

**Orange County Transportation Authority
Portfolio Listing
As of July 31, 2022**

ATTACHMENT B

LIQUID PORTFOLIO				
DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
<i>CASH EQUIVALENTS</i>				
BANK DEPOSITS	N/A	42,968,896.32	42,968,896.32	
MONEY MARKET DEMAND ACCOUNT	N/A	37,253,687.08	37,253,687.08	1.14%
FIDELITY TREASURY OBLIGATIONS FUND	N/A	204,537,256.33	204,537,256.33	1.88%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	24,161,348.84	24,161,348.94	2.05%
SUB-TOTAL		308,921,188.67	308,921,188.67	
<i>LOCAL AGENCY INVESTMENT FUND (LAIF)</i>				
	N/A	21,187,774.67	21,187,774.67	1.09%
<i>ORANGE COUNTY INVESTMENT POOL (OCIP)</i>				
	N/A	505,086.07	505,086.07	0.76%
LIQUID PORTFOLIO - TOTAL		\$ 330,614,049.41	\$ 330,614,049.41	

SHORT-TERM PORTFOLIO				
DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
<i>Money Market Funds</i>				
FIRST AMER-GVT OBLG Z	7/31/2022	795,030.95	795,030.95	1.93
FIRST AMER-GVT OBLG Z	7/31/2022	1,947,019.23	1,947,019.23	1.93
FIRST AMER-GVT OBLG Z	7/31/2022	2,464,287.97	2,464,287.97	1.93
FIRST AMER-GVT OBLG Z	7/31/2022	6,670,209.74	6,670,209.74	1.93
FIRST AMER-GVT OBLG Z	7/31/2022	316,139.02	316,139.02	1.93
FIRST AMER-GVT OBLG Z	7/31/2022	472,547.57	472,547.57	1.93
FIRST AMER-GVT OBLG Z	7/31/2022	312,215.20	312,215.20	1.83
FIRST AMER-GVT OBLG Z	7/31/2022	836,094.24	836,094.24	1.93
SUB-TOTAL		13,813,543.92	13,813,543.92	
<i>REPURCHASE AGREEMENT</i>				
AGRICOLE REPO	8/1/2022	26,000,000.00	26,000,000.00	2.24
SUB-TOTAL		26,000,000.00	26,000,000.00	
<i>NEGOTIABLE CERTIFICATES OF DEPOSIT</i>				
Credit Suisse AG, New York Branch	3/17/2023	949,000.00	922,356.29	3.57
Credit Suisse AG, New York Branch	3/17/2023	2,160,000.00	2,119,456.80	3.57
SUB-TOTAL		3,109,000.00	3,041,813.09	
<i>U.S. TREASURY OBLIGATIONS</i>				
UNITED STATES TREASURY	4/30/2025	697,839.84	700,140.00	2.87
UNITED STATES TREASURY	4/30/2025	1,743,779.30	1,750,350.00	2.87
UNITED STATES TREASURY	9/30/2025	2,513,183.59	2,514,075.00	2.81
UNITED STATES TREASURY	9/30/2025	7,002,734.38	7,039,410.00	2.81
UNITED STATES TREASURY	10/31/2025	8,032,812.50	8,042,160.00	2.83
UNITED STATES TREASURY	11/15/2025	6,818,164.06	6,876,170.00	2.82
UNITED STATES TREASURY	5/31/2023	7,787,187.50	7,912,160.00	2.96
UNITED STATES TREASURY	10/31/2023	8,007,187.50	7,870,640.00	2.95
UNITED STATES TREASURY	4/30/2024	3,103,259.38	2,912,492.00	2.94
UNITED STATES TREASURY	4/30/2024	1,352,433.98	1,269,295.50	2.94
UNITED STATES TREASURY	5/15/2025	9,793,359.38	9,803,125.00	2.86
UNITED STATES TREASURY	5/15/2025	7,114,933.59	7,156,281.25	2.86
UNITED STATES TREASURY	10/31/2024	3,611,739.65	3,381,390.95	2.87
UNITED STATES TREASURY	10/31/2024	7,758,691.41	7,277,025.00	2.87
UNITED STATES TREASURY	10/31/2024	1,570,096.29	1,469,959.05	2.87
UNITED STATES TREASURY	11/30/2024	1,519,250.78	1,419,614.30	2.88
UNITED STATES TREASURY	11/30/2024	4,402,568.36	4,118,335.00	2.88
UNITED STATES TREASURY	11/30/2024	2,577,022.66	2,408,014.70	2.88
UNITED STATES TREASURY	12/31/2024	4,074,494.92	3,808,418.20	2.87
UNITED STATES TREASURY	12/31/2024	6,095,705.27	5,712,627.30	2.87
UNITED STATES TREASURY	12/31/2024	6,738,417.97	6,331,130.00	2.87
UNITED STATES TREASURY	12/31/2024	5,909,964.84	5,551,914.00	2.87
UNITED STATES TREASURY	12/31/2024	2,896,306.25	2,727,256.00	2.87
UNITED STATES TREASURY	12/31/2024	1,252,682.23	1,173,368.75	2.88
UNITED STATES TREASURY	12/31/2024	1,244,203.13	1,168,500.00	2.88
UNITED STATES TREASURY	1/31/2025	8,313,750.00	7,712,480.00	2.87
UNITED STATES TREASURY	3/31/2025	4,433,906.25	4,229,145.00	2.86
UNITED STATES TREASURY	3/31/2025	1,989,687.50	1,879,620.00	2.86
UNITED STATES TREASURY	3/31/2025	7,862,500.00	7,518,480.00	2.86
UNITED STATES TREASURY	3/31/2025	10,137,753.91	10,099,960.94	2.87
UNITED STATES TREASURY	4/30/2025	7,440,527.34	7,011,075.00	2.85
UNITED STATES TREASURY	5/31/2025	7,357,324.22	6,972,675.00	2.85
UNITED STATES TREASURY	6/30/2025	6,811,054.69	6,496,070.00	2.84
UNITED STATES TREASURY	7/31/2025	6,979,687.50	6,944,850.00	2.84
UNITED STATES TREASURY	7/31/2025	7,729,375.00	7,407,940.00	2.84
UNITED STATES TREASURY	10/15/2023	6,951,666.55	6,733,483.40	2.93
UNITED STATES TREASURY	10/15/2023	2,629,956.45	2,547,412.60	2.93
UNITED STATES TREASURY	10/15/2023	1,855,350.00	1,797,806.25	2.96
