

Orange County Transportation Authority
Portfolio Listing
As of October 31, 2022

LIQUID PORTFOLIO

DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
<u>CASH EQUIVALENTS</u>				
BANK DEPOSITS	N/A	250,000.00	250,000.00	
REPURCHASE AGREEMENT	N/A	63,437,985.06	63,437,985.06	0.25%
MONEY MARKET DEMAND ACCOUNT	N/A	137,872,734.32	137,872,734.32	2.17%
FIDELITY TREASURY OBLIGATIONS FUND	N/A	142,796,046.47	142,796,046.47	2.88%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	26,288,570.94	26,288,570.94	2.90%
SUB-TOTAL		370,645,336.79	370,645,336.79	
<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>	N/A	21,259,868.88	21,259,868.88	1.77%
<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>	N/A	512,163.07	512,163.07	1.32%
LIQUID PORTFOLIO - TOTAL		\$ 392,417,368.74	\$ 392,417,368.74	

SHORT-TERM PORTFOLIO

DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
<u>Money Market Funds</u>				
FIRST AMER:GVT OBLG Z	10/31/2022	1,188,857.37	1,188,857.37	2.89
FIRST AMER:GVT OBLG Z	10/31/2022	250,343.56	250,343.56	2.89
FIRST AMER:GVT OBLG Z	10/31/2022	436,720.01	436,720.01	2.89
FIRST AMER:GVT OBLG Z	10/31/2022	846,614.37	846,614.37	2.89
FIRST AMER:GVT OBLG Z	10/31/2022	4,469,027.82	4,469,027.82	2.89
FIRST AMER:GVT OBLG Z	10/31/2022	2,117,825.39	2,117,825.39	2.89
FIRST AMER:GVT OBLG Z	10/31/2022	2,243.00	2,243.00	2.89
FIRST AMER:GVT OBLG Z	10/31/2022	402,630.00	402,630.00	2.89
SUB-TOTAL		9,714,261.52	9,714,261.52	
<u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u>				
Credit Agricole Corporate And Investment Bank, New	8/16/2024	3,550,000.00	3,469,273.00	5.45
Credit Suisse AG, New York Branch	3/17/2023	3,100,000.00	3,048,106.00	5.06
Toronto-Dominion Bank - New York Branch	10/27/2025	4,725,000.00	4,725,000.00	5.60
SUB-TOTAL		11,375,000.00	11,242,379.00	
<u>U.S. TREASURY OBLIGATIONS</u>				
UNITED STATES TREASURY	4/30/2025	697,839.84	673,778.00	4.48
UNITED STATES TREASURY	4/30/2025	1,743,779.30	1,684,445.00	4.48
UNITED STATES TREASURY	9/30/2025	2,513,183.59	2,402,250.00	4.44
UNITED STATES TREASURY	9/30/2025	7,002,734.38	6,726,300.00	4.44
UNITED STATES TREASURY	10/31/2025	8,032,812.50	7,677,840.00	4.45
UNITED STATES TREASURY	11/15/2025	7,750,937.50	7,503,440.00	4.45
UNITED STATES TREASURY	11/15/2025	6,818,164.06	6,565,510.00	4.45
UNITED STATES TREASURY	5/31/2023	7,787,187.50	7,866,240.00	4.57
UNITED STATES TREASURY	10/31/2023	8,007,187.50	7,764,400.00	4.67
UNITED STATES TREASURY	4/30/2024	1,352,433.98	1,240,567.20	4.68
UNITED STATES TREASURY	4/30/2024	3,103,259.38	2,846,572.80	4.68
UNITED STATES TREASURY	5/15/2025	9,793,359.38	9,432,812.50	4.51
UNITED STATES TREASURY	5/15/2025	7,114,933.59	6,885,953.13	4.51
UNITED STATES TREASURY	5/15/2025	4,842,382.81	4,718,750.00	4.49
UNITED STATES TREASURY	10/31/2024	7,758,691.41	7,071,675.00	4.52
UNITED STATES TREASURY	10/31/2024	1,570,096.29	1,428,478.35	4.52
UNITED STATES TREASURY	10/31/2024	3,611,739.65	3,285,971.65	4.52
UNITED STATES TREASURY	11/30/2024	2,577,022.66	2,337,366.15	4.52
UNITED STATES TREASURY	11/30/2024	1,519,250.78	1,377,964.35	4.52
UNITED STATES TREASURY	11/30/2024	4,402,568.36	3,997,507.50	4.52
UNITED STATES TREASURY	12/31/2024	1,252,682.23	1,137,971.88	4.47
UNITED STATES TREASURY	12/31/2024	1,244,203.13	1,133,250.00	4.47
UNITED STATES TREASURY	12/31/2024	4,074,494.92	3,694,480.80	4.45
UNITED STATES TREASURY	12/31/2024	6,095,705.27	5,541,721.20	4.45
UNITED STATES TREASURY	12/31/2024	6,738,417.97	6,141,720.00	4.45
UNITED STATES TREASURY	12/31/2024	5,909,964.84	5,385,816.00	4.45
UNITED STATES TREASURY	12/31/2024	2,896,906.25	2,645,664.00	4.45
UNITED STATES TREASURY	1/31/2025	8,313,750.00	7,478,160.00	4.45
UNITED STATES TREASURY	3/31/2025	1,989,687.50	1,823,120.00	4.40
UNITED STATES TREASURY	3/31/2025	7,862,500.00	7,292,480.00	4.40
UNITED STATES TREASURY	3/31/2025	10,137,753.91	9,794,257.81	4.42
UNITED STATES TREASURY	3/31/2025	4,433,906.25	4,102,020.00	4.40
UNITED STATES TREASURY	4/30/2025	7,440,527.34	6,791,025.00	4.41
UNITED STATES TREASURY	5/31/2025	7,357,324.22	6,735,975.00	4.47
UNITED STATES TREASURY	6/30/2025	6,811,054.69	6,279,210.00	4.38
UNITED STATES TREASURY	7/31/2025	6,979,687.50	6,697,275.00	4.43
UNITED STATES TREASURY	7/31/2025	7,729,375.00	7,143,760.00	4.43
UNITED STATES TREASURY	9/30/2025	7,049,375.00	7,101,840.00	4.40
UNITED STATES TREASURY	10/15/2023	3,142,248.05	3,017,601.56	4.67
UNITED STATES TREASURY	10/15/2023	2,070,298.83	1,987,785.16	4.67
UNITED STATES TREASURY	10/15/2023	3,142,863.28	3,017,601.56	4.67
UNITED STATES TREASURY	10/15/2023	1,855,350.00	1,781,821.88	4.67
UNITED STATES TREASURY	10/15/2023	5,685,972.66	5,460,421.88	4.67
UNITED STATES TREASURY	10/15/2023	224,569.34	215,489.25	4.70
UNITED STATES TREASURY	11/15/2023	1,250,927.73	1,194,575.00	4.66
UNITED STATES TREASURY	11/15/2023	2,872,130.08	2,742,744.20	4.66
UNITED STATES TREASURY	12/15/2023	7,978,437.50	7,609,680.00	4.63
UNITED STATES TREASURY	12/15/2023	9,877,343.75	9,507,812.50	4.67
UNITED STATES TREASURY	12/15/2023	4,923,437.50	4,753,906.25	4.67
UNITED STATES TREASURY	12/15/2023	6,600,433.99	6,344,570.70	4.63
UNITED STATES TREASURY	12/15/2023	9,840,435.94	9,493,075.80	4.63
UNITED STATES TREASURY	12/15/2023	1,336,964.06	1,274,621.40	4.63
UNITED STATES TREASURY	12/15/2023	658,504.69	627,798.60	4.63
UNITED STATES TREASURY	12/15/2023	2,418,842.77	2,306,684.25	4.63
UNITED STATES TREASURY	1/31/2023	4,330,259.18	4,287,652.60	4.63
UNITED STATES TREASURY	2/15/2024	1,030,512.30	976,905.45	4.66
UNITED STATES TREASURY	2/15/2024	1,533,322.66	1,453,559.80	4.66
UNITED STATES TREASURY	3/15/2024	2,547,714.26	2,406,886.65	4.66
UNITED STATES TREASURY	3/15/2024	3,111,103.12	2,939,133.60	4.66
UNITED STATES TREASURY	3/15/2024	2,744,306.64	2,590,582.50	4.66
UNITED STATES TREASURY	3/31/2023	1,414,312.50	1,390,294.10	4.66
UNITED STATES TREASURY	4/15/2024	8,013,437.50	7,520,960.00	4.68

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
UNITED STATES TREASURY	4/15/2024	21,702,656.25	20,676,562.50	4.70
UNITED STATES TREASURY	4/15/2024	1,564,073.05	1,489,652.34	4.70
UNITED STATES TREASURY	4/15/2024	4,925,781.25	4,699,218.75	4.70
UNITED STATES TREASURY	4/15/2024	9,864,843.75	9,401,200.00	4.68
UNITED STATES TREASURY	4/15/2024	4,544,199.61	4,329,252.60	4.68
UNITED STATES TREASURY	4/15/2024	3,600,851.56	3,478,444.00	4.68
UNITED STATES TREASURY	4/15/2024	910,675.39	855,509.20	4.68
UNITED STATES TREASURY	4/15/2024	2,091,551.17	1,964,850.80	4.68
UNITED STATES TREASURY	4/30/2023	8,767,287.44	8,583,637.50	4.47
UNITED STATES TREASURY	4/30/2023	5,008,450.41	4,903,537.50	4.47
UNITED STATES TREASURY	5/15/2024	3,988,281.25	3,740,920.00	4.65
UNITED STATES TREASURY	5/15/2024	15,818,797.12	14,818,719.35	4.65
UNITED STATES TREASURY	5/15/2024	2,361,089.00	2,211,818.95	4.65
UNITED STATES TREASURY	5/15/2024	4,144,488.28	3,881,204.50	4.65
UNITED STATES TREASURY	5/15/2024	11,705,610.37	10,965,571.75	4.65
UNITED STATES TREASURY	5/15/2024	306,787.50	299,273.60	4.65
UNITED STATES TREASURY	5/31/2023	905,804.69	896,494.00	4.63
UNITED STATES TREASURY	5/31/2023	393,828.13	389,780.00	4.63
UNITED STATES TREASURY	6/15/2024	10,975,937.50	10,253,650.00	4.64
UNITED STATES TREASURY	6/15/2024	4,181,132.81	3,913,218.75	4.67
UNITED STATES TREASURY	6/15/2024	3,995,436.33	3,792,095.31	4.67
UNITED STATES TREASURY	6/15/2024	9,962,285.15	9,783,046.88	4.67
UNITED STATES TREASURY	6/15/2024	3,600,351.56	3,540,531.25	4.67
UNITED STATES TREASURY	6/15/2024	7,485,058.59	6,991,125.00	4.64
UNITED STATES TREASURY	6/15/2024	11,647,898.44	10,906,155.00	4.64
UNITED STATES TREASURY	6/15/2024	4,572,867.19	4,287,890.00	4.64
UNITED STATES TREASURY	6/15/2024	274,870.31	261,002.00	4.64
UNITED STATES TREASURY	6/15/2024	403,924.22	377,520.75	4.64
UNITED STATES TREASURY	6/15/2024	1,987,031.25	1,864,300.00	4.64
UNITED STATES TREASURY	6/15/2024	1,991,250.00	1,864,300.00	4.64
UNITED STATES TREASURY	6/15/2024	942,489.84	880,881.75	4.64
UNITED STATES TREASURY	6/15/2024	4,470,820.31	4,194,675.00	4.64
UNITED STATES TREASURY	6/15/2024	5,973,750.00	5,592,900.00	4.64
UNITED STATES TREASURY	7/15/2024	7,502,050.78	6,984,975.00	4.60
UNITED STATES TREASURY	7/15/2024	1,197,750.00	1,117,596.00	4.60
UNITED STATES TREASURY	7/15/2024	2,402,625.00	2,235,192.00	4.60
UNITED STATES TREASURY	7/15/2024	674,920.90	628,647.75	4.60
UNITED STATES TREASURY	7/15/2024	748,623.05	698,497.50	4.60
UNITED STATES TREASURY	7/15/2024	2,844,656.25	2,654,290.50	4.60
UNITED STATES TREASURY	7/15/2024	5,506,015.63	5,122,315.00	4.60
UNITED STATES TREASURY	7/15/2024	1,544,818.95	1,438,904.85	4.60
UNITED STATES TREASURY	7/15/2024	9,996,875.00	9,313,300.00	4.60
UNITED STATES TREASURY	7/15/2024	1,597,062.50	1,490,128.00	4.60
UNITED STATES TREASURY	7/31/2023	334,424.22	323,904.80	4.67
UNITED STATES TREASURY	8/15/2024	7,914,375.00	7,424,080.00	4.61
UNITED STATES TREASURY	8/15/2024	998,164.06	928,010.00	4.61
UNITED STATES TREASURY	8/15/2024	2,497,265.63	2,320,025.00	4.61
UNITED STATES TREASURY	8/15/2024	3,095,035.16	2,876,831.00	4.61
UNITED STATES TREASURY	8/15/2024	1,497,246.09	1,392,015.00	4.61
UNITED STATES TREASURY	8/15/2024	6,143,273.44	5,707,261.50	4.61
UNITED STATES TREASURY	8/31/2023	1,622,333.98	1,564,192.50	4.77
UNITED STATES TREASURY	8/31/2023	5,607,706.25	5,409,699.60	4.77
UNITED STATES TREASURY	8/31/2023	4,358,904.30	4,206,474.60	4.77
UNITED STATES TREASURY	9/15/2024	7,484,472.66	6,944,250.00	4.55
UNITED STATES TREASURY	9/15/2024	1,245,068.36	1,157,375.00	4.55
UNITED STATES TREASURY	9/15/2024	745,927.73	694,425.00	4.55
UNITED STATES TREASURY	9/15/2024	2,988,164.06	2,777,700.00	4.55
UNITED STATES TREASURY	9/30/2023	824,258.79	792,775.50	4.66
UNITED STATES TREASURY	10/15/2024	1,248,974.61	1,160,112.50	4.51
UNITED STATES TREASURY	10/15/2024	1,243,847.66	1,160,112.50	4.51
UNITED STATES TREASURY	10/15/2024	3,059,865.23	2,853,876.75	4.51
UNITED STATES TREASURY	10/31/2023	12,316,224.06	11,806,940.40	4.70
UNITED STATES TREASURY	10/31/2023	548,431.64	527,010.00	4.70
UNITED STATES TREASURY	10/31/2023	12,568,007.81	12,073,320.00	4.70
UNITED STATES TREASURY	11/15/2024	8,004,375.00	7,416,880.00	4.53
UNITED STATES TREASURY	11/15/2024	1,269,073.24	1,182,065.25	4.53
UNITED STATES TREASURY	11/15/2024	4,987,500.00	4,635,550.00	4.53
UNITED STATES TREASURY	11/15/2024	3,359,311.52	3,128,996.25	4.53
UNITED STATES TREASURY	11/30/2023	3,429,921.88	3,291,529.60	4.64
UNITED STATES TREASURY	11/30/2023	7,376,296.88	7,080,616.00	4.64
UNITED STATES TREASURY	11/30/2023	688,517.58	660,219.60	4.64
UNITED STATES TREASURY	11/30/2023	619,152.34	593,240.80	4.64
UNITED STATES TREASURY	11/30/2023	1,994,375.00	1,913,680.00	4.64
UNITED STATES TREASURY	11/30/2023	14,939,062.50	14,352,600.00	4.64
UNITED STATES TREASURY	12/15/2024	8,000,000.00	7,443,120.00	4.47
UNITED STATES TREASURY	12/15/2024	1,750,683.59	1,628,182.50	4.47
UNITED STATES TREASURY	12/15/2024	1,249,072.27	1,162,987.50	4.47
UNITED STATES TREASURY	12/15/2024	2,004,531.25	1,860,780.00	4.47
UNITED STATES TREASURY	12/15/2024	3,597,328.13	3,349,404.00	4.47
UNITED STATES TREASURY	12/31/2023	2,874,829.11	2,748,212.50	4.68
UNITED STATES TREASURY	12/31/2023	1,240,581.25	1,185,316.00	4.68
UNITED STATES TREASURY	12/31/2023	500,058.59	477,950.00	4.68
UNITED STATES TREASURY	12/31/2023	1,000,117.19	955,900.00	4.68
UNITED STATES TREASURY	12/31/2023	10,001,171.87	9,559,000.00	4.68
UNITED STATES TREASURY	1/31/2024	2,693,803.52	2,585,611.00	4.70
UNITED STATES TREASURY	1/31/2024	10,187,925.00	9,781,433.20	4.70
UNITED STATES TREASURY	1/31/2024	10,188,918.75	9,782,387.30	4.70
UNITED STATES TREASURY	1/31/2024	10,653,993.75	10,228,906.10	4.70
UNITED STATES TREASURY	1/31/2024	4,377,189.89	4,198,994.10	4.70
UNITED STATES TREASURY	1/31/2024	1,089,859.38	1,049,510.00	4.70
UNITED STATES TREASURY	1/31/2024	4,981,746.09	4,818,205.00	4.70
UNITED STATES TREASURY	1/31/2024	286,307.03	276,689.00	4.70
UNITED STATES TREASURY	1/31/2024	340,337.11	329,164.50	4.70
UNITED STATES TREASURY	1/31/2024	128,344.53	124,033.00	4.70
UNITED STATES TREASURY	2/15/2025	1,334,222.50	1,258,563.84	4.52
UNITED STATES TREASURY	2/15/2025	831,754.69	799,459.20	4.52
UNITED STATES TREASURY	2/15/2025	1,882,187.50	1,776,576.00	4.52
UNITED STATES TREASURY	2/15/2025	3,467,187.50	3,272,640.00	4.52
UNITED STATES TREASURY	2/29/2024	2,586,661.33	2,486,296.40	4.63
UNITED STATES TREASURY	2/29/2024	3,619,498.23	3,499,054.20	4.63
UNITED STATES TREASURY	2/29/2024	619,346.10	595,175.20	4.63
UNITED STATES TREASURY	3/15/2025	460,122.66	441,522.70	4.47
UNITED STATES TREASURY	3/15/2025	607,309.38	582,434.20	4.47

