

**Orange County Transportation Authority  
Portfolio Listing  
As of March 31, 2021**

**ATTACHMENT B**

<b>LIQUID PORTFOLIO</b>				
<b>DESCRIPTION</b>	<b>MATURITY DATE</b>	<b>BOOK VALUE</b>	<b>MARKET VALUE</b>	<b>YIELD</b>
<i>CASH EQUIVALENTS</i>				
BANK DEPOSITS	3/31/2021	20,365,794.00	20,365,794.00	
MONEY MARKET DEMAND ACCOUNT	N/A	56,033,750.99	56,033,750.99	0.10%
FIDELITY TREASURY OBLIGATIONS FUND	N/A	31,141,500.69	31,141,500.69	0.01%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	7,305,639.96	7,305,639.96	0.04%
<i>SUB-TOTAL</i>		<u>114,846,685.64</u>	<u>114,846,685.64</u>	
<i>LOCAL AGENCY INVESTMENT FUND (LAIF)</i>				
	N/A	70,939,988.31	70,939,988.31	0.36%
<i>ORANGE COUNTY INVESTMENT POOL (OCIP)</i>				
	N/A	616,667.89	616,667.89	0.80%
<b>LIQUID PORTFOLIO - TOTAL</b>		<b><u>\$ 186,403,341.84</u></b>	<b><u>\$ 186,403,341.84</u></b>	

<b>SHORT-TERM PORTFOLIO</b>				
<b>DESCRIPTION</b>	<b>MATURITY DATE</b>	<b>BOOK VALUE</b>	<b>MARKET VALUE</b>	<b>YIELD</b>
<i>Money Market Funds</i>				
FIRST AMER:GVT OBLG Z	3/31/2021	1,997,200.37	1,997,200.37	0.03
FIRST AMER:GVT OBLG Z	3/31/2021	48,446.18	48,446.18	0.03
FIRST AMER:GVT OBLG Z	3/31/2021	6,594,126.17	6,594,126.17	0.03
FIRST AMER:GVT OBLG Z	3/31/2021	2,673,409.59	2,673,409.59	0.03
<i>SUB-TOTAL</i>		<u>11,313,182.31</u>	<u>11,313,182.31</u>	
<i>NEGOTIABLE CERTIFICATES OF DEPOSIT</i>				
Credit Suisse AG, New York Branch	3/17/2023	3,100,000.00	3,103,007.00	0.54
DNB Bank ASA, New York Branch	12/2/2022	3,875,000.00	3,981,213.75	0.41
Nordea Bank Abp, New York Branch	8/26/2022	3,875,000.00	3,969,976.25	0.12
Skandinaviska Enskilda Banken AB (publ.)	8/26/2022	3,875,000.00	3,970,867.50	0.12
Societe Generale, New York Branch	2/14/2022	4,000,000.00	4,060,520.00	0.06
Sumitomo Mitsui Banking Corporation, New York Branch	7/8/2022	3,075,000.00	3,076,476.00	0.66
<i>SUB-TOTAL</i>		<u>21,800,000.00</u>	<u>22,162,060.50</u>	
<i>U.S. TREASURY OBLIGATIONS</i>				
UNITED STATES TREASURY	7/31/2022	4,097,668.75	4,185,542.40	0.13
UNITED STATES TREASURY	7/31/2022	7,004,300.00	7,286,323.20	0.13
UNITED STATES TREASURY	7/31/2022	6,005,625.00	6,140,160.00	0.13
UNITED STATES TREASURY	7/31/2022	5,216,656.25	5,321,472.00	0.13
UNITED STATES TREASURY	9/30/2022	7,534,603.16	7,757,013.60	0.14
UNITED STATES TREASURY	10/31/2022	5,360,733.97	5,548,142.60	0.14
UNITED STATES TREASURY	2/28/2023	5,538,052.36	5,799,715.20	0.17
UNITED STATES TREASURY	4/15/2022	6,003,750.00	6,134,520.00	0.10
UNITED STATES TREASURY	12/31/2022	4,326,890.63	4,499,205.00	0.16
UNITED STATES TREASURY	12/31/2022	6,439,408.22	6,816,037.00	0.16
UNITED STATES TREASURY	1/31/2023	1,253,320.31	1,286,275.00	0.17
UNITED STATES TREASURY	1/31/2023	2,911,894.53	2,984,158.00	0.17
UNITED STATES TREASURY	3/31/2023	15,308,789.06	15,397,200.00	0.17
UNITED STATES TREASURY	6/30/2023	4,097,187.50	4,104,840.00	0.21
UNITED STATES TREASURY	11/15/2022	3,995,937.50	4,095,920.00	0.15
UNITED STATES TREASURY	4/30/2022	633,273.05	642,007.80	0.11
UNITED STATES TREASURY	4/30/2022	1,974,765.63	2,038,120.00	0.11
UNITED STATES TREASURY	5/31/2022	9,031,289.06	9,171,540.00	0.12
UNITED STATES TREASURY	6/30/2022	2,010,156.25	2,040,700.00	0.12
UNITED STATES TREASURY	10/15/2022	745,312.50	764,235.00	0.14
UNITED STATES TREASURY	1/15/2023	2,713,289.06	2,764,746.00	0.16
UNITED STATES TREASURY	1/15/2023	4,101,875.00	4,095,920.00	0.16
UNITED STATES TREASURY	5/15/2023	2,192,093.75	2,196,986.00	0.19
UNITED STATES TREASURY	6/15/2023	4,003,281.25	4,004,240.00	0.20
UNITED STATES TREASURY	6/15/2023	1,051,927.73	1,051,113.00	0.20
UNITED STATES TREASURY	10/15/2023	9,980,859.38	9,966,000.00	0.26
UNITED STATES TREASURY	11/15/2023	4,123,057.81	4,117,445.60	0.27
UNITED STATES TREASURY	11/30/2022	874,179.69	874,763.75	0.14
UNITED STATES TREASURY	12/15/2023	1,995,468.75	1,990,860.00	0.29
UNITED STATES TREASURY	12/15/2023	2,418,842.77	2,413,917.75	0.29
UNITED STATES TREASURY	12/31/2022	1,924,849.61	1,924,095.25	0.15
UNITED STATES TREASURY	1/31/2023	7,001,640.62	6,995,870.00	0.16
UNITED STATES TREASURY	2/15/2024	5,127,669.92	5,121,417.50	0.32
UNITED STATES TREASURY	3/15/2024	5,658,817.38	5,659,507.25	0.34
UNITED STATES TREASURY	3/15/2024	2,744,306.64	2,742,492.50	0.34
UNITED STATES TREASURY	7/31/2022	6,061,226.56	6,344,832.00	0.13
UNITED STATES TREASURY	8/31/2022	4,470,357.42	4,764,436.50	0.13
UNITED STATES TREASURY	8/31/2022	2,874,960.94	3,073,830.00	0.13
UNITED STATES TREASURY	11/30/2022	7,718,648.44	8,040,084.00	0.15
UNITED STATES TREASURY	4/30/2023	5,234,208.98	5,406,502.50	0.19
UNITED STATES TREASURY	5/31/2023	7,787,187.50	8,245,600.00	0.20
UNITED STATES TREASURY	10/31/2023	8,007,187.50	8,280,960.00	0.26
UNITED STATES TREASURY	6/30/2022	4,329,843.75	4,591,575.00	0.12
UNITED STATES TREASURY	8/15/2022	6,983,046.88	7,132,860.00	0.12
UNITED STATES TREASURY	10/15/2022	7,957,187.50	8,151,840.00	0.14
UNITED STATES TREASURY	1/31/2025	8,313,750.00	8,228,480.00	0.62
UNITED STATES TREASURY	2/28/2022	10,149,609.38	10,095,300.00	0.08
UNITED STATES TREASURY	3/31/2025	1,989,687.50	1,986,400.00	0.67
UNITED STATES TREASURY	12/15/2023	7,978,437.50	7,963,440.00	0.29
UNITED STATES TREASURY	5/15/2022	7,940,162.11	7,991,775.30	0.11
UNITED STATES TREASURY	5/15/2022	2,792,367.19	1,994,109.00	0.11
UNITED STATES TREASURY	9/30/2022	9,196,083.40	9,366,126.10	0.14
UNITED STATES TREASURY	9/30/2022	7,699,007.81	7,834,977.00	0.14
UNITED STATES TREASURY	9/30/2022	10,407,680.66	10,574,658.50	0.14
UNITED STATES TREASURY	9/30/2022	4,212,140.63	4,301,556.00	0.14
UNITED STATES TREASURY	10/15/2022	6,859,031.25	7,030,962.00	0.14
UNITED STATES TREASURY	10/15/2022	3,944,908.20	4,024,971.00	0.14
UNITED STATES TREASURY	3/15/2023	4,087,313.28	4,081,154.75	0.17
UNITED STATES TREASURY	3/15/2023	5,110,995.70	5,102,701.50	0.17
UNITED STATES TREASURY	3/15/2023	3,678,658.20	3,673,542.50	0.17
UNITED STATES TREASURY	3/15/2023	4,132,031.25	4,126,445.00	0.17
UNITED STATES TREASURY	3/15/2023	2,821,000.00	2,818,060.00	0.17
UNITED STATES TREASURY	3/15/2023	614,622.66	613,934.50	0.17
UNITED STATES TREASURY	5/15/2023	4,098,078.13	4,094,383.00	0.19
UNITED STATES TREASURY	5/15/2023	5,623,022.46	5,617,293.75	0.19
UNITED STATES TREASURY	10/15/2023	4,989,843.75	4,983,000.00	0.26
UNITED STATES TREASURY	10/15/2023	4,096,476.56	4,086,060.00	0.26
UNITED STATES TREASURY	10/15/2023	6,972,656.25	6,976,200.00	0.26
UNITED STATES TREASURY	10/15/2023	4,099,725.00	4,096,026.00	0.26
UNITED STATES TREASURY	12/31/2022	40,254,000.00	40,235,080.62	0.15
UNITED STATES TREASURY	12/31/2022	549,829.97	549,741.50	0.15

