

**Orange County Transportation Authority
Portfolio Listing
As of November 30, 2022**

ATTACHMENT B

LIQUID PORTFOLIO				
DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
<u>CASH EQUIVALENTS</u>				
BANK DEPOSITS	N/A	10,331,417.00	10,331,417.00	
REPURCHASE AGREEMENT	N/A	10,934,195.66	10,934,195.66	0.25%
MONEY MARKET DEMAND ACCOUNT	N/A	128,168,674.72	128,168,674.72	2.65%
FIDELITY TREASURY OBLIGATIONS FUND	N/A	173,050,915.13	173,050,915.13	3.58%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	30,888,034.60	30,888,034.60	3.62%
SUB-TOTAL		353,373,237.11	353,373,237.11	
<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>				
	N/A	21,259,868.88	21,259,868.88	2.01%
<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>				
	N/A	34,904,484.96	34,904,484.96	1.85%
LIQUID PORTFOLIO - TOTAL		\$ 409,537,590.95	\$ 409,537,590.95	

SHORT-TERM PORTFOLIO				
DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
<u>Money Market Funds</u>				
FIRST AMER-GVT OBLG Z	11/30/2022	896,599.12	896,599.12	3.63
FIRST AMER-GVT OBLG Z	11/30/2022	2,849,301.95	2,849,301.95	3.63
FIRST AMER-GVT OBLG Z	11/30/2022	2,863,339.62	2,863,339.62	3.63
FIRST AMER-GVT OBLG Z	11/30/2022	167,189.77	167,189.77	3.63
FIRST AMER-GVT OBLG Z	11/30/2022	349,305.41	349,305.41	3.63
FIRST AMER-GVT OBLG Z	11/30/2022	395,974.11	395,974.11	3.63
FIRST AMER-GVT OBLG Z	11/30/2022	621,485.35	621,485.35	3.63
FIRST AMER-GVT OBLG Z	11/30/2022	867,923.82	867,923.82	3.63
SUB-TOTAL		9,011,119.15	9,011,119.15	
<u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u>				
Credit Agricole Corporate And Investment Bank, New	8/16/2024	2,650,000.00	2,583,617.50	5.64
Credit Agricole Corporate And Investment Bank, New	8/16/2024	900,000.00	877,455.00	5.64
Credit Suisse AG, New York Branch	3/17/2023	2,160,000.00	2,131,207.20	5.12
Credit Suisse AG, New York Branch	3/17/2023	940,000.00	927,469.80	5.12
Nordea ABP - New York Branch	11/3/2025	3,525,000.00	3,584,607.75	4.91
Nordea ABP - New York Branch	11/3/2025	1,225,000.00	1,245,714.75	4.91
Toronto-Dominion Bank - New York Branch	10/27/2025	3,500,000.00	3,564,855.00	4.85
Toronto-Dominion Bank - New York Branch	10/27/2025	1,225,000.00	1,247,699.25	4.85
SUB-TOTAL		16,125,000.00	16,162,626.25	
<u>U.S. TREASURY OBLIGATIONS</u>				
UNITED STATES TREASURY	4/30/2025	697,839.84	678,265.00	4.24
UNITED STATES TREASURY	4/30/2025	1,743,779.30	1,695,662.50	4.24
UNITED STATES TREASURY	9/30/2025	2,513,183.59	2,426,650.00	4.11
UNITED STATES TREASURY	9/30/2025	7,002,734.38	6,794,620.00	4.11
UNITED STATES TREASURY	10/31/2025	8,032,812.50	7,760,320.00	4.10
UNITED STATES TREASURY	11/15/2025	6,818,164.06	6,643,980.00	4.09
UNITED STATES TREASURY	11/15/2025	7,750,937.50	7,593,120.00	4.09
UNITED STATES TREASURY	5/31/2023	7,787,187.50	7,884,720.00	1.65
UNITED STATES TREASURY	10/31/2023	8,007,187.50	7,778,720.00	4.74
UNITED STATES TREASURY	4/30/2024	3,103,259.38	2,854,091.20	4.64
UNITED STATES TREASURY	4/30/2024	1,352,433.98	1,243,843.80	4.64
UNITED STATES TREASURY	5/15/2025	9,793,359.38	9,504,687.50	4.27
UNITED STATES TREASURY	5/15/2025	7,114,933.59	6,938,421.88	4.27
UNITED STATES TREASURY	5/15/2025	4,842,382.81	4,757,400.00	4.22
UNITED STATES TREASURY	10/31/2024	3,611,739.65	3,301,758.70	4.39
UNITED STATES TREASURY	10/31/2024	1,570,096.29	1,435,341.30	4.39
UNITED STATES TREASURY	10/31/2024	7,758,691.41	7,105,650.00	4.39
UNITED STATES TREASURY	11/30/2024	1,519,250.78	1,385,230.75	4.37
UNITED STATES TREASURY	11/30/2024	2,577,022.66	2,349,691.75	4.37
UNITED STATES TREASURY	11/30/2024	4,402,568.36	4,018,587.50	4.37
UNITED STATES TREASURY	12/31/2024	948,283.98	864,035.90	4.31
UNITED STATES TREASURY	12/31/2024	6,095,705.27	5,568,758.85	4.31
UNITED STATES TREASURY	12/31/2024	1,252,682.23	1,142,867.19	4.36
UNITED STATES TREASURY	12/31/2024	6,738,417.97	6,171,685.00	4.31
UNITED STATES TREASURY	12/31/2024	5,909,964.84	5,412,093.00	4.31
UNITED STATES TREASURY	12/31/2024	1,244,203.13	1,138,125.00	4.36
UNITED STATES TREASURY	12/31/2024	2,896,906.25	2,658,572.00	4.31
UNITED STATES TREASURY	1/31/2025	8,313,750.00	7,523,120.00	4.28
UNITED STATES TREASURY	3/31/2025	1,989,687.50	1,837,580.00	4.19
UNITED STATES TREASURY	3/31/2025	4,433,906.25	4,134,555.00	4.19
UNITED STATES TREASURY	3/31/2025	7,862,500.00	7,350,320.00	4.19
UNITED STATES TREASURY	3/31/2025	10,137,753.91	9,864,804.69	4.25
UNITED STATES TREASURY	3/31/2025	2,587,376.95	2,618,551.50	4.19
UNITED STATES TREASURY	4/30/2025	7,440,527.34	6,846,675.00	4.20
UNITED STATES TREASURY	5/31/2025	7,357,324.22	6,805,050.00	4.19
UNITED STATES TREASURY	6/30/2025	6,811,054.69	6,345,360.00	4.10
UNITED STATES TREASURY	7/31/2025	7,729,375.00	7,224,400.00	4.12
UNITED STATES TREASURY	7/31/2025	6,979,687.50	6,772,875.00	4.12
UNITED STATES TREASURY	9/30/2025	7,049,375.00	7,197,840.00	4.03
UNITED STATES TREASURY	10/15/2023	49,904.30	48,023.50	4.80
UNITED STATES TREASURY	10/15/2023	1,855,350.00	1,786,181.25	4.82
UNITED STATES TREASURY	10/15/2023	2,070,298.83	1,992,648.44	4.82
UNITED STATES TREASURY	10/15/2023	3,142,863.28	3,024,984.38	4.82
UNITED STATES TREASURY	10/15/2023	3,142,248.05	3,024,984.38	4.82
UNITED STATES TREASURY	10/15/2023	5,685,972.66	5,473,781.25	4.82
UNITED STATES TREASURY	11/15/2023	2,872,130.08	2,749,603.50	4.78
UNITED STATES TREASURY	11/15/2023	540,400.78	517,347.00	4.78
UNITED STATES TREASURY	12/15/2023	658,504.69	629,244.00	4.77
UNITED STATES TREASURY	12/15/2023	2,418,842.77	2,311,995.00	4.77
UNITED STATES TREASURY	12/15/2023	1,336,964.06	1,277,556.00	4.77
UNITED STATES TREASURY	12/15/2023	7,978,437.50	7,627,200.00	4.77
UNITED STATES TREASURY	12/15/2023	6,600,433.99	6,359,178.00	4.77
UNITED STATES TREASURY	12/15/2023	9,877,343.75	9,534,375.00	4.76
UNITED STATES TREASURY	12/15/2023	9,840,435.94	9,514,932.00	4.77
UNITED STATES TREASURY	12/15/2023	4,923,437.50	4,767,187.50	4.76
UNITED STATES TREASURY	2/15/2024	1,533,322.66	1,458,795.80	4.66
UNITED STATES TREASURY	2/15/2024	1,030,512.30	980,424.45	4.66
UNITED STATES TREASURY	2/28/2026	6,025,181.84	6,147,272.25	4.05
UNITED STATES TREASURY	3/15/2024	3,111,103.12	2,950,240.80	4.64
UNITED STATES TREASURY	3/15/2024	2,547,714.26	2,415,982.45	4.64
UNITED STATES TREASURY	3/15/2024	2,744,306.64	2,600,372.50	4.64
UNITED STATES TREASURY	4/15/2024	8,013,437.50	7,550,960.00	4.64
UNITED STATES TREASURY	4/15/2024	2,091,551.17	1,972,688.30	4.64
UNITED STATES TREASURY	4/15/2024	910,675.39	858,921.70	4.64
UNITED STATES TREASURY	4/15/2024	9,864,843.75	9,438,700.00	4.64
UNITED STATES TREASURY	4/15/2024	21,702,656.25	20,752,187.50	4.69
UNITED STATES TREASURY	4/15/2024	4,544,199.61	4,346,521.35	4.64
UNITED STATES TREASURY	4/15/2024	1,564,073.05	1,495,100.78	4.69
UNITED STATES TREASURY	4/15/2024	4,925,781.25	4,716,406.25	4.69
UNITED STATES TREASURY	4/15/2024	3,600,851.56	3,492,319.00	4.64
UNITED STATES TREASURY	4/30/2023	5,243,377.72	5,147,285.65	0.13
UNITED STATES TREASURY	4/30/2023	1,049,675.23	1,030,438.50	0.13
UNITED STATES TREASURY	5/15/2024	3,988,281.25	3,756,720.00	4.61
UNITED STATES TREASURY	5/15/2024	15,818,797.12	14,881,307.10	4.61