DESCRIPTION**MATURITY DATE****BOOK VALUE****MARKET VALUE****YIELD**

UNITED STATES TREASURY	3/31/2027	6,686,992.19	6,726,622.50	4.31
UNITED STATES TREASURY	4/15/2025	1,569,260.94	1,512,913.20	4.47
UNITED STATES TREASURY	4/15/2025	3,519,243.36	3,394,479.30	4.47
UNITED STATES TREASURY	4/15/2025	774,698.44	746,881.20	4.47
UNITED STATES TREASURY	4/15/2025	2,536,436.33	2,446,514.70	4.47
UNITED STATES TREASURY	5/15/2025	9,813,236.72	9,378,824.40	4.48
UNITED STATES TREASURY	5/15/2025	1,210,803.52	1,160,365.80	4.48
UNITED STATES TREASURY	5/15/2025	3,536,669.53	3,409,173.90	4.48
UNITED STATES TREASURY	5/15/2025	2,056,966.80	1,965,909.00	4.48
UNITED STATES TREASURY	5/15/2025	435,288.87	417,156.30	4.48
UNITED STATES TREASURY	5/15/2025	7,349,303.71	7,043,708.10	4.48
UNITED STATES TREASURY	5/15/2025	1,246,191.41	1,198,725.00	4.48
UNITED STATES TREASURY	5/15/2025	7,227,910.16	6,952,605.00	4.48
UNITED STATES TREASURY	6/15/2025	4,220,085.94	4,066,087.50	4.46
UNITED STATES TREASURY	6/15/2025	846,878.91	817,062.50	4.46
UNITED STATES TREASURY	6/15/2025	5,494,318.75	5,301,293.75	4.46
UNITED STATES TREASURY	6/15/2025	403,481.25	389,306.25	4.46
UNITED STATES TREASURY	6/15/2025	1,248,388.67	1,201,562.50	4.46
UNITED STATES TREASURY	6/15/2025	3,545,423.83	3,412,437.50	4.46
UNITED STATES TREASURY	6/30/2027	4,354,628.91	4,305,600.00	4.28
UNITED STATES TREASURY	6/30/2027	4,753,792.97	4,496,960.00	4.28
UNITED STATES TREASURY	6/30/2027	5,390,644.53	5,262,400.00	4.28
UNITED STATES TREASURY	7/15/2025	555,216.80	534,537.15	4.46
UNITED STATES TREASURY	7/15/2025	2,162,177.73	2,070,729.50	4.46
UNITED STATES TREASURY	7/15/2025	180,070.31	173,363.40	4.46
UNITED STATES TREASURY	7/15/2025	1,066,003.91	1,020,917.80	4.46
UNITED STATES TREASURY	7/15/2025	998,320.31	963,130.00	4.46
UNITED STATES TREASURY	7/15/2025	2,994,960.94	2,889,390.00	4.46
UNITED STATES TREASURY	7/31/2027	4,592,712.50	4,309,289.70	4.28
UNITED STATES TREASURY	7/31/2027	1,275,200.00	1,196,505.60	4.28
UNITED STATES TREASURY	8/15/2025	7,843,892.58	7,651,983.75	4.45
UNITED STATES TREASURY	8/15/2025	1,247,104.69	1,216,593.00	4.45
UNITED STATES TREASURY	8/15/2025	1,532,017.58	1,496,602.50	4.45
UNITED STATES TREASURY	8/15/2025	4,447,792.97	4,344,975.00	4.45
UNITED STATES TREASURY	9/15/2025	4,139,694.73	4,116,749.32	4.44
UNITED STATES TREASURY	9/15/2025	261,109.69	256,382.92	4.44
SUB-TOTAL		829,087,731.91	787,543,533.25	

FEDERAL AGENCY/GSE

FH G12952	12/1/2022	169.31	163.24	4.32
FEDERAL HOME LOAN BANKS	9/8/2023	4,135,800.00	3,924,120.00	4.67
FEDERAL HOME LOAN BANKS	9/8/2023	4,104,600.00	3,924,120.00	4.67
FEDERAL HOME LOAN BANKS	12/8/2023	6,686,160.00	6,322,875.00	4.81
FEDERAL HOME LOAN BANKS	3/8/2024	5,201,750.00	4,817,750.00	4.69
FEDERAL HOME LOAN BANKS	2/12/2026	2,897,970.00	2,536,717.00	4.77
FEDERAL HOME LOAN BANKS	2/12/2026	1,249,125.00	1,093,412.50	4.77
FEDERAL HOME LOAN BANKS	12/20/2024	1,648,927.50	1,529,121.00	4.64
FEDERAL HOME LOAN BANKS	12/20/2024	5,994,720.00	5,560,440.00	4.64
FEDERAL HOME LOAN BANKS	2/28/2025	850,000.00	803,206.65	4.73
FEDERAL HOME LOAN BANKS	2/28/2025	4,095,000.00	3,854,336.85	4.90
FEDERAL HOME LOAN BANKS	7/8/2024	4,720,823.80	4,608,486.30	4.60
FEDERAL HOME LOAN BANKS	7/8/2024	1,706,682.60	1,666,070.10	4.60
FEDERAL HOME LOAN BANKS	10/3/2024	3,675,988.80	3,669,438.40	4.66
FEDERAL HOME LOAN BANKS	10/3/2024	179,803.80	179,483.40	4.66
FEDERAL HOME LOAN BANKS	10/3/2024	739,193.40	737,876.20	4.66
FEDERAL HOME LOAN BANKS	10/3/2024	619,324.20	618,220.60	4.66
FEDERAL HOME LOAN BANKS	10/3/2024	229,749.30	229,339.90	4.66
FEDERAL HOME LOAN BANKS	10/3/2024	259,716.60	259,253.80	4.66
FEDERAL HOME LOAN BANKS	10/3/2024	69,923.70	69,799.10	4.66
FEDERAL HOME LOAN BANKS	10/3/2024	1,318,561.20	1,316,211.60	4.66
FEDERAL HOME LOAN BANKS	6/9/2023	3,977,720.00	3,937,120.00	4.79
FEDERAL HOME LOAN BANKS	6/9/2023	4,029,880.00	3,937,120.00	4.79
FEDERAL FARM CREDIT BANKS FUNDING CORP	7/17/2023	5,060,200.00	4,934,400.00	4.77
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/26/2023	6,967,450.00	6,867,000.00	4.76
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/1/2023	4,996,450.00	4,971,050.00	4.17
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	4,993,550.00	4,877,250.00	4.82
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	7,983,280.00	7,722,320.00	4.75
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/21/2023	5,000,600.00	4,953,500.00	4.52
FEDERAL FARM CREDIT BANKS FUNDING CORP	10/2/2023	4,994,600.00	4,795,350.00	4.80
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/25/2025	4,956,270.00	4,690,500.00	4.60
FEDERAL HOME LOAN MORTGAGE CORP	8/12/2025	4,095,490.00	3,663,169.60	4.73
FEDERAL HOME LOAN MORTGAGE CORP	9/30/2025	2,400,000.00	2,380,176.00	5.06
FEDERAL HOME LOAN MORTGAGE CORP	9/30/2025	860,000.00	852,896.40	5.06
FEDERAL HOME LOAN MORTGAGE CORP	12/30/2024	2,685,000.00	2,632,304.19	4.96
FEDERAL HOME LOAN MORTGAGE CORP	11/25/2024	1,570,000.00	1,435,984.80	4.84
FEDERAL HOME LOAN MORTGAGE CORP	11/25/2024	680,000.00	621,955.20	4.84
FEDERAL HOME LOAN MORTGAGE CORP	7/21/2025	4,785,000.00	4,671,246.20	4.99
FEDERAL HOME LOAN MORTGAGE CORP	8/28/2025	2,250,000.00	2,200,635.00	4.89
FEDERAL HOME LOAN MORTGAGE CORP	8/28/2025	810,000.00	792,228.60	4.89
FEDERAL HOME LOAN MORTGAGE CORP	8/28/2025	2,250,000.00	2,216,340.00	4.77
FEDERAL HOME LOAN MORTGAGE CORP	8/28/2025	810,000.00	797,882.40	4.77
FEDERAL HOME LOAN MORTGAGE CORP	2/28/2025	2,230,000.00	2,196,126.30	4.69
FEDERAL HOME LOAN MORTGAGE CORP	2/28/2025	800,000.00	787,848.00	4.69
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	6,111,548.70	5,984,167.30	4.61
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	3,203,098.50	3,112,191.30	4.78
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	5,000,300.00	4,847,650.00	4.78
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	2,354,926.00	2,288,090.80	4.78
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/25/2025	7,771,280.00	7,132,240.00	4.52
FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2023	1,797,948.00	1,717,020.00	4.71
FNR 2011-74 UY	3/25/2026	624,172.71	604,369.99	5.42
FNA 2012-M17 A2	11/25/2022	43,349.58	44,889.33	4.47
FNA 2013-M7 A2	12/25/2022	30,776.99	30,245.33	4.43
FNA 2013-M7 A2	12/25/2022	75,018.92	73,722.99	4.43
FNA 2016-M03 A2	2/25/2026	2,356,185.46	2,251,974.62	5.46
FNA 2016-M03 A2	2/25/2026	846,739.86	841,859.67	5.46
FNA 2016-M03 A2	2/25/2026	2,116,849.64	2,104,649.18	5.46
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/27/2023	6,098,475.00	5,841,884.60	4.73
FHR 3778 L	12/15/2025	295,858.80	287,241.43	5.44
FHR 3806 L	2/15/2026	173,622.14	160,780.65	5.16
FHR 3806 L	2/15/2026	23,156.85	21,872.08	5.16
FHR 3806 L	2/15/2026	1,210,939.76	1,172,144.58	5.16
FHMS K-SMC A2	1/25/2023	308,728.52	308,065.60	5.44

