investment Management's only, are subject to change, and may not reflect the manager's current views. Past performance is not indicative of future results. There can be no assurance that the views expressed above will prove accurate and should not be relied upon as a reliable indicator of future events. Any securities mentioned are for informational purposes only and do not represent a recommendation or an offer to buy, hold or sell any securities, and may not be held in client portfolios. Any performance or portfolio holdings cited here were current as of the date stated and are subject to change.



Yields (%)

as of June 30, 2019

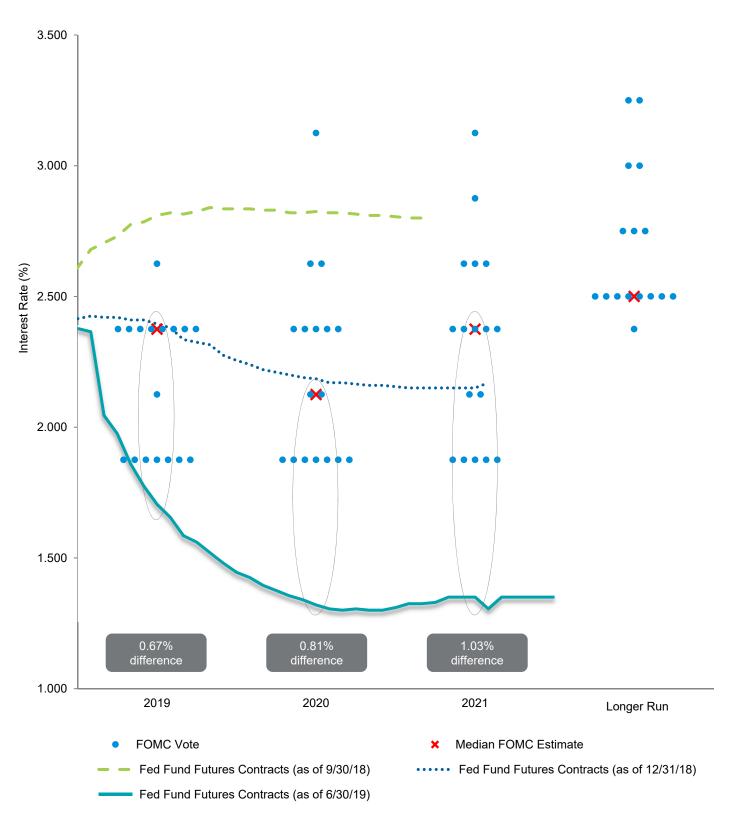


Source: Bloomberg



Fed Expectations vs. Fed Funds Futures Rate

as of June 30, 2019



Source: Federal Reserve, Bloomberg



Federal Reserve

	2019	2020	2021
Real GDP			
December-17 Projection	2.1%	2.0%	N/A
March-18 Projection	2.4%	2.0%	N/A
June-18 Projection	2.4%	2.0%	N/A
September-18 Projection	2.5%	2.0%	1.8%
December-18 Projection	2.3%	2.0%	1.8%
March-19 Projection	2.1%	1.9%	1.8%
June-19 Projection	2.1%	2.0%	1.8%
Unemployment Rate			
December-17 Projection	3.9%	4.0%	N/A
March-18 Projection	3.6%	3.6%	N/A
June-18 Projection	3.5%	3.5%	N/A
September-18 Projection	3.5%	3.5%	3.7%
December-18 Projection	3.5%	3.6%	3.8%
March-19 Projection	3.7%	3.8%	3.9%
June-19 Projection	3.6%	3.7%	3.8%
PCE Inflation			
December-17 Projection	2.0%	2.0%	N/A
March-18 Projection	2.0%	2.1%	N/A
June-18 Projection	2.1%	2.1%	N/A
September-18 Projection	2.0%	2.1%	2.1%
December-18 Projection	1.9%	2.1%	2.1%
March-19 Projection	1.8%	2.0%	2.0%
June-19 Projection	1.5%	1.9%	2.0%

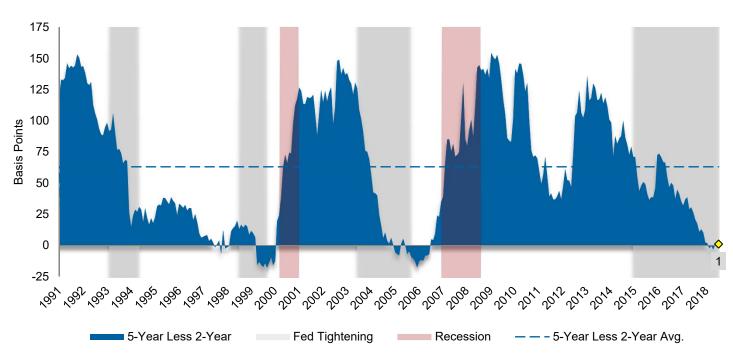
Source: Federal Reserve



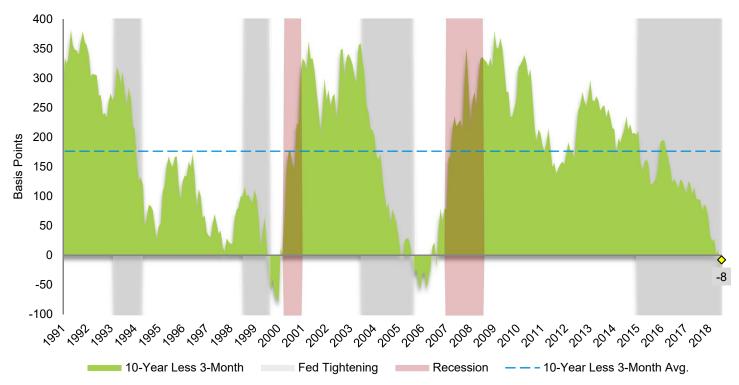
Yield Curves

as of June 30, 2019

5-Year less 2-Year



10-Year less 3-Month



Source: Bloomberg



Portfolio Review

Portfolio Performance¹ - 2017 Toll Revenue I-15 Project Fund

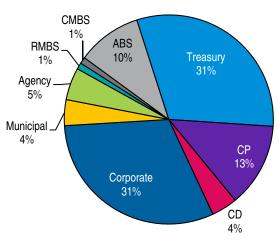
as of June 30, 2019

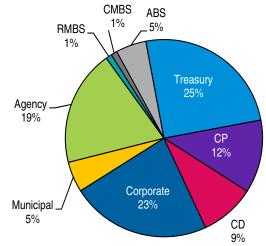
Portfolio Characteristics

	3/31/19
Yield to Maturity	2.61%
Duration	0.27 Years
Average Quality (Moody's)	Aa2
Portfolio Market Value	\$70,510,557

	6/30/19
Yield to Maturity	2.36%
Duration	0.20 Years
Average Quality (Moody's)	Aa2
Portfolio Market Value	\$67,375,685

Asset Allocation





Portfolio Performance¹

	Q2	YTD	1-Year	Since Inception Annualized (8/1/2017)
2017 Toll Revenue I-15 Project Fund (Gross of Fees)	0.69%	1.46%	2.68%	2.00%
2017 Toll Revenue I-15 Project Fund (Net of Fees)	0.67%	1.41%	2.58%	1.90%
FTSE 6-Month Treasury Bill	0.63%	1.25%	2.37%	1.90%
FTSE 3-Month Treasury Bill	0.61%	1.21%	2.30%	1.85%

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 ICE BofAML 0-2 Year U.S. Treasury Index, which is a broad-based index consisting of U.S. Treasury securities with an outstanding par greater than or equal to \$1 billion and a maturity range from zero to two years, reflecting total return.



Portfolio Performance¹ - 2013 SR-91 Project Residual

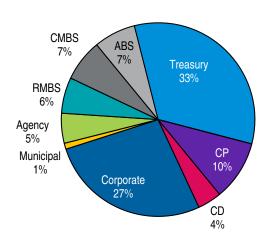
as of June 30, 2019

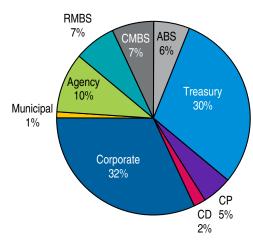
Portfolio Characteristics

	3/31/19
Yield to Maturity	2.57%
Duration	0.83 Years
Average Quality (Moody's)	Aa2
Portfolio Market Value	\$16,019,549

	6/30/19
Yield to Maturity	2.29%
Duration	0.78 Years
Average Quality (Moody's)	Aa2
Portfolio Market Value	\$21,166,003

Asset Allocation





Portfolio Performance¹

	Q2	YTD	1-Year	Since Inception Annualized (2/1/2018)
Riverside County 2013 SR-91 Project Residual Fund (Gross of Fees)	0.97%	1.97%	3.28%	2.71%
Riverside County 2013 SR-91 Project Residual Fund (Net of Fees)	0.95%	1.92%	3.18%	2.61%
ICE BofAML U.S. Treasury Index 0-2 Year	0.99%	1.79%	3.04%	2.54%
FTSE 6-Month Treasury Bill	0.63%	1.25%	2.37%	2.15%

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 BofAML 1-3 Year U.S. Treasury Index, which is a broad-based index consisting of U.S. Treasury securities with an outstanding par greater than or equal to \$1 billion and a maturity range from one to three years, reflecting total return.



Portfolio Performance¹ - 2017 Toll Revenue I-15 Ramp Up Reserve

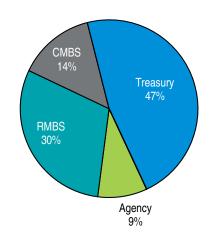
as of June 30, 2019

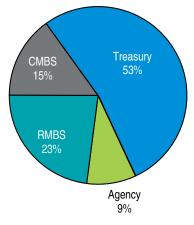
Portfolio Characteristics

	3/31/19
Yield to Maturity	2.52%
Duration	1.16 Years
Average Quality (Moody's)	Aaa
Portfolio Market Value	\$8,140,875

	6/30/19
Yield to Maturity	2.06%
Duration	0.99 Years
Average Quality (Moody's)	Aaa
Portfolio Market Value	\$8,231,324

Asset Allocation





Portfolio Performance¹

	Q2	YTD	1-Year	Since Inception Annualized (1/1/2018)
2017 Toll Revenue I-15 Ramp Up Reserve (Gross of Fees)	1.11%	2.02%	3.27%	2.80%
2017 Toll Revenue I-15 Ramp Up Reserve (Net of Fees)	1.09%	1.97%	3.17%	2.70%
ICE BofAML U.S. Treasury Index 0-2 Year	0.99%	1.79%	3.04%	2.39%

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. The performance benchmark shown for the Riverside County I-15 Express Lanes Toll Revenue Reserve Portfolio is the ICE BofAML 1-3 Year U.S. Treasury Index, which is a broad-based index consisting of U.S. Treasury securities with an outstanding par greater than or equal to \$1 billion and a maturity range from one to three years, reflecting total return.



Portfolio Performance¹ - Debt Reserve Fund

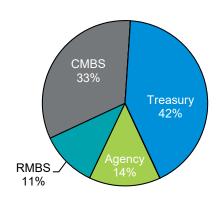
as of June 30, 2019

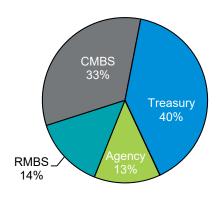
Portfolio Characteristics

	3/31/19
Yield to Maturity	2.06%
Duration	3.01 Years
Average Quality (Moody's)	Aaa
Portfolio Market Value	\$18,406,380

	6/30/19
Yield to Maturity	2.14%
Duration	2.93 Years
Average Quality (Moody's)	Aaa
Portfolio Market Value	\$18,291,668

Asset Allocation





Portfolio Performance¹

	Q2	YTD	1-Year	Since Inception Annualized (8/1/2013)
Total Debt Service Fund (Gross of Fees)	2.09%	3.44%	5.39%	2.37%
Total Debt Service Fund (Net of Fees)	2.07%	3.39%	5.28%	2.27%
ICE BofAML U.S. Treasury Index 1-3 Year	1.44%	2.44%	3.96%	1.14%
ICE BofAML U.S. Treasury Index 3-7 Year	2.72%	4.57%	7.10%	2.23%

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 BofAML 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, inclusive, reflecting total return.



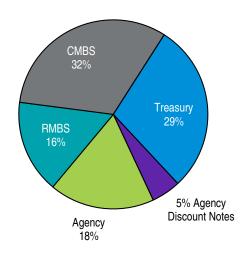
Portfolio Performance¹ - 91 Subordinate Reserve Account

as of June 30, 2019

Portfolio Characteristics

	6/30/19
Yield to Maturity	2.18%
Duration	1.58 Years
Average Quality (Moody's)	Aaa
Portfolio Market Value	\$20,027,098

Asset Allocation



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 91 Subordinate Reserve Account is the ICE BofAML 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, inclusive, reflecting total return.



RCTC PORTFOLIOS

2013 SR 91 Reserve and Residual Funds

Portfolio	Beginning Market Value (7/3/2013)	Net Flows	Market Value (6/30/2019)	Change in Market Value
Debt Service Reserve Fund	\$17,667,869	(\$1,774,770)	\$18,291,668	\$2,398,569
Portfolio	Beginning Market Value (7/3/2013)	Net Flows	Market Value (6/30/2019)	Change in Market Value
2013 SR-91 Project Residual Fund	\$3,292,782	+\$14,091,641	\$21,166,003	\$3,781,580
Portfolio	Beginning Market Value (6/6/2019)	Net Flows	Market Value (6/30/2019)	Change in Market Value
Subordinate Reserve Account	\$0	+\$20,000,000	+\$20,027,098	\$27,098
2017 L 15 Project				

2017 I-15 Project

Portfolio	Beginning Market Value (7/24/2017)	Net Flows	Market Value (6/30/2019)	Change in Market Value
2017 Toll Revenue I-15 Project Fund	\$98,562,718	(\$34,189,549)	\$67,375,685	\$3,002,517
	Beginning Market Value (12/5/2017)			
2017 Toll Revenue I-15 Ramp Up Reserve	\$7,723,487	\$166,500	\$8,231,324	\$341,337
Total Project	\$106,286,205	(\$34,023,049)	\$75,607,009	\$3,343,853



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Notes





Payden & Rygel Quarterly Portfolio Review

Riverside County Transportation Commission

2nd Quarter 2019





LETTER FROM THE CEO

July 2019

At the halfway mark of 2019, I think you will agree it is an interesting time for financial markets. The U.S. stock market is near record highs, credit spreads are somewhat tight, and more than \$12 trillion worth of global bonds trade with negative yields.

What does this mean for our clients and portfolios? First and foremost, we are ever vigilant of the unexpected. We manage your portfolios with diversification and liquidity always in mind to protect against significant changes in the direction of these markets.

The most challenging question is the future of global economic activity. Although economic conditions in the U.S. continue to be favorable, this is a challenging question globally. Indicators of global growth slowed in the first half of the year. Trade policy remains unclear. And for bond investors, both the European Central Bank and the U.S. Federal Reserve have opened the door to lower interest rates.

However, we remain optimistic! We are nearing our 36th year as a private corporation, and our culture and ownership structure have not veered from our original objectives set forth in September 1983.