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
UNITED STATES TREASURY	5/15/2024	2,361,089.00	2,221,160.70	4.61
UNITED STATES TREASURY	5/15/2024	11,705,610.37	11,011,885.50	4.61
UNITED STATES TREASURY	5/15/2024	4,144,488.28	3,897,597.00	4.61
UNITED STATES TREASURY	5/15/2024	306,787.50	300,537.60	4.61
UNITED STATES TREASURY	5/31/2023	905,804.69	899,806.00	0.13
UNITED STATES TREASURY	5/31/2023	393,828.13	391,220.00	0.13
UNITED STATES TREASURY	6/15/2024	10,975,937.50	10,298,750.00	4.58
UNITED STATES TREASURY	6/15/2024	942,489.84	884,756.25	4.58
UNITED STATES TREASURY	6/15/2024	403,924.22	379,181.25	4.58
UNITED STATES TREASURY	6/15/2024	4,470,820.31	4,213,125.00	4.58
UNITED STATES TREASURY	6/15/2024	1,987,031.25	1,872,500.00	4.58
UNITED STATES TREASURY	6/15/2024	5,973,750.00	5,617,500.00	4.58
UNITED STATES TREASURY	6/15/2024	1,991,250.00	1,872,500.00	4.58
UNITED STATES TREASURY	6/15/2024	7,485,058.59	7,021,875.00	4.58
UNITED STATES TREASURY	6/15/2024	11,647,898.44	10,954,125.00	4.58
UNITED STATES TREASURY	6/15/2024	4,181,132.81	3,928,968.75	4.64
UNITED STATES TREASURY	6/15/2024	4,572,867.19	4,306,750.00	4.58
UNITED STATES TREASURY	6/15/2024	274,870.31	262,150.00	4.58
UNITED STATES TREASURY	6/15/2024	3,995,436.33	3,807,357.81	4.64
UNITED STATES TREASURY	6/15/2024	9,962,285.15	9,822,421.88	4.64
UNITED STATES TREASURY	6/15/2024	3,600,351.56	3,554,781.25	4.64
UNITED STATES TREASURY	7/15/2024	99,812.50	93,594.00	4.51
UNITED STATES TREASURY	7/15/2024	1,197,750.00	1,123,128.00	4.51
UNITED STATES TREASURY	7/15/2024	2,744,843.75	2,573,835.00	4.51
UNITED STATES TREASURY	7/15/2024	7,502,050.78	7,019,550.00	4.51
UNITED STATES TREASURY	7/15/2024	5,506,015.63	5,147,670.00	4.51
UNITED STATES TREASURY	7/15/2024	1,544,818.95	1,446,027.30	4.51
UNITED STATES TREASURY	7/15/2024	9,996,875.00	9,359,400.00	4.51
UNITED STATES TREASURY	7/15/2024	2,402,625.00	2,246,256.00	4.51
UNITED STATES TREASURY	7/15/2024	674,920.90	631,759.50	4.51
UNITED STATES TREASURY	7/15/2024	1,597,062.50	1,497,504.00	4.51
UNITED STATES TREASURY	7/15/2024	748,623.05	701,955.00	4.51
UNITED STATES TREASURY	7/31/2023	334,424.22	324,909.80	0.13
UNITED STATES TREASURY	8/15/2024	3,095,035.16	2,891,959.00	4.50
UNITED STATES TREASURY	8/15/2024	1,497,246.09	1,399,335.00	4.50
UNITED STATES TREASURY	8/15/2024	998,164.06	932,890.00	4.50
UNITED STATES TREASURY	8/15/2024	6,143,273.44	5,737,273.50	4.50
UNITED STATES TREASURY	8/15/2024	2,497,265.63	2,332,225.00	4.50
UNITED STATES TREASURY	8/15/2024	7,914,375.00	7,463,120.00	4.50
UNITED STATES TREASURY	8/31/2023	5,014,007.81	4,854,602.25	4.79
UNITED STATES TREASURY	8/31/2023	4,358,904.30	4,221,813.30	4.79
UNITED STATES TREASURY	8/31/2023	2,216,032.42	2,144,719.80	4.79
UNITED STATES TREASURY	9/15/2024	7,484,472.66	6,980,550.00	4.44
UNITED STATES TREASURY	9/15/2024	2,988,164.06	2,792,220.00	4.44
UNITED STATES TREASURY	9/15/2024	1,245,068.36	1,163,425.00	4.44
UNITED STATES TREASURY	9/15/2024	745,927.73	698,055.00	4.44
UNITED STATES TREASURY	9/30/2023	824,258.79	794,904.00	4.77
UNITED STATES TREASURY	10/15/2024	1,248,974.61	1,165,962.50	4.40
UNITED STATES TREASURY	10/15/2024	3,059,865.23	2,868,267.75	4.40
UNITED STATES TREASURY	10/15/2024	1,243,847.66	1,165,962.50	4.40
UNITED STATES TREASURY	10/31/2023	5,529,406.88	5,315,698.80	4.78
UNITED STATES TREASURY	10/31/2023	7,530,830.08	7,254,795.00	4.78
UNITED STATES TREASURY	10/31/2023	6,786,817.19	6,524,511.00	4.78
UNITED STATES TREASURY	11/15/2024	4,987,500.00	4,661,550.00	4.39
UNITED STATES TREASURY	11/15/2024	8,004,375.00	7,458,480.00	4.39
UNITED STATES TREASURY	11/15/2024	3,359,311.52	3,146,546.25	4.39
UNITED STATES TREASURY	11/15/2024	1,269,073.24	1,188,695.25	4.39
UNITED STATES TREASURY	11/30/2023	688,517.58	661,509.90	4.78
UNITED STATES TREASURY	11/30/2023	619,152.34	594,400.20	4.78
UNITED STATES TREASURY	11/30/2023	3,429,921.88	3,297,962.40	4.78
UNITED STATES TREASURY	11/30/2023	1,994,375.00	1,917,420.00	4.78
UNITED STATES TREASURY	11/30/2023	7,376,296.88	7,094,454.00	4.78
UNITED STATES TREASURY	11/30/2023	14,939,062.50	14,380,650.00	4.78
UNITED STATES TREASURY	12/15/2024	8,000,000.00	7,483,440.00	4.34
UNITED STATES TREASURY	12/15/2024	2,004,531.25	1,870,860.00	4.34
UNITED STATES TREASURY	12/15/2024	1,750,683.59	1,637,002.50	4.34
UNITED STATES TREASURY	12/15/2024	3,597,328.13	3,367,548.00	4.34
UNITED STATES TREASURY	12/15/2024	1,249,072.27	1,169,287.50	4.34
UNITED STATES TREASURY	12/31/2023	10,001,171.87	9,584,800.00	4.72
UNITED STATES TREASURY	12/31/2023	500,058.59	479,240.00	4.72
UNITED STATES TREASURY	12/31/2023	1,000,117.19	958,480.00	4.72
UNITED STATES TREASURY	12/31/2023	2,874,829.11	2,755,630.00	4.72
UNITED STATES TREASURY	12/31/2023	1,240,581.25	1,188,515.20	4.72
UNITED STATES TREASURY	1/31/2024	2,693,803.52	2,594,391.40	4.67
UNITED STATES TREASURY	1/31/2024	10,187,925.00	9,814,649.68	4.67
UNITED STATES TREASURY	1/31/2024	10,188,918.75	9,815,607.02	4.67
UNITED STATES TREASURY	1/31/2024	10,653,993.75	10,263,642.14	4.67
UNITED STATES TREASURY	1/31/2024	4,377,189.89	4,213,253.34	4.67
UNITED STATES TREASURY	1/31/2024	1,089,859.38	1,053,074.00	4.67
UNITED STATES TREASURY	1/31/2024	4,981,746.09	4,834,567.00	4.67
UNITED STATES TREASURY	1/31/2024	340,337.11	330,282.30	4.67
UNITED STATES TREASURY	1/31/2024	286,307.03	277,628.60	4.67
UNITED STATES TREASURY	1/31/2024	128,344.53	124,454.20	4.67
UNITED STATES TREASURY	2/15/2025	3,467,187.50	3,294,095.00	4.32
UNITED STATES TREASURY	2/15/2025	1,334,222.50	1,266,814.82	4.32
UNITED STATES TREASURY	2/15/2025	1,882,187.50	1,788,223.00	4.32
UNITED STATES TREASURY	2/15/2025	831,754.69	804,700.35	4.32
UNITED STATES TREASURY	2/29/2024	2,586,661.33	2,492,279.30	4.64
UNITED STATES TREASURY	2/29/2024	619,346.10	596,607.40	4.64
UNITED STATES TREASURY	2/29/2024	3,619,498.23	3,507,474.15	4.64
UNITED STATES TREASURY	3/15/2025	460,122.66	444,610.60	4.25
UNITED STATES TREASURY	3/15/2025	607,309.38	586,507.60	4.25
UNITED STATES TREASURY	3/31/2027	6,686,992.19	6,846,465.00	3.91
UNITED STATES TREASURY	4/15/2025	1,662,830.08	1,613,896.00	4.26
UNITED STATES TREASURY	4/15/2025	2,069,851.18	2,008,939.20	4.26
UNITED STATES TREASURY	5/15/2025	9,813,236.72	9,448,360.20	4.22
UNITED STATES TREASURY	5/15/2025	2,056,966.80	1,980,484.50	4.22
UNITED STATES TREASURY	5/15/2025	1,210,803.52	1,168,968.90	4.22
UNITED STATES TREASURY	5/15/2025	435,288.87	420,249.15	4.22
UNITED STATES TREASURY	5/15/2025	7,349,303.71	7,095,931.05	4.22
UNITED STATES TREASURY	5/15/2025	7,227,910.16	7,004,152.50	4.22
UNITED STATES TREASURY	5/15/2025	1,246,191.41	1,207,612.50	4.22
UNITED STATES TREASURY	5/15/2025	3,536,669.53	3,434,449.95	4.22
UNITED STATES TREASURY	6/15/2025	3,421,960.94	3,323,875.80	4.17
UNITED STATES TREASURY	6/15/2025	846,878.91	823,701.00	4.17
UNITED STATES TREASURY	6/15/2025	5,494,318.75	5,344,365.90	4.17
UNITED STATES TREASURY	6/15/2025	393,518.75	382,778.70	4.17
UNITED STATES TREASURY	6/15/2025	3,545,423.83	3,440,163.00	4.17
UNITED STATES TREASURY	6/15/2025	1,248,388.67	1,211,325.00	4.17
UNITED STATES TREASURY	6/30/2027	4,753,792.97	4,577,706.00	3.87

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UNITED STATES TREASURY	6/30/2027	5,390,644.53	5,356,890.00	3.87
UNITED STATES TREASURY	6/30/2027	4,354,628.91	4,382,910.00	3.87
UNITED STATES TREASURY	7/15/2025	2,994,960.94	2,913,270.00	4.17
UNITED STATES TREASURY	7/15/2025	998,320.31	971,090.00	4.17
UNITED STATES TREASURY	7/31/2027	4,592,712.50	4,392,454.10	3.86
UNITED STATES TREASURY	7/31/2027	1,275,200.00	1,219,596.80	3.86
UNITED STATES TREASURY	8/15/2025	7,843,892.58	7,719,742.50	4.14
UNITED STATES TREASURY	8/15/2025	1,247,104.69	1,227,366.00	4.14
UNITED STATES TREASURY	8/15/2025	4,447,792.97	4,383,450.00	4.14
UNITED STATES TREASURY	8/15/2025	1,532,017.58	1,509,855.00	4.14
UNITED STATES TREASURY	9/15/2025	261,109.69	258,768.33	4.11
UNITED STATES TREASURY	10/15/2025	4,668,300.00	4,697,175.80	4.11
UNITED STATES TREASURY	11/15/2025	9,613,712.50	9,661,482.50	4.09
SUB-TOTAL		815,579,825.53	779,673,530.84	
FEDERAL AGENCY/GSE				
FEDERAL HOME LOAN BANKS	9/8/2023	4,135,800.00	3,928,000.00	4.77
FEDERAL HOME LOAN BANKS	9/8/2023	4,104,600.00	3,928,000.00	4.77
FEDERAL HOME LOAN BANKS	12/8/2023	6,686,160.00	6,335,875.00	4.81
FEDERAL HOME LOAN BANKS	3/8/2024	5,201,750.00	4,824,950.00	4.74
FEDERAL HOME LOAN BANKS	2/12/2026	2,897,970.00	2,572,996.00	4.42
FEDERAL HOME LOAN BANKS	2/12/2026	1,249,125.00	1,109,050.00	4.42
FEDERAL HOME LOAN BANKS	12/20/2024	1,648,927.50	1,535,193.00	4.59
FEDERAL HOME LOAN BANKS	12/20/2024	5,994,720.00	5,582,520.00	4.59
FEDERAL HOME LOAN BANKS	2/28/2025	4,095,000.00	3,883,288.50	4.65
FEDERAL HOME LOAN BANKS	2/28/2025	850,000.00	808,130.70	4.53
FEDERAL HOME LOAN BANKS	7/8/2024	4,720,823.80	4,613,973.10	4.60
FEDERAL HOME LOAN BANKS	7/8/2024	1,706,682.60	1,668,053.70	4.60
FEDERAL HOME LOAN BANKS	11/1/2024	1,820,000.00	1,821,055.60	5.24
FEDERAL HOME LOAN BANKS	11/1/2024	660,000.00	660,382.80	5.24
FEDERAL HOME LOAN BANKS	10/3/2024	3,675,988.80	3,680,036.80	4.50
FEDERAL HOME LOAN BANKS	10/3/2024	179,803.80	180,001.80	4.50
FEDERAL HOME LOAN BANKS	10/3/2024	739,193.40	740,007.40	4.50
FEDERAL HOME LOAN BANKS	10/3/2024	619,324.20	620,006.20	4.50
FEDERAL HOME LOAN BANKS	10/3/2024	229,749.30	230,002.30	4.50
FEDERAL HOME LOAN BANKS	10/3/2024	259,716.60	260,002.60	4.50
FEDERAL HOME LOAN BANKS	10/3/2024	69,923.70	70,000.70	4.50
FEDERAL HOME LOAN BANKS	10/3/2024	1,318,561.20	1,320,013.20	4.50
FEDERAL HOME LOAN BANKS	6/9/2023	3,977,720.00	3,949,040.00	4.61
FEDERAL HOME LOAN BANKS	6/9/2023	4,029,880.00	3,949,040.00	4.61
FEDERAL FARM CREDIT BANKS FUNDING CORP	7/17/2023	5,060,200.00	4,942,950.00	4.73
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/26/2023	6,967,450.00	6,883,100.00	4.76
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/1/2023	4,996,450.00	4,978,550.00	4.37
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	4,993,550.00	4,886,350.00	4.91
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	7,983,280.00	7,745,440.00	4.84
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/21/2023	5,000,600.00	4,964,750.00	4.60
FEDERAL FARM CREDIT BANKS FUNDING CORP	10/2/2023	4,994,600.00	4,809,750.00	4.88
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/25/2025	4,956,270.00	4,721,650.00	4.39
FEDERAL HOME LOAN MORTGAGE CORP	8/12/2025	4,095,490.00	3,706,076.10	4.41
FEDERAL HOME LOAN MORTGAGE CORP	9/30/2025	2,400,000.00	2,388,912.00	4.92
FEDERAL HOME LOAN MORTGAGE CORP	9/30/2025	860,000.00	856,026.80	4.92
FEDERAL HOME LOAN MORTGAGE CORP	12/30/2024	2,685,000.00	2,641,304.31	4.83
FEDERAL HOME LOAN MORTGAGE CORP	11/25/2024	1,570,000.00	1,445,546.10	4.68
FEDERAL HOME LOAN MORTGAGE CORP	11/25/2024	680,000.00	626,096.40	4.68
FEDERAL HOME LOAN MORTGAGE CORP	7/21/2025	4,785,000.00	4,693,697.42	4.83
FEDERAL HOME LOAN MORTGAGE CORP	8/28/2025	2,250,000.00	2,210,400.00	4.74
FEDERAL HOME LOAN MORTGAGE CORP	8/28/2025	810,000.00	795,744.00	4.74
FEDERAL HOME LOAN MORTGAGE CORP	8/28/2025	2,250,000.00	2,208,127.50	4.93
FEDERAL HOME LOAN MORTGAGE CORP	8/28/2025	810,000.00	794,925.90	4.93
FEDERAL HOME LOAN MORTGAGE CORP	2/28/2025	2,230,000.00	2,200,787.00	4.62
FEDERAL HOME LOAN MORTGAGE CORP	2/28/2025	800,000.00	789,520.00	4.62
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	6,111,548.70	6,002,066.90	4.72
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	758,366.00	739,639.60	4.75
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	3,203,098.50	3,124,004.10	4.75
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	5,000,300.00	4,866,050.00	4.75
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/25/2025	7,771,280.00	7,221,760.00	4.17
FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2023	1,797,948.00	1,719,882.00	4.90
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/27/2023	6,098,475.00	5,856,585.60	4.84
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	7,463,143.80	7,300,869.00	4.66
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	2,787,154.20	2,698,432.20	4.86
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	8,001,840.00	7,737,440.00	4.86
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	850,118.70	627,523.00	4.87
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	7,000,060.82	6,757,940.00	4.87
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	2,724,100.75	2,630,769.50	4.87
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	5,098,317.00	4,923,642.00	4.87
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	3,001,860.00	2,896,260.00	4.87
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,549,199.85	1,492,535.65	4.85
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	6,376,128.00	6,142,912.00	4.85
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,539,237.15	1,482,937.35	4.85
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,991,720.00	1,919,660.00	4.85
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	5,709,856.50	5,473,998.45	4.93
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	4,705,761.00	4,511,379.30	4.93
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	2,482,763.50	2,380,207.55	4.93
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	4,820,223.25	4,607,296.00	4.88
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	5,959,094.65	5,695,859.20	4.88
FH G12952	12/1/2022	55.73	53.66	6.33
FNR 2011-74 UY	3/25/2026	624,172.71	604,234.57	5.56
FNA 2013-M7 A2	12/25/2022	16,582.05	16,317.20	4.23
FNA 2013-M7 A2	12/25/2022	40,418.74	39,773.18	4.23
FNA 2016-M03 A2	2/25/2026	794,714.86	795,913.11	5.21
FNA 2016-M03 A2	2/25/2026	1,986,787.13	1,989,782.78	5.21
FNA 2016-M03 A2	2/25/2026	2,211,417.80	2,129,067.57	5.21
FHR 3778 L	12/15/2025	286,133.79	277,782.64	0.00
FHR 3806 L	2/15/2026	167,332.05	154,999.73	5.22
FHR 3806 L	2/15/2026	22,317.91	21,085.66	5.22

