AGENDA

EXECUTIVE FINANCE COMMITTEE (EFC) October 26, 2023 at 11:00 A.M.

Location: Teams Meeting: 425-653-6586, Conference ID 753 157 236#

Committee Members: Councilmember Joe McDermott, Chair; Dwight Dively, Director PSB; Ken Guy, Director FBOD; Lorraine Patterson-Harris, County Administrative Officer

Staff: Carol Basile, Deputy FBOD Director; Mike Smith, Chief Investment Officer; Christine Denis, Portfolio Manager; Eben Sutton, Chief Accountant

AGENDA ITEMS

- 1. Action: Approval of Minutes of the July 27, 2023 EFC meeting Page 3
- 2. <u>Action</u>: Interfund Loan of Surplus King County Cash (Chapter 4.24 of KC Code): Approve the request from the King County Directors Association (KCDA) to borrow up to \$6 million through October 31, 2025. Repayment will come the district's operational fund. *Page 4 Bart Powelson, Executive Director; Yohan Lee, CFO*
- 3. Action: Interfund Loan of Surplus King County Cash (Chapter 4.24 of KC Code): Approve the request from the King County Facilities Management Division Building Repair & Replacement Fund 3951 to increase the term on the existing loan from December 31, 2023 to December 31, 2024 and to increase the loan limit of \$60 million to \$100 million. This loan will be repaid from the future sale of Youth Service Center surplus property, FEMA reimbursement, streamlined rates collected, and proceeds from a 2024 bond sale. Page 10 Tony Wright, Director, FMD; Hanh Mai, Finance & Administrative Services Manager, FMD
- 4. Action: Interfund Loan of Surplus King County Cash (Chapter 4.24 of KC Code): Approve the request from the King County Facilities Management Division Long-term Lease Fund 3310 to increase the term on an existing \$34 million loan from December 31, 2023 to December 31, 2024. This loan will be repaid from federal grants: FEMA, CLFR, and CRF. *Page 15*Tony Wright, Director, FMD; Hanh Mai, Finance & Administrative Services Manager, FMD
- 5. <u>Briefing:</u> U.S. Bank Community Reinvestment Act Performance for King County (PowerPoint Presentation) *Yvonne Blumenthal, VP, CRA Compliance Officer, U.S. Bank; Esther Richmond, Community Affairs Manager, U.S. Bank*
- 6. **Briefing:** Quarterly portfolio review of the King County Investment Pool by PFM (PowerPoint Presentation) *Luke Schneider, CFA, Director, PFM Asset Management LLC*
- 7. **Briefing:** King County Investment Pool Performance and Balance Trends
 - Recent Pool Distribution Rates & Monthly Average Pool Balance Comparison Page 17
 - Interest Rate Summary *Page 18*
 - King County Investment Pool Yield & Duration versus Custom Benchmark *Page 19 Mike Smith, Chief Investment Officer*
- 8. **Briefing:** Interfund Borrowing Reports
 - Interfund Borrowing by King County Funds by Tier *Page 20 Jeannette Brauchli, Principal Accountant, FMS*
 - Interfund Borrowing by District & Non-County Funds Page 21
 - EFC Approved Interfund Borrowings Page 22

Mike Smith, Chief Investment Officer

OTHER BUSINESS

ADJOURNMENT

Appendix: Supplemental King County Investment Pool Reports - Page 24

- Sector Holdings & Policy Compliance Page 25
- Maturity Distribution Page 26
- King County Investment Pool Monthly Transactions *Page 27*
- King County Investment Pool Security Holdings Page 28
- Pool-Plus Program Security Holdings by Fund *Page 31*

MINUTES EXECUTIVE FINANCE COMMITTEE (EFC) July 27, 2023

The EFC Meeting was held by Teams on July 27, 2023 at 11:00 a.m. and adjourned at 11:45 p.m.

Members Present	Others Present	Others Present -	Members Absent
Joe McDermott	David Reich	Continued	Caroline Whalen
Dwight Dively	Luke Schneider, PFM	Mike Smith	
Tom Koney (for Caroline	Jenifer Merkel	Christine Denis	
Whalen)	Carol Basile	Nigel Lewis	
Ken Guy	Brandi Paribello	July Maha	
	Christopher McGowan	Tatiana Saroca	
	Geoff Kaiser	Andres Bas Moore	
	April Sanders	Nora Bennett	
	George Vida	Danielle De Clercq	

ACTION ITEMS

- 1. <u>Minutes</u> The Committee voted unanimously to approve the Minutes of the April 27, 2023 Executive Finance Committee meeting.
- 2. <u>Action:</u> Interfund Loan of Surplus King County Cash (Chapter 4.24 of KC Code): The Committee voted unanimously to approve the request from the Unincorporated King County Capital Fund 3760 to modify an existing interfund loan by reducing the authorized loan amount from \$21 million to \$15 million and by extending the term to December 31, 2026. Repayment will come from various sources.
- 3. <u>Action:</u> Interfund Loan of Surplus King County Cash (Chapter 4.24 of KC Code): The Committee voted unanimously to approve the request from the KCIT Capital Fund 3771 to extend the term of an existing \$25 million loan to June 30, 2024. Requested term was originally March 31, 2024, but the Committee felt additional time provided more flexibility. Repayment will come from bond proceeds that will be repaid by General Fund

BRIEFINGS

- 1. <u>Quarterly Review of Investment Pool</u> Luke Schneider of PFM presented the second quarter review of the King County Investment Pool. He provided a review of economic and market conditions during the last quarter, and he noted that the market's expectation was for maybe one more rate increase over the remainder of the year. He also observed that the rate of inflation appeared to be slowing. He concluded by stating that the investment pool appears to provide ample liquidity, is well diversified, is of sound credit quality, and that it continues to be in compliance with all policy requirements.
- 2. Investment Pool Performance and Balance Trends The Committee was informed that the pool yielded 3.17% in June. The pool's yield is expected to move gradually higher in future months as low yielding securities mature and can be reinvested at higher rates. The average pool balance was \$9.6 billion during June, which was \$300 million above last year's average balance. In comparison to its custom benchmark, the pool's performance trailed the benchmark's performance by 107 basis points during June.
- 3. <u>Interfund Borrowing</u> The Committee was provided a review of County and non-county funds with negative cash balances and a review of the status of approved interfund loans that were outstanding during June.

OTHER BUSINESS

None

Mike Smith, Chief Investment Officer

October 18, 2023

Mr. Mike Smith Chief Investment Officer King County 500 Fourth Ave. Seattle, WA 98104

Subject: Application for Interfund Loan

Dear Mr. Smith,

KCDA formally requests an interfund borrowing arrangement with King County to address our temporary financial needs. We wish to express our gratitude for the cash management services and investment pool provided by King County, recognizing that an interfund borrowing arrangement can be of mutual benefit.

The objective of this interfund borrowing is to bolster our cash flow, which is essential for the seamless functioning of our operations. As a government agency closely connected to the public education sector, we encounter fluctuations in cash flow, primarily attributable to the seasonal nature of school activities. The intent behind this borrowing is to effectively bridge gaps between accounts receivables and payables, thereby ensuring that we can continue our operations without disruptions during crucial periods. This approach will also enable us to reduce unnecessary financing costs, ultimately contributing to our continued provision of vital community services.

We kindly request your comprehensive review and approval of this proposal, given its alignment with our financial planning and budgeting efforts. Should additional information or documentation be necessary, we are ready to furnish them promptly.

Your prompt attention to this matter is greatly appreciated, and we eagerly anticipate a favorable response. We firmly believe that our collaboration on this venture will further solidify our commitment to public service. We extend our gratitude for your consideration.

Respectfully,

Yohan Lee

Chief Financial Officer

KCDA

Attachment: District Application for Interfund Loan



DISTRICT APPLICATION FOR INTERFUND LOAN

DISTRICT CONTACT INFORMATION District name: King County Directors Association Contact name: Yohan Lee Contact title: Chief Financial Officer Phone: 425-251-8115 x110 Fax: 253-395-5402 E-mail: ylee@kcda.org District address: 18639 80th Ave S City: Kent ZIP code: 98032 BORROWING REQUEST DETAILS Fund name: DIRECTORS ASSOCIATION Fund number: 220010010 Term of loan requested (projected start and end date): 11/1/2023 ~ 10/31/2025 Maximum negative daily cash balance during term of loan (estimated): \$ 6,000,000 ADDITIONAL INFORMATION Why is this borrowing necessary? Please see the following separate page. Why are the funds not being borrowed from another district fund (i.e., construction fund, etc)? Why is bank financing not being used? What will be the source of the funds to repay the interfund loan? List the most recent district bond issue that has been rated by either Standard & Poor's, Moody's, or Fitch: DISTRICT AUTHORIZED SIGNATURE (REQUESTING INTERFUND LOAN) Signature: Print Name: Bart Powelson Title: Executive Director Date: 10/18/2023 Please Include the Following Attachments: (1) Copy of monthly cash flow forecast showing district's cash needs over the expected borrowing horizon. (2) Copy of most recent financial statements and budget. (3) Copies of the two most recent Washington State Auditor's Office reports on the district. (4) Copy of the governing body's resolution approving and requesting the interfund loan from King County. KING COUNTY EXECUTIVE FINANCE COMMITTEE REVIEW (COUNTY USE ONLY) Interfund loan approved? Yes \(\square\) No \(\square\) Date Approved/Denied: Loan rate: Maximum interfund loan amount approved \$ Loan termination date: Other special loan terms or comments: LOAN AGREEMENT 1. If the district believes it will exceed any of the terms approved by King County, they must notify King County and submit an addendum to the original loan request immediately. 2. King County may not approve an extension or modification of the original loan agreement and reserves the right to make the district's warrants interest bearing at anytime. 3. By signing below, the district's representative is accepting the terms of interfund loan approved by the Executive Finance Committee. After signing below, return by fax: 206-296-7345 or mail: Treasury Operations; 500 4th Ave, Rm 611; Seattle, WA 98104. (King County will return a signed copy to the district.) DISTRICT SIGNATURE (AGREEING TO APPROVED LOAN TERMS) KING COUNTY SIGNATURE Title: Executive Director Title: Date: 10/18/2023 Date:

ADDITIONAL INFORMATION

Why is this borrowing necessary?

The borrowing is necessary to bolster our seasonal inventory in preparation for school openings and to bridge the corresponding gap between accounts receivable and accounts payable. The loan will be used and periodically paid off at various times throughout the year.

Why are the funds not being borrowed from another district fund (i.e., construction fund, etc)?

Not applicable; KCDA only has an operational fund.

Why is bank financing not being used?

We have historically used bank financing, but due to our status as a political subdivision, which imposes certain financial restrictions, coupled with the high interest rates and administrative fees offered by the bank, it has been challenging and costly to find and secure bank financing. This decision aims to prevent unnecessary expenditure of public resources on financing costs.

What will be the source of the funds to repay the interfund loan?

The source of funds to repay the interfund loan will come from our regular operational fund. Our business has been self-sustaining and profitable for over 10 years, and we possess sufficient financial strength to cover the balance. What we require is a temporary bridge between receivables and payables to enhance operational efficiency.

List the most recent district bond issue that has been rated by either Standard & Poor's, Moody's, or Fitch:

Historically, we have never issued a bond, and the line of credit transaction effectively meets our financial needs.

KING COUNTY DIRECTORS ASSOCIATION Cash Flow Estimate (without borrowing) 11/1/23 to 10/31/25

	Cash	Cash	
Month	Receipts	Disbursements	Balance
	•		
Beginning balance, 11/1/23			\$ 1,546,592
November	13,455,000	14,546,000	455,592
December	10,977,000	13,314,000	(1,881,408)
January, 2024	11,766,000	9,858,000	26,592
February	6,844,000	7,304,000	(433,408)
March	8,638,000	8,618,000	(413,408)
April	6,551,000	7,434,000	(1,296,408)
May	10,886,000	11,471,000	(1,881,408)
June	13,904,000	12,509,000	(486,408)
July	10,485,000	14,871,000	(4,872,408)
August	24,248,000	20,727,000	(1,351,408)
September	33,950,000	26,776,000	5,822,592
October	18,723,000	22,800,000	1,745,592
November	14,128,000	15,273,000	600,592
December	11,526,000	13,980,000	(1,853,408)
January, 2025	12,354,000	10,351,000	149,592
February	7,686,000	7,669,000	166,592
March	9,070,000	9,249,000	(12,408)
April	6,879,000	7,806,000	(939,408)
May	11,430,000	13,145,000	(2,654,408)
June	14,599,000	13,034,000	(1,089,408)
July	12,009,000	15,615,000	(4,695,408)
August	25,460,000	21,763,000	(998,408)
September	35,648,000	28,015,000	6,634,592
October	19,059,000	23,940,000	1,753,592

KING COUNTY DIRECTORS' ASSOCIATION

RESOLUTION NO. 177

A RESOLUTION of the Board of Directors of the King County Directors' Association approving an interfund transfer with King County in an amount of up to \$6,000,000 and the participation by KCDA in the County's interfund loan program.

WHEREAS, King County Directors' Association ("KCDA") is a joint purchasing agency providing services to its members and other school districts in Washington, Oregon, Idaho, and Alaska; and

WHEREAS, KCDA, in the normal course of its operations, periodically encounters the need for immediate liquidity to fulfill specific procurement obligations, temporarily awaiting the receipt of accounts receivable from its valued constituents; and

WHEREAS, KCDA has diligently pursued the prospect of accessing interfund transfers as a part of the interfund loan program ("Interfund Loan Program") maintained by King County ("the County"), meticulously and comprehensively evaluating and agreeing upon terms and conditions that align with the organization's financial goals;

NOW, THEREFORE, BE IT RESOLVED BY THE BOARD OF DIRECTORS OF KING COUNTY DIRECTORS ASSOCIATION, as follows:

- 1. Amount: The interfund transfers ("transfers") for the benefit of KCDA under the County's Interfund Loan Program shall not exceed a total sum of \$6,000,000 during any one point, a prudent allocation to fortify KCDA's operational capabilities and to address critical financial requirements.
- 2. Terms: These transfers shall carry a fixed term of twenty-four months, with provisions for further collaboration and adjustment as may be jointly agreed upon by KCDA and the County.
- 3. Interest: The interest rate for these transfers shall correspond to the interfund borrowing rate, commonly known as the 'Gross Pool Earnings Rate,' established by the County. This rate, recognized as a significant performance benchmark, is subject to change as it's a variable rate, and the precise terms will be defined within the formal agreement negotiated between KCDA and the County.
- 4. Repayment: KCDA shall ensure the punctual and responsible repayment of the interfund transfers and comply with the conditions established by the County as a condition of participating in the Interfund Loan Program. KCDA's payments shall be made from all available resources in KCDA's regular operational fund and as further described in the documentation implementing KCDA's participation.

5. Authorization. The Executive Director is hereby authorized to review and approve the final terms of KCDA's participation in the Interfund Loan Program and further to execute and deliver all documentation necessary to complete KCDA's participation in the Interfund Loan Program.
ADOPTED by the Board of Directors of KING COUNTY DIRECTORS' ASSOCIATION at a meeting thereof, held on the 24th day of October, 2023.
KING COUNTY DIRECTORS' ASSOCIATION
President of the Board
ATTEST:
Barb Power Secretary, Board of Directors



Facilities Management Division Anthony

Wright, Division Director Department of

Executive Services 500 Fourth Avenue, Room 800 Seattle, WA 98104

Phone: (206) 477-9352 Fax: (206) 205-5070

October 16, 2023

TO: Mike Smith, Chief Investment Officer, Finance & Business Operations Division

FM: Anthony Wright, Division Director, Facilities Management Division

for

CG

RE: Request for Executive Finance Committee Approval of Inter-fund Borrowing

The purpose of this memorandum is to request the Executive Finance Committee's approval to extend and increase the borrowing for the existing interfund loan for the Building Repair & Replacement Fund 3951, and to extend the existing interfund loan amount for the Long-Term Lease Fund 3310.