My best wishes,

con Arcylon

Joan A. Payden

President & CEO

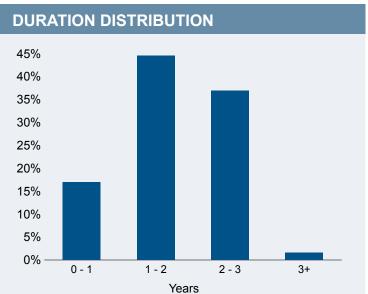
Riverside County Transportation Commission

Portfolio Review and Market Update - 2nd Quarter 2019

PORTFOLIO CHARACTERISTICS (As of 6/30/2019)

Portfolio Market Value \$53.3 million
Weighted Average Credit Quality AA+
Weighted Average Duration 1.82 years
Weighted Average Yield to Maturity 1.98%





PORTFOLIO RETURNS - Periods Ending 6/	30/2019			
	2nd Quarter	2019 YTD	Trailing 1 Yr	Since Inception (3/1/15)
RCTC Operating Portfolio	1.43%	2.58%	4.11%	1.51%
ICE BofAML 1-3 Year US Treasury Index	1.44%	2.44%	3.96%	1.28%
Periods over one year are annualized				

MARKET THEMES

It was a strong quarter for fixed income, as yields continued to fall while credit spreads were contained. The Federal Open Market Committee maintained its targeted range for the Fed Funds rate at 2.25% - 2.50%, given solid growth and jobs fundamentals. However, the Fed indicated that the potential for rate cuts has increased given global uncertainties including unknown trade outcomes, and that they will closely monitor incoming data. The easier policy stance was supportive for credit, and spreads moved in a narrow range over the quarter. Despite falling front-end interest rates, the yield curve remained mostly inverted as market expectations for future rate cuts have increased. Geopolitical risks continue to drive markets, as uncertainty over the United States' relationship with China and Iran, populism in Europe, and Brexit remain as headwinds.

STRATEGY

- The portfolio continued to hold a diversified mix of non-government sectors for income generation.
- We continued to extend our duration over the course of Q2 2019 via Treasuries.
- We maintained a bias toward a shorter average maturity profile in credit sectors to limit the portfolio's sensitivity to changes in credit risk premia while maintaining a yield advantage.
- Securitized bonds continue serving as a diversifier and source of high-quality income.

INTEREST RATES

- Front-end interest rates fell as the three-month U.S. Treasury bill yield declined by 0.29% to 2.09%, while the two-year note fell by 0.51% to 1.76%.
- One-month LIBOR fell by 0.09% to 2.40% and three-month LIBOR decreased by 0.28% to 2.32%.

SECTORS

- Corporate bonds outperformed Treasuries during the quarter as spreads didn't move much.
- High-quality asset-backed securities outperformed Treasuries as well, producing returns in line with corporate bonds.



MARKET PERSPECTIVE

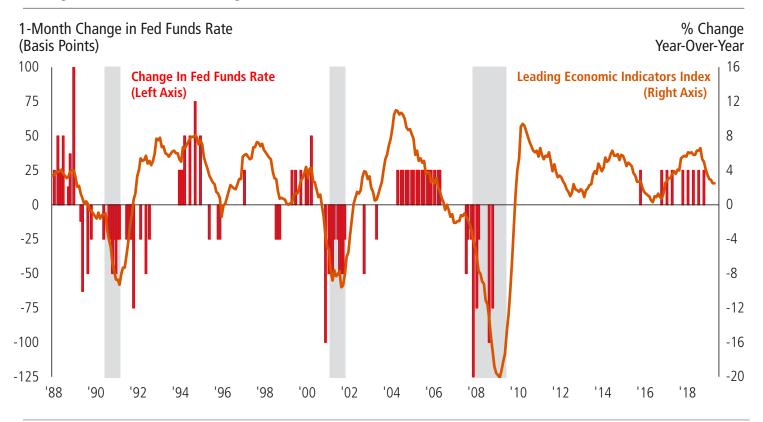
In the second quarter of 2019, the Federal Reserve elected to hold their policy rate steady. The big news, though, was that the median Federal Open Market Committee member expects interest rates to be 0.25% lower by the end of 2020 as trade policy "crosscurrents" weighed on the outlook. Was a cut in June warranted? Will cuts inevitably arrive in July? While we can't rule it out, we still don't think the U.S. economic backdrop warrants monetary easing.

If the Fed were setting policy only by their economic forecasts, cuts would not be under discussion. Fed officials forecasted GDP to grow 2.0% in 2020, which was *higher* than their previously forecasted 1.9%. Market participants expecting dovish "shock and awe" signals from the Fed in June were disappointed. The Conference Board's Leading Economic Index (LEI) rose 2.5% year-over-year during June 2019. If history is any guide, such a reading on the LEI would hardly warrant rate cuts. While upcoming trade policy "crosscurrents" could change the macro landscape, for now we believe the U.S. economy can handle the current monetary policy setting.

Globally, central banks are easing. With a weaker global economic backdrop, the Reserve Bank of Australia cut the policy rate by 25 basis points to 1.25%. The Reserve Bank of India also delivered its third rate cut of the year, lowering its key policy rate by 25 basis points to 5.75%. Despite still-sluggish euro area growth, we see signs of stabilization in hard data. Nevertheless, the European Central Bank has also reaffirmed its commitment to accommodative actions as needed.

Cutting Through Crosscurrents:

Leading Economic Index versus Change in Fed Funds Rate



Source: The Conference Board, Federal Reserve, NBER, Payden Calculations



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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

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County of Riverside

Treasurer's Pooled Investment Fund

June 2019

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- 4 | Market Data
- 6 | Portfolio Data
- 8 | Compliance Report
- 9 | Month End Holdings



Treasurer's Pooled Investment Fund

Monthly Commentary

June began with markets nervously waiting to see if the trade war was going to escalate, but concluded with a sigh of relief following the G20 summit, where the U.S. and China announced a freeze in their trade dispute. On the economic front, indicators pointed to a strong U.S. economy, with some gathering storms.

Deutsche Bank, the beleaguered German bank, is believed to pose a risk to the global financial system due to its underwhelming financial metrics and the interconnection of its \$49 trillion derivatives portfolio. Fears of Deutsche Bank failing intensified when it recently announced layoffs of 15K of its global workforce. On June 27, the Federal Reserve announced the result of its stress test, which demonstrated the ability of U.S. banks to remain solvent under dire economic circumstances, including Deutsche Bank's U.S. branch.

Geopolitical tensions spiked with attacks on two oil tankers in the Strait of Hormuz and a U.S. drone being shot down by Iran. However, corporations and consumers will benefit from the U.S. withholding on the implementation of 25% tariffs on an additional \$300 billion worth of Chinese imports.

With September rapidly approaching, markets will be more concerned over the debt ceiling crisis. Congress has yet to finalize a deal and the U.S. national debt sits north of \$22 trillion. The U.S. Treasury Department is estimated to run out of funds sometime in September of this year.

U.S. economic growth was strong with real

Trade Solstice

GDP for 1Q19 at 3.1%, mainly driven by robust consumer spending and government spending. Meanwhile, global economic activity slowed. The IMF is forecasting near-recession growth rates for the Euro Area.

Despite nonfarm payrolls coming in far below market expectations at 75K, the U.S. labor market appeared strong in May. Initial jobless claims remained at a multi-decade low and the U6 rate, which accounts for unemployed persons plus "marginally attached workers and those working part-time for economic reasons," was the lowest since 2000 at 7.1%.

However, the Consumer Confidence Index decreased more than expected in June to 121.5, down from 131.3 in May. Industrial activity also showed signs of slowing as the manufacturing PMI fell to a 10-year low at 50.1.

The national housing market continued to show signs of a slowdown in May. Existing home sales fell 1.1% YoY while new home sales fell 3.7% YoY. This contrasts Riverside County's housing market, where data from CoreLogic showed a 2.6% YoY increase in home sales in May.

Technology and information companies like Facebook and Google have recently been subject to scrutiny from U.S. politicians and European regulatory agencies for their potential violations of consumer privacy. Government intervention could be consequential for how technology and information companies generate revenue by using consumer data to market to advertisers.

Higher tariffs would result in increased prices

for consumers, and reduce revenues and profits margins for U.S. retailers like Walmart. However, Walmart has less exposure to tariffs than its competitors, such as Target, due to its scale, pricing power with vendors, and significant groceries sales.

Adverse Midwestern weather and U.S.-China trade have compressed margins and reduced demand for vegetable oils and protein meals for Archer-Daniels-Midlands and its competitors in the agricultural processing industry, which is expected to decrease profits and revenues for the quarter ending June 30, 2019.

The effects of heightened risks to corporations stemming from trade, the slowdown in the global economy, industrial disruptions, etc. have been mostly speculative. They will become observable in mid-July to late August when corporations report their earnings.

The combination of rising tensions with Iran, the weakening global economy, and our ongoing trade battle with China caused the Federal Reserve to change their policy stance at their mid-month meeting and openly hint at a funds rate decrease as early as July. This new Fed stance brought rates down further, with the 2-year Treasury yield ending the month at 1.75 from a start at 1.82 and the 5-year Treasury yield ending the month at 1.76 from a start at 1.83.

Jon Christensen
Treasurer-Tax Collector

Capital Markets Team

Jon Christensen Treasurer-Tax Collector

Giovane Pizano Chief Investment Manager

Steve Faeth Senior Investment Manager

Isela Licea Assistant Investment Manager

Jake Nieto
Administrative Services Assistant

Treasurer's Statement

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

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

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

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-19	6,838,812,308.82	6,811,213,591.28	27,598,717.54	0.41%	2.32	1.06
May-19	7,583,793,753.68	7,563,023,912.99	20,769,840.69	0.27%	2.35	1.09
Apr-19	8,177,376,431.91	8,168,198,799.92	9,177,631.99	0.11%	2.36	1.09
Mar-19	7,525,389,587.99	7,522,791,418.69	2,598,169.30	0.35%	2.35	1.04
Feb-19	6,837,521,658.62	6,846,174,413.16	(8,652,754.54)	-0.13%	2.32	1.06
Jan-19	6,985,230,147.03	6,993,292,063.97	(8,061,916.94)	-0.12%	2.31	1.05
*Market values	do not include accrued intere	est.				

Economy

National Economy

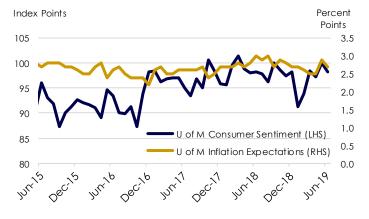
Job growth slowed in May, with 75k payrolls added compared to expectations for 180K. [Econoday; 06/28/2019]

- Durable goods orders have trended downward since 3Q18, consistent with other key industrial indexes. [FRED; 06/28/2019]
- Housing starts were solid this May with 1.27MM SAAR, but home sales measures still lagged May 2018. [FRED; 06/28/2019]
- The Consumer Confidence and Consumer Sentiment indexes fell in June from May levels, pulled down by expectations of lower inflation. [Econoday; 06/28/2019]

U.S. Housing Starts



U of M Consumer Sentiment

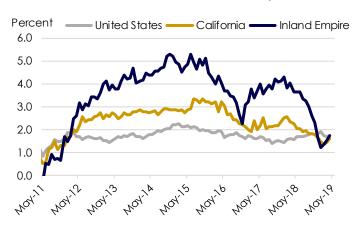


State Economy

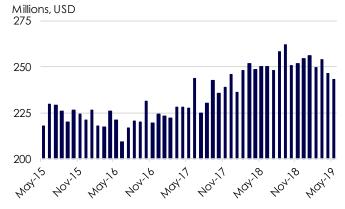
CA added 19.4K jobs in May, falling short of year-to-date (24.7K) and 2018 (23.2K) monthly averages. [BLS; 06/28/2019]

- U.S.-China trade dispute caused exports from CA to China to fall 0.5% in 2018, corresponding with state GDP growth falling from 3.5% in 2018 to 2% in 1Q19. [CNBC; 06/28/2019]
- CA housing market improved in May, with home sales rising above 400K for the first time in 10 months. [CAR; 06/28/2019]
- Inland Empire job growth increased 1.7% YoY in May 2019, up from February's growth of 1.2% YoY. [FRED; 06/28/2019]

Nonfarm Jobs Added - Y/Y



U.S. Durable Goods Orders



Key Economic Indicators

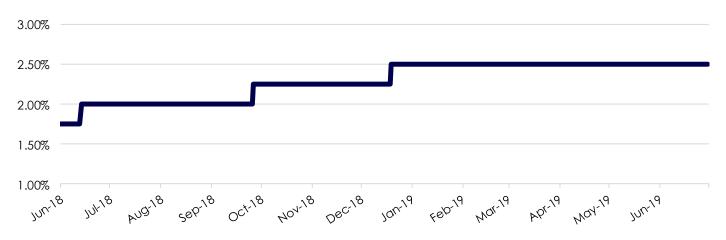
Release Date	Indicator	Actual	Consensus	Difference
06/27/2019	Real GDP - Q/Q Change - SAAR - 1Q19 (3rd estimate)	3.10%	3.10%	0.00%
06/07/2019	Unemployment Rate - Seasonally Adjusted	3.60%	3.70%	-0.10%
06/07/2019	Non-Farm Payrolls - M/M Change	75,000	180,000	-105,000
06/12/2019	CPI - Y/Y Change	1.80%	2.10%	1.90%
06/12/2019	CPI Ex Food and Energy - Y/Y Change	2.00%	2.10%	-0.10%
06/05/2019	ISM Non-Manufacturing Index (> 50 indicates growth)	56.9	55.8	1.10
06/25/2019	New Home Sales - SAAR - Thousands of units	626	680	-54
06/04/2019	Factory Orders - M/M Change	-0.80%	-0.80%	0.00%
06/26/2019	Durable Goods Orders - New Orders - M/M Change	-1.30%	-0.10%	-1.20%

Market Data

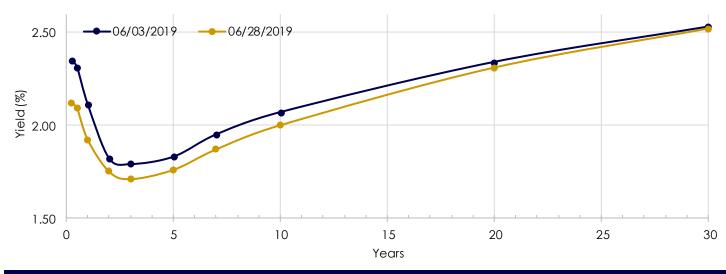
FOMC Meeting 06/19/2019

- The FOMC stated that data received since their last meeting in May "indicates that the labor market remains strong and that economic activity rose at a moderate rate."
- The Federal Open Market Committee maintained the Fed Funds Target Rate at 2.25—2.50%.
- "The Committee continues to view sustained expansion of economic activity, strong labor market conditions, and inflation near the Committee's symmetric 2 percent objective as the most likely outcomes, but uncertainties about this outlook have increased," stated the FOMC in their June 19 press release.