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<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>REQUIRED AMOUNT</u>	<u>YIELD</u>
UNITED STATES TREASURY	12/31/2022	36,440,759.77	36,437,866.15	0.15
UNITED STATES TREASURY	12/31/2022	3,749,560.55	3,748,237.50	0.15
UNITED STATES TREASURY	12/31/2022	5,799,668.82	5,797,274.00	0.15
UNITED STATES TREASURY	12/31/2022	3,935,153.71	3,933,150.55	0.15
UNITED STATES TREASURY	1/15/2024	27,151,585.31	27,096,158.63	0.31
UNITED STATES TREASURY	1/15/2024	11,192,214.69	11,169,367.13	0.31
UNITED STATES TREASURY	1/15/2024	6,956,193.75	6,941,993.52	0.31
UNITED STATES TREASURY	1/15/2024	1,087,871.09	1,084,375.60	0.31
UNITED STATES TREASURY	1/15/2024	2,804,621.48	2,795,500.40	0.31
UNITED STATES TREASURY	1/15/2024	16,557,790.23	16,499,421.40	0.31
UNITED STATES TREASURY	1/31/2023	45,000.00	44,973.45	0.16
UNITED STATES TREASURY	1/31/2023	8,817,010.26	8,809,399.39	0.16
UNITED STATES TREASURY	1/31/2023	8,816,838.12	8,809,399.39	0.16
UNITED STATES TREASURY	1/31/2023	4,417,707.64	4,413,894.27	0.16
UNITED STATES TREASURY	1/31/2023	759,507.62	758,852.01	0.16
UNITED STATES TREASURY	1/31/2023	3,980,777.34	3,977,651.80	0.16
UNITED STATES TREASURY	1/31/2023	910,213.28	909,463.10	0.16
UNITED STATES TREASURY	1/31/2023	2,320,725.00	2,318,631.20	0.16
UNITED STATES TREASURY	1/31/2023	4,351,359.38	4,347,433.50	0.16
UNITED STATES TREASURY	1/31/2023	3,110,242.97	3,108,165.10	0.16
UNITED STATES TREASURY	1/31/2023	1,034,959.57	1,034,389.35	0.16
UNITED STATES TREASURY	3/15/2024	3,104,897.66	3,101,509.70	0.34
UNITED STATES TREASURY	3/31/2023	3,858,190.63	3,857,298.00	0.16
<i>SUB-TOTAL</i>		<u>550,639,596.27</u>	<u>555,405,804.55</u>	

