

County of Riverside

Treasurer-Tax Collector's Pooled
Investment Fund

August 2021

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Treasurer-Tax Collector's Pooled Investment Fund

Monthly Commentary

Covid Risk Returns/Taper Risk Fades

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

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

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

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

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

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

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

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

Matt Jennings
Treasurer-Tax Collector

Capital Markets Team

Matt Jennings
Treasurer-Tax Collector

Giovane Pizano
Assistant Treasurer

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Senior Investment Manager

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Treasurer's Statement

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

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

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

6-Month Pool Performance

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

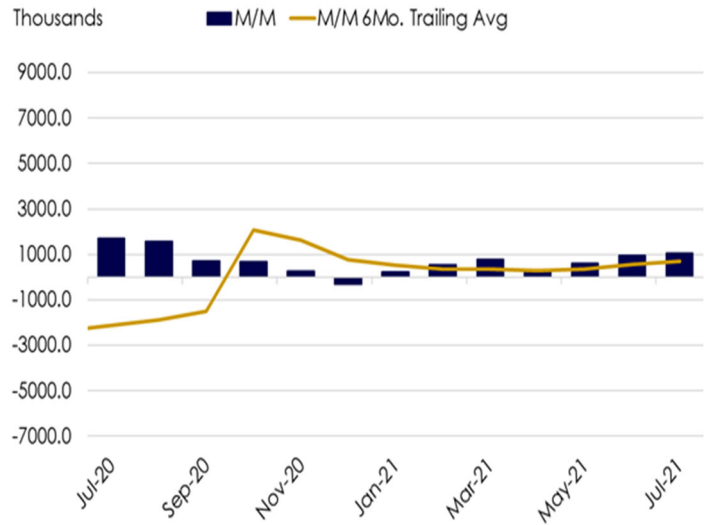
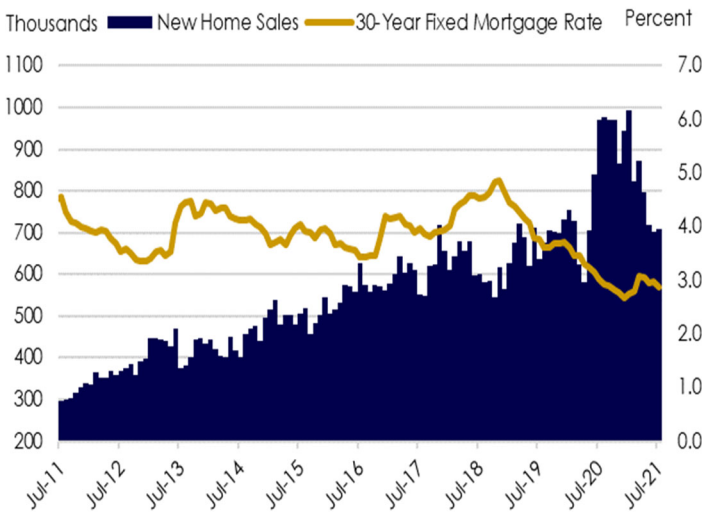
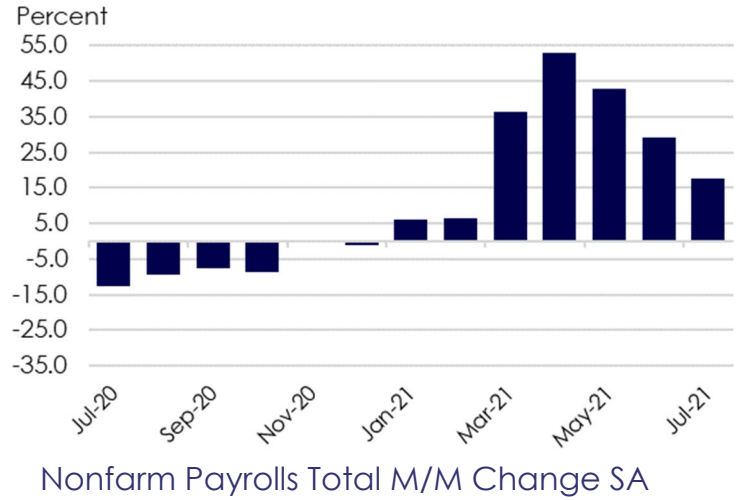
*Market values do not include accrued interest.

Economy

Private Sector Average Hourly Earnings Y/Y



Durable Goods Percent Chg. Y/Y



Key Economic Indicators

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

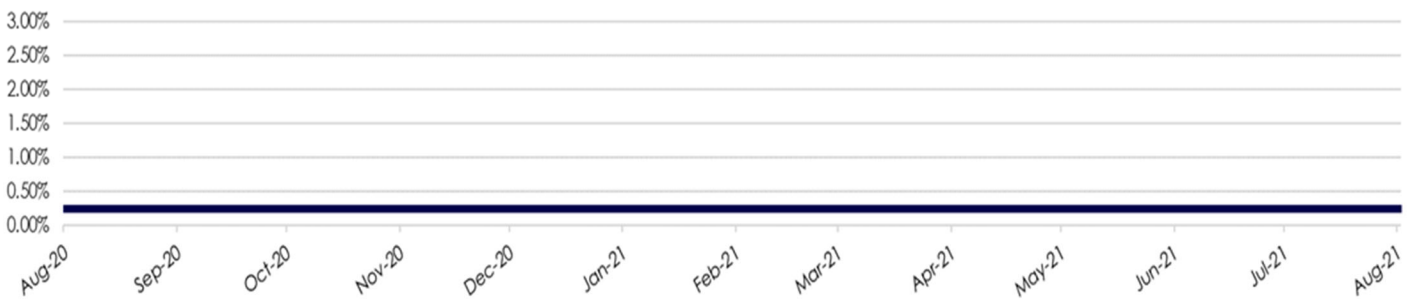
*Note: 'Prior Year' displays final estimates of indicator values from the equivalent period of the prior year.

Market Data

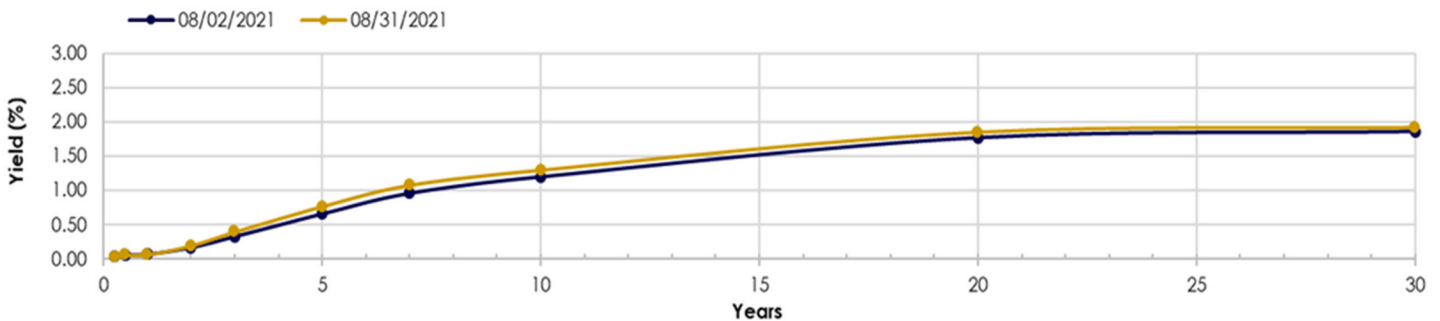
Federal Open Market Committee Meeting

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

Fed Funds Target Rate (Upper Limit)



U.S. Treasury Curve

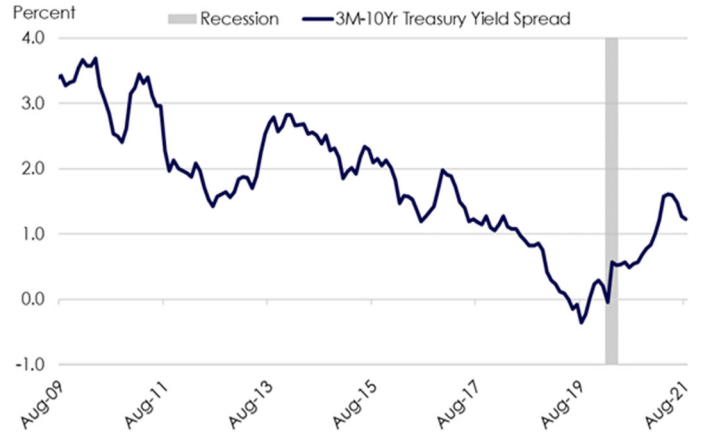
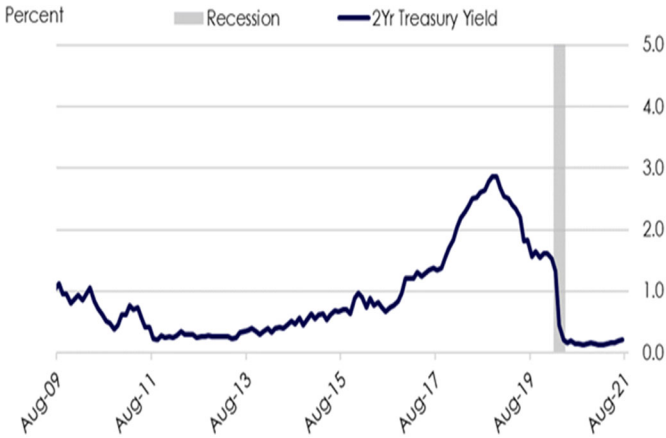


US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
08/31/2021 - 08/02/2021	-0.01	0.00	0.00	0.03	0.07	0.11	0.10	0.06
08/31/2021	0.04	0.06	0.07	0.20	0.40	0.77	1.30	1.92
08/02/2021	0.05	0.06	0.07	0.17	0.33	0.66	1.20	1.86