Fed Funds Target Rate (Upper Limit)



U.S. Treasury Curve

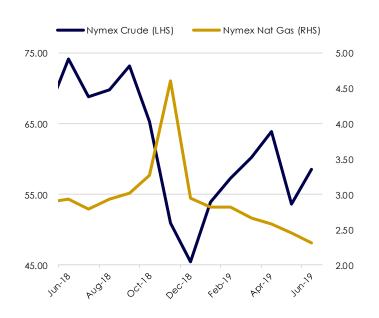


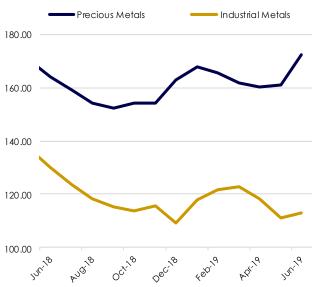
Treasury Curve Differentials	3 Мо	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
06/28/2019 - 06/03/2019	-0.23	-0.22	-0.19	-0.07	-0.08	-0.07	-0.07	-0.01
06/28/2019	2.12	2.09	1.92	1.75	1.71	1.76	2.00	2.52
06/03/2019	2.35	2.31	2.11	1.82	1.79	1.83	2.07	2.53

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

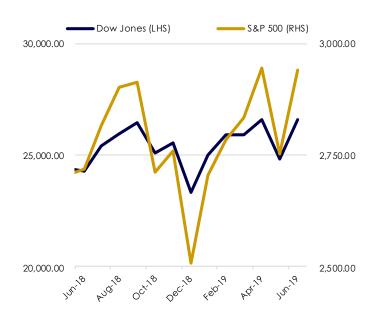
Market Data cont'd

Commodities





Stocks



2-Yr. Treasury Constant Maturity Rate



^{*}Note: Shaded areas indicate U.S. recessions.

^{*} Values listed on this page are in US dollars and are based on the final business day of each month.

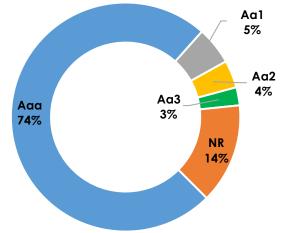
Portfolio Data

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

AAAf/\$1 by Fitch Ratings.

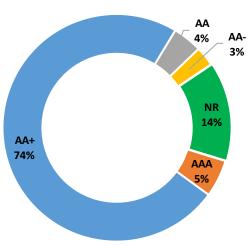
Moody's Asset Rating (000's)

	Book	MKT/Book	% Book	Yield
Aaa	5,046,122.74	100.41%	74.09%	2.24%
Aa1	364,091.59	100.60%	5.35%	2.57%
Aa2	264,367.51	100.51%	3.88%	2.50%
Aa3	173,547.25	101.75%	2.55%	2.76%
NR	963,084.50	100.05%	14.14%	2.50%
Totals:	6,811,213.59	100.41%	100.00%	2.32%



S&P Asset Rating (000's)

	Book	MKT/Book	% Book	Yield
AAA	361,074.03	100.62%	5.30%	2.41%
AA+	5,014,140.30	100.41%	73.62%	2.25%
AA	283,614.61	100.75%	4.16%	2.56%
AA-	189,300.15	101.20%	2.78%	2.73%
NR	963,084.50	100.05%	14.14%	2.50%
Totals:	6,811,213.59	100.41%	100.00%	2.32%



12-Month Projected Cash Flow

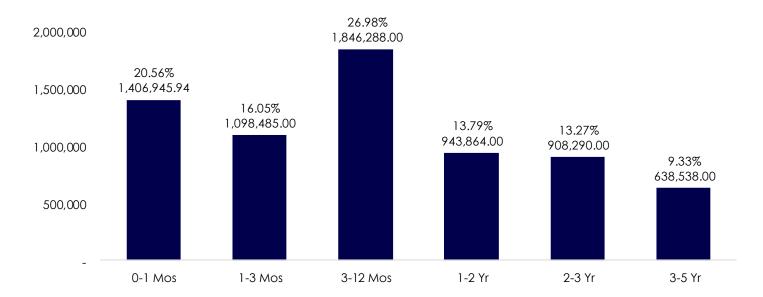
84 a salla	Monthly	Monthly	D:#	Required Matured	Bulance	Actual Investments	Available to
Month 07/2019	Receipts	Disbursements	Difference	Investments	Balance 128.80	Maturing	Invest > 1 Year
-	0.40.00	1.050.00	(000 70)	151.00	128.80	1.50/.05	
07/2019	969.28	1,250.00	(280.72)	151.92	<u> </u>	1,596.95	
08/2019	900.00	1,200.00	(300.00)	300.00	-	586.38	
09/2019	1,100.00	1,200.00	(100.00)	100.00	-	534.61	
10/2019	1,100.00	1,300.00	(200.00)	200.00	-	404.28	
11/2019	1,300.00	1,200.00	100.00		100.00	380.00	
12/2019	2,375.13	1,200.00	1,175.13		1,275.13	5.00	
01/2020	1,100.00	2,200.00	(1,100.00)		175.13	162.50	
02/2020	1,100.00	1,500.00	(400.00)	224.87	-	115.33	
03/2020	1,350.00	1,200.00	150.00		150.00	123.29	
04/2020	1,350.00	1,200.00	150.00		300.00	265.65	
05/2020	1,700.00	1,700.00	-		300.00	142.66	
06/2020	1,000.00	1,736.13	(736.13)	436.13	-	80.43	
TOTALS	15,344.41	16,886.13	(1,541.72)	1,412.92	2,429.06	4,397.07	5,398.29
				20.74%		64.56%	79.26%

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

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

Portfolio Data cont'd

Asset Maturity Distribution (Par Value, 000's)

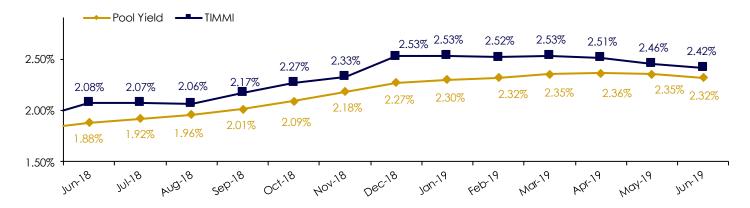


Asset Allocation (000's)

Assets	Scheduled Book	Scheduled Market	Mkt/Book	Yield	WAL (Yr.)	Mat (Yr.)
TREAS	584,231.55	588,210.70	100.68%	2.46%	0.31	0.31
AGENCIES	3,865,922.36	3,878,985.00	100.34%	2.18%	1.22	1.65
MMKT	107,000.00	107,000.00	100.00%	2.30%	0.00	0.00
CASH	778,000.00	778,000.00	100.00%	2.52%	0.00	0.00
CALTRUST FND	4,023.98	4,023.98	100.00%	2.64%	0.00	0.00
COMM PAPER	914,812.22	920,200.11	100.59%	2.51%	0.16	0.16
NCDS	35,000.00	35,000.00	100.00%	3.00%	0.13	0.13
MEDIUM TERM NOTES	288,841.41	292,355.70	101.22%	2.60%	0.58	0.60
MUNI	233,302.07	234,956.83	100.71%	2.48%	1.34	1.34
LOCAL AGCY OBLIG	80.00	80.00	100.00%	2.85%	0.96	0.96
Totals:	6,811,213.59	6,838,812.31	100.41%	2.32%	0.81	1.05

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

IMMIT



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

Compliance Report

Compliance Status: Full Compliance

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

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

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

COUN	TY INVESTMENT	POLICY
Maximum Remaining Maturity	Authorized % Limit	S&P/ Moody's
4 YEARS	15%	AA-/Aa3/AA-
5 YEARS	100%	NA
3 YEARS	2.50%	investment Grade
5 YEARS	100%	NA
270 DAYS	40%	A1/P1/F1
1 YEAR	25% Combined	A1/P1/F1
4 YEARS	20%	AA/Aa/AA
45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1
60 DAYS	10%	NA
3 YEARS	20%	AA/Aa2/AA
DAILY LIQUIDITY	1.00%	NA
DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.
DAILY LIQUIDITY	Max \$50 million	NA
NA	NA	NA

Remaining Maturity	Limit	S&P/ Moody's	Actual %
4 YEARS	15%	AA-/Aa3/AA-	3.41%
5 YEARS	100%	NA	8.62%
3 YEARS	2.50%	INVESTMENT GRADE	<0.01%
5 YEARS	100%	NA	56.69%
270 DAYS	40%	A1/P1/F1	13.50%
1 YEAR	25% Combined	A1/P1/F1	0.51%
4 YEARS	20%	AA/Aa/AA	0.00%
45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	0.00%
60 DAYS	10%	NA	0.00%
3 YEARS	20%	AA/Aa2/AA	4.28%
DAILY LIQUIDITY	1.00%	NA	0.06%
DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	1.56%
DAILY LIQUIDITY	Max \$50 million	NA	0.00%
NA	NA	NA	11.37%