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
FHR 3806 L	2/15/2026	1,167,439.42	1,129,999.77	5.22
FHMS K-SMC A2	1/25/2023	1,175,160.15	1,174,430.40	4.45
FHMS K-SMC A2	1/25/2023	308,728.52	308,536.80	4.45
FHMS K-SMC A2	1/25/2023	2,030,198.44	2,030,371.20	4.45
FHMS K-SMC A2	1/25/2023	410,500.00	398,112.00	4.45
FHR 4285 BA	12/15/2023	182,150.24	174,694.56	5.34
FHMS K-040 A2	9/25/2024	883,125.00	874,719.00	4.88
FHMS K-040 A2	9/25/2024	2,453,125.00	2,429,775.00	4.88
FHMS K-040 A2	9/25/2024	1,446,975.00	1,399,550.40	4.88
FHMS K-041 A1	8/25/2024	352,924.69	334,944.60	4.74
FHMS K-045 A2	1/25/2025	1,219,241.70	1,190,303.84	4.76
FHMS K-045 A2	1/25/2025	3,522,253.79	3,438,655.56	4.76
FHMS K-046 A1	1/25/2025	237,438.06	224,359.14	4.61
FHMS K-046 A2	3/25/2025	694,777.34	676,557.00	4.72
FHMS K-046 A2	3/25/2025	1,985,078.12	1,933,020.00	4.72
FHMS K-PLB A	5/25/2025	2,156,328.13	1,909,300.00	4.67
FHMS K-PLB A	5/25/2025	2,640,039.06	2,386,625.00	4.67
FHMS K-047 A1	12/25/2024	0.01	0.01	0.33
FHMS K-049 A2	7/25/2025	1,207,725.59	1,175,877.50	4.65
FHMS K-049 A2	7/25/2025	3,499,939.45	3,407,645.00	4.65
FHMS K-050 A1	1/25/2025	1,717,009.51	1,594,519.79	4.81
FHMS K-051 A2	9/25/2025	521,185.55	507,050.25	4.62
FHMS K-051 A2	9/25/2025	1,489,101.56	1,448,715.00	4.62
FHMS K-051 A2	9/25/2025	4,031,093.75	3,863,240.00	4.62
FHMS K-051 A2	9/25/2025	4,348,857.42	3,814,949.50	4.62
FHMS K-051 A2	9/25/2025	330,046.88	289,743.00	4.62
FHMS K-051 A2	9/25/2025	1,337,686.53	1,173,459.15	4.62
FHMS K-052 A2	11/25/2025	985,992.19	865,035.00	4.59
FHMS K-052 A2	11/25/2025	233,962.70	225,870.25	4.59
FHMS K-053 A2	12/25/2025	889,628.91	861,273.00	4.54
FHMS K-053 A2	12/25/2025	2,471,191.41	2,392,425.00	4.54
FHMS K-S07 A2	9/25/2025	489,921.88	475,580.00	4.56
FHMS K-062 A2	12/25/2026	492,457.66	472,450.02	4.42
FHMS K-S08 A2	3/25/2027	894,503.91	883,264.00	4.44
FHMS K-726 A2	4/25/2024	2,680,537.57	2,612,557.46	5.02
FHMS K-726 A2	4/25/2024	978,499.58	953,684.22	5.02
FHMS K-066 A2	6/25/2027	521,185.55	498,324.75	4.37
FHMS K-BX1 A1	9/25/2024	605,436.49	587,859.71	4.79
FHMS K-BX1 A2	1/25/2026	744,257.81	720,592.50	4.61
FHMS K-727 A2	7/25/2024	1,173,977.34	1,056,933.53	4.95
FHMS K-727 A2	7/25/2024	2,711,328.62	2,441,013.14	4.95
FHMS K-728 A2	8/25/2024	1,197,240.50	1,161,122.08	4.90
FHMS K-728 A2	8/25/2024	3,420,687.15	3,317,491.67	4.90
FHMS K-P05 A	7/25/2023	46,509.20	45,323.82	7.01
FHMS K-J30 A1	1/27/2025	72,746.62	70,780.39	4.83
FHMS K-J30 A1	1/27/2025	167,762.60	163,228.25	4.83
FN AM8730	7/1/2025	1,715,976.37	1,529,406.58	5.36
FN AN0429	1/1/2025	955,697.66	851,726.59	5.31
FN AN0992	2/1/2026	958,135.93	925,403.54	6.16
FNR 0338C MP	5/25/2023	16,342.01	15,674.18	5.50
FNR 0338C MP	5/25/2023	17,988.06	17,211.54	5.50
FNR 0333J LB	5/25/2023	9,076.82	8,725.75	5.90
FNR 0364L HQ	7/25/2023	16,471.07	15,870.77	5.72
FHR 2756 KA	2/15/2024	70,729.00	67,381.91	6.15
FN BL5365	2/1/2027	303,655.38	303,535.45	4.40
FN BM6007	5/1/2023	106,823.77	102,437.79	4.47
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	2,097,921.00	2,005,248.00	4.88

SUB-TOTAL

309,195,611.69 **297,334,566.79**

MEDIUM TERM NOTES

ADOBE INC	2/1/2023	14,979.45	14,921.10	4.80
AMAZON.COM INC	6/3/2023	249,650.00	244,490.00	4.84
AMAZON.COM INC	5/12/2024	2,047,007.00	1,935,077.00	4.49
AMAZON.COM INC	5/12/2024	3,265,225.80	3,086,683.80	4.49
AMAZON.COM INC	5/12/2024	888,700.60	840,106.60	4.49
AMAZON.COM INC	4/13/2025	1,772,177.75	1,719,531.25	4.40
AMAZON.COM INC	4/13/2025	364,419.65	353,593.75	4.40
AMERICAN EXPRESS CO	7/30/2024	1,320,645.00	1,229,406.00	4.76
AMERICAN EXPRESS CO	7/30/2024	362,530.00	337,484.00	4.76
AMERICAN EXPRESS CO	7/30/2024	492,005.00	458,014.00	4.76
AMERICAN EXPRESS CO	7/30/2024	129,475.00	120,530.00	4.76
AMERICAN EXPRESS CO	3/4/2025	384,611.15	363,701.80	4.86
AMERICAN EXPRESS CO	3/4/2025	498,315.00	472,340.00	4.86
AMERICAN EXPRESS CO	3/4/2025	104,893.95	99,191.40	4.86
AMERICAN EXPRESS CO	3/4/2025	99,663.00	94,468.00	4.86
AMERICAN EXPRESS CO	5/3/2024	969,903.00	950,900.70	4.82
AMERICAN EXPRESS CO	5/3/2024	349,965.00	343,108.50	4.82
AMERICAN EXPRESS CO	8/1/2025	1,808,190.00	1,772,460.60	4.78
AMERICAN EXPRESS CO	8/1/2025	644,355.00	631,622.70	4.78
AMERICAN HONDA FINANCE CORP	1/12/2024	1,585,215.00	1,478,070.00	4.91
AMERICAN HONDA FINANCE CORP	8/9/2024	994,343.30	930,215.55	4.80
AMERICAN HONDA FINANCE CORP	8/9/2024	404,732.70	378,630.45	4.80
AMERICAN HONDA FINANCE CORP	8/9/2024	988,730.00	934,890.00	4.80
AMERICAN HONDA FINANCE CORP	1/13/2025	724,427.25	679,361.25	4.65
AMERICAN HONDA FINANCE CORP	1/13/2025	499,605.00	468,525.00	4.65
APPLE INC	5/3/2023	1,977,040.00	1,980,080.00	4.78
ASTRAZENECA FINANCE LLC	5/28/2024	1,339,879.40	1,261,543.00	4.81
ASTRAZENECA FINANCE LLC	5/28/2024	584,947.35	550,748.25	4.81
TRUIST FINANCIAL CORP	8/1/2024	1,659,632.00	1,537,536.00	4.96
TRUIST FINANCIAL CORP	8/1/2024	4,454,730.00	4,324,320.00	4.96
BMW US CAPITAL LLC	8/12/2024	619,944.20	578,342.20	4.92
BMW US CAPITAL LLC	8/12/2024	254,977.05	237,866.55	4.92
BMW US CAPITAL LLC	4/1/2025	874,177.50	846,221.25	4.75
BMW US CAPITAL LLC	4/1/2025	194,816.70	188,586.45	4.75
BAKER HUGHES HOLDINGS LLC	12/15/2023	380,000.00	365,879.20	4.93
BAKER HUGHES HOLDINGS LLC	12/15/2023	140,000.00	134,797.60	4.93
BANK OF AMERICA CORP	12/6/2025	1,500,000.00	1,377,705.00	5.42
BANK OF AMERICA CORP	12/6/2025	855,000.00	785,291.85	5.42
BANK OF AMERICA CORP	12/6/2025	575,000.00	528,120.25	5.42
BANK OF AMERICA CORP	2/4/2025	1,500,000.00	1,432,500.00	5.24
BANK OF AMERICA CORP	2/4/2025	3,845,000.00	3,671,975.00	5.24
BANK OF AMERICA CORP	2/4/2025	300,000.00	286,500.00	5.24
BANK OF NEW YORK MELLON CORP	4/24/2025	890,619.00	807,812.40	4.79
BANK OF NEW YORK MELLON CORP	4/24/2025	389,006.00	352,837.60	4.79
BANK OF NEW YORK MELLON CORP	10/25/2024	1,334,132.25	1,239,253.80	4.90
BANK OF NEW YORK MELLON CORP	10/25/2024	599,610.00	556,968.00	4.90
BANK OF NEW YORK MELLON CORP	10/25/2024	992,360.00	928,280.00	4.90
BANK OF NEW YORK MELLON CORP	1/26/2027	3,695,080.00	3,607,320.00	4.68
BANK OF NEW YORK MELLON CORP	4/25/2025	2,124,702.50	2,059,337.50	4.72
BANK OF NEW YORK MELLON CORP	4/25/2025	1,229,827.80	1,191,993.00	4.72
BANK OF NEW YORK MELLON CORP	4/25/2025	859,879.60	833,426.00	4.72
BRIGHTHOUSE FINANCIAL GLOBAL FUNDING	1/13/2025	1,627,913.60	1,502,224.30	5.73