UNITED STATES TREASURY	10/15/2023	3,142,863.28	3,044,671.88	2.96
UNITED STATES TREASURY	10/15/2023	3,142,248.05	3,044,671.88	2.96
UNITED STATES TREASURY	10/15/2023	2,070,298.83	2,005,617.19	2.96
UNITED STATES TREASURY	10/15/2023	5,685,972.66	5,509,406.25	2.96
UNITED STATES TREASURY	11/15/2023	2,872,130.08	2,773,137.50	2.92
UNITED STATES TREASURY	11/15/2023	1,250,927.73	1,207,812.50	2.92
UNITED STATES TREASURY	12/15/2023	658,504.69	634,840.80	2.97
UNITED STATES TREASURY	12/15/2023	2,418,842.77	2,332,559.00	2.97
UNITED STATES TREASURY	12/15/2023	6,800,433.99	6,415,739.60	2.97
UNITED STATES TREASURY	12/15/2023	9,840,435.94	9,599,562.40	2.97
UNITED STATES TREASURY	12/15/2023	1,336,964.06	1,288,912.20	2.97
UNITED STATES TREASURY	12/15/2023	7,978,437.50	7,695,040.00	2.97
UNITED STATES TREASURY	12/15/2023	9,877,343.75	9,618,750.00	2.98
UNITED STATES TREASURY	12/15/2023	4,923,437.50	4,809,375.00	2.98
UNITED STATES TREASURY	12/31/2022	3,760,146.87	3,718,000.00	2.81
UNITED STATES TREASURY	1/31/2023	2,519,839.65	2,484,863.30	2.86
UNITED STATES TREASURY	1/31/2023	4,417,707.64	4,356,303.11	2.86
UNITED STATES TREASURY	1/31/2023	759,507.62	748,950.74	2.86
UNITED STATES TREASURY	1/31/2023	3,980,777.34	3,925,752.60	2.86
UNITED STATES TREASURY	1/31/2023	910,213.28	897,596.70	2.86
UNITED STATES TREASURY	1/31/2023	2,520,725.00	2,288,378.40	2.86
UNITED STATES TREASURY	1/31/2023	4,351,359.38	4,290,709.50	2.86
UNITED STATES TREASURY	1/31/2023	3,110,242.97	3,067,610.70	2.86
UNITED STATES TREASURY	1/31/2023	1,034,959.57	1,020,892.95	2.86
UNITED STATES TREASURY	1/31/2023	4,090,718.26	4,033,858.75	2.86
UNITED STATES TREASURY	1/31/2023	2,756,099.63	2,717,843.90	2.86
UNITED STATES TREASURY	2/15/2024	1,533,322.66	1,474,965.80	2.94
UNITED STATES TREASURY	2/15/2024	1,030,512.30	991,291.95	2.94
UNITED STATES TREASURY	3/15/2024	3,111,103.12	2,986,900.80	2.95
UNITED STATES TREASURY	3/15/2024	2,744,306.64	2,632,685.00	2.95
UNITED STATES TREASURY	3/15/2024	2,547,714.26	2,446,003.70	2.95
UNITED STATES TREASURY	3/31/2023	1,709,064.84	1,678,211.10	2.94
UNITED STATES TREASURY	3/31/2023	1,604,247.66	1,575,163.05	2.94
UNITED STATES TREASURY	4/15/2024	2,091,551.17	2,000,840.60	2.95
UNITED STATES TREASURY	4/15/2024	9,864,843.75	9,573,400.00	2.95
UNITED STATES TREASURY	4/15/2024	4,544,199.61	4,408,550.70	2.95
UNITED STATES TREASURY	4/15/2024	3,600,851.56	3,542,158.00	2.95
UNITED STATES TREASURY	4/15/2024	910,675.39	871,179.40	2.95
UNITED STATES TREASURY	4/15/2024	8,013,437.50	7,658,720.00	2.95
UNITED STATES TREASURY	4/15/2024	21,702,656.25	21,061,562.50	2.95
UNITED STATES TREASURY	4/15/2024	1,564,073.05	1,517,389.84	2.95
UNITED STATES TREASURY	4/15/2024	4,925,781.25	4,786,718.75	2.95
UNITED STATES TREASURY	4/30/2023	8,767,287.44	8,584,689.90	2.97
UNITED STATES TREASURY	4/30/2023	5,008,450.41	4,904,138.70	2.97
UNITED STATES TREASURY	5/15/2024	19,313,009.17	18,445,844.40	2.93
UNITED STATES TREASURY	5/15/2024	2,361,089.00	2,255,074.80	2.93
UNITED STATES TREASURY	5/15/2024	4,144,488.28	3,957,108.00	2.93
UNITED STATES TREASURY	5/15/2024	3,988,281.25	3,814,080.00	2.93

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<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
UNITED STATES TREASURY	5/15/2024	13,003,460.56	12,419,598.00	2.93
UNITED STATES TREASURY	5/15/2024	306,787.50	305,126.40	2.93
UNITED STATES TREASURY	5/31/2023	905,804.69	898,582.40	2.96
UNITED STATES TREASURY	5/31/2023	393,828.13	390,688.00	2.96
UNITED STATES TREASURY	6/15/2024	942,489.84	899,262.00	2.91
UNITED STATES TREASURY	6/15/2024	4,470,820.31	4,282,200.00	2.91
UNITED STATES TREASURY	6/15/2024	5,973,750.00	5,709,600.00	2.91
UNITED STATES TREASURY	6/15/2024	7,485,058.59	7,137,000.00	2.91
UNITED STATES TREASURY	6/15/2024	11,647,898.44	11,133,720.00	2.91
UNITED STATES TREASURY	6/15/2024	4,572,867.19	4,377,360.00	2.91
UNITED STATES TREASURY	6/15/2024	274,870.31	266,448.00	2.91
UNITED STATES TREASURY	6/15/2024	10,975,937.50	10,467,600.00	2.91
UNITED STATES TREASURY	6/15/2024	403,924.22	385,398.00	2.91
UNITED STATES TREASURY	6/15/2024	1,987,031.25	1,903,200.00	2.91
UNITED STATES TREASURY	6/15/2024	1,991,250.00	1,903,200.00	2.91
UNITED STATES TREASURY	6/15/2024	4,181,132.81	3,996,562.50	2.92