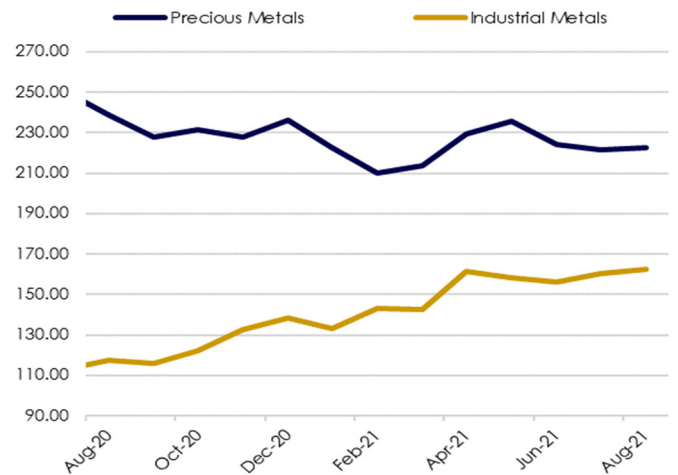
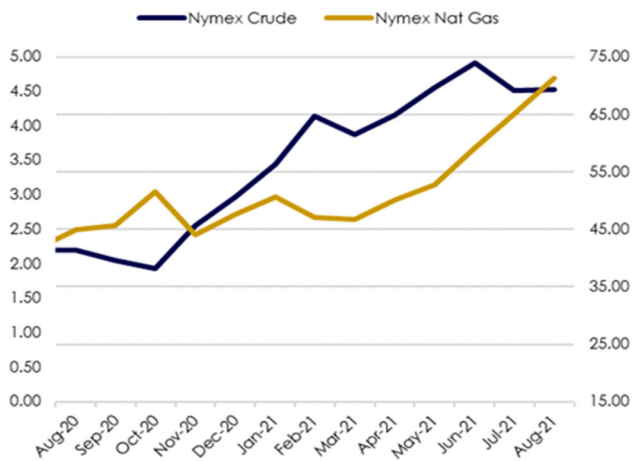
The US Treasury Curve and its values are subject to frequent change and will be updated monthly with each issued TPIF report.

Market Data cont'd

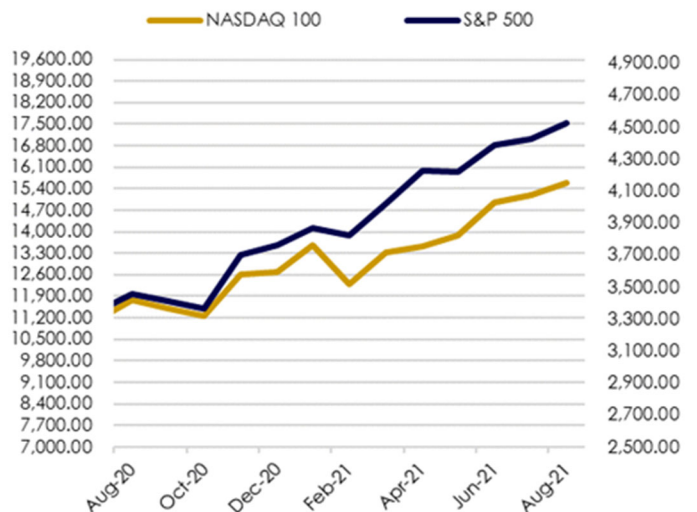
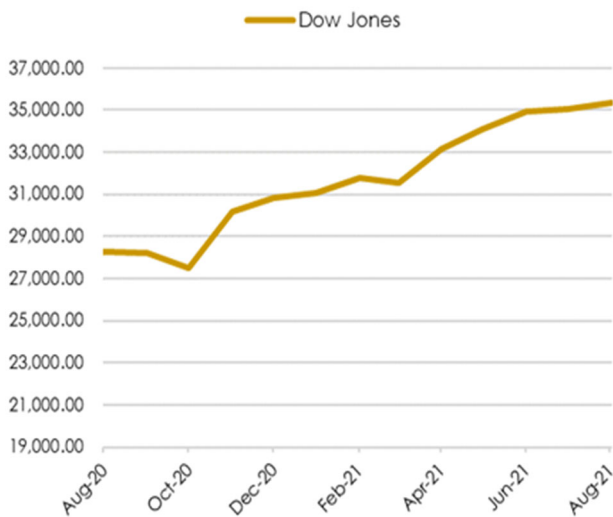
U.S. Treasuries



Commodities



Stocks



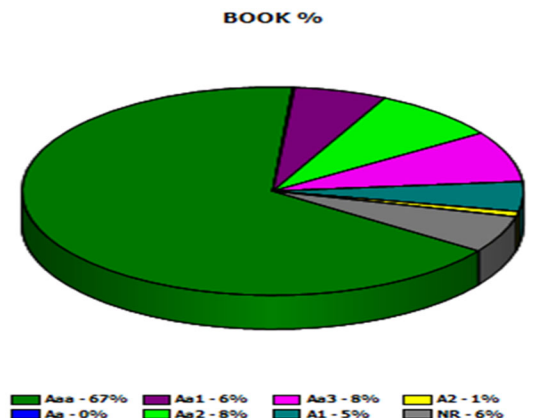
* Values listed for commodities and stocks are in US dollars and are as of the final business day of each month.

Portfolio Data

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

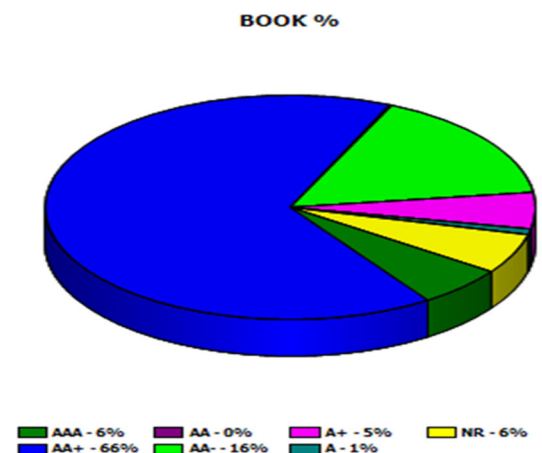
Moody's Asset Rating (000's)

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



S&P Asset Rating (000's)

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



12-Month Projected Cash Flow

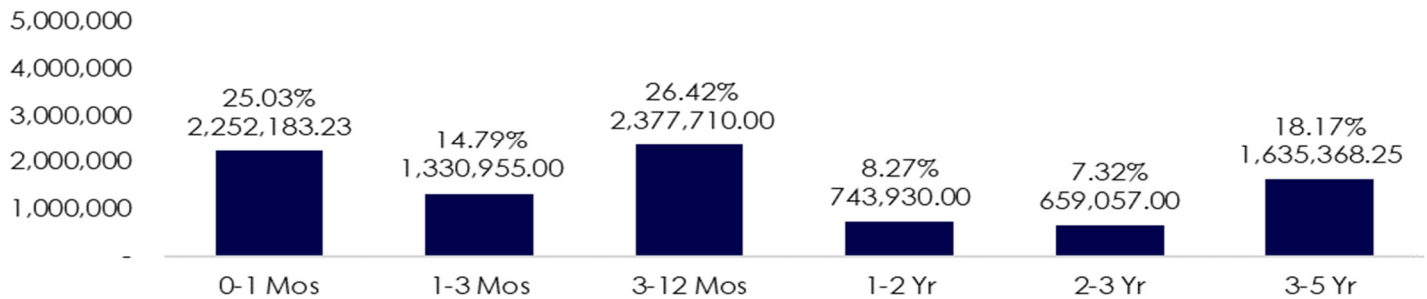
Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matured Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
09/2021					129.51		
09/2021	1,146.18	1,214.91	-68.73		60.78	2,322.18	
10/2021	1,249.55	1,343.18	-93.63	32.85	-	618.96	
11/2021	1,371.49	1,197.65	173.84		173.84	664.00	
12/2021	2,634.19	1,400.00	1,234.19		1,408.03	15.00	
01/2022	1,150.00	2,000.00	-850.00		558.03	620.50	
02/2022	1,100.00	1,500.00	-400.00		158.03	500.00	
03/2022	1,300.00	1,551.62	-251.62	93.59	-	520.00	
04/2022	2,476.30	1,542.08	934.22		934.22	137.20	
05/2022	1,700.00	2,200.00	-500.00		434.22	355.00	
06/2022	2,000.00	2,400.00	-400.00		34.22	117.23	
07/2022	1,500.00	1,800.00	-300.00	265.78	-	88.77	
08/2022	1,398.14	1,552.97	-154.83	154.83	-	2.02	
TOTALS	19,025.85	19,702.41	(676.56)	547.05	3,890.88	5,960.85	8,451.58
				6.08%		66.24%	93.92%

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

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

Portfolio Data cont'd

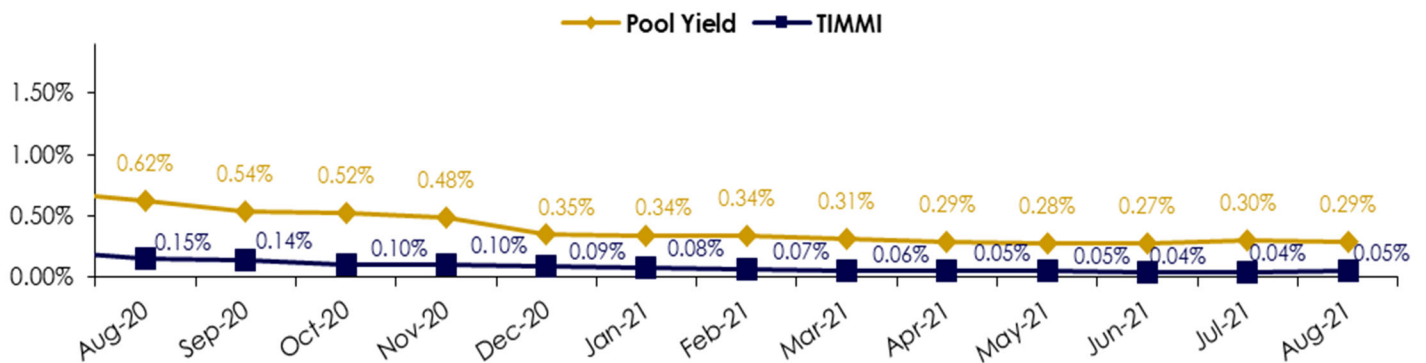
Asset Maturity Distribution (Par Value, 000's)