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

CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
Fund: 1 POO	DI FUND	Date		To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturity
1060: MMKT	ACCTS-A/365-6										
FRGXX GOFXX	FIDELITY GOV	07/01/2019	2.300 2.283	2.300 2.283	102,000,000.00	102,000,000.00	100.000000	102,000,000.00	0.00	.003	.003
FGTXX	FEDERATED GOV GOLDMAN SACHS GOV	07/01/2019 07/01/2019	2.283	2.283	1,000,000.00 3,000,000.00	1,000,000.00	100.000000	1,000,000.00 3,000,000.00	0.00 0.00	.003	.003
WFFXX	WELLS FARGO GOV	07/01/2019	2.295	2.295	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.003	.003
1065: CLTR-A	1/365-6		2.300	2.300	107,000,000.00	107,000,000.00	100.000000	107,000,000.00	0.00	.003	.003
CLTR	CALTRUST SHT TERM FUND	07/01/2019	2.656	2.644	4,015,944.14	4,023,976.03	100.200000	4,023,976.03	0.00	.003	.003
1000, MCD D	ATE A /2/E /		2.656	2.644	4,015,944.14	4,023,976.03	100.200000	4,023,976.03	0.00	.003	.003
1080: MGD R. CASH	BANK OF THE WEST	07/01/2019	2.546	2.546	300,000,000.00	300,000,000.00	100.000000	300,000,000.00	0.00	.003	.003
			2.546	2.546	300,000,000.00	300,000,000.00	100.000000	300,000,000.00	0.00	.003	.003
1170: MGD R. CASH	MATE-A/360 UB MANAGED RATE	07/01/2019	2.431	2.431	138,000,000.00	138,000,000.00	100.000000	138,000,000.00	0.00	.003	.003
CASH	PACIFIC PREMIER BANK	07/01/2019	2.426	2.426	40,000,000.00	40,000,000.00	100.000000	40,000,000.00	0.00	.003	.003
CASH CASH	FIRST REPUBLIC BANK UB EXCEPTION RATE	07/01/2019 07/01/2019	2.543 2.488	2.543 2.488	300,000,000.00	300,000,000.00	.000000	300,000,000.00	0.00 0.00	.003	.003
САЗП	UB EXCEPTION RATE	0//01/2019	2.400	2.400	478,000,000.00	478,000,000.00	100.000000	478,000,000.00	0.00	.003	.003
	NKING FND-A/360	0.//1.5/0000	0.045	0.045	00 000 00	00 000 00	100 000000	00.000.00	0.00	450	0.40
LAO	US DIST COURTHOUSE	06/15/2020	2.845 2.845	2.845 2.845	80,000.00 80,000.00	80,000.00 80,000.00	100.000000 100.000000	80,000.00 80,000.00	0.00	.450	.962
1300: U.S. TRE	EASURY BILL		2.043	2.043	80,000.00	80,000.00	100.000000	80,000.00	0.00	.450	.702
912796SF7	U.S. TREASURY BILL	08/29/2019	2.458	2.488	40,000,000.00	39,503,038.80	99.656000	39,862,400.00	359,361.20	.160	.164
1310: U.S. TRE	EASURY BOND		2.458	2.488	40,000,000.00	39,503,038.80	99.656000	39,862,400.00	359,361.20	.160	.164
9128282K5	U.S. TREASURY BOND	07/31/2019	1.375	1.428	25,000,000.00	24,975,585.94	99.927000	24,981,750.00	6,164.06	.084	.085
9128282K5 9128282K5	U.S. TREASURY BOND U.S. TREASURY BOND	07/31/2019 07/31/2019	1.375 1.375	1.418 2.608	25,000,000.00 25,000,000.00	24,980,468.75 24,811,523.44	99.927000 99.927000	24,981,750.00 24,981,750.00	1,281.25 170,226.56	.084 .084	.085 .085
912828TH3	U.S. TREASURY BOND	07/31/2017	.875	2.601	25,000,000.00	24,736,328.13	99.886000	24,971,500.00	235,171.87	.084	.085
912828U32	U.S. TREASURY BOND	11/15/2019	1.000	2.628	75,000,000.00	73,939,453.13	99.578000	74,683,500.00	744,046.87	.373	.378
912828TV2 912828TN0	U.S. TREASURY BOND U.S. TREASURY BOND	10/31/2019 08/31/2019	1.250 1.000	2.606 2.603	50,000,000.00 50,000,000.00	49,449,218.75 49,480,468.75	99.703000 99.787000	49,851,500.00 49,893,500.00	402,281.25 413,031.25	.332 .168	.337 .170
912828F62	U.S. TREASURY BOND	10/31/2019	1.500	2.557	50,000,000.00	49,611,328.13	99.793000	49,896,500.00	285,171.87	.333	.337
912828UB4 912828T59	U.S. TREASURY BOND U.S. TREASURY BOND	11/30/2019 10/15/2019	1.000 1.000	2.541 2.529	40,000,000.00 45,000,000.00	39,528,125.00 44,569,335.94	99.535000 99.680000	39,814,000.00 44,856,000.00	285,875.00 286,664.06	.414 .289	.419 .293
912828U32	U.S. TREASURY BOND	11/15/2019	1.000	2.534	40,000,000.00	39,565,625.00	99.578000	39,831,200.00	265,575.00	.373	.378
912828U32	U.S. TREASURY BOND	11/15/2019	1.000	2.524	35,000,000.00	34,652,734.38	99.578000	34,852,300.00	199,565.62	.373	.378
912828UL2 912828W63	U.S. TREASURY BOND U.S. TREASURY BOND	01/31/2020 03/15/2020	1.375 1.625	2.462 2.449	50,000,000.00 15,000,000.00	49,539,062.50 14,889,257.81	99.594000 99.707000	49,797,000.00 14,956,050.00	257,937.50 66,792.19	.573 .696	.589 .710
		,	1.165	2.458	550,000,000.00	544,728,515.65	99.699691	548,348,300.00	3,619,784.35	.317	.322
1420: FHLMC 3134GTFF5	FHLMC 1YrNc9MoE	04/08/2020	2.460	2.475	25,000,000.00	24,996,250.00	100.146000	25,036,500.00	40,250.00	.758	.775
3134GTUA9	FHLMC 5YrNc3MoE	06/17/2024	2.300	2.300	25,000,000.00	25,000,000.00	99.779000	24,944,750.00	-55,250.00	4.675	4.970
1425: FHLMC	:-Fxd-S 30/360		2.380	2.388	50,000,000.00	49,996,250.00	99.962500	49,981,250.00	-15,000.00	2.713	2.869
3134G8TG4	FHLMC 3.5YrNc6MoE	10/11/2019	1.500	1.500	15,000,000.00	15,000,000.00	99.794000	14,969,100.00	-30,900.00	.280	.282
3134G9Q75 3134GABZ6	FHLMC 3YrNc3MoB FHLMC 3.5YrNc1YrE	07/26/2019 02/25/2020	1.250 1.250	1.250 1.250	10,000,000.00	10,000,000.00	99.931000 99.469000	9,993,100.00 9,946,900.00	-6,900.00 -53,100.00	.071 .646	.071 .658
3134GAVF8	FHLMC 3.5YrNc1YrE	05/08/2020	1.200	1.200	15,000,000.00	15,000,000.00	99.398000	14,909,700.00	-90,300.00	.847	.858
3134GAXZ2	FHLMC 4YrNc6MoE	11/25/2020	1.370	1.370	25,000,000.00	25,000,000.00	99.282000	24,820,500.00	-179,500.00	1.383	1.408
3134GAYK4 3134GBWH1	FHLMC 4YrNc1YrE FHLMC 2.25YrNc6MoB	11/30/2020 09/27/2019	1.440 1.500	1.440 1.509	10,000,000.00 6,250,000.00	10,000,000.00 6,248,750.00	99.372000 99.841000	9,937,200.00 6,240,062.50	-62,800.00 -8,687.50	1.396 .242	1.422 .244
3134GBYS5	FHLMC 2YrNc3MoB	07/26/2019	1.600	1.600	5,000,000.00	5,000,000.00	99.960000	4,998,000.00	-2,000.00	.071	.071
3134GBK35 3137EAEE5	FHLMC 3YrNc3MoB FHLMC 2.75Yr	09/29/2020 01/17/2020	1.800 1.500	1.800 1.602	15,000,000.00 25,000,000.00	15,000,000.00 24,942,750.00	99.789000 99.646000	14,968,350.00 24,911,500.00	-31,650.00 -31,250.00	1.223 .539	1.252 .551
3134GBTX0	FHLMC 2.75YrNc2MoB	06/29/2020	1.750	1.780	20,000,000.00	19,983,860.00	99.679000	19,935,800.00	-48,060.00	.984	1.000
3134GBG30	FHLMC 2YrNc5MoB	09/27/2019	1.500 1.500	1.620	20,000,000.00	19,953,600.00	99.849000	19,969,800.00	16,200.00 19,750.00	.242 .242	.244 .244
3134GBG30 3134G9W37	FHLMC 2YrNc6MoB FHLMC 2.5YrNc3MoB	09/27/2019 08/10/2020	1.450	1.621 2.421	25,000,000.00 10,000,000.00	24,942,500.00 9,769,000.00	99.849000 99.413000	24,962,250.00 9,941,300.00	172,300.00	1.087	1.115
3134GBX80	FHLMC 4.5YrNc7MoB	11/14/2022	2.300	2.755	12,628,000.00	12,381,754.00	100.039000	12,632,924.92	251,170.92	3.210	3.378
3134GSMF9 3134GSQL2	FHLMC 5YrNc3YrE FHLMC 5YrNc2YrE	05/26/2023 06/29/2023	3.000 3.100	3.000 3.100	15,000,000.00 5,000,000.00	15,000,000.00 5,000,000.00	101.668000 101.081000	15,250,200.00 5,054,050.00	250,200.00 54,050.00	3.650 3.732	3.907 4.000
3134GSB53	FHLMC 3YrNc1YrE	10/29/2021	3.100	3.100	5,000,000.00	5,000,000.00	100.385000	5,019,250.00	19,250.00	2.221	2.334
3134GSA96 3134GSA96	FHLMC 3YrNc1YrE FHLMC 3YrNc1YrE	11/15/2021 11/15/2021	3.150 3.150	3.150 3.150	10,000,000.00 5,000,000.00	10,000,000.00 5,000,000.00	100.443000 100.443000	10,044,300.00 5,022,150.00	44,300.00 22,150.00	2.263 2.263	2.381 2.381
3134GSA96	FHLMC 3YrNc1YrE	11/15/2021	3.150	3.150	5,000,000.00	5,000,000.00	100.443000	5,022,150.00	22,150.00	2.263	2.381
3134GSD44 3134GSC45	FHLMC 3YrNc1YrE FHLMC 3YrNc1YrE	11/26/2021 11/26/2021	3.150 3.160	3.150 3.160	25,000,000.00 10,000,000.00	25,000,000.00 10,000,000.00	100.490000 100.503000	25,122,500.00 10,050,300.00	122,500.00 50,300.00	2.293 2.293	2.411 2.411
3134GBXV9	FHLMC 1.6YrNc1Yr	07/13/2020	1.850	2.870	15,000,000.00	14,758,950.00	99.745000	14,961,750.00	202,800.00	1.008	1.038
3134G\$5Y7	FHLMC 3.75YrNc6MoB	12/27/2022	2.850	2.850	10,000,000.00	10,000,000.00	100.135000	10,013,500.00	13,500.00	3.320	3.496
3134GTED1 3134GTDQ3	FHLMC 1.08YrNc3MoB FHLMC 3YrNc3MoB	05/01/2020 04/12/2022	2.550 2.750	2.550 2.750	25,000,000.00 25,000,000.00	25,000,000.00 25,000,000.00	100.002000 100.014000	25,000,500.00 25,003,500.00	500.00 3,500.00	.819 2.647	.838 2.786
3134GTCP6	FHLMC 3.5YrNc6MoQ	10/17/2022	2.625	2.625	25,000,000.00	25,000,000.00	100.171000	25,042,750.00	42,750.00	3.123	3.301
3134GTHV8 3134GTHH9	FHLMC 5YrNc6MoE FHLMC 2.75YrNc9MoE	04/22/2024 01/24/2022	2.570 2.500	2.570 2.500	15,000,000.00 5,000,000.00	15,000,000.00 5,000,000.00	100.131000 100.291000	15,019,650.00 5,014,550.00	19,650.00 14,550.00	4.478 2.460	4.816 2.573
3134GTEB5	FHLMC 5YrNc1YrE	04/24/2024	2.625	2.625	15,000,000.00	15,000,000.00	100.417000	15,062,550.00	62,550.00	4.476	4.822
3134GTGX5	FHLMC 5YrNc1YrE	04/24/2024	2.610	2.610	15,000,000.00	15,000,000.00	100.393000	15,058,950.00	58,950.00	4.478	4.822
3134GTGX5 3134GTKG7	FHLMC 5YrNc1YrE FHLMC 5YrNc2YrB	04/24/2024 05/03/2024	2.610 2.600	2.610 2.600	15,000,000.00 10,000,000.00	15,000,000.00	100.393000 101.036000	15,058,950.00 10,103,600.00	58,950.00 103,600.00	4.478 4.504	4.822 4.847
3134GTLZ4	FHLMC 1YrNc3MoB	05/29/2020	2.530	2.530	15,000,000.00	15,000,000.00	100.034000	15,005,100.00	5,100.00	.896	.915
3134GTLU5 3134GTSF1	FHLMC 3YrNc3MoB FHLMC 3YrNc1YrE	05/09/2022 06/10/2022	2.750 2.400	2.750 2.400	15,000,000.00 5,000,000.00	15,000,000.00 5,000,000.00	100.016000 100.297000	15,002,400.00 5,014,850.00	2,400.00 14,850.00	2.721 2.823	2.860 2.948
3134GTTX1	FHLMC 5YrNc6MoE	06/20/2024	2.250	2.250	15,000,000.00	15,000,000.00	99.858000	14,978,700.00	-21,300.00	4.677	4.978
1465: FHI MC	:-STEP%-S30/360		2.204	2.280	528,878,000.00	527,981,164.00	100.034921	529,062,687.42	1,081,523.42	2.038	2.152
3134G7\$77	FHLMC 5YrNc6MoB	10/29/2020	2.000	2.000	15,000,000.00	15,000,000.00	99.953000	14,992,950.00	-7,050.00	1.309	1.334
3134G8KU2 3134G8L31	FHLMC 5YrNc6MoB FHLMC 5YrNc6MoB	02/26/2021 02/26/2021	1.500 1.500	1.500 1.500	10,000,000.00 10,000,000.00	10,000,000.00	99.884000 99.930000	9,988,400.00 9,993,000.00	-11,600.00 -7,000.00	1.625 1.625	1.663 1.663
3134G6L31	FHLMC 5YrNc3MoB	06/09/2021	1.750	1.750	15,000,000.00	15,000,000.00	99.628000	14,944,200.00	-55,800.00	1.901	1.945
3134G9JW8	FHLMC 5YrNc3MoB	05/25/2021	1.625	1.625	20,000,000.00	20,000,000.00	99.660000	19,932,000.00	-68,000.00	1.865	1.904
3134G9NU7 3134G9UM7	FHLMC 5YrNc3MoB FHLMC 5YrNc3MoB	06/16/2021 06/30/2021	2.000 1.625	2.010 1.625	15,000,000.00 15,000,000.00	14,997,000.00 15,000,000.00	100.014000 99.684000	15,002,100.00 14,952,600.00	5,100.00 -47,400.00	1.919 1.962	1.964 2.003
3134G9VA2	FHLMC 5YrNc6MoB	06/30/2021	1.700	1.700	15,000,000.00	15,000,000.00	99.869000	14,980,350.00	-19,650.00	1.964	2.003
3134G9UX3 3134G9XA0	FHLMC 5YrNc3MoB FHLMC 5YrNc6MoB	06/30/2021 07/13/2021	2.000 1.750	2.000 1.750	10,000,000.00 15,000,000.00	10,000,000.00 15,000,000.00	99.829000 99.999000	9,982,900.00 14,999,850.00	-17,100.00 -150.00	1.958 1.988	2.003 2.038
3134G9\$40	FHLMC 4YrNc6MoB	07/27/2020	1.500	1.500	15,000,000.00	15,000,000.00	99.673000	14,950,950.00	-49,050.00	1.058	1.077

CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
Cosii	Description	Date	Соорон	To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturity
3134G9R66	FHLMC 5YrNc3MoB	08/10/2021	1.500	1.500	15,000,000.00	15,000,000.00	99.432000	14,914,800.00	-85,200.00	2.065	2.115
3134G9S57	FHLMC 4YrNc6MoB	08/10/2020	1.500	1.500	15,000,000.00	15,000,000.00	99.630000	14,944,500.00	-55,500.00	1.094	1.115
3134G9T23 3134G9U47	FHLMC 5YrNc3MoB FHLMC 5YrNc3MoB	08/10/2021 08/25/2021	1.500 1.500	1.500 1.500	10,000,000.00 15,000,000.00	10,000,000.00 15,000,000.00	99.750000 99.655000	9,975,000.00 14,948,250.00	-25,000.00 -51,750.00	2.065 2.100	2.115 2.156
3134G95W3	FHLMC 5YrNc3MoB	08/25/2021	1.500	1.500	10,000,000.00	10,000,000.00	99.581000	9,958,100.00	-41,900.00	2.100	2.156
3134G96A0	FHLMC 5YrNc3MoB	08/25/2021	1.375	1.375	15,000,000.00	15,000,000.00	99.523000	14,928,450.00	-71,550.00	2.104	2.156
3134GAEB6	FHLMC 4.25YrNc3MoB	12/08/2020	1.500	1.500	20,000,000.00	20,000,000.00	99.605000	19,921,000.00	-79,000.00	1.419	1.444
3134GAEG5	FHLMC 5YrNc6MoB	08/24/2021	1.500	1.500	20,000,000.00	20,000,000.00	99.932000	19,986,400.00	-13,600.00	2.103	2.153
3134GADP6 3134GAET7	FHLMC 5YrNc3MoB FHLMC 5YrNc3MoB	09/13/2021 09/30/2021	1.500 1.500	1.500 1.500	16,500,000.00 20,000,000.00	16,500,000.00 20,000,000.00	99.631000 99.555000	16,439,115.00 19,911,000.00	-60,885.00 -89,000.00	2.150 2.197	2.208 2.255
3134GAKY9	FHLMC 5YrNc6MoB	09/30/2021	1.450	1.450	15,000,000.00	15,000,000.00	99.722000	14,958,300.00	-41,700.00	2.177	2.255
3134GANB6	FHLMC 5YrNc6MoB	09/30/2021	1.500	1.500	15,000,000.00	15,000,000.00	99.765000	14,964,750.00	-35,250.00	2.200	2.255
3134GAPM0	FHLMC 5YrNc3MoB	10/25/2021	1.500	1.500	10,000,000.00	10,000,000.00	99.587000	9,958,700.00	-41,300.00	2.268	2.323
3134GAPM0	FHLMC 5YrNc3MoB	10/25/2021	1.500	1.500	6,705,000.00	6,705,000.00	99.587000	6,677,308.35	-27,691.65	2.268	2.323
3134GAPA6 3134GAQV9	FHLMC 5YrNc3MoB FHLMC 5YrNc6MoB	10/27/2020 10/27/2021	1.500 1.400	1.500 1.400	10,000,000.00	10,000,000.00 15,000,000.00	99.811000	9,981,100.00	-18,900.00 -84,900.00	1.306 2.275	1.329 2.329
3134GAQV9	FHLMC 5TINC6MOB	10/27/2021	1.400	1.400	15,000,000.00 15,000,000.00	15,000,000.00	99.434000 99.434000	14,915,100.00 14,915,100.00	-84,900.00	2.275	2.329
3134GARL0	FHLMC 5YrNc6MoB	10/28/2021	1.500	1.500	10,000,000.00	10,000,000.00	99.955000	9,995,500.00	-4,500.00	2.280	2.332
3134GASF2	FHLMC 5YrNc3MoB	10/27/2021	1.500	1.500	15,000,000.00	15,000,000.00	99.505000	14,925,750.00	-74,250.00	2.271	2.329
3134GASF2	FHLMC 5YrNc3MoB	10/27/2021	1.500	1.500	15,000,000.00	15,000,000.00	99.505000	14,925,750.00	-74,250.00	2.271	2.329
3134GATA2	FHLMC 5YrNc3MoB	10/27/2021	1.500	1.500	10,000,000.00	10,000,000.00	99.730000	9,973,000.00	-27,000.00	2.273	2.329
3134GATB0 3134GATA2	FHLMC 5YrNc3MoB FHLMC 5YrNc3MoB	11/10/2021 10/27/2021	1.550 1.500	1.550 1.500	17,000,000.00 14,000,000.00	17,000,000.00 14,000,000.00	99.434000 99.730000	16,903,780.00 13,962,200.00	-96,220.00 -37,800.00	2.305 2.273	2.367 2.329
3134GAUA0	FHLMC 5YrNc3MoB	11/30/2021	1.500	1.500	4,500,000.00	4,500,000.00	99.125000	4,460,625.00	-39,375.00	2.362	2.422
3134GAYF5	FHLMC 5YrNc3MoB	11/26/2021	1.550	1.550	20,000,000.00	20,000,000.00	99.401000	19,880,200.00	-119,800.00	2.349	2.411
3134GAYG3	FHLMC 5YrNc3MoB	12/09/2021	1.750	1.750	10,000,000.00	10,000,000.00	99.904000	9,990,400.00	-9,600.00	2.384	2.447
3134GAYR9	FHLMC 5YrNc3MoB	12/09/2021	1.650	1.650	20,000,000.00	20,000,000.00	99.997000	19,999,400.00	-600.00	2.381	2.447
3134GAA87 3134GAA87	FHLMC 5YrNc3MoB FHLMC 5YrNc3MoB	12/30/2021 12/30/2021	1.900 1.900	1.900 1.900	10,000,000.00	10,000,000.00	99.953000 99.953000	9,995,300.00 9,995,300.00	-4,700.00 -4,700.00	2.430 2.430	2.504 2.504
3134G7S77	FHLMC 3.5Yr	10/29/2020	2.000	2.153	7,125,000.00	7,108,968.75	99.953000	7,121,651.25	12,682.50	1.308	1.334
3134GBGB2	FHLMC 3.5YrNc6MoB	10/27/2020	2.500	2.500	15,000,000.00	15,000,000.00	100.057000	15,008,550.00	8,550.00	1.298	1.329
3134GBHN5	FHLMC 3YrNc3MoB	04/27/2020	2.000	2.000	10,000,000.00	10,000,000.00	100.001000	10,000,100.00	100.00	.813	.827
3134GBKC5	FHLMC 3YrNc3MoB	04/27/2020	1.650	1.650	20,000,000.00	20,000,000.00	99.758000	19,951,600.00	-48,400.00	.815	.827
3134GBMP4	FHLMC 3YrNc3MoB	05/22/2020	2.000	2.000	10,000,000.00	10,000,000.00	99.972000	9,997,200.00	-2,800.00	.882	.896
3134GBPJ5 3134GBSE3	FHLMC 3YrNc6MoB FHLMC 4YrNc6MoB	05/22/2020 02/24/2021	1.900 1.875	1.900 1.875	20,000,000.00 15,000,000.00	20,000,000.00 15,000,000.00	99.934000 100.019000	19,986,800.00 15,002,850.00	-13,200.00 2,850.00	.882 1.610	.896 1.658
3134GBSD5	FHLMC 3YrNc6MoB	11/24/2020	1.875	1.875	15,000,000.00	15,000,000.00	99.979000	14,996,850.00	-3,150.00	1.375	1.405
3134GBTD4	FHLMC 5YrNc3MoB	06/29/2022	2.050	2.050	20,000,000.00	20,000,000.00	100.047000	20,009,400.00	9,400.00	2.893	3.000
3134GBTE2	FHLMC 5YrNc6MoB	06/22/2022	2.000	2.000	15,000,000.00	15,000,000.00	100.009000	15,001,350.00	1,350.00	2.876	2.981
3134GBYK2	FHLMC 5YrNc3MoB	07/05/2022	2.000	2.000	20,000,000.00	20,000,000.00	100.002000	20,000,400.00	400.00	2.883	3.016
3134GBWD0	FHLMC 3.5YrNc3MoB	01/20/2021	1.750	1.750	10,000,000.00	10,000,000.00	99.998000	9,999,800.00	-200.00	1.520	1.562
3134GBWS7 3134GBYN6	FHLMC 5YrNc3MoB FHLMC 5YrNc3MoB	07/27/2022 07/27/2022	2.050 2.100	2.050 2.100	20,000,000.00 20,000,000.00	20,000,000.00 20,000,000.00	100.007000 100.018000	20,001,400.00 20,003,600.00	1,400.00 3,600.00	2.940 2.937	3.077 3.077
3134G92T3	FHLMC 5YrNc3MoB	08/08/2023	1.500	2.399	5,000,000.00	4,790,170.00	99.341000	4,967,050.00	176,880.00	3.924	4.110
3134GBZQ8	FHLMC 5YrNc2MoB	07/27/2022	2.250	2.732	3,000,000.00	2,946,600.00	100.014000	3,000,420.00	53,820.00	2.919	3.077
3134GBRW4	FHLMC3YrNc2MoB	06/15/2022	2.250	2.953	10,000,000.00	9,799,500.00	99.858000	9,985,800.00	186,300.00	2.846	2.962
1525: FNMA-	Evd \$ 30/340		1.702	1.720	788,830,000.00	788,347,238.75	99.775401	787,058,299.60	-1,288,939.15	2.019	2.076
3136G3RL1	FNMA 3.5YrNc6MoB	12/16/2019	1.500	1.500	5,000,000.00	5,000,000.00	99.744000	4,987,200.00	-12,800.00	.459	.463
3136G3WC5	FNMA 4YrNc6MoE	07/13/2020	1.350	1.350	10,000,000.00	10,000,000.00	99.378000	9,937,800.00	-62,200.00	1.019	1.038
3136G3SY2	FNMA 3.25YrNc6MoB	09/30/2019	1.250	1.250	7,500,000.00	7,500,000.00	99.800000	7,485,000.00	-15,000.00	.250	.252
3135G0M26	FNMA 3YrNc6MoE	07/26/2019	1.000	1.000	10,000,000.00	10,000,000.00	99.913000	9,991,300.00	-8,700.00	.071	.071
3135G0M26 3136G3A62	FNMA 3YrNc6MoE FNMA 3YrNc1YrE	07/26/2019 07/26/2019	1.000 1.050	1.000 1.050	10,000,000.00 15,000,000.00	10,000,000.00 15,000,000.00	99.913000 99.914000	9,991,300.00 14,987,100.00	-8,700.00 -12,900.00	.071 .071	.071 .071
3136G3P25	FNMA 3.5YrNc1YrE	07/26/2019	1.125	1.125	25,000,000.00	25,000,000.00	99.915000	24,978,750.00	-21,250.00	.071	.071
3135G0R39	FNMA 3Yr	10/24/2019	1.000	1.091	10,000,000.00	9,973,200.00	99.631000	9,963,100.00	-10,100.00	.316	.318
3136G4GU1	FNMA 3YrNc6MoB	11/25/2019	1.400	1.400	10,000,000.00	10,000,000.00	99.694000	9,969,400.00	-30,600.00	.402	.405
3135G0T60	FNMA 3Yr	07/30/2020	1.500	1.604	10,000,000.00	9,969,700.00	99.501000	9,950,100.00	-19,600.00	1.064	1.085
3136G0YK1	FNMA 2Yr	08/28/2019 01/27/2020	1.500 1.650	1.400 1.800	10,000,000.00	10,019,600.00	99.881000	9,988,100.00	-31,500.00	.160	.162
3135G0S46 3135G0A78	FNMA 2.16Yr2MoB FNMA 2Yr	01/21/2020	1.625	1.911	5,000,000.00 15,000,000.00	4,983,850.00 14,910,900.00	99.711000 99.741000	4,985,550.00 14,961,150.00	1,700.00 50,250.00	.566 .549	.578 .562
3135G0UU5	FNMA 2.25Yr	03/06/2020	1.750	1.913	11,082,000.00	11,042,326.44	99.779000	11,057,508.78	15,182.34	.673	.685
3135G0T78	FNMA 4.83Yr	10/05/2022	2.000	2.322	15,000,000.00	14,782,200.00	100.700000	15,105,000.00	322,800.00	3.125	3.268
3135G0T94	FNMA 5Yr	01/19/2023	2.375	2.495	10,000,000.00	9,944,100.00	101.966000	10,196,600.00	252,500.00	3.350	3.559
3135G0P49	FNMA 8Mo	08/28/2019	1.000	2.655	28,799,000.00	28,472,995.32	99.810000	28,744,281.90	271,286.58	.159	.162
3135G0V42 3135G0U43	FNMA 3YrNc6MoB FNMA 4.41Yr	04/29/2022 09/12/2023	2.650 2.875	2.659 2.333	30,000,000.00	29,992,500.00 30,670,500.00	100.163000 104.149000	30,048,900.00 31,244,700.00	56,400.00 574,200.00	2.698 3.912	2.833 4.205
010000043	uvu v =,=1111	37/12/2023	1.678	1.851	267,381,000.00	267,261,871.76	100.445746	268,572,840.68	1,310,968.92	1.287	1.356
	STEP%-Q 30/360										
3136G3SG1	FNMA 4.25YrNc6MoB	09/09/2020	1.750 1.750	1.750 1.750	15,000,000.00 15,000,000.00	15,000,000.00 15,000,000.00	99.538000 99.538000	14,930,700.00 14,930,700.00	-69,300.00 - 69,300.00	1.178 1.178	1.197 1.197
1565: FNMA-	STEP%-S 30/360		1.730	1.730	10,000,000.00	10,000,000.00	, , , , , , , , , , , , , , , , , , , ,	14,700,700.00	07,000.00	1.170	1.177
3136G3BX2	FNMA 4YrNc6MoB	03/09/2020	2.000	2.000	15,000,000.00	15,000,000.00	99.987000	14,998,050.00	-1,950.00	.682	.693
3136G3DV4	FNMA 5YrNc6MoB	03/30/2021	2.000	2.000	15,000,000.00	15,000,000.00	99.700000	14,955,000.00	-45,000.00	1.712	1.751
3136G3PB5	FNMA 5YrNc6MoB	06/09/2021	1.625	1.625	15,000,000.00	15,000,000.00	99.814000	14,972,100.00	-27,900.00	1.903	1.945
3136G3TG0 3136G3XT7	FNMA 4YrNc6MoB FNMA 5YrNc6MoB	06/30/2020 07/27/2021	1.750 1.400	1.750 1.400	20,000,000.00 15,000,000.00	20,000,000.00 15,000,000.00	99.856000 99.359000	19,971,200.00 14,903,850.00	-28,800.00 -96,150.00	.988 2.030	1.003 2.077
3136G3ZW8	FNMA 5YrNc6MoB	07/27/2021	1.375	1.375	20,000,000.00	20,000,000.00	99.551000	19,910,200.00	-89,800.00	2.030	2.077
3136G3Y74	FNMA 4YrNc6MoB	11/24/2020	1.375	1.375	15,000,000.00	15,000,000.00	99.597000	14,939,550.00	-60,450.00	1.382	1.405
			1.639	1.640	115,000,000.00	115,000,000.00	99.695609	114,649,950.00	-350,050.00	1.530	1.562
1700: FHLB-D		07/07/0010	0.520	0.570	05 000 000 00	04 /15 000 17	00.047000	040/175000	247 500 02	0/0	071
313384JQ3 3130AC3J1	FHLB DISC NTE FHLB 2YrNc3MoB	07/26/2019 08/28/2019	2.530 1.550	2.570 1.550	25,000,000.00 5,000,000.00	24,615,229.17 5,000,000.00	99.847000 99.883000	24,961,750.00 4,994,150.00	346,520.83 -5,850.00	.069 .160	.071 .162
3130ABY34	FHLB 2.5Yr	05/29/2020	1.613	1.813	10,000,000.00	9,950,500.00	99.610000	9,961,000.00	10,500.00	.902	.915
3130ACBD5	FHLB 2.58YrNc1MoB	06/29/2020	1.650	1.861	5,350,000.00	5,321,270.50	99.797000	5,339,139.50	17,869.00	.984	1.000
313379Q69	FHLB 4.5 Yr	06/10/2022	2.125	2.182	7,975,000.00	7,955,620.75	100.870000	8,044,382.50	88,761.75	2.836	2.948
3130ADFW7	FHLB 3Yr	01/25/2021	2.200	2.212	15,000,000.00	14,994,900.00	100.462000	15,069,300.00	74,400.00	1.520	1.575
3130A0XD7	FHLB 3Yr	03/12/2021	2.375	2.484	10,000,000.00	9,968,000.00	100.766000	10,076,600.00	108,600.00	1.645	1.701
3130A0XD7 313378WG2	FHLB 3Yr FHLB 4.08Yr	03/12/2021 03/11/2022	2.375 2.500	2.489 2.619	10,000,000.00	9,966,500.00 9,954,700.00	100.766000 101.817000	10,076,600.00 10,181,700.00	110,100.00 227,000.00	1.645 2.572	1.701 2.699
3130ADG48	FHLB 2.83YrNc1.33YrE	01/29/2021	2.250	2.553	20,000,000.00	19,833,600.00	100.018000	20,003,600.00	170,000.00	1.528	1.586
3130ADG48	FHLB 2.75YrNc1.25YrE	01/29/2021	2.250	2.513	10,000,000.00	9,928,600.00	100.018000	10,001,800.00	73,200.00	1.528	1.586
313382AX1	FHLB 4.9Yr	03/10/2023	2.125	2.716	11,750,000.00	11,432,397.50	101.149000	11,885,007.50	452,610.00	3.501	3.696
3130AE6U9	FHLB 3Yr	05/07/2021	2.700	2.725	7,650,000.00	7,644,492.00	101.591000	7,771,711.50	127,219.50	1.789	1.855