FEDERAL AGENCY/GSE

FEDERAL HOME LOAN MORTGAGE CORP	6/8/2022	6,996,640.00	7,010,780.00	0.12
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	8,160,363.15	8,194,985.70	0.19
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	7,758,283.75	7,780,598.00	0.22
FEDERAL HOME LOAN MORTGAGE CORP	4/20/2023	7,526,137.50	7,573,369.20	0.19
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	7,146,997.00	7,180,459.00	0.17
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	7,383,377.40	7,410,849.95	0.21
FEDERAL HOME LOAN MORTGAGE CORP	7/25/2022	4,963,756.50	4,974,403.00	0.13
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	9,190,616.00	9,202,760.00	0.24
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	5,275,963.27	5,273,734.00	0.26
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	6,997,690.00	6,998,320.00	0.26
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	3,088,437.00	3,088,158.00	0.28
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,991,720.00	1,992,360.00	0.28
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	8,192,620.00	8,193,440.00	0.28
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	6,918,144.25	6,914,335.50	0.31
FHMS K-727 A1	10/25/2023	403,774.02	419,103.05	0.41
FEDERAL HOME LOAN BANKS	9/8/2023	4,135,800.00	4,203,960.00	0.27
FEDERAL HOME LOAN BANKS	9/8/2023	4,104,600.00	4,203,960.00	0.27
FEDERAL HOME LOAN BANKS	3/8/2024	5,201,750.00	5,221,000.00	0.36
FEDERAL HOME LOAN BANKS	3/10/2023	5,053,550.00	5,245,400.00	0.22
FEDERAL HOME LOAN BANKS	6/10/2022	4,988,900.00	5,157,250.00	0.11
FEDERAL HOME LOAN BANKS	12/9/2022	7,058,660.00	7,332,290.00	0.18
FEDERAL HOME LOAN BANKS	3/11/2022	3,046,221.55	3,147,224.45	0.11
FEDERAL HOME LOAN BANKS	3/11/2022	1,160,218.50	1,198,699.75	0.11
FEDERAL HOME LOAN BANKS	6/9/2023	3,977,720.00	4,168,240.00	0.20
FEDERAL HOME LOAN BANKS	6/9/2023	4,029,880.00	4,168,240.00	0.20
FEDERAL HOME LOAN BANKS	9/9/2022	6,828,560.00	7,088,728.00	0.17
FEDERAL FARM CREDIT BANKS FUNDING CORP	12/17/2021	6,022,920.00	6,116,520.00	0.07
FEDERAL FARM CREDIT BANKS FUNDING CORP	11/15/2021	7,034,930.00	7,128,870.00	0.09
FEDERAL FARM CREDIT BANKS FUNDING CORP	7/17/2023	5,060,200.00	5,304,250.00	0.21
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/26/2023	6,967,450.00	7,245,070.00	0.20
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/1/2023	4,996,450.00	5,155,500.00	0.15
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	4,993,550.00	5,161,200.00	0.23
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	7,983,280.00	7,993,440.00	0.23
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/21/2023	5,000,600.00	5,122,750.00	0.15
FEDERAL FARM CREDIT BANKS FUNDING CORP	4/8/2022	7,204,321.80	7,234,913.40	0.10
FEDERAL FARM CREDIT BANKS FUNDING CORP	5/6/2022	8,124,668.55	8,145,006.05	0.14
FEDERAL FARM CREDIT BANKS FUNDING CORP	10/2/2023	4,994,600.00	4,991,300.00	0.27
FEDERAL HOME LOAN MORTGAGE CORP	6/8/2022	7,995,360.00	8,012,320.00	0.12
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	6,111,548.70	6,137,478.60	0.19
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	3,203,098.50	3,212,311.20	0.22
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	5,000,300.00	5,003,600.00	0.22
FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2023	1,797,948.00	1,797,822.00	0.30
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	6,815,760.00	7,100,520.00	0.11
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	4,411,710.00	4,679,055.00	0.16
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	2,233,875.00	2,391,517.00	0.16
FEDERAL NATIONAL MORTGAGE ASSOCIATION	4/12/2022	6,370,496.00	6,541,760.00	0.10
FEDERAL NATIONAL MORTGAGE ASSOCIATION	9/6/2022	3,986,080.00	4,073,320.00	0.09
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	8,248,720.00	8,143,920.00	0.08
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	7,621,797.50	7,657,482.50	0.17
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	7,463,143.80	7,490,913.15	0.21
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	8,001,840.00	8,002,400.00	0.24
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	5,098,317.00	5,098,776.00	0.26
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	3,001,860.00	2,999,280.00	0.26
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	6,376,128.00	6,375,552.00	0.28
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	4,705,761.00	4,706,232.00	0.28
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	5,959,094.65	5,955,813.90	0.31
FEDERAL HOME LOAN MORTGAGE CORP	10/20/2022	5,098,470.00	5,101,683.00	0.21
FEDERAL HOME LOAN MORTGAGE CORP	10/20/2022	5,839,084.50	5,836,925.55	0.21
FEDERAL HOME LOAN MORTGAGE CORP	8/12/2025	4,095,490.00	4,046,741.00	0.90
FEDERAL HOME LOAN MORTGAGE CORP	9/28/2023	4,084,387.25	4,086,634.00	0.22
FEDERAL HOME LOAN MORTGAGE CORP	9/28/2023	3,999,600.00	4,001,600.00	0.22
FEDERAL HOME LOAN MORTGAGE CORP	10/13/2023	4,097,950.00	4,096,310.00	0.34
FEDERAL HOME LOAN MORTGAGE CORP	11/24/2023	2,035,000.00	2,032,781.85	0.39
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	251,800.00	253,590.00	0.11
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	5,610,864.00	5,680,416.00	0.11
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	5,677,685.00	5,731,134.00	0.11
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/27/2023	6,098,475.00	6,101,281.00	0.26
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	5,652,771.25	5,675,294.25	0.08
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	5,663,313.58	5,675,294.25	0.08
FN 468431	7/1/2021	266,371.43	262,386.08	3.43
FN 468861	8/1/2021	596,755.52	587,827.06	3.22
FEDERAL HOME LOAN BANKS	2/12/2026	4,147,095.00	4,063,099.00	1.04
FEDERAL HOME LOAN BANKS	3/12/2024	4,140,000.00	4,140,538.20	0.47
FEDERAL HOME LOAN MORTGAGE CORP	11/25/2024	2,250,000.00	2,240,977.50	0.56
U.S. DEPARTMENT OF HOUSING AND URBAN DEVELOPMENT	8/1/2021	710,000.00	715,978.20	0.04
<i>SUB-TOTAL</i>		<u>384,681,300.92</u>	<u>388,652,031.34</u>	

MEDIUM TERM NOTES

ADOBE INC	2/1/2023	449,383.50	461,011.50	0.36
AMAZON.COM INC	6/3/2023	2,022,165.00	2,031,257.25	0.26
AMERICAN HONDA FINANCE CORP	6/27/2022	3,796,504.00	3,884,246.00	0.40
APPLE INC	9/11/2022	589,899.70	602,679.10	0.21
APPLE INC	5/11/2023	1,475,974.40	1,494,874.00	0.27