Asset Allocation (000's)

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

TIMMI



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

Compliance Report

Compliance Status: Full Compliance

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

Investment Category	GOVERNMENT CODE			COUNTY INVESTMENT POLICY			Actual %
	Maximum Remaining Maturity	Authorized % Limit	S&P/Moody's	Maximum Remaining Maturity	Authorized % Limit	S&P/Moody's/Fitch	
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	4 YEARS	15%	AA-/Aa3/AA-	2.58%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	21.43%
LOCAL AGENCY OBLIGATIONS (LAO)	5 YEARS	NO LIMIT	NA	3 YEARS	2.50%	INVESTMENT GRADE	0.00%
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA	34.42%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	16.31%
CERTIFICATE & TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1	13.96%
INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT AND INT'L FINANCE CORPORATION	NA	NA	NA	4 YEARS	20%	AA/Aa/AA	0.28%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	0.0%
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA	0.00%
MEDIUM TERM NOTES (MTNO)	5 YEARS	30%	A	3 YEARS	20%	AA/Aa2/AA	0.00%
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	1.04%
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS ⁽¹⁾	20%	AAA/Aaa ⁽²⁾	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	5.09%
LOCAL AGENCY INVESTMENT FUND (LAIF)	NA	NA	NA	DAILY LIQUIDITY	Max \$50 million	NA	0.00%
CASH/DEPOSIT ACCOUNT	NA	NA	NA	NA	NA	NA	4.89%

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

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

THIS COMPLETES THE REPORT REQUIREMENTS OF CALIFORNIA GOVERNMENT CODE 53646.

Month End Portfolio Holdings

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
Fund: 1 POOL FUND											
1060: MMKT ACCTS-A/365-6											
1060: MMKT ACCTS-A/365-6											
FRGXX	FIDELITY GOV	09/01/2021	.010	.010	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.003	.003
GOFXX	FEDERATED GOV	09/01/2021	.025	.025	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.003	.003
WFFXX	WELLS FARGO GOV	09/01/2021	.025	.025	31,000,000.00	31,000,000.00	100.000000	31,000,000.00	0.00	.003	.003
TFDXX	BLACKROCK GOV	09/01/2021	.025	.025	23,000,000.00	23,000,000.00	100.000000	23,000,000.00	0.00	.003	.003
OGVXX	JP MORGAN GOV	09/01/2021	.026	.026	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.003	.003
FGTXX	GOLDMAN SACHS GOV	09/01/2021	.026	.026	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.003	.003
CJPXX	JP MORGAN PRIME	09/01/2021	.066	.063	349,875,062.47	350,050,000.00	100.050000	350,050,000.00	0.00	.003	.003
MVRXX	MORGAN STANLEY PRIME	09/01/2021	.060	.059	49,990,002.00	50,000,000.00	100.020000	50,000,000.00	0.00	.003	.003
			.060	.058	457,865,064.47	458,050,000.00	100.040391	458,050,000.00	0.00	.003	.003
1045: CLTR-A/365-6											
CLTR	CALTRUST SHT TERM FUND	09/01/2021	.170	.124	93,213,169.12	94,017,200.84	100.862573	94,017,200.84	0.00	.003	.003
			.170	.124	93,213,169.12	94,017,200.84	100.862573	94,017,200.84	0.00	.003	.003
1080: MGD RATE-A/365-6											
CASH	BANK OF THE WEST	09/01/2021	.050	.050	440,000,000.00	440,000,000.00	100.000000	440,000,000.00	0.00	.003	.003
			.050	.050	440,000,000.00	440,000,000.00	100.000000	440,000,000.00	0.00	.003	.003
1170: MGD RATE-A/360											
CASH	PACIFIC PREMIER BANK	09/01/2021	1.530	1.530	0.00	0.00	.000000	0.00	0.00	.000	.003
CASH	FIRST REPUBLIC BANK	09/01/2021	1.515	1.515	0.00	0.00	.000000	0.00	0.00	.000	.003
CASH	UB MANAGED RATE	09/01/2021	.069	.069	0.00	0.00	.000000	0.00	0.00	.000	.003
			.000	.000	0.00	0.00	.000000	0.00	0.00	.000	.000
1300: U.S. TREASURY BILL											
91279640	U.S. TREASURY BILL	09/09/2021	.092	.092	50,000,000.00	49,963,200.00	99.999000	49,999,500.00	36,300.00	.025	.025
9127964V8	U.S. TREASURY BILL	10/07/2021	.101	.101	100,000,000.00	99,913,458.33	99.996000	99,996,000.00	82,541.67	.101	.101
91279640	U.S. TREASURY BILL	09/09/2021	.085	.085	100,000,000.00	99,934,833.33	99.999000	99,999,000.00	64,166.67	.025	.025
91279640	U.S. TREASURY BILL	09/09/2021	.093	.093	50,000,000.00	49,967,368.06	99.999000	49,999,500.00	32,131.94	.025	.025
9127964V8	U.S. TREASURY BILL	10/07/2021	.094	.094	50,000,000.00	49,963,379.17	99.996000	49,998,000.00	34,620.83	.101	.101
9127964V8	U.S. TREASURY BILL	10/07/2021	.092	.092	50,000,000.00	49,965,116.67	99.996000	49,998,000.00	32,883.33	.101	.101
9127964W6	U.S. TREASURY BILL	11/04/2021	.086	.086	50,000,000.00	49,965,480.56	99.992000	49,996,000.00	30,519.44	.178	.178
9127964W6	U.S. TREASURY BILL	11/04/2021	.046	.046	100,000,000.00	99,967,138.89	99.992000	99,992,000.00	24,861.11	.178	.178
912796C31	U.S. TREASURY BILL	01/27/2022	.052	.052	85,000,000.00	84,962,002.64	99.983000	84,985,550.00	23,547.36	.408	.408
912796C31	U.S. TREASURY BILL	01/27/2022	.045	.045	50,000,000.00	49,980,812.50	99.983000	49,991,500.00	10,687.50	.408	.408
912796D30	U.S. TREASURY BILL	02/24/2022	.052	.052	50,000,000.00	49,975,930.00	99.973000	49,986,500.00	10,570.00	.484	.485
912796C31	U.S. TREASURY BILL	01/27/2022	.047	.047	50,000,000.00	49,980,155.56	99.983000	49,991,500.00	11,344.44	.408	.408
912796C31	U.S. TREASURY BILL	01/27/2022	.045	.045	50,000,000.00	49,981,437.50	99.983000	49,991,500.00	10,062.50	.408	.408
912796D30	U.S. TREASURY BILL	02/24/2022	.055	.055	50,000,000.00	49,975,128.47	99.973000	49,986,500.00	11,371.53	.484	.485
912796F38	U.S. TREASURY BILL	03/24/2022	.057	.057	50,000,000.00	49,972,377.78	99.977000	49,988,500.00	16,122.22	.561	.562
912796H51	U.S. TREASURY BILL	11/12/2021	.033	.033	50,000,000.00	49,991,739.50	99.990000	49,995,000.00	3,260.50	.200	.200
912796F38	U.S. TREASURY BILL	03/24/2022	.032	.032	50,000,000.00	49,986,218.75	99.977000	49,988,500.00	2,281.25	.561	.562
912796C31	U.S. TREASURY BILL	01/27/2022	.043	.043	50,000,000.00	49,986,777.78	99.983000	49,991,500.00	4,722.22	.408	.408
912796J42	U.S. TREASURY BILL	06/16/2022	.070	.070	50,000,000.00	49,964,661.67	99.948000	49,974,000.00	9,338.33	.791	.792
912796D30	U.S. TREASURY BILL	02/24/2022	.050	.050	75,000,000.00	74,974,375.00	99.973000	74,979,750.00	5,375.00	.484	.485
912796C31	U.S. TREASURY BILL	01/27/2022	.039	.039	50,000,000.00	49,988,541.53	99.983000	49,991,500.00	2,958.47	.408	.408
			.063	.063	1,260,000,000.00	1,259,360,133.69	99.985698	1,259,819,800.00	459,666.31	.301	.301
1310: U.S. TREASURY BOND											
912828YV6	U.S. TREASURY BOND	11/30/2024	1.500	1.751	25,000,000.00	24,705,078.13	103.383000	25,845,750.00	1,140,671.87	3.145	3.252
91282CBH3	U.S. TREASURY BOND	01/31/2026	.375	.586	10,000,000.00	9,897,265.63	98.594000	9,859,400.00	-37,865.63	4.370	4.422
91282CBH3	U.S. TREASURY BOND	01/31/2026	.375	.593	10,000,000.00	9,894,140.63	98.594000	9,859,400.00	-34,740.63	4.370	4.422
91282CBM2	U.S. TREASURY BOND	02/15/2024	.125	.219	25,000,000.00	24,930,664.06	99.586000	24,896,500.00	-34,164.06	2.450	2.460
912828L7	U.S. TREASURY BOND	04/30/2025	.375	.445	15,000,000.00	14,956,640.63	99.344000	14,901,600.00	-55,040.63	3.632	3.666
912828F46	U.S. TREASURY BOND	02/15/2026	1.625	.799	10,000,000.00	10,401,560.00	104.051000	10,405,100.00	3,540.00	4.299	4.463
912828F46	U.S. TREASURY BOND	02/15/2026	1.625	.670	10,000,000.00	10,466,015.63	104.051000	10,405,100.00	-60,915.63	4.302	4.463
91282CA87	U.S. TREASURY BOND	07/31/2025	.250	.675	25,000,000.00	24,537,109.38	98.641000	24,660,250.00	123,140.62	3.886	3.918
91282CBQ3	U.S. TREASURY BOND	02/28/2026	.500	.591	20,000,000.00	19,910,508.60	99.102000	19,820,400.00	-90,108.60	4.442	4.499
912828C7	U.S. TREASURY BOND	02/28/2025	1.125	.539	10,000,000.00	10,231,250.00	102.113000	10,211,300.00	-19,950.00	3.433	3.499
91282CBR1	U.S. TREASURY BOND	03/15/2024	.250	.287	50,000,000.00	49,945,312.50	99.836000	49,918,000.00	-27,312.50	2.526	2.540
912828F0	U.S. TREASURY BOND	03/31/2025	.500	.647	25,000,000.00	24,855,468.75	99.887000	24,971,750.00	116,281.25	3.537	3.584
91282CBU4	U.S. TREASURY BOND	03/31/2023	.125	.159	50,000,000.00	49,966,796.88	99.957000	49,978,500.00	11,703.12	1.580	1.581
912828F0	U.S. TREASURY BOND	03/31/2025	.500	.619	25,000,000.00	24,882,812.50	99.887000	24,971,750.00	88,937.50	3.538	3.584
91282CBU4	U.S. TREASURY BOND	03/31/2023	.125	.147	50,000,000.00	49,978,515.63	99.957000	49,978,500.00	-15.63	1.580	1.581
912828Z4	U.S. TREASURY BOND	05/31/2022	.125	.054	50,000,000.00	50,035,156.25	100.031000	50,015,500.00	-19,656.25	.749	.748
912828Z4	U.S. TREASURY BOND	05/31/2022	.125	.066	50,000,000.00	50,029,296.88	100.031000	50,015,500.00	-13,796.88	.749	.748
912828Z4	U.S. TREASURY BOND	05/31/2022	.125	.065	75,000,000.00	75,043,945.31	100.031000	75,023,250.00	-20,695.31	.749	.748
91282CCJ8	U.S. TREASURY BOND	06/30/2026	.875	.882	20,000,000.00	19,993,166.80	100.563000	20,112,600.00	119,433.20	4.716	4.833
91282CCJ8	U.S. TREASURY BOND	06/30/2026	.875	.906	35,000,000.00	34,946,679.69	100.563000	35,197,050.00	250,370.31	4.715	4.833
912828X1	U.S. TREASURY BOND	06/30/2022	.125	.077	30,000,000.00	30,014,062.50	100.031000	30,009,300.00	-4,762.50	.833	.830
91282CBC4	U.S. TREASURY BOND	12/31/2025	.375	.700	25,000,000.00	24,652,343.75	98.695000	24,673,750.00	21,406.25	4.284	4.337
91282CCW9	U.S. TREASURY BOND	08/31/2026	.750	.832	25,000,000.00	24,900,416.25	99.898000	24,974,500.00	74,083.75	4.896	5.003
			.396	.418	670,000,000.00	669,174,206.38	100.105187	670,704,750.00	1,530,543.62	2.530	2.565
1420: FHLMC-Fxd-Q 30/360											
3134GWLW4	FHLMC 5YrNc9MoB	08/19/2025	.625	.625	10,000,000.00	10,000,000.00	99.791000	9,979,100.00	-20,900.00	3.914	3.970
			.625	.625	10,000,000.00	10,000,000.00	99.791000	9,979,100.00	-20,900.00	3.914	3.970
1425: FHLMC-Fxd-S 30/360											
3134GVRV2	FHLMC 5YrNc1YrQ	05/27/2025	.750	.750	10,000,000.00	10,000,000.00	100.023000	10,002,300.00	2,300.00	3.673	3.740
3134GVWM6	FHLMC 5YrNc1YrQ	05/28/2025	.730	.730	10,000,000.00	10,000,000.00	100.009000	10,000,900.00	900.00	3.678	3.742
3134GVWM6	FHLMC 5YrNc1YrQ	05/28/2025	.730	.730	5,000,000.00	5,000,000.00	100.009000	5,000,450.00	450.00	3.678	3.742
3134GVYX0	FHLMC 4YrNc2YrO	06/03/2024	.500	.500	10,000,000.00	10,000,000.00	100.2				