3130AE6U9 3130A9M40	FHLB 3Yr FHLB 4.17Yr	05/07/2021 09/29/2022	2.700 1.650	2.703 2.929	10,000,000.00 15,730,000.00	9,999,100.00 14,940,354.00	101.591000 99.519000	10,159,100.00 15,654,338.70	160,000.00 713,984.70	1.789 3.115	1.855 3.252
3130A9M40 3130A8R54	FHLB 4.9YrNc1Mo	07/28/2023	1.800	2.929	3,700,000.00	3,504,196.00	99.629000	3,686,273.00	182,077.00	3.858	4.079
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CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
Cusir	Description	Date	Соороп	To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturity
3130A9EP2	FHLB 11MoB	09/26/2019	1.000	2.687	20,180,000.00	19,877,300.00	99.710000	20,121,478.00	244,178.00	.238	.241
3130AFCU9 3130A8CK7	FHLB 3YrNc1YrE FHLB 4.5Yr	11/26/2021 06/09/2023	3.125 2.050	3.150 3.147	10,000,000.00	9,992,900.00 9,540,100.00	100.402000 100.001000	10,040,200.00 10,000,100.00	47,300.00 460,000.00	2.294 3.740	2.411 3.945
3130AFY50	FHLB 1.75YrNc6MoB	12/11/2020	2.600	2.600	21,135,000.00	21,135,000.00	100.090000	21,154,021.50	19,021.50	1.416	1.452
3130AFZ67	FHLB 2YrNc6MoB	03/26/2021	2.650	2.650	10,000,000.00	10,000,000.00	100.145000	10,014,500.00	14,500.00	1.678	1.740
3130AG7E9	FHLB 1YrNc3MoB	04/03/2020	2.550	2.550 2.550	10,000,000.00	10,000,000.00	100.001000	10,000,100.00	100.00	.743	.762
3130AG7E9 3130AG7E9	FHLB 1YrNc3MoB FHLB 1YrNc3MoB	04/03/2020 04/03/2020	2.550 2.550	2.550	10,000,000.00 25,000,000.00	10,000,000.00 25,000,000.00	100.001000 100.001000	10,000,100.00 25,000,250.00	100.00 250.00	.743 .743	.762 .762
3130AG7E9	FHLB 1YrNc3MoB	04/03/2020	2.550	2.550	10,000,000.00	10,000,000.00	100.001000	10,000,100.00	100.00	.743	.762
3130AG7E9	FHLB 1YrNc3MoB	04/03/2020	2.550	2.550	10,000,000.00	10,000,000.00	100.001000	10,000,100.00	100.00	.743	.762
3130AG7E9 3130AG7E9	FHLB 1YrNc3MoB FHLB 1YrNc3MoB	04/03/2020 04/03/2020	2.550 2.550	2.550 2.550	10,000,000.00	10,000,000.00	100.001000 100.001000	10,000,100.00 10,000,100.00	100.00 100.00	.743 .743	.762 .762
3130AG7E9	FHLB 1YrNc3MoB	04/03/2020	2.550	2.550	10,000,000.00	10,000,000.00	100.001000	10,000,100.00	100.00	.743	.762
3130ADUJ9	FHLB 11Mo	03/30/2020	2.375	2.429	47,210,000.00	47,186,395.00	100.290000	47,346,909.00	160,514.00	.735	.751
313378WG2	FHLB 2.91Yr	03/11/2022 11/09/2021	2.500	2.308 2.631	30,000,000.00 10,000,000.00	30,158,100.00	101.817000	30,545,100.00	387,000.00	2.577	2.699 2.364
3130AGE68 3130AGC52	FHLB 2.5YrNc3MoB FHLB 4Mo	09/23/2019	2.625 2.450	2.456	29,450,000,00	9,998,500.00 29,448,880.90	100.029000 100.042000	10,002,900.00 29,462,369.00	4,400.00 13,488.10	2.265 .230	.233
3130AGHC2	FHLB 1YrNc3MoB	05/28/2020	2.510	2.510	15,000,000.00	15,000,000.00	100.078000	15,011,700.00	11,700.00	.894	.912
1765: FHIR-ST	TEP%-S 30/360		2.198	2.371	520,130,000.00	517,737,356.65	100.250434	521,432,580.20	3,695,223.55	1.307	1.356
3130A9DH1	FHLB 5YrNc3MoB	09/30/2021	1.750	1.750	15,000,000.00	15,000,000.00	99.912000	14,986,800.00	-13,200.00	2.197	2.255
3130A9DA6	FHLB 5YrNc3MoB	09/30/2021	1.750	1.750	15,000,000.00	15,000,000.00	99.906000	14,985,900.00	-14,100.00	2.197	2.255
3130AA2T4	FHLB 5YrNc6MoB	12/09/2021	1.600	1.600	10,000,000.00	10,000,000.00	99.682000	9,968,200.00	-31,800.00	2.383	2.447
3130AA2T4 3130AA5A2	FHLB 5YrNc6MoB FHLB 5YrNc1YrB	12/09/2021 12/08/2021	1.600 1.700	1.600 1.700	10,000,000.00 15,000,000.00	10,000,000.00 15,000,000.00	99.682000 99.959000	9,968,200.00 14,993,850.00	-31,800.00 -6,150.00	2.383 2.377	2.447 2.444
3130ABQV1	FHLB 5YrNc6MoB	07/26/2022	2.000	2.000	15,000,000.00	15,000,000.00	100.011000	15,001,650.00	1,650.00	2.941	3.074
3130ABVZ6	FHLB 5YrNc6MoB	02/09/2022	1.850	1.850	20,000,000.00	20,000,000.00	100.015000	20,003,000.00	3,000.00	2.521	2.616
3130ABZW9	FHLB 5YrNc3MoB	08/24/2022	2.000	2.000	10,000,000.00	10,000,000.00	100.002000 100.003000	10,000,200.00	200.00	3.018	3.153
3130AC6H2 3130AC4T8	FHLB 5YrNc3MoB FHLB 5YrNc3MoB	08/24/2022 05/24/2022	2.000 2.000	2.000 2.000	15,000,000.00 20,000,000.00	15,000,000.00 20,000,000.00	100.003000	15,000,450.00 20,007,800.00	450.00 7,800.00	3.018 2.806	3.153 2.901
3130A9TV3	FHLB 3.4YrNc2MoB	11/08/2021	1.500	2.579	10,000,000.00	9,690,500.00	99.693000	9,969,300.00	278,800.00	2.295	2.362
3130AA5Y0	FHLB 4.16YrNc2MoB	11/25/2022	1.750	2.436	5,100,000.00	4,967,400.00	99.670000	5,083,170.00	115,770.00	3.290	3.408
1767: FHLB-V	ar-M A/360		1.817	1.906	160,100,000.00	159,657,900.00	99.917876	159,968,520.00	310,620.00	2.593	2.683
3130A9FU0	FHLB 4Yr	09/22/2020	2.554	2.554	10,000,000.00	10,000,000.00	100.155000	10,015,500.00	15,500.00	1.220	1.233
3130A9FM8	FHLB 4Yr	09/22/2020	2.554	2.554	15,000,000.00	15,000,000.00	100.155000	15,023,250.00	23,250.00	1.220	1.233
3130A9FR7 3130A9FR7	FHLB 4Yr FHLB 4Yr	09/28/2020 09/28/2020	2.552 2.552	2.552 2.552	10,000,000.00 15,000,000.00	10,000,000.00	100.148000 100.148000	10,014,800.00 15,022,200.00	14,800.00 22,200.00	1.237 1.237	1.249 1.249
0100/1/11/	THE TH	07/20/2020	2.553	2.553	50,000,000.00	50,000,000.00	100.151500	50,075,750.00	75,750.00	1.228	1.241
1770: FHLB-V6 3130A8NF6	ar-Q A/360 FHLB 3Yr	07/01/2020	2.717	2.717	25,000,000.00	25,000,000.00	100.230000	25,057,500.00	57,500.00	.991	1.005
3130A01410	THED 311	0770172020	2.717	2.717	25,000,000.00	25,000,000.00	100.230000	25,057,500.00	57,500.00	.991	1.005
1900: FFCB-D 313312MJ6	ISC NOTE FFCB DISC NTE	09/30/2019	2.570	2.622	75,000,000.00	73,511,541.67	99.454000	74,590,500.00	1,078,958.33	.245	.252
313312LX6	FFCB DISC NTE	09/19/2019	2.570	2.620	25,000,000.00	24,525,263.89	99.520000	24,880,000.00	354,736.11	.216	.222
313312KZ2	FFCB DISC NTE	08/28/2019	2.440	2.467	24,000,000.00	23,736,480.00	99.644000	23,914,560.00	178,080.00	.158	.162
1925: FFCB-F2	w4 5 30/340		2.545	2.592	124,000,000.00	121,773,285.56	99.504081	123,385,060.00	1,611,774.44	.222	.229
3133EF5D5	FFCB 4YrNc1YrA	04/27/2020	1.420	1.420	7,700,000.00	7,700,000.00	99.546000	7,665,042.00	-34,958.00	.816	.827
3133EG\$A4	FFCB 4YrNc1YrA	08/24/2020	1.320	1.320	10,000,000.00	10,000,000.00	99.286000	9,928,600.00	-71,400.00	1.133	1.153
3133EGVK8	FFCB 4YrNc1YrA	09/21/2020	1.350	1.350	10,000,000.00	10,000,000.00	99.156000	9,915,600.00	-84,400.00	1.207	1.230
3133EGXX8 3133EGC94	FFCB 4YrNc1YrA FFCB 4YrNc3MoA	10/13/2020 11/02/2020	1.340 1.380	1.340 1.380	15,000,000.00 10,000,000.00	15,000,000.00 10,000,000.00	99.369000 99.035000	14,905,350.00 9,903,500.00	-94,650.00 -96,500.00	1.268 1.320	1.290 1.345
3133EGR49	FFCB 4YrNc1YrA	12/07/2020	1.770	1.770	10,000,000.00	10,000,000.00	99.905000	9,990,500.00	-9,500.00	1.411	1.441
3133EHAJ2	FFCB 3YrNc1YrE	02/27/2020	1.710	1.710	10,000,000.00	10,000,000.00	99.823000	9,982,300.00	-17,700.00	.649	.663
3133EHRK1	FFCB 2.5Yr	01/17/2020	1.520	1.520	10,000,000.00	10,000,000.00	99.746000	9,974,600.00	-25,400.00	.539	.551
3133EHUL5 3133EHWN9	FFCB 3Yr FFCB 2Yr	08/10/2020 08/28/2019	1.550 1.400	1.550 1.400	5,000,000.00 5,000,000.00	5,000,000.00 5,000,000.00	99.464000 99.889000	4,973,200.00 4,994,450.00	-26,800.00 -5,550.00	1.091 .160	1.115 .162
3133EHWN9	FFCB 2Yr	08/28/2019	1.400	1.410	10,000,000.00	9,998,000.00	99.889000	9,988,900.00	-9,100.00	.160	.162
3133EHZN6	FFCB 3Yr	03/20/2020	1.450	1.511	20,000,000.00	19,970,400.00	99.621000	19,924,200.00	-46,200.00	.713	.723
3133EHJ95	FFCB 3Yr	10/26/2020	1.750	1.760	20,000,000.00	19,994,000.00	99.796000	19,959,200.00	-34,800.00	1.298	1.326
3133EHP98 3133EH6X6	FFCB 2Yr FFCB 4Yr	11/06/2019 01/12/2022	1.600 2.200	1.667 2.365	25,000,000.00 10,000,000.00	24,967,247.50 9,938,000.00	99.838000 100.979000	24,959,500.00 10,097,900.00	-7,747.50 159,900.00	.350 2.424	.353 2.540
3133EJEM7	FFCB 3Yr	03/01/2021	2.500	2.501	10,000,000.00	9,999,700.00	101.130000	10,113,000.00	113,300.00	1.613	1.671
3133EJCE7	FFCB 2.8Yr	02/12/2021	2.350	2.474	15,000,000.00	14,948,670.00	100.647000	15,097,050.00	148,380.00	1.563	1.625
3133EJKN8	FFCB 5Yr	04/11/2023	2.700	2.721	10,000,000.00	9,990,300.00	102.917000	10,291,700.00	301,400.00	3.551	3.784
3133EJNS4 3133EHFD0	FFCB 3Yr FFCB 4.5Yr	05/10/2021 04/11/2023	2.700 2.400	2.747 3.160	10,000,000.00 5,000,000.00	9,986,600.00 4,839,900.00	101.668000 100.002000	10,166,800.00 5,000,100.00	180,200.00 160,200.00	1.797 3.559	1.863 3.784
3133EJD48	FFCB 5Yr	10/02/2023	3.050	3.095	10,000,000.00	9,979,300.00	104.530000	10,453,000.00	473,700.00	3.933	4.260
3133EJP52	FFCB4 4YrNc1YrA	11/01/2022	3.330	3.330	5,000,000.00	5,000,000.00	100.404000	5,020,200.00	20,200.00	3.117	3.342
3133EHB85 3133EJT74	FFCB 4.4YrA FFCB 2.9Yr	04/03/2023 11/15/2021	2.280 3.050	3.166 2.922	21,000,000.00 10,000,000.00	20,237,490.00 10,035,700.00	100.002000 102.877000	21,000,420.00 10,287,700.00	762,930.00 252,000.00	3.545 2.268	3.762 2.381
3133EFE86	FFCB 4.2YrNc1WKA	03/01/2023	2.200	3.060	10,000,000.00	9,660,530.00	102.877000	10,287,700.00	339,670.00	3.464	3.671
3133EFX44	FFCB 3.8YrNc1WKA	10/05/2022	2.050	3.050	10,000,000.00	9,640,870.00	100.001000	10,000,100.00	359,230.00	3.110	3.268
3133EJ3L1	FFCB 1.5Yr	06/24/2020	2.750	2.757	10,000,000.00	9,999,000.00	100.639000	10,063,900.00	64,900.00	.963	.986
3133EKBU9 3133EKDY9	FFCB 1Yr FFCB 4.75YrA	02/27/2020 12/26/2023	2.520 2.830	2.555 2.830	10,000,000.00 20,000,000.00	9,996,600.00 20,000,000.00	100.346000 100.127000	10,034,600.00 20,025,400.00	38,000.00 25,400.00	.644 4.213	.663 4.493
3133EKD19	FFCB 4.75YrNc6MoA	12/26/2023	2.830	2.830	32,880,000.00	32,909,592.00	100.127000	32,921,757.60	12,165.60	4.213	4.493
3133EKDY9	FFCB 4.75YrNc6MoA	12/26/2023	2.830	2.810	38,000,000.00	38,035,112.00	100.127000	38,048,260.00	13,148.00	4.213	4.493
3133EKDY9	FFCB 4.75YrNc6MoA	12/26/2023	2.830	2.815	19,750,000.00	19,763,825.00	100.127000	19,775,082.50	11,257.50	4.213	4.493
3133EKMK9 3133EKPA8	FFCB 3.6YrNc2MoA FFCB 3.5YrNc3MoA	02/22/2023 12/05/2022	2.590 2.570	2.590 2.570	10,000,000.00 5,000,000.00	10,000,000.00 5,000,000.00	100.014000 100.022000	10,001,400.00 5,001,100.00	1,400.00 1,100.00	3.519 3.258	3.652 3.436
3133EKRP3	FFCB 5YrNc2YrA	06/21/2024	2.220	2.220	10,000,000.00	10,000,000.00	100.179000	10,017,900.00	17,900.00	4.683	4.981
1930: FFCB-V	ar-M A/360		2.220	2.326	449,330,000.00	447,590,836.50	100.256496	450,482,512.10	2,891,675.60	2.403	2.537
3133EDXQ0	FFCB 5Yr	10/10/2019	2.482	2.482	15,000,000.00	15,000,000.00	100.022000	15,003,300.00	3,300.00	.277	.279
3133EDXQ0	FFCB 5Yr	10/10/2019	2.482	2.482	25,000,000.00	25,000,000.00	100.022000	25,005,500.00	5,500.00	.277	.279
3133EDXQ0 3133EFT56	FFCB 5Yr FFCB 4Yr	10/10/2019 04/01/2020	2.482 2.675	2.555 2.675	10,000,000.00 25,000,000.00	9,997,560.00 25,000,000.00	100.022000 100.173000	10,002,200.00 25,043,250.00	4,640.00 43,250.00	.277 .749	.279 .756
3133EF2Z9	FFCB 4Yr	04/13/2020	2.656	2.656	50,000,000.00	50,000,000.00	100.173000	50,088,500.00	88,500.00	.782	.789
3133EGCE3	FFCB 5Yr	05/25/2021	2.674	2.674	10,000,000.00	10,000,000.00	100.328000	10,032,800.00	32,800.00	1.886	1.904
3133EGCE3	FFCB 5Yr	05/25/2021	2.674	2.674	10,000,000.00	10,000,000.00	100.328000	10,032,800.00	32,800.00	1.886	1.904
3133EGYA7 3133EGZS7	FFCB 3Yr FFCB 3Yr	10/11/2019 10/24/2019	2.592 2.584	2.592 2.584	15,000,000.00 15,000,000.00	15,000,000.00 15,000,000.00	100.058000 100.051000	15,008,700.00 15,007,650.00	8,700.00 7,650.00	.280 .316	.282 .318
3133EGF67	FFCB 3Yr	11/14/2019	2.571	2.571	15,000,000.00	15,000,000.00	100.067000	15,010,050.00	10,050.00	.371	.375
3133EGF67	FFCB 3Yr	11/14/2019	2.571	2.571	15,000,000.00	15,000,000.00	100.067000	15,010,050.00	10,050.00	.371	.375
3133EG4C6	FFCB 3.9Yr	01/18/2022	2.622	2.252	15,000,000.00	15,139,095.00	100.126000	15,018,900.00	-120,195.00	2.486	2.556

CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
		Date		To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturity
3133EJDG1 3133EJJE0	FFCB 5Yr FFCB 3.5Yr	02/21/2023 10/04/2021	2.453 2.456	2.453 2.456	15,000,000.00 15,000,000.00	15,000,000.00 15,000,000.00	99.369000 100.000000	14,905,350.00 15,000,000.00	-94,650.00 0.00	3.523 2.206	3.649 2.266
1950: FMAC-	Eval \$ 20/240		2.580	2.561	250,000,000.00	250,136,655.00	100.067620	250,169,050.00	32,395.00	1.010	1.030
3132X0WK3	FAMCA 2Yr	08/20/2019	1.440	1.442	5,000,000.00	4,999,800.00	99.889000	4,994,450.00	-5,350.00	.139	.140
3132X0WY3	FAMCA 2Yr	09/26/2019	1.420	1.420	10,000,000.00 15,000,000.00	10,000,000.00	99.839000	9,983,900.00	-16,100.00	.239	.241
3132X0C74 3132X02Y6	FAMCA 2.08Yr FAMCA 1.58Yr	02/03/2020 01/02/2020	1.970 2.530	1.970 2.530	20,000,000.00	15,000,000.00 20,000,000.00	99.765000 100.070000	14,964,750.00 20,014,000.00	-35,250.00 14,000.00	.581 .493	.597 .510
3132X03B5	FAMCA 4.9Yr	06/30/2023	2.850	2.964	10,000,000.00	9,947,900.00	103.339000	10,333,900.00	386,000.00	3.753	4.003
3132X04F5 31422BBR0	FAMCA 2.91Yr FAMCA 1.16Yr	07/23/2021 03/16/2020	2.840 2.640	2.864 2.640	10,000,000.00 15,000,000.00	9,993,300.00 15,000,000.00	101.437000 100.200000	10,143,700.00 15,030,000.00	150,400.00 30,000.00	1.968 .695	2.066 .712
31422BEP1	FAMCA 1.08Yr	05/29/2020	2.430	2.430	25,000,000.00	25,000,000.00	100.104000	25,026,000.00	26,000.00	.897	.915
1965: FMAC-	Vαr-M Δ /340		2.353	2.368	110,000,000.00	109,941,000.00	100.446091	110,490,700.00	549,700.00	1.025	1.070
3132X0AT8	FAMCA 2.5 Yr	06/02/2020	2.580	2.323	25,000,000.00	25,063,500.00	100.149000	25,037,250.00	-26,250.00	.914	.926
3132X0S77	FAMCA 3Yr	04/23/2021	2.454	2.454	25,000,000.00	25,000,000.00	99.934000	24,983,500.00	-16,500.00	1.778	1.816
3132X0U90	FAMCA 3Yr	05/10/2021	2.432 2.503	2.432	10,000,000.00	10,000,000.00 60,063,500.00	99.871000 100.013083	9,987,100.00 60,007,850.00	-12,900.00 -55,650.00	1.823 1.425	1.863 1.452
1975: FMAC-	The state of the s	07/0//0010									
3132X0EV9	FAMCA 3Yr	07/26/2019	2.726 2.726	2.726 2.726	15,000,000.00 15,000,000.00	15,000,000.00 15,000,000.00	100.020000 100.020000	15,003,000.00 15,003,000.00	3,000.00 3,000.00	.071 . 071	.071 . 071
	CP-Mat A/365-6	00/1//0010	0.250	0.250	10 (75 000 00	10 /75 000 00	100 000000	10 /7/ 01 / 00	1.014.00	010	01.4
13068BEE3 13068CDR3	STATE OF CALIFORNIA STATE OF CALIFORNIA	09/16/2019 09/16/2019	2.350 2.350	2.350 2.350	12,675,000.00 10,750,000.00	12,675,000.00 10,750,000.00	100.008000 100.008000	12,676,014.00 10,750,860.00	1,014.00 860.00	.212 .212	.214 .214
			2.350	2.350	23,425,000.00	23,425,000.00	100.008000	23,426,874.00	1,874.00	.212	.214
2350: MUNIS- 882723A33	S 30/360 TEXAS STATE	10/01/2019	1.497	1.497	5,000,000.00	5.000.000.00	99.839000	4,991,950.00	-8,050.00	.253	.255
419792JH0	HAWAII STATE	04/01/2020	1.660	1.660	5,055,000.00	5,055,000.00	99.594000	5,034,476.70	-20,523.30	.742	.756
76222RUM2 3733845L6	RHODE ISLAND STATE GEORGIA STATE	05/01/2020 07/01/2020	1.625 3.000	1.520 1.370	2,660,000.00 6,825,000.00	2,670,719.80 7,254,770.25	99.369000 100.991000	2,643,215.40 6,892,635.75	-27,504.40 -362,134.50	.826 .974	.838 1.005
3733845K8	GEORGIA STATE	07/01/2019	3.000	1.110	6,580,000.00	6,943,874.00	100.000000	6,580,000.00	-363,874.00	.003	.003
419792NE2 419792NF9	HAWAII STATE HAWAII STATE	10/01/2019 10/01/2020	1.151 1.370	1.101 1.319	2,250,000.00 2,250,000.00	2,253,262.50 2,254,320.00	99.747000 99.026000	2,244,307.50 2,228,085.00	-8,955.00 -26,235.00	.253 1.234	.255 1.258
93974DV39	WASHINGTON STATE	08/01/2019	1.500	1.541	8,745,000.00	8,738,703.60	99.950000	8,740,627.50	1,923.90	.087	.088
13063DAC2	STATE OF CALIFORNIA	04/01/2021	2.625 2.562	2.011	14,400,000.00	14,688,720.00	101.261000	14,581,584.00	-107,136.00	1.697 1.054	1.756
010878AL0 76222RWT5	ALAMEDA COUNTY G.O. RHODE ISLAND ST & PROV PLANT	08/01/2020 04/01/2020	2.750	2.562 2.451	17,600,000.00 3,065,000.00	17,600,000.00 3,082,378.55	100.538000 100.433000	17,694,688.00 3,078,271.45	94,688.00 -4,107.10	.737	1.090 .756
76222RWU2	RHODE ISLAND ST & PROV PLANT	04/01/2021	2.750	2.551	3,150,000.00	3,167,766.00	101.458000	3,195,927.00	28,161.00	1.691	1.756
13063DGA0 13063DAC2	STATE OF CALIFORNIA STATE OF CALIFORNIA	04/01/2021 04/01/2021	2.800 2.625	2.799 2.850	16,000,000.00 1,795,000.00	16,000,640.00 1,784,301.80	101.561000 101.261000	16,249,760.00 1,817,634.95	249,120.00 33,333.15	1.688 1.690	1.756 1.756
13063DAD0	STATE OF CALIFORNIA	04/01/2022	2.367	2.960	1,500,000.00	1,468,800.00	101.156000	1,517,340.00	48,540.00	2.627	2.756
544351MM8 93974D5L8	CITY OF LOS ANGELES	09/01/2021 08/01/2019	4.000 2.630	2.919 2.630	8,915,000.00 10,085,000.00	9,200,993.20 10,085,000.00	103.889000 100.040000	9,261,704.35 10,089,034.00	60,711.15 4,034.00	2.045 .086	2.175 .088
13063DAD0	WASHINGTON STATE STATE OF CALIFORNIA	04/01/2022	2.367	3.120	17,695,000.00	17,256,340.95	101.156000	17,899,554.20	643,213.25	2.624	2.756
13063DAD0	STATE OF CALIFORNIA	04/01/2022	2.367	3.290	25,000,000.00	24,275,250.00	101.156000	25,289,000.00	1,013,750.00	2.622	2.756
13063DGA0 419792YK6	STATE OF CALIFORNIA STATE OF HAWAII	04/01/2021 01/01/2021	2.800 3.250	2.680 2.733	10,825,000.00 12,745,000.00	10,852,170.75 12,864,165.75	101.561000 101.706000	10,993,978.25 12,962,429.70	141,807.50 98,263.95	1.689 1.442	1.756 1.510
419792YL4	STATE OF HAWAII	01/01/2022	2.770	2.770	3,500,000.00	3,500,000.00	101.580000	3,555,300.00	55,300.00	2.378	2.510
419792YJ9 13063CSQ4	STATE OF HAWAII STATE OF CALIFORNIA	01/01/2020 04/01/2020	2.650 1.800	2.650 2.501	7,500,000.00 14,830,000.00	7,500,000.00 14,729,897.50	100.205000 99.896000	7,515,375.00 14,814,576.80	15,375.00 84,679.30	.492 .739	.507 .756
368079HQ5	GAVILAN CMNTY CLG GO	08/01/2020	2.470	2.470	1,650,000.00	1,650,000.00	100.515000	1,658,497.50	8,497.50	1.055	1.090
3020: COMM	ERCIAL PAPER		2.517	2.503	209,620,000.00	209,877,074.65	100.911150	211,529,953.05	1,652,878.40	1.412	1.474
25214PMS9	DEXIA (GUARANTEE)	07/05/2019	2.790	2.843	50,000,000.00	49,066,125.00	99.973556	49,986,778.00	920,653.00	.013	.014
63763QW60 03785EUJ1	NATL SEC CLEARING CORP APPLE	09/06/2019 07/18/2019	2.950 2.560	3.016 2.585	25,000,000.00 50,000,000.00	24,450,972.22 49,523,555.56	99.555194 99.887611	24,888,798.50 49,943,805.50	437,826.28 420,249.94	.181 .048	.186 .049
03785EV76	APPLE	08/07/2019	2.570	2.598	35,000,000.00	34,620,211.11	99.755389	34,914,386.15	294,175.04	.101	.104
16677KY80 03785EWW0	CHEVRON APPLE	11/08/2019 09/30/2019	2.440 2.520	2.478 2.553	100,000,000.00 90,000,000.00	98,468,222.22 88,828,200.00	99.136944 99.400917	99,136,944.00 89,460,825.30	668,721.78 632,625.30	.350 .246	.359 .252
03785EY65	APPLE	11/06/2019	2.510	2.549	25,000,000.00	24,620,013.89	99.150222	24,787,555.50	167,541.61	.344	.353
30229BUG0 30229BU88	EXXON MOBIL EXXON MOBIL	07/16/2019 07/08/2019	2.490 2.480	2.508 2.495	35,000,000.00 35,000,000.00	34,748,233.33 34,783,000.00	99.900833 99.953722	34,965,291.55 34,983,802.70	217,058.22 200,802.70	.043 .021	.044 .022
16677KU84	CHEVRON	07/08/2019	2.440	2.455	30,000,000.00	29,819,033.33	99.953722	29,986,116.60	167,083.27	.021	.022
03785EUP7 63763QU96	APPLE NATL SEC CLEARING CORP	07/23/2019 07/09/2019	2.480 2.480	2.498 2.495	30,000,000.00 21,350,000.00	29,785,066.67 21,224,983.89	99.854556 99.947111	29,956,366.80 21,338,708.20	171,300.13 113,724.31	.061 .024	.063 .025
63763QUK1	NATE SEC CLEARING CORP	07/19/2019	2.490	2.506	25,000,000.00	24,837,458.33	99.881000	24,970,250.00	132,791.67	.024	.052
63763QV12	NATL SEC CLEARING CORP	08/01/2019	2.470	2.486	25,000,000.00	24,840,479.17	99.795056	24,948,764.00	108,284.83	.085	.088
63763QUX3 63763QVE4	NATL SEC CLEARING CORP NATL SEC CLEARING CORP	07/31/2019 08/14/2019	2.470 2.450	2.486 2.464	50,000,000.00 40,000,000,00	49,684,388.89 39,765,888.80	99.801667 99.709111	49,900,833.50 39,883,644.40	216,444.61 117,755.60	.083 .120	.085
03785DAF3	APPLE	01/15/2020	2.430	2.470	30,000,000.00	29,518,050.00	98.696500	29,608,950.00	90,900.00	.532	.545
16677KVE0 30229BVU8	CHEVRON EXXON MOBIL	08/14/2019 08/28/2019	2.400 2.370	2.413 2.383	40,000,000.00 32,340,000.00	39,792,000.00 32,165,417.90	99.709111 99.616556	39,883,644.40 32,215,994.21	91,644.40 50,576.31	.120 .158	.123 .162
30229BWW3	EXXON MOBIL	09/30/2019	2.340	2.358	40,000,000.00	39,701,000.00	99.400917	39,760,366.80	59,366.80	.246	.252
63763QUW5 30229BVE4	NATL SEC CLEARING CORP EXXON MOBIL	07/30/2019 08/14/2019	2.390 2.320	2.399 2.328	40,000,000.00 50,000,000.00	39,853,944.44 49,819,555.56	99.808278 99.709111	39,923,311.20 49,854,555.50	69,366.76 34,999.94	.080 .120	.082
16677KVW0	CHEVRON	08/30/2019	2.260	2.269	25,000,000.00	24,896,416.67	99.601667	24,900,416.75	4,000.08	.163	.167
3130: CORP-F	0A8\08 2-bx		2.481	2.506	923,690,000.00	914,812,216.98	99.622179	920,200,109.56	5,387,892.58	.155	.159
594918BV5	MICROSOFT CORP	02/06/2020	1.850	2.273	6,350,000.00	6,297,739.50	99.786000	6,336,411.00	38,671.50	.589	.605
594918BV5 594918BG8	MICROSOFT CORP MICROSOFT CORP	02/06/2020 11/03/2020	1.850 2.000	2.277 2.543	6,000,000.00 25,000,000.00	5,951,100.00 24,649,750.00	99.786000 99.960000	5,987,160.00 24,990,000.00	36,060.00 340,250.00	.589 1.310	.605 1.348
594918BV5	MICROSOFT CORP	02/06/2020	1.850	2.354	3,000,000.00	2,971,440.00	99.786000	2,993,580.00	22,140.00	.588	.605
594918BV5	MICROSOFT CORP	02/06/2020	1.850	2.373	4,097,000.00	4,057,013.28	99.786000	4,088,232.42	31,219.14	.588	.605
594918BV5 594918BN3	MICROSOFT CORP MICROSOFT CORP	02/06/2020 08/08/2019	1.850 1.100	2.388 2.288	8,000,000.00 10,000,000.00	7,920,160.00 9,835,600.00	99.786000 99.881000	7,982,880.00 9,988,100.00	62,720.00 152,500.00	.588 .106	.605 .107
594918BV5	MICROSOFT CORP	02/06/2020	1.850	2.414	16,000,000.00	15,832,480.00	99.786000	15,965,760.00	133,280.00	.588	.605
478160BS2 594918BV5	JOHNSON & JOHNSON MICROSOFT CORP	03/01/2021 02/06/2020	1.650 1.850	2.646 2.469	12,000,000.00 10,000,000.00	11,663,160.00 9,887,000.00	99.423000 99.786000	11,930,760.00 9,978,600.00	267,600.00 91,600.00	1.623 .588	1.671 .605
478160BS2	NOSNHOL & NOSNHOL	03/01/2021	1.650	2.625	12,969,000.00	12,617,410.41	99.423000	12,894,168.87	276,758.46	1.623	1.671
594918BN3 594918BN3	MICROSOFT CORP MICROSOFT CORP	08/08/2019 08/08/2019	1.100 1.100	2.481 2.400	14,772,000.00 20,000,000.00	14,527,818.84 19,697,600.00	99.881000 99.881000	14,754,421.32 19,976,200.00	226,602.48 278,600.00	.105 .106	.107
594918AY0	MICROSOFT CORP	02/12/2020	1.850	2.691	16,880,000.00	16,654,820.80	99.804000	16,846,915.20	192,094.40	.604	.622
594918BN3	MICROSOFT CORP	08/08/2019	1.100	2.494	10,154,000.00	10,001,690.00	99.881000	10,141,916.74	140,226.74	.105	.107
037833CB4 594918BN3	APPLE MICROSOFT CORP	08/02/2019 08/08/2019	1.100 1.100	2.570 2.568	12,500,000.00 4,982,000.00	12,339,000.00 4,916,735.80	99.900000 99.881000	12,487,500.00 4,976,071.42	148,500.00 59,335.62	.089 .105	.090
931142DY6	WALMART	10/09/2019	1.750	2.824	25,000,000.00	24,752,750.00	99.830000	24,957,500.00	204,750.00	.273	.277
931142DY6 037833CZ1	WALMART APPLE	10/09/2019 09/12/2019	1.750 1.500	2.838 2.823	22,029,000.00 12,803,000.00	21,812,234.64 12,662,038.97	99.830000 99.822000	21,991,550.70 12,780,210.66	179,316.06 118,171.69	.273 .200	.277 .203
					,_	,,500.,7		,,0.00	,,	.200	.200