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
BRIGHTHOUSE FINANCIAL GLOBAL FUNDING	1/13/2025	544,302.40	502,277.45	5.73
BURLINGTON NORTHERN SANTA FE LLC	4/1/2025	527,548.70	471,914.10	4.68
BURLINGTON NORTHERN SANTA FE LLC	4/1/2025	226,092.30	202,248.90	4.68
CAPITAL ONE FINANCIAL CORP	12/6/2024	470,000.00	448,431.70	5.31
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	384,784.40	375,694.55	4.76
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	339,809.60	331,782.20	4.76
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2024	1,448,057.00	1,363,797.50	4.70
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2024	5,193,032.00	4,890,860.00	4.70
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2024	624,162.50	587,843.75	4.70
CATERPILLAR FINANCIAL SERVICES CORP	9/13/2024	1,168,408.80	1,089,094.50	4.68
CATERPILLAR FINANCIAL SERVICES CORP	9/13/2024	474,354.00	442,153.75	4.68
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2024	334,946.40	321,630.15	4.68
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2024	1,844,704.80	1,771,366.05	4.68
CINTAS NO 2 CORP	5/1/2025	769,830.60	747,747.00	4.73
CINTAS NO 2 CORP	5/1/2025	264,941.70	257,341.50	4.73
CINTAS NO 2 CORP	5/1/2025	149,967.00	145,665.00	4.73
CITIGROUP INC	11/3/2025	160,000.00	146,688.80	5.53
CITIGROUP INC	11/3/2025	260,221.00	238,336.80	5.53
CITIGROUP INC	1/25/2026	395,000.00	366,737.75	5.26
CITIGROUP INC	1/25/2026	1,040,000.00	965,588.00	5.26
CITIGROUP GLOBAL MARKETS HOLDINGS INC	6/7/2024	1,400,000.00	1,313,830.00	5.01
CITIGROUP GLOBAL MARKETS HOLDINGS INC	6/7/2024	600,000.00	563,070.00	5.01
CNO GLOBAL FUNDING	1/6/2025	519,667.20	482,170.00	5.36
CNO GLOBAL FUNDING	1/6/2025	174,888.00	162,268.75	5.36
COLGATE-PALMOLIVE CO	8/15/2025	569,475.60	553,891.80	4.21
COLGATE-PALMOLIVE CO	8/15/2025	199,816.00	194,348.00	4.21
COMCAST CORP	10/15/2025	4,042,256.85	3,553,075.05	4.59
COMCAST CORP	11/7/2025	489,867.70	498,364.30	4.62
COMCAST CORP	11/7/2025	424,885.25	432,254.75	4.62
COMCAST CORP	11/7/2025	169,954.10	172,901.90	4.62
COMCAST CORP	11/7/2025	154,958.15	157,645.85	4.62
COMERICA INC	7/31/2023	742,007.00	693,483.00	5.13
PNC BANK NA	4/10/2025	4,562,820.00	4,376,970.00	5.12
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH)	1/12/2024	4,332,008.85	4,121,327.85	4.97
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH)	1/10/2025	1,520,333.50	1,419,576.75	4.86
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH)	1/10/2025	523,393.50	488,706.75	4.86
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH)	8/22/2024	1,329,388.20	1,307,416.60	4.91
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH)	8/22/2024	354,836.70	348,972.10	4.91
JOHN DEERE CAPITAL CORP	7/5/2023	119,901.60	117,211.20	4.69
JOHN DEERE CAPITAL CORP	1/17/2024	554,605.95	529,780.80	4.62
JOHN DEERE CAPITAL CORP	1/17/2024	3,512,504.35	3,355,278.40	4.62
JOHN DEERE CAPITAL CORP	1/17/2024	239,829.60	229,094.40	4.62
JOHN DEERE CAPITAL CORP	9/10/2024	404,736.75	377,755.65	4.61
JOHN DEERE CAPITAL CORP	9/10/2024	129,915.50	121,254.90	4.61
JOHN DEERE CAPITAL CORP	1/10/2025	809,619.30	757,147.50	4.52
JOHN DEERE CAPITAL CORP	1/10/2025	774,635.75	724,431.25	4.52
JOHN DEERE CAPITAL CORP	1/10/2025	204,903.65	191,623.75	4.52
JOHN DEERE CAPITAL CORP	3/7/2025	194,916.15	185,076.45	4.51
JOHN DEERE CAPITAL CORP	3/7/2025	64,972.05	61,692.15	4.51
JOHN DEERE CAPITAL CORP	6/6/2025	469,891.90	458,541.40	4.43
JOHN DEERE CAPITAL CORP	6/6/2025	169,960.90	165,855.40	4.43
JOHN DEERE CAPITAL CORP	10/11/2024	569,635.20	569,059.50	4.64
JOHN DEERE CAPITAL CORP	10/11/2024	204,868.80	204,661.75	4.64
ENTERGY LOUISIANA LLC	11/17/2023	633,303.84	606,635.55	5.10
ENTERGY LOUISIANA LLC	11/17/2023	271,951.04	260,671.20	5.10
ENTERGY LOUISIANA LLC	10/1/2024	858,710.00	799,000.20	5.04
ENTERGY LOUISIANA LLC	10/1/2024	344,482.50	320,529.15	5.04
EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	8/12/2024	1,784,839.35	1,654,213.05	5.37
EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	8/12/2024	719,935.20	667,245.60	5.37
F&G GLOBAL FUNDING	9/20/2024	804,830.95	734,723.50	6.08
F&G GLOBAL FUNDING	9/20/2024	2,479,479.20	2,263,496.00	6.08
F&G GLOBAL FUNDING	9/20/2024	324,931.75	296,627.50	6.08
F&G GLOBAL FUNDING	9/20/2024	844,900.00	775,795.00	6.08
GA GLOBAL FUNDING TRUST	4/8/2024	2,886,990.00	2,801,730.00	6.16
GA GLOBAL FUNDING TRUST	9/13/2024	1,107,546.90	1,010,277.60	6.19
GA GLOBAL FUNDING TRUST	9/13/2024	444,016.55	405,021.20	6.19
GOLDMAN SACHS GROUP INC	3/3/2024	308,599.20	276,774.40	4.95
GOLDMAN SACHS GROUP INC	3/3/2024	132,256.80	118,617.60	4.95
GOLDMAN SACHS GROUP INC	12/6/2023	725,000.00	698,863.75	4.89
GOLDMAN SACHS GROUP INC	12/6/2023	265,000.00	255,446.75	4.89
GOLDMAN SACHS GROUP INC	1/24/2025	1,250,000.00	1,191,512.50	5.35
GOLDMAN SACHS GROUP INC	1/24/2025	1,000,000.00	953,210.00	5.35
GOLDMAN SACHS GROUP INC	1/24/2025	325,000.00	309,793.25	5.35
GOLDMAN SACHS GROUP INC	11/1/2024	1,194,330.80	1,209,316.10	5.03
GOLDMAN SACHS GROUP INC	11/1/2024	429,759.20	435,151.40	5.03
HSBC USA INC	5/24/2024	2,634,894.60	2,586,700.45	5.05
HSBC USA INC	5/24/2024	909,963.60	893,319.70	5.05
HOME DEPOT INC	2/15/2024	6,008,140.80	5,806,029.40	4.54
HOME DEPOT INC	4/15/2025	274,518.75	264,305.25	4.44
HOME DEPOT INC	4/15/2025	94,833.75	91,305.45	4.44
HOME DEPOT INC	9/15/2025	374,865.00	371,853.75	4.32
HOME DEPOT INC	9/15/2025	1,049,622.00	1,041,190.50	4.32
HOME DEPOT INC	9/15/2025	1,699,388.00	1,685,737.00	4.32
HOME DEPOT INC	9/15/2025	129,953.20	128,909.30	4.32
HOME DEPOT INC	9/15/2025	379,863.20	376,811.80	4.32
HONEYWELL INTERNATIONAL INC	11/1/2024	1,554,735.65	1,562,355.15	4.59
HONEYWELL INTERNATIONAL INC	11/1/2024	539,908.20	542,554.20	4.59
HORMEL FOODS CORP	6/3/2024	3,344,397.90	3,145,671.45	4.79
HORMEL FOODS CORP	6/3/2024	579,732.00	564,246.00	4.79
HORMEL FOODS CORP	6/3/2024	304,359.30	296,229.15	4.79
HORMEL FOODS CORP	6/3/2024	289,866.00	282,123.00	4.79
INTERCONTINENTAL EXCHANGE INC	5/23/2025	854,059.50	833,112.00	4.76
INTERCONTINENTAL EXCHANGE INC	5/23/2025	2,497,250.00	2,436,000.00	4.76
INTERCONTINENTAL EXCHANGE INC	5/23/2025	309,659.00	302,064.00	4.76
INTERNATIONAL BUSINESS MACHINES CORP	2/12/2024	720,041.50	645,659.70	4.86
INTERNATIONAL BUSINESS MACHINES CORP	2/12/2024	307,804.00	276,007.20	4.86
INTERNATIONAL BUSINESS MACHINES CORP	7/27/2025	2,000,000.00	1,969,580.00	4.61
INTERNATIONAL BUSINESS MACHINES CORP	7/27/2025	600,000.00	590,874.00	4.61
JACKSON NATIONAL LIFE GLOBAL FUNDING	1/12/2025	499,915.00	463,220.00	5.48
JACKSON NATIONAL LIFE GLOBAL FUNDING	1/12/2025	1,659,717.80	1,537,890.40	5.48
JACKSON NATIONAL LIFE GLOBAL FUNDING	1/12/2025	169,971.10	157,494.80	5.48
KEYBANK NA	3/7/2023	260,045.00	248,902.50	4.99
KEYBANK NA	8/8/2025	969,728.40	949,077.10	5.02
KEYBANK NA	8/8/2025	349,902.00	342,450.50	5.02
LOCKHEED MARTIN CORP	10/15/2025	583,332.75	591,704.10	4.51
LOCKHEED MARTIN CORP	10/15/2025	199,430.00	202,292.00	4.51
MASSMUTUAL GLOBAL FUNDING II	6/9/2023	3,521,432.45	3,439,146.30	5.07
MASSMUTUAL GLOBAL FUNDING II	6/9/2023	1,502,565.00	1,467,630.00	5.07
MASSMUTUAL GLOBAL FUNDING II	8/26/2025	889,083.30	873,597.30	4.87
MASSMUTUAL GLOBAL FUNDING II	8/26/2025	319,670.40	314,102.40	4.87
TEXAS INSTRUMENTS INC	11/18/2024	129,941.50	130,132.60	4.64
MET TOWER GLOBAL FUNDING	6/13/2025	1,448,579.00	1,401,352.50	5.13
MET TOWER GLOBAL FUNDING	6/13/2025	524,485.50	507,386.25	5.13
METROPOLITAN LIFE GLOBAL FUNDING I	9/27/2024	1,089,869.20	1,006,702.20	5.14
METROPOLITAN LIFE GLOBAL FUNDING I	9/27/2024	1,629,804.40	1,505,435.40	5.14