DESCRIPTION**MATURITY DATE****BOOK VALUE****MARKET VALUE****YIELD**

FHMS K-SMC A2	1/25/2023	2,030,198.44	2,027,270.40	4.54
FHMS K-SMC A2	1/25/2023	410,500.00	397,504.00	4.54
FHMS K-SMC A2	1/25/2023	1,175,160.15	1,172,636.80	4.54
FHMS K-026 A2	11/25/2022	145,773.01	142,720.32	4.20
FHMS K-026 A2	11/25/2022	274,250.92	268,507.72	4.20
FHMS K-026 A2	11/25/2022	61,960.12	60,474.71	4.20
FHMS K-S01 A2	1/25/2023	20,276.45	20,746.23	4.08
FHR 4285 BA	12/15/2023	193,364.29	185,377.55	5.16
FHMS K-040 A2	9/25/2024	1,446,975.00	1,396,166.40	4.94
FHMS K-040 A2	9/25/2024	883,125.00	872,604.00	4.94
FHMS K-040 A2	9/25/2024	2,453,125.00	2,423,900.00	4.94
FHMS K-041 A1	8/25/2024	393,606.59	373,105.35	4.81
FHMS K-045 A2	1/25/2025	1,221,260.85	1,186,366.35	4.94
FHMS K-045 A2	1/25/2025	3,528,086.89	3,427,280.59	4.94
FHMS K-046 A1	1/25/2025	251,152.71	236,745.07	4.82
FHMS K-046 A2	3/25/2025	694,777.34	672,567.00	4.93
FHMS K-046 A2	3/25/2025	1,985,078.12	1,921,620.00	4.93
FHMS K-PLB A	5/25/2025	2,156,328.13	1,895,260.00	4.91
FHMS K-PLB A	5/25/2025	2,640,039.06	2,369,075.00	4.91
FHMS K-049 A2	7/25/2025	1,207,725.59	1,166,775.75	4.91
FHMS K-049 A2	7/25/2025	3,499,939.45	3,381,268.50	4.91
FHMS K-050 A1	1/25/2025	1,772,653.53	1,641,945.55	4.95
FHMS K-051 A2	9/25/2025	4,031,093.75	3,830,080.00	4.91
FHMS K-051 A2	9/25/2025	4,348,857.42	3,782,204.00	4.91
FHMS K-051 A2	9/25/2025	330,046.88	287,256.00	4.91
FHMS K-051 A2	9/25/2025	1,337,686.53	1,163,386.80	4.91
FHMS K-051 A2	9/25/2025	521,185.55	502,698.00	4.91
FHMS K-051 A2	9/25/2025	1,489,101.56	1,436,280.00	4.91
FHMS K-052 A2	11/25/2025	985,992.19	856,593.00	4.91
FHMS K-052 A2	11/25/2025	233,962.70	223,665.95	4.91
FHMS K-053 A2	12/25/2025	889,628.91	851,562.00	4.90
FHMS K-053 A2	12/25/2025	2,471,191.41	2,365,450.00	4.90
FHMS K-S07 A2	9/25/2025	489,921.88	470,880.00	4.87
FHMS K-062 A2	12/25/2026	492,457.66	464,829.70	4.84
FHMS K-S08 A2	3/25/2027	894,503.91	868,140.25	4.85
FHMS K-726 A2	4/25/2024	2,683,765.74	2,611,401.84	5.01
FHMS K-726 A2	4/25/2024	979,677.98	953,262.37	5.01
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	7,463,143.80	7,272,126.60	4.73
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	8,001,840.00	7,715,040.00	4.76
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	2,787,154.20	2,690,620.20	4.76
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	1,783,179.30	1,721,418.30	4.76
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	5,098,317.00	4,907,118.00	4.83
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	3,001,860.00	2,886,540.00	4.83
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	2,725,497.61	2,621,940.50	4.83
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	2,550,465.66	2,453,559.00	4.83
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	6,997,690.00	6,735,260.00	4.83
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	6,376,128.00	6,122,688.00	4.81
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,539,237.15	1,478,055.15	4.81
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,549,199.85	1,487,621.85	4.81
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,991,720.00	1,913,340.00	4.81
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	4,705,761.00	4,501,299.90	4.78
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	2,482,763.50	2,374,889.65	4.78
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	5,709,856.50	5,461,768.35	4.78
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	5,959,094.65	5,688,701.20	4.65
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	2,097,921.00	2,002,728.00	4.65
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	4,820,223.25	4,601,506.00	4.65
FHMS K-066 A2	6/25/2027	521,185.55	489,027.00	4.80
FHMS K-BX1 A1	9/25/2024	605,677.32	586,526.12	4.86
FHMS K-BX1 A2	1/25/2026	744,257.81	715,912.50	4.83
FHMS K-727 A2	7/25/2024	2,715,155.95	2,440,024.09	4.96
FHMS K-727 A2	7/25/2024	1,175,634.54	1,056,505.28	4.96
FHMS K-728 A2	8/25/2024	1,198,881.10	1,158,426.89	5.04
FHMS K-728 A2	8/25/2024	3,425,374.58	3,309,791.12	5.04
FHMS K-P05 A	7/25/2023	46,637.81	45,346.08	6.90
FHMS K-J27 A1	7/25/2024	10,606.95	10,537.41	4.52
FHMS K-J30 A1	1/27/2025	170,260.91	165,261.78	4.73
FHMS K-J30 A1	1/27/2025	73,829.96	71,662.19	4.73
FN AM8730	7/1/2025	1,721,375.75	1,522,928.31	5.69
FN AN0429	1/1/2025	957,406.52	849,318.09	5.52
FN AN0992	2/1/2026	959,965.07	915,401.40	7.07
FNR 0338C MP	5/25/2023	21,480.90	20,611.53	5.31
FNR 0338C MP	5/25/2023	23,644.56	22,633.16	5.31
FNR 0333J LB	5/25/2023	12,223.28	11,754.64	5.69
FNR 0364L HQ	7/25/2023	20,120.85	19,393.18	5.54
FHR 2756 KA	2/15/2024	82,675.52	78,774.17	5.98
FN BL5365	2/1/2027	304,196.12	297,924.52	4.91
FN BM6007	5/1/2023	106,823.77	102,293.95	4.43

SUB-TOTAL**313,175,352.62****299,913,785.05****MEDIUM TERM NOTES**

ADOBE INC	2/1/2023	14,979.45	14,888.25	4.70
AMAZON.COM INC	6/3/2023	249,650.00	243,547.50	4.90
AMAZON.COM INC	5/12/2024	3,265,225.80	3,066,507.90	4.71
AMAZON.COM INC	5/12/2024	888,700.60	834,615.30	4.71
AMAZON.COM INC	5/12/2024	2,047,007.00	1,922,428.50	4.71
AMAZON.COM INC	4/13/2025	364,419.65	351,239.50	4.65
AMAZON.COM INC	4/13/2025	1,772,177.75	1,708,082.50	4.65
AMERICAN EXPRESS CO	7/30/2024	492,005.00	451,520.75	5.50
AMERICAN EXPRESS CO	7/30/2024	129,475.00	118,821.25	5.50
AMERICAN EXPRESS CO	7/30/2024	1,320,645.00	1,211,976.75	5.50
AMERICAN EXPRESS CO	7/30/2024	362,530.00	332,699.50	5.50
AMERICAN EXPRESS CO	3/4/2025	104,893.95	97,492.50	5.55
AMERICAN EXPRESS CO	3/4/2025	99,663.00	92,850.00	5.55
AMERICAN EXPRESS CO	3/4/2025	384,611.15	357,472.50	5.55
AMERICAN EXPRESS CO	3/4/2025	498,315.00	464,250.00	5.55
AMERICAN EXPRESS CO	5/3/2024	969,903.00	940,803.00	5.49
AMERICAN EXPRESS CO	5/3/2024	349,965.00	339,465.00	5.49
AMERICAN EXPRESS CO	8/1/2025	1,808,190.00	1,738,667.90	5.51
AMERICAN EXPRESS CO	8/1/2025	644,355.00	619,580.55	5.51
AMERICAN HONDA FINANCE CORP	1/12/2024	1,585,215.00	1,472,580.00	5.14
AMERICAN HONDA FINANCE CORP	8/9/2024	404,732.70	375,641.55	5.08