Building Repair & Replacement Fund 3951: This request is for an increase of the current limit of \$60.0 million to \$100.0 million and an extension of the inter fund borrowing to December 31, 2024.

The increase will allow the fund to hold over until the reimbursements and revenues are received for incurred expenditures for the COVID-19 Response Projects from FEMA (\$30.0 million expected to be received by end of 2024, CFJC project while pending for receipt of property sale proceeds (\$20.0 million expected by 2024 based on current assumptions), for Telecommute consolidation and carpet replacement while pending for receipt of streamlined rate transfers (\$10.0 million expected end of 2024) and the Renton Red Lion Acquisition while pending for receipt of bond proceeds (\$37.0 million expected in Q2 2024).

Long-Term Lease Fund 3310: The current interfund borrowing limit of \$30.0 million will expire December 31, 2023. With the delay of reimbursement from FEMA and CLFR of about \$30.70 million until the end of 2024, we would like to request an extension of the interfund borrowing limit to December 31, 2024. The extension will allow for potential decision and process delays regarding the transfer of FEMA and CLFR reimbursements.

Below is the summary of the projected cash balance of F3951 and F3310:

Facilities Management Division Interfund Borrow		
	F3951	F3310
Beginning Cash Balance as of 10/1/2023	(58,459,366)	(23,278,360)
+ Projected Revenue to be received by 12/31/23	\$ 1,907,018	\$ 6,123,585
+ Projected Expenditures through 12/31/23	\$ (41,056,866)	\$ (6,982,590)
Projected Cash Balance as of 12/31/2023	\$ (97,609,215)	\$ (24,137,365)
IFB Loan Amount Requested	\$100,000,000	\$ 30,000,000

I appreciate your consideration of this request. Please feel free to contact Hanh Mai, Finance & Administrative Services Manager, FMD, at (206) 477-9377 if you have any questions or need additional information.

Cc: Drew Zimmerman, Deputy Director Operations, FMD
Cristina Gonzalez, Deputy Director Strategy, FMD
Hanh Mai, Finance & Administrative Services Manager, FMD
Chris McGowan, Executive Analyst, PSB

APPENDIX III - COUNTY FUND APPLICATION FORM

King County COUNTY FUND APPLICATION FOR INTERFUND LOAN

COUNTY FUND MANAGER CONTACT INFORMATION								
Fund name and number: Building	Repair & Replacement / 00000	03951						
Fund Manager: Hanh Mai		Fund Manager Title: Finance & Administrative Services Manager						
Contact name (if different): Kathy	/ Pravitz	Contact title: Business & Finance Officer III						
Phone: 206-477-9387	Fax:							
	BORROWING RE	EQUEST DETAILS						
Fund name: Building Repair & Re	placement	Fund number: 000003951						
Term of loan requested (projected	d start and end date): Decembe	er 31, 2023 – December 31, 2024						
		n? It's a request to extend an existing loan with end date of This request also asks for an increase of the borrowing amount						
Has this loan request been review of the reviewer: Chris McGowan	•	strategy and Budget? Yes 🛛 No 🗌 If "Yes", list the name						
If this is a "Funds Transfer Loan" as defined in Section 5.9 of the County's Interfund Loan Policy complete Part A. otherwise complete Part B								
	PAI	RT A						
Provide both the fund name(s) ar	nd fund number(s) of the lendir	ng fund(s).						
Who has determined whether the	lending fund(s) designated ab	ove is legally able to finance this loan?						
	PAI	RT B						
For "Automated Interest Loans" a \$100,000,000	s defined in Section 5.3 list the	maximum negative cash balance forecasted during term of loan:						

ADDITIONAL INFORMATION

Why is this borrowing necessary? To cover future revenue collections.

<u>CFJC - \$20,000,000</u> for future property sale, to support the completion of the CFJC — Child Family Justice Center Project — project number 1117106 — Fund 3951. The revenue backing of \$20,000,000 for this project will be coming from the potential sale of Youth Service Center surplus property. This project is scheduled to use its expenditure budget before the property is sold. The property was initially estimated to be sold in 2021, now revised to a potential later date.

<u>Covid projects</u> - \$32,600,000 for future FEMA grant reimbursement. FEMA auditors are currently reviewing FMD documents and there is no ETA when this audit will be finished, and reimbursement received.

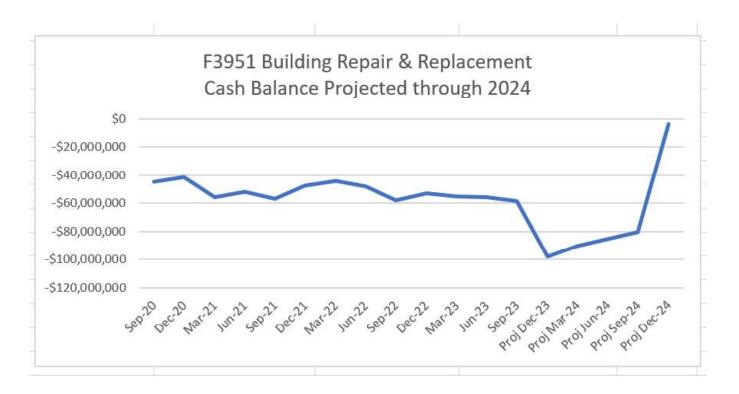
 $\underline{\text{Carpet Replacement}} \text{ - } \$1,000,000 \text{ for future quarterly reimbursements via FMD streamlined rates. The project will have used its expenditure budget before the total reimbursement can be done.}$

<u>Telecommute consolidation</u> - \$9,000,000 for future quarterly reimbursements via FMD streamlined rates. The project will have used its expenditure budget before the total reimbursement can be done.

<u>Renton Red Lion Acquisition</u> - \$36,400,000 for future bond sale reimbursement — potential bond sale to be in 2024. The project will have used its expenditure budget before the total reimbursement can be done.

This request will support the fund until the property sale is complete, FEMA funds are reimbursed, streamlined rate pay back is collected, and the 2024 bond sale in completed.

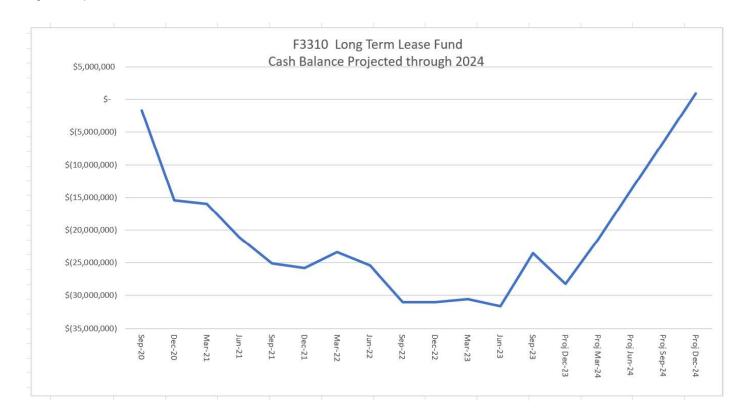
What will be the source of the funds to reproperty, FEMA reimbursement, streamline			
If the interfund loan involves a project tha been reviewed by the Treasury Operations			
FUND MANAGER AUTHORIZED SIGNATURE	(REQUESTING INTERFUN	ND LOAN)	
Signature: Hanh Mai			
Print Name: Hanh Mai			
Title: Finance & Administrative Services Manager	r		
Date: 10/16/23			
Please include with this application a casborrowing period.	sh flow forecast showing	g the fund's cas	sh needs over the expected
Interfund loan approved? Yes Date Approved/Der		nied:	Loan interest rate:
Maximum interfund loan amount ap	Repayment date:		
Other special loan terms or commer	nts:		



APPENDIX III – COUNTY FUND APPLICATION FORM

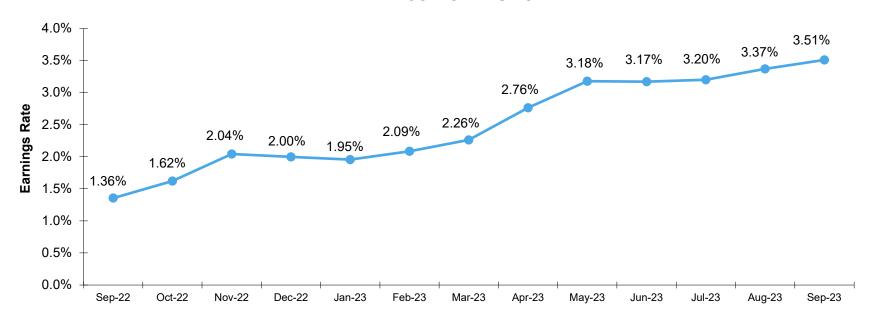
King County COUNTY FUND APPLICATION FOR INTERFUND LOAN

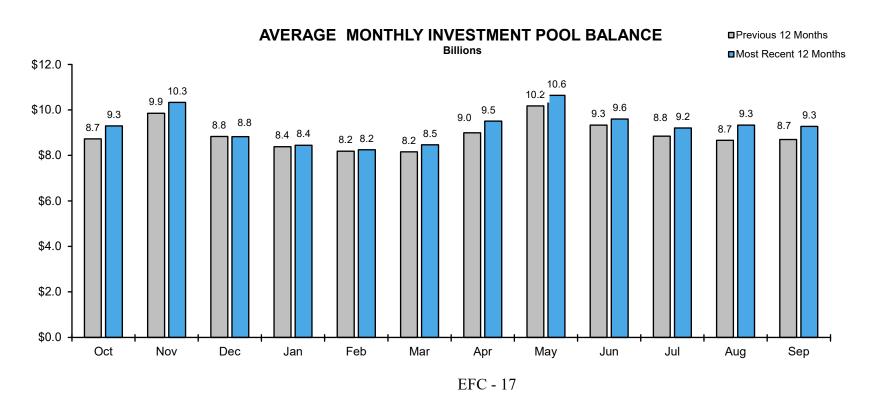
COUNTY FUND APPLICATI	ON FOR INTERFUND LOAN					
COUNTY FUND MANAGER	CONTACT INFORMATION					
Fund name and number: Long Term Lease Fun	d /000003310					
Fund Manager: Hanh Mai	Fund Manager Title: Finance & Administrative Services Manager					
Contact name (if different): Carolyn Mock	Contact title: Business & Finance Officer III					
Phone: 206- 477-9381						
BORROWING RE	QUEST DETAILS					
Fund name: FMD Long-Term Lease	Fund number: 000003310					
Term of loan requested (projected start and end date): Decemb	er 31, 2023 — December 31, 2024					
Is this a new loan request or a request to modify an existing loa 2024.	n? This is a request to extend an existing loan to December 31,					
Has this loan request been reviewed by Office of Performance, S name of the reviewer: Chris McGowan	trategy and Budget? Yes 🛛 No 🗌 If "Yes", list the					
If this a "Funds Transfer Loan" as defined in Section 5.9 of the Complete Part B	County's Interfund Loan Policy complete Part A. otherwise					
PAF	RT A					
Provide both the fund name(s) and fund number(s) of the lending	g fund(s).					
Who has determined whether the lending fund(s) designated ab	ove is legally able to finance this loan?					
1.1.1	RT B					
For "Automated Interest Loans" as defined in Section 5.3 list the : \$30,000,000	maximum negative cash balance forecasted during term of loan					
ADDITIONAL :	NFORMATION					
Why is this borrowing necessary? To address the project reimbursement received from federal grants: FEMA, CLFI						
What will be the source of the funds to repay the interfu	nd loan? Federal grants FEMA, CLFR, and CARES ACT					
If the interfund loan involves a project that is or will be been reviewed by the Treasury Operations Compliance O	fficer? Yes No No Not bond issue. Nigel Lewis					
FUND MANAGER AUTHORIZED SIGNATURE (REQUESTING	INTERFUND LOAN)					
Signature:						
Print Name: Hanh Mai						
Title: FMD Finance & Administrative Services Manager						
Date: 10/17/23						
Please include with this application a cash flow forecaborrowing period. See attached.	st showing the fund's cash needs over the expected					
Interfund loan approved? Yes Date Approved/Denied: Loan interest rate:						
Maximum interfund loan amount approved \$	Repayment date:					
Other special loan terms or comments:	1 2					
o mor special roun terms of comments.						



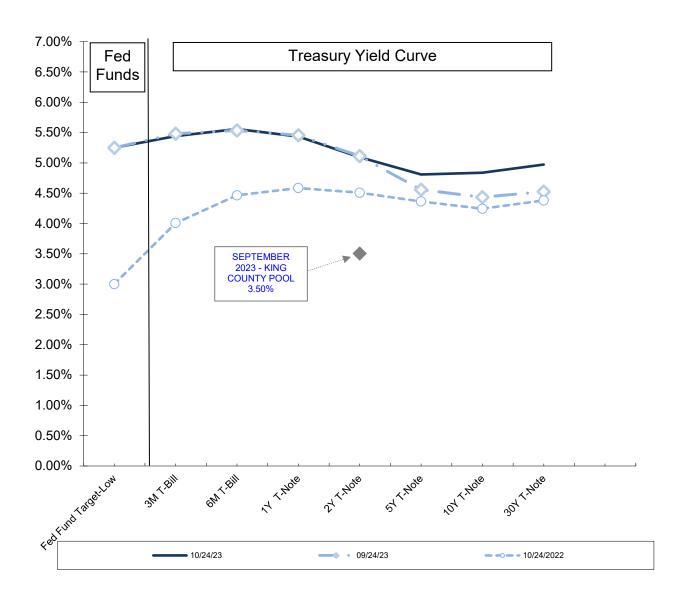
KING COUNTY INVESTMENT POOL

EARNINGS DISTRIBUTION RATE



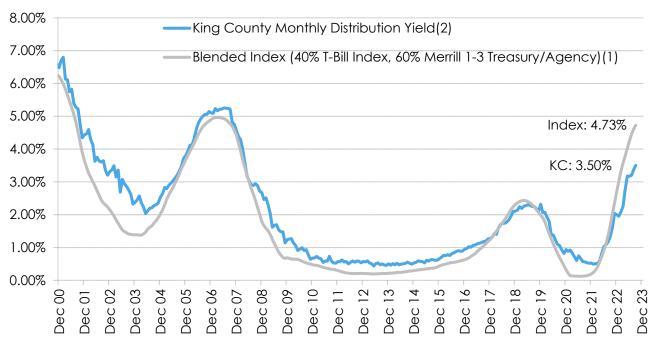


INTEREST RATE SUMMARY



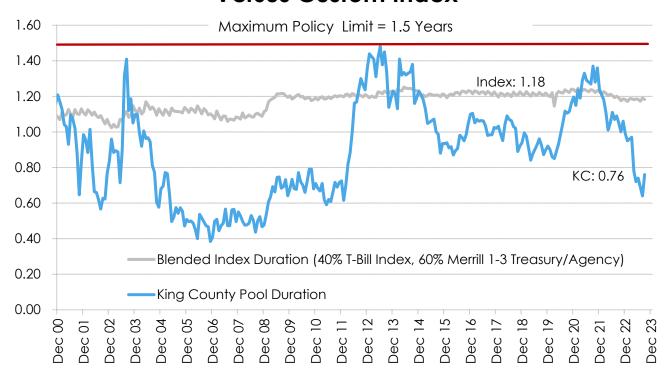
	10/24/23	09/24/23	10/24/2022
Fed Fund Target-Low	5.25%	5.25%	3.00%
3M T-Bill	5.44%	5.48%	4.01%
6M T-Bill	5.56%	5.54%	4.47%
1Y T-Note	5.44%	5.46%	4.59%
2Y T-Note	5.09%	5.11%	4.51%
5Y T-Note	4.81%	4.56%	4.36%
10Y T-Note	4.84%	4.44%	4.24%
30Y T-Note	4.97%	4.53%	4.38%

King County Monthly Distribution Yield Versus Custom Index(1)



(1) Does not include any negative distributions from the imparied pool

King County Monthly Duration Versus Custom Index



King County Executive Finance Committee

Interfund Borrowing Report for EFC (SEP-2023 period)

Below is a summary of the causes of the current deficit cash balances.