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
METROPOLITAN LIFE GLOBAL FUNDING I	9/27/2024	439,947.20	406,375.20	5.14
METROPOLITAN LIFE GLOBAL FUNDING I	9/27/2024	1,978,300.00	1,847,160.00	5.14
METROPOLITAN LIFE GLOBAL FUNDING I	3/21/2025	579,483.80	556,173.60	4.70
MONONGAHELA POWER CO	4/15/2024	160,784.00	156,912.00	5.57
MONONGAHELA POWER CO	4/15/2024	110,743.60	107,877.00	5.57
MORGAN STANLEY	2/25/2023	738,979.60	693,241.65	4.79
MORGAN STANLEY	2/25/2023	324,300.40	304,228.35	4.79
NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH)	6/9/2025	1,610,000.00	1,564,823.40	4.69
NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH)	6/9/2025	670,000.00	651,199.80	4.69
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/8/2024	564,610.15	535,501.35	4.92
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/8/2024	244,830.95	232,208.55	4.92
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/7/2025	499,985.00	469,165.00	4.88
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/7/2025	1,184,964.45	1,111,921.05	4.88
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/7/2025	169,994.90	159,516.10	4.88
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/7/2025	399,988.00	375,332.00	4.88
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	6/15/2025	344,906.85	332,614.50	4.97
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	6/15/2025	889,759.70	858,049.00	4.97
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	6/15/2025	1,499,595.00	1,446,150.00	4.97
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	6/15/2025	109,970.30	106,051.00	4.97
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	6/15/2025	319,913.60	308,512.00	4.97
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	10/30/2025	329,557.80	334,834.50	4.90
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	10/30/2025	114,845.90	116,684.75	4.90
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	10/30/2025	314,577.90	319,614.75	4.90
NESTLE HOLDINGS INC	9/14/2024	2,210,000.00	2,052,272.30	4.82
NESTLE HOLDINGS INC	9/14/2024	910,000.00	845,053.30	4.82
NESTLE HOLDINGS INC	9/12/2025	809,732.70	801,956.70	4.38
NESTLE HOLDINGS INC	9/12/2025	224,925.75	222,765.75	4.38
NEW YORK LIFE GLOBAL FUNDING	8/27/2024	1,547,845.50	1,441,438.00	4.84
NEW YORK LIFE GLOBAL FUNDING	8/27/2024	624,131.25	581,225.00	4.84
NEW YORK LIFE GLOBAL FUNDING	10/29/2024	1,542,991.50	1,429,897.50	5.03
NEW YORK LIFE GLOBAL FUNDING	10/29/2024	619,194.00	573,810.00	5.03
NEW YORK LIFE GLOBAL FUNDING	1/14/2025	5,948,568.60	5,547,558.90	4.88
NEW YORK LIFE GLOBAL FUNDING	6/6/2024	5,135,836.60	5,004,561.00	4.97
NEXTERA ENERGY CAPITAL HOLDINGS INC	9/1/2024	200,962.00	197,410.00	5.03
NEXTERA ENERGY CAPITAL HOLDINGS INC	9/1/2024	837,120.90	824,186.75	5.03
NEXTERA ENERGY CAPITAL HOLDINGS INC	9/1/2024	412,070.50	404,690.50	5.03
NEXTERA ENERGY CAPITAL HOLDINGS INC	9/1/2024	201,002.00	197,410.00	5.03
NEXTERA ENERGY CAPITAL HOLDINGS INC	9/1/2024	3,188,077.20	3,138,819.00	5.03
NEXTERA ENERGY CAPITAL HOLDINGS INC	9/1/2024	300,762.00	296,115.00	5.03
NIKE INC	3/27/2025	44,938.80	43,091.10	4.34
TEXAS INSTRUMENTS INC	11/18/2024	379,829.00	380,387.60	4.64
NORTHWESTERN MUTUAL GLOBAL FUNDING	7/1/2025	5,003,298.30	4,891,086.20	4.95
OKLAHOMA GAS AND ELECTRIC CO	5/26/2023	430,000.00	420,802.30	5.04
OKLAHOMA GAS AND ELECTRIC CO	5/26/2023	190,000.00	185,935.90	5.04
PACCAR FINANCIAL CORP	2/7/2023	2,274,886.25	2,263,647.75	4.58
PACCAR FINANCIAL CORP	8/11/2023	314,587.35	304,661.70	5.20
PACCAR FINANCIAL CORP	8/11/2023	134,823.15	130,569.30	5.20
PACCAR FINANCIAL CORP	2/2/2024	1,618,120.80	1,538,676.00	4.81
PACCAR FINANCIAL CORP	8/9/2024	764,586.90	712,084.95	4.81
PACCAR FINANCIAL CORP	8/9/2024	684,630.10	637,618.55	4.81
PACCAR FINANCIAL CORP	8/9/2024	344,813.70	321,136.35	4.81
PACCAR FINANCIAL CORP	8/9/2024	274,851.50	255,978.25	4.81
PACCAR FINANCIAL CORP	11/8/2024	1,544,907.30	1,435,305.00	4.78
PACCAR FINANCIAL CORP	4/7/2025	1,499,610.00	1,443,645.00	4.55
PACCAR FINANCIAL CORP	4/7/2025	854,777.70	822,877.65	4.55
PACCAR FINANCIAL CORP	4/7/2025	4,823,745.50	4,643,724.75	4.55
PACCAR FINANCIAL CORP	4/7/2025	1,889,508.60	1,818,992.70	4.55
PACCAR FINANCIAL CORP	4/7/2025	474,876.50	457,154.25	4.55
PACCAR FINANCIAL CORP	4/7/2025	619,838.80	596,706.60	4.55
PACCAR FINANCIAL CORP	10/3/2025	1,264,063.90	1,274,614.00	4.66
PACCAR FINANCIAL CORP	10/3/2025	454,663.30	458,458.00	4.66
PACIFIC LIFE GLOBAL FUNDING II	9/23/2023	2,022,468.75	1,953,132.75	5.00
PAYPAL HOLDINGS INC	10/1/2024	1,759,687.00	1,628,549.00	4.82
PRICOA GLOBAL FUNDING I	12/6/2024	1,218,743.40	1,129,671.20	5.06
PRICOA GLOBAL FUNDING I	12/6/2024	2,897,013.00	2,685,284.00	5.06
PRICOA GLOBAL FUNDING I	12/6/2024	449,536.50	416,682.00	5.06
PRICOA GLOBAL FUNDING I	8/28/2025	354,783.45	349,114.10	4.85
PRICOA GLOBAL FUNDING I	8/28/2025	149,908.50	147,513.00	4.85
PRINCIPAL LIFE GLOBAL FUNDING II	8/23/2024	799,504.00	740,168.00	5.33
PRINCIPAL LIFE GLOBAL FUNDING II	8/23/2024	324,798.50	300,693.25	5.33
PRINCIPAL LIFE GLOBAL FUNDING II	1/10/2025	922,003.00	855,347.50	5.19
ROCHE HOLDINGS INC	3/10/2025	4,640,000.00	4,411,619.20	4.43
ROCHE HOLDINGS INC	3/10/2025	1,580,000.00	1,502,232.40	4.43
ROCKWELL AUTOMATION INC	8/15/2023	314,848.80	305,061.75	4.94
ROYAL BANK OF CANADA	11/1/2024	4,205,160.00	3,808,920.00	4.89
ROYAL BANK OF CANADA	4/14/2025	2,524,065.75	2,444,654.50	4.81
SALESFORCE INC	7/15/2024	349,821.50	328,317.50	4.63
SALESFORCE INC	7/15/2024	564,711.85	529,998.25	4.63
SALESFORCE INC	7/15/2024	149,923.50	140,707.50	4.63
CHARLES SCHWAB CORP	3/18/2024	889,555.00	845,268.60	4.78
CHARLES SCHWAB CORP	3/18/2024	1,229,385.00	1,168,180.20	4.78
CHARLES SCHWAB CORP	3/18/2024	2,333,832.50	2,217,642.90	4.78
CHARLES SCHWAB CORP	3/18/2024	389,805.00	370,398.60	4.78
CHARLES SCHWAB CORP	3/18/2024	524,737.50	498,613.50	4.78
CHARLES SCHWAB CORP	3/18/2024	2,006,720.00	1,899,480.00	4.78
SECURITY BENEFIT GLOBAL FUNDING	5/17/2024	3,128,810.60	2,920,603.00	6.10
SOUTHERN CALIFORNIA EDISON CO	4/1/2024	4,014,000.00	3,794,120.00	5.13
SOUTHERN CALIFORNIA GAS CO	9/15/2024	919,545.78	897,868.12	4.94
SOUTHERN CALIFORNIA GAS CO	9/15/2024	2,785,336.95	2,719,784.10	4.94
STATE STREET CORP	3/30/2026	386,433.75	356,531.25	5.17

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
STATE STREET CORP	3/30/2026	128,811.25	118,843.75	5.17
STATE STREET CORP	3/30/2026	1,020,130.00	950,750.00	5.17
STATE STREET CORP	3/30/2026	510,065.00	475,375.00	5.17
STATE STREET CORP	2/6/2026	745,000.00	693,498.15	4.86
STATE STREET CORP	2/6/2026	855,000.00	795,893.85	4.86
STATE STREET CORP	2/6/2026	1,625,000.00	1,512,663.75	4.86
STATE STREET CORP	2/6/2026	255,000.00	237,371.85	4.86
STATE STREET CORP	2/6/2026	285,000.00	265,297.95	4.86
TARGET CORP	7/1/2024	743,848.00	688,828.00	4.55
TARGET CORP	7/1/2024	425,056.00	393,616.00	4.55
TARGET CORP	7/1/2024	318,792.00	295,212.00	4.55
NORTHERN TRUST CORP	5/10/2027	2,442,500.00	2,448,075.00	4.52
NATIONAL SECURITIES CLEARING CORP	11/21/2024	3,254,251.35	3,260,305.65	4.96
TORONTO-DOMINION BANK	6/12/2024	3,171,900.00	2,901,270.00	4.90
TOYOTA MOTOR CREDIT CORP	1/11/2024	1,249,925.00	1,191,187.50	4.84
TOYOTA MOTOR CREDIT CORP	1/11/2024	649,961.00	619,417.50	4.84
TOYOTA MOTOR CREDIT CORP	1/11/2024	249,985.00	238,237.50	4.84
TOYOTA MOTOR CREDIT CORP	4/6/2023	1,798,542.00	1,773,810.00	4.62
TOYOTA MOTOR CREDIT CORP	6/18/2024	3,086,322.90	2,890,231.50	4.88
TOYOTA MOTOR CREDIT CORP	1/13/2025	973,693.50	915,310.50	4.51
USAA CAPITAL CORP	5/1/2025	1,415,356.60	1,374,176.60	4.80
USAA CAPITAL CORP	5/1/2025	488,397.70	474,187.70	4.80
UNILEVER CAPITAL CORP	8/12/2024	485,000.00	453,363.45	4.66
UNILEVER CAPITAL CORP	8/12/2024	220,000.00	205,649.40	4.66
US BANCORP	2/5/2024	2,107,940.00	1,968,100.00	4.78
US BANCORP	7/30/2024	2,662,075.00	2,412,725.00	4.60
UNITEDHEALTH GROUP INC	5/15/2024	963,996.40	909,280.90	4.69
UNITEDHEALTH GROUP INC	5/15/2024	1,188,762.40	1,121,289.40	4.69
UNITEDHEALTH GROUP INC	5/15/2024	419,563.20	395,749.20	4.69
UNITEDHEALTH GROUP INC	5/15/2024	514,464.40	485,263.90	4.69
UNITEDHEALTH GROUP INC	5/15/2024	1,988,520.00	1,884,520.00	4.69
UNITEDHEALTH GROUP INC	10/15/2025	404,963.55	411,439.50	4.55
UNITEDHEALTH GROUP INC	10/15/2025	134,987.85	137,146.50	4.55
WALMART INC	6/26/2023	3,083,010.00	2,977,170.00	4.76
WALMART INC	6/26/2023	2,056,460.00	1,984,780.00	4.76
WALMART INC	9/9/2025	1,374,037.50	1,357,881.25	4.38
WALMART INC	9/9/2025	854,401.50	844,355.25	4.38
WALMART INC	9/9/2025	1,274,107.50	1,259,126.25	4.38
WALMART INC	9/9/2025	474,667.50	469,086.25	4.38
WALMART INC	9/9/2025	329,769.00	325,891.50	4.38
WELLS FARGO & CO	8/15/2026	1,000,000.00	979,740.00	5.35
WELLS FARGO & CO	8/15/2026	360,000.00	352,706.40	5.35
WISCONSIN PUBLIC SERVICE CORP	11/10/2025	504,888.90	511,615.50	4.85
WISCONSIN PUBLIC SERVICE CORP	11/10/2025	179,960.40	182,358.00	4.85
	SUB-TOTAL	321,566,717.86	306,635,934.87	
<u>MORTGAGE AND ASSET-BACK SECURITIES</u>				
ALLYA 2022-1 A3	11/16/2026	1,944,623.45	1,893,340.80	4.84
ALLYA 2022-1 A3	11/16/2026	714,861.58	696,009.60	4.84
ALLYA 2022-2 A3	5/15/2027	1,124,986.05	1,120,128.75	5.00
ALLYA 2022-2 A3	5/15/2027	899,988.84	896,103.00	5.00
ALLYA 2022-2 A3	5/15/2027	349,995.66	348,484.50	5.00
ACAR 221 B	9/14/2026	1,549,965.28	1,491,255.00	4.81
ACAR 221 B	9/14/2026	499,988.80	481,050.00	4.81
AMXCA 2022-2 A	5/17/2027	2,749,391.70	2,657,875.00	4.89
AMXCA 2022-2 A	5/17/2027	4,409,024.51	4,262,265.00	4.89
AMXCA 2022-2 A	5/17/2027	949,789.86	918,175.00	4.89
AMXCA 2022-2 A	5/17/2027	3,124,898.44	3,044,475.00	4.89
AMXCA 2022-3 A	8/16/2027	1,089,755.86	1,094,670.00	4.86
AMCAR 2021-3 A3	8/18/2026	949,883.82	899,099.00	5.90
BMWLT 2021-1 A3	1/25/2024	257,914.77	255,227.65	5.06
BMWLT 2021-1 A3	1/25/2024	113,289.66	112,109.34	5.06
BMWLT 2022-1 A3	3/25/2025	1,589,762.30	1,530,613.50	6.76
BMWOT 2022-A A3	8/25/2026	1,004,947.74	972,960.60	5.04
BMWOT 2022-A A3	8/25/2026	1,699,911.60	1,645,804.00	5.04
BMWOT 2022-A A3	8/25/2026	344,982.06	334,001.40	5.04
BMWLT 2021-2 A3	12/26/2024	1,299,865.84	1,264,250.00	6.47
CAPITAL ONE MULTI TR A B S SER 2021 3 CL A 11/16/2	11/16/2026	2,149,703.73	1,993,007.00	5.01
CAPITAL ONE MULTI TR A B S SER 2021 3 CL A 11/16/2	11/16/2026	624,913.88	579,362.50	5.01
COMET 2022-1 A	3/17/2025	2,999,773.80	2,866,410.00	4.90
COMET 2022-1 A	3/17/2025	949,928.37	907,696.50	4.90
COMET 2022-1 A	3/17/2025	3,450,123.12	3,349,877.82	4.90
COMET 2022-2 A	5/15/2025	799,872.16	773,384.00	4.98
COMET 2022-2 A	5/15/2025	3,799,392.76	3,673,574.00	4.98
COMET 2022-2 A	5/15/2025	404,935.28	391,525.65	4.98
COMET 2022-2 A	5/15/2025	249,960.05	241,682.50	4.98
COMET-223-A	10/15/2025	1,649,741.12	1,657,078.50	4.84
COPAR 2022-1 A3	4/15/2027	1,089,761.84	1,050,792.70	4.93
COPAR 2022-1 A3	4/15/2027	379,916.97	366,331.40	4.93
COPAR 2021-1 A3	9/15/2026	879,983.37	824,313.60	4.99
COPAR 2021-1 A3	9/15/2026	359,993.20	337,219.20	4.99
CARMX 2021-2 A3	2/17/2026	914,802.82	877,356.90	5.14
CARMX 2021-2 A3	2/17/2026	399,913.80	383,544.00	5.14
CARMX 2020-3 B	3/16/2026	737,328.52	684,068.40	4.47
CARMX 2020-3 B	3/16/2026	121,012.50	112,449.60	4.47
CARMX 2020-2 A4	5/15/2025	1,492,593.75	1,404,223.50	5.43
CARMX 2019-4 B	7/15/2025	1,758,871.25	1,635,554.56	4.62
CARMX 2020-1 A3	12/16/2024	372,209.58	367,342.43	4.99
CARMX 2020-1 A3	12/16/2024	88,448.90	86,011.89	4.99
CARMX 2020-1 A4	6/16/2025	4,262,480.39	3,942,829.89	5.11
CARMX 2020-4 A3	8/15/2025	239,381.43	231,719.56	5.15
CARMX 2020-4 A3	8/15/2025	105,182.75	101,816.17	5.15
CARMX 2021-1 A3	12/15/2025	357,965.20	345,783.96	4.60
CARMX 2021-1 A3	12/15/2025	153,413.66	148,193.12	4.60
CARMX 2021-3 A3	6/15/2026	1,759,710.48	1,662,830.40	5.13