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
AMERICAN HONDA FINANCE CORP	8/9/2024	994,343.30	922,872.45	5.08
AMERICAN HONDA FINANCE CORP	8/9/2024	988,730.00	927,510.00	5.08
AMERICAN HONDA FINANCE CORP	1/13/2025	499,605.00	463,240.00	5.07
AMERICAN HONDA FINANCE CORP	1/13/2025	724,427.25	671,698.00	5.07
APPLE INC	5/3/2023	1,977,040.00	1,977,640.00	4.66
ASTRAZENECA FINANCE LLC	5/28/2024	584,947.35	546,817.05	5.06
ASTRAZENECA FINANCE LLC	5/28/2024	1,339,879.40	1,252,538.20	5.06
TRUIST FINANCIAL CORP	8/1/2024	4,454,730.00	4,288,050.00	5.35
TRUIST FINANCIAL CORP	8/1/2024	1,659,632.00	1,524,640.00	5.35
BMW US CAPITAL LLC	8/12/2024	254,977.05	235,495.05	5.31
BMW US CAPITAL LLC	8/12/2024	619,944.20	572,576.20	5.31
BMW US CAPITAL LLC	4/1/2025	194,816.70	186,318.60	5.23
BMW US CAPITAL LLC	4/1/2025	874,177.50	836,045.00	5.23
BAKER HUGHES HOLDINGS LLC	12/15/2023	380,000.00	364,218.60	5.08
BAKER HUGHES HOLDINGS LLC	12/15/2023	140,000.00	134,185.80	5.08
BANK OF AMERICA CORP	12/6/2025	855,000.00	778,691.25	5.36
BANK OF AMERICA CORP	12/6/2025	575,000.00	523,681.25	5.36
BANK OF AMERICA CORP	12/6/2025	1,500,000.00	1,366,125.00	5.36
BANK OF AMERICA CORP	2/4/2025	3,845,000.00	3,643,060.60	5.14
BANK OF AMERICA CORP	2/4/2025	300,000.00	284,244.00	5.14
BANK OF AMERICA CORP	2/4/2025	1,500,000.00	1,421,220.00	5.14
BANK OF NEW YORK MELLON CORP	4/24/2025	389,006.00	347,958.40	5.27
BANK OF NEW YORK MELLON CORP	4/24/2025	890,619.00	796,641.60	5.27
BANK OF NEW YORK MELLON CORP	10/25/2024	599,610.00	552,204.00	5.16
BANK OF NEW YORK MELLON CORP	10/25/2024	1,334,132.25	1,228,653.90	5.16
BANK OF NEW YORK MELLON CORP	10/25/2024	992,360.00	920,340.00	5.16
BANK OF NEW YORK MELLON CORP	1/26/2027	3,695,080.00	3,517,080.00	5.27
BANK OF NEW YORK MELLON CORP	4/25/2025	1,229,827.80	1,183,321.50	4.99
BANK OF NEW YORK MELLON CORP	4/25/2025	859,879.60	827,363.00	4.99
BANK OF NEW YORK MELLON CORP	4/25/2025	2,124,702.50	2,044,356.25	4.99
BRIGHTHOUSE FINANCIAL GLOBAL FUNDING	1/13/2025	1,627,913.60	1,484,815.90	6.14
BRIGHTHOUSE FINANCIAL GLOBAL FUNDING	1/13/2025	544,302.40	496,456.85	6.14
BURLINGTON NORTHERN SANTA FE LLC	4/1/2025	226,092.30	200,915.40	4.92
BURLINGTON NORTHERN SANTA FE LLC	4/1/2025	527,548.70	468,802.60	4.92
CAPITAL ONE FINANCIAL CORP	12/6/2024	470,000.00	445,254.50	5.14
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	339,809.60	330,269.20	4.96
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	384,784.40	373,981.30	4.96
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2024	5,193,032.00	4,854,616.00	4.97
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2024	1,448,057.00	1,353,691.00	4.97
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2024	624,162.50	583,487.50	4.97
CATERPILLAR FINANCIAL SERVICES CORP	9/13/2024	474,354.00	438,629.25	4.94
CATERPILLAR FINANCIAL SERVICES CORP	9/13/2024	1,168,408.80	1,080,413.10	4.94
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2024	1,844,704.80	1,761,384.60	4.91
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2024	334,946.40	319,817.80	4.91
CINTAS NO 2 CORP	5/1/2025	149,967.00	144,639.00	4.99
CINTAS NO 2 CORP	5/1/2025	264,941.70	255,528.90	4.99
CINTAS NO 2 CORP	5/1/2025	769,830.60	742,480.20	4.99
CITIGROUP INC	11/3/2025	160,000.00	144,985.60	5.53
CITIGROUP INC	11/3/2025	260,221.00	235,601.60	5.53
CITIGROUP INC	1/25/2026	1,040,000.00	950,133.60	5.47
CITIGROUP INC	1/25/2026	395,000.00	360,868.05	5.47
CITIGROUP GLOBAL MARKETS HOLDINGS INC	6/7/2024	1,400,000.00	1,307,684.00	5.09
CITIGROUP GLOBAL MARKETS HOLDINGS INC	6/7/2024	600,000.00	560,436.00	5.09
CNO GLOBAL FUNDING	1/6/2025	519,667.20	477,131.20	5.72
CNO GLOBAL FUNDING	1/6/2025	174,888.00	160,573.00	5.72
COLGATE-PALMOLIVE CO	8/15/2025	199,816.00	191,848.00	4.67
COLGATE-PALMOLIVE CO	8/15/2025	569,475.60	546,766.80	4.67
COMCAST CORP	10/15/2025	4,042,256.85	3,495,415.80	5.17
COMERICA INC	7/31/2023	742,007.00	691,488.00	5.37
PNC BANK NATIONAL ASSOCIATION	4/10/2025	4,562,820.00	4,317,930.00	5.04
CONSUMERS ENERGY	6/1/2023	579,802.80	564,322.60	5.67
COOPERATIVE RABOBANK UA (NEW YORK BRANCH)	1/12/2024	4,332,008.85	4,094,407.50	5.22
COOPERATIVE RABOBANK UA (NEW YORK BRANCH)	1/10/2025	523,393.50	482,165.25	5.37
COOPERATIVE RABOBANK UA (NEW YORK BRANCH)	1/10/2025	1,520,333.50	1,400,575.25	5.37
COOPERATIVE RABOBANK UA (NEW YORK BRANCH)	8/22/2024	354,836.70	347,001.85	5.19
COOPERATIVE RABOBANK UA (NEW YORK BRANCH)	8/22/2024	1,329,388.20	1,300,035.10	5.19
JOHN DEERE CAPITAL CORP	7/5/2023	119,901.60	116,803.20	4.74
JOHN DEERE CAPITAL CORP	1/17/2024	3,512,504.35	3,335,945.90	4.83
JOHN DEERE CAPITAL CORP	1/17/2024	239,829.60	227,774.40	4.83
JOHN DEERE CAPITAL CORP	1/17/2024	554,605.95	526,728.30	4.83
JOHN DEERE CAPITAL CORP	9/10/2024	129,915.50	120,507.40	4.78
JOHN DEERE CAPITAL CORP	9/10/2024	404,736.75	375,426.90	4.78
JOHN DEERE CAPITAL CORP	1/10/2025	774,635.75	718,053.00	4.82
JOHN DEERE CAPITAL CORP	1/10/2025	204,903.65	189,936.60	4.82
JOHN DEERE CAPITAL CORP	1/10/2025	809,619.30	750,481.20	4.82
JOHN DEERE CAPITAL CORP	3/7/2025	64,972.05	60,996.00	4.93
JOHN DEERE CAPITAL CORP	3/7/2025	194,916.15	182,988.00	4.93
JOHN DEERE CAPITAL CORP	6/6/2025	169,960.90	163,968.40	4.87
JOHN DEERE CAPITAL CORP	6/6/2025	469,891.90	453,324.40	4.87
JOHN DEERE CAPITAL CORP	10/11/2024	569,635.20	567,087.30	4.83
JOHN DEERE CAPITAL CORP	10/11/2024	204,868.80	203,952.45	4.83
ENTERGY LOUISIANA LLC	11/17/2023	633,303.84	602,495.73	5.43
ENTERGY LOUISIANA LLC	11/17/2023	271,951.04	258,892.32	5.43
ENTERGY LOUISIANA LLC	10/1/2024	858,710.00	793,040.40	5.27
ENTERGY LOUISIANA LLC	10/1/2024	344,482.50	318,138.30	5.27
EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	8/12/2024	1,784,839.35	1,644,288.45	5.51
EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	8/12/2024	719,935.20	663,242.40	5.51
F&G GLOBAL FUNDING	9/20/2024	2,479,479.20	2,253,377.60	6.10
F&G GLOBAL FUNDING	9/20/2024	804,830.95	731,439.10	6.10
F&G GLOBAL FUNDING	9/20/2024	844,900.00	772,327.00	6.10
F&G GLOBAL FUNDING	9/20/2024	324,931.75	295,301.50	6.10
GA GLOBAL FUNDING TRUST	4/8/2024	2,886,990.00	2,784,690.00	6.30
GA GLOBAL FUNDING TRUST	9/13/2024	1,107,546.90	1,001,763.90	6.43
GA GLOBAL FUNDING TRUST	9/13/2024	444,016.55	401,608.05	6.43
GOLDMAN SACHS GROUP INC	3/3/2024	132,256.80	117,802.80	5.43
GOLDMAN SACHS GROUP INC	3/3/2024	308,599.20	274,873.20	5.43
GOLDMAN SACHS GROUP INC	12/6/2023	725,000.00	693,658.25	5.32
GOLDMAN SACHS GROUP INC	12/6/2023	265,000.00	253,544.05	5.32
GOLDMAN SACHS GROUP INC	1/24/2025	1,000,000.00	945,030.00	5.28
GOLDMAN SACHS GROUP INC	1/24/2025	325,000.00	307,134.75	5.28
GOLDMAN SACHS GROUP INC	1/24/2025	1,250,000.00	1,181,287.50	5.28
HSBC USA INC	5/24/2024	909,963.60	882,991.20	5.76
HSBC USA INC	5/24/2024	2,634,894.60	2,556,793.20	5.76

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
HOME DEPOT INC	2/15/2024	6,008,140.80	5,801,048.40	4.56
HOME DEPOT INC	4/15/2025	94,833.75	90,347.85	4.84
HOME DEPOT INC	4/15/2025	274,518.75	261,533.25	4.84
HOME DEPOT INC	9/15/2025	1,699,388.00	1,664,164.00	4.79
HOME DEPOT INC	9/15/2025	1,049,622.00	1,027,866.00	4.79
HOME DEPOT INC	9/15/2025	379,863.20	371,989.60	4.79
HOME DEPOT INC	9/15/2025	129,953.20	127,259.60	4.79
HOME DEPOT INC	9/15/2025	374,865.00	367,095.00	4.79
HORMEL FOODS CORP	6/3/2024	3,344,397.90	3,124,230.00	5.02
HORMEL FOODS CORP	6/3/2024	304,359.30	294,210.00	5.02
HORMEL FOODS CORP	6/3/2024	869,598.00	840,600.00	5.02
INTERCONTINENTAL EXCHANGE INC	5/23/2025	2,497,250.00	2,419,750.00	5.00
INTERCONTINENTAL EXCHANGE INC	5/23/2025	854,059.50	827,554.50	5.00
INTERCONTINENTAL EXCHANGE INC	5/23/2025	309,659.00	300,049.00	5.00
INTERNATIONAL BUSINESS MACHINES CORP	2/12/2024	307,804.00	275,178.40	5.03
INTERNATIONAL BUSINESS MACHINES CORP	2/12/2024	720,041.50	643,720.90	5.03
INTERNATIONAL BUSINESS MACHINES CORP	7/27/2025	600,000.00	585,438.00	4.96
INTERNATIONAL BUSINESS MACHINES CORP	7/27/2025	2,000,000.00	1,951,460.00	4.96
JACKSON NATIONAL LIFE GLOBAL FUNDING	1/12/2025	1,659,717.80	1,523,365.40	5.79
JACKSON NATIONAL LIFE GLOBAL FUNDING	1/12/2025	499,915.00	458,845.00	5.79
JACKSON NATIONAL LIFE GLOBAL FUNDING	1/12/2025	169,971.10	156,007.30	5.79
KEYBANK NA	3/7/2023	260,045.00	248,657.50	4.91
KEYBANK NA	8/8/2025	969,728.40	936,729.00	5.50
KEYBANK NA	8/8/2025	349,902.00	337,995.00	5.50
LOCKHEED MARTIN CORP	10/15/2025	199,430.00	200,166.00	4.92
LOCKHEED MARTIN CORP	10/15/2025	583,332.75	585,485.55	4.92
MASSMUTUAL GLOBAL FUNDING II	6/9/2023	3,521,432.45	3,429,198.85	4.99
MASSMUTUAL GLOBAL FUNDING II	6/9/2023	1,502,565.00	1,463,385.00	4.99
MASSMUTUAL GLOBAL FUNDING II	8/26/2025	889,083.30	862,926.20	5.32
MASSMUTUAL GLOBAL FUNDING II	8/26/2025	319,670.40	310,265.60	5.32
MET TOWER GLOBAL FUNDING	6/13/2025	1,448,579.00	1,392,232.00	5.35
MET TOWER GLOBAL FUNDING	6/13/2025	524,485.50	504,084.00	5.35
METROPOLITAN LIFE GLOBAL FUNDING I	9/27/2024	1,629,804.40	1,492,542.10	5.42
METROPOLITAN LIFE GLOBAL FUNDING I	9/27/2024	1,978,300.00	1,831,340.00	5.42
METROPOLITAN LIFE GLOBAL FUNDING I	9/27/2024	1,089,869.20	998,080.30	5.42
METROPOLITAN LIFE GLOBAL FUNDING I	9/27/2024	439,947.20	402,894.80	5.42
METROPOLITAN LIFE GLOBAL FUNDING I	3/21/2025	579,483.80	547,189.40	5.35
MONONGAHELA POWER CO	4/15/2024	160,784.00	156,689.60	5.60
MONONGAHELA POWER CO	4/15/2024	110,743.60	107,724.10	5.60
MORGAN STANLEY	2/25/2023	324,300.40	303,810.50	4.97
MORGAN STANLEY	2/25/2023	738,979.60	692,289.50	4.97
NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH)	6/9/2025	670,000.00	643,789.60	5.12
NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH)	6/9/2025	1,610,000.00	1,547,016.80	5.12
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/8/2024	244,830.95	230,790.00	5.13
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/8/2024	564,610.15	532,230.00	5.13
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/7/2025	1,184,964.45	1,104,384.45	5.09
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/7/2025	399,988.00	372,788.00	5.09
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/7/2025	169,994.90	158,434.90	5.09
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/7/2025	499,985.00	465,985.00	5.09
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	6/15/2025	1,499,595.00	1,437,240.00	5.17
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	6/15/2025	889,759.70	852,762.40	5.17
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	6/15/2025	319,913.60	306,611.20	5.17
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	6/15/2025	109,970.30	105,397.60	5.17
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	6/15/2025	344,906.85	330,565.20	5.17
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	10/30/2025	314,577.90	316,430.10	5.28
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	10/30/2025	114,845.90	115,522.10	5.28
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	10/30/2025	329,557.80	331,498.20	5.28
NATIONAL SECS	4/23/2023	3,162,024.90	3,109,169.40	4.58
NESTLE HOLDINGS INC	9/14/2024	910,000.00	841,367.80	4.88
NESTLE HOLDINGS INC	9/14/2024	2,210,000.00	2,043,321.80	4.88
NESTLE HOLDINGS INC	9/12/2025	224,925.75	220,698.00	4.72
NESTLE HOLDINGS INC	9/12/2025	809,732.70	794,512.80	4.72
NEW YORK LIFE GLOBAL FUNDING	8/27/2024	1,547,845.50	1,430,200.50	5.09
NEW YORK LIFE GLOBAL FUNDING	8/27/2024	624,131.25	576,693.75	5.09
NEW YORK LIFE GLOBAL FUNDING	10/29/2024	1,542,991.50	1,418,974.35	5.26
NEW YORK LIFE GLOBAL FUNDING	10/29/2024	619,194.00	569,426.60	5.26
NEW YORK LIFE GLOBAL FUNDING	1/14/2025	5,948,568.60	5,489,735.85	5.25
NEW YORK LIFE GLOBAL FUNDING	6/6/2024	5,135,836.60	4,986,314.00	5.12
NEXTERA ENERGY CAPITAL HOLDINGS INC	9/1/2024	3,188,077.20	3,118,085.40	5.38
NEXTERA ENERGY CAPITAL HOLDINGS INC	9/1/2024	200,962.00	196,106.00	5.38
NEXTERA ENERGY CAPITAL HOLDINGS INC	9/1/2024	837,120.90	818,742.55	5.38
NEXTERA ENERGY CAPITAL HOLDINGS INC	9/1/2024	412,070.50	402,017.30	5.38
NEXTERA ENERGY CAPITAL HOLDINGS INC	9/1/2024	201,002.00	196,106.00	5.38
NEXTERA ENERGY CAPITAL HOLDINGS INC	9/1/2024	300,762.00	294,159.00	5.38
NIKE INC	3/27/2025	44,938.80	42,511.05	4.86
NORTHWESTERN MUTUAL GLOBAL FUNDING	7/1/2025	5,003,298.30	4,843,488.65	5.31
OKLAHOMA GAS AND ELECTRIC CO	5/26/2023	430,000.00	419,142.50	5.11
OKLAHOMA GAS AND ELECTRIC CO	5/26/2023	190,000.00	185,202.50	5.11
PACCAR FINANCIAL CORP	2/7/2023	2,274,886.25	2,260,007.75	4.38
PACCAR FINANCIAL CORP	8/11/2023	134,823.15	130,412.70	4.85
PACCAR FINANCIAL CORP	8/11/2023	314,587.35	304,296.30	4.85
PACCAR FINANCIAL CORP	2/2/2024	1,618,120.80	1,531,920.60	4.88
PACCAR FINANCIAL CORP	8/9/2024	684,630.10	631,707.00	5.15
PACCAR FINANCIAL CORP	8/9/2024	274,851.50	253,605.00	5.15
PACCAR FINANCIAL CORP	8/9/2024	344,813.70	318,159.00	5.15
PACCAR FINANCIAL CORP	8/9/2024	764,586.90	705,483.00	5.15
PACCAR FINANCIAL CORP	11/8/2024	1,544,907.30	1,425,339.75	4.98
PACCAR FINANCIAL CORP	4/7/2025	1,889,508.60	1,800,810.90	4.93
PACCAR FINANCIAL CORP	4/7/2025	4,823,745.50	4,597,308.25	4.93
PACCAR FINANCIAL CORP	4/7/2025	854,777.70	814,652.55	4.93
PACCAR FINANCIAL CORP	4/7/2025	619,838.80	590,742.20	4.93
PACCAR FINANCIAL CORP	4/7/2025	474,876.50	452,584.75	4.93
PACCAR FINANCIAL CORP	4/7/2025	1,499,610.00	1,429,215.00	4.93
PACCAR FINANCIAL CORP	10/3/2025	1,264,063.90	1,263,342.85	5.00
PACCAR FINANCIAL CORP	10/3/2025	454,663.30	454,403.95	5.00
PACIFIC LIFE GLOBAL FUNDING II	9/23/2023	2,022,468.75	1,943,939.25	5.14
PAYPAL HOLDINGS INC	10/1/2024	1,759,687.00	1,619,828.00	5.01
PRICOA GLOBAL FUNDING I	12/6/2024	2,897,013.00	2,660,344.00	5.37
PRICOA GLOBAL FUNDING I	12/6/2024	1,218,743.40	1,119,179.20	5.37
PRICOA GLOBAL FUNDING I	12/6/2024	449,536.50	412,812.00	5.37
PRICOA GLOBAL FUNDING I	8/28/2025	354,783.45	343,285.00	5.47
PRICOA GLOBAL FUNDING I	8/28/2025	149,908.50	145,050.00	5.47
PRINCIPAL LIFE GLOBAL FUNDING II	8/23/2024	799,504.00	735,264.00	5.50