Funds listed in Black have a description of the cause of the deficit; funds listed in Blue have an EFC-approved loan in place.

Items in Green have not yet been analyzed or needs to be revisited; items in Red appear unusual in nature and should be discussed during today's meeting.

	Interest on Interfund Loans - County Tier 2 Funds Paying Interest												
			Months										
	Item #	Fund No.	Reported		Average Cash	Fund Name	Description						
F	A1	00-000-143-1	2		(59,561.89)	ANIMAL SERVICES	Timing differences						
APPRV'D	A2	00-000-377-1	>12		(22,516,167.85)	OIRM CAPITAL PROJECTS	Approved interfund loan in place						
APPRV'D	А3	00-000-395-1	>12		(56,276,354.82)	BLDG REPAIR/REPL SUBFUND	Approved interfund loan in place						
APPRV'D	A4	00-000-553-1	>12		(11,421,148.66)	DATA PROCESSING SERVICES	Approved interfund loan in place						
		Pooled Tier 1 Funds with Negative Cash Balances											
	Item #	Fund No.		Lowest Cash	Average Cash	Fund Name	Description						
APPRV'D	B1	00-000-108-0	>12	(6,947,862.81)	(6,170,597.23)	DCHS ADMINISTRATION	Approved interfund loan in place						
F	B2	00-000-121-0	2	(1,372,949.10)	(528,401.46)	SHARED SERVICES FUND	Timing differences; Agency plans to request approved interfund loan						
APPRV'D	В3	00-000-156-1	>12	(1,247,917.74)	(769,877.71)	KC FLD CNTRL OPR CONTRACT	Approved interfund loan in place						
APPRV'D	B4	00-000-331-0	>12	(23,635,857.99)	(22,318,334.79)	LONG-TERM LEASES	Approved interfund loan in place						
APPRV'D	B5	00-000-336-1	2	(8,198,275.71)	(3,535,021.70)	PSERN CAPITAL	Approved interfund loan in place						
APPRV'D	В6	00-000-352-2	>12	(172,908.59)	(142,826.85)	OS KC NON BND FND SUBFUND	Approved interfund loan in place						
APPRV'D	В7	00-000-357-1	>12	(7,459,420.67)	(5,541,196.32)	KC FLD CNTRL CAP CONTRACT	Approved interfund loan in place						
APPRV'D	B8	00-000-376-0	>12	(627,966.59)	(548,924.01)	UNINCORP KING COUNTY CAPITAL	Approved interfund loan in place						
APPRV'D	В9	00-000-850-0	4	(386,381.09)	(300,221.46)	UNLIMITED G O BOND REDEMP	Approved interfund loan in place						
						egative Cash Balances - Tier 2 Funds N							
	Item #	Fund No.		Lowest Cash	Average Cash	Fund Name	Description						
В	C1	00-000-214-0	>12	(3,270,005.08)		GRANTS FUND	COVID expenditures						
Α	C2	00-000-325-0	2	(149,504.20)		DES TECHNOLOGY FUND	Timing differences						
F	C3	00-000-668-0	3	(404,604.67)	(95,306.85)	AD VALOREM TAX REFUND	Timing differences						

A: Reimbursement funds - reimbursements are collected periodically from other Agencies

B: Reimbursement funds - pay expenditures first, get reimbursed later, internal to the county

C: Subfund cash transfers - different subfunds within one Agency

D: Known accounting or cash transfer error

E: Anticipated seasonality of receipts

F: Timing issue of receipts and disbursements

Interfund Borrowing by District & Non-County Funds September 2023

Status ⁽¹⁾	Fund Number	Fund Name	Average Borrowed	Average Cash Balance	Cash Balance 10-11-23
×	064078400	RIVERVIEW SD407 LTGO (2)	(\$1,019)	(\$1,019)	(\$1,022)
✓	075548510	CT OF SNOQUALMIE GO BD	(\$11)	(\$3)	\$0
✓	075918510	TUKWILA GO BOND FUND	(\$652)	(\$586)	\$0
✓	100200020	FIRE 20 MAINT & OPER	(\$0)	(\$0)	\$0
✓	073098510	KIRKLAND G O BOND FUND	(\$20)	(\$11)	\$149
✓	071647020	FED WAY NORTHLAKE LMD #2	(\$1,651)	(\$385)	\$312
✓	071640020	FEDERAL WAY LIFT REV	(\$11)	\$20	\$532
✓	091273010	WATER 127 CONSTRUCTION	(\$46,986)	(\$32,768)	\$813
✓	070458520	BOTHELL PUBLIC SAFETY BOND	(\$63)	\$184	\$2,267
✓	070450020	BOTHELL LIFT REV	(\$99)	\$225	\$3,294
✓	091233010	WATER 123 SHORT-LIVED ASSET RESERVES	(\$19,089)	(\$456)	\$3,633
✓	072320010	HUNTS POINT GEN TAX REG T	(\$773)	(\$355)	\$7,052
✓	070458510	BOTHELL G O BOND FUND	(\$155)	\$585	\$8,607
✓	072608510	ISSAQUAH G O BOND FUND	(\$515)	\$1,288	\$14,731
✓	071110010	DUVALL GEN TAX REGULAR T	(\$123)	\$30,628	\$24,542
✓	071350010	ENUMCLAW GEN TAX REG C	(\$150)	\$20,721	\$27,076
✓	075488510	2006 SHORELINE BOND	(\$144)	\$2,582	\$33,580
✓	076514010	WOODINVILLE DRAINAGE UTIL	(\$575)	\$2,398	\$40,836
✓	074050010	NORMANDY PARK GN TX RG C	(\$520)	\$11,222	\$49,839
~	091238010	WATER 123 REVENUE BOND	(\$13,344)	\$34,990	\$86,656
✓	070950010	DES MOINES GEN TAX REG C	(\$127)	\$31,912	\$103,920
~	075484010	SHORELINE DRAINAGE UTILIT	(\$65)	\$17,223	\$156,760
~	071640010	FEDERAL WAY GEN TAX REG	(\$1,330)	\$88,332	\$184,376
✓	075458510	SEATTLE GO BOND FUND	(\$5,123)	\$13,250	\$282,300
✓	075451190	SEATTLE EMS TAX FUND	(\$18,940)	\$54,522	\$1,115,775
	Report Total:		(\$111,485)	\$274,497	\$2,146,029

DEFINITIONS

Average Borrowed: Total borrowed by a fund divided by the number of days in a particular month that the fund had a negative ending balance. Average Cash Balance: Sum of all ending cash balances (positive & negative) for an entire month divided by the number of days in that month.

⁽¹⁾ Checkmark equals approved interfund loan or fund became positive in the next month. "X" means fund was still negative on report creation date.

⁽²⁾ Contacting district(s) about making an interfund transfer to correct.

Approved Interfund Borrowings (Automated System)⁽¹⁾

		Borrowing			Loan Amount	Fund Balance at	Average Amount	Interest Paid in Current	Term of			Date of EFC
Status	Borrowing Entity	Fund Number	Fund Name	Reason For Loan & Repayment Method	Authorized	Month-end	Borrowed	Month	Loan	Loan Rate	Lending Entity	Approval
~	King County	000001080	DCHS Administration Fund	Costs associated with operating the Auburn and Kent vaccination sites, but outlays for managing the sites must be made before FEMA reimburses the agencies for its operating costs.	Original Loan \$5,000,000 Revised Amt: \$13,000,000 Revised Amt: \$19,000,000	(\$6,947,863)	\$6,170,597	\$17,765	9/30/2021 12/31/2022 12/31/2023	Pool Rate	King County Surplus Cash	5/27/2021 10/28/2021 4/28/2022 12/1/2022
✓	King County	000001561	KC Flood Control Operating Contract Fund	This fund is 100% reimbursable from the KC Flood Control District.	Original Loan \$2,500,000 Revised Amt: \$5,000,000 \$3,000,000	(\$556,247)	\$769,878	\$2,216	12/31/2020 12/31/2021 12/31/2022 12/31/2023	Pool Rate	King County Surplus Cash	3/21/2019 10/22/2020 12/2/2021 10/27/2022
~	King County	000001800	King County Public Health Fund	COVID-19 related expenditures outpacing cash reimbursements received from federal and state sources	Original Loan \$60,000,000 Revised Amt: \$90,000,000	\$59,938,408	\$0	\$0	06/30/2022 12/31/2025	Pool Rate	King County Surplus Cash	5/27/2021 4/28/2022
~	King County	000003310	Long Term Lease Fund	Support Phase 4 of King Street Center work space consolidation. Repayment from lease payments.	Original Loan \$2,000,000 Revised Amt: \$4,000,000	See Below	See Below	See Below	12/31/2023	Pool Rate	King County Surplus Cash	12/7/2016 02/22/2017
✓	King County	000003310	Long Term Lease Fund	Additional expenditures due to COVID-19. Repayment from CARES ACT. ARPA, and FEMA grants	Original Loan: \$15,000,000 Revised Amt: \$30,000,000 Revised Amt: \$34,000,000	(\$23,572,226)	\$22,318,335	\$64,254	9/30/2021 12/31/2021 12/31/2023	Pool Rate	King County Surplus Cash	12/3/2020 5/27/21 10/28/2021 12/1/2022
~	King County	000003361	Puget Sound Emergency Radio (PSERN) Capital Fund	Support capital expenditures for the PSERN project until cash from the Levy fund becomes available.	Original Loan \$73,000,000	(\$8,198,276)	\$3,535,022	\$10,177	10/31/2021 12/31/2024	Pool Rate	King County Surplus Cash	10/24/2018 7/22/2021
√	King County	000003421	Major Maintenance Reserve Sub-fund	Water pipe repair and replacement project at KCCF.	Original Loan \$23,500,000	\$2,888,619	\$0	\$0	6/30/2025	Pool Rate	King County Surplus Cash	7/18/2019
✓	King County	000003522	Open Space Non-Bond Fund	The fund relies heavily upon grant funding, thereby resulting in cash deficit due to timing of grant reimbursements	Original Loan \$5,000,000 Revised Amt: \$2,5000,000	(\$171,731)	\$170,719	\$491	12/31/2020 12/31/2021 12/31/2022 12/31/2023	Pool Rate	King County Surplus Cash	3/21/2019 10/22/2020 12/2/2021 10/27/2022
~	King County	000003571	KC Flood Control Capital Contract Fund	This fund is 100% reimbursable from the KC Flood Control District.	Original Loan: \$20,000,000 Revised Amt: \$13,000,000	(\$5,119,747)	\$9,006,802	\$25,930	12/31/2020 12/31/2021 12/31/2022 12/31/2023	Pool Rate	King County Surplus Cash	3/21/2019 10/22/2020 12/2/2021 10/27/2022
~	King County	000003760	DLS Unincorporated King County Capital Fund 3760	Expenditures have begun on projects and revenue will not be available until bond sale in Q4 2023.	Original Loan: \$21,000,000 Revised Amt: \$15,000,000	\$47,005	\$142,827	\$411	6/30/2023 12/31/2026	Pool Rate	King County Surplus Cash	10/28/2021
~	King County	000003771	KCIT Fund 3771	This is to allow the Property Tax Accounting System (PTAS) capital Project to continue work until the project receives the planned bond proceeds. The bond is scheduled to be issued sometime in 2024.	Original Loan: \$10,000,000 Revised Amt: \$25,000,000	(\$22,472,647)	\$22,516,168	\$64,958	12/31/2021 12/31/2022 6/30/2023 6/30/2024	Pool Rate	King County Surplus Cash	7/22/2021 12/2/2021 10/27/2022
✓	King County	000003951	Building Repair & Replacement Fund	To support completion of the CFJC, project #117106. Loan will be repaid from tax collections and sale of YSC surplus property.	Original Loan: \$60,000,000	(\$58,115,824)	\$56,276,355	\$162,353	12/31/2021 12/31/2023	Pool Rate	King County Surplus Cash	9/26/2018 10/28/2021
~	King County	000005511	FMD Internal Services Fund	Additional expenditures due to COVID-19. Repayment from CARES ACT and FEMA grants	Original Loan: \$15,000,000	\$3,676,949	\$0	\$0	9/30/2021 12/31/2023	Pool Rate	King County Surplus Cash	12/3/2020 10/28/2021
×	King County	000005531 ⁽¹⁾	KCIT Services Fund	Establish an escrow account for data center bond defeasance. Repayment from existing KCIT rates.	Original Loan: \$8,100,000	(\$12,685,496)	\$11,421,149	\$32,949	12/31/2023	Pool Rate	King County Surplus Cash	2/24/2016
<	King County	000008500	Unlimited GO Bond Redemption Fund	Opportunity to refund outstanding debt. Repayment from 2023 property tax collections.	Original Loan: \$14,000,000	(\$170,311)	\$300,221	\$864	12/31/2023	Pool Rate	King County Surplus Cash	1/26/2023
~	King County	000008923	Water Quality Short-Term (ST) Interfund Loan Fund	To support the self-liquidity program in the unlikely event of a failed remarketing. Subsequent remarketing of debt or WTD revenues will be used to repay any loan.	Original Loan: \$272,500,000	\$0	\$0	\$0	1/1/2026	Pool Rate	King County Surplus Cash	10/22/2020
~	Vashon Health Care District	140050010	General Expense	New district and property tax revenue will not be received until April/May 2021, but operations will start in 2020. Repayment from future property taxes	Original Loan: \$1,000,000 Revised Amt: \$1,500,000	\$467,484	\$0	\$0	1/31/2025 1/31/2027	Pool Rate	King County Surplus Cash	1/16/2020 12/17/2020
~	Northshore Parks and Recreation Service Area (NPRSA)	251010010	General Expense	Expenses during the construction period and cash flow projections indicate that the operating cash flow reserves will not be satisfactory to complete construction and operations.	Original Loan: \$1,000,000	\$155,434	\$0	\$0	12/31/2024	Pool Rate	King County Surplus Cash	10/27/2022

Approved Interfund Borrowings (Direct Loans) 09/30/23

	Borrowing Entity	Borrowing Fund Number	Fund Name	Reason For Loan & Repayment Method	Loan Amount Authorized	Outstanding at Month-end	Fund Balance At Month-end	Interest Paid to Date	Term of Loan	Loan Rate	Lending Entity	Date of EFC Approval
~	Pacific Science Center	N/A	Pacific Science Center	This loan, authorized by KC Ordinance 19218, will be used to accelerate deferred sales and use tax revenues for the PSC in order to support an \$11.6 million capital improvement program. Repayment from deferred sales and use tax revenue, estimated to total \$29 million.	\$11,600,000	\$8,700,000	N/A	\$183,464	12/31/2030	Pool Rate	King County General Fund	1/14/2021

	Grand Total	
Grand Total	Outstanding	Percent of
Authorized	loans	Authorized
\$705,300,000	\$146,710,368	20.8%

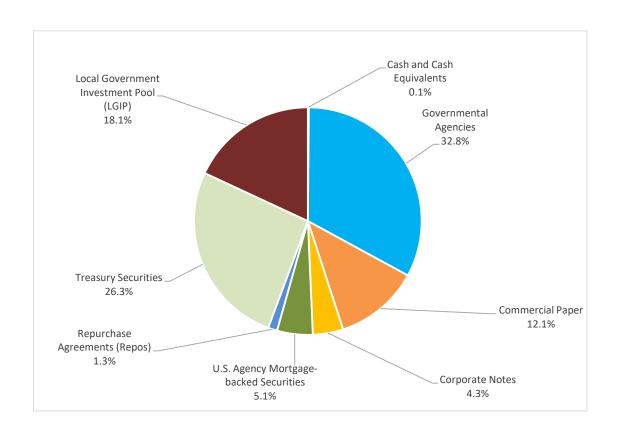
APPENDIX Supplemental King County Investment Pool Reports