Month End Portfolio Holdings

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
3134GWTG1	FHLMC 5YrNC6MoB	09/30/2025	.600	.600	5,000,000.00	5,000,000.00	99.694000	4,984,700.00	-15,300.00	4.018	4.085
3134GWY42	FHLMC 3YrNC1YrQ	10/13/2023	.300	.310	10,000,000.00	9,996,900.00	99.975000	9,997,500.00	600.00	2.106	2.118
3134GWZB5	FHLMC 3YrNC1YrB	10/13/2023	.300	.300	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	2.106	2.118
3134GW3X2	FHLMC 5YrNC3MoB	10/27/2025	.625	.625	10,000,000.00	10,000,000.00	99.691000	9,969,100.00	-30,900.00	4.087	4.159
3134GW3W7	FHLMC 5YrNC1YrQ	10/28/2025	.600	.600	10,000,000.00	10,000,000.00	99.640000	9,964,000.00	-36,000.00	4.093	4.162
3134GW3Y0	FHLMC 5YrNC2YrQ	10/28/2025	.550	.550	10,000,000.00	10,000,000.00	99.685000	9,968,500.00	-31,500.00	4.098	4.162
3137EAEX3	FHLMC 5Yr	09/23/2025	.375	.497	10,000,000.00	9,941,100.00	98.962000	9,896,200.00	-44,900.00	4.018	4.066
3137EAZ8	FHLMC 3Yr	11/06/2023	.250	.280	10,000,000.00	9,991,000.00	99.999000	9,999,900.00	8,900.00	2.171	2.184
3134GXBM5	FHLMC 5YrNC1YrQ	11/12/2025	.600	.600	5,000,000.00	5,000,000.00	99.631000	4,981,550.00	-18,450.00	4.131	4.203
3134GXBM5	FHLMC 5YrNC1YrQ	11/12/2025	.600	.600	5,000,000.00	5,000,000.00	99.631000	4,981,550.00	-18,450.00	4.131	4.203
3134GXBL7	FHLMC 3YrNC2YrA	11/16/2023	.300	.325	15,000,000.00	14,988,750.00	100.236000	15,035,400.00	46,650.00	2.197	2.211
3135GA2Z3	FHLMC 5YrNC2YrA	11/17/2025	.560	.560	5,000,000.00	5,000,000.00	99.728000	4,986,400.00	-13,600.00	4.150	4.216
3135GA2Z3	FHLMC 5YrNC2YrA	11/17/2025	.560	.560	5,000,000.00	5,000,000.00	99.728000	4,986,400.00	-13,600.00	4.150	4.216
3134GXDG6	FHLMC 2YrNC1YrQ	11/23/2022	.190	.190	10,000,000.00	10,000,000.00	100.025000	10,002,500.00	2,500.00	1.225	1.230
3134GXCA0	FHLMC 3YrNC1YrQ	11/24/2023	.320	.328	10,000,000.00	9,997,500.00	99.994000	9,999,400.00	1,900.00	2.219	2.233
3134GXEA8	FHLMC 2YrNC1YrQ	11/23/2022	.200	.200	10,000,000.00	10,000,000.00	100.027000	10,002,700.00	2,700.00	1.225	1.230
3134GXEA8	FHLMC 2YrNC1YrQ	11/23/2022	.200	.200	10,000,000.00	10,000,000.00	100.027000	10,002,700.00	2,700.00	1.225	1.230
3134GXCF9	FHLMC 3.5YrNC11MoQ	05/24/2024	.400	.400	10,000,000.00	10,000,000.00	99.952000	9,995,200.00	-4,800.00	2.710	2.732
3134GXCF9	FHLMC 3.5YrNC11MoQ	05/24/2024	.400	.400	10,000,000.00	10,000,000.00	99.952000	9,995,200.00	-4,800.00	2.710	2.732
3134GXEX8	FHLMC 2.5YrNC1YrB	06/01/2023	.250	.260	10,000,000.00	9,997,500.00	100.026000	10,002,600.00	5,100.00	1.744	1.751
3134GXCA0	FHLMC 3YrNC11MoB	11/24/2023	.320	.328	10,710,000.00	10,707,322.50	99.994000	10,709,357.40	2,034.90	2.219	2.233
3134GXEX8	FHLMC 2.5YrNC1YrB	06/01/2023	.250	.270	10,000,000.00	9,995,000.00	100.026000	10,002,600.00	7,600.00	1.744	1.751
3134GXEX8	FHLMC 2.5YrNC1YrB	06/01/2023	.250	.256	10,000,000.00	9,998,500.00	100.026000	10,002,600.00	4,100.00	1.744	1.751
3134GXGQ1	FHLMC 2YrNC1YrQ	12/15/2022	.200	.200	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.286	1.290
3134GXJF2	FHLMC 2YrNC6MoB	12/30/2022	.200	.200	10,000,000.00	10,000,000.00	100.011000	10,001,100.00	1,100.00	1.328	1.332
3134GXJF2	FHLMC 2YrNC6MoB	12/30/2022	.200	.200	10,000,000.00	10,000,000.00	100.011000	10,001,100.00	1,100.00	1.328	1.332
3134GXHL1	FHLMC 5YrNC3MoB	12/30/2025	.700	.700	10,000,000.00	10,000,000.00	99.751000	9,975,100.00	-24,900.00	4.253	4.334
3134GXHH0	FHLMC 2.5YrNC1YrB	06/30/2023	.220	.220	10,000,000.00	10,000,000.00	100.028000	10,002,800.00	2,800.00	1.828	1.830
			.436	.441	495,710,000.00	495,606,072.50	99.938151	495,403,407.40	-202,665.10	2.845	2.879
1476: FHLMC-Var-SOFR-Q A/360											
3134GVHNI	FHLMC 1.5Yr	09/23/2021	.370	.370	25,000,000.00	25,000,000.00	100.020000	25,005,000.00	5,000.00	.063	.063
3134GVHNI	FHLMC 1.5Yr	09/23/2021	.370	.370	25,000,000.00	25,000,000.00	100.020000	25,005,000.00	5,000.00	.063	.063
3134GVHNI	FHLMC 1.5Yr	09/23/2021	.370	.370	25,000,000.00	25,000,000.00	100.020000	25,005,000.00	5,000.00	.063	.063
3134GVHNI	FHLMC 1.5Yr	09/23/2021	.370	.370	25,000,000.00	25,000,000.00	100.020000	25,005,000.00	5,000.00	.063	.063
3134GVHNI	FHLMC 1.5Yr	09/23/2021	.370	.370	25,000,000.00	25,000,000.00	100.020000	25,005,000.00	5,000.00	.063	.063
3134GVH3	FHLMC 1.5Yr	09/30/2021	.370	.370	25,000,000.00	25,000,000.00	100.023000	25,005,750.00	5,750.00	.082	.082
			.370	.370	150,000,000.00	150,000,000.00	100.020500	150,030,750.00	30,750.00	.066	.066
1525: FNMA-Fxd-S 30/360											