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
PRINCIPAL LIFE GLOBAL FUNDING II	8/23/2024	324,798.50	298,701.00	5.50
PRINCIPAL LIFE GLOBAL FUNDING II	1/10/2025	922,003.00	846,449.00	5.54
ROCHE HOLDINGS INC	3/10/2025	1,580,000.00	1,484,157.20	4.89
ROCHE HOLDINGS INC	3/10/2025	4,640,000.00	4,358,537.60	4.89
ROCKWELL AUTOMATION INC	8/15/2023	314,848.80	303,669.45	5.06
ROYAL BANK OF CANADA	11/1/2024	4,205,160.00	3,758,200.00	5.48
ROYAL BANK OF CANADA	4/14/2025	2,524,065.75	2,420,515.50	5.19
SALESFORCE INC	7/15/2024	564,711.85	526,246.65	4.86
SALESFORCE INC	7/15/2024	349,821.50	325,993.50	4.86
SALESFORCE INC	7/15/2024	149,923.50	139,711.50	4.86
CHARLES SCHWAB CORP	3/18/2024	2,333,832.50	2,202,348.65	5.06
CHARLES SCHWAB CORP	3/18/2024	2,006,720.00	1,886,380.00	5.06
CHARLES SCHWAB CORP	3/18/2024	1,229,385.00	1,160,123.70	5.06
CHARLES SCHWAB CORP	3/18/2024	524,737.50	495,174.75	5.06
CHARLES SCHWAB CORP	3/18/2024	389,805.00	367,844.10	5.06
CHARLES SCHWAB CORP	3/18/2024	889,555.00	839,439.10	5.06
SECURITY BENEFIT GLOBAL FUNDING	5/17/2024	3,128,810.60	2,909,491.50	6.10
SOUTHERN CALIFORNIA EDISON CO	4/1/2024	4,014,000.00	3,762,440.00	5.51
SOUTHERN CALIFORNIA GAS CO	9/15/2024	919,545.78	893,210.34	5.16
SOUTHERN CALIFORNIA GAS CO	9/15/2024	2,785,336.95	2,705,674.95	5.16
STATE STREET CORP	3/30/2026	128,811.25	117,467.50	5.60
STATE STREET CORP	3/30/2026	510,065.00	469,870.00	5.60
STATE STREET CORP	3/30/2026	386,433.75	352,402.50	5.60
STATE STREET CORP	3/30/2026	1,020,130.00	939,740.00	5.60
STATE STREET CORP	2/6/2026	1,625,000.00	1,500,037.50	4.82
STATE STREET CORP	2/6/2026	855,000.00	789,250.50	4.82
STATE STREET CORP	2/6/2026	285,000.00	263,083.50	4.82
STATE STREET CORP	2/6/2026	255,000.00	235,390.50	4.82
STATE STREET CORP	2/6/2026	745,000.00	687,709.50	4.82
TARGET CORP	7/1/2024	425,056.00	391,344.00	4.86
TARGET CORP	7/1/2024	1,062,640.00	978,360.00	4.86
TORONTO-DOMINION BANK	6/12/2024	3,171,900.00	2,874,330.00	5.39
TOYOTA MOTOR CREDIT CORP	1/11/2024	649,961.00	616,018.00	5.01
TOYOTA MOTOR CREDIT CORP	1/11/2024	249,985.00	236,930.00	5.01
TOYOTA MOTOR CREDIT CORP	1/11/2024	1,249,925.00	1,184,650.00	5.01
TOYOTA MOTOR CREDIT CORP	4/6/2023	1,798,542.00	1,767,474.00	4.68
TOYOTA MOTOR CREDIT CORP	6/18/2024	3,086,322.90	2,874,256.20	5.01
TOYOTA MOTOR CREDIT CORP	1/13/2025	973,693.50	903,318.00	5.02
USAA CAPITAL CORP	5/1/2025	488,397.70	469,880.60	5.15
USAA CAPITAL CORP	5/1/2025	1,415,356.60	1,361,694.80	5.15
UNILEVER CAPITAL CORP	8/12/2024	220,000.00	204,661.60	4.76
UNILEVER CAPITAL CORP	8/12/2024	485,000.00	451,185.80	4.76
US BANCORP	2/5/2024	2,107,940.00	1,958,620.00	5.09
US BANCORP	7/30/2024	2,662,075.00	2,389,150.00	5.08
UNITEDHEALTH GROUP INC	5/15/2024	1,988,520.00	1,871,360.00	4.94
UNITEDHEALTH GROUP INC	5/15/2024	1,188,762.40	1,113,459.20	4.94
UNITEDHEALTH GROUP INC	5/15/2024	514,464.40	481,875.20	4.94
UNITEDHEALTH GROUP INC	5/15/2024	419,563.20	392,985.60	4.94
UNITEDHEALTH GROUP INC	5/15/2024	963,996.40	902,931.20	4.94
UNITEDHEALTH GROUP INC	10/15/2025	134,987.85	135,176.85	5.10
UNITEDHEALTH GROUP INC	10/15/2025	404,963.55	405,530.55	5.10
WALMART INC	6/26/2023	3,083,010.00	2,977,800.00	4.56
WALMART INC	6/26/2023	2,056,460.00	1,985,200.00	4.56
WALMART INC	9/9/2025	1,274,107.50	1,248,301.50	4.69
WALMART INC	9/9/2025	1,753,771.50	1,718,250.30	4.69
WALMART INC	9/9/2025	629,559.00	616,807.80	4.69
WALMART INC	9/9/2025	474,667.50	465,053.50	4.69
WALMART INC	9/9/2025	1,374,037.50	1,346,207.50	4.69
WELLS FARGO & CO	8/15/2026	1,000,000.00	961,980.00	5.69
WELLS FARGO & CO	8/15/2026	360,000.00	346,312.80	5.69
SUB-TOTAL		314,657,935.36	297,163,038.39	
<u>MORTGAGE AND ASSET-BACK SECURITIES</u>				
ALLYA 2022-1 A3	11/16/2026	714,861.58	693,235.40	4.98
ALLYA 2022-1 A3	11/16/2026	1,944,623.45	1,885,794.20	4.98
ALLYA 2022-2 A3	5/15/2027	899,988.84	893,061.00	5.14
ALLYA 2022-2 A3	5/15/2027	349,995.66	347,301.50	5.14
ALLYA 2022-2 A3	5/15/2027	1,124,986.05	1,116,326.25	5.14
ACAR 221 B	9/14/2026	1,549,965.28	1,483,706.50	5.00
ACAR 221 B	9/14/2026	499,988.80	478,615.00	5.00
AMXCA 2022-2 A	5/17/2027	4,409,024.51	4,235,452.20	5.10
AMXCA 2022-2 A	5/17/2027	3,124,898.44	3,025,323.00	5.10
AMXCA 2022-2 A	5/17/2027	949,789.86	912,399.00	5.10
AMXCA 2022-2 A	5/17/2027	2,749,391.70	2,641,155.00	5.10
AMXCA 2022-3 A	8/16/2027	1,089,755.86	1,085,546.25	5.15
AMCAR 2021-3 A3	8/18/2026	949,883.82	903,991.50	5.09
BMWLT 2021-1 A3	1/25/2024	135,157.05	133,585.35	4.92
BMWLT 2021-1 A3	1/25/2024	307,697.96	304,119.85	4.92
BMWLT 2022-1 A3	3/25/2025	1,589,762.30	1,524,825.90	6.81
BMWOT 2022-A A3	8/25/2026	1,699,911.60	1,643,866.00	5.02
BMWOT 2022-A A3	8/25/2026	344,982.06	333,608.10	5.02
BMWOT 2022-A A3	8/25/2026	1,004,947.74	971,814.90	5.02
BMWLT 2021-2 A3	12/26/2024	1,299,865.84	1,259,999.00	6.37
CAPITAL ONE MULTI TR A B S SER 2021 3 CL A 11/16/2	11/16/2026	624,913.88	577,237.50	5.03
CAPITAL ONE MULTI TR A B S SER 2021 3 CL A 11/16/2	11/16/2026	2,149,703.73	1,985,697.00	5.03
COMET 2022-1 A	3/17/2025	3,450,123.12	3,341,778.96	4.93
COMET 2022-1 A	3/17/2025	949,928.37	905,502.00	4.93
COMET 2022-1 A	3/17/2025	2,999,773.80	2,859,480.00	4.93
COMET 2022-2 A	5/15/2025	3,799,392.76	3,656,246.00	5.13
COMET 2022-2 A	5/15/2025	404,935.28	389,678.85	5.13
COMET 2022-2 A	5/15/2025	1,049,832.21	1,010,278.50	5.13
COPAR 2022-1 A3	4/15/2027	379,916.97	364,807.60	5.05
COPAR 2022-1 A3	4/15/2027	1,089,761.84	1,046,421.80	5.05
COPAR 2021-1 A3	9/15/2026	359,993.20	336,351.60	4.94
COPAR 2021-1 A3	9/15/2026	879,983.37	822,192.80	4.94
CARMX 2021-2 A3	2/17/2026	399,913.80	383,064.00	4.88