KCIP Portfolio Sector Holdings & Policy Compliance

9/30/2023

Security Types	Book Value (in thousands)	% of Portfolio	Sector Policy Limit %	Issuer Policy Limit %	Credit Policy Limit %
Cash and Cash Equivalents	13,135	0.1%	~	~	✓
Governmental Agencies	\$3,062,838	32.8%	~	~	~
Commercial Paper	1,128,003	12.1%	✓	\checkmark	~
Corporate Notes	402,400	4.3%	V	V	/
U.S. Agency Mortgage-backed Securities	472,610	5.1%	V	√	\
Repurchase Agreements (Repos)	122,000	1.3%	V	V	\
Treasury Securities	2,453,452	26.3%	V	\	\
Local Government Investment Pool (LGIP)	1,687,178	18.1%	~	~	~
Total	9,341,616	100%			



\A/:4b:--

Additional Portfolio Level Requirements	Actual	Within Policy Limit
Effective Duration Less Than 1.5 Years	0.76 yrs	✓
Maximum Duration of Corporate Notes ≤ 3 years	2.08 yrs	\checkmark
Corporate Exposure Not Greater Than 50%	16.6%	~
Combined Corporates Notes & Commercial Paper ≤ 25%	16.6%	~
40% of Portfolio Book Value Maturing in 12 Months or Less	67.4%	\checkmark
Non-Allowable Securities	0.0%	~

KING COUNTY INVESTMENT POOL

MATURITY DISTRIBUTION AS OF 09/30/2023

CALL/N	<u>MATURITY</u>	DATE RANGE	# OF INV	BOOK VALUE	<u>%</u>	CUM %
0 TO	1 MONTHS	10/01/23 - 10/31/23	10	\$2,150,325,267	23.0%	23.0%
1 TO	3 MONTHS	11/01/23 - 12/31/23	18	1,522,914,430	16.3%	39.3%
3 TO	6 MONTHS	01/01/24 - 03/31/24	12	847,816,964	9.1%	48.4%
6 TO	12 MONTHS	04/01/24 - 09/30/24	23	1,774,921,252	19.0%	67.4%
12 TO	24 MONTHS	10/01/24 - 09/30/25	26	1,807,226,306	19.3%	86.7%
24 TO	36 MONTHS	10/01/25 - 09/30/26	14	630,761,205	6.8%	93.5%
36 TO	** MONTHS	10/01/26 -	18	607,650,520	6.5%	100.0%

GRAND TOTALS 121 \$9,341,615,943



Security Transactions

For the Period: 09/01/2023 to 09/30/2023

Security ID	Security Description	Trade Date	Settle Date	Quantity	Price	Cost Proceeds	Accrued Interest	Total Amount
Tran Type: BUY								
FUN002918	LGIP	09/01/2023	09/01/2023	8,444,253.31	100.00000	8,444,253.31	0.00	8,444,253.31
59515NZ14	MSFT CP 0 12/01/23	09/13/2023	09/13/2023	100,000,000.00	98.83256	98,832,555.56	0.00	98,832,555.56
59515NZL0	MSFT CP 0 12/20/23	09/13/2023	09/14/2023	100,000,000.00	98.56386	98,563,861.11	0.00	98,563,861.11
38384CE47	GNR 2023-115 P 20-Jun-2051	09/15/2023	09/20/2023	40,742,748.70	98.63672	40,187,310.45	118,267.15	40,305,577.60
38383VBQ0	GNR 2023-1 H 20-Dec-2040	09/18/2023	09/21/2023	46,954,631.16	96.09375	45,120,465.88	110,865.10	45,231,330.98
38383UV72	GNR 2022-174 A 20-Jun-2046	09/19/2023	09/22/2023	41,234,681.81	96.96875	39,984,755.52	108,241.04	40,092,996.56
94988J6D4	WFC 5.45% 07 AUG 2026 BKNT	09/20/2023	09/22/2023	60,000,000.00	99.46400	59,678,400.00	390,583.33	60,068,983.33
06368LWT9	BMO 5.92% 25 SEP 2025	09/18/2023	09/25/2023	50,000,000.00	100.00000	50,000,000.00	0.00	50,000,000.00
06369LCR4	BMOM CP 0 03/25/24	09/22/2023	09/25/2023	50,000,000.00	97.16889	48,584,444.44	0.00	48,584,444.44
06428CAA2	BAC 5.526% 18 AUG 2026	09/21/2023	09/25/2023	10,000,000.00	99.54000	9,954,000.00	56,795.00	10,010,795.00
06428CAA2	BAC 5.526% 18 AUG 2026	09/21/2023	09/25/2023	25,000,000.00	99.56100	24,890,250.00	141,987.50	25,032,237.50
06428CAA2	BAC 5.526% 18 AUG 2026	09/21/2023	09/25/2023	20,107,000.00	99.55600	20,017,724.92	114,197.71	20,131,922.63
94988J6D4	WFC 5.45% 07 AUG 2026 BKNT	09/21/2023	09/25/2023	45,000,000.00	99.37400	44,718,300.00	313,375.00	45,031,675.00
037833CR9	AAPL 3.2% 11 MAY 2027	09/22/2023	09/26/2023	16,877,000.00	94.11800	15,884,294.86	202,524.00	16,086,818.86
94988J6B8	WFC 5.55% 01 AUG 2025 BKNT	09/22/2023	09/26/2023	20,000,000.00	99.85400	19,970,800.00	144,916.67	20,115,716.67
38384EMU6	GNR 2023-133 KA 20-Jun-2047	09/22/2023	09/29/2023	62,054,000.00	100.00000	62,054,000.00	289,585.33	62,343,585.33
38384EMV4	GNR 2023-133 KV 20-Oct-2032	09/26/2023	09/29/2023	18,761,661.00	100.65625	18,884,784.40	87,554.42	18,972,338.82
38384ENJ0	GNR 2023-133 ND 20-Mar-2046	09/26/2023	09/29/2023	81,668,302.00	99.78125	81,489,652.59	381,118.74	81,870,771.33
38384EZ24	GNR 2023-136 GE 20-May-2042	09/20/2023	09/29/2023	19,698,000.00	99.83203	19,664,913.52	91,924.00	19,756,837.52
06428CAC8	BAC 5.65% 18 AUG 2025	09/28/2023	10/02/2023	25,000,000.00	99.75900	24,939,750.00	172,638.89	25,112,388.89
94988J6B8	WFC 5.55% 01 AUG 2025 BKNT	09/28/2023	10/02/2023	50,000,000.00	99.69700	49,848,500.00	408,541.66	50,257,041.66
Total for Tran Typ	e: BUY			891,542,277.98		881,713,016.56	3,133,115.54	884,846,132.10
Tran Type: SELL								
FUN002918	LGIP	09/14/2023	09/14/2023	(150,000,000.00)	100.00000	(150,000,000.00)	0.00	(150,000,000.00)
FUN002918	LGIP	09/25/2023	09/25/2023	(275,000,000.00)	100.00000	(275,000,000.00)	0.00	(275,000,000.00)
Total for Tran Typ	oe: SELL			(425,000,000.00)		(425,000,000.00)	0.00	(425,000,000.00)



Accounting Period: 09/30/2023

Lot Basis: LOCAL Accounting Basis: GAAP

KING

Security ID	Lot Id	Issuer	Coupon Rate	Purchase Date	Maturity Date	FAS Level	Quantity	Original Face	Book Value	Book Price	Market Value	UnRealized G/L	Accrued Interest	Book Yield
Account: KIN	IG - KING COU	NTY												
Portfolio: 000	0006210 - KCIF	? - 000006210												
FUN003965	20232720000	2495 Bank of Montreal	5.27000	09/29/2023	10/02/2023	3	122,000,000.00	122,000,000.00	122,000,000.00	100.00	122,000,000.00	0.00	35,718.89	5.2700
POOL06	20231210000	2126 WASHINGTON STATE	4.94000	09/01/2023	10/02/2023	3	1,687,177,989.81	1,687,177,989.81	1,687,177,989.81	100.00	1,687,177,989.81	0.00	7,488,296.83	5.3900
4581X0CC0	20222200000	1432 Inter-American Development Bank	3.00000	10/29/2021	10/04/2023	1	100,000,000.00	100,000,000.00	100,019,948.51	100.02	99,991,000.00	-28,948.51	1,475,000.00	0.5519
045167EX7	20222200000	1428 Asian Development Bank	0.25000	10/25/2021	10/06/2023	1	43,000,000.00	43,000,000.00	42,998,699.08	100.00	42,981,510.00	-17,189.08	52,256.94	0.4722
3137EAEY1	20222200000	1381 Federal Home Loan Mortgage Corp	0.12500	10/14/2020	10/16/2023	2	85,000,000.00	85,000,000.00	84,995,668.28	99.99	84,824,900.00	-170,768.28	48,697.92	0.2499
45950VQK5	20222200000	1424 International Finance Corp	0.39000	10/13/2021	10/20/2023	1	50,000,000.00	50,000,000.00	49,999,479.45	100.00	49,872,500.00	-126,979.45	87,208.33	0.4101
45950VQK5	20222200000	1425 International Finance Corp	0.39000	10/21/2021	10/20/2023	1	50,000,000.00	50,000,000.00	49,998,191.72	100.00	49,872,500.00	-125,691.72	87,208.33	0.4599
3137EAEZ8	20222200000	1387 Federal Home Loan Mortgage Corp	0.25000	11/03/2020	11/06/2023	2	150,000,000.00	150,000,000.00	149,995,576.76	100.00	149,271,000.00	-724,576.76	151,041.67	0.2801
89119BY91	20231070000	2080 Toronto-Dominion Bank/The	0.00000	04/17/2023	11/09/2023	3	55,000,000.00	55,000,000.00	54,686,591.65	99.43	54,684,300.00	-2,291.65	0.00	5.4232
89119BYE0	20230750000	2014 Toronto-Dominion Bank/The	0.00000	03/15/2023	11/14/2023	3	8,600,000.00	8,600,000.00	8,546,393.33	99.38	8,544,100.00	-2,293.33	0.00	5.2818
4581X0DP0	20222200000	1375 Inter-American Development Bank	0.25000	08/25/2020	11/15/2023	1	50,000,000.00	50,000,000.00	49,996,947.16	99.99	49,690,500.00	-306,447.16	47,222.22	0.2999
06417KYL7		2165 Bank of Nova Scotia/The	0.00000	05/17/2023	11/20/2023	3	100,000,000.00	100,000,000.00	99,269,444.38	99.27	99,254,000.00	-15,444.38	0.00	5.4078
13608BYL2	20231080000	2086 Canadian Imperial Bank of Commerce	0.00000	04/18/2023	11/20/2023	3	70,000,000.00	70,000,000.00	69,492,500.00	99.28	69,477,800.00	-14,700.00	0.00	5.3888
313384PM5		1967 Federal Home Loan Bank Discount Notes	0.00000	02/28/2023	11/20/2023	2	100,000,000.00	100,000,000.00	99,307,638.86	99.31	99,304,000.00	-3,638.86	0.00	5.1749
		2114 Royal Bank of Canada	0.00000	04/27/2023	11/20/2023	3	100,000,000.00	100,000,000.00	99,283,333.33	99.28	99,254,000.00	-29,333.33	0.00	5.3178
89119BYL4		1958 Toronto-Dominion Bank/The	0.00000	02/23/2023	11/20/2023	3	100,000,000.00	100,000,000.00	99,277,777.69	99.28	99,254,000.00	-23,777.69	0.00	5.4102
459058JM6		1388 International Bank for Reconstruction &	0.25000	11/17/2020	11/24/2023		50,000,000.00	50,000,000.00	49,994,698.63	99.99	49,609,000.00	-385,698.63	44,097.22	0.3221
45905051010		Development Development	0.23000	11/17/2020	11/24/2023		30,000,000.00	30,000,000.00	49,994,090.03	99.99	49,009,000.00	-363,096.03	44,097.22	0.5221
06369MZ14	20232430000	2415 Bank of Montreal	0.00000	08/31/2023	12/01/2023	3	50,000,000.00	50,000,000.00	49,539,111.18	99.08	49,543,500.00	4,388.82	0.00	5.5167
59515NZ14	20232560000	2446 Microsoft Corp	0.00000	09/13/2023	12/01/2023	3	100,000,000.00	100,000,000.00	99,098,555.90	99.10	99,087,000.00	-11,555.90	0.00	5.3828
78013WZ11	20231180000	2117 Royal Bank of Canada	0.00000	04/28/2023	12/01/2023	3	100,000,000.00	100,000,000.00	99,117,194.51	99.12	99,087,000.00	-30,194.51	0.00	5.3789
3130ATPW1	20222940000	1689 Federal Home Loan Banks	4.62500	10/20/2022	12/08/2023	2	27,550,000.00	27,550,000.00	27,539,340.22	99.96	27,499,583.50	-39,756.72	399,953.30	4.8322
91282CBA8	20222200000	1420 United States of America	0.12500	10/12/2021	12/15/2023	1	100,000,000.00	100,000,000.00	99,945,691.79	99.95	98,953,000.00	-992,691.79	36,885.25	0.3906
91282CBA8	20222200000	1427 United States of America	0.12500	10/27/2021	12/15/2023	1	200,000,000.00	200,000,000.00	199,824,745.26	99.91	197,906,000.00	-1,918,745.26	73,770.49	0.5545
13608BZL1	20231220000	2130 Canadian Imperial Bank of Commerce	0.00000	05/02/2023	12/20/2023	3	70,000,000.00	70,000,000.00	69,183,333.41	98.83	69,147,400.00	-35,933.41	0.00	5.4338
59515NZL0	20232570000	2449 Microsoft Corp	0.00000	09/13/2023	12/20/2023	3	100,000,000.00	100,000,000.00	98,815,555.46	98.82	98,782,000.00	-33,555.46	0.00	5.4077
91282CBE0	20222200000	1409 United States of America	0.12500	08/26/2021	01/15/2024	1	80,000,000.00	80,000,000.00	79,954,743.11	99.94	78,803,200.00	-1,151,543.11	21,195.65	0.3205
06417JAN2	20231170000	2113 Bank of Nova Scotia/The	0.00000	04/27/2023	01/22/2024	3	100,000,000.00	100,000,000.00	98,402,305.56	98.40	98,255,000.00	-147,305.56	0.00	5.2920
045167EL3	20222200000	1383 Asian Development Bank	2.62500	10/22/2020	01/30/2024	1	50,000,000.00	50,000,000.00	50,378,036.10	100.76	49,520,500.00	-857,536.10	222,395.83	0.3287
045167EL3	20222200000	1460 Asian Development Bank	2.62500	04/20/2022	01/30/2024	1	8,760,000.00	8,760,000.00	8,761,030.51	100.01	8,675,991.60	-85,038.91	38,963.75	2.5872
912828V80	20222200000	1356 United States of America	2.25000	04/12/2019	01/31/2024	1	40,000,000.00	40,000,000.00	39,984,798.70	99.96	39,582,800.00	-401,998.70	151,630.43	2.3722
06369LB53	20232150000	2358 Bank of Montreal	0.00000	08/03/2023	02/05/2024	3	50,000,000.00	50,000,000.00	49,008,694.33	98.02	49,002,500.00	-6,194.33	0.00	5.7881
4581X0CF3		1370 Inter-American Development Bank	3.00000	06/03/2020	02/21/2024	1	100,000,000.00	100,000,000.00	100,998,818.23	101.00	99,006,000.00	-1,992,818.23	333,333.33	0.4200
912828W48	-	1357 United States of America	2.12500	04/25/2019	02/29/2024	1	30,000,000.00	30,000,000.00	29,977,263.05	99.92	29,598,000.00	-379,263.05	54,292.58	2.3199
		1463 Federal Home Loan Banks	3.25000	04/29/2022	03/08/2024	2	180,000,000.00	180,000,000.00	180,418,130.17	100.23	178,241,400.00	-2,176,730.17	373,750.00	2.6979
13608ACE4		2311 Canadian Imperial Bank of Commerce	0.00000	07/19/2023	03/14/2024	3	63,000,000.00	63,000,000.00	61,400,325.19	97.46	61,363,890.00	-36,435.19	0.00	5.7515
91282CBR1		1419 United States of America	0.25000	10/12/2021	03/15/2024		100,000,000.00	100,000,000.00	99,901,707.44	99.90	97,719,000.00	-2,182,707.44	10,989.01	0.4682
06369LCR4		2482 Bank of Montreal	0.00000	09/22/2023	03/25/2024	3	50,000,000.00	50,000,000.00	48,631,111.16	97.26	48,614,500.00	-16,611.16	0.00	5.7632
06369LDC6		2310 Bank of Montreal	0.00000	07/19/2023	04/12/2024	3	25,000,000.00	25,000,000.00	24,250,944.46	97.20	24,236,000.00	-14,944.46	0.00	5.8001
		1462 United States of America	0.37500	04/29/2022	04/15/2024	1				98.79				
						<u> </u>	100,000,000.00	100,000,000.00	98,787,210.17		97,316,000.00	-1,471,210.17	173,155.74	2.6985
037833AS9		1358 Apple Inc	3.45000	05/09/2019	05/06/2024	 	50,000,000.00	50,000,000.00	50,186,797.26	100.37	49,355,000.00	-831,797.26	694,791.67	2.7751
		1629 United States of America	2.50000	09/30/2022	05/15/2024	1	50,000,000.00	50,000,000.00	49,475,146.32	98.95	49,103,500.00	-371,646.32	472,146.74	4.2602
		2102 Federal Home Loan Banks	5.30000	04/18/2023	05/17/2024	2	50,000,000.00	50,000,000.00	50,000,000.00	100.00	49,893,000.00	-107,000.00	1,177,777.78	5.3039
		2096 Federal Home Loan Banks	5.35000	04/19/2023	05/17/2024	2	50,000,000.00	50,000,000.00	50,000,000.00	100.00	49,868,500.00	-131,500.00	1,196,319.44	5.3541
		1669 United States of America	2.50000	10/13/2022	05/31/2024	1	100,000,000.00	100,000,000.00	98,681,286.70	98.68	98,066,000.00	-615,286.70	840,163.93	4.5776
		2151 Federal Home Loan Banks	5.41000	05/09/2023	06/07/2024	2	52,000,000.00	52,000,000.00	52,000,000.00	100.00	51,858,560.00	-141,440.00	1,101,836.67	5.4142
		2152 Federal Home Loan Banks	5.41000	05/09/2023	06/07/2024	2	50,000,000.00	50,000,000.00	50,000,000.00	100.00	49,864,000.00	-136,000.00	1,059,458.33	5.4142
045167FE8		1407 Asian Development Bank	0.37500	06/02/2021	06/11/2024	1_	100,000,000.00	100,000,000.00	99,986,120.21	99.99	96,464,000.00	-3,522,120.21	114,583.33	0.3951
045167FE8	20222200000	1414 Asian Development Bank	0.37500	09/23/2021	06/11/2024	1	100,000,000.00	100,000,000.00	99,903,593.11	99.90	96,464,000.00	-3,439,593.11	114,583.33	0.5147
3130AW5K2	20231380000	2171 Federal Home Loan Banks	5.31000	05/17/2023	06/14/2024	2	100,000,000.00	100,000,000.00	100,000,000.00	100.00	99,658,000.00	-342,000.00	1,961,750.00	5.3151
91282CCG4	20222200000	1461 United States of America	0.25000	04/29/2022	06/15/2024	1	100,000,000.00	100,000,000.00	98,308,222.22	98.31	96,410,000.00	-1,898,222.22	73,770.49	2.7332
3134GYSM5	20231380000	2170 Federal Home Loan Mortgage Corp	5.42000	05/17/2023	06/17/2024	2	100,000,000.00	100,000,000.00	100,000,000.00	100.00	99,701,000.00	-299,000.00	2,002,388.89	5.4245
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Run At: 10/3/2023 11:51:42 AM Rendered At: 10/3/2023 11:52:48 AM