UNITED STATES TREASURY	6/15/2024	3,995,436.33	3,872,859.38	2.92
UNITED STATES TREASURY	6/15/2024	9,962,285.15	9,991,406.25	2.92
UNITED STATES TREASURY	6/15/2024	3,600,351.56	3,615,937.50	2.92
UNITED STATES TREASURY	7/15/2024	2,844,656.25	2,714,625.00	2.88
UNITED STATES TREASURY	7/15/2024	5,506,015.63	5,238,750.00	2.88
UNITED STATES TREASURY	7/15/2024	1,544,818.95	1,471,612.50	2.88
UNITED STATES TREASURY	7/15/2024	9,996,875.00	9,525,000.00	2.88
UNITED STATES TREASURY	7/15/2024	1,597,062.50	1,524,000.00	2.88
UNITED STATES TREASURY	7/15/2024	904,717.19	862,012.50	2.88
UNITED STATES TREASURY	7/15/2024	1,369,225.00	1,362,075.00	2.88
UNITED STATES TREASURY	7/15/2024	7,502,050.78	7,143,750.00	2.88
UNITED STATES TREASURY	7/15/2024	1,197,750.00	1,143,000.00	2.88
UNITED STATES TREASURY	7/15/2024	2,402,625.00	2,286,000.00	2.88
UNITED STATES TREASURY	7/15/2024	674,920.90	642,937.50	2.88
UNITED STATES TREASURY	7/15/2024	748,623.05	714,375.00	2.88
UNITED STATES TREASURY	7/15/2024	1,454,545.31	1,385,887.50	2.88
UNITED STATES TREASURY	7/31/2023	334,424.22	325,630.05	2.97
UNITED STATES TREASURY	8/15/2024	3,095,035.16	2,945,248.00	2.90
UNITED STATES TREASURY	8/15/2024	1,497,246.09	1,425,120.00	2.90
UNITED STATES TREASURY	8/15/2024	6,143,273.44	5,842,992.00	2.90
UNITED STATES TREASURY	8/15/2024	7,914,375.00	7,600,640.00	2.90
UNITED STATES TREASURY	8/15/2024	998,164.06	950,080.00	2.90
UNITED STATES TREASURY	8/15/2024	2,497,265.63	2,375,200.00	2.90
UNITED STATES TREASURY	8/31/2023	1,622,333.98	1,575,990.00	2.96
UNITED STATES TREASURY	8/31/2023	5,607,706.25	5,450,500.80	2.96
UNITED STATES TREASURY	8/31/2023	4,358,904.30	4,238,200.80	2.96
UNITED STATES TREASURY	9/15/2024	2,988,164.06	2,845,080.00	2.89
UNITED STATES TREASURY	9/15/2024	7,484,472.66	7,112,700.00	2.89
UNITED STATES TREASURY	9/15/2024	1,245,068.36	1,185,450.00	2.89
UNITED STATES TREASURY	9/15/2024	745,927.73	711,270.00	2.89
UNITED STATES TREASURY	9/30/2023	2,448,755.86	2,374,295.00	2.95
UNITED STATES TREASURY	9/30/2023	1,324,327.15	1,284,057.50	2.95
UNITED STATES TREASURY	9/30/2023	824,258.79	799,507.50	2.95
UNITED STATES TREASURY	10/15/2024	3,059,865.23	2,927,861.25	2.87
UNITED STATES TREASURY	10/15/2024	1,248,974.61	1,190,187.50	2.87
UNITED STATES TREASURY	10/15/2024	1,243,847.66	1,190,187.50	2.87
UNITED STATES TREASURY	10/31/2023	2,368,227.54	2,300,591.25	2.93
UNITED STATES TREASURY	10/31/2023	19,949,218.75	19,373,400.00	2.93
UNITED STATES TREASURY	10/31/2023	12,316,224.06	11,935,951.74	2.93
UNITED STATES TREASURY	10/31/2023	548,431.64	532,768.50	2.93
UNITED STATES TREASURY	11/15/2024	4,987,500.00	4,764,450.00	2.88
UNITED STATES TREASURY	11/15/2024	3,359,311.52	3,216,003.75	2.88
UNITED STATES TREASURY	11/15/2024	653,386.88	623,190.06	2.88
UNITED STATES TREASURY	11/15/2024	8,004,375.00	7,623,120.00	2.88
UNITED STATES TREASURY	11/15/2024	1,269,073.24	1,214,934.75	2.88
UNITED STATES TREASURY	11/30/2023	1,994,375.00	1,935,860.00	2.96
UNITED STATES TREASURY	11/30/2023	14,939,062.50	14,518,950.00	2.96
UNITED STATES TREASURY	11/30/2023	3,429,921.88	3,329,679.20	2.96
UNITED STATES TREASURY	11/30/2023	7,376,296.88	7,162,892.00	2.96
UNITED STATES TREASURY	11/30/2023	888,517.58	867,871.70	2.96
UNITED STATES TREASURY	11/30/2023	619,152.34	600,116.60	2.96
UNITED STATES TREASURY	12/15/2024	2,004,531.25	1,914,760.00	2.87
UNITED STATES TREASURY	12/15/2024	3,597,328.13	3,446,568.00	2.87
UNITED STATES TREASURY	12/15/2024	8,000,000.00	7,659,040.00	2.87
UNITED STATES TREASURY	12/15/2024	1,750,683.59	1,675,415.00	2.87
UNITED STATES TREASURY	12/15/2024	1,249,072.27	1,196,725.00	2.87
UNITED STATES TREASURY	12/15/2024	1,241,743.75	1,187,151.20	2.87
UNITED STATES TREASURY	12/31/2023	10,001,171.87	9,695,300.00	2.95
UNITED STATES TREASURY	12/31/2023	500,058.59	484,765.00	2.95
UNITED STATES TREASURY	12/31/2023	1,000,117.19	969,530.00	2.95
UNITED STATES TREASURY	12/31/2023	2,874,829.11	2,787,398.75	2.95
UNITED STATES TREASURY	12/31/2023	1,240,581.25	1,202,217.20	2.95
UNITED STATES TREASURY	1/31/2024	2,693,803.52	2,627,019.80	2.97
UNITED STATES TREASURY	1/31/2024	10,187,925.00	9,938,083.76	2.97
UNITED STATES TREASURY	1/31/2024	10,188,918.75	9,939,053.14	2.97
UNITED STATES TREASURY	1/31/2024	10,653,993.75	10,392,722.98	2.97