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
CARMX 2021-3 A3	6/15/2026	2,899,522.95	2,739,891.00	5.13
CARMX 2021-3 A3	6/15/2026	764,874.16	722,764.35	5.13
CARMX 2021-3 A3	6/15/2026	1,249,794.38	1,180,987.50	5.13
CARMX 2022-2 A3	2/16/2027	1,434,781.74	1,394,906.10	5.05
CARMX 2022-2 A3	2/16/2027	494,924.71	481,169.70	5.05
CARMX 2022-3 A3	8/15/2025	1,879,955.63	1,832,041.20	5.19
CARMX 2022-3 A3	8/15/2025	649,984.66	633,418.50	5.19
CARMX 2022-4 A3	8/16/2027	2,194,485.27	2,206,150.60	5.19
CARMX 2022-4 A3	8/16/2027	3,299,226.15	3,316,764.00	5.19
CARMX 2022-4 A3	8/16/2027	759,821.78	763,860.80	5.19
CARMX 2022-4 A3	8/16/2027	1,199,718.60	1,206,096.00	5.19
CRVNA 2021-P1 A3	12/10/2025	1,968,372.36	1,911,037.40	6.04
DCENT 2021-1 A	9/16/2024	944,797.68	875,958.30	4.89
DCENT 2021-1 A	9/16/2024	389,916.50	361,506.60	4.89
DCENT 2022-2 A	5/17/2027	1,709,860.98	1,651,637.70	4.84
DCENT 2022-2 A	5/17/2027	714,941.87	690,597.05	4.84
DCENT 2022-2 A	5/17/2027	249,979.67	241,467.50	4.84
DCENT 2022-3 A	7/15/2027	2,249,720.78	2,159,370.00	5.26
DCENT 2022-3 A	7/15/2027	779,903.20	748,581.60	5.26
DRIVE 2021-3 A3	10/15/2025	1,399,791.68	1,386,980.00	4.43
DRIVE 2021-3 B	5/15/2026	1,249,989.13	1,205,912.50	5.60
DRIVE 2021-2 A3	3/17/2025	30,065.04	30,043.78	2.23
EART 2021-3 A3	2/18/2025	79,701.57	79,550.16	5.12
FORDO 2022-A A3	6/15/2026	769,908.52	733,309.50	4.61
FORDF 2019-2 B	4/15/2024	1,831,369.92	1,645,755.30	6.18
FORDF 2019-4 A	9/15/2024	4,357,395.70	4,019,811.30	5.41
FORDF 2019-4 A	9/15/2024	1,359,083.75	1,330,434.00	5.41
FORDF 2020-1 A1	9/15/2025	1,007,617.19	963,360.00	5.50
FORDF 2020-1 A1	9/15/2025	180,935.16	173,404.80	5.50
FORDF 2020-1 A1	9/15/2025	1,005,625.00	963,360.00	5.50
FORDO 2021-A A3	8/15/2025	489,519.34	474,614.32	4.45
FORDO 2021-A A3	8/15/2025	212,125.05	205,666.21	4.45
FORDO 2021-A A3	8/15/2025	929,583.80	901,767.21	4.45
FORDO 2022-B	9/15/2026	654,964.56	641,349.80	4.93
FORDO 2022-B	9/15/2026	189,989.72	186,040.40	4.93
GMCAR 2021-4 A3	9/16/2026	719,981.64	675,885.60	4.91
GMCAR 2021-4 A3	9/16/2026	1,074,972.59	1,009,134.75	4.91
GMCAR 2022-2 A3	2/16/2027	299,992.35	281,619.00	4.91
GMCAR 2022-2 A3	2/16/2027	899,811.90	869,490.00	4.93
GMCAR 2020-3 A3	4/16/2025	309,935.21	299,491.00	4.93
GMCAR 2020-3 A3	4/16/2025	318,359.17	311,308.70	4.32
GMCAR 2020-4 A3	4/16/2025	136,439.64	133,418.02	4.32
GMCAR 2020-4 A3	8/18/2025	191,163.16	185,280.52	5.07
GMCAR 2020-4 A3	8/18/2025	84,241.39	81,649.04	5.07
GMALT 2021-1 A3	2/20/2024	337,300.87	334,414.09	5.52
GMALT 2021-1 A3	2/20/2024	147,429.52	146,167.75	5.52
GMALT 2021-1 A3	2/20/2024	100,522.57	99,659.83	5.52
GMALT 2022-1 A3	3/20/2025	3,329,971.36	3,202,860.60	7.04
GMCAR 2022-4 A3	8/16/2027	1,399,770.54	1,394,904.00	5.03
GMCAR 2022-4 A3	8/16/2027	499,918.05	498,180.00	5.03
GMCAR 2022-3 A3	4/16/2027	1,149,992.07	1,118,593.50	4.98
GMCAR 2022-3 A3	4/16/2027	399,997.24	389,076.00	4.98
GMCAR 2022-1 A3	11/16/2026	804,930.05	764,766.10	4.47
GMCAR 2022-1 A3	11/16/2026	1,049,908.75	997,521.00	4.47
GMCAR 2022-1 A3	11/16/2026	274,976.10	261,255.50	4.47
GALC 212 A3	7/15/2025	2,299,705.37	2,137,712.00	6.12
GALC 212 A3	7/15/2025	899,864.71	836,496.00	6.12
GALC 221 A3	5/15/2025	2,699,534.79	2,693,034.00	5.57
GALC 221 A3	5/15/2025	999,827.70	997,420.00	5.57
HDMOT 2020-A A3	10/15/2024	63,981.18	63,780.11	3.87
HDMOT 2020-A A3	10/15/2024	27,795.10	27,707.75	3.87
HDMOT 2022-A A3	2/16/2027	1,894,684.48	1,828,618.15	5.06
HDMOT 2022-A A3	2/16/2027	639,893.44	617,580.80	5.06
HAROT 2020-1 A3	4/22/2024	812,807.23	805,674.26	4.40
HAROT 2022-1 A3	5/15/2026	1,084,836.82	1,027,896.45	5.07
HAROT 2021-3 A3	11/18/2025	5,399,921.16	5,119,686.00	5.22
HAROT 2021-4 A3	1/21/2026	959,797.63	907,564.80	4.94
HAROT 2021-4 A3	1/21/2026	1,509,681.69	1,427,523.80	4.94
HAROT 2021-4 A3	1/21/2026	354,925.17	335,609.90	4.94
HAROT 2022-2 A3	7/20/2026	1,614,903.75	1,575,561.70	5.01
HART 2019-B C	6/15/2026	1,557,011.72	1,449,180.00	5.25
HALST 2021-A A3	1/16/2024	153,558.61	152,278.51	5.75
HALST 2021-A A3	1/16/2024	66,764.61	66,208.05	5.75
HALST 2022-A A3	1/15/2025	1,919,957.57	1,840,800.00	6.39
HART 2022-A A3	10/15/2026	2,014,922.42	1,916,607.55	5.13
HALST 2022-C A3	10/15/2025	499,984.30	492,920.00	5.48
HART 2022-B A3	11/16/2026	1,149,999.54	1,112,613.50	5.42
HART 2022-B A3	11/16/2026	399,999.84	386,996.00	5.42
HART 2022-C A3	6/15/2027	1,624,992.20	1,636,862.50	5.14
HART 2022-C A3	6/15/2027	3,349,983.92	3,374,455.00	5.14
HART 2022-C A3	6/15/2027	579,997.22	584,234.00	5.14
HART 2022-C A3	6/15/2027	1,249,984.00	1,259,125.00	5.14
HART 2021-A A3	9/15/2025	600,695.41	579,083.24	5.26
HART 2021-A A3	9/15/2025	1,747,477.56	1,684,605.79	5.26
HART 2021-A A3	9/15/2025	263,114.52	253,648.03	5.26
HALST 21C A3	8/15/2024	1,209,890.49	1,169,912.70	5.98
HALST 21C A3	8/15/2024	499,954.75	483,435.00	5.98
HART 2021-B A3	1/15/2026	3,614,202.17	3,438,841.05	5.45
HART 2021-C A3	5/15/2026	679,848.22	638,907.60	5.31
HART 2021-C A3	5/15/2026	274,938.62	258,381.75	5.31
JDOT 2019-B A3	12/15/2023	3,320.59	3,317.94	4.68

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
JDOT 2022 A3	9/15/2026	1,994,558.71	1,902,831.00	5.19
JDOT 2020 A3	8/15/2024	529,147.33	523,702.65	4.31
JDOT 2022-C A3	3/15/2027	2,899,774.96	2,905,336.00	5.06
JDOT 2022-C A3	3/15/2027	999,922.40	1,001,840.00	5.06
KCOT 221 A2	4/15/2025	619,343.99	606,024.23	6.79
KCOT 221 A2	4/15/2025	215,832.00	211,190.26	6.79
KCOT 221 A3	10/15/2026	1,849,735.45	1,748,842.00	5.77
KCOT 221 A3	10/15/2026	649,907.05	614,458.00	5.77
KCOT 222 A3	12/15/2026	1,764,676.48	1,722,781.20	5.34
KCOT 222 A3	12/15/2026	609,888.19	595,408.80	5.34
KCOT 2021-1 A3	8/15/2025	639,869.06	605,049.60	5.98
KCOT 2021-1 A3	8/15/2025	274,943.73	259,982.25	5.98
KCOT 212 A3	11/17/2025	1,064,959.85	995,338.35	5.89
KCOT 212 A3	11/17/2025	464,982.47	434,584.35	5.89
MCCT 211 A	11/21/2025	4,741,015.63	4,661,700.00	5.37
MBART 2022-1 A3	8/16/2027	999,802.20	1,000,650.00	5.24
MBALT 2020-B A3	11/15/2023	53,297.14	53,080.25	4.83
MBALT 2020-B A3	11/15/2023	23,687.62	23,591.22	4.83
MBALT 2021-B A3	11/15/2024	1,989,849.76	1,922,399.70	6.32
MBART 2020-1 A3	2/18/2025	165,851.33	162,857.17	4.16
MBART 2020-1 A3	2/18/2025	72,440.81	71,133.02	4.16
MMAF 22B A2	9/9/2025	2,499,677.00	2,500,925.00	5.56
MMAF 22B A2	9/9/2025	899,883.72	900,333.00	5.56
MMAF 20B A3	8/14/2025	3,469,950.38	3,330,748.90	5.45
MMAF 20B A3	8/14/2025	1,229,246.88	1,190,238.80	5.45
MMAF 2020-A A2	4/9/2024	424,055.88	418,577.84	5.01
MBART 2022-1 A3	8/16/2027	2,894,427.37	2,896,881.75	5.24
NAROT 2020-B A3	7/15/2024	208,346.24	206,241.35	3.95
NAROT 2020-B A3	7/15/2024	91,151.48	90,230.59	3.95
NAROT 2019-C A3	7/15/2024	95,362.09	94,969.45	3.85
NAROT 2019-C A3	7/15/2024	447,293.63	445,451.93	3.85
NAROT 2019-C A3	7/15/2024	40,869.47	40,701.19	3.85
NAROT 2022-B A3	5/17/2027	1,224,746.55	1,210,006.00	5.04
NAROT 2022-B A3	5/17/2027	279,942.07	276,572.80	5.04
PFSFC 20E A	10/15/2025	302,156.25	287,211.00	6.09
PFSFC 20E A	10/15/2025	1,007,421.87	957,370.00	6.09
PACIFICORP	4/1/2024	2,196,837.00	2,142,810.00	4.75
PACIFICORP	4/1/2024	1,147,911.60	1,123,128.00	4.75
SDART 2021-4 A3	8/15/2025	419,752.89	416,983.06	4.37
SDART 2021-4 B	6/15/2026	249,972.17	243,252.50	4.82
SRT 2022-A A3	7/21/2025	2,199,830.38	2,073,346.00	6.25
SDART 2021-3 B	12/15/2025	1,368,256.91	1,354,462.40	4.31
SDART 2022-6 A3	11/16/2026	1,499,959.80	1,476,690.00	5.62
SDART 2022-6 A3	11/16/2026	499,986.60	492,230.00	5.62
TAOT 2022-C A3	4/15/2027	644,892.22	627,926.85	5.00
TAOT 2022-C A3	4/15/2027	209,964.91	204,441.30	5.00
TAOT 2022-C A3	4/15/2027	247,509.38	248,250.15	5.00
TAOT 2022-C A3	4/15/2027	1,922,765.63	1,927,589.40	5.00
TAOT 2020-D A3	1/15/2025	889,963.33	872,032.84	4.70
TAOT 2020-D A3	1/15/2025	232,984.89	228,070.13	4.70
TAOT 2022-B A3	9/15/2026	1,039,975.66	1,001,156.00	5.09
TAOT 2022-B A3	9/15/2026	359,981.58	346,554.00	5.09
TAOT 2021-D A3	4/15/2026	899,960.83	844,803.00	5.33
TAOT 2021-D A3	4/15/2026	364,992.23	342,614.55	5.33
TLOT 2022-A A3	2/20/2025	1,217,382.81	1,202,362.50	5.60
TLOT 21B A3	10/21/2024	559,992.44	541,094.40	5.98
TLOT 21B A3	10/21/2024	239,996.76	231,897.60	5.98
TAOT 2022-D A3	9/15/2027	3,499,654.55	3,530,835.00	5.01
TAOT 2022-D A3	9/15/2027	1,299,871.69	1,311,453.00	5.01
TAOT 2021-A A3	5/15/2025	2,729,235.16	2,654,291.73	4.51
UART 211 A3	6/16/2025	179,718.11	178,060.87	3.55
VZOT 2020-B A	2/20/2025	364,645.04	358,018.05	3.44
VZOT 2020-B A	2/20/2025	156,276.45	153,436.31	3.44
VZOT 2019-C A1A	4/22/2024	73,564.29	73,370.59	4.48
VZOT 2019-C A1A	4/22/2024	31,791.60	31,707.89	4.48
VZOT 2020-A A1A	7/22/2024	147,928.51	147,260.85	3.99
VZOT 2020-A A1A	7/22/2024	63,397.93	63,111.79	3.99
VWALT 2022-A A3	7/21/2025	549,956.22	535,133.50	5.52
VWALT 2022-A A3	7/21/2025	189,984.88	184,864.30	5.52
VALET 2021-1 A3	6/22/2026	1,139,955.31	1,077,938.40	5.23
VALET 2021-1 A3	6/22/2026	239,990.59	226,934.40	5.23
WLAKE 2021-3 A3	6/16/2025	2,849,950.41	2,756,577.00	5.35
WLAKE 2021-3 A3	6/16/2025	999,982.60	967,220.00	5.35
WLAKE 223 A3	7/15/2026	3,499,748.70	3,480,785.00	6.08
WLAKE 223 A3	7/15/2026	1,299,906.66	1,292,863.00	6.08
WOLS 2021-A A3	8/15/2024	2,099,750.94	2,024,988.00	6.14
WOLS 2021-A A3	8/15/2024	899,893.26	867,852.00	6.14
WOART 2021-D A3	10/15/2026	1,069,854.27	1,006,420.60	5.11
WOART 2021-D A3	10/15/2026	434,940.75	409,152.30	5.11
WOART 2020-B A3	5/15/2025	335,698.78	329,269.10	4.29
WOART 2020-B A3	5/15/2025	143,870.90	141,115.33	4.29
SUB-TOTAL		241,689,214.56	233,956,300.77	