Accounting Period: 09/30/2023

KING
Lot Basis: LOCAL Accounting Basis: GAAP

2002-00-00-00-00-00-00-00-00-00-00-00-00	Security ID	Lot Id	Issuer	Coupon Rate	Purchase Date	Maturity Date	FAS Level	Quantity	Original Face	Book Value	Book Price	Market Value	UnRealized G/L	Accrued Interest	Book Yield
1.5000000000000000000000000000000000000	91282CEX5	202224300001567	United States of America	3.00000	08/31/2022	06/30/2024	1	150,000,000.00	150,000,000.00	149,521,790.93	99.68	147,270,000.00	-2,251,790.93	1,137,228.26	3.4369
Part	91282CCL3	202222000001456	United States of America	0.37500	04/21/2022	07/15/2024	1	150,000,000.00	150,000,000.00	147,282,628.67	98.19	144,153,000.00	-3,129,628.67	119,225.54	2.7614
1.00 1.00	912828D56	202222000001457	United States of America	2.37500	04/21/2022	08/15/2024	1	150,000,000.00	150,000,000.00	149,481,407.28	99.65	146,034,000.00	-3,447,407.28	454,993.21	2.7887
Page	912828YE4	202222000001404	United States of America	1.25000	04/27/2021	08/31/2024	1	32,000,000.00	32,000,000.00	32,234,397.69	100.73	30,797,440.00	-1,436,957.69	34,065.93	0.4426
Mathematical Math	3133EL5S9	202222000001376	Federal Farm Credit Banks	0.48000	08/31/2020	09/03/2024	2	50,000,000.00	50,000,000.00	50,000,000.00	100.00	47,699,500.00	-2,300,500.00	18,666.67	0.4800
1.000000000000000000000000000000000000	037833DM9	202322000002371	Apple Inc	1.80000	08/04/2023	09/11/2024	1	12,976,000.00	12,976,000.00	12,554,193.06	96.75	12,533,518.40	-20,674.66	12,976.00	5.3891
	037833DM9	202229300001682	Apple Inc	1.80000	10/18/2022	09/11/2024	1	12,769,000.00	12,769,000.00	12,443,454.35	97.45	12,333,577.10	-109,877.25	12,769.00	4.6459
Page	91282CCX7	202222000001415	United States of America	0.37500	09/29/2021	09/15/2024	1	100,000,000.00	100,000,000.00	99,848,230.80	99.85	95,293,000.00	-4,555,230.80	16,483.52	0.5356
	4581X0DZ8	202222000001413	Inter-American Development Bank	0.50000	09/15/2021	09/23/2024	1	100,000,000.00	100,000,000.00	99,975,828.48	99.98	95,138,000.00	-4,837,828.48	11,111.11	0.5249
1500-2006-2007 1500-2006-2006-2006-2006-2006-2006-2006-2	045167FG3	202222000001421	Asian Development Bank	0.62500	10/12/2021	10/08/2024	1	75,000,000.00	75,000,000.00	74,963,812.16	99.95	71,382,000.00	-3,581,812.16	225,260.42	0.6728
Management Man	3133EMCN0	202222000001382	Federal Farm Credit Banks	0.40000	10/15/2020	10/15/2024	2	43,875,000.00	43,875,000.00	43,852,191.60	99.95	41,593,938.75	-2,258,252.85	80,925.00	0.4505
Perfect Control Perfect Control Perfect Perf	3133ENZ94	202232200001757	Federal Farm Credit Banks	4.50000	11/15/2022	11/18/2024	2	100,000,000.00	100,000,000.00	99,939,967.17	99.94	98,988,000.00	-951,967.17	1,662,500.00	4.5561
Decidence of the Content of the Co	912828YV6	202222000001405	United States of America	1.50000	04/27/2021	11/30/2024	1	100,000,000.00	100,000,000.00	101,144,439.04	101.14	95,676,000.00	-5,468,439.04	504,098.36	0.5081
Designation	459058HT3	202222000001411		1.62500	09/16/2021	01/15/2025	1	25,000,000.00	25,000,000.00	25,336,976.10	101.35	23,813,250.00	-1,523,726.10	85,816.67	0.5710
Development Process	459058HT3	202222000001412		1.62500	09/16/2021	01/15/2025	1	18,371,000.00	18,371,000.00	18,618,837.99	101.35	17,498,928.63	-1,119,909.36	63,061.52	0.5701
1582-0672 1582-067200001468 Herbert Neorest Neorest Neorge Assession 0.0800 0.726/0200	459058HT3	202222000001429		1.62500	10/25/2021	01/15/2025	1	34,800,000.00	34,800,000.00	35,149,882.04	101.01	33,148,044.00	-2,001,838.04	119,456.80	0.8350
P3 P3 P3 P3 P3 P3 P3 P3	91282CDS7	202222000001459	United States of America	1.12500	04/22/2022	01/15/2025	1	100,000,000.00	100,000,000.00	97,814,814.84	97.81	94,805,000.00	-3,009,814.84	238,451.09	2.8997
1	3136G46J7	202222000001384	Federal National Mortgage Association	0.45000	10/20/2020	01/28/2025	2	100,000,000.00	100,000,000.00	100,000,000.00	100.00	93,491,000.00	-6,509,000.00	78,750.00	0.4500
\$19,000,000 \$19,000	912828J27	202222000001408	United States of America	2.00000	07/26/2021	02/15/2025	1	37,500,000.00	37,500,000.00	38,275,387.24	102.07	35,869,500.00	-2,405,887.24	95,788.04	0.4822
	91282CDZ1	202222000001483	United States of America	1.50000	06/14/2022	02/15/2025	1	100,000,000.00	100,000,000.00	97,258,076.66	97.26	94,992,000.00	-2,266,076.66	191,576.09	3.6105
	3130AV7L0	202306200001984	Federal Home Loan Banks	5.00000	03/02/2023	02/28/2025	2	95,000,000.00	95,000,000.00	94,911,117.58	99.91	94,525,000.00	-386,117.58	435,416.67	5.0711
91820CEPC 2022290000187 Unlied Sistes of America 1,5500 022290000187 Unlied Sistes of America 0,5000 0222900 022290000188 Inter-American Development Bank 0,5750 01919202 01050000 1 2 10 10 00 00 00 00 0 2 1,712 1 1,86 1 0,86 1 1,86 1	912828ZC7	202222000001399	United States of America	1.12500	04/22/2021	02/28/2025	1	100,000,000.00	100,000,000.00	100,818,847.64	100.82	94,391,000.00	-6,427,847.64	95,810.44	0.5390
958282F0 02222200000193 United States of America	4581X0DK1	202222000001410	Inter-American Development Bank	1.75000	09/16/2021	03/14/2025	1	53,825,000.00	53,825,000.00	54,694,658.28	101.62	51,104,684.50	-3,589,973.78	44,480.38	0.6225
4881X0019 202229400001887 Inter-American Development Blank 0.87500 101990202 04030205 1 28,185,000 00 28,185,000 00 77,675,544.65 94.70 77,776,641.64 .332,902.92 195,148.85 4.879 195,000 00 27,625,000 00 27,625,633.84 94.65 73,402.80 0.66 453,813.33 39,455,95 0.4589 13338/MBK7 202222000001188 Federal Flam Central Blanks 0.4500 10277200 040770275 2 1010,000,000 00 105,000,000 00 14,264,104.54 94.95 14,029,300 00 -174,304.54 65.675 00 4.6591 1938,000 00 2222200001182 United States of America 27,500 06080202 051152025 1 100,000,000 00 100,000,000 00 14,264,104.54 94.95 14,029,300 00 -174,304.54 65.675 00 4.6591 1938,000 00 120,000 00 100,000,000 00 100,000,000 00 14,264,104.54 94.95 14,000 00 174,304.54 65.675 00 4.6591 1938,000 00 120,000 00 100,000,000 00 14,000 00 1	91282CED9	202222000001477	United States of America	1.75000	06/01/2022	03/15/2025	1	100,000,000.00	100,000,000.00	98,478,159.20	98.48	95,094,000.00	-3,384,159.20	76,923.08	2.8441
ASSISTANCIA Coloration C	912828ZF0	202222000001393	United States of America	0.50000	02/26/2021	03/31/2025	1	100,000,000.00	100,000,000.00	99,872,712.21	99.87	93,184,000.00	-6,688,712.21	1,366.12	0.5862
20222000001385 Federal Farm Credit Banks 0.4500 10272022 04072025 2 101,000,00000 101,000,00000 102,000,0000 14,204,104.54 94.69 14,202,8000 -7,256,611.25 21,967500 0.4566 10272022 04072025 04072	4581X0DL9	202229400001687	Inter-American Development Bank	0.87500	10/19/2022	04/03/2025	1	29,158,000.00	29,158,000.00	27,612,544.56	94.70	27,279,641.64	-332,902.92	126,148.85	4.6397
1/2 1/2	4581X0DL9	202229400001688	Inter-American Development Bank	0.87500	10/19/2022	04/03/2025	1	78,457,000.00	78,457,000.00	74,256,613.84	94.65	73,402,800.06	-853,813.78	339,435.49	4.6799
91282CEUC 202222200001512 United States of America 2,7500 8805/222 65/15/2025 1 100,000,000 0 100,000,000 93,225,70.26 93.2 96,199,000 0 3,123,670.26 1038,722.83 3,1861 313,000,000,000 20 100,000,000 0 41,000,000,000 40,000,000 0 41,000,000,000 41,000,000 41,000,000 41	3133EMBK7	202222000001385	Federal Farm Credit Banks	0.45000	10/27/2020	04/07/2025	2	101,000,000.00	101,000,000.00	100,931,081.25	99.93	93,674,470.00	-7,256,611.25	219,675.00	0.4956
3130AWER7 202316300002228 Federal Home Loan Banks	037833DT4	202230100001706	Apple Inc	1.12500	10/26/2022	05/11/2025	1	15,000,000.00	15,000,000.00	14,204,104.54	94.69	14,029,800.00	-174,304.54	65,625.00	4.6561
Part	91282CEQ0	202222200001512	United States of America	2.75000	08/05/2022	05/15/2025	1	100,000,000.00	100,000,000.00	99,322,670.26	99.32	96,199,000.00	-3,123,670.26	1,038,722.83	3.1861
Mathematical No. Mathematica	3130AWER7	202316300002228	Federal Home Loan Banks	4.62500	06/09/2023	06/06/2025	2	41,000,000.00	41,000,000.00	40,971,180.12	99.93	40,662,570.00	-308,610.12	574,142.36	4.6698
94988J688 20326900002486 Wells Fargo Bank NA 5.5500 09/22/2032 08/01/2025 1 20,000,000.00 20,000,000.00 19,971,016.30 99.86 19,934,200.00 -36,816.30 160,333.33 5.5300 09/888JWT9 2032586800002477 Bank of Montreal 5.5200 09/18/2023 09/25/2025 1 50,000,000.00 50,000,000.00 100.00 49,890,000.00 -110,000.00 49,393.33 5.9200 29/28/2029 1 20,000,000.00 1 24,665,087.62 29,514.500.00 -24,565,087.62 29,514.500.00 -24,565,087.62 29,514.500.00 -24,565,087.62 29,514.500.00 -24,565,087.62 29,514.500.00 -24,565,087.62 29,514.500.00 -24,565,087.62 29,514.500.00 -24,565,087.62 29,514.500.00 -24,565,087.62 29,514.500.00 -24,505,087.62 29,514.500.00 -24,514.500.	91282CEU1	202224200001562	United States of America	2.87500	08/30/2022	06/15/2025	1	100,000,000.00	100,000,000.00	98,966,915.76	98.97	96,273,000.00	-2,693,915.76	848,360.66	3.5140
Concession Con	4581X0DN5	202222000001403	Inter-American Development Bank	0.62500	04/22/2021	07/15/2025	1	100,000,000.00	100,000,000.00	99,860,299.61	99.86	92,226,000.00	-7,634,299.61	131,944.44	0.7045
29874QEM2 202222000001391 European Bank for Reconstruction & 0.5000 01/21/2021 01/28/2026 1 25,000,000.00 25,000,000.00 24,965,087.62 99.86 22,514,500.00 -2,450,587.62 21,875.00 0.5609 2037833EB2 202222000001393 Apple Inc 0.7000 02/01/2021 02/08/2023 02/15/2026 1 15,000,000.00 15,000,000.00 148,290,599.02 98.86 146,830,500.00 -1,460,099.02 766,304.35 4.5236 037833BYS 202305800001963 Apple Inc 3.2500 02/23/2023 02/23/2026 1 15,000,000.00 15,000,000.00 14,495,096.70 96.63 14,333,250.00 -161,846.70 51,458.33 4.7729 146162AG6 20230500001974 Colgate-Palmolive Co 4.8000 02/27/2023 03/02/2026 1 20,000,000.00 15,000,000.00 19,981,325.82 99.91 19,906,400.00 -74,925.82 77,333.33 4.8420 14581850V7 202222000001395 Asian Development Bank 0.87500 04/13/2021 04/20/2026 1 50,000,000.00 50,000,000.00 49,983,207.30 99.77 45,116,500.00 4.766,707.30 195,659.72 0.9981 145000000 149,290,500.00 149,29	94988J6B8	202326900002486	Wells Fargo Bank NA	5.55000	09/22/2023	08/01/2025	1	20,000,000.00	20,000,000.00	19,971,016.30	99.86	19,934,200.00	-36,816.30	160,333.33	5.6310
Control Cont	06368LWT9	202326800002477	Bank of Montreal	5.92000	09/18/2023	09/25/2025	1	50,000,000.00	50,000,000.00	50,000,000.00	100.00	49,890,000.00	-110,000.00	49,333.33	5.9200
91282CGL9 202305900001968 United States of America 4.0000 02/28/2023 02/15/2026 1 150,000,000.00 150,000,000.00 148,290,599.02 98.86 146,830,500.00 -1,460,099.02 766,304.35 4.5226 02/305800001963 Apple Inc 3.2500 02/23/2023 02/23/2026 1 15,000,000.00 15,000,000.00 14,495,096.70 96.63 14,333,250.00 -161,846.70 51,458.33 4.7729 146162AQ6 02/305600001974 Colgate-Palmolive Co 4.8000 02/27/2023 03/02/2026 1 20,000,000.00 19,981,325.82 99.91 19,906,400.00 -74,925.82 77,333.33 4.8420 145167FC2 202222000001395 Asian Development Bank 10.0000 04/07/2021 04/14/2026 1 50,000,000.00 049,985,293.48 99.97 45,285,000.00 -4,760,703.0 195,659.72 0.9691 14500000000000000000000000000000000000	29874QEM2	202222000001391		0.50000	01/21/2021	01/28/2026	1	25,000,000.00	25,000,000.00	24,965,087.62	99.86	22,514,500.00	-2,450,587.62	21,875.00	0.5609