UNITED STATES TREASURY	1/31/2024	4,377,189.89	4,266,241.38	2.97
UNITED STATES TREASURY	1/31/2024	1,089,859.38	1,066,318.00	2.97
UNITED STATES TREASURY	1/31/2024	4,981,746.09	4,895,369.00	2.97
UNITED STATES TREASURY	1/31/2024	286,307.03	281,120.20	2.97
UNITED STATES TREASURY	1/31/2024	340,337.11	334,436.10	2.97
UNITED STATES TREASURY	1/31/2024	128,344.53	126,019.40	2.97
UNITED STATES TREASURY	2/15/2025	3,467,187.50	3,382,680.00	2.87
UNITED STATES TREASURY	2/15/2025	3,309,783.75	3,227,076.72	2.87
UNITED STATES TREASURY	2/15/2025	2,504,888.75	2,442,294.96	2.87
UNITED STATES TREASURY	2/15/2025	831,754.69	826,340.40	2.87
UNITED STATES TREASURY	2/15/2025	1,882,187.50	1,836,312.00	2.87
UNITED STATES TREASURY	2/29/2024	3,650,288.48	3,573,201.10	2.95
UNITED STATES TREASURY	2/29/2024	3,619,498.23	3,563,424.90	2.95
UNITED STATES TREASURY	2/29/2024	919,029.69	899,410.40	2.95
UNITED STATES TREASURY	3/15/2025	1,292,259.38	1,283,238.00	2.86
UNITED STATES TREASURY	3/15/2025	607,309.38	602,733.00	2.86
UNITED STATES TREASURY	4/15/2025	2,959,745.32	2,961,255.80	2.87
UNITED STATES TREASURY	4/15/2025	3,519,243.36	3,522,701.95	2.87
UNITED STATES TREASURY	4/15/2025	1,271,300.00	1,271,948.80	2.87
UNITED STATES TREASURY	4/15/2025	2,536,436.33	2,538,929.05	2.87
UNITED STATES TREASURY	5/15/2025	7,227,910.16	7,229,627.50	2.85
UNITED STATES TREASURY	5/15/2025	9,813,236.72	9,752,516.20	2.85

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UNITED STATES TREASURY	5/15/2025	1,210,803.52	1,208,599.90	2.85
UNITED STATES TREASURY	5/15/2025	3,536,669.53	3,545,010.45	2.85
UNITED STATES TREASURY	5/15/2025	1,246,191.41	1,246,487.50	2.85
UNITED STATES TREASURY	5/15/2025	2,056,966.80	2,044,239.50	2.85
UNITED STATES TREASURY	5/15/2025	435,288.87	433,777.65	2.85
UNITED STATES TREASURY	5/15/2025	7,349,303.71	7,324,360.55	2.85
UNITED STATES TREASURY	6/15/2025	3,545,423.83	3,553,337.00	2.84
UNITED STATES TREASURY	6/15/2025	6,170,503.91	6,190,813.90	2.84
UNITED STATES TREASURY	6/15/2025	846,878.91	850,799.00	2.84
UNITED STATES TREASURY	6/15/2025	5,494,318.75	5,520,184.10	2.84
UNITED STATES TREASURY	6/15/2025	1,248,388.67	1,251,175.00	2.84
UNITED STATES TREASURY	6/15/2025	1,105,837.50	1,111,043.40	2.84
UNITED STATES TREASURY	7/15/2025	956,400.00	964,800.00	2.82
UNITED STATES TREASURY	7/15/2025	3,546,384.77	3,562,725.00	2.82
UNITED STATES TREASURY	7/15/2025	343,706.25	346,725.00	2.82
UNITED STATES TREASURY	7/15/2025	1,275,498.05	1,281,375.00	2.82
SUB-TOTAL		837,176,745.50	811,994,232.33	
FEDERAL AGENCY/GSE				
FEDERAL HOME LOAN BANKS	9/8/2023	4,135,800.00	3,972,760.00	3.00
FEDERAL HOME LOAN BANKS	9/8/2023	4,104,600.00	3,972,760.00	3.00
FEDERAL HOME LOAN BANKS	12/8/2023	6,686,160.00	6,432,790.00	3.03
FEDERAL HOME LOAN BANKS	3/8/2024	5,201,750.00	4,914,450.00	2.97
FEDERAL HOME LOAN BANKS	2/12/2026	2,897,970.00	2,665,274.00	3.03
FEDERAL HOME LOAN BANKS	2/12/2026	1,249,125.00	1,148,625.00	3.03
FEDERAL HOME LOAN BANKS	12/20/2024	1,648,927.50	1,574,991.00	2.98
FEDERAL HOME LOAN BANKS	12/20/2024	5,994,720.00	5,727,240.00	2.98
FEDERAL HOME LOAN BANKS	2/28/2025	4,095,000.00	3,986,851.05	3.28
FEDERAL HOME LOAN BANKS	2/28/2025	850,000.00	829,590.65	3.18
FEDERAL HOME LOAN BANKS	7/8/2024	4,720,823.80	4,736,527.40	2.93
FEDERAL HOME LOAN BANKS	7/8/2024	1,706,682.60	1,712,359.80	2.93
FEDERAL HOME LOAN BANKS	6/9/2023	3,977,720.00	3,970,480.00	3.00
FEDERAL HOME LOAN BANKS	6/9/2023	4,029,880.00	3,970,480.00	3.00
FEDERAL FARM CREDIT BANKS FUNDING CORP	7/17/2023	5,060,200.00	4,996,200.00	2.95
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/26/2023	6,967,450.00	6,918,940.00	3.07
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/1/2023	4,996,450.00	4,973,950.00	2.90
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	4,993,550.00	4,932,850.00	2.92
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	7,865,280.00	7,774,400.00	2.97
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/21/2023	5,000,600.00	4,953,700.00	3.13
FEDERAL FARM CREDIT BANKS FUNDING CORP	10/2/2023	4,994,600.00	4,843,750.00	2.92
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/25/2025	4,956,270.00	4,861,700.00	2.87
FEDERAL HOME LOAN MORTGAGE CORP	8/12/2025	4,095,490.00	3,821,027.80	2.96