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<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>REQUIRED AMOUNT</u>	<u>YIELD</u>
BANK OF NEW YORK MELLON CORP	8/23/2022	1,724,448.00	1,764,140.25	0.32
BANK OF NEW YORK MELLON CORP	1/27/2023	1,099,230.00	1,131,570.00	0.21
BANK OF NEW YORK MELLON CORP	4/24/2025	1,279,625.00	1,273,412.50	1.12
BRISTOL-MYERS SQUIBB CO	11/13/2023	1,900,000.00	1,900,171.00	0.52
BURLINGTON NORTHERN SANTA FE LLC	4/1/2025	753,641.00	753,018.00	0.94
CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	1,048,540.50	1,074,853.50	0.24
CATERPILLAR FINANCIAL SERVICES CORP	11/18/2022	499,770.00	512,895.00	0.36
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	1,124,370.00	1,130,523.75	0.43
CATERPILLAR FINANCIAL SERVICES CORP	8/11/2023	450,000.00	450,850.50	0.35
CHEVRON CORP	5/11/2023	875,000.00	889,568.75	0.35
JOHN DEERE CAPITAL CORP	7/5/2023	399,672.00	403,080.00	0.36
JOHN DEERE CAPITAL CORP	10/10/2023	499,420.00	499,715.00	0.42
JOHN DEERE CAPITAL CORP	1/17/2024	794,435.55	794,602.50	0.47
EXXON MOBIL CORP	3/6/2022	339,237.50	355,708.50	0.26
EXXON MOBIL CORP	3/6/2022	1,212,050.00	1,270,387.50	0.26
GOLDMAN SACHS GROUP INC	3/3/2024	440,856.00	435,848.00	0.89
GOLDMAN SACHS GROUP INC	1/27/2023	1,000,000.00	998,590.00	0.56
HOME DEPOT INC	3/1/2022	498,630.00	514,075.00	0.18
HONEYWELL INTERNATIONAL INC	8/8/2022	779,212.20	799,531.20	0.17
HONEYWELL INTERNATIONAL INC	8/19/2022	1,875,000.00	1,876,725.00	0.24
INTERNATIONAL BUSINESS MACHINES CORP	2/12/2024	1,027,845.50	1,018,963.00	0.46
JPMORGAN CHASE & CO	4/1/2023	1,000,000.00	1,027,120.00	0.49
MERCK & CO INC	2/10/2022	1,226,775.00	1,272,700.00	0.23
MORGAN STANLEY	5/19/2022	496,685.00	513,280.00	0.40
MORGAN STANLEY	2/25/2023	1,063,280.00	1,060,170.00	0.56
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	1/21/2022	1,099,032.00	1,112,364.00	0.35
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/8/2024	809,441.10	804,864.60	0.57
NORTHERN TRUST CORP	8/2/2022	1,012,140.00	1,027,410.00	0.32
PNC BANK NA	2/24/2023	800,000.00	809,888.00	0.36
PACCAR FINANCIAL CORP	3/1/2022	499,560.00	512,190.00	0.19
PACCAR FINANCIAL CORP	5/10/2022	999,460.00	1,025,990.00	0.30
PACCAR FINANCIAL CORP	8/11/2023	449,410.50	449,446.50	0.40
PEPSICO INC	5/1/2023	923,168.50	933,861.50	0.29
PEPSICO INC	10/7/2023	524,700.75	526,748.25	0.27
PFIZER INC	3/11/2022	424,974.50	435,208.50	0.25
CHARLES SCHWAB CORP	3/18/2024	1,279,360.00	1,286,540.80	0.57
TOYOTA MOTOR CREDIT CORP	1/11/2022	3,686,662.50	3,817,200.00	0.29
TOYOTA MOTOR CREDIT CORP	1/11/2024	2,149,871.00	2,145,141.00	0.53
UNILEVER CAPITAL CORP	3/7/2022	1,990,320.00	2,051,180.00	0.25
AMERICAN HONDA FINANCE CORP	11/16/2022	2,021,300.00	2,069,660.00	0.45
AMERICAN HONDA FINANCE CORP	1/12/2024	1,585,215.00	1,618,590.00	0.67
APPLE INC	5/3/2023	1,977,040.00	2,089,320.00	0.25
APPLE INC	2/23/2023	2,949,060.00	3,132,540.00	0.28
BANK OF AMERICA CORP	1/11/2023	3,034,740.00	3,151,590.00	0.44
BANK OF NEW YORK MELLON CORP	1/29/2023	2,944,320.00	3,136,380.00	0.33
BERKSHIRE HATHAWAY INC	3/15/2023	2,924,460.00	3,134,430.00	0.24
BERKSHIRE HATHAWAY INC	3/15/2023	2,014,300.00	2,089,620.00	0.24
DEERE & CO	6/8/2022	1,466,700.00	1,532,520.00	0.28
JOHN DEERE CAPITAL CORP	1/17/2024	3,512,504.35	3,513,242.50	0.47
GENERAL DYNAMICS CORP	5/11/2021	3,985,000.00	4,011,080.00	0.50
ORACLE CORP	5/15/2022	3,897,640.00	4,078,000.00	0.45
PACCAR FINANCIAL CORP	9/26/2022	1,498,170.00	1,536,030.00	0.38
PACCAR FINANCIAL CORP	2/7/2023	2,274,886.25	2,337,972.00	0.40
PACCAR FINANCIAL CORP	2/2/2024	1,618,120.80	1,612,612.80	0.51
CHARLES SCHWAB CORP	5/21/2021	1,554,953.35	1,558,218.85	-0.47
CHARLES SCHWAB CORP	3/18/2024	2,333,832.50	2,346,931.85	0.57
CHARLES SCHWAB CORP	3/18/2024	2,006,720.00	2,010,220.00	0.57
TOYOTA MOTOR CREDIT CORP	4/13/2021	2,488,525.00	2,501,350.00	1.31
U.S. BANCORP	2/5/2024	2,107,940.00	2,152,680.00	0.58
U.S. BANCORP	7/30/2024	2,662,075.00	2,634,450.00	0.72
VISA INC	12/14/2022	1,962,480.00	2,077,380.00	0.27
WALMART INC	6/26/2023	3,083,010.00	3,199,620.00	0.30
WALMART INC	6/26/2023	2,056,460.00	2,133,080.00	0.30
AMERICAN EXPRESS CO	8/1/2022	3,103,260.00	3,080,610.00	0.34
ASSOCIATION OF AMERICAN MEDICAL COLLEGES	10/1/2022	2,990,000.00	3,018,285.40	1.29
TRUIST FINANCIAL CORP	6/20/2022	2,339,167.50	2,319,232.50	0.33
TRUIST FINANCIAL CORP	3/16/2023	2,947,817.00	3,048,205.50	0.41
BAYCARE HEALTH SYSTEM INC	11/15/2022	1,456,344.00	1,488,945.60	0.50
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	3,053,289.20	3,070,000.05	0.43
CREDIT SUISSE AG (NEW YORK BRANCH)	2/2/2024	2,655,000.00	2,624,839.20	0.90
GEORGIA-PACIFIC LLC	5/15/2024	3,064,049.85	3,050,809.05	0.78
HONEYWELL INTERNATIONAL INC	8/19/2022	4,015,000.00	4,018,693.80	0.24
HUNTINGTON NATIONAL BANK	8/7/2022	2,024,431.10	2,023,071.80	0.37
KEYBANK NA	11/22/2021	1,785,864.60	1,853,902.76	0.29
KEYBANK NA	11/22/2021	1,953,600.00	2,028,340.00	0.29
MASSMUTUAL GLOBAL FUNDING II	6/9/2023	3,982,648.85	4,018,035.65	0.47
NATIONAL SECURITIES CLEARING CORP	4/23/2023	3,162,024.90	3,213,835.95	0.45
NEW YORK LIFE GLOBAL FUNDING	5/5/2023	2,084,562.15	2,114,648.70	0.42
PACIFIC LIFE GLOBAL FUNDING II	9/23/2023	2,022,468.75	2,020,869.00	0.58
PROTECTIVE LIFE GLOBAL FUNDING	6/9/2023	3,500,000.00	3,545,500.00	0.48
TOYOTA MOTOR CREDIT CORP	1/11/2024	2,544,847.30	2,539,248.30	0.53
VIRGINIA ELECTRIC AND POWER CO	3/15/2023	2,087,580.00	2,073,580.00	0.58
ADOBE INC	2/1/2023	1,103,486.15	1,132,039.35	0.36
AMERICAN EXPRESS CO	5/20/2022	1,558,128.00	1,598,828.40	0.37
AMERIPRISE FINANCIAL INC	3/22/2022	1,535,888.20	1,580,255.60	0.31
AMERIPRISE FINANCIAL INC	3/22/2022	119,877.60	123,136.80	0.31
APPLE INC	1/13/2023	647,825.00	648,025.00	0.23
APPLE INC	5/11/2023	1,441,069.60	1,459,522.25	0.27
TRUIST FINANCIAL CORP	6/20/2022	2,048,120.00	2,061,540.00	0.33
TRUIST FINANCIAL CORP	3/16/2023	1,943,560.70	2,009,749.05	0.41
BANK OF AMERICA CORP	5/17/2022	1,075,000.00	1,078,999.00	0.58
BANK OF NEW YORK MELLON CORP	4/28/2023	1,352,323.95	1,381,395.57	0.43
CATERPILLAR FINANCIAL SERVICES CORP	11/29/2022	859,078.00	880,302.50	0.39
CATERPILLAR FINANCIAL SERVICES CORP	9/7/2021	1,713,679.45	1,736,471.80	0.26
CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	1,353,116.55	1,387,072.85	0.24
CATERPILLAR FINANCIAL SERVICES CORP	11/18/2022	1,469,323.80	1,507,911.30	0.36
CHEVRON CORP	5/11/2023	455,000.00	462,575.75	0.35
CISCO SYSTEMS INC	9/20/2021	1,894,243.00	1,912,217.00	0.18
CITIGROUP INC	12/8/2021	1,012,830.00	1,015,890.00	0.26
CITIZENS BANK NA	5/13/2021	1,493,725.00	1,490,700.30	1.13
COMERICA INC	7/31/2023	2,120,020.00	2,138,420.00	0.60
CONSUMERS ENERGY CO	6/1/2023	579,802.80	579,014.00	0.43
JOHN DEERE CAPITAL CORP	6/13/2022	1,438,142.40	1,468,526.40	0.29
JOHN DEERE CAPITAL CORP	4/6/2023	519,875.20	528,221.20	0.41
DUKE ENERGY CAROLINAS LLC	3/15/2023	2,502,051.75	2,565,189.00	0.45
ERP OPERATING LP	4/15/2023	1,933,786.40	1,922,961.32	0.50
ENERGY LOUISIANA LLC	11/17/2023	759,863.20	760,995.60	0.41
ENERGY LOUISIANA LLC	11/17/2023	740,355.20	740,969.40	0.41
FIFTH THIRD BANK NA (OHIO)	1/30/2023	1,473,761.00	1,512,273.25	0.35