037833BY5 202305800001963 Apple Inc 3.2500 02/23/2023 02/23/2026 1 15,000,000.00 15,000,000.00 14,495,096.70 96.63 14,333,250.00 -161,846.70 51,458.33 4,7729 194162AQ6 02030600001974 Clogate-Palmolive Co 4.8000 02/27/2023 03/02/2026 1 20,000,000.00 19,981,325.82 99.91 19,906,400.00 -74,925.82 77,333.33 4.8420 045167FC2 20222200001395 Asian Development Bank 1,0000 04/17/2021 04/14/2026 1 50,000,000.00 49,985,293.48 99.97 45,285,000.00 -4,706,6707.30 195,659.72 0.9691 45906M4C2 20231660002236 International Bank for Reconstruction & 5,7500 06/06/2023 06/15/2026 1 50,000,000.00 150,000,000.00 100.00 149,290,500.00 -709,500.00 2,539,583.33 5,7500 94988J6D4 202326800002478 Wells Fargo Bank NA 5,4500 09/21/2023 08/07/2026 1 60,000,000.00 47,000,000.00 47,09,9598,600.00 -82,566.57 472,333.33	037833EB2	202222000001392	Apple Inc	0.70000	02/01/2021	02/08/2026	1	7,000,000.00	7,000,000.00	6,992,573.53	99.89	6,311,130.00	-681,443.53	7,213.89	0.7459
194162AQ6 20230600001974 Colgate-Palmolive Co 4.8000 02/27/2023 03/02/2026 1 20,000,000.00 19,981,325.82 99.91 19,906,400.00 -74,925.82 77,333.33 4.8420 045167FC2 202222000001395 Asian Development Bank 1.0000 04/07/2021 04/14/2026 1 50,000,000.00 50,000,000.00 49,985,293.48 99.97 45,285,000.00 4,700,293.48 231,944.44 1.0119 04581X0DV7 202222000001396 Inter-American Development Bank 0.8750 04/13/2021 04/20/2026 1 50,000,000.00 50,000,000.00 49,883,207.30 99.77 45,116,500.00 4,766,707.30 195,659.72 0.9691 045906M4C2 202316600002236 International Bank for Reconstruction & 5,7500 06/06/2023 06/15/2026 1 150,000,000.00 150,000,000.00 150,000,000.00 100.00 149,290,500.00 -709,500.00 2,539,583.33 5,7500 04/38,881.00 09/20/2023 08/07/2026 1 60,000,000.00 150,000,000.00 100.00 149,290,500.00 -709,500.00 2,539,583.33 5,7500 04/38,881.00 09/20/2023 08/07/2026 1 60,000,000.00 150,000,000.00 10,000.00 149,290,500.00 -82,556.57 472,333.33 5,6521 04,000,000 04,000,000 04,000,000 04,000,000	91282CGL9	202305900001968	United States of America	4.00000	02/28/2023	02/15/2026	1	150,000,000.00	150,000,000.00	148,290,599.02	98.86	146,830,500.00	-1,460,099.02	766,304.35	4.5236
045167FC2 20222200001395 Asian Development Bank 1.0000 04/14/2026 1 50,000,000.00 50,000,000.00 49,985,293.48 99.97 45,285,000.00 -4,700,293.48 231,944.44 1.0119 4581X0DV7 20222200001396 Inter-American Development Bank 0.8750 04/13/2021 04/20/2026 1 50,000,000.00 50,000,000.00 49,883,207.30 99.77 45,116,500.00 -4,766,707.30 195,659.72 0.9691 45906M4C2 202316600002278 International Bank for Reconstruction & 5,7500 06/06/2023 06/15/2026 1 150,000,000.00 150,000,000.00 100.00 149,290,500.00 -709,500.00 2,539,583.33 5,7500 94988,1604 202326800002478 Wells Fargo Bank NA 5,4500 09/21/2023 08/07/2026 1 45,000,000.00 45,000,000.00 44,719,914.33 99.38 44,698,950.00 -20,964.33 354,250.00 5,681 594918BR4 20222200001480 Microsoft Corp 2,4000 06/02/2023 08/08/2026 1 7,030,000.00 6,903,586.41 98.20 6,530,588.80	037833BY5	202305800001963	Apple Inc	3.25000	02/23/2023	02/23/2026	1	15,000,000.00	15,000,000.00	14,495,096.70	96.63	14,333,250.00	-161,846.70	51,458.33	4.7729
4581X0DV7 20222200001396 Inter-American Development Bank 0.8750 04/13/2021 04/20/205 1 50,000,000.00 50,000,000.00 49,883,207.30 99.77 45,116,500.00 -4,766,707.30 195,659.72 0.9691 45906M4C2 202316600002236 International Bank for Reconstruction & 5,7500 06/06/203 06/15/2026 1 150,000,000.00 150,000,000.00 150,000,000.00 100.00 149,290,500.00 -709,500.00 2,539,583.33 5,7500 0evelopment	194162AQ6	202306000001974	Colgate-Palmolive Co	4.80000	02/27/2023	03/02/2026	1	20,000,000.00	20,000,000.00	19,981,325.82	99.91	19,906,400.00	-74,925.82	77,333.33	4.8420
45906M4C2 202316600002236 International Bank for Reconstruction & 5.75000 06/06/2023 06/15/2026 1 150,000,000.00 150,000,000.00 150,000,000.00 100.00 149,290,500.00 -709,500.00 2,539,583.33 5.7500 04988J6D4 202326500002474 Wells Fargo Bank NA 5.4500 09/21/2023 08/07/2026 1 60,000,000.00 44,000,000.00 44,719,914.33 99.38 44,698,950.00 -20,964.33 354,250.00 56871 594918BR4 202222000001480 Microsoft Corp 2.4000 06/02/2022 08/08/2026 1 7,030,000.00 7,030,000.00 44,719,914.33 99.38 44,698,950.00 -20,964.33 354,250.00 56871 594918BR4 202222000001480 Microsoft Corp 2.4000 06/02/2022 08/08/2026 1 7,030,000.00 7,030,000.00 6,903,586.41 98.20 6,530,588.80 -372,997.61 24,839.33 30760 6428CAA2 202326800002479 Bank of America NA 5.5260 09/21/2023 08/18/2026 1 10,000,000.00 10,000,000.00 9,954,260.87 99.54 9,951,500.00 -2,760.87 66,005.00 56,901 66,005.00 6428CAA2 202326800002480 Bank of America NA 5.5260 09/21/2023 08/18/2026 1 25,000,000.00 25,000,000.00 24,890,872.40 99.56 24,878,750.00 -12,122.40 165,012.50 56,901 66428CAA2 202326800002481 Bank of America NA 5.5260 09/21/2023 08/18/2026 1 20,107,000.00 20,107,000.00 20,018,231.21 99.56 20,009,481.05 -8,750.16 132,716.25 5.6920 037833CR9 202326900002487 Apple Inc 3.2000 09/22/2023 05/11/2027 1 16,877,000.00 16,877,000.00 15,888,046.58 94.14 15,843,790.06 -44,256.52 210,024.89 4.9929	045167FC2	202222000001395	Asian Development Bank	1.00000	04/07/2021	04/14/2026	1	50,000,000.00	50,000,000.00	49,985,293.48	99.97	45,285,000.00	-4,700,293.48	231,944.44	1.0119
Development 94988J6D4 202326500002474 Wells Fargo Bank NA 5.4500 09/20/2023 08/07/2026 1 60,000,000.00 60,000,000.00 59,681,156.57 99.47 59,598,600.00 -82,556.57 472,333.33 5.6521 94988J6D4 202326800002478 Wells Fargo Bank NA 5.4500 09/21/2023 08/07/2026 1 45,000,000.00 44,719,914.33 99.38 44,698,950.00 -20,964.33 354,250.00 5.6871 594918BR4 20222200001480 Microsoft Corp 2.4000 06/02/2022 08/08/2026 1 7,030,000.00 6,903,586.41 98.20 6,530,588.80 -372,997.61 24,839.33 3.0760 06428CAA2 202326800002479 Bank of America NA 5.52600 09/21/2023 08/18/2026 1 10,000,000.00 10,000,000.00 9,954,260.87 99.54 9,951,500.00 -2,760.87 66,005.00 5,6981 06428CAA2 202326800002481 Bank of America NA 5.52600 09/21/2023 08/18/2026 1 20,107,000.00 24,890,872.40 99.56	4581X0DV7	202222000001396	Inter-American Development Bank	0.87500	04/13/2021	04/20/2026	1	50,000,000.00	50,000,000.00	49,883,207.30	99.77	45,116,500.00	-4,766,707.30	195,659.72	0.9691
94988J6D4 202326800002478 Wells Fargo Bank NA 5.45000 09/21/2023 08/07/2026 1 45,000,000.00 45,000,000.00 44,719,914.33 99.38 44,698,950.00 -20,964.33 354,250.00 5.6871 594918BR4 202222000001480 Microsoft Corp 2.4000 06/02/2022 08/08/2026 1 7,030,000.00 7,030,000.00 6,903,586.41 98.20 6,530,588.80 -372,997.61 24,839.33 3.0760 06428CAA2 202326800002479 Bank of America NA 5.52600 09/21/2023 08/18/2026 1 10,000,000.00 10,000,000.00 9,954,260.87 99.54 9,951,500.00 -2,760.87 66,005.00 5.6981 06428CAA2 202326800002480 Bank of America NA 5.52600 09/21/2023 08/18/2026 1 25,000,000.00 25,000,000.00 24,890,872.40 99.56 24,878,750.00 -12,122.40 165,012.50 5.6901 06428CAA2 202326800002481 Bank of America NA 5.52600 09/21/2023 08/18/2026 1 20,107,000.00 20,107,000.00 20,018,231.21 99.56 20,009,481.05 -8,750.16 132,716.25 5.6920 037833CR9 202326900002487 Apple Inc 3.2000 09/22/2023 05/11/2027 1 16,877,000.00 15,888,046.58 94.14 15,843,790.06 -44,256.52 210,024.89 4.9929	45906M4C2	202316600002236		5.75000	06/06/2023	06/15/2026	1	150,000,000.00	150,000,000.00	150,000,000.00	100.00	149,290,500.00	-709,500.00	2,539,583.33	5.7500
594918BR4 202222000001480 Microsoft Corp 2.40000 06/02/2022 08/08/2026 1 7,030,000.00 7,030,000.00 6,903,586.41 98.20 6,530,588.80 -372,997.61 24,839.33 3.0760 06428CAA2 202326800002479 Bank of America NA 5.52600 09/21/2023 08/18/2026 1 10,000,000.00 10,000,000.00 9,954,260.87 99.54 9,951,500.00 -2,760.87 66,005.00 5.6981 06428CAA2 202326800002480 Bank of America NA 5.52600 09/21/2023 08/18/2026 1 25,000,000.00 24,890,872.40 99.56 24,878,750.00 -12,122.40 165,012.50 5.6901 06428CAA2 202326800002481 Bank of America NA 5.52600 09/21/2023 08/18/2026 1 20,107,000.00 20,107,000.00 20,018,231.21 99.56 24,878,750.00 -12,122.40 165,012.50 5.6920 037833CR9 202326900002487 Apple Inc 3.2000 09/22/2023 05/11/2027 1 16,877,000.00 15,888,046.58 94.14 15,843,790.06	94988J6D4	202326500002474	Wells Fargo Bank NA	5.45000	09/20/2023	08/07/2026	1	60,000,000.00	60,000,000.00	59,681,156.57	99.47	59,598,600.00	-82,556.57	472,333.33	5.6521
06428CAA2 202326800002479 Bank of America NA 5.52600 09/21/2023 08/18/2026 1 10,000,000.00 10,000,000.00 9,954,260.87 99.54 9,951,500.00 -2,760.87 66,005.00 5.6981 06428CAA2 202326800002480 Bank of America NA 5.52600 09/21/2023 08/18/2026 1 25,000,000.00 25,000,000.00 24,890,872.40 99.56 24,878,750.00 -12,122.40 165,012.50 5.6901 06428CAA2 202326800002481 Bank of America NA 5.52600 09/21/2023 08/18/2026 1 20,107,000.00 20,107,000.00 20,018,231.21 99.56 24,878,750.00 -8,750.16 132,716.25 5.6920 037833CR9 202326900002487 Apple Inc 3.2000 09/22/2023 05/11/2027 1 16,877,000.00 15,888,046.58 94.14 15,843,790.06 -44,256.52 210,024.89 4.9929	94988J6D4	202326800002478	Wells Fargo Bank NA	5.45000	09/21/2023	08/07/2026	1	45,000,000.00	45,000,000.00	44,719,914.33	99.38	44,698,950.00	-20,964.33	354,250.00	5.6871
06428CAA2 202326800002480 Bank of America NA 5.52600 09/21/2023 08/18/2026 1 25,000,000.00 24,890,872.40 99.56 24,878,750.00 -12,122.40 165,012.50 5.6901 06428CAA2 202326800002481 Bank of America NA 5.52600 09/21/2023 08/18/2026 1 20,107,000.00 20,107,000.00 20,018,231.21 99.56 20,009,481.05 -8,750.16 132,716.25 5.6920 037833CR9 202326900002487 Apple Inc 3.2000 09/22/2023 05/11/2027 1 16,877,000.00 15,888,046.58 94.14 15,843,790.06 -44,256.52 210,024.89 4.9929	594918BR4	202222000001480	Microsoft Corp	2.40000	06/02/2022	08/08/2026	1	7,030,000.00	7,030,000.00	6,903,586.41	98.20	6,530,588.80	-372,997.61	24,839.33	3.0760
06428CAA2 202326800002481 Bank of America NA 5.52600 09/21/2023 08/18/2026 1 20,107,000.00 20,107,000.00 20,018,231.21 99.56 20,009,481.05 -8,750.16 132,716.25 5.6920 037833CR9 202326900002487 Apple Inc 3.2000 09/22/2023 05/11/2027 1 16,877,000.00 15,888,046.58 94.14 15,843,790.06 -44,256.52 210,024.89 4.9929	06428CAA2	202326800002479	Bank of America NA	5.52600	09/21/2023	08/18/2026	1	10,000,000.00	10,000,000.00	9,954,260.87	99.54	9,951,500.00	-2,760.87	66,005.00	5.6981
037833CR9 202326900002487 Apple Inc 3.2000 09/22/2023 05/11/2027 1 16,877,000.00 15,888,046.58 94.14 15,843,790.06 -44,256.52 210,024.89 4.9929	06428CAA2	202326800002480	Bank of America NA	5.52600	09/21/2023	08/18/2026	1	25,000,000.00	25,000,000.00	24,890,872.40	99.56	24,878,750.00	-12,122.40	165,012.50	5.6901
	06428CAA2	202326800002481	Bank of America NA	5.52600	09/21/2023	08/18/2026	1	20,107,000.00	20,107,000.00	20,018,231.21	99.56	20,009,481.05	-8,750.16	132,716.25	5.6920
037833CR9 202305800001962 Apple Inc 3.2000 02/23/2023 05/11/2027 1 20,443,000.00 19,514,894.19 95.46 19,191,479.54 -323,414.65 254,401.78 4.5949	037833CR9	202326900002487	Apple Inc	3.20000	09/22/2023	05/11/2027	1	16,877,000.00	16,877,000.00	15,888,046.58	94.14	15,843,790.06	-44,256.52	210,024.89	4.9929
	037833CR9	202305800001962	Apple Inc	3.20000	02/23/2023	05/11/2027	1	20,443,000.00	20,443,000.00	19,514,894.19	95.46	19,191,479.54	-323,414.65	254,401.78	4.5949