Municipal Debt

ALABAMA FED AID HWY FIN AUTH SPL OBLIG REV	9/1/2027	1,349,172.30	1,290,973.95	4.94
ANAHEIM CALIF HSG & PUB IMPT AUTH REV	10/1/2023	2,215,000.00	2,179,958.70	4.58
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	2,590,000.00	2,568,762.00	4.65
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	1,110,000.00	1,110,898.00	4.65
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	550,000.00	545,561.50	4.66
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	240,000.00	238,063.20	4.66
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2023	260,000.00	253,780.80	5.68
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2023	105,000.00	102,488.40	5.68
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2023	1,750,000.00	1,746,675.00	5.72
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2023	630,000.00	628,803.00	5.72
CALIFORNIA ST	4/1/2024	3,239,373.40	3,029,284.90	4.40
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2022	435,000.00	435,000.00	0.35
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2022	190,000.00	190,000.00	0.35
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2023	160,000.00	153,555.20	4.57
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2023	70,000.00	67,180.40	4.57
CALIFORNIA ST UNIV REV	11/1/2023	700,000.00	673,708.00	4.70
CALIFORNIA ST UNIV REV	11/1/2023	760,000.00	731,454.40	4.70
CALIFORNIA ST UNIV REV	11/1/2023	300,000.00	288,732.00	4.70
CALIFORNIA ST UNIV REV	11/1/2023	330,000.00	317,605.20	4.70

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	2/1/2023	610,000.00	605,675.10	4.56
CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	2/1/2023	265,000.00	263,121.15	4.56
CONNECTICUT ST	7/1/2023	155,925.35	152,730.80	4.56
CONNECTICUT ST	7/1/2023	70,417.90	68,975.20	4.56
CONNECTICUT ST	6/15/2024	1,228,488.00	1,193,892.00	4.60
CONNECTICUT ST	6/15/2024	440,208.20	427,811.30	4.60
CORONA	5/1/2024	1,080,000.00	1,015,308.00	5.14
CORONA	5/1/2024	430,000.00	404,243.00	5.14
EL CAJON CALIF	4/1/2024	540,000.00	508,264.20	5.55
EL DORADO CALIF IRR DIST REV	3/1/2024	720,000.00	686,232.00	4.99
EL SEGUNDO CALIF PENSION OBLIG	7/1/2023	970,000.00	942,306.50	5.38
EL SEGUNDO CALIF PENSION OBLIG	7/1/2023	415,000.00	403,151.75	5.38
FLORIDA ST BRD ADMIN FIN CORP REV	7/1/2025	715,000.00	652,115.75	4.92
FLORIDA ST BRD ADMIN FIN CORP REV	7/1/2025	310,000.00	282,735.50	4.92
GOLDEN ST TOB SECURITIZATION CORP CALIF TOB SETTLE	6/1/2025	1,510,000.00	1,389,879.50	4.81
GOLDEN ST TOB SECURITIZATION CORP CALIF TOB SETTLE	6/1/2025	610,000.00	561,474.50	4.81
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2024	715,000.00	683,697.30	4.91
LOS ALTOS CALIF SCH DIST	10/1/2024	1,217,676.00	1,122,708.00	4.70
LOS ALTOS CALIF SCH DIST	10/1/2024	608,838.00	561,354.00	4.70
LOS ANGELES CALIF CMNTY COLLEGE DIST	8/1/2023	530,000.00	515,011.60	4.79
LOS ANGELES CALIF CMNTY COLLEGE DIST	8/1/2023	230,000.00	223,495.60	4.79
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2025	1,120,000.00	996,564.80	5.06
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2025	480,000.00	427,099.20	5.06
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2023	720,000.00	691,538.40	5.11
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2023	755,102.40	749,166.60	5.11
MASSACHUSETTS (COMMONWEALTH OF)	7/15/2024	3,120,000.00	3,071,515.20	4.64
MASSACHUSETTS (COMMONWEALTH OF)	7/15/2024	1,120,000.00	1,102,595.20	4.64
MASSACHUSETTS (COMMONWEALTH OF)	1/15/2025	1,740,000.00	1,706,452.80	4.62
MASSACHUSETTS (COMMONWEALTH OF)	1/15/2025	605,000.00	593,335.60	4.62
MASSACHUSETTS ST WTR RES AUTH	8/1/2023	2,365,000.00	2,323,612.50	4.45
MISSISSIPPI ST	11/1/2023	645,000.00	622,637.85	4.31
MISSISSIPPI ST	11/1/2023	280,000.00	270,292.40	4.31
NEW JERSEY ST TPK AUTH TPK REV	1/1/2025	595,000.00	551,344.85	4.63
NEW JERSEY ST TPK AUTH TPK REV	1/1/2025	255,000.00	236,290.65	4.63
NEW YORK ST	2/15/2024	3,000,000.00	2,911,710.00	4.54
NEW YORK STATE DORMITORY AUTHORITY	3/15/2025	2,690,000.00	2,467,025.90	4.75
NEW YORK STATE DORMITORY AUTHORITY	3/15/2024	3,570,000.00	3,456,902.40	4.88
NEW YORK ST URBAN DEV CORP REV	3/15/2024	1,945,000.00	1,849,675.55	4.57
NEW YORK ST URBAN DEV CORP REV	3/15/2024	845,000.00	803,586.55	4.57
RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST	9/1/2023	865,000.00	838,643.45	4.58
REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	5/1/2026	1,045,000.00	926,800.05	4.96
REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	5/1/2026	450,000.00	399,100.50	4.96
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2023	960,000.00	955,161.60	4.77
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2023	415,000.00	412,908.40	4.77
RIVERSIDE CNTY CALIF INFRASTRUCTURE FING AUTH LEAS	11/1/2024	1,290,000.00	1,191,908.40	5.08
RIVERSIDE CNTY CALIF INFRASTRUCTURE FING AUTH LEAS	11/1/2024	520,000.00	480,459.20	5.08
SAN BERNARDINO CALIF CMNTY COLLEGE DIST	8/1/2024	620,000.00	584,660.00	4.53
SAN BERNARDINO CALIF CMNTY COLLEGE DIST	8/1/2024	270,000.00	254,610.00	4.53
SAN DIEGO CNTY CALIF REGL ARPT AUTH ARPT REV	7/1/2023	3,560,000.00	3,474,666.80	4.85
SAN DIEGO CNTY CALIF WTR AUTH WTR REV	5/1/2024	1,440,000.00	1,361,376.00	4.61
SAN DIEGO CNTY CALIF WTR AUTH WTR REV	5/1/2024	627,540.55	628,691.00	4.61
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2023	430,000.00	416,773.20	4.71
SEMITROPIC IMPT DIST SEMITROPIC WTR STORAGE DIST C	12/1/2022	1,140,117.00	1,100,000.00	2.14
SEMITROPIC IMPT DIST SEMITROPIC WTR STORAGE DIST C	12/1/2022	497,505.60	480,000.00	2.14
SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV	7/1/2023	1,910,000.00	1,864,522.90	4.69
SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV	7/1/2023	825,000.00	805,356.75	4.69
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2023	2,590,000.00	2,522,478.70	4.68
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2024	2,625,000.00	2,462,223.75	4.73
VALLEJO CALIF WTR REV	5/1/2023	590,000.00	581,710.50	4.88
VALLEJO CALIF WTR REV	5/1/2023	250,000.00	246,487.50	4.88
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	720,000.00	696,103.20	4.78
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	722,793.60	696,103.20	4.78
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	728,517.60	696,103.20	4.78
SUB-TOTAL		81,296,675.90	78,114,862.15	
Variable & Floating Rate				
ACAR 2021-4 B	2/13/2026	1,049,836.83	1,032,454.50	3.87
ACAR 2021-4 B	2/13/2026	449,930.07	442,480.50	3.87
AMERICAN EXPRESS CO	11/4/2026	2,360,000.00	2,291,324.00	5.26
AMERICAN EXPRESS CO	11/4/2026	950,000.00	922,355.00	5.26
AMXCA 2022-4 A	10/15/2027	824,959.08	829,067.25	4.81
BANK OF AMERICA CORP	3/5/2024	744,982.00	696,493.00	5.43
BANK OF AMERICA CORP	3/5/2024	319,278.00	298,497.00	5.43
BANK OF AMERICA CORP	10/22/2025	1,527,212.50	1,364,319.50	5.74
BANK OF AMERICA CORP	10/22/2025	658,281.25	588,068.75	5.74
BANK OF AMERICA CORP	5/19/2024	995,000.00	976,711.90	5.36
BANK OF AMERICA CORP	5/19/2024	430,000.00	422,096.60	5.36
BANK OF AMERICA CORP	10/24/2024	1,510,000.00	1,442,412.40	5.25
BANK OF AMERICA CORP	10/24/2024	645,000.00	616,129.80	5.25
BANK OF AMERICA CORP	10/24/2024	2,256,637.50	2,149,290.00	5.25
BANK OF AMERICA CORP	10/24/2024	802,424.00	764,192.00	5.25
BANK OF AMERICA CORP	4/22/2025	595,000.00	555,795.45	5.37
BANK OF AMERICA CORP	4/22/2025	1,220,000.00	1,139,614.20	5.37
BANK OF AMERICA CORP	4/22/2025	255,000.00	238,198.05	5.37
BANK OF AMERICA CORP	4/22/2025	525,000.00	490,407.75	5.37
BANK OF AMERICA CORP	4/2/2026	550,000.00	523,721.00	5.47