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HUNTINGTON NATIONAL BANK	2/3/2023	1,568,681.20	1,605,607.60	0.50
KEYBANK NA	3/7/2023	694,840.24	705,501.52	0.45
KEYBANK NA	3/7/2023	311,595.00	316,842.00	0.45
KEYBANK NA	3/7/2023	150,524.50	153,140.30	0.45
KEYBANK NA	3/7/2023	821,620.13	831,182.18	0.45
MORGAN STANLEY	5/19/2022	1,912,255.00	1,950,464.00	0.40
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	4/25/2022	1,208,052.00	1,223,136.00	0.43
NIKE INC	3/27/2025	134,816.40	142,248.15	1.00
PNC BANK NA	7/22/2022	1,925,000.00	1,935,991.75	0.38
PNC BANK NA	2/24/2023	315,000.00	318,893.40	0.36
PACCAR FINANCIAL CORP	9/26/2022	714,127.70	732,174.30	0.38
PACCAR FINANCIAL CORP	2/7/2023	1,999,900.00	2,055,360.00	0.40
PRECISION CASTPARTS CORP	1/15/2023	1,965,015.00	2,012,907.00	0.40
CHARLES SCHWAB CORP	3/18/2024	1,754,122.50	1,763,968.05	0.57
TRUIST BANK	5/17/2022	1,978,990.20	2,032,470.00	0.26
WALMART INC	12/15/2022	1,323,622.40	1,324,800.00	0.19
WELLS FARGO BANK NA	10/22/2021	1,789,803.10	1,817,941.90	0.31
<b>SUB-TOTAL</b>		212,833,056.47	216,547,602.05	
 <u>MORTGAGE AND ASSET-BACK SECURITIES</u>				
ALLYA 2019-1 A3	9/15/2023	929,020.67	942,047.85	0.74
BMWLT 2021-1 A3	1/25/2024	769,975.59	769,214.60	0.36
COMET 2019-2 A	9/15/2022	2,749,307.55	2,805,357.50	0.33
COPAR 2019-1 A3	11/15/2023	758,826.54	770,160.09	0.59
CARMX 2020-4 A3	8/15/2025	474,895.45	475,717.25	0.44
CARMX 2021-1 A3	12/15/2025	649,871.56	648,329.50	0.44
DCENT 2019-3 A	10/15/2024	999,785.20	1,024,080.00	0.33
FNA 2012-M5 A2	2/25/2022	528,341.47	535,790.32	1.09
FNA 2013-M1 A2	8/25/2022	833,171.37	842,088.24	0.25
FNA 2013-M7 A2	12/25/2022	667,450.68	675,876.32	0.10
FHMS K-018 A2	1/25/2022	3,158,724.25	3,222,102.87	0.33
FHMS K-019 A2	3/25/2022	2,336,456.85	2,403,091.83	0.31
FHMS K-020 A1	1/25/2022	42,909.39	43,993.76	0.27
FHMS K-022 A2	7/25/2022	1,204,406.25	1,227,096.00	0.37
FHMS K-023 A1	4/25/2022	325,463.00	335,568.14	0.28
FHMS K-023 A2	8/25/2022	1,775,839.84	1,792,210.00	0.36
FHMS K-026 A2	11/25/2022	3,462,687.50	3,508,018.00	0.33
FHMS K-026 A2	11/25/2022	510,800.78	515,885.00	0.33
FHMS K-029 A1	10/25/2022	218,319.43	221,318.34	0.20
FHMS K-029 A1	10/25/2022	398,847.93	404,833.85	0.20
FHMS K-034 A1	2/25/2023	738,452.82	757,712.14	0.26
FHMS K-035 A1	3/25/2023	605,866.91	620,959.39	0.24
FHMS K-717 A2	9/25/2021	757,167.34	761,804.21	0.34
FHMS K-720 A2	6/25/2022	2,196,304.69	2,247,300.00	0.39
FHMS K-720 A2	6/25/2022	1,005,312.50	1,021,500.00	0.39
FHMS K-P05 A	7/25/2023	228,490.14	233,263.99	1.01
FHMS K-J27 A1	7/25/2024	993,293.15	1,023,881.35	0.46
FITAT 2019-1 A3	12/15/2023	485,711.94	492,931.11	0.64
FORDL 2019-A A3	5/15/2022	215,044.33	215,519.22	0.05
FORDO 2021-A A3	8/15/2025	859,927.50	858,460.60	0.38
GMCAR 2019-1 A3	11/16/2023	1,321,847.52	1,339,972.98	0.14
GMCAR 2020-3 A3	4/16/2025	899,794.08	901,485.00	0.37
GMCAR 2020-4 A3	8/18/2025	424,909.18	424,783.25	0.40
GMALT 2021-1 A3	2/20/2024	1,084,888.90	1,083,090.40	0.38
GMALT 2019-3 A3	6/20/2022	578,049.54	580,726.38	0.65
HDMOT 2020-A A3	10/15/2024	874,809.16	888,516.25	0.48
HAROT 2018-4 A3	1/15/2023	570,581.85	578,165.73	0.62
HAROT 2018-3 A3	8/22/2022	494,516.12	498,684.08	0.70
HALST 2021-A A3	1/16/2024	494,938.22	494,688.15	0.37
HART 2019-A A3	6/15/2023	339,493.31	343,799.20	0.59
MBALT 2020-B A3	11/15/2023	259,986.82	260,455.00	0.26
MBART 2020-1 A3	2/18/2025	624,951.19	627,000.00	0.37
MBART 2018-1 A3	1/15/2023	526,275.95	530,727.57	0.72
MBALT 2019-A A3	11/15/2021	175,935.96	176,259.57	-0.27
NALT 2019-B A3	7/15/2022	427,564.68	429,645.67	0.20
NAROT 2018-C A3	6/15/2023	582,747.45	591,607.85	0.72
NAROT 2020-B A3	7/15/2024	1,149,968.49	1,154,186.00	0.30
NAROT 2018-B A3	3/15/2023	738,182.50	746,762.23	0.83
NAROT 2019-C A3	7/15/2024	899,952.48	916,308.00	0.49
NAROT 2019-A A3	10/16/2023	1,836,482.60	1,865,983.73	0.74
NALT 2019-A A3	3/15/2022	106,580.05	107,046.12	-0.38
TAOT 2018-D A3	3/15/2023	617,206.33	625,408.50	0.26
TAOT 2018-B A3	9/15/2022	457,442.07	460,605.28	0.47
TAOT 2019-C A3	9/15/2023	1,099,990.98	1,113,035.00	0.44
VZOT 2020-B A	2/20/2025	799,832.00	802,064.00	0.32
VZOT 2019-C A1A	4/22/2024	1,424,890.13	1,449,510.00	0.27
VZOT 2020-A A1A	7/22/2024	999,882.90	1,020,010.00	0.31
VWALT 2019-A A3	11/21/2022	899,985.78	909,450.00	0.06
VALET 2018-2 A3	4/20/2023	1,255,862.61	1,271,966.04	0.07
WOART 2020-B A3	5/15/2025	999,921.60	1,003,660.00	0.44
HAROT 2020-1 A3	4/22/2024	2,939,423.76	2,987,657.40	0.48
HAROT 2019-3 A3	8/15/2023	2,764,977.05	2,799,645.45	0.37
JDOT 2019-B A3	12/15/2023	1,331,850.55	1,350,090.52	0.46
JDOT 2020 A3	8/15/2024	2,124,870.16	2,143,466.25	0.48
MBALT 2020-A A3	12/15/2022	1,409,814.16	1,425,129.30	0.12
NAROT 2019-C A3	7/15/2024	2,954,843.98	3,008,544.60	0.49
TAOT 2020-D A3	1/15/2025	1,689,685.15	1,691,385.80	0.31
TAOT 2021-A A3	5/15/2025	3,699,313.28	3,691,786.00	0.36
BACCT 2018-2 A	9/15/2023	3,056,678.52	3,013,070.20	0.35
BACCT 2018-2 A	9/15/2023	1,086,593.36	1,071,091.40	0.35
BMWLT 2019-1 A4	8/22/2022	4,789,968.75	4,748,199.75	0.15
CNH 2020-A A2	7/17/2023	508,465.81	509,790.08	0.48
CARMX 2019-3 A2A	12/15/2022	0.01	0.01	0.55
CARMX 2020-1 A3	12/16/2024	1,024,798.90	1,047,888.25	0.57
CARMX 2020-1 A4	6/16/2025	4,262,480.39	4,249,900.04	0.81
FH G12952	12/1/2022	95,250.08	94,429.59	0.88
FNR 2012-50 VA	7/25/2023	43,214.04	42,058.57	0.78
FNA 2012-M9 A2	4/25/2022	274,974.63	276,932.15	0.48
FNA 2012-M9 A2	4/25/2022	56,659.24	57,064.81	0.48
FNA 2012-M17 A2	11/25/2022	388,204.47	411,436.88	0.28
FNR 2013-136 CV	6/25/2023	284,423.71	279,928.70	0.73
FHMS K-015 A2	7/25/2021	455,583.80	457,204.19	0.13
FHMS K-015 A2	7/25/2021	124,603.74	123,093.44	0.13
FHMS 2011-K016 A2	10/25/2021	2,068,553.29	2,092,463.06	0.48
FHMS 2011-K016 A2	10/25/2021	597,092.99	592,636.60	0.48
FHMS K-020 A2	5/25/2022	487,851.56	509,480.00	0.31
FHMS K-020 A2	5/25/2022	97,562.50	101,896.00	0.31
FHMS K-020 A2	5/25/2022	194,437.50	203,792.00	0.31
FHMS K-021 A2	6/25/2022	979,257.81	1,020,920.00	0.35