Run At: 10/3/2023 11:51:42 AM Rendered At: 10/3/2023 11:52:48 AM



Accounting Period: 09/30/2023

KING

Lot Basis: LOCAL Accounting Basis: GAAP

Security ID	Lot Id	Issuer	Coupon Rate	Purchase Date	Maturity Date	FAS Level	Quantity	Original Face	Book Value	Book Price	Market Value	UnRealized G/L	Accrued Interest	Book Yield
29874QEX8	202306800001998	European Bank for Reconstruction & Development	4.37500	03/02/2023	03/09/2028	1	100,000,000.00	100,000,000.00	99,638,003.28	99.64	98,435,000.00	-1,203,003.28	267,422.22	4.4670
31393AVD6	202222000001326	Federal National Mortgage Association	5.00000	04/11/2003	03/25/2032	2	151,361.98	47,165,608.00	153,049.22	101.11	147,780.76	-5,268.46	630.67	4.6342
38384EMV4	202327200002497	Government National Mortgage Association	6.00000	09/26/2023	10/20/2032	2	18,761,661.00	18,761,661.00	18,884,709.55	100.66	18,761,661.00	-123,048.55	93,808.31	5.7086
31393BHP3	202222000001327	Federal National Mortgage Association	4.50000	05/30/2003	05/25/2033	2	347,687.50	50,000,000.00	350,580.61	100.83	333,373.21	-17,207.40	1,303.83	4.2558
31393BHU2	202222000001329	Federal National Mortgage Association	4.50000	05/30/2003	05/25/2033	2	341,734.50	45,000,000.00	344,578.40	100.83	327,767.81	-16,810.59	1,281.50	4.2558
31393BHY4	202222000001328	Federal National Mortgage Association	4.50000	05/30/2003	05/25/2033	2	328,933.02	35,677,000.00	331,686.58	100.84	312,552.16	-19,134.42	1,233.50	4.2558
38383XGH1	202320200002318	Government National Mortgage Association	5.00000	07/18/2023	04/20/2040	2	41,701,576.78	43,655,678.00	41,461,726.01	99.42	41,094,401.82	-367,324.19	173,756.57	5.0441
38383VBQ0	202326400002469	Government National Mortgage Association	4.25000	09/18/2023	12/20/2040	2	46,954,631.16	51,251,426.00	45,123,386.06	96.10	44,779,223.10	-344,162.96	166,297.65	4.9533
38384EZ24	202327200002499	Government National Mortgage Association	6.00000	09/20/2023	05/20/2042	2	19,698,000.00	19,698,000.00	19,664,923.21	99.83	19,698,000.00	33,076.79	98,490.00	5.9644
38383WPX8	202320500002322	Government National Mortgage Association	5.50000	07/19/2023	07/20/2042	2	34,224,903.24	35,972,060.00	34,659,035.53	101.27	33,856,643.28	-802,392.25	156,864.14	5.3028
38384ENJ0	202327200002498	Government National Mortgage Association	6.00000	09/26/2023	03/20/2046	2	81,668,302.00	81,668,302.00	81,489,696.22	99.78	81,668,302.00	178,605.78	408,341.51	5.9783
38383UV72	202326500002473	Government National Mortgage Association	4.50000	09/19/2023	06/20/2046	2	41,234,681.81	44,928,993.00	39,986,112.82	96.97	39,900,739.85	-85,372.97	154,630.06	5.0443
38383UY87	202321200002341	Government National Mortgage Association	5.50000	07/27/2023	12/20/2046	2	44,146,509.63	50,876,589.00	44,057,489.27	99.80	43,790,688.76	-266,800.51	202,338.17	5.4906
38384EMU6	202327200002496	Government National Mortgage Association	6.00000	09/22/2023	06/20/2047	2	62,054,000.00	62,054,000.00	62,054,000.00	100.00	62,054,000.00	0.00	310,270.00	5.9379
38383WSE7	202320600002329	Government National Mortgage Association	5.50000	07/20/2023	11/20/2047	2	44,031,554.01	47,144,724.00	43,857,461.73	99.60	42,853,709.94	-1,003,751.79	201,811.29	5.5113
38384CE47	202326300002465	Government National Mortgage Association	5.50000	09/15/2023	06/20/2051	2	40,742,748.70	40,842,484.00	40,191,141.16	98.65	39,852,519.64	-338,621.52	186,737.60	6.0629
Total For: Ko	CIP - 000006210		2.55735				9,370,664,275.13	9,568,972,514.81	9,328,480,653.30		9,184,246,070.76	-144,234,582.53	39,583,728.01	3.5424
Portfolio: CA	SH - CASH - 00000	6210												
BAC	202222100001493	Bank of America	0.00000	09/29/2023	10/02/2023	3	339,116.81	339,116.81	339,116.81	100.00	339,116.81	0.00	0.00	0.0000
KEY	202222100001492	Key Bank	0.00000	09/29/2023	10/02/2023	3	588,299.31	588,299.31	588,299.31	100.00	588,299.31	0.00	0.00	0.0000
USBANK	202222100001494	US BANK OF WASHINGTON	0.00000	09/29/2023	10/02/2023	3	12,207,874.05	12,207,874.05	12,207,874.05	100.00	12,207,874.05	0.00	0.00	0.0000
Total For: C	ASH - 000006210		0.00000				13,135,290.17	13,135,290.17	13,135,290.17		13,135,290.17	0.00	0.00	0.0000
		Grand Total:	2.55375				9,383,799,565.30	9,582,107,804.98	9,341,615,943.47		9,197,381,360.93	-144,234,582.53	39,583,728.01	3.5374