FEDERAL HOME LOAN MORTGAGE CORP	12/30/2024	2,685,000.00	2,691,191.61	3.43
FEDERAL HOME LOAN MORTGAGE CORP	11/25/2024	1,570,000.00	1,479,112.70	3.05
FEDERAL HOME LOAN MORTGAGE CORP	11/25/2024	680,000.00	640,634.80	3.05
FEDERAL HOME LOAN MORTGAGE CORP	7/21/2025	4,785,000.00	4,787,880.57	3.92
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	702,877.95	689,419.50	3.02
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	6,111,548.70	5,994,527.00	3.02
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	2,073,739.20	2,034,032.00	3.02
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	5,403,357.75	5,271,610.80	3.11
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	2,354,926.00	2,297,507.20	3.11
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	3,203,098.50	3,124,999.20	3.11
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	5,000,300.00	4,867,600.00	3.11
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/25/2025	7,771,280.00	7,414,240.00	2.88
FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2023	1,797,948.00	1,736,658.00	2.97
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	4,411,710.00	4,488,120.00	2.94
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	2,233,875.00	2,293,928.00	2.94
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/27/2023	6,098,475.00	5,901,438.90	3.00
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	599,748.00	588,138.00	3.00
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	159,532.80	155,902.40	3.13
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	1,914,393.60	1,870,828.80	3.13
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	7,463,143.80	7,293,309.15	3.13
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	6,403,461.80	6,225,968.90	3.00
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	2,787,154.20	2,709,899.10	3.00
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	8,001,840.00	7,770,320.00	3.00
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	2,550,465.66	2,476,381.50	2.92
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	6,997,690.00	6,797,910.00	2.92
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	2,725,497.61	2,646,329.25	2.92
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	5,098,317.00	4,952,763.00	2.92
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	3,001,860.00	2,913,390.00	2.92
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,549,199.85	1,503,047.45	2.95
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,991,720.00	1,933,180.00	2.95
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	6,376,128.00	6,186,176.00	2.95
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,539,237.15	1,493,381.55	2.95
FEDERAL HOME LOAN MORTGAGE CORP	11/8/2023	5,709,856.50	5,526,405.00	2.92
FEDERAL HOME LOAN MORTGAGE CORP	11/8/2023	4,705,761.00	4,554,570.00	2.92
FEDERAL HOME LOAN MORTGAGE CORP	11/8/2023	2,482,763.50	2,402,995.00	2.92
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	4,820,223.25	4,654,677.50	2.94
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	5,959,094.65	5,754,435.50	2.94
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	2,097,921.00	2,025,870.00	2.94
SUB-TOTAL		242,165,194.37	235,840,675.08	
MEDIUM TERM NOTES				
ADOBE INC	2/1/2023	314,568.45	312,672.15	3.19
ADOBE INC	2/1/2023	134,815.05	134,002.35	3.19
AMAZON.COM INC	6/3/2023	249,650.00	244,565.00	3.03
AMAZON.COM INC	5/12/2024	2,047,007.00	1,963,797.50	2.88
AMAZON.COM INC	5/12/2024	3,265,225.80	3,132,496.50	2.88
AMAZON.COM INC	5/12/2024	898,700.60	852,575.50	2.88
AMAZON.COM INC	4/13/2025	1,772,177.75	1,779,271.75	2.91
AMAZON.COM INC	4/13/2025	364,419.65	365,679.65	2.91
AMERICAN EXPRESS CO	7/30/2024	1,320,645.00	1,248,990.00	3.56
AMERICAN EXPRESS CO	7/30/2024	362,530.00	342,860.00	3.56
AMERICAN EXPRESS CO	7/30/2024	492,005.00	465,310.00	3.56
AMERICAN EXPRESS CO	7/30/2024	129,475.00	122,450.00	3.56
AMERICAN EXPRESS CO	11/3/2023	4,299,570.00	4,170,484.00	3.21
AMERICAN EXPRESS CO	3/4/2025	384,611.15	372,872.50	3.53
AMERICAN EXPRESS CO	3/4/2025	498,315.00	484,250.00	3.53
AMERICAN EXPRESS CO	3/4/2025	104,893.95	101,692.50	3.53
AMERICAN EXPRESS CO	3/4/2025	99,663.00	96,850.00	3.53
AMERICAN EXPRESS CO	5/3/2024	969,903.00	968,418.90	3.47