DESCRIPTION**MATURITY DATE****BOOK VALUE****MARKET VALUE****YIELD**

DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
CARMX 2021-2 A3	2/17/2026	914,802.82	876,258.90	4.88
CARMX 2020-3 B	3/16/2026	737,328.52	684,075.70	4.34
CARMX 2020-3 B	3/16/2026	121,012.50	112,450.80	4.34
CARMX 2020-2 A4	5/15/2025	1,492,593.75	1,401,019.00	5.39
CARMX 2019-4 B	7/15/2025	1,758,871.25	1,624,666.24	4.91
CARMX 2020-1 A3	12/16/2024	412,644.45	406,930.76	4.91
CARMX 2020-1 A3	12/16/2024	98,057.52	95,281.35	4.91
CARMX 2020-1 A4	6/16/2025	4,262,480.39	3,951,925.23	4.75
CARMX 2020-4 A3	8/15/2025	112,426.82	108,650.71	5.16
CARMX 2020-4 A3	8/15/2025	255,867.94	247,274.03	5.16
CARMX 2021-1 A3	12/15/2025	162,380.13	156,081.39	5.03
CARMX 2021-1 A3	12/15/2025	378,886.97	364,189.92	5.03
CARMX 2021-3 A3	6/15/2026	2,899,522.95	2,746,300.00	4.67
CARMX 2021-3 A3	6/15/2026	1,249,794.38	1,183,750.00	4.67
CARMX 2021-3 A3	6/15/2026	764,874.16	724,455.00	4.67
CARMX 2021-3 A3	6/15/2026	1,759,710.48	1,666,720.00	4.67
CARMX 2022-2 A3	2/16/2027	494,924.71	480,808.35	5.02
CARMX 2022-2 A3	2/16/2027	1,434,781.74	1,393,858.55	5.02
CARMX 2022-3 A3	8/15/2025	649,984.66	634,543.00	5.06
CARMX 2022-3 A3	8/15/2025	1,879,955.63	1,835,293.60	5.06
CARMX 224 A3	8/16/2027	3,299,226.15	3,300,000.00	5.40
CARMX 224 A3	8/16/2027	1,199,718.60	1,200,000.00	5.40
CARMX 224 A3	8/16/2027	759,821.78	760,000.00	5.40
CARMX 224 A3	8/16/2027	2,194,485.27	2,195,000.00	5.40
CRVNA 2021-P1 A3	12/10/2025	2,114,193.85	2,048,336.04	6.10
DCENT 2021-1 A	9/16/2024	389,916.50	359,700.90	4.97
DCENT 2021-1 A	9/16/2024	944,797.68	871,582.95	4.97
DCENT 2022-2 A	5/17/2027	714,941.87	685,835.15	5.08
DCENT 2022-2 A	5/17/2027	1,959,840.65	1,880,051.60	5.08
DCENT 2022-3 A	7/15/2027	779,903.20	750,352.20	5.11
DCENT 2022-3 A	7/15/2027	2,249,720.78	2,164,477.50	5.11
DRIVE 2021-3 A3	10/15/2025	1,399,791.68	1,383,914.00	4.09
DRIVE 2021-3 B	5/15/2026	1,249,989.13	1,210,162.50	4.74
DRIVE 2021-2 A3	3/17/2025	344,272.32	344,025.39	1.81
EART 2021-3 A3	2/18/2025	291,129.69	290,474.76	4.05
FORDO 2022-A A3	6/15/2026	769,908.52	731,538.50	4.60
FORDF 2019-2 B	4/15/2024	1,831,369.92	1,642,181.40	6.17
FORDF 2019-4 A	9/15/2024	4,357,395.70	4,004,414.10	5.50
FORDF 2019-4 A	9/15/2024	1,359,093.75	1,325,338.00	5.50
FORDF 2020-1 A1	9/15/2025	1,007,617.19	960,230.00	5.42
FORDF 2020-1 A1	9/15/2025	180,935.16	172,841.40	5.42
FORDF 2020-1 A1	9/15/2025	1,005,625.00	960,230.00	5.42
FORDO 2021-A A3	8/15/2025	987,999.67	957,693.60	4.39
FORDO 2021-A A3	8/15/2025	225,455.17	218,421.35	4.39
FORDO 2021-A A3	8/15/2025	520,281.16	504,049.26	4.39
FORDO 2022-B	9/15/2026	189,989.72	185,666.10	4.99
FORDO 2022-B	9/15/2026	654,964.56	640,059.45	4.99
GMCAR 2021-4 A3	9/16/2026	1,074,972.59	1,006,006.50	4.90
GMCAR 2021-4 A3	9/16/2026	299,992.35	280,746.00	4.90
GMCAR 2021-4 A3	9/16/2026	719,981.64	673,790.40	4.90
GMCAR 2022-2 A3	2/16/2027	309,935.21	297,928.60	5.12
GMCAR 2022-2 A3	2/16/2027	899,811.90	864,954.00	5.12
GMCAR 2020-3 A3	4/16/2025	147,587.36	144,149.08	4.30
GMCAR 2020-3 A3	4/16/2025	344,370.50	336,347.86	4.30
GMCAR 2020-4 A3	8/18/2025	90,323.45	87,909.82	4.24
GMCAR 2020-4 A3	8/18/2025	204,964.74	199,487.67	4.24
GMALT 2021-1 A3	2/20/2024	122,161.64	121,036.22	5.17
GMALT 2021-1 A3	2/20/2024	179,166.06	177,519.78	5.17
GMALT 2021-1 A3	2/20/2024	409,910.23	406,143.75	5.17
GMALT 2022-1 A3	3/20/2025	3,329,971.36	3,195,967.50	6.97
GMCAR 2022-4 A3	8/16/2027	1,399,770.54	1,388,856.00	5.20
GMCAR 2022-4 A3	8/16/2027	499,918.05	496,020.00	5.20
GMCAR 2022-3 A3	4/16/2027	399,997.24	386,876.00	5.19
GMCAR 2022-3 A3	4/16/2027	1,149,992.07	1,112,268.50	5.19
GMCAR 2022-1 A3	11/16/2026	1,049,908.75	994,959.00	4.48
GMCAR 2022-1 A3	11/16/2026	274,976.10	260,584.50	4.48
GMCAR 2022-1 A3	11/16/2026	804,930.05	762,801.90	4.48
GALC 212 A3	7/15/2025	2,299,705.37	2,137,436.00	5.67
GALC 212 A3	7/15/2025	899,884.71	836,388.00	5.67
GALC 221 A3	5/15/2025	2,699,534.79	2,675,349.00	5.09
GALC 221 A3	5/15/2025	999,827.70	990,870.00	5.09
HDMOT 2020-A A3	10/15/2024	36,628.25	36,486.76	3.78
HDMOT 2020-A A3	10/15/2024	84,314.08	83,988.40	3.78
HDMOT 2022-A A3	2/16/2027	639,893.44	616,300.80	5.07
HDMOT 2022-A A3	2/16/2027	1,894,684.48	1,824,828.15	5.07
HAROT 2020-1 A3	4/22/2024	935,940.27	927,146.32	4.28
HAROT 2022-1 A3	5/15/2026	1,084,836.82	1,026,995.90	4.99
HAROT 2021-3 A3	11/18/2025	5,399,921.16	5,105,916.00	5.14
HAROT 2021-4 A3	1/21/2026	1,509,681.69	1,423,582.70	4.92
HAROT 2021-4 A3	1/21/2026	354,925.17	334,683.35	4.92

DESCRIPTION**MATURITY DATE****BOOK VALUE****MARKET VALUE****YIELD**

HAROT 2021-4 A3	1/21/2026	959,797.63	905,059.20	4.92
HAROT 2019-3 A3	8/15/2023	72,980.53	72,903.77	4.25
HAROT 2022-2 A3	7/20/2026	1,614,903.75	1,570,732.85	5.11
HART 2019-B C	6/15/2026	1,557,011.72	1,446,165.00	5.24
HALST 2021-A A3	1/16/2024	81,474.34	80,800.85	4.82
HALST 2021-A A3	1/16/2024	187,390.98	185,841.96	4.82
HALST 2022-A A3	1/15/2025	1,919,957.57	1,836,096.00	6.27
HART 2022-A A3	10/15/2026	684,973.63	651,161.00	5.03
HART 2022-A A3	10/15/2026	2,014,922.42	1,915,459.00	5.03
HALST 2022-C A3	10/15/2025	1,499,952.90	1,476,495.00	5.52
HALST 2022-C A3	10/15/2025	499,984.30	492,165.00	5.52
HART 2022-B A3	11/16/2026	399,999.84	390,120.00	4.96
HART 2022-B A3	11/16/2026	1,149,999.54	1,121,595.00	4.96
HART 2021-A A3	9/15/2025	1,759,814.85	1,692,873.60	5.09
HART 2021-A A3	9/15/2025	264,972.12	254,892.90	5.09
HART 2021-A A3	9/15/2025	604,936.36	581,925.30	5.09
HALST 21C A3	8/15/2024	499,954.75	481,625.00	5.96
HALST 21C A3	8/15/2024	1,209,890.49	1,165,532.50	5.96
HART 2021-B A3	1/15/2026	3,614,202.17	3,434,466.90	5.21
HART 2021-C A3	5/15/2026	274,938.62	258,348.75	5.07
HART 2021-C A3	5/15/2026	679,848.22	638,826.00	5.07
JDOT 2019-B A3	12/15/2023	49,326.03	49,283.22	3.80
JDOT 2022 A3	9/15/2026	1,994,558.71	1,896,307.35	5.26
JDOT 2020 A3	8/15/2024	672,046.50	664,949.99	4.15
JDOT 2022-C A3	3/15/2027	2,899,774.96	2,889,618.00	5.29
JDOT 2022-C A3	3/15/2027	999,922.40	996,420.00	5.29
KCOT 221 A2	4/15/2025	229,851.32	224,767.87	6.60
KCOT 221 A2	4/15/2025	659,573.35	644,986.05	6.60
KCOT 221 A3	10/15/2026	649,907.05	610,538.50	5.98
KCOT 221 A3	10/15/2026	1,849,735.45	1,737,686.50	5.98
KCOT 222 A3	12/15/2026	609,888.19	591,468.20	5.62
KCOT 222 A3	12/15/2026	1,764,676.48	1,711,379.30	5.62
KCOT 2021-1 A3	8/15/2025	274,943.73	259,105.00	5.92
KCOT 2021-1 A3	8/15/2025	639,869.06	603,008.00	5.92
KCOT 212 A3	11/17/2025	464,982.47	432,808.05	5.88
KCOT 212 A3	11/17/2025	1,064,959.85	991,270.05	5.88
MCCT 211 A	11/21/2025	4,741,015.63	4,642,800.00	5.38
MBALT 2020-B A3	11/15/2023	32,145.14	31,959.68	4.93
MBALT 2020-B A3	11/15/2023	72,326.57	71,909.27	4.93
MBALT 2021-B A3	11/15/2024	1,989,849.76	1,916,051.60	6.31
MBART 2020-1 A3	2/18/2025	80,111.88	78,573.45	4.23
MBART 2020-1 A3	2/18/2025	183,414.03	179,891.86	4.23
MMAF 20B A3	8/14/2025	3,469,950.38	3,318,673.30	5.39
MMAF 20B A3	8/14/2025	1,229,246.88	1,185,923.60	5.39
MMAF 2020-A A2	4/9/2024	531,020.88	523,205.12	4.89
NAROT 2020-B A3	7/15/2024	105,907.64	104,741.29	3.87
NAROT 2020-B A3	7/15/2024	242,074.60	239,408.66	3.87
NAROT 2019-C A3	7/15/2024	547,217.15	544,663.05	3.75
NAROT 2019-C A3	7/15/2024	49,999.54	49,766.17	3.75
NAROT 2019-C A3	7/15/2024	116,665.59	116,121.06	3.75
NAROT 2022-B A3	5/17/2027	279,942.07	275,948.40	5.11
NAROT 2022-B A3	5/17/2027	1,224,746.55	1,207,274.25	5.11
PFSFC 20E A	10/15/2025	302,156.25	286,107.00	6.06
PFSFC 20E A	10/15/2025	1,007,421.87	953,690.00	6.06
PACIFICORP	4/1/2024	2,196,837.00	2,133,849.00	5.00
PACIFICORP	4/1/2024	1,147,911.60	1,118,431.20	5.00
SDART 2021-4 A3	8/15/2025	553,533.05	549,991.16	3.48
SDART 2021-4 B	6/15/2026	249,972.17	242,372.50	4.81
SRT 2022-A A3	7/21/2025	2,199,830.38	2,066,020.00	6.25
SDART 2021-3 A3	3/17/2025	116,495.86	116,220.59	6.34
SDART 2021-3 B	12/15/2025	1,449,739.00	1,428,264.50	4.95
SDART 2022-6 A3	11/16/2026	1,499,959.80	1,473,675.00	5.69
SDART 2022-6 A3	11/16/2026	499,986.60	491,225.00	5.69
TAOT 2022-C A3	4/15/2027	247,509.38	246,666.60	5.24
TAOT 2022-C A3	4/15/2027	1,922,765.63	1,915,293.60	5.24
TAOT 2022-C A3	4/15/2027	209,964.91	203,137.20	5.24
TAOT 2022-C A3	4/15/2027	644,892.22	623,921.40	5.24
TAOT 2020-D A3	1/15/2025	977,783.41	960,352.45	3.94
TAOT 2020-D A3	1/15/2025	255,975.44	251,169.10	3.94
TAOT 2022-B A3	9/15/2026	359,991.58	345,686.40	5.14
TAOT 2022-B A3	9/15/2026	1,039,975.66	998,649.60	5.14
TAOT 2021-D A3	4/15/2026	364,992.23	342,078.00	5.20
TAOT 2021-D A3	4/15/2026	899,980.83	843,480.00	5.20
TLOT 2022-A A3	2/20/2025	1,217,382.81	1,199,825.00	5.43
TAOT 2019-C A3	9/15/2023	12,498.31	12,485.91	4.22
TAOT 2019-C A3	9/15/2023	5,370.37	5,365.04	4.22
TLOT 21B A3	10/21/2024	239,996.76	230,932.80	5.97
TLOT 21B A3	10/21/2024	559,992.44	538,843.20	5.97
TAOT 2021-A A3	5/15/2025	2,921,334.78	2,839,100.30	4.42
UART 211 A3	6/16/2025	201,365.61	199,328.92	3.50
VZOT 2020-B A	2/20/2025	182,758.89	179,775.64	3.11
VZOT 2020-B A	2/20/2025	426,437.41	419,476.49	3.11
VZOT 2019-C A1A	4/22/2024	51,523.58	51,343.60	4.23
VZOT 2019-C A1A	4/22/2024	119,223.17	118,806.70	4.23
VZOT 2020-A A1A	7/22/2024	81,885.57	81,470.13	4.02
VZOT 2020-A A1A	7/22/2024	191,066.34	190,096.97	4.02
VWALT 2022-A A3	7/21/2025	189,984.88	185,048.60	5.33
VWALT 2022-A A3	7/21/2025	549,956.22	535,667.00	5.33
VALET 2021-1 A3	6/22/2026	239,990.59	226,300.80	5.21
VALET 2021-1 A3	6/22/2026	1,139,955.31	1,074,928.80	5.21
WLAKE 2021-3 A3	6/16/2025	2,849,950.41	2,760,139.50	4.75
WLAKE 2021-3 A3	6/16/2025	999,982.60	968,470.00	4.75
WLAKE 223 A3	7/15/2026	3,499,748.70	3,479,175.00	5.95
WLAKE 223 A3	7/15/2026	1,299,906.66	1,292,265.00	5.95
WOLS 2021-A A3	8/15/2024	2,099,750.94	2,016,483.00	6.13
WOLS 2021-A A3	8/15/2024	899,893.26	864,207.00	6.13
WOART 2021-D A3	10/15/2026	434,940.75	407,760.30	5.11
WOART 2021-D A3	10/15/2026	1,069,854.27	1,002,996.60	5.11
WOART 2020-B A3	5/15/2025	156,536.91	153,380.62	4.25
WOART 2020-B A3	5/15/2025	365,252.78	357,888.12	4.25