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BANK OF AMERICA CORP	7/22/2026	195,000.00	192,453.30	5.36
BANK OF NEW YORK MELLON CORP	6/13/2025	3,410,000.00	3,333,650.10	4.74
BANK OF NEW YORK MELLON CORP	7/24/2026	2,580,000.00	2,543,544.60	4.99
BANK OF NEW YORK MELLON CORP	7/24/2026	930,000.00	916,859.10	4.99
COPAR 2022-2 A3	5/15/2027	1,084,922.31	1,051,582.00	5.03
COPAR 2022-2 A3	5/15/2027	374,973.15	363,450.00	5.03
CARMX 2020-3 A3	3/17/2025	231,652.88	227,617.12	4.48
CARMX 2020-3 A3	3/17/2025	100,811.90	99,055.60	4.48
CITIGROUP INC	10/30/2024	1,740,000.00	1,657,384.80	5.32
CITIGROUP INC	10/30/2024	1,440,000.00	1,371,628.80	5.32
CITIGROUP INC	10/30/2024	760,000.00	723,915.20	5.32
CITIGROUP INC	10/30/2024	625,000.00	595,325.00	5.32
CITIGROUP INC	5/1/2025	205,000.00	191,244.50	5.37
CITIGROUP INC	5/1/2025	430,000.00	401,147.00	5.37
CITIGROUP INC	5/1/2025	2,515,000.00	2,346,243.50	5.37
CITIGROUP INC	5/1/2025	85,000.00	79,296.50	5.37
CITIGROUP INC	5/1/2025	185,000.00	172,586.50	5.37
CITIGROUP INC	5/1/2025	1,749,352.50	1,632,575.00	5.37
FNA 2014-M8 A2	6/25/2024	706,291.79	636,653.96	6.41
FNA 2014-M8 A2	6/25/2024	306,561.22	276,335.38	6.41
FNA 2014-M13 A2	8/25/2024	354,029.88	343,562.30	5.01
FHMS K-029 A2	2/25/2023	918,468.12	873,868.55	4.69
FHMS K-029 A2	2/25/2023	844,725.70	803,646.97	4.69
FHMS K-029 A2	2/25/2023	426,431.63	405,724.68	4.69
FHMS K-029 A2	2/25/2023	642,963.74	616,389.42	4.69
FHMS K-029 A2	2/25/2023	1,408,455.46	1,318,605.22	4.69
FHMS K-031 A2	4/25/2023	2,486,261.25	2,315,669.12	4.89
FHMS K-031 A2	4/25/2023	1,077,044.35	1,003,144.11	4.89
FHMS K-032 A2	5/25/2023	2,655,776.95	2,585,700.90	4.99
FHMS K-032 A2	5/25/2023	1,149,819.14	1,119,479.70	4.99
FHMS K-033 A2	7/25/2023	2,665,809.38	2,509,113.60	5.07
FHMS K-033 A2	7/25/2023	1,143,989.06	1,076,745.60	5.07
FHMS K-035 A2	8/25/2023	511,436.56	487,745.01	5.13
FHMS K-047 A2	5/25/2025	2,666,976.56	2,565,968.50	4.69
FHMS K-047 A2	5/25/2025	930,925.78	895,668.25	4.69
FHMS K-048 A2	6/25/2025	180,617.00	159,569.85	4.68
FHMS K-063 A2	1/25/2027	4,743,179.49	4,538,140.35	4.43
FHMS K-730 AM	1/25/2025	3,800,660.16	3,355,815.00	4.86
FHMS Q-015 A	8/25/2024	699,021.62	696,987.47	4.28
FHMS Q-015 A	8/25/2024	299,580.69	298,708.92	4.28
FN AL3382	3/1/2023	75,873.43	74,453.12	5.06
FN BM1757	4/1/2023	461,425.55	457,281.80	5.37
FIFTH THIRD BANK NA (OHIO)	10/27/2025	1,350,000.00	1,360,894.50	5.29
FIFTH THIRD BANK NA (OHIO)	10/27/2025	485,000.00	488,913.95	5.29
FIRST REPUBLIC BANK	2/12/2024	350,000.00	347,053.00	4.74
FIRST REPUBLIC BANK	2/12/2024	150,000.00	148,737.00	4.74
GMCAR 2021-1 A3	10/16/2025	273,384.72	264,495.34	4.70
GMALT 2021-2 A3	5/20/2024	895,179.68	882,087.41	5.93
GMALT 2021-2 A3	5/20/2024	387,104.73	381,443.21	5.93
GOLDMAN SACHS GROUP INC	3/8/2024	1,480,000.00	1,458,110.80	4.79
GOLDMAN SACHS GROUP INC	3/8/2024	635,000.00	625,608.35	4.79
GOLDMAN SACHS GROUP INC	10/21/2024	4,730,000.00	4,511,284.80	5.27
GOLDMAN SACHS GROUP INC	10/21/2024	320,236.80	305,203.20	5.27
HUNTINGTON NATIONAL BANK	5/16/2025	3,410,000.00	3,337,367.00	5.34
HUNTINGTON NATIONAL BANK	11/18/2025	1,775,000.00	1,777,840.00	5.43
HUNTINGTON NATIONAL BANK	11/18/2025	640,000.00	641,024.00	5.43
JPMORGAN CHASE & CO	12/5/2024	413,542.50	370,488.75	5.26
JPMORGAN CHASE & CO	12/5/2024	3,961,872.00	3,556,692.00	5.26
JPMORGAN CHASE & CO	12/5/2024	335,235.60	311,210.55	5.26
JPMORGAN CHASE & CO	6/1/2024	1,100,000.00	1,079,320.00	5.35
JPMORGAN CHASE & CO	6/1/2024	475,000.00	466,070.00	5.35
JPMORGAN CHASE & CO	9/16/2024	210,000.00	201,763.80	5.36
JPMORGAN CHASE & CO	9/16/2024	810,000.00	778,231.80	5.36
JPMORGAN CHASE & CO	9/16/2024	90,000.00	86,470.20	5.36
JPMORGAN CHASE & CO	9/16/2024	350,000.00	336,273.00	5.36
JPMORGAN CHASE & CO	9/16/2024	610,854.40	614,899.20	5.36
JPMORGAN CHASE & CO	9/16/2024	262,476.50	264,214.50	5.36
JPMORGAN CHASE & CO	2/16/2025	570,000.00	534,865.20	5.44
JPMORGAN CHASE & CO	2/16/2025	245,000.00	229,898.20	5.44
JPMORGAN CHASE & CO	3/16/2024	1,470,000.00	1,448,640.90	5.18
JPMORGAN CHASE & CO	3/16/2024	640,000.00	630,700.80	5.18
JPMORGAN CHASE & CO	6/1/2025	545,000.00	506,844.55	5.45
JPMORGAN CHASE & CO	6/1/2025	930,000.00	864,890.70	5.45
JPMORGAN CHASE & CO	6/1/2025	865,000.00	804,441.35	5.45
JPMORGAN CHASE & CO	6/1/2025	2,308,757.15	2,143,626.95	5.45
JPMORGAN CHASE & CO	6/1/2025	1,151,840.00	1,069,488.50	5.45
JPMORGAN CHASE & CO	6/1/2025	240,000.00	223,197.60	5.45
JPMORGAN CHASE & CO	6/1/2025	405,000.00	376,645.95	5.45
JPMORGAN CHASE & CO	8/9/2025	790,000.00	728,846.10	5.15
JPMORGAN CHASE & CO	8/9/2025	310,000.00	286,002.90	5.15
JPMORGAN CHASE & CO	12/10/2025	3,295,542.45	3,339,103.20	5.22
JPMORGAN CHASE & CO	2/24/2026	1,625,000.00	1,532,960.00	5.15
JPMORGAN CHASE & CO	2/24/2026	945,000.00	891,475.20	5.15
JPMORGAN CHASE & CO	4/26/2026	695,000.00	677,479.05	5.19
JPMORGAN CHASE & CO	4/26/2026	305,000.00	297,310.95	5.19
JDOT 2021 A3	9/15/2025	1,526,388.62	1,465,309.43	5.26
JDOT 2021 A3	9/15/2025	1,354,204.54	1,300,015.38	5.26
JDOT 2021 A3	9/15/2025	660,814.59	634,371.77	5.26
JDOT 2021 A3	9/15/2025	1,023,874.91	982,829.50	5.26
KEYCORP	5/23/2025	205,000.00	201,004.55	5.19
KEYCORP	5/23/2025	35,039.55	34,317.85	5.19
KEYBANK NA	6/14/2024	1,430,000.00	1,388,887.50	4.77
KEYBANK NA	6/14/2024	615,000.00	597,318.75	4.77
MORGAN STANLEY	10/21/2025	430,000.00	392,413.70	5.39
MORGAN STANLEY	10/21/2025	185,000.00	168,829.15	5.39
MORGAN STANLEY	1/25/2024	1,290,000.00	1,277,603.10	4.64
MORGAN STANLEY	1/25/2024	550,000.00	544,714.50	4.64
MORGAN STANLEY	1/22/2025	1,200,000.00	1,128,624.00	5.37
MORGAN STANLEY	1/22/2025	520,000.00	489,070.40	5.37
MORGAN STANLEY	1/22/2025	990,580.00	940,520.00	5.37
MORGAN STANLEY	1/22/2025	321,938.50	305,669.00	5.37
MORGAN STANLEY	10/21/2025	4,703,935.70	4,742,875.05	5.45
MORGAN STANLEY	2/18/2026	1,365,000.00	1,284,096.45	5.28
MORGAN STANLEY	2/18/2026	1,215,000.00	1,142,986.95	5.28
MORGAN STANLEY	2/18/2026	390,000.00	366,884.70	5.28
MORGAN STANLEY	10/16/2026	730,000.00	747,052.80	5.25
MORGAN STANLEY	10/16/2026	435,000.00	445,161.60	5.25
MORGAN STANLEY	4/5/2024	610,000.00	597,891.50	5.00
MORGAN STANLEY	4/5/2024	75,000.00	73,511.25	5.00
MORGAN STANLEY	4/5/2024	265,000.00	259,739.75	5.00
NALT 2020-B A3	10/16/2023	26,900.12	26,827.83	4.85
NALT 2020-B A3	10/16/2023	11,854.29	11,822.43	4.85

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
PNC FINANCIAL SERVICES GROUP INC	10/28/2025	1,165,000.00	1,174,226.80	5.13
PNC FINANCIAL SERVICES GROUP INC	10/28/2025	405,000.00	408,207.60	5.13
CITIZENS BANK NA	5/23/2025	625,000.00	614,956.25	5.25
CITIZENS BANK, NATIONAL ASSOCIATION	10/24/2025	1,570,000.00	1,587,348.50	5.34
CITIZENS BANK, NATIONAL ASSOCIATION	10/24/2025	285,000.00	288,149.25	5.34
STATE STREET CORP	11/4/2026	510,000.00	520,863.00	4.96
STATE STREET CORP	11/4/2026	175,000.00	178,727.50	4.96
TRUIST BANK	8/2/2024	2,994,236.00	2,777,684.00	4.90
TRUIST BANK	8/2/2024	1,283,244.00	1,190,436.00	4.90
TLOT 2021-A A3	4/22/2024	679,538.77	666,995.53	6.52
TLOT 2021-A A3	4/22/2024	2,110,620.41	2,071,661.62	6.52
TLOT 2021-A A3	4/22/2024	297,016.94	291,534.47	6.52
TRUIST FINANCIAL CORP	7/28/2026	1,150,000.00	1,129,047.00	5.00
TRUIST FINANCIAL CORP	7/28/2026	880,000.00	863,966.40	5.00
TRUIST FINANCIAL CORP	7/28/2026	395,000.00	387,803.10	5.00
TRUIST FINANCIAL CORP	7/28/2026	640,000.00	628,339.20	5.00
TRUIST FINANCIAL CORP	10/28/2026	1,225,000.00	1,243,620.00	5.33
TRUIST FINANCIAL CORP	10/28/2026	425,000.00	431,460.00	5.33
VZMT 2022-5 A1A	7/20/2027	1,824,919.70	1,790,653.50	5.49
WELLS FARGO & CO	10/30/2025	1,524,791.00	1,366,509.00	5.61
WELLS FARGO & CO	10/30/2025	657,237.50	589,012.50	5.61
WELLS FARGO & CO	10/30/2025	4,478,494.80	4,533,040.20	5.61
WELLS FARGO & CO	5/19/2025	320,000.00	298,249.60	5.15
WELLS FARGO & CO	5/19/2025	135,000.00	125,824.05	5.15
WELLS FARGO & CO	4/25/2026	1,360,000.00	1,317,731.20	5.26
WELLS FARGO & CO	4/25/2026	490,000.00	474,770.80	5.26
SUB-TOTAL		161,073,234.93	154,781,445.49	
Supranationals				
INTER-AMERICAN DEVELOPMENT BANK	9/23/2024	2,992,783.70	2,789,033.85	4.49
INTER-AMERICAN DEVELOPMENT BANK	9/23/2024	6,764,990.20	6,304,427.10	4.49
INTER-AMERICAN DEVELOPMENT BANK	9/23/2024	1,219,097.20	1,136,100.60	4.49
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	3/19/2024	5,349,700.00	4,865,900.00	4.64
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	11/24/2023	1,841,033.25	1,767,362.40	4.68
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	11/24/2023	3,043,442.50	2,921,656.00	4.68
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	11/24/2023	803,269.25	771,125.60	4.68
SUB-TOTAL		22,014,316.10	20,555,605.55	
SHORT-TERM PORTFOLIO - TOTAL		\$ 1,977,551,715.71	\$ 1,896,225,991.86	

BOND PROCEEDS PORTFOLIO				
<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
2021 Bond Anticipation Notes (BANs) - US Bank				
CREDIT AGRICOLE CP	3/23/2023	24,028,214.00	24,141,830.88	4.80%
NATIXIS NY BRANCH CP	6/1/2023	20,399,084.80	20,456,005.64	4.50%
NATIXIS NY BRANCH CP	3/9/2023	19,999,893.99	20,115,499.53	3.80%
FIRST AMERICAN GOVERNMENT OBLIGATIONS FUND	N/A	33,806.77	33,806.77	3.36%
FIRST AMERICAN GOVERNMENT OBLIGATIONS FUND	N/A	51,350.35	51,350.35	3.36%
BOND PROCEEDS PORTFOLIO-TOTAL		\$ 64,512,349.91	\$ 64,798,493.17	

DEBT SERVICE RESERVE FUNDS				
<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
91 EXPRESS LANES 2013 BONDS (US Bank DSRF)				
LLOYDS BANK	12/9/2022	10,999,167.79	11,088,666.89	3.02%
First American Govt Obligations Fund	N/A	4,371.83	4,371.83	3.36%
FIRST AMERICAN GOVERNMENT OBLIGATIONS MMKT FUND (DSF)	N/A	556,777.27	556,777.27	3.36%
91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES				
BANK DEPOSITS	N/A	453,399.83	453,399.83	0.00%
OPERATING RESERVE - BARCLAYS CP	1/6/2023	3,051,908.67	3,050,675.28	3.17%
MAINTENANCE RESERVE - BARCLAYS CP	1/6/2023	10,337,110.00	10,332,932.40	3.17%
DEBT SERVICE RESERVE FUNDS - TOTAL		\$ 25,402,735.39	\$ 25,486,823.50	

	<u>Book Value</u>	<u>Market Value</u>
TOTAL PORTFOLIO	\$ 2,477,004,391.96	\$ 2,396,048,899.48