3135G0T78	FNMA 4.83Yr	10/05/2022	2.000	2.322	15,000,000.00	14,782,200.00	102.051000	15,307,650.00	525,450.00	1.067	1.096
3135G0T94	FNMA 5Yr	01/19/2023	2.375	2.495	10,000,000.00	9,944,100.00	103.080000	10,308,000.00	363,900.00	1.349	1.386
3135G0U43	FNMA 4.41Yr	09/12/2023	2.875	2.333	30,000,000.00	30,670,500.00	105.359000	31,607,700.00	937,200.00	1.939	2.033
3135G0X24	FNMA 4.83Yr	01/07/2025	1.625	1.094	10,000,000.00	10,247,300.00	103.978000	10,397,800.00	150,500.00	3.250	3.356
3136G4XK4	FNMA 5YrNC2YrQ	06/30/2025	.650	.650	5,000,000.00	5,000,000.00	100.058000	5,002,900.00	2,900.00	3.776	3.833
3136G4XZ1	FNMA 5YrNC1YrQ	06/30/2025	.740	.740	5,000,000.00	5,000,000.00	99.961000	4,998,050.00	-1,950.00	3.768	3.833
3136G4XR9	FNMA 5YrNC1YrQ	07/07/2025	.740	.740	14,900,000.00	14,900,000.00	99.977000	14,896,573.00	-3,427.00	3.785	3.852
3136G4YU1	FNMA 5YrNC1YrQ	07/15/2025	.730	.730	15,000,000.00	15,000,000.00	99.968000	14,995,200.00	-4,800.00	3.808	3.874
3136G4C27	FNMA 5YrNC1YrB	07/29/2025	.700	.700	15,000,000.00	15,000,000.00	99.854000	14,978,100.00	-21,900.00	3.849	3.912
3136G4F32	FNMA 5YrNC2YrB	07/29/2025	.600	.600	10,000,000.00	10,000,000.00	100.060000	10,006,000.00	6,000.00	3.858	3.912
3136G4D75	FNMA 5YrNC2YrB	07/29/2025	.600	.600	10,000,000.00	10,000,000.00	99.926000	9,992,600.00	-7,400.00	3.858	3.912
3136G4B77	FNMA 5YrNC1YrB	08/04/2025	.700	.700	10,000,000.00	10,000,000.00	99.909000	9,990,900.00	-9,100.00	3.863	3.929
3136G4B77	FNMA 5YrNC1YrB	08/04/2025	.700	.700	15,000,000.00	15,000,000.00	99.909000	14,986,350.00	-13,650.00	3.863	3.929
3136G4J38	FNMA 4YrNC2YrB	08/12/2024	.410	.410	15,000,000.00	15,000,000.00	100.067000	15,010,050.00	10,050.00	2.926	2.951
3136G4K51	FNMA 3YrNC1.5YrB	08/17/2023	.310	.310	15,000,000.00	15,000,000.00	100.033000	15,004,950.00	4,950.00	1.953	1.962
3136G4H63	FNMA 5YrNC2Yr	08/19/2025	.550	.550	15,000,000.00	15,000,000.00	99.609000	14,941,350.00	-58,650.00	3.918	3.970
3136G4Q97	FNMA 5YrNC1YrQ	08/27/2025	.650	.650	8,650,000.00	8,650,000.00	99.832000	8,635,468.00	-14,532.00	3.931	3.992
3136G4ZP9	FNMA 5YrNC1YrQ	08/27/2025	.625	.625	5,000,000.00	5,000,000.00	99.787000	4,989,350.00	-10,650.00	3.933	3.992
3136G4Z97	FNMA 3.5YrNC1.5YrQ	02/28/2024	.375	.375	10,000,000.00	10,000,000.00	100.045000	10,004,500.00	4,500.00	2.486	2.496
3136G4X40	FNMA 4.9YrNC11MoQ	08/26/2025	.600	.600	10,000,000.00	10,000,000.00	99.743000	9,974,300.00	-25,700.00	3.933	3.989
3136G4P31	FNMA 3.9YrNC1.9YrQ	08/19/2024	.450	.450	3,701,000.00	3,701,000.00	100.132000	3,705,885.32	4,885.32	2.943	2.970
3136G43H4	FNMA 4YrNC2Yr	09/16/2024	.400	.400	10,000,000.00	10,000,000.00	100.055000	10,005,500.00	5,500.00	3.015	3.047
3136G43W1	FNMA 3.5YrNC2YrA	03/28/2024	.320	.320	10,000,000.00	10,000,000.00	100.114000	10,011,400.00	11,400.00	2.559	2.575
3135G06A6	FNMA 5YrNC1YrB	10/20/2025	.580	.580	10,000,000.00	10,000,000.00	99.415000	9,941,500.00	-58,500.00	4.073	4.140
3136G45C3	FNMA 5YrNC2YrA	10/27/2025	.540	.540	10,000,000.00	10,000,000.00	99.706000	9,970,600.00	-29,400.00	4.096	4.159
3136G4657	FNMA 5YrNC2YrA	10/28/2025	.560	.560	5,000,000.00	5,000,000.00	99.407000	4,970,350.00	-29,650.00	4.097	4.162
3136G46N8	FNMA 5YrNC1YrQ	10/29/2025	.600	.600	5,000,000.00	5,000,000.00	99.639000	4,981,950.00	-18,050.00	4.095	4.164
3135G06C2	FNMA 5YrNC1YrQ	10/29/2025	.600	.600	10,000,000.00	10,000,000.00	99.639000	9,963,900.00	-36,100.00	4.095	4.164
3135G06C2	FNMA 5YrNC1YrQ	10/29/2025	.600	.604	10,000,000.00	9,998,000.00	99.639000	9,963,900.00	-36,100.00	4.095	4.164
3135GA2N0	FNMA 5YrNC2YrA	11/04/2025	.550	.550	10,000,000.00	10,000,000.00	99.717000	9,971,700.00	-28,300.00	4.115	4.181
3135G06A6	FNMA 4.9YrNC11MoQ	10/20/2025	.580	.587	10,000,000.00	9,996,500.00	99.415000	9,941,500.00	-55,000.00	4.072	4.140
3135GA2P5	FNMA 3.5YrNC2YrQ	05/03/2024	.350	.356	3,500,000.00	3,499,300.00	100.134000	3,504,690.00	5,390.00	2.654	2.674
3135G06G3	FNMA 5Yr	11/07/2025	.500	.573	14,000,000.00	13,949,880.00	99.387000	13,914,180.00	-35,700.00	4.127	4.189
3135GA3N9	FNMA 3YrNC2YrB	11/16/2023	.300	.300	10,000,000.00	10,000,000.00	100.233000	10,023,300.00	23,300.00	2.198	2.211
3135GA3C3	FNMA 3.5YrNC2YrQ	05/17/2024	.350	.350	10,000,000.00	10,000,000.00	100.125000	10,012,500.00	12,500.00	2.693	2.712
3135GA3C3	FNMA 3.5YrNC2YrQ	05/17/2024	.350	.350	10,000,000.00	10,000,000.00	100.125000	10,012,500.00	12,500.00	2.693	2.712
3135GA2Z3	FNMA 5YrNC2YrA	11/17/2025	.560	.560	10,000,000.00	10,000,000.00	99.728000	9,972,800.00	-27,200.00		