SUB-TOTAL**224,079,128.68****215,633,329.43**

DESCRIPTION**MATURITY DATE****BOOK VALUE****MARKET VALUE****YIELD****Municipal Debt**

ALABAMA FED AID HWY FIN AUTH SPL OBLIG REV	9/1/2027	1,349,172.30	1,278,151.35	5.11
ANAHEIM CALIF HSG & PUB IMPT AUTH REV	10/1/2023	2,215,000.00	2,167,311.05	5.07
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	2,590,000.00	2,563,400.70	4.69
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	1,110,000.00	1,098,600.30	4.69
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	550,000.00	544,329.50	4.75
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	240,000.00	237,525.60	4.75
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2023	260,000.00	253,294.60	5.47
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2023	105,000.00	102,292.05	5.47
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2023	1,750,000.00	1,748,845.00	5.48
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2023	630,000.00	629,584.20	5.48
CALIFORNIA ST	4/1/2024	3,239,373.40	3,013,212.05	4.72
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2022	190,000.00	189,395.80	4.17
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2022	435,000.00	433,616.70	4.17
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2023	70,000.00	66,675.00	4.97
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2023	160,000.00	152,400.00	4.97
CALIFORNIA ST UNIV REV	11/1/2023	760,000.00	726,924.80	4.99
CALIFORNIA ST UNIV REV	11/1/2023	330,000.00	315,638.40	4.99
CALIFORNIA ST UNIV REV	11/1/2023	300,000.00	286,944.00	4.99
CALIFORNIA ST UNIV REV	11/1/2023	700,000.00	669,536.00	4.99
CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	2/1/2023	610,000.00	603,595.00	4.59
CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	2/1/2023	265,000.00	262,217.50	4.59
CONNECTICUT ST	7/1/2023	70,417.90	68,717.60	4.82
CONNECTICUT ST	7/1/2023	155,925.35	152,160.40	4.82
CONNECTICUT ST	6/15/2024	1,228,488.00	1,187,928.00	4.90
CONNECTICUT ST	6/15/2024	440,208.20	425,674.20	4.90
CORONA	5/1/2024	1,080,000.00	1,010,912.40	5.20
CORONA	5/1/2024	430,000.00	402,492.90	5.20
EL CAJON CALIF	4/1/2024	540,000.00	506,709.00	5.51
EL DORADO CALIF IRR DIST REV	3/1/2024	720,000.00	684,684.00	4.93
EL SEGUNDO CALIF PENSION OBLIG	7/1/2023	970,000.00	938,882.40	5.33
EL SEGUNDO CALIF PENSION OBLIG	7/1/2023	415,000.00	401,686.80	5.33
FLORIDA ST BRD ADMIN FIN CORP REV	7/1/2025	310,000.00	278,978.30	5.33
FLORIDA ST BRD ADMIN FIN CORP REV	7/1/2025	715,000.00	643,449.95	5.33
GOLDEN ST TOB SECURITIZATION CORP CALIF TOB SETTLE	6/1/2025	1,510,000.00	1,374,084.90	5.17
GOLDEN ST TOB SECURITIZATION CORP CALIF TOB SETTLE	6/1/2025	610,000.00	555,093.90	5.17
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2024	715,000.00	678,549.30	5.24
LOS ALTOS CALIF SCH DIST	10/1/2024	1,217,676.00	1,121,448.00	4.61
LOS ALTOS CALIF SCH DIST	10/1/2024	608,838.00	560,724.00	4.61
LOS ANGELES CALIF CMNTY COLLEGE DIST	8/1/2023	230,000.00	222,794.10	4.75
LOS ANGELES CALIF CMNTY COLLEGE DIST	8/1/2023	530,000.00	513,395.10	4.75
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2025	1,120,000.00	986,507.20	5.30
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2025	480,000.00	422,788.80	5.30
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	713,692.00	700,000.00	0.00
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	305,868.00	300,000.00	0.00
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2023	720,000.00	689,004.00	5.12
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2023	755,102.40	746,421.00	5.12
MASSACHUSETTS (COMMONWEALTH OF)	7/15/2024	3,120,000.00	3,060,720.00	4.81
MASSACHUSETTS (COMMONWEALTH OF)	7/15/2024	1,120,000.00	1,098,720.00	4.81
MASSACHUSETTS (COMMONWEALTH OF)	1/15/2025	605,000.00	590,407.40	4.82
MASSACHUSETTS (COMMONWEALTH OF)	1/15/2025	1,740,000.00	1,698,031.20	4.82
MASSACHUSETTS ST WTR RES AUTH	8/1/2023	2,365,000.00	2,313,135.55	4.78
MISSISSIPPI ST	11/1/2023	280,000.00	268,452.80	4.69
MISSISSIPPI ST	11/1/2023	645,000.00	618,400.20	4.69
NEW JERSEY ST TPK AUTH TPK REV	1/1/2025	255,000.00	233,314.80	5.09
NEW JERSEY ST TPK AUTH TPK REV	1/1/2025	595,000.00	544,401.20	5.09
NEW YORK ST	2/15/2024	3,000,000.00	2,897,820.00	4.76
NEW YORK STATE DORMITORY AUTHORITY	3/15/2025	2,690,000.00	2,467,698.40	4.60
NEW YORK STATE DORMITORY AUTHORITY	3/15/2024	3,570,000.00	3,452,654.10	4.82
NEW YORK ST URBAN DEV CORP REV	3/15/2024	845,000.00	797,798.30	4.88
NEW YORK ST URBAN DEV CORP REV	3/15/2024	1,945,000.00	1,836,352.30	4.88
PORT AUTH N Y & N J	7/1/2023	2,914,031.50	2,857,775.50	4.89
PORT AUTH N Y & N J	7/1/2023	661,362.45	648,607.75	4.89
PORT AUTH N Y & N J	7/1/2023	1,064,864.00	1,043,624.50	4.89
RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST	9/1/2023	865,000.00	834,076.25	4.84
REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	5/1/2026	1,045,000.00	912,002.85	5.36
REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	5/1/2026	450,000.00	392,728.50	5.36
RHODE ISLAND ST	12/1/2022	400,000.00	399,180.00	4.66
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2023	960,000.00	953,126.40	4.85
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2023	415,000.00	412,028.60	4.85
RIVERSIDE CNTY CALIF INFRASTRUCTURE FING AUTH LEAS	11/1/2024	1,290,000.00	1,189,612.20	5.01
RIVERSIDE CNTY CALIF INFRASTRUCTURE FING AUTH LEAS	11/1/2024	520,000.00	479,533.60	5.01
SAN BERNARDINO CALIF CMNTY COLLEGE DIST	8/1/2024	620,000.00	578,131.40	5.02
SAN BERNARDINO CALIF CMNTY COLLEGE DIST	8/1/2024	270,000.00	251,766.90	5.02
SAN DIEGO CNTY CALIF REGL ARPT AUTH ARPT REV	7/1/2023	3,560,000.00	3,455,407.20	5.19
SAN DIEGO CNTY CALIF WTR AUTH WTR REV	5/1/2024	1,440,000.00	1,352,361.60	4.85
SAN DIEGO CNTY CALIF WTR AUTH WTR REV	5/1/2024	627,540.55	624,528.10	4.85
SAN FRANCISCO CALIF CITY & CNTY PUB UTILS COMMN WT	11/1/2022	440,000.00	440,000.00	0.00
SAN FRANCISCO CALIF CITY & CNTY PUB UTILS COMMN WT	11/1/2022	190,000.00	190,000.00	0.00
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2023	430,000.00	415,294.00	4.73
SEMITROPIC IMPT DIST SEMITROPIC WTR STORAGE DIST C	12/1/2022	1,140,117.00	1,098,064.00	4.25
SEMITROPIC IMPT DIST SEMITROPIC WTR STORAGE DIST C	12/1/2022	497,505.60	479,155.20	4.25
SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV	7/1/2023	1,910,000.00	1,856,634.60	4.84
SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV	7/1/2023	825,000.00	801,949.50	4.84
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2023	2,590,000.00	2,508,337.30	5.02
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2024	2,625,000.00	2,448,967.50	4.87
VALLEJO CALIF WTR REV	5/1/2023	590,000.00	579,332.80	5.18
VALLEJO CALIF WTR REV	5/1/2023	250,000.00	245,480.00	5.18
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	720,000.00	692,424.00	5.02
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	722,793.60	692,424.00	5.02
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	728,517.60	692,424.00	5.02