AMERICAN EXPRESS CO	5/3/2024	349,965.00	349,429.50	3.47
AMERICAN HONDA FINANCE CORP	1/12/2024	1,585,215.00	1,504,515.00	3.34
AMERICAN HONDA FINANCE CORP	8/9/2024	994,343.30	945,220.15	3.32
AMERICAN HONDA FINANCE CORP	8/9/2024	988,730.00	949,970.00	3.32
AMERICAN HONDA FINANCE CORP	8/9/2024	404,732.70	384,737.85	3.32
AMERICAN HONDA FINANCE CORP	1/13/2025	724,427.25	693,020.25	3.39
AMERICAN HONDA FINANCE CORP	1/13/2025	499,605.00	477,945.00	3.39
APPLE INC	5/3/2023	1,977,040.00	1,991,200.00	2.99
APPLE INC	5/11/2023	49,864.00	49,103.50	3.08
APPLE INC	5/11/2023	299,184.00	294,621.00	3.08
ASTRAZENECA FINANCE LLC	5/28/2024	1,339,879.40	1,277,944.60	3.33

**Orange County Transportation Authority
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<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
ASTRAZENECA FINANCE LLC	5/28/2024	584,947.35	557,908.65	3.33
TRUST FINANCIAL CORP	8/1/2024	1,659,632.00	1,570,464.00	3.46
TRUST FINANCIAL CORP	8/1/2024	4,454,730.00	4,416,930.00	3.46
BMW US CAPITAL LLC	8/12/2024	619,944.20	588,237.40	3.37
BMW US CAPITAL LLC	8/12/2024	254,977.05	241,936.35	3.37
BMW US CAPITAL LLC	4/1/2025	874,177.50	869,478.75	3.50
BMW US CAPITAL LLC	4/1/2025	194,816.70	193,769.55	3.50
BAKER HUGHES HOLDINGS LLC	12/15/2023	380,000.00	369,067.40	3.39
BAKER HUGHES HOLDINGS LLC	12/15/2023	140,000.00	135,972.20	3.39
BANK OF AMERICA CORP	1/11/2023	3,034,740.00	3,002,190.00	3.13
BANK OF AMERICA CORP	12/6/2025	1,500,000.00	1,405,890.00	3.73
BANK OF AMERICA CORP	12/6/2025	855,000.00	801,357.30	3.73
BANK OF AMERICA CORP	12/6/2025	575,000.00	538,924.50	3.73
BANK OF AMERICA CORP	2/4/2025	1,500,000.00	1,452,990.00	3.29
BANK OF AMERICA CORP	2/4/2025	3,845,000.00	3,724,497.70	3.29
BANK OF AMERICA CORP	2/4/2025	300,000.00	290,598.00	3.29
BANK OF NEW YORK MELLON CORP	1/29/2023	2,944,320.00	2,997,000.00	3.15
BANK OF NEW YORK MELLON CORP	4/28/2023	947,355.50	912,566.20	3.11
BANK OF NEW YORK MELLON CORP	1/27/2023	764,464.50	760,203.45	3.14
BANK OF NEW YORK MELLON CORP	4/24/2025	890,619.00	826,517.40	3.53
BANK OF NEW YORK MELLON CORP	4/24/2025	389,006.00	361,007.60	3.53
BANK OF NEW YORK MELLON CORP	10/25/2024	1,334,132.25	1,267,502.40	3.21
BANK OF NEW YORK MELLON CORP	10/25/2024	992,360.00	949,440.00	3.21
BANK OF NEW YORK MELLON CORP	10/25/2024	599,610.00	569,664.00	3.21
BANK OF NEW YORK MELLON CORP	4/25/2025	2,124,702.50	2,120,133.75	3.44
BANK OF NEW YORK MELLON CORP	4/25/2025	1,229,827.80	1,227,183.30	3.44
BANK OF NEW YORK MELLON CORP	4/25/2025	859,879.60	858,030.60	3.44
BERKSHIRE HATHAWAY INC	3/15/2023	2,924,460.00	2,994,300.00	3.05
BERKSHIRE HATHAWAY INC	3/15/2023	2,014,300.00	1,996,200.00	3.05
BRIGHTHOUSE FINANCIAL GLOBAL FUNDING	1/13/2025	1,627,913.60	1,529,689.80	4.42
BRIGHTHOUSE FINANCIAL GLOBAL FUNDING	1/13/2025	544,302.40	511,460.70	4.42
BRISTOL-MYERS SQUIBB CO	11/13/2023	1,325,000.00	1,287,065.25	2.81
BRISTOL-MYERS SQUIBB CO	11/13/2023	575,000.00	558,537.75	2.81
BURLINGTON NORTHERN SANTA FE LLC	4/1/2025	527,548.70	488,451.60	3.12
BURLINGTON NORTHERN SANTA FE LLC	4/1/2025	226,092.30	209,336.40	3.12
CAPITAL ONE FINANCIAL CORP	12/6/2024	470,000.00	451,106.00	3.51
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	784,560.40	766,364.10	3.24
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	339,809.60	331,928.40	3.24
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2024	1,448,057.00	1,384,329.50	3.05
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2024	5,193,032.00	4,964,492.00	3.05
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2024	624,162.50	596,693.75	3.05
CATERPILLAR FINANCIAL SERVICES CORP	9/13/2024	1,168,408.80	1,108,095.30	3.20
CATERPILLAR FINANCIAL SERVICES CORP	9/13/2024	474,354.00	449,867.75	3.20
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2024	334,946.40	325,315.15	3.01
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2024	1,844,704.80	1,791,661.05	3.01
CHEVRON CORP	5/11/2023	265,000.00	261,985.95	3.06
CINTAS NO 2 CORP	5/1/2025	769,830.60	771,763.30	3.36
CINTAS NO 2 CORP	5/1/2025	264,941.70	265,606.85	3.36
CINTAS NO 2 CORP	5/1/2025	149,967.00	150,343.50	3.36
CITIGROUP INC	11/3/2025	160,000.00	149,724.80	3.66
CITIGROUP INC	11/3/2025	260,221.00	243,302.80	3.66
CITIGROUP INC	1/25/2026	395,000.00	374,823.40	3.65