Month End Portfolio Holdings

CUSIP	Description	Maturity	Coupon	Yield	Par	Book	Market	Market	Unrealized	Modified	Years To
		Date		To Mat	Value	Value	Price	Value	Gain/Loss	Duration	Maturity
478160BS2	NOSNHOL & NOSNHOL	03/01/2021	1.650	3.149	10,295,000.00	9,955,059.10	99.423000	10,235,597.85	280,538.75	1.619	1.671
594918BG8	MICROSOFT CORP	11/03/2020	2.000	2.912	10,100,000.00	9,929,411.00	99.960000	10,095,960.00	166,549.00	1.308	1.348
594918BN3	MICROSOFT CORP	08/08/2019	1.100	2.512	20,000,000.00	19,909,400.00	99.881000	19,976,200.00	66,800.00	.105	.107
			1.576	2.598	292,931,000.00	288,841,412.34	99.803604	292,355,696.18	3,514,283.84	.579	.595
4500: NCD-M	lat A/360										
89114MMK0	TORONTO DOMINION	08/16/2019	3.000	3.000	35,000,000.00	35,000,000.00	100.000000	35,000,000.00	0.00	.125	.129
			3.000	3.000	35,000,000.00	35,000,000.00	100.000000	35,000,000.00	0.00	.125	.129
	Total	l Fund	2.132	2.320	6,842,410,944.14	6,811,213,591.28	99.947407	6,838,812,308.82	27,598,717.54	1.016	1.057
Grand Total			2 132	2 320	4 842 410 944 1A	4 811 213 501 28	99 947407	4 838 812 308 82	27 598 717 54	1.014	1 057





COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR CAPITAL MARKETS

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AGENDA ITEM 8

RIVI	RIVERSIDE COUNTY TRANSPORTATION COMMISSION					
DATE:	September 23, 2019					
то:	Budget and Implementation Committee					
FROM:	Jillian Guizado, Planning and Programming Manager					
THROUGH:	Aaron Hake, External Affairs Director					
SUBJECT:	State and Federal Legislative Update					

STAFF RECOMMENDATION:

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.

BACKGROUND INFORMATION:

State Update

On September 13, 2019, the first year of the current two-year session of the California State Legislature came to an end. Bills that have been passed by the Legislature are now on Governor Newsom's desk for consideration of passage or veto.

Annually, the Commission adopts a State and Federal Legislative Platform, which guides the policy actions staff ultimately recommends the Commission take throughout the year. Attachment 1 is this year's legislative matrix, which identifies each of the bills upon which the Commission has taken a position in the current session. Customarily the legislative matrix is provided in black and white with each monthly Committee and Commission legislative update agenda item. With this being the end of the legislative year in California, the matrix attached to this report is color-coded to represent whether the outcome of each bill is positive, neutral, or negative with respect to the Commission's official position on the bill. The status of some bills will change after publication of this report and before the Committee meets. Staff will provide a verbal update at the Committee meeting.

Federal Update

Congress reconvened from summer recess on September 9, 2019 and is scheduled to remain in session until mid-December. Unless Congress acts quickly, transportation funds will run out after September 30, 2019. Staff will report on the latest status of transportation appropriations in Federal Fiscal Year 2019/2020 at the Committee meeting.

Attachment: Legislative Matrix – October 2019

RIVERSIDE COUNTY TRANSPORTATION COMMISSION - POSITIONS ON STATE AND FEDERAL LEGISLATION - OCTOBER 2019

Legislation/ Author	Description	Bill Status	Position	Date of Board Adoption
AB 252 (Daly, Frazier)	Removes the sunset date from the NEPA Reciprocity program.	Signed by Governor Newsom.	SUPPORT	3/13/19
		(July 31, 2019)		
AB 1402 (Petrie-Norris)	Makes substantive changes to the Active Transportation Program administered by the State, allocating 75% of funds to be distributed by large MPOs.	Referred to Committee on Transportation.	SUPPORT	4/1/19
		(March 27, 2019)		
SB 152 (Beall)	Makes substantive changes to the Active Transportation Program administered by the State, allocating 75% of funds to be distributed by large MPOs.	Held in Senate Appropriations Committee under submission.	SUPPORT	4/1/19
		(May 16, 2019)		
AB 626 (Quirk-Silva)	Seeks to dictate that professionals who provide professional services on one phase of a project be deemed not to have a conflict of interest in subsequent project phases, disregarding the Commission's adopted Procurement Policy.	Ordered to inactive file at request of member.	OPPOSE UNLESS AMENDED	4/10/19
		(May 30, 2019)	000005	= /0 /40
AB 456 (Chiu, Bonta, Low)	Removes the January 1, 2020 sunset provision on claims resolution processes.	Ordered to engrossing and enrolling.	OPPOSE	5/8/19
		(September 9, 2019)		
SB 498	Takes funds dedicated in the Trade Corridors Improvement Fund and	Referred to Assembly	OPPOSE	5/30/19
(Hurtado)	repurposes them for a new short-line railroad project grant program.	Transportation Committee.	Staff action based on	
		(June 6, 2019)	platform	
SR 742 (Allen)	Authorizes existing state funds for Amtrak to be used on intercity passenger bus transportation, regardless of whether the passenger is connecting to or from intercity rail service.	Ordered to engrossing and enrolling.	SUPPORT	6/12/19
		(May 30, 2019)		
AB 1149 (Fong)	Eliminates the ability of petitioners to opt to prepare the record of proceedings and would place that responsibility solely on the lead agency.	Re-referred to Assembly Natural Resources.	SUPPORT	6/12/19
		(April 24, 2019)		
SB 664 (Allen)	Revises existing statute in the Streets and Highways Code and the Vehicle Code to allow for improved operations of toll facilities in California.	Referred to Assembly Appropriations.	SUPPORT Staff action	6/17/19
		(August 13, 2019)	based on platform	

Legislation/ Author	Description	Bill Status	Position	Date of Board Adoption
SB 277 (Beall)	Changes the SB 1-created Local Partnership Program to be administered at 85% formula, rather than 50% formula as is currently in adopted guidelines.	Ordered to engrossing and enrolling. (August 14, 2019)	SUPPORT Staff action based on platform	7/1/19
HR 2939 (Napolitano)	Protects state and local general sales tax revenues from being directed to airports.	Introduced. (May 23, 2019)	SUPPORT	7/10/19

Legend:	Positive
	Neutral
	Negative

AGENDA ITEM 9

RIVERSIDE COUNTY TRANSPORTATION COMMISSION					
DATE:	September 23, 2019				
то:	Budget and Implementation Committee				
FROM:	Shirley Medina, Planning and Programming Director				
THROUGH:	John Standiford, Deputy Executive Director				
SUBJECT:	2020 State Transportation Improvement Program Adopted Fund Estimate and Project Recommendations				

STAFF RECOMMENDATION:

This item is for the Committee to:

- 1) Approve programming \$16,376,513 of 2020 State Transportation Improvement Program (STIP) Western Riverside County and Palo Verde Valley funding capacity and \$50 million made available from the STIP AB 3090 replacement placeholder for a total of \$66,376,513 to the State Route 71/State Route 91 (71/91) Direct Connector project, and forward to the California Transportation Commission (CTC);
- 2) Include programming \$4,472,007 of 2020 STIP Coachella Valley 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 programming capacity) in the amount of \$425,480 in Fiscal Year 2022/23;
- 4) Submit the 2020 STIP submittal to CTC by the statutory deadline of December 15, 2019;
- 5) Forward the Riverside County 2020 STIP project recommendations to the Southern California Association of Governments (SCAG) to conduct regional performance measures analysis as required by the CTC STIP guidelines;
- Approve Agreement No. 07-71-028-03, Amendment No. 3 to Agreement No. 07-71-028-00, with the city of Blythe (Blythe) to trade \$89,649 of Palo Verde Valley STIP funds with Measure A Western Riverside County Highway funds to facilitate delivery of local arterial projects;
- 7) Authorize the Executive Director, pursuant to legal counsel review, to execute Agreement No. 07-71-028-03 on behalf of the Commission upon CTC adoption of the 2020 STIP in March 2020:
- 8) Authorize the Executive Director to seek and pursue competitive funding opportunities for the 71/91 Interchange project; and
- 9) Forward to the Commission for final action.

BACKGROUND INFORMATION:

At its July 2019 Commission meeting, the adjustment to the 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 2020 STIP and reported that the draft Fund Estimate (FE) indicated Riverside County's Target Share for programming was \$10.22 million. Subsequently, the STIP Final FE, which was adopted at the August 14, 2019 CTC meeting, was revised to reflect Riverside County's share target at \$21.274 million.

The STIP is primarily funded with revenues derived from the state and federal gasoline excise tax. With the recent passage of Senate Bill 1, 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 becomes effective this fiscal year.

CTC staff is referring to the 2020 STIP as a "transition" STIP as the benefits of SB 1 will be reflected in future STIPs. The 2020 STIP is lower than originally anticipated due to the following:

- Declining fuel consumption
- 2018 STIP was overprogrammed (excise tax rate was assumed at a higher level)
- 2018 STIP projects were advanced from later years to early years (for projects funded with STIP and SB 1 competitive programs projects)

The CTC expects STIP revenues to increase starting with the 2022 STIP cycle, but not substantially due to continued fuel efficiencies and declines in gasoline and diesel consumption.

Riverside County 2020 STIP Target Share

The 2020 STIP funding distribution for the three geographic areas is included in the table below based on the funding distribution approved at its July 2019 Commission meeting.

2020 STIP Fund Estimate for Riverside County

		Target Share
Total Riverside County Share		\$21,274,000
	Less: 2% Planning, Programming	425,480
	and Monitoring (PPM)	
Total New Project Programming		20,848,520
Western County	78.12%	16,286,864
Coachella Valley	21.45%	4,472,007
Palo Verde Valley	00.43%	89,649

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 2020 STIP, staff recommends amending the STIP MOU with Blythe trading \$89,649 of STIP funds with Measure A Western Riverside County highway funds. Blythe will also be required to amend its Measure A Capital Improvement Program to include the STIP trade funds and associated project(s). As a result, project recommendations for 2020 STIP Western Riverside County total \$16,376,513.

CTC Programming Requirements

The 2020 STIP covers a five-year period from FYs 2020/21 - 2024/25. CTC staff reported that new programming capacity is mostly available in the last two years of the 2020 STIP cycle (FY's 2023/24 and 2024/25). A few notable items for programming STIP projects are:

- ✓ Projects cannot be programmed prior to FY 2022/23 without pushing back projects currently programmed in the first three years.
- ✓ Projects must have a completed project study report (PSR) or PSR Equivalent.
- ✓ Projects 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.

2020 STIP Programming Recommendation: Western Riverside County

In addition to the \$16,376,513 of 2020 STIP funds available for Western Riverside County, \$50 million is also available from an AB 3090 replacement project approved by the CTC in early 2019. Through the 2018 STIP cycle, the I-15 Express Lanes Southern Extension project was proposed for programming in FY 2019/20; however, CTC staff programmed it in FY 2022/23. Rather than delay environmental work, the Commission took action to commence with the environmental phase and processed an AB 3090 agreement with CTC resulting in a \$50 million placeholder in the STIP in FY 2022/23. Therefore, a total of \$66,376,513 is available for programming in Western Riverside County.

Staff recommends programming the \$66,376,513 on the 71/91 Interchange project for construction. This project is a high priority project included in the 2019-2029 Western Riverside County Delivery, which was approved by the Commission in July 2019. It also has a completed PSR, environmental document, and B/C and air quality analysis. Such programming will enable the Commission to move this project forward.

Although fully funded through Commission-controlled revenues, it is proposed that opportunities to compete or obtain other state or federal funds should continue to be pursued for the 71/91 Interchange project. Receipt of competitive funds could allow Commission revenues to be

reallocated to other priority projects. Pursuit of competitive funds will depend on whether or not success is likely based on program guidelines and on other Riverside County candidate projects. Accordingly, staff recommends that the Commission authorize the Executive Director to seek and pursue competitive funding opportunities for the 71/91 Interchange project.

2020 STIP Programming Recommendation: Coachella Valley

As previously stated, CVAG is responsible for STIP programming actions for the Coachella Valley per the STIP Intracounty MOU. CVAG has indicated it plans to present STIP project recommendations for approval at its September 2019 Executive Committee meeting. Commission staff will include the recommended project(s) in this agenda item for the October Commission meeting and will forward project information to SCAG for the regional performance measures analysis.

2020 STIP PPM Programming

PPM in the amount of \$425,480 will be programmed in FY 2022/23. Commission staff will coordinate with CVAG on the use of PPM for planning, programming and monitoring activities.

2020 STIP Submittal

The 2020 STIP submittal is statutorily due to the CTC by December 15, 2019. The submittal requires various forms and reports that will involve input from Caltrans, project sponsors and consultants, and SCAG. The proposed STIP projects will need to be submitted to SCAG by the end of September to give SCAG sufficient time to conduct the required regional performance measures analysis to meet the submittal deadline.

STIP funding for Commission projects and PPM will be included in future budgets based on the CTC's STIP adoption in March 2020. STIP funding for CVAG projects will not pass through the Commission but will be received directly by CVAG.

Financial Information									
In Fiscal Year Budget: N		N/A	Year:	FY 2022/23	Amount:	\$66,376,513			
Source of Funds:	2020	2020 STIP			Budget Adjustment:			N/A	
GL/Project Accounting No.:			652040 6XXXX 106 65 6XXXX 003021 81301 262 31 81301		\$425,480 (PPM) \$66,376,513 (71/91 Interchange)			erchange)	
Fiscal Procedures Approved:		Theresia Trevino			Date:		09/16/2019		