Month End Portfolio Holdings

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
3130AMW5	FHLB 5YrNc1MoM	06/26/2026	1.050	1.050	15,000,000.00	15,000,000.00	99.953000	14,992,950.00	-7,050.00	4.697	4.822
			1.021	1.021	60,000,000.00	60,000,000.00	99.974167	59,984,500.00	-15,500.00	4.658	4.778
1725: FHLB-Fxd-S 30/360											
313379Q69	FHLB 4.5 Yr	06/10/2022	2.125	2.182	7,975,000.00	7,955,620.75	101.565000	8,099,808.75	144,188.00	.761	.775
313382AX1	FHLB 4.9Yr	03/10/2023	2.125	2.716	11,750,000.00	11,432,397.50	102.970000	12,098,975.00	666,577.50	1.473	1.523
313378WG2	FHLB 2.1Yr	03/11/2022	2.500	2.308	30,000,000.00	30,158,100.00	101.281000	30,384,300.00	226,200.00	.516	.526
3130AHG31	FHLB 5YrNc2YrQ	10/29/2024	1.800	1.800	25,000,000.00	25,000,000.00	100.281000	25,070,250.00	70,250.00	3.041	3.164
3130AK3T1	FHLB 4.25YrNc3MoA	12/09/2024	.500	.500	10,000,000.00	10,000,000.00	99.860000	9,986,000.00	-14,000.00	3.238	3.277
3130AKDH6	FHLB 2 Yr	10/21/2022	.125	.176	10,000,000.00	9,989,900.00	100.053000	10,005,300.00	15,400.00	1.137	1.140
3130AKKP0	FHLB 3YrNc1YrA	12/22/2023	.190	.235	15,000,000.00	14,979,900.00	99.847000	14,977,050.00	-2,850.00	2.301	2.310
3130AKL79	FHLB 3YrNc6MoB	12/28/2023	.250	.250	10,000,000.00	10,000,000.00	99.919000	9,991,900.00	-8,100.00	2.316	2.326
3130AKKF2	FHLB 3.25YrNc6MoA	03/28/2024	.270	.270	15,000,000.00	15,000,000.00	99.812000	14,971,800.00	-28,200.00	2.561	2.575
3130AKLB0	FHLB 3.5YrNc1YrB	06/28/2024	.260	.260	15,000,000.00	15,000,000.00	99.756000	14,963,400.00	-36,600.00	2.812	2.827
3130AKLB0	FHLB 3.5YrNc1YrA	06/28/2024	.260	.260	10,000,000.00	10,000,000.00	99.756000	9,975,600.00	-24,400.00	2.812	2.827
3130AKKF2	FHLB 3.25YrNc6MoA	03/28/2024	.270	.279	15,000,000.00	14,995,500.00	99.812000	14,971,800.00	-23,700.00	2.561	2.575
3130AL2G8	FHLB 5YrNc6MoQ	02/18/2026	.600	.615	5,000,000.00	4,996,250.00	99.277000	4,963,850.00	-32,400.00	4.397	4.471
3130ALBX1	FHLB 5YrNc1YrQ	02/23/2026	.580	.580	10,000,000.00	10,000,000.00	99.401000	9,940,100.00	-59,900.00	4.413	4.485
3130ALDX9	FHLB 4.25Yr1YrQ	05/23/2025	.500	.500	14,750,000.00	14,750,000.00	99.730000	14,710,175.00	-39,825.00	3.684	3.729
3130ALFN9	FHLB 4.5YrNc1YrQ	08/25/2025	.550	.550	5,000,000.00	5,000,000.00	99.672000	4,983,600.00	-16,400.00	3.934	3.986
3130AL6K5	FHLB 5YrNc1YrA	02/25/2026	.580	.580	6,000,000.00	6,000,000.00	99.466000	5,967,960.00	-32,040.00	4.419	4.490
3130ALEM2	FHLB 5YrNc3MoQ	02/25/2026	.790	.790	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	4.396	4.490
3130ALEM2	FHLB 5YrNc3MoQ	02/25/2026	.790	.790	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	4.396	4.490
3130ALF25	FHLB 3.75YrNc6MoB	11/26/2024	.400	.400	5,000,000.00	5,000,000.00	99.781000	4,989,050.00	-10,950.00	3.212	3.241
3130ALGR9	FHLB 5YrNc3MoQ	02/26/2026	.850	.850	10,000,000.00	10,000,000.00	99.905000	9,990,500.00	-9,500.00	4.392	4.493
3130ALEH3	FHLB 5YrNc1YrQ	03/16/2026	.700	.700	25,000,000.00	25,000,000.00	99.666000	24,916,500.00	-83,500.00	4.448	4.542
3130ALH56	FHLB 5YrNc1YrA	03/18/2026	.750	.750	10,000,000.00	10,000,000.00	99.840000	9,984,000.00	-16,000.00	4.447	4.548
3130ALH20	FHLB 4.25YrNc1YrQ	06/18/2025	.530	.530	10,000,000.00	10,000,000.00	99.760000	9,976,000.00	-24,000.00	3.750	3.800
3130ALH56	FHLB 5YrNc1YrA	03/18/2026	.750	.750	10,000,000.00	10,000,000.00	99.840000	9,984,000.00	-16,000.00	4.447	4.548
3130ALFW9	FHLB 5YrNc3MoQ	03/18/2026	.790	.790	15,000,000.00	15,000,000.00	99.788000	14,968,200.00	-31,800.00	4.442	4.548
3130ALHG2	FHLB 5YrNc1YrA	03/18/2026	.750	.750	10,000,000.00	10,000,000.00	99.840000	9,984,000.00	-16,000.00	4.447	4.548
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	14,625,000.00	14,625,000.00	100.029000	14,629,241.25	4,241.25	4.429	4.562
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	9,750,000.00	9,750,000.00	100.029000	9,752,827.50	2,827.50	4.429	4.562
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	14,625,000.00	14,625,000.00	100.029000	14,629,241.25	4,241.25	4.429	4.562
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.015	8,921,250.00	8,914,559.06	100.029000	8,923,837.16	9,278.10	4.428	4.562
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	9,750,000.00	9,750,000.00	100.029000	9,752,827.50	2,827.50	4.429	4.562
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	19,500,000.00	19,500,000.00	100.029000	19,505,655.00	5,655.00	4.429	4.562
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	19,500,000.00	19,500,000.00	100.029000	19,505,655.00	5,655.00	4.429	4.562
3130ALGJ7	FHLB 5YrNc1MoM	03/23/2026	1.000	1.000	9,750,000.00	9,750,000.00	100.029000	9,752,827.50	2,827.50	4.429	4.562
3130ALN34	FHLB 4YrNc6MoB	03/24/2025	.700	.700	10,000,000.00	10,000,000.00	99.987000	9,998,700.00	-1,300.00	3.503	3.564
3130ALKF0	FHLB 4YrNc1YrB	03/25/2025	.625	.625	10,000,000.00	10,000,000.00	100.043000	10,004,300.00	4,300.00	3.512	3.567
3130ALKF0	FHLB 4YrNc1YrB	03/25/2025	.625	.625	10,000,000.00	10,000,000.00	100.043000	10,004,300.00	4,300.00	3.512	3.567
3130ALNK6	FHLB 4YrNc1YrB	03/25/2025	.625	.625	10,000,000.00	10,000,000.00	100.043000	10,004,300.00	4,300.00	3.512	3.567
3130ALLP7	FHLB 4YrNc3MoB	03/17/2025	.650	.688	15,000,000.00	14,977,500.00	99.956000	14,993,400.00	15,900.00	3.487	3.545
3130ALHT7	FHLB 3.5YrNc6MoQ	09/30/2024	.510	.510	25,000,000.00	25,000,000.00	99.950000	24,987,500.00	-12,500.00	3.056	3.085
3130ALU93	FHLB 4.25YrNc6MoQ	06/30/2025	.750	.750	10,000,000.00	10,000,000.00	99.969000	9,996,900.00	-3,100.00	3.767	3.833
3130ALTJ3	FHLB 3YrNc3MB	04/08/2024	.375	.375	10,000,000.00	10,000,000.00	99.952000	9,995,200.00	-4,800.00	2.584	2.605
3130ALWL4	FHLB 4YrNc6MoB	04/08/2025	.720	.720	15,000,000.00	15,000,000.00	100.002000	15,000,300.00	300.00	3.540	3.605
3130ALLP7	FHLB 3.91YrNc2MoB	03/17/2025	.650	.702	25,000,000.00	24,950,000.00	99.956000	24,989,000.00	39,000.00	3.487	3.545
3130AMEN8	FHLB 9Mo	02/01/2022	.045	.051	25,000,000.00	24,998,865.00	99.980000	24,995,000.00	-3,865.00	.422	.422
3130AMKB7	FHLB 5YrNc6MoQ	05/26/2026	1.050	1.050	15,000,000.00	15,000,000.00	100.068000	15,010,200.00	10,200.00	4.596	4.737
3130AMME9	FHLB 5YrNc6MoQ	05/26/2026	1.000	1.000	10,000,000.00	10,000,000.00	99.995000	9,999,500.00	-500.00	4.603	4.737
3130AMJN3	FHLB 5YrNc6MoQ	05/26/2026	1.030	1.030	5,000,000.00	5,000,000.00	100.043000	5,002,150.00	2,150.00	4.599	4.737
3130AMMZ2	FHLB 5YrNc1YrB	06/10/2026	1.000	1.000	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	4.641	4.778
3130AMNQ1	FHLB 5YrNc3MoQ	06/16/2026	1.100	1.100	10,000,000.00	10,000,000.00	100.020000	10,002,000.00	2,000.00	4.645	4.795
3130AN3B4	FHLB 5YrNc1MoM	07/06/2026	1.020	1.020	15,000,000.00	15,000,000.00	99.939000	14,990,850.00	-9,150.00	4.711	4.849
3130ANBX7	FHLB 5YrNc3MoQ	07/22/2026	1.000	1.000	15,000,000.00	15,000,000.00	99.927000	14,989,050.00	-10,950.00	4.757	4.893
3130ANAJ9	FHLB 5YrNc3MoQ	07/27/2026	1.000	1.000	15,000,000.00	15,000,000.00	99.923000	14,988,450.00	-11,550.00	4.771	4.907
3130ANAJ9	FHLB 5YrNc3MoQ	07/27/2026	1.000	1.000	10,000,000.00	10,000,000.00	99.923000	9,992,300.00	-7,700.00	4.771	4.907
3130ANFD7	FHLB 5YrNc3MoA	08/05/2026	1.000	1.000	10,000,000.00	10,000,000.00	100.065000	10,006,500.00	6,500.00	4.793	4.932
3130ANE48	FHLB 5YrNc1MoM	08/17/2026	1.000	1.000	10,000,000.00	10,000,000.00	99.954000	9,995,400.00	-4,600.00	4.827	4.964
3130ANMH0	FHLB 5YrNc1MoM	08/20/2026	1.100	1.100	10,000,000.00	10,000,000.00	99.971000	9,997,100.00	-2,900.00	4.822	4.973
3130ANPF1	FHLB 5YrNc6MoQ	08/25/2026	1.000	1.000	10,000,000.00	10,000,000.00	100.004000	10,004,000.00	4,000.00	4.849	4.986
3130ANSC5	FHLB 5YrNc3MoM	08/26/2026	1.000	1.000	15,000,000.00	15,000,000.00	100.103000	15,015,450.00	15,450.00	4.851	4.989
3130ANTS9	FHLB 5YrNc3MoQ	08/26/2026	1.000	1.000	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	4.851	4.989
			.856	.865	776,896,250.00	776,598,592.31	100.049470	777,280,580.91	681,988.60	3.615	3.697
1900: FFCB-DISC NOTE											
3133135F6	FFCB DISC NOTE	01/25/2022	.060	.060	17,000,000.00	16,991,330.00	99.980000	16,996,600.00	5,270.00	.402	.403
313313TD0	FFCB DISC NOTE	02/16/2022	.050	.050	50,000,000.00	49,980,486.11	99.977000	49,988,500.00	8,013.89	.462	.463
			.053	.053	67,000,000.00	66,971,816.11	99.977761	66,985,100.00	13,283.89	.447	