CITIGROUP INC	1/25/2026	1,040,000.00	986,876.80	3.65
CITIGROUP GLOBAL MARKETS HOLDINGS INC	6/7/2024	1,400,000.00	1,332,506.00	3.45
CITIGROUP GLOBAL MARKETS HOLDINGS INC	6/7/2024	600,000.00	571,074.00	3.45
CNO GLOBAL FUNDING	1/6/2025	519,667.20	491,686.00	4.02
CNO GLOBAL FUNDING	1/6/2025	174,886.00	165,471.25	4.02
COMCAST CORP	10/15/2025	4,042,256.85	3,675,732.00	3.36
COMERICA INC	7/31/2023	1,484,014.00	1,400,140.00	3.69
COMERICA INC	7/31/2023	636,006.00	600,060.00	3.69
PNC BANK NATIONAL ASSOCIATION	4/10/2025	4,562,820.00	4,499,685.00	3.88
CONSUMERS ENERGY CO	6/1/2023	409,860.60	400,061.60	3.30
CONSUMERS ENERGY CO	6/1/2023	169,942.20	165,879.20	3.30
COOPERATIVE RABOBANK UA (NEW YORK BRANCH)	1/12/2024	4,332,008.85	4,141,789.05	3.55
JOHN DEERE CAPITAL CORP	7/5/2023	279,770.40	273,562.80	3.22
JOHN DEERE CAPITAL CORP	7/5/2023	119,901.60	117,241.20	3.22
JOHN DEERE CAPITAL CORP	1/17/2024	554,605.95	535,031.10	2.98
JOHN DEERE CAPITAL CORP	1/17/2024	3,512,504.35	3,388,530.30	2.98
JOHN DEERE CAPITAL CORP	1/17/2024	239,829.60	231,364.80	2.98
JOHN DEERE CAPITAL CORP	9/10/2024	404,736.75	384,033.15	3.18
JOHN DEERE CAPITAL CORP	9/10/2024	129,915.50	123,269.90	3.18
JOHN DEERE CAPITAL CORP	1/10/2025	809,819.30	774,457.20	3.13
JOHN DEERE CAPITAL CORP	1/10/2025	774,635.75	740,993.00	3.13
JOHN DEERE CAPITAL CORP	1/10/2025	204,903.65	196,004.60	3.13
JOHN DEERE CAPITAL CORP	3/7/2025	194,916.15	189,922.20	3.17
JOHN DEERE CAPITAL CORP	3/7/2025	64,972.05	63,307.40	3.17
JOHN DEERE CAPITAL CORP	6/6/2025	469,891.90	472,876.40	3.17
JOHN DEERE CAPITAL CORP	6/6/2025	169,960.90	171,040.40	3.17
ERP OPERATING LP	4/15/2023	1,355,016.00	1,289,780.70	3.02
ERP OPERATING LP	4/15/2023	578,770.40	550,906.33	3.02
ENERGY LOUISIANA LLC	11/17/2023	633,303.84	613,465.62	3.06
ENERGY LOUISIANA LLC	11/17/2023	271,951.04	263,606.08	3.06
ENERGY LOUISIANA LLC	10/1/2024	858,710.00	814,979.00	3.47
ENERGY LOUISIANA LLC	10/1/2024	344,482.50	326,939.25	3.47
EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	8/12/2024	1,784,839.35	1,680,434.70	3.82
EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	8/12/2024	719,935.20	677,822.40	3.82
F&G GLOBAL FUNDING	9/20/2024	804,830.95	746,057.90	4.53
F&G GLOBAL FUNDING	9/20/2024	844,900.00	787,763.00	4.53
F&G GLOBAL FUNDING	9/20/2024	2,479,479.20	2,298,414.40	4.53
F&G GLOBAL FUNDING	9/20/2024	324,931.75	301,203.50	4.53
GA GLOBAL FUNDING TRUST	4/8/2024	2,886,990.00	2,837,940.00	4.35
GA GLOBAL FUNDING TRUST	9/13/2024	1,107,546.90	1,030,535.10	4.37
GA GLOBAL FUNDING TRUST	9/13/2024	444,016.55	413,142.45	4.37
GOLDMAN SACHS GROUP INC	3/3/2024	308,599.20	281,999.20	3.53
GOLDMAN SACHS GROUP INC	3/3/2024	132,256.80	120,856.80	3.53
GOLDMAN SACHS GROUP INC	12/8/2023	725,000.00	702,880.25	3.55
GOLDMAN SACHS GROUP INC	12/8/2023	265,000.00	256,914.85	3.55
GOLDMAN SACHS GROUP INC	1/24/2025	1,250,000.00	1,205,587.50	3.46
GOLDMAN SACHS GROUP INC	1/24/2025	1,000,000.00	964,470.00	3.46
GOLDMAN SACHS GROUP INC	1/24/2025	325,000.00	313,452.75	3.46
HSBC USA INC	5/24/2024	2,634,894.60	2,636,739.10	3.71
HSBC USA INC	5/24/2024	909,963.60	910,600.60	3.71
HOME DEPOT INC	2/15/2024	6,008,140.80	5,923,229.40	2.90
HOME DEPOT INC	4/15/2025	274,518.75	271,603.75	3.18
HOME DEPOT INC	4/15/2025	94,833.75	93,826.75	3.18
HORMEL FOODS CORP	6/3/2024	869,598.00	861,714.00	3.04
HORMEL FOODS CORP	6/3/2024	3,344,397.90	3,202,703.70	3.04
HORMEL FOODS CORP	6/3/2024	304,355.30	301,599.90	3.04
INTERCONTINENTAL EXCHANGE INC	5/23/2025	854,059.50	858,975.75	3.47
INTERCONTINENTAL EXCHANGE INC	5/23/2025	2,497,250.00	2,511,625.00	3.47
INTERCONTINENTAL EXCHANGE INC	5/23/2025	309,659.00	311,441.50	3.47
INTERNATIONAL BUSINESS MACHINES CORP	2/12/2024	720,041.50	657,685.50	3.35
INTERNATIONAL BUSINESS MACHINES CORP	2/12/2024	307,804.00	281,148.00	3.35
INTERNATIONAL BUSINESS MACHINES CORP	7/27/2025	2,000,000.00	2,028,460.00	3.50

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INTERNATIONAL BUSINESS MACHINES CORP	7/27/2025	600,000.00	608,538.00	3.50
JPMORGAN CHASE & CO	7/15/2025	3,225,737.10	2,992,055.70	3.41
JACKSON NATIONAL LIFE GLOBAL FUNDING	1/12/2025	499,915.00	473,595.00	4.03
JACKSON NATIONAL LIFE GLOBAL FUNDING	1/12/2025	1,659,717.80	1,572,335.40	4.03
JACKSON NATIONAL LIFE GLOBAL FUNDING	1/12/2025	169,971.10	161,022.30	4.03