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FHMS K-023 A1	4/25/2022	32,409.54	33,556.81	0.28
FHMS K-023 A1	4/25/2022	158,493.89	161,911.63	0.28
FHMS K-025 A1	4/25/2022	102,034.33	103,447.36	0.37
FHMS K-025 A2	10/25/2022	500,603.91	505,180.20	0.44
FHMS K-025 A2	10/25/2022	3,611,499.61	3,644,514.30	0.44
FHMS K-S01 A2	1/25/2023	202,790.80	213,238.32	0.27
FHMS K-027 A1	9/25/2022	33,820.32	35,040.74	0.25
FHMS K-027 A2	1/25/2023	2,101,558.59	2,176,356.00	0.34
FHMS K-027 A2	1/25/2023	1,875,366.21	1,943,175.00	0.34
FHR 4285 BA	12/15/2023	533,093.27	532,516.32	0.37
FHMS K-041 A1	8/25/2024	1,957,273.03	1,943,292.43	0.44
FHMS K-046 A1	1/25/2025	654,997.40	654,899.84	0.22
FHMS K-047 A1	12/25/2024	732,895.37	749,293.48	0.24
FHMS K-050 A1	1/25/2025	2,829,505.05	2,812,856.84	0.20
FN AM0359	8/1/2022	2,661,723.45	2,681,173.64	1.31
FN AM1999	7/1/2021	2,168,738.56	2,228,702.48	1.69
FN AN0429	1/1/2025	989,812.71	979,440.85	1.04
FNR 0338C MP	5/25/2023	186,489.10	186,330.01	0.87
FNR 0338C MP	5/25/2023	205,273.21	204,605.74	0.87
FNR 0333J LB	5/25/2023	116,018.60	115,760.84	1.27
FNR 0364L HQ	7/25/2023	124,603.42	125,151.68	0.81
FHR 2666 OD	8/15/2023	115,604.70	116,254.79	0.82
FHR 2666 OD	8/15/2023	120,278.71	120,754.97	0.82
FHR 2756 KA	2/15/2024	461,396.16	456,936.50	1.16
FNR 2008-45 DB	6/25/2023	171,676.33	171,584.41	0.30
FN BM6007	5/1/2023	507,524.79	499,422.70	1.18
FORDF 2017-3 A	9/15/2022	776,132.81	773,227.50	0.35
FORDF 2020-1 A1	9/15/2025	1,007,617.19	1,002,090.00	0.61
GMALT 2020-2 B	7/22/2024	4,078,992.65	4,163,272.80	0.33
MMAF 20B A3	8/14/2025	3,469,950.38	3,462,331.30	0.60
MMAF 20A A2	4/9/2024	1,650,538.79	1,657,196.04	0.19
NAROT 2017-C A3	4/18/2022	3,721.35	3,724.47	0.37
NAROT 2017-C A3	4/18/2022	2,331.62	2,370.12	0.37
PFSFC 2019-A A2	4/15/2024	517,893.52	515,655.48	0.43
PFSFC 20B A	6/17/2024	1,564,789.51	1,579,538.85	0.44
PFSFC 20E A	10/15/2025	302,156.25	301,779.00	0.76
PFSFC 20E A	10/15/2025	1,007,421.87	1,005,930.00	0.76
SCART 20A A	10/15/2024	1,797,517.79	1,812,153.90	0.57
TFET 191 A3	4/24/2023	1,974,661.88	2,000,398.50	0.33
BMWLT 2021-1 A4	7/25/2024	1,349,946.41	1,347,448.50	0.46
COPAR 2020-1 A3	11/15/2024	2,129,547.16	2,163,547.50	0.60
DRIVE 2020-2 A3	5/15/2024	629,975.93	632,236.50	0.42
FNA 2011-M5 A2	7/25/2021	175,957.32	170,462.96	-0.05
FHMS K-020 A2	5/25/2022	2,714,871.09	2,751,192.00	0.31
FHMS K-SMC A2	1/25/2023	1,483,888.67	1,549,987.40	0.30
FHMS K-SMC A2	1/25/2023	2,030,198.44	2,122,130.40	0.30
FHMS K-SMC A2	1/25/2023	410,500.00	416,104.00	0.30
FHMS K-717 A2	9/25/2021	1,576,774.39	1,571,221.17	0.34
FHMS K-724 A1	3/25/2023	911,973.37	932,171.33	0.44
FHMS K-J33 A1	12/25/2025	1,446,325.38	1,436,044.57	0.65
FHMS K-727 A2	7/25/2024	4,493,337.89	4,434,544.80	0.83
FHMS K-J23 A2	12/25/2022	1,233,158.01	1,240,312.69	1.08
FHMS K-J30 A1	1/25/2025	1,586,671.86	1,580,529.75	0.65
HDMOT 2019-A A3	2/15/2024	3,481,370.96	3,523,872.74	0.53
HAROT 2019-3 A3	8/15/2023	1,809,984.98	1,832,679.30	0.37
JDOT 2019 A3	7/17/2023	1,280,907.81	1,299,141.08	0.77
JDOT 2020 A3	8/15/2024	2,799,828.92	2,824,332.00	0.48
MBALT 2020-A A3	12/15/2022	1,029,864.25	1,041,051.90	0.12
SDART 2020-2 A3	4/15/2024	859,901.01	862,055.40	0.33
SDART 2020-3	7/15/2024	2,469,763.87	2,473,260.40	0.39
SDART 2021-1 A3	9/16/2024	2,949,875.51	2,948,525.00	0.35
TAOT 2018-A A3	5/16/2022	0.00	0.00	0.34
TAOT 2019-C A3	9/15/2023	1,829,984.99	1,851,685.50	0.44
VWALT 2019-A A3	11/21/2022	849,986.57	858,925.00	0.06
<b>SUB-TOTAL</b>		<b>176,483,377.74</b>	<b>178,131,522.19</b>	