Month End Portfolio Holdings

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
3133EMLT7	FFCB 3.9YrNc1.9YrA	12/28/2023	.210	.244	10,000,000.00	9,990,000.00	99.772000	9,977,200.00	-12,800.00	2.317	2.326
3133EMML3	FFCB 2Yr	01/12/2023	.120	.125	25,000,000.00	24,997,500.00	99.990000	24,997,500.00	0.00	1.362	1.367
3133EMSC7	FFCB 4rNc1YrA	03/03/2025	.480	.480	5,000,000.00	5,000,000.00	99.795000	4,989,750.00	-10,250.00	3.464	3.507
3133EMSC7	FFCB 4YrNc1YrA	03/03/2025	.480	.512	10,000,000.00	9,987,500.00	99.795000	9,979,500.00	-8,000.00	3.463	3.507
3133EMTW2	FFCB 3Yr	03/18/2024	.300	.307	25,000,000.00	24,994,675.00	99.943000	24,985,750.00	-8,925.00	2.532	2.548
3133EMUP5	FHLB 4YrNc1YrA	04/01/2025	.710	.710	10,000,000.00	10,000,000.00	100.153000	10,015,300.00	15,300.00	3.522	3.586
3133EMUP5	FFCB 4YrNc1YrA	04/01/2025	.710	.710	10,000,000.00	10,000,000.00	100.153000	10,015,300.00	15,300.00	3.522	3.586
3133EMVD1	FFCB 3YrNc1YrA	04/05/2024	.330	.330	10,000,000.00	10,000,000.00	99.868000	9,986,800.00	-13,200.00	2.578	2.597
3133EMZJ4	FFCB 1Yr	05/17/2022	.060	.063	50,000,000.00	49,998,575.00	100.006000	50,003,000.00	4,425.00	.711	.710
3133EMZS4	FFCB 5YrNc2YrA	05/18/2026	.900	.900	5,000,000.00	5,000,000.00	100.441000	5,022,050.00	22,050.00	4.594	4.715
3133EMD66	FFCB 1.25Yr	09/15/2022	.080	.090	20,000,000.00	19,997,400.00	100.022000	20,004,400.00	7,000.00	1.038	1.041
3133EMD66	FFCB 1.25Yr	09/15/2022	.080	.090	75,000,000.00	74,990,250.00	100.022000	75,016,500.00	26,250.00	1.038	1.041
3133EMQ62	FFCB 5YrNc6MoA	07/13/2026	.990	.990	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	4.734	4.868
3133EMQ62	FFCB 5YrNc6MoA	07/13/2026	.990	.990	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	4.734	4.868
1930: FFCB-Var-M A/360											
3133EJJE0	FFCB 3.5Yr	10/04/2021	.115	.115	15,000,000.00	15,000,000.00	100.007000	15,001,050.00	1,050.00	.092	.093
1935: FFCB-Var-SOFR-M A/360											
3133EM7M8	FFCB 2.3Yr	02/21/2023	.158	.158	15,000,000.00	15,000,000.00	100.120000	15,018,000.00	18,000.00	1.470	1.477
1936: FFCB-Var-SOFR-Q A/360											
3133EK63	FFCB 2Yr	09/24/2021	.190	.190	15,000,000.00	15,000,000.00	100.009000	15,001,350.00	1,350.00	.066	.066
3133EK6V3	FFCB 3Yr	11/07/2022	.360	.360	25,000,000.00	25,000,000.00	100.361000	25,090,250.00	90,250.00	1.171	1.186
3133EK6V3	FFCB 3Yr	11/07/2022	.360	.360	25,000,000.00	25,000,000.00	100.361000	25,090,250.00	90,250.00	1.171	1.186
3133EK6V3	FFCB 3Yr	11/07/2022	.360	.360	25,000,000.00	25,000,000.00	100.361000	25,090,250.00	90,250.00	1.171	1.186
3133EK6V3	FFCB 3Yr	11/07/2022	.360	.360	15,000,000.00	15,000,000.00	100.361000	15,054,150.00	54,150.00	1.171	1.186
3133EK6V3	FFCB 3Yr	11/07/2022	.360	.360	25,000,000.00	25,000,000.00	100.361000	25,090,250.00	90,250.00	1.171	1.186
3133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	9,000,000.00	9,000,000.00	100.395000	9,035,550.00	35,550.00	1.254	1.274
3133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	24,000,000.00	24,000,000.00	100.395000	24,094,800.00	94,800.00	1.254	1.274
3133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	24,000,000.00	24,000,000.00	100.395000	24,094,800.00	94,800.00	1.254	1.274
3133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	14,000,000.00	14,000,000.00	100.395000	14,055,300.00	55,300.00	1.254	1.274
3133ELCX0	FFCB 3Yr	12/09/2022	.370	.370	24,000,000.00	24,000,000.00	100.395000	24,094,800.00	94,800.00	1.254	1.274
1950: FMAC-Fxd-S 30/360											
3132X03B5	FAMCA 4.9Yr	06/30/2023	2.850	2.964	10,000,000.00	9,947,900.00	104.807000	10,480,700.00	532,800.00	1.765	1.830
1965: FMAC-Var-M A/360											
31422BYJ3	FAMCA 1.5Yr	10/18/2021	.149	.149	50,000,000.00	50,000,000.00	100.015000	50,007,500.00	7,500.00	.130	.132
2350: MUNIS-S 30/360											
544351MM8	CITY OF LOS ANGELES	09/01/2021	4.000	2.919	8,915,000.00	9,200,993.20	103.208000	9,200,993.20	0.00	.003	.003
419792YL4	STATE OF HAWAII	01/01/2022	2.770	2.770	3,500,000.00	3,500,000.00	100.000000	3,500,000.00	0.00	.332	.337
826239GH2	SIER JT COM GO	08/01/2024	.354	.354	720,000.00	720,000.00	100.000000	720,000.00	0.00	2.898	2.921
826239FY6	SIER JT COM GO	08/01/2024	.344	.344	500,000.00	500,000.00	100.000000	500,000.00	0.00	2.899	2.921
826239FX8	SIER JT COM GO	08/01/2023	.229	.229	260,000.00	260,000.00	100.000000	260,000.00	0.00	1.911	1.918
826239GF6	SIER JT COM GO	08/01/2022	.179	.179	205,000.00	205,000.00	100.000000	205,000.00	0.00	.915	.918
826239FW0	SIER JT COM GO	08/01/2022	.179	.179	260,000.00	260,000.00	100.000000	260,000.00	0.00	.915	.918
8014952N1	SANTA CLARA USD GO	07/01/2022	.160	.160	8,770,000.00	8,770,000.00	100.000000	8,770,000.00	0.00	.832	.833
8014952P6	SANTA CLARA USD GO	07/01/2023	.210	.210	2,870,000.00	2,870,000.00	100.000000	2,870,000.00	0.00	1.828	1.833
797508J58	SAN DIEGUITO USD GO	08/01/2022	.175	.175	425,000.00	425,000.00	100.000000	425,000.00	0.00	.915	.918
797508J16	SAN DIEGUITO USD GO	08/01/2023	.275	.275	425,000.00	425,000.00	100.000000	425,000.00	0.00	1.910	1.918
797508HV3	SAN DIEGUITO USD GO	08/01/2023	.275	.275	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	1.910	1.918
797508HU5	SAN DIEGUITO USD GO	08/01/2022	.175	.175	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.915	.918
79773KH55	CITY CNT SAN FRANCISCO GO	10/15/2021	.080	.080	13,000,000.00	13,000,000.00	100.000000	13,000,000.00	0.00	.123	.123
79773KGU2	CITY CNT SAN FRANCISCO GO	10/15/2021	.080	.080	35,000,000.00	35,000,000.00	100.000000	35,000,000.00	0.00	.123	.123
79773KFS8	CITY CNT SAN FRANCISCO GO	10/15/2021	.080	.080	18,000,000.00	18,000,000.00	100.000000	18,000,000.00	0.00	.123	.123
79773KGW0	CITY CNT SAN FRANCISCO GO	06/15/2022	.250	.141	29,250,000.00	29,277,495.00	100.094000	29,277,495.00	0.00	.788	.789
168520P21	CHICO USD GO	10/01/2021	.150	.150	1,205,000.00	1,205,000.00	100.000000	1,205,000.00	0.00	.085	.085
675383UQ4	OCESCD UNS GO	10/01/2021	.110	.110	1,750,000.00	1,750,000.00	100.000000	1,750,000.00	0.00	.085	.085
675383TG8	OCESCD UNS GO	08/01/2022	.290	.290	125,000.00	125,000.00	100.000000	125,000.00	0.00	.915	.918
93974ETF3	STATE OF WASHINGTON GO	08/01/2024	.470	.470	14,995,000.00	14,995,000.00	100.000000	14,995,000.00	0.00	2.893	2.921
714398LD4	PERRIS CA UHSD GO	09/01/2021	.224	.224	400,000.00	400,000.00	100.000000	400,000.00	0.00	.003	.003
2360: MUNIS-A 30/360											
802498XM2	SANTA MONICA-MALIBU USD	09/01/2021	.120	.120	2,590,000.00	2,590,000.00	100.000000	2,590,000.00	0.00	.003	.003
802498WM3	SANTA MONICA-MALIBU USD	09/01/2021	.120	.120	1,450,000.00	1,450,000.00	100.000000	1,450,000.00	0.00	.003	.003
802498WM3	SANTA MONICA-MALIBU USD	09/01/2021	.120	.120	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	.003	.003
923035BS7	VENTURA COUNTY TRAN	07/01/2022	.250	.140	30,000,000.00	30,027,900.00	100.093000	30,027,900.00	0.00	.831	.833
923035BS7	VENTURA COUNTY TRAN	07/01/2022	.250	.141	15,000,000.00	15,016,350.00	100.109000	15,016,350.00	0.00	.831	.833
923035BS7	VENTURA COUNTY TRAN	07/01/2022	.250	.131	35,000,000.00	35,041,650.00	100.119000	35,041,650.00	0.00	.831	.833
3020: COMMERCIAL PAPER											
78015DAA8	ROYAL BANK OF CANADA	01/10/2022	.170	.170	25,000,000.00	24,968,125.00	99.963611	24,990,902.78	22,777.78	.361	.362
03785DW85	APPLE	09/08/2021	.030	.030	6,750,000.00	6,749,499.38	99.998056	6,749,868.75	369.37	.022	.022
03785DW85	APPLE	09/08/2021	.030	.030	20,000,000.00	19,998,566.67	99.998056	19,999,611.11	1,044.44	.022	.022
03785DW85	APPLE	09/08/2021	.030	.030	15,000,000.00	14,998,925.00	99.998056	14,999,708.33	783.33	.022	.022
63763PWU5	NATL SEC CLEARING CORP	09/30/2021	.040	.040	45,000,000.00	44,994,600.00	99.991944	44,996,375.00	1,775.00	.082	.082
03785DW99	APPLE	09/15/2021	.030	.030	60,000,000.00	59,995,450.00	99.996111	59,997,666.67	2,216.67	.041	.041
03785DW22	APPLE	09/14/2021	.050	.050	15,000,000.00	14,998,166.67	99.996389	14,999,458.33	1,291.66	.038	.038
74271TWM1	PROCTER & GAMBLE	09/21/2021	.060	.060	50,000,000.00	49,992,916.67	99.994444	49,997,222.22	4,305.55	.057	.058
03785DW28	APPLE	09/02/2021	.050	.050	20,000,000.00	19,998,166.67	99.997222	19,999,944.44	1,777.77	.005	.005
46640QCUI3	JP MORGAN	03/28/2022	.170	.170	50,000,000.00	49,936,250.00	99.942222	49,971,111.11	34,861.11	.571	.573
46640QCUI3	JP MORGAN	03/28/2022	.170	.170	50,000,000.00	49,936,250.00	99.942222	49,971,111.11	34,861.11	.571	.573
63763QCR6	NATL SEC CLEARING CORP	03/25/2022	.090	.090	50,000,000.00	49,966,625.00	99.943056	49,971,527.78	4,902.78	.563	.564
63763QCR6	NATL SEC CLEARING CORP	03/25/2022	.090	.090	50,000,000.00	49,966,625.00	99.943056	49,971			