Run At: 10/3/2023 11:51:42 AM Rendered At: 10/3/2023 11:52:48 AM



Accounting Period: 09/30/2023

KING
Lot Basis: LOCAL Accounting Basis: GAAP

Security ID	Lot Id	Issuer	Coupon Rate	Purchase Date	Maturity Date	FAS Level	Quantity	Original Face	Book Value	Book Price	Market Value	UnRealized G/L	Accrued Interest	Book Yield
Account: KIN	NG - KING COUNT	Υ												
Portfolio: 000	0008921 - WTD RE	EV BOND RESERVE - 000008921												
912828V80	20222200000133	34 United States of America	2.25000	01/29/2018	01/31/2024	1	1,528,500.00	1,528,500.00	1,526,917.48	99.90	1,512,557.75	-14,359.73	5,794.18	2.5866
9128283V0	20222200000133	35 United States of America	2.50000	01/29/2018	01/31/2025	1	1,512,800.00	1,512,800.00	1,510,386.53	99.84	1,458,142.54	-52,243.99	6,371.85	2.6315
912828M56	20222200000133	38 United States of America	2.25000	01/29/2018	11/15/2025	1	1,536,800.00	1,536,800.00	1,524,519.41	99.20	1,452,030.11	-72,489.30	13,060.71	2.6698
912828U24	20222200000133	39 United States of America	2.00000	01/29/2018	11/15/2026	1	1,578,800.00	1,578,800.00	1,548,504.74	98.08	1,452,196.03	-96,308.71	11,926.80	2.6946
9128283F5	20222200000134	12 United States of America	2.25000	01/29/2018	11/15/2027	1	1,551,800.00	1,551,800.00	1,526,698.63	98.38	1,411,284.51	-115,414.12	13,188.19	2.6996
9128285M8	20222200000135	52 United States of America	3.12500	01/30/2019	11/15/2028	1	1,454,000.00	1,454,000.00	1,480,224.04	101.80	1,353,863.02	-126,361.02	17,162.53	2.7221
912828YS3	20222200000136	64 United States of America	1.75000	01/30/2020	11/15/2029	1	1,469,000.00	1,469,000.00	1,484,937.92	101.08	1,249,457.95	-235,479.97	9,710.17	1.5583
91282CAV3	20222200000139	90 United States of America	0.87500	01/14/2021	11/15/2030	1	1,531,400.00	1,531,400.00	1,507,083.42	98.41	1,191,383.26	-315,700.16	5,061.32	1.1112
91282CDJ7	20222200000143	37 United States of America	1.37500	01/28/2022	11/15/2031	1	1,552,000.00	1,552,000.00	1,505,207.51	96.99	1,216,504.16	-288,703.35	8,060.49	1.7815
91282CFV8	20230310000190	08 United States of America	4.12500	01/30/2023	11/15/2032	1	1,475,000.00	1,475,000.00	1,540,408.95	104.43	1,422,563.75	-117,845.20	22,981.74	3.5459
Total For: W	TD REV BOND RE	ESERVE - 000008921	2.25278				15,190,100.00	15,190,100.00	15,154,888.63		13,719,983.07	-1,434,905.55	113,317.98	2.4052
Portfolio: 114	4066030 - NORTH	SHORE POOL PLUS - 114066030												
912828V80	20222200000134	17 United States of America	2.25000	01/03/2019	01/31/2024	1	998,000.00	998,000.00	997,507.18	99.95	987,590.86	-9,916.32	3,783.18	2.4074
91282CDS7	20231880000228	31 United States of America	1.12500	07/06/2023	01/15/2025	1	1,650,000.00	1,650,000.00	1,565,876.43	94.90	1,564,282.50	-1,593.93	3,934.44	5.2994
912828M56	20222200000134	18 United States of America	2.25000	01/03/2019	11/15/2025	1	1,011,000.00	1,011,000.00	1,006,697.08	99.57	955,233.24	-51,463.84	8,592.13	2.4700
91282CDK4	20231880000228	32 United States of America	1.25000	07/06/2023	11/30/2026	1	1,850,000.00	1,850,000.00	1,669,335.02	90.23	1,659,949.50	-9,385.52	7,771.52	4.6192
9128283F5	20222200000134	19 United States of America	2.25000	01/03/2019	11/15/2027	1	1,021,000.00	1,021,000.00	1,009,439.99	98.87	928,548.45	-80,891.54	8,677.11	2.5594
9128285M8	20231880000228	33 United States of America	3.12500	07/06/2023	11/15/2028	1	1,700,000.00	1,700,000.00	1,605,527.58	94.44	1,582,921.00	-22,606.58	20,066.24	4.3500
912828YS3	20222200000136	55 United States of America	1.75000	01/30/2020	11/15/2029	1	979,000.00	979,000.00	989,621.71	101.08	832,688.45	-156,933.26	6,471.24	1.5583
91282CAV3	20231880000228	34 United States of America	0.87500	07/06/2023	11/15/2030	1	2,200,000.00	2,200,000.00	1,766,257.72	80.28	1,711,534.00	-54,723.72	7,271.06	4.1099
91282CDJ7	20222200000143	36 United States of America	1.37500	01/28/2022	11/15/2031	1	1,035,000.00	1,035,000.00	1,003,794.97	96.99	811,264.05	-192,530.92	5,375.39	1.7815
91282CFV8	20231880000228	37 United States of America	4.12500	07/06/2023	11/15/2032	1	1,650,000.00	1,650,000.00	1,656,408.86	100.39	1,591,342.50	-65,066.36	25,708.39	4.0713
91282CGM7	20231880000228	39 United States of America	3.50000	07/06/2023	02/15/2033	1	1,800,000.00	1,800,000.00	1,723,659.08	95.76	1,651,500.00	-72,159.08	8,046.20	4.0508
Total For: No	ORTHSHORE POO	OL PLUS - 114066030	2.21215		1		15,894,000.00	15,894,000.00	14,994,125.62		14,276,854.55	-717,271.07	105,696.90	3.6535
Portfolio: 370		ATER SUPPLY DEV - 370013030												
	0013030 - CWA W	ATER SUPPLY DEV - 370013030 71 United States of America	0.25000	05/17/2022	05/15/2024	1	1,000,000.00	1,000,000.00	985,347.22	98.53	968,090.00	-17,257.22	944.29	2.6833
91282CCC3	0013030 - CWA W 20222200000147		0.25000 3.00000		05/15/2024 07/15/2025	1	1,000,000.00	1,000,000.00 1,000,000.00	985,347.22 978,146.96	98.53 97.81	968,090.00 963,670.00	-17,257.22 -14,476.96	944.29 6,358.70	2.6833
91282CCC3 91282CEY3	0013030 - CWA W. 20222200000147 20222800000165	71 United States of America		10/06/2022		1 1								
91282CCC3 91282CEY3	20222200000147 202222800000147 202222800000147	71 United States of America 57 United States of America	3.00000	10/06/2022	07/15/2025 11/15/2026	1 1 1	1,000,000.00	1,000,000.00	978,146.96	97.81	963,670.00	-14,476.96	6,358.70	4.3042
91282CCC3 91282CEY3 912828U24	20222200000147 20222800000165 20222200000147 20222200000146	71 United States of America 57 United States of America 72 United States of America	3.00000 2.00000	10/06/2022 05/17/2022 05/17/2022	07/15/2025 11/15/2026 11/15/2027	1 1 1 1	1,000,000.00	1,000,000.00	978,146.96 972,313.20	97.81 97.23	963,670.00 919,810.00	-14,476.96 -52,503.20	6,358.70 7,554.35	4.3042 2.9509
91282CCC3 91282CEY3 912828U24 9128283F5	20222200000147 20222800000147 20222800000147 20222200000146 20222200000147	71 United States of America 72 United States of America 73 United States of America 74 United States of America 75 United States of America	3.00000 2.00000 2.25000	10/06/2022 05/17/2022 05/17/2022 05/17/2022	07/15/2025 11/15/2026 11/15/2027		1,000,000.00 1,000,000.00 1,100,000.00	1,000,000.00 1,000,000.00 1,100,000.00	978,146.96 972,313.20 1,070,046.61	97.81 97.23 97.28	963,670.00 919,810.00 1,000,395.00	-14,476.96 -52,503.20 -69,651.61	6,358.70 7,554.35 9,348.51	4.3042 2.9509 2.9687
91282CCC3 91282CEY3 912828U24 9128283F5 9128285M8	20222200000147 20222800000147 20222200000147 20222200000146 20222200000147 20222200000147	71 United States of America 72 United States of America 72 United States of America 69 United States of America 70 United States of America	3.00000 2.00000 2.25000 3.12500	10/06/2022 05/17/2022 05/17/2022 05/17/2022 10/06/2022	07/15/2025 11/15/2026 11/15/2027 11/15/2028		1,000,000.00 1,000,000.00 1,100,000.00 1,000,000.00	1,000,000.00 1,000,000.00 1,100,000.00 1,000,000.00	978,146.96 972,313.20 1,070,046.61 1,005,978.20	97.81 97.23 97.28 100.60	963,670.00 919,810.00 1,000,395.00 931,130.00	-14,476.96 -52,503.20 -69,651.61 -74,848.20	6,358.70 7,554.35 9,348.51 11,803.67	4.3042 2.9509 2.9687 2.9936
91282CCC3 91282CEY3 912828U24 9128283F5 9128285M8 9128286B1 9128286T2	20222200000147 202222800000147 20222200000147 20222200000147 20222200000147 202222800000165 20222800000165	71 United States of America 72 United States of America 72 United States of America 73 United States of America 74 United States of America 75 United States of America 76 United States of America	3.00000 2.00000 2.25000 3.12500 2.62500	10/06/2022 05/17/2022 05/17/2022 05/17/2022 10/06/2022 10/06/2022	07/15/2025 11/15/2026 11/15/2027 11/15/2028 02/15/2029	1	1,000,000.00 1,000,000.00 1,100,000.00 1,000,000.00 1,150,000.00	1,000,000.00 1,000,000.00 1,100,000.00 1,000,000.00 1,150,000.00	978,146.96 972,313.20 1,070,046.61 1,005,978.20 1,072,825.50	97.81 97.23 97.28 100.60 93.29	963,670.00 919,810.00 1,000,395.00 931,130.00 1,040,301.50	-14,476.96 -52,503.20 -69,651.61 -74,848.20 -32,524.00	6,358.70 7,554.35 9,348.51 11,803.67 3,855.47	4.3042 2.9509 2.9687 2.9936 4.0516
91282CCC3 91282CEY3 912828U24 9128283F5 9128285M8 9128286B1 9128286T2 91282CAV3	20222200000147 20222200000147 20222200000147 20222200000147 20222200000147 202222800000165 202222800000165 20222200000147	71 United States of America 72 United States of America 72 United States of America 73 United States of America 74 United States of America 75 United States of America 75 United States of America 75 United States of America	3.00000 2.00000 2.25000 3.12500 2.62500 2.37500	10/06/2022 05/17/2022 05/17/2022 05/17/2022 10/06/2022 10/06/2022 05/17/2022	07/15/2025 11/15/2026 11/15/2027 11/15/2028 02/15/2029 05/15/2029	1	1,000,000.00 1,000,000.00 1,100,000.00 1,000,000.00 1,150,000.00 1,025,000.00	1,000,000.00 1,000,000.00 1,100,000.00 1,000,000.00 1,150,000.00 1,025,000.00	978,146.96 972,313.20 1,070,046.61 1,005,978.20 1,072,825.50 941,675.18	97.81 97.23 97.28 100.60 93.29 91.87	963,670.00 919,810.00 1,000,395.00 931,130.00 1,040,301.50 910,886.75	-14,476.96 -52,503.20 -69,651.61 -74,848.20 -32,524.00 -30,788.43	6,358.70 7,554.35 9,348.51 11,803.67 3,855.47 9,195.06	4.3042 2.9509 2.9687 2.9936 4.0516 4.0356
91282CCC3 91282CEY3 912828U24 9128283F5 9128285M8 9128286B1 9128286T2 91282CAV3	2022220000147 20222200000147 20222200000147 20222200000147 20222200000147 20222200000165 20222800000165 20222200000147 20222800000165	71 United States of America 72 United States of America 72 United States of America 73 United States of America 74 United States of America 75 United States of America 75 United States of America 75 United States of America 76 United States of America 77 United States of America	3.00000 2.00000 2.25000 3.12500 2.62500 2.37500 0.87500	10/06/2022 05/17/2022 05/17/2022 05/17/2022 10/06/2022 10/06/2022 05/17/2022 07/06/2023	07/15/2025 11/15/2026 11/15/2027 11/15/2028 02/15/2029 05/15/2029 11/15/2030	1 1 1	1,000,000.00 1,000,000.00 1,100,000.00 1,000,000.00 1,150,000.00 1,025,000.00 1,200,000.00	1,000,000.00 1,000,000.00 1,100,000.00 1,000,000.00 1,150,000.00 1,025,000.00 1,200,000.00	978,146.96 972,313.20 1,070,046.61 1,005,978.20 1,072,825.50 941,675.18 1,044,502.62	97.81 97.23 97.28 100.60 93.29 91.87 87.04	963,670.00 919,810.00 1,000,395.00 931,130.00 1,040,301.50 910,886.75 933,564.00	-14,476.96 -52,503.20 -69,651.61 -74,848.20 -32,524.00 -30,788.43 -110,938.62	6,358.70 7,554.35 9,348.51 11,803.67 3,855.47 9,195.06 3,966.03	4.3042 2.9509 2.9687 2.9936 4.0516 4.0356 2.9436
91282CCC3 91282CEY3 912828U24 9128283F5 9128285M8 9128286B1 91282CAV3 91282CCS8 91282CFV8	20222200000147 20222200000147 20222200000147 20222200000147 20222200000147 202222800000165 202222800000165 20222200000147 20231880000228	71 United States of America 72 United States of America 73 United States of America 74 United States of America 75 United States of America 76 United States of America 77 United States of America 78 United States of America 79 United States of America	3.00000 2.00000 2.25000 3.12500 2.62500 2.37500 0.87500 1.25000	10/06/2022 05/17/2022 05/17/2022 05/17/2022 10/06/2022 10/06/2022 05/17/2022 07/06/2023	07/15/2025 11/15/2026 11/15/2027 11/15/2028 02/15/2029 05/15/2029 11/15/2030 08/15/2031	1 1 1 1	1,000,000.00 1,000,000.00 1,100,000.00 1,000,000.00 1,150,000.00 1,025,000.00 1,200,000.00 1,235,000.00	1,000,000.00 1,000,000.00 1,100,000.00 1,000,000.00 1,150,000.00 1,025,000.00 1,200,000.00 1,235,000.00	978,146.96 972,313.20 1,070,046.61 1,005,978.20 1,072,825.50 941,675.18 1,044,502.62 1,002,949.54	97.81 97.23 97.28 100.60 93.29 91.87 87.04 81.21	963,670.00 919,810.00 1,000,395.00 931,130.00 1,040,301.50 910,886.75 933,564.00 965,276.00	-14,476.96 -52,503.20 -69,651.61 -74,848.20 -32,524.00 -30,788.43 -110,938.62 -37,673.54	6,358.70 7,554.35 9,348.51 11,803.67 3,855.47 9,195.06 3,966.03 1,971.64	4.3042 2.9509 2.9687 2.9936 4.0516 4.0356 2.9436 4.0773
91282CCC3 91282CEY3 912828U24 9128283F5 9128285M8 9128286B1 91282CAV3 91282CCS8 91282CFV8 91282CFV8	2022220000147 20222200000147 20222200000147 20222200000146 20222200000147 20222200000165 20222800000165 20222800000147 20231880000228 20231880000228	71 United States of America 72 United States of America 72 United States of America 73 United States of America 74 United States of America 75 United States of America 75 United States of America 76 United States of America 77 United States of America 78 United States of America 79 United States of America	3.00000 2.00000 2.25000 3.12500 2.62500 2.37500 0.87500 1.25000 4.12500	10/06/2022 05/17/2022 05/17/2022 05/17/2022 10/06/2022 10/06/2022 05/17/2022 07/06/2023	07/15/2025 11/15/2026 11/15/2027 11/15/2028 02/15/2029 05/15/2029 11/15/2030 08/15/2031 11/15/2032	1 1 1 1 1 1	1,000,000.00 1,000,000.00 1,100,000.00 1,000,000.00 1,150,000.00 1,025,000.00 1,200,000.00 1,235,000.00 990,000.00	1,000,000.00 1,000,000.00 1,100,000.00 1,000,000.00 1,150,000.00 1,025,000.00 1,200,000.00 1,235,000.00 990,000.00	978,146.96 972,313.20 1,070,046.61 1,005,978.20 1,072,825.50 941,675.18 1,044,502.62 1,002,949.54 993,845.32	97.81 97.23 97.28 100.60 93.29 91.87 87.04 81.21	963,670.00 919,810.00 1,000,395.00 931,130.00 1,040,301.50 910,886.75 933,564.00 965,276.00 954,805.50	-14,476.96 -52,503.20 -69,651.61 -74,848.20 -32,524.00 -30,788.43 -110,938.62 -37,673.54 -39,039.82	6,358.70 7,554.35 9,348.51 11,803.67 3,855.47 9,195.06 3,966.03 1,971.64 15,425.03	4.3042 2.9509 2.9687 2.9936 4.0516 4.0356 2.9436 4.0773 4.0713
91282CCC3 91282CEY3 912828U24 9128283F5 9128285M8 9128286B1 91282CAV3 91282CCS8 91282CFV8 91282CGM7 Total For: Cl	2022220000147 20222200000147 20222200000147 20222200000146 20222200000147 202222800000165 202222800000165 20222200000147 20231880000228 20231880000228 20231880000228	71 United States of America 72 United States of America 72 United States of America 73 United States of America 74 United States of America 75 United States of America 75 United States of America 76 United States of America 77 United States of America 78 United States of America	3.00000 2.00000 2.25000 3.12500 2.62500 2.37500 0.87500 1.25000 4.125000 3.50000	10/06/2022 05/17/2022 05/17/2022 05/17/2022 10/06/2022 10/06/2022 05/17/2022 07/06/2023	07/15/2025 11/15/2026 11/15/2027 11/15/2028 02/15/2029 05/15/2029 11/15/2030 08/15/2031 11/15/2032	1 1 1 1 1 1	1,000,000.00 1,000,000.00 1,100,000.00 1,000,000.00 1,150,000.00 1,025,000.00 1,200,000.00 1,235,000.00 990,000.00 615,000.00	1,000,000.00 1,000,000.00 1,100,000.00 1,000,000.00 1,150,000.00 1,025,000.00 1,200,000.00 1,235,000.00 990,000.00 615,000.00	978,146.96 972,313.20 1,070,046.61 1,005,978.20 1,072,825.50 941,675.18 1,044,502.62 1,002,949.54 993,845.32 588,916.85	97.81 97.23 97.28 100.60 93.29 91.87 87.04 81.21	963,670.00 919,810.00 1,000,395.00 931,130.00 1,040,301.50 910,886.75 933,564.00 965,276.00 954,805.50 564,262.50	-14,476.96 -52,503.20 -69,651.61 -74,848.20 -32,524.00 -30,788.43 -110,938.62 -37,673.54 -39,039.82 -24,654.35	6,358.70 7,554.35 9,348.51 11,803.67 3,855.47 9,195.06 3,966.03 1,971.64 15,425.03 2,749.12	4.3042 2.9509 2.9687 2.9936 4.0516 4.0356 2.9436 4.0773 4.0713
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91282CCC3 91282CEY3 912828U24 9128283F5 9128285M8 9128286B1 91282CAV3 91282CCS8 91282CCS8 91282CFV8 91282CGM7 Total For: Cl Portfolio: 370 912828V80 912828V80	20222200000147 20222200000147 20222200000147 20222200000147 20222200000147 20222200000165 202222800000165 20222200000147 20231880000228 20231880000228 WA WATER SUPPL 20222200000133 20222200000134	71 United States of America 72 United States of America 72 United States of America 73 United States of America 76 United States of America 76 United States of America 77 United States of America 78 United States of America 79 United States of America 70 United States of America 70 United States of America 71 United States of America 72 United States of America 73 United States of America 74 United States of America	3.00000 2.00000 2.25000 3.12500 2.62500 2.37500 0.87500 1.25000 4.12500 3.50000 2.25756	10/06/2022 05/17/2022 05/17/2022 05/17/2022 10/06/2022 10/06/2022 05/17/2022 07/06/2023 07/06/2023 07/06/2023 01/29/2018	07/15/2025 11/15/2026 11/15/2027 11/15/2028 02/15/2029 05/15/2029 11/15/2030 08/15/2031 11/15/2032 02/15/2033 01/31/2024	1 1 1 1 1 1 1	1,000,000.00 1,000,000.00 1,100,000.00 1,100,000.00 1,150,000.00 1,025,000.00 1,235,000.00 990,000.00 615,000.00 11,315,000.00 509,500.00 508,000.00	1,000,000.00 1,000,000.00 1,100,000.00 1,100,000.00 1,150,000.00 1,025,000.00 1,200,000.00 1,235,000.00 990,000.00 615,000.00 11,315,000.00 509,500.00 508,000.00	978,146.96 972,313.20 1,070,046.61 1,005,978.20 1,072,825.50 941,675.18 1,044,502.62 1,002,949.54 993,845.32 588,916.85 10,656,547.20	97.81 97.23 97.28 100.60 93.29 91.87 87.04 81.21 100.39 95.76	963,670.00 919,810.00 1,000,395.00 931,130.00 1,040,301.50 910,886.75 933,564.00 965,276.00 954,805.50 564,262.50 10,152,191.25 504,185.92 502,701.56	-14,476.96 -52,503.20 -69,651.61 -74,848.20 -32,524.00 -30,788.43 -110,938.62 -37,673.54 -39,039.82 -24,654.35 -504,355.95	6,358.70 7,554.35 9,348.51 11,803.67 3,855.47 9,195.06 3,966.03 1,971.64 15,425.03 2,749.12 73,171.87	4.3042 2.9509 2.9687 2.9936 4.0516 4.0356 2.9436 4.0773 4.0713 4.0508 3.5334
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Accounting Period: 09/30/2023

KING

Lot Basis: LOCAL Accounting Basis: GAAP

Security ID Lot Id Issuer	Coupon Rate	Purchase Date	Maturity Date	FAS Level	Quantity	Original Face	Book Value	Book Price	Market Value	UnRealized G/L	Accrued Interest	Book Yield
91282CAV3 202222000001435 United States of America	0.87500	01/28/2022	11/15/2030	1	540,000.00	540,000.00	508,675.70	94.20	420,103.80	-88,571.90	1,784.71	1.7579
Total For: CWA REV BOND FUND - 370018010	2.42749				7,125,900.00	7,125,900.00	7,085,341.98		6,591,396.85	-493,945.13	53,257.32	2.6601
	Grand Total: 2.26697				49,525,000.00	49,525,000.00	47,890,903.43		44,740,425.72	-3,150,477.70	345,444.07	3.0848

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