Municipal Debt

CALIFORNIA EARTHQUAKE AUTH REV	7/1/2022	815,000.00	825,831.35	0.26
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2022	625,000.00	625,937.50	0.26
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2023	230,000.00	229,866.60	0.44
CALIFORNIA ST UNIV REV	11/1/2023	1,000,000.00	1,000,660.00	0.45
CONNECTICUT ST	7/1/2023	226,343.25	232,877.25	0.44
FLORIDA ST BRD ADMIN FIN CORP REV	7/1/2025	1,025,000.00	1,034,512.00	1.03
LOS ANGELES CALIF CMNTY COLLEGE DIST	8/1/2023	760,000.00	761,094.40	0.38
MARYLAND ST	8/1/2023	2,125,000.00	2,131,800.00	0.27
MISSISSIPPI ST	11/1/2023	925,000.00	928,857.25	0.26
NEW JERSEY ST TPK AUTH TPK REV	1/1/2025	850,000.00	841,984.50	1.16
NEW YORK ST URBAN DEV CORP REV	3/15/2023	915,000.00	910,370.10	0.74
NEW YORK ST URBAN DEV CORP REV	3/15/2024	2,790,000.00	2,762,490.60	0.96
PORT AUTH N Y & N J	7/1/2023	1,125,000.00	1,141,751.25	0.42
PORT AUTH N Y & N J	7/1/2023	1,101,416.70	1,111,304.55	0.42
NEW YORK ST	2/15/2024	3,000,000.00	3,130,050.00	0.49
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	2,865,000.00	2,914,765.05	0.39
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	1,105,500.00	1,119,107.00	0.39
CALIFORNIA HEALTH FACS FING AUTH REV	6/1/2021	2,140,000.00	2,145,649.60	0.31
CALIFORNIA ST	4/1/2024	3,239,373.40	3,311,469.85	0.53
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2024	2,120,000.00	2,109,251.60	0.70
CHAFFEY CMNTY COLLEGE DIST CALIF	6/1/2022	715,000.00	725,296.00	0.37
CONTRA COSTA CALIF CMNTY COLLEGE DIST	8/1/2022	1,000,000.00	1,017,590.00	0.33
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH)	1/12/2024	4,332,008.85	4,311,937.80	0.57
EL CAJON CALIF	4/1/2023	610,000.00	609,884.10	0.66
EL CAJON CALIF	4/1/2024	540,000.00	537,867.00	1.06
EL DORADO CALIF IRR DIST REV	3/1/2023	720,000.00	725,644.80	0.46
EL DORADO CALIF IRR DIST REV	3/1/2024	720,000.00	728,035.20	0.69
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2022	715,000.00	725,546.25	0.63
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2024	715,000.00	737,565.40	1.02
LOS ANGELES CALIF DEPT ARPTS ARPT REV	5/15/2021	1,006,380.00	1,002,250.00	0.45
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	1,620,000.00	1,614,913.20	0.52
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	900,000.00	899,928.00	0.52
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2023	720,000.00	717,638.40	0.78
LOS ANGELES CNTY CALIF PUB WKS FING AUTH LEASE REV	12/1/2021	1,537,050.00	1,528,350.00	0.34
MASSACHUSETTS ST SCH BLDG AUTH DEDICATED SALES TAX	10/15/2022	1,800,000.00	1,846,836.00	0.27
MASSACHUSETTS ST WTR RES AUTH IAM COMPL PAPER NTS 3	8/1/2023	2,365,000.00	2,443,730.85	0.34
MISSISSIPPI ST	11/1/2023	4,540,000.00	4,558,931.80	0.26
OHIO ST SPL OBLIG	10/1/2023	1,180,000.00	1,184,130.00	0.42
OHLONE CALIF CMNTY COLLEGE DIST	8/1/2022	800,000.00	815,160.00	0.27
PASADENA CALIF PUB FING AUTH LEASE REV	12/1/2021	400,000.00	407,384.00	0.46
PENNSYLVANIA ST TPK COMM TPK REV	12/1/2021	876,767.50	886,287.50	0.34
RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST	9/1/2023	865,000.00	863,512.20	0.49
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2021	480,000.00	485,246.40	0.48

**Orange County Transportation Authority  
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<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>REQUIRED AMOUNT</u>	<u>YIELD</u>
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2022	400,000.00	410,276.00	0.61
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2022	2,420,000.00	2,456,421.00	0.53
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2022	1,500,000.00	1,533,405.00	0.26
SAN DIEGO CNTY CALIF WTR AUTH WTR REV	5/1/2024	1,440,000.00	1,443,556.80	0.51
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2022	2,138,837.50	2,184,932.95	0.50
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2023	1,635,140.00	1,693,611.15	0.74
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2021	290,000.00	290,539.40	0.15
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2022	430,000.00	432,915.40	0.22
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2023	430,000.00	431,380.30	0.37
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2023	2,590,000.00	2,604,840.70	0.43
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2024	2,625,000.00	2,639,621.25	0.66
UTAH HSG CORP SINGLE FAMILY MTG REV	1/1/2022	1,300,000.00	1,314,196.00	0.64
UTAH HSG CORP SINGLE FAMILY MTG REV	7/1/2022	545,000.00	554,444.85	0.75
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2022	560,000.00	563,578.40	0.44
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	720,000.00	728,791.20	0.57
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	722,793.60	728,791.20	0.57
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	728,517.60	728,791.20	0.57
ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	6/1/2022	1,275,187.50	1,289,475.00	0.28
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	3,700,000.00	3,826,984.00	0.46
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	1,534,485.00	1,526,055.00	0.39
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	790,000.00	816,615.10	0.54
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2023	365,000.00	374,274.65	0.34
CALIFORNIA ST	3/1/2022	901,032.00	873,254.25	0.26
CALIFORNIA ST	4/1/2021	3,000,120.00	3,000,000.00	0.00
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	597,068.67	578,890.94	0.52
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	333,842.71	335,756.69	0.52
CALIFORNIA ST UNIV REV	11/1/2023	1,090,000.00	1,090,719.40	0.45
CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	2/1/2023	875,000.00	871,631.25	0.56
CONTRA COSTA CALIF CMNTY COLLEGE DIST	8/1/2021	1,000,000.00	1,004,900.00	0.23
LOS ALTOS CALIF SCH DIST	8/1/2023	2,790,000.00	2,800,406.70	-2.62
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2025	1,600,000.00	1,575,984.00	1.29
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	1,019,560.00	1,038,580.00	0.54
MASSACHUSETTS (COMMONWEALTH OF)	5/1/2022	1,186,968.00	1,168,648.20	0.31
OAKLAND-ALAMEDA CNTY CALIF COLISEUM AUTH LEASE REV	2/1/2023	1,058,440.00	1,050,240.00	0.58
PALM DESERT CALIF REDEV AGY SUCCESSOR AGY TAX ALLO	10/1/2022	1,114,074.90	1,129,481.55	0.64
RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST	9/1/2024	1,410,000.00	1,403,542.20	0.77
RIVERSIDE CALIF UNIV SCH DIST	2/1/2022	750,000.00	759,442.50	0.29
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2023	1,375,000.00	1,419,976.25	0.60
SACRAMENTO CNTY CALIF SANTN DIST FING AUTH REV	12/1/2023	1,500,000.00	1,506,030.00	0.61
SAN BERNARDINO CALIF CMNTY COLLEGE DIST	8/1/2024	890,000.00	898,900.00	0.64
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2021	1,285,000.00	1,292,298.80	0.23
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2021	1,325,000.00	1,343,271.75	0.43
SAN FRANCISCO CALIF CITY & CNTY PUB UTILS COMMN WT	11/1/2022	630,000.00	646,587.90	0.28
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2021	2,800,000.00	2,805,544.00	0.54
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2022	2,350,000.00	2,414,366.50	0.51
SANTA BARBARA CNTY CALIF SOLID WASTE SYS REV CTF5	12/1/2021	375,000.00	382,031.25	0.48
SEMITROPIC IMPT DIST SEMITROPIC WTR STORAGE DIST C	12/1/2022	1,637,622.60	1,625,188.00	0.44
SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV	7/1/2023	2,735,000.00	2,739,266.60	0.46
UNIV CALIF REGTS MED CTR POOLED REV	5/15/2022	1,577,512.50	1,577,373.00	0.31
UNIVERSITY CALIF REVS	5/15/2021	860,000.00	861,840.40	0.36
UNIVERSITY CALIF REVS	5/15/2022	1,926,739.20	1,984,051.20	0.30
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2022	2,460,000.00	2,468,979.00	0.25
VALLEJO CALIF WTR REV	5/1/2023	840,000.00	852,902.40	0.73
<b>SUB-TOTAL</b>		<b>129,572,781.49</b>	<b>130,716,876.63</b>	
<b>Variable &amp; Floating Rate</b>				
BANK OF AMERICA CORP	3/5/2024	1,064,260.00	1,055,100.00	0.67
BANK OF AMERICA CORP	5/19/2024	1,425,000.00	1,448,469.75	0.71
CARMX 2020-3 A3	3/17/2025	774,867.17	778,200.75	0.40
CITIGROUP INC	10/30/2024	2,500,000.00	2,498,175.00	0.77
CITIGROUP INC	11/4/2022	600,000.00	606,342.00	0.53
GMALT 2020-3 A3	8/21/2023	624,940.13	626,325.00	0.25
GMCAR 2021-1 A3	10/16/2025	369,941.10	369,604.10	0.39
GOLDMAN SACHS GROUP INC	11/17/2023	1,675,000.00	1,675,134.00	0.59
JPMORGAN CHASE & CO	6/1/2024	1,575,000.00	1,607,145.75	0.87
JPMORGAN CHASE & CO	9/16/2024	300,000.00	300,570.00	0.64
JPMORGAN CHASE & CO	2/16/2025	815,000.00	808,879.35	0.82
JPMORGAN CHASE & CO	3/16/2024	1,000,000.00	1,004,200.00	0.54
MORGAN STANLEY	1/25/2024	1,535,000.00	1,532,144.90	0.57
NALT 2020-B A3	10/16/2023	424,956.27	425,629.00	0.31
JDOT 2021 A3	9/15/2025	1,454,720.35	1,449,281.85	0.52
BANK OF AMERICA CORP	12/20/2023	2,879,411.20	2,849,627.40	0.66
BANK OF AMERICA CORP	10/24/2024	2,256,637.50	2,255,467.50	0.71
BANK OF AMERICA CORP	10/24/2024	802,424.00	801,944.00	0.71
CITIGROUP INC	11/4/2022	3,140,000.00	3,173,189.80	0.53
FNA 2014-M6 A2	5/25/2021	29,818.29	30,225.96	1.07
FN AL3382	3/1/2023	729,230.19	736,549.54	1.23
GOLDMAN SACHS GROUP INC	11/17/2023	3,560,000.00	3,560,284.80	0.59
GOLDMAN SACHS GROUP INC	11/17/2023	3,604,680.00	3,600,288.00	0.59
JPMORGAN CHASE & CO	12/5/2024	964,932.50	949,261.25	0.81
JPMORGAN CHASE & CO	12/5/2024	3,132,832.40	3,081,030.80	0.81
JPMORGAN CHASE & CO	12/5/2024	3,961,872.00	3,905,532.00	0.81
KEYBANK NA	2/1/2022	4,180,000.00	4,200,398.40	0.30
MORGAN STANLEY	11/10/2023	5,725,000.00	5,726,660.25	0.52
MORGAN STANLEY	11/10/2023	1,801,008.00	1,800,522.00	0.52
PNC BANK NA	2/24/2023	4,045,000.00	4,052,564.15	0.33
STATE STREET CORP	3/30/2023	1,750,000.00	1,792,892.50	0.37
WELLS FARGO & CO	6/2/2024	6,140,580.00	6,129,000.00	0.65
BANK OF AMERICA CORP	10/24/2024	2,155,000.00	2,160,236.65	0.71
CITIGROUP INC	10/30/2024	2,065,000.00	2,063,492.55	0.77
CITIBANK NA	5/20/2022	298,510.50	295,935.15	0.51
CITIBANK NA	5/20/2022	1,319,576.85	1,309,136.85	0.51
FNA 2014-M8 A2	6/25/2024	2,056,213.95	2,022,426.62	0.62
FNA 2018-M5 A2	9/25/2021	181,186.41	178,594.28	0.86
FHMS K-029 A2	2/25/2023	1,078,080.08	1,082,221.00	0.36
FHMS K-029 A2	2/25/2023	1,716,426.56	1,723,148.00	0.36
FHMS K-029 A2	2/25/2023	820,581.64	830,053.00	0.36
FHMS K-029 A2	2/25/2023	1,797,539.45	1,775,683.00	0.36
FHMS K-031 A2	4/25/2023	3,771,482.81	3,737,992.20	0.40
FHMS K-032 A2	5/25/2023	3,805,596.09	3,959,313.60	0.41
FHMS K-033 A2	7/25/2023	3,809,798.44	3,829,178.10	0.45
FHMS K-105 A	7/25/2024	1,143,213.25	1,145,248.17	0.25
FIRST REPUBLIC BANK	2/12/2024	500,000.00	511,700.00	0.64
GOLDMAN SACHS GROUP INC	6/5/2023	2,177,282.40	2,176,816.00	0.62
GOLDMAN SACHS GROUP INC	3/8/2024	2,115,000.00	2,113,265.70	0.66
GOLDMAN SACHS GROUP INC	10/31/2022	1,573,456.50	1,580,307.75	0.43
JPMORGAN CHASE & CO	9/16/2024	1,160,000.00	1,162,204.00	0.64
JPMORGAN CHASE & CO	2/16/2025	915,000.00	908,128.35	0.82
JPMORGAN CHASE & CO	3/16/2024	2,110,000.00	2,118,862.00	0.54
JDOT 2021 A3	9/15/2025	2,349,548.33	2,340,764.50	0.52
KEYBANK NA	1/3/2024	1,450,000.00	1,448,695.00	0.43