Month End Portfolio Holdings

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
64105GX82	NESTLE	10/08/2021	.060	.060	40,000,000.00	39,995,600.00	99.989722	39,995,888.89	288.89	.104	.104
89233GWT9	TOYOTA MOTOR CORP	09/27/2021	.070	.070	50,000,000.00	49,995,625.00	99.992778	49,996,388.89	763.89	.074	.074
64105GWS5	NESTLE	09/16/2021	.050	.050	100,000,000.00	99,995,833.33	99.995833	99,995,833.33	0.00	.044	.044
64105GWM2	NESTLE	09/21/2021	.050	.050	100,000,000.00	99,995,138.89	99.994444	99,994,444.44	-694.45	.057	.058
21687BBE0	RABOBANKNY	02/14/2022	.110	.110	50,000,000.00	49,972,652.78	99.953889	49,976,944.44	4,291.66	.457	.458
89233GWN2	TOYOTA MOTOR CORP	09/22/2021	.060	.060	30,000,000.00	29,998,350.00	99.994167	29,998,250.00	-100.00	.060	.060
21687BBF7	RABO BANK	02/15/2022	.110	.110	50,000,000.00	49,972,652.78	99.953611	49,976,805.56	4,152.78	.459	.460
03948GW33	ARCHER DANIELS MIDLAND	09/03/2021	.050	.050	75,000,000.00	74,999,270.83	99.999444	74,999,583.33	312.50	.008	.008
63763QAC1	NATL SEC CLEARING CORP	01/12/2022	.070	.070	20,000,000.00	19,994,633.33	99.963056	19,992,611.11	-2,022.22	.367	.367
			.074	.074	1,467,750,000.00	1,467,256,002.17	99.976657	1,467,407,390.95	151,388.78	.232	.233
4500: NCD-Mat A/360											
89114W3D5	TORONTO DOMINION	11/03/2021	.170	.170	115,000,000.00	115,000,000.00	100.000000	115,000,000.00	0.00	.175	.175
78012UH24	ROYAL BANK OF CANADA	11/17/2021	.160	.160	115,000,000.00	115,000,000.00	100.000000	115,000,000.00	0.00	.213	.214
78012UH81	ROYAL BANK OF CANADA	11/24/2021	.170	.170	7,000,000.00	7,000,000.00	100.000000	7,000,000.00	0.00	.232	.233
89114W3Z6	TORONTO DOMINION	11/30/2021	.160	.160	7,000,000.00	7,000,000.00	100.000000	7,000,000.00	0.00	.249	.249
89114W6J9	TORONTO DOMINION	12/30/2021	.170	.170	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	.331	.332
06367CE60	BMO YCD	11/08/2021	.170	.170	60,000,000.00	60,000,000.00	100.000000	60,000,000.00	0.00	.189	.189
06367CE52	BMO YCD	01/03/2022	.190	.190	60,000,000.00	60,000,000.00	100.000000	60,000,000.00	0.00	.342	.342
06367CEJ2	BMO	01/10/2022	.150	.150	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.361	.362
89114WCD5	TORONTO DOMINION	09/14/2021	.100	.100	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	0.00	.038	.038
89114WCR4	TORONTO DOMINION	09/21/2021	.090	.090	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	0.00	.057	.058
06367CHM2	BMO	09/28/2021	.080	.080	35,000,000.00	35,000,000.00	100.000000	35,000,000.00	0.00	.077	.077
06367CHN0	BMO	09/29/2021	.080	.080	70,000,000.00	70,000,000.00	100.000000	70,000,000.00	0.00	.079	.079
06367CHS9	BMO	10/04/2021	.090	.090	35,000,000.00	35,000,000.00	100.000000	35,000,000.00	0.00	.093	.093
89114WDK8	TORONTO DOMINION	10/08/2021	.080	.080	30,000,000.00	30,000,000.00	100.000000	30,000,000.00	0.00	.104	.104
78012UQ57	ROYAL BANK OF CANADA	02/22/2022	.130	.130	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.479	.479
78012UQ65	ROYAL BANK OF CANADA	03/22/2022	.130	.130	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.555	.556
78012UQ73	ROYAL BANK OF CANADA	04/18/2022	.150	.150	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.629	.630
78012UR80	ROYAL BANK OF CANADA	05/06/2022	.160	.160	45,000,000.00	45,000,000.00	100.000000	45,000,000.00	0.00	.678	.679
65558UFJ6	NORDEA BK	02/22/2022	.130	.130	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.479	.479
65558UFJ6	NORDEA BK	02/22/2022	.130	.130	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.479	.479
89114WEK7	TD YCD	05/16/2022	.170	.170	55,000,000.00	55,000,000.00	100.000000	55,000,000.00	0.00	.705	.707
89114WEM3	TORONTO DOMINION	01/20/2022	.110	.110	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	0.00	.388	.389
65558UFN7	NORDEA BK	11/18/2021	.090	.090	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.216	.216
65558UFL1	NORDEA BK	11/19/2021	.090	.090	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.219	.219
65558UEU2	NORDEA BK	03/09/2022	.140	.140	30,000,000.00	29,999,998.84	99.999996	29,999,998.84	0.00	.519	.521
21684XQS8	RABOBANK YCD	05/10/2022	.200	.160	30,000,000.00	30,008,603.09	100.028677	30,008,603.09	0.00	.689	.690
06417MNJ0	BANK OF NOVA SCOTIA	04/07/2022	.230	.160	2,200,000.00	2,200,963.86	100.043812	2,200,963.86	0.00	.599	.600
65558UFS6	NORDEA BK	11/23/2021	.080	.080	35,000,000.00	35,000,000.00	100.000000	35,000,000.00	0.00	.230	.230
89114WEW1	TORONTO DOMINION	01/24/2022	.100	.100	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.399	.400
89114WFB6	TORONTO DOMINION	11/29/2021	.090	.090	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	.246	.247
89114WAL9	TORONTO DOMINION	10/12/2021	.120	.069	35,000,000.00	35,002,100.00	100.006000	35,002,100.00	0.00	.115	.115
			.134	.132	1,256,200,000.00	1,256,211,665.79	100.000929	1,256,211,665.79	0.00	.321	.322
6040: IFC-Fxd-S 30/360											
45950VPQ3	IFC3.5Yr	08/22/2024	.250	.273	25,000,000.00	24,980,250.00	99.447000	24,861,750.00	-118,500.00	2.962	2.978
			.250	.273	25,000,000.00	24,980,250.00	99.447000	24,861,750.00	-118,500.00	2.962	2.978
Total Fund			.291	.290	8,999,203,483.59	8,998,636,800.02	100.071816	9,005,666,395.48	7,029,595.46	1.196	1.214
Grand Total			.291	.290	8,999,203,483.59	8,998,636,800.02	100.071816	9,005,666,395.48	7,029,595.46	1.196	1.214



The Mission Inn, Downtown Riverside. Digital Image. *The Mission Inn*. <http://www.missioninn.com/about-en.html>.



COUNTY OF RIVERSIDE
TREASURER-TAX COLLECTOR
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