SUB-TOTAL**87,986,493.85****84,319,460.35**

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
<u>Variable & Floating Rate</u>				
ACAR 2021-4 B	2/13/2026	1,049,836.83	1,033,347.00	3.35
ACAR 2021-4 B	2/13/2026	449,930.07	442,863.00	3.35
AMERICAN EXPRESS CO	11/4/2026	2,360,000.00	2,290,144.00	4.48
AMERICAN EXPRESS CO	11/4/2026	950,000.00	921,880.00	4.48
BANK OF AMERICA CORP	3/5/2024	319,278.00	297,516.00	5.43
BANK OF AMERICA CORP	3/5/2024	744,982.00	694,204.00	5.43
BANK OF AMERICA CORP	10/22/2025	1,527,212.50	1,352,995.00	5.85
BANK OF AMERICA CORP	10/22/2025	658,281.25	583,187.50	5.85
BANK OF AMERICA CORP	5/19/2024	430,000.00	420,196.00	4.96
BANK OF AMERICA CORP	5/19/2024	995,000.00	972,314.00	4.96
BANK OF AMERICA CORP	10/24/2024	2,256,637.50	2,134,755.00	5.03
BANK OF AMERICA CORP	10/24/2024	802,424.00	759,024.00	5.03
BANK OF AMERICA CORP	10/24/2024	1,510,000.00	1,432,657.80	5.03
BANK OF AMERICA CORP	10/24/2024	645,000.00	611,963.10	5.03
BANK OF AMERICA CORP	4/22/2025	1,220,000.00	1,132,269.80	5.19
BANK OF AMERICA CORP	4/22/2025	525,000.00	487,247.25	5.19
BANK OF AMERICA CORP	4/22/2025	255,000.00	236,662.95	5.19
BANK OF AMERICA CORP	4/22/2025	595,000.00	552,213.55	5.19
BANK OF AMERICA CORP	4/2/2026	550,000.00	516,692.00	5.63
BANK OF AMERICA CORP	7/22/2026	195,000.00	189,898.80	5.61
BANK OF NEW YORK MELLON CORP	6/13/2025	3,410,000.00	3,307,870.50	4.73
BANK OF NEW YORK MELLON CORP	7/24/2026	2,580,000.00	2,505,876.60	5.27
BANK OF NEW YORK MELLON CORP	7/24/2026	930,000.00	903,281.10	5.27
COPAR 2022-2 A3	5/15/2027	374,973.15	362,752.50	5.06
COPAR 2022-2 A3	5/15/2027	1,084,922.31	1,049,563.90	5.06
CARMX 2020-3 A3	3/17/2025	111,195.72	109,139.51	4.42
CARMX 2020-3 A3	3/17/2025	255,513.56	250,788.66	4.42
CITIGROUP INC	10/30/2024	1,440,000.00	1,361,462.40	5.12
CITIGROUP INC	10/30/2024	625,000.00	590,912.50	5.12
CITIGROUP INC	10/30/2024	760,000.00	718,549.60	5.12
CITIGROUP INC	10/30/2024	1,740,000.00	1,645,100.40	5.12
CITIGROUP INC	5/1/2025	2,515,000.00	2,321,747.40	5.36
CITIGROUP INC	5/1/2025	1,749,352.50	1,615,530.00	5.36
CITIGROUP INC	5/1/2025	430,000.00	396,958.80	5.36
CITIGROUP INC	5/1/2025	185,000.00	170,784.60	5.36
CITIGROUP INC	5/1/2025	85,000.00	78,468.60	5.36
CITIGROUP INC	5/1/2025	205,000.00	189,247.80	5.36
FNA 2014-M8 A2	6/25/2024	716,984.78	645,126.71	6.43
FNA 2014-M8 A2	6/25/2024	311,202.44	280,012.92	6.43
FNA 2014-M13 A2	8/25/2024	354,611.69	343,252.00	5.07
FHMS K-029 A2	2/25/2023	1,017,804.60	967,739.54	4.48
FHMS K-029 A2	2/25/2023	712,503.18	682,602.00	4.48
FHMS K-029 A2	2/25/2023	1,560,786.28	1,460,249.85	4.48
FHMS K-029 A2	2/25/2023	936,086.61	889,974.76	4.48
FHMS K-029 A2	2/25/2023	472,552.14	449,307.64	4.48
FHMS K-031 A2	4/25/2023	2,528,754.03	2,353,276.27	4.78
FHMS K-031 A2	4/25/2023	1,095,452.15	1,019,435.47	4.78
FHMS K-032 A2	5/25/2023	2,655,776.95	2,582,438.40	4.96
FHMS K-032 A2	5/25/2023	1,149,819.14	1,118,067.20	4.96
FHMS K-033 A2	7/25/2023	2,665,809.38	2,506,167.20	4.98
FHMS K-033 A2	7/25/2023	1,143,989.06	1,075,481.20	4.98
FHMS K-035 A2	8/25/2023	512,598.31	488,585.82	5.00
FHMS K-047 A2	5/25/2025	930,925.78	891,015.50	4.87
FHMS K-047 A2	5/25/2025	2,666,976.56	2,552,639.00	4.87
FHMS K-048 A2	6/25/2025	180,617.00	158,479.20	4.93
FHMS K-063 A2	1/25/2027	4,743,179.49	4,465,010.70	4.84
FHMS K-730 AM	1/25/2025	3,800,660.16	3,342,636.00	5.00
FHMS Q-015 A	8/25/2024	699,021.62	696,686.89	3.74
FHMS Q-015 A	8/25/2024	299,580.69	298,580.10	3.74
FN AL3382	3/1/2023	87,931.74	86,156.15	5.03
FN BM1757	4/1/2023	497,470.44	492,490.45	5.35
FIFTH THIRD BANK NA (OHIO)	10/27/2025	1,350,000.00	1,351,660.50	5.31
FIFTH THIRD BANK NA (OHIO)	10/27/2025	485,000.00	485,596.55	5.31
FIRST REPUBLIC BANK	2/12/2024	350,000.00	345,562.00	4.30
FIRST REPUBLIC BANK	2/12/2024	150,000.00	148,098.00	4.30
GMALT 2020-3 A3	8/21/2023	7,150.70	7,136.51	4.02
GMALT 2020-3 A3	8/21/2023	16,371.34	16,338.86	4.02
GMCAR 2021-1 A3	10/16/2025	290,839.94	281,313.18	4.55
GMALT 2021-2 A3	5/20/2024	433,312.08	425,813.30	6.36
GMALT 2021-2 A3	5/20/2024	1,002,034.18	984,693.26	6.36
GOLDMAN SACHS GROUP INC	11/17/2023	1,511,963.00	1,506,119.30	3.71
GOLDMAN SACHS GROUP INC	11/17/2023	510,000.00	508,689.30	3.71
GOLDMAN SACHS GROUP INC	11/17/2023	1,165,000.00	1,162,005.95	3.71
GOLDMAN SACHS GROUP INC	3/8/2024	1,480,000.00	1,450,266.80	4.38
GOLDMAN SACHS GROUP INC	3/8/2024	635,000.00	622,242.85	4.38
GOLDMAN SACHS GROUP INC	10/21/2024	4,730,000.00	4,477,039.60	5.10
GOLDMAN SACHS GROUP INC	10/21/2024	320,236.80	302,886.40	5.10
HUNTINGTON NATIONAL BANK	5/16/2025	3,410,000.00	3,323,351.90	5.18
JPMORGAN CHASE & CO	12/5/2024	413,655.38	367,916.25	5.65
JPMORGAN CHASE & CO	12/5/2024	3,961,767.92	3,531,996.00	5.65
JPMORGAN CHASE & CO	12/5/2024	335,226.79	309,049.65	5.65
JPMORGAN CHASE & CO	6/1/2024	475,000.00	463,766.25	5.63
JPMORGAN CHASE & CO	6/1/2024	1,100,000.00	1,073,985.00	5.63
JPMORGAN CHASE & CO	9/16/2024	810,000.00	773,242.20	5.35
JPMORGAN CHASE & CO	9/16/2024	610,854.40	610,956.80	5.35
JPMORGAN CHASE & CO	9/16/2024	350,000.00	334,117.00	5.35
JPMORGAN CHASE & CO	9/16/2024	262,476.50	262,520.50	5.35
JPMORGAN CHASE & CO	9/16/2024	90,000.00	85,915.80	5.35
JPMORGAN CHASE & CO	9/16/2024	210,000.00	200,470.20	5.35
JPMORGAN CHASE & CO	2/16/2025	245,000.00	228,401.25	5.42
JPMORGAN CHASE & CO	2/16/2025	570,000.00	531,382.50	5.42
JPMORGAN CHASE & CO	3/16/2024	1,470,000.00	1,441,496.70	5.06
JPMORGAN CHASE & CO	3/16/2024	640,000.00	627,590.40	5.06
JPMORGAN CHASE & CO	6/1/2025	865,000.00	796,794.75	5.57
JPMORGAN CHASE & CO	6/1/2025	2,308,757.15	2,123,250.75	5.57
JPMORGAN CHASE & CO	6/1/2025	1,151,840.00	1,059,322.50	5.57

DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
JPMORGAN CHASE & CO	6/1/2025	930,000.00	856,669.50	5.57
JPMORGAN CHASE & CO	6/1/2025	405,000.00	373,065.75	5.57
JPMORGAN CHASE & CO	6/1/2025	240,000.00	221,076.00	5.57
JPMORGAN CHASE & CO	6/1/2025	545,000.00	502,026.75	5.57
JPMORGAN CHASE & CO	8/9/2025	790,000.00	720,946.10	5.15
JPMORGAN CHASE & CO	8/9/2025	310,000.00	282,902.90	5.15
JPMORGAN CHASE & CO	12/10/2025	3,295,542.45	3,296,735.40	5.31
JPMORGAN CHASE & CO	2/24/2026	945,000.00	875,485.80	5.44
JPMORGAN CHASE & CO	2/24/2026	1,625,000.00	1,505,465.00	5.44
JPMORGAN CHASE & CO	4/26/2026	305,000.00	292,403.50	5.47
JPMORGAN CHASE & CO	4/26/2026	695,000.00	666,296.50	5.47
JDOT 2021 A3	9/15/2025	1,454,720.35	1,392,886.05	5.29
JDOT 2021 A3	9/15/2025	1,099,871.10	1,053,041.00	5.29
JDOT 2021 A3	9/15/2025	1,639,684.79	1,569,988.40	5.29
JDOT 2021 A3	9/15/2025	709,863.54	679,690.10	5.29
KEYCORP	5/23/2025	205,000.00	198,800.80	5.32
KEYCORP	5/23/2025	35,039.55	33,941.60	5.32
KEYBANK NA	6/14/2024	1,430,000.00	1,384,669.00	4.27
KEYBANK NA	6/14/2024	615,000.00	595,504.50	4.27
MORGAN STANLEY	10/21/2025	430,000.00	387,847.10	5.42
MORGAN STANLEY	10/21/2025	185,000.00	166,864.45	5.42
MORGAN STANLEY	1/25/2024	1,290,000.00	1,270,688.70	4.19
MORGAN STANLEY	1/25/2024	550,000.00	541,766.50	4.19
MORGAN STANLEY	1/22/2025	1,200,000.00	1,120,128.00	5.20
MORGAN STANLEY	1/22/2025	520,000.00	485,388.80	5.20
MORGAN STANLEY	1/22/2025	321,938.50	303,368.00	5.20
MORGAN STANLEY	1/22/2025	990,580.00	933,440.00	5.20
MORGAN STANLEY	10/21/2025	4,703,935.70	4,698,854.40	5.40
MORGAN STANLEY	2/18/2026	1,215,000.00	1,126,086.30	5.47
MORGAN STANLEY	2/18/2026	390,000.00	361,459.80	5.47
MORGAN STANLEY	2/18/2026	1,365,000.00	1,265,109.30	5.47
MORGAN STANLEY	10/16/2026	730,000.00	732,197.30	5.75
MORGAN STANLEY	10/16/2026	435,000.00	436,309.35	5.75
MORGAN STANLEY	4/5/2024	610,000.00	595,116.00	4.55
MORGAN STANLEY	4/5/2024	265,000.00	258,534.00	4.55
MORGAN STANLEY	4/5/2024	75,000.00	73,170.00	4.55
NALT 2020-B A3	10/16/2023	23,371.63	23,304.62	6.08
NALT 2020-B A3	10/16/2023	53,035.62	52,883.55	6.08
PNC FINANCIAL SERVICES GROUP INC	10/28/2025	405,000.00	405,409.05	5.15
PNC FINANCIAL SERVICES GROUP INC	10/28/2025	1,165,000.00	1,166,176.65	5.15
CITIZENS BANK NA	5/23/2025	625,000.00	609,231.25	5.31
Citizens Bank, National Association	10/24/2025	1,570,000.00	1,581,178.40	5.26
Citizens Bank, National Association	10/24/2025	285,000.00	287,029.20	5.26
TRUIST BANK	8/2/2024	2,994,236.00	2,767,408.00	5.22
TRUIST BANK	8/2/2024	1,283,244.00	1,186,032.00	5.22
TLOT 2021-A A3	4/22/2024	2,344,726.34	2,300,154.22	5.94
TLOT 2021-A A3	4/22/2024	329,961.49	323,689.08	5.94
TLOT 2021-A A3	4/22/2024	754,911.89	740,561.38	5.94
TRUIST FINANCIAL CORP	7/28/2026	880,000.00	848,487.20	5.39
TRUIST FINANCIAL CORP	7/28/2026	640,000.00	617,081.60	5.39
TRUIST FINANCIAL CORP	7/28/2026	395,000.00	380,855.05	5.39
TRUIST FINANCIAL CORP	7/28/2026	1,150,000.00	1,108,818.50	5.39
TRUIST FINANCIAL CORP	10/28/2026	425,000.00	425,021.25	5.62
TRUIST FINANCIAL CORP	10/28/2026	1,225,000.00	1,225,061.25	5.62
UNITED STATES TREASURY	10/31/2023	2,503,412.34	2,502,125.00	4.05
VZMT 2022-5 A1A	7/20/2027	1,824,919.70	1,789,540.25	5.42
WELLS FARGO & CO	10/30/2025	4,478,494.80	4,479,937.80	5.84
WELLS FARGO & CO	10/30/2025	1,524,791.00	1,350,501.00	5.84
WELLS FARGO & CO	10/30/2025	657,237.50	582,112.50	5.84
WELLS FARGO & CO	5/19/2025	320,000.00	296,147.20	4.99
WELLS FARGO & CO	5/19/2025	135,000.00	124,937.10	4.99
WELLS FARGO & CO	4/25/2026	1,360,000.00	1,295,780.80	5.54
WELLS FARGO & CO	4/25/2026	490,000.00	466,862.20	5.54
SUB-TOTAL		164,370,638.09	156,900,714.08	
Supranationals				
INTER-AMERICAN DEVELOPMENT BANK	9/23/2024	6,764,990.20	6,270,103.20	4.62
INTER-AMERICAN DEVELOPMENT BANK	9/23/2024	1,219,097.20	1,129,915.20	4.62
INTER-AMERICAN DEVELOPMENT BANK	9/23/2024	2,992,783.70	2,773,849.20	4.62
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	3/19/2024	5,349,700.00	4,858,450.00	4.63
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	11/24/2023	3,043,442.50	2,909,761.00	4.73
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	11/24/2023	803,269.25	767,986.10	4.73
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	11/24/2023	1,841,033.25	1,760,166.90	4.73
SUB-TOTAL		22,014,316.10	20,470,231.60	
SHORT-TERM PORTFOLIO - TOTAL		\$ 1,976,460,858.13	\$ 1,882,900,732.68	

BOND PROCEEDS PORTFOLIO

DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
2021 Bond Anticipation Notes (BANs) - US Bank				
CREDIT AGRICOLE CP	3/23/2023	24,028,214.00	24,029,357.52	4.82%
NATIXIS NY BRANCH CP	6/1/2023	20,399,084.80	20,354,556.32	4.52%
NATIXIS NY BRANCH CP	3/9/2023	19,999,893.99	20,023,182.66	3.82%
FIRST AMERICAN GOVERNMENT OBLIGATIONS FUND	N/A	955.11	955.11	2.62%
FIRST AMERICAN GOVERNMENT OBLIGATIONS FUND	N/A	51,239.03	51,239.03	2.62%
BOND PROCEEDS PORTFOLIO-TOTAL		\$ 64,479,386.93	\$ 64,459,290.64	

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
DEBT SERVICE RESERVE FUNDS				
<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
<u>91 EXPRESS LANES 2013 BONDS (US Bank DSRF)</u>				
LLOYDS BANK	12/9/2022	10,999,167.79	11,050,667.27	3.03%
FIRST AMERICAN GOVERNMENT OBLIGATIONS MMKT FUND	N/A	4,362.35	4,362.35	2.62%
FIRST AMERICAN GOVERNMENT OBLIGATIONS MMKT FUND (DSF)	N/A	555,570.25	555,570.25	2.62%
<u>91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES</u>				
BANK DEPOSITS	N/A	453,399.83	453,399.83	0.00%
OPERATING RESERVE - BARCLAYS CP	1/6/2023	3,051,908.67	3,051,908.67	3.17%
MAINTENANCE RESERVE - BARCLAYS CP	1/6/2023	10,337,110.00	10,337,110.00	3.17%
DEBT SERVICE RESERVE FUNDS - TOTAL		\$ 25,401,518.89	\$ 25,453,018.37	
		<u>Book Value</u>	<u>Market Value</u>	
TOTAL PORTFOLIO		\$ 2,458,759,132.69	\$ 2,365,230,410.43	