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<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>REQUIRED AMOUNT</u>	<u>YIELD</u>
MORGAN STANLEY	10/21/2025	615,000.00	611,623.65	0.96
MORGAN STANLEY	11/10/2023	1,160,000.00	1,160,336.40	0.52
MORGAN STANLEY	1/25/2024	1,840,000.00	1,836,577.60	0.57
PNC BANK NA	12/9/2022	1,640,000.00	1,658,089.20	0.42
WELLS FARGO BANK NA	9/9/2022	1,990,000.00	2,005,163.80	0.34
SUB-TOTAL		112,455,604.35	112,575,832.92	
<i>Supranationals</i>				
INTER-AMERICAN DEVELOPMENT BANK	5/24/2023	2,599,116.00	2,613,052.00	0.27
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	11/24/2023	2,644,302.50	2,642,633.00	0.36
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	3/19/2024	5,349,700.00	5,305,750.00	0.42
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	11/24/2023	3,043,442.50	3,041,521.00	0.36
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	1,934,593.40	1,960,725.60	0.21
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	1,177,726.00	1,193,706.00	0.21
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	811,863.00	822,895.20	0.21
INTER-AMERICAN DEVELOPMENT BANK	9/14/2022	10,484,250.00	10,730,790.00	0.23
SUB-TOTAL		28,044,993.40	28,311,072.80	
<b>SHORT-TERM PORTFOLIO - TOTAL</b>		<b>\$ 1,627,823,892.95</b>	<b>\$ 1,635,176,212.56</b>	
<b>BOND PROCEEDS PORTFOLIO</b>				
<b>GUARANTEED INVESTMENT CONTRACT (GIC)</b>				
<i>THE BANK OF NOVA SCOTIA</i>	4/1/2021	17,050,000.00	17,050,000.00	3.01%
<i>BNY MELLON-MONEY MARKET FUND</i>	N/A	154,054,342.15	154,054,342.15	0.06%
<b>BOND PROCEEDS PORTFOLIO-TOTAL</b>		<b>\$ 171,104,342.15</b>	<b>\$ 171,104,342.15</b>	
<b>DEBT SERVICE RESERVE FUNDS</b>				
<b>91 EXPRESS LANES 2013 BONDS</b>				
US BANK COMMERCIAL PAPER	4/7/2021	11,485,923.97	10,799,437.46	0.12%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	481.67		0.01%
<b>91 EXPRESS LANES 2013 BONDS - OPERATING &amp; MAINTENANCE RESERVES</b>			13,000,000.00	
BANK DEPOSITS	N/A	218,920.72		
OPERATING RESERVE	7/13/2021	3,098,667.86		0.13%
MAINTENANCE RESERVE	7/13/2021	10,495,487.92		0.13%
<b>DEBT SERVICE RESERVE FUNDS - TOTAL</b>		<b>\$ 25,299,482.14</b>		
<b>TOTAL PORTFOLIO</b>				
		<b>\$ 2,010,631,059.08</b>	<b>\$ 2,017,983,378.69</b>	