KEYBANK NA	3/7/2023	101,837.64	97,959.82	3.44
KEYBANK NA	3/7/2023	311,595.00	299,877.00	3.44
KEYBANK NA	3/7/2023	150,524.50	144,940.55	3.44
KEYBANK NA	3/7/2023	821,620.13	786,677.33	3.44
KEYBANK NA	3/7/2023	260,045.00	249,897.50	3.44
MASSMUTUAL GLOBAL FUNDING I	6/9/2023	3,521,432.45	3,438,443.30	3.44
MASSMUTUAL GLOBAL FUNDING I	6/9/2023	1,502,565.00	1,467,330.00	3.44
MASSMUTUAL GLOBAL FUNDING I	10/21/2024	1,705,000.00	1,680,209.30	2.50
MASSMUTUAL GLOBAL FUNDING I	10/21/2024	685,000.00	675,040.10	2.50
MET TOWER GLOBAL FUNDING	6/13/2025	1,448,579.00	1,448,825.50	3.73
MET TOWER GLOBAL FUNDING	6/13/2025	524,485.50	524,574.75	3.73
METROPOLITAN LIFE GLOBAL FUNDING I	9/27/2024	1,089,869.20	1,022,593.50	3.70
METROPOLITAN LIFE GLOBAL FUNDING I	9/27/2024	1,629,804.40	1,529,184.50	3.70
METROPOLITAN LIFE GLOBAL FUNDING I	9/27/2024	1,978,300.00	1,876,300.00	3.70
METROPOLITAN LIFE GLOBAL FUNDING I	9/27/2024	439,947.20	412,786.00	3.70
METROPOLITAN LIFE GLOBAL FUNDING I	3/21/2025	579,483.80	567,640.20	3.65
MONONGAHELA POWER CO	4/15/2024	160,784.00	160,300.80	3.97
MONONGAHELA POWER CO	4/15/2024	110,743.60	110,206.80	3.97
MORGAN STANLEY	2/25/2023	738,979.60	696,904.30	3.26
MORGAN STANLEY	2/25/2023	324,300.40	305,835.70	3.26
NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH)	6/9/2025	1,610,000.00	1,608,261.20	3.54
NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH)	6/9/2025	670,000.00	669,276.40	3.54
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/8/2024	564,610.15	541,383.00	3.18
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/8/2024	244,830.95	234,759.00	3.18
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/7/2025	499,985.00	483,500.00	3.25
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/7/2025	1,184,964.45	1,145,895.00	3.25
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/7/2025	169,994.90	164,390.00	3.25
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/7/2025	399,988.00	386,800.00	3.25
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	6/15/2025	344,906.85	345,379.50	3.41
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	6/15/2025	889,759.70	890,979.00	3.41
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	6/15/2025	1,499,595.00	1,501,650.00	3.41
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	6/15/2025	109,970.30	110,121.00	3.41
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	6/15/2025	319,913.60	320,352.00	3.41
NATIONAL SECURITIES CLEARING CORP	4/23/2023	3,162,024.90	3,117,588.30	3.28
NESTLE HOLDINGS INC	9/14/2024	2,210,000.00	2,092,472.20	3.21
NESTLE HOLDINGS INC	9/14/2024	910,000.00	861,606.20	3.21
NEW YORK LIFE GLOBAL FUNDING	8/27/2024	1,547,845.50	1,459,480.00	3.54
NEW YORK LIFE GLOBAL FUNDING	8/27/2024	624,131.25	598,500.00	3.54
NEW YORK LIFE GLOBAL FUNDING	10/29/2024	1,542,991.50	1,455,513.60	3.60
NEW YORK LIFE GLOBAL FUNDING	10/29/2024	619,194.00	584,089.60	3.60
NEW YORK LIFE GLOBAL FUNDING	1/14/2025	5,948,568.60	5,661,537.60	3.56
NEW YORK LIFE GLOBAL FUNDING	6/6/2024	5,135,836.60	5,099,034.20	3.60
NEXTERA ENERGY CAPITAL HOLDINGS INC	6/20/2024	1,684,966.30	1,710,190.75	3.38
NKE INC	3/27/2025	44,938.80	44,375.85	2.94
NORTHWESTERN MUTUAL GLOBAL FUNDING	7/1/2025	5,003,298.30	5,063,108.05	3.58
OKLAHOMA GAS AND ELECTRIC CO	5/26/2023	430,000.00	420,191.70	3.38
OKLAHOMA GAS AND ELECTRIC CO	5/26/2023	190,000.00	185,666.10	3.38
PACCAR FINANCIAL CORP	9/26/2022	1,498,170.00	1,497,090.00	3.21
PACCAR FINANCIAL CORP	2/7/2023	2,274,886.25	2,262,510.25	2.97
PACCAR FINANCIAL CORP	8/7/2023	314,387.35	305,921.70	3.21
PACCAR FINANCIAL CORP	8/11/2023	134,823.15	131,109.30	3.21
PACCAR FINANCIAL CORP	2/2/2024	1,618,120.80	1,549,513.80	3.33
PACCAR FINANCIAL CORP	8/9/2024	764,586.90	724,829.85	3.19
PACCAR FINANCIAL CORP	8/9/2024	684,630.10	649,030.65	3.19
PACCAR FINANCIAL CORP	8/9/2024	344,813.70	326,884.05	3.19
PACCAR FINANCIAL CORP	8/9/2024	274,851.50	260,559.75	3.19
PACCAR FINANCIAL CORP	11/8/2024	1,544,907.30	1,463,161.35	3.34
PACCAR FINANCIAL CORP	4/7/2025	1,499,610.00	1,482,960.00	3.29
PACCAR FINANCIAL CORP	4/7/2025	854,777.70	845,287.20	3.29
PACCAR FINANCIAL CORP	4/7/2025	4,823,745.50	4,770,188.00	3.29
PACCAR FINANCIAL CORP	4/7/2025	1,889,508.60	1,868,529.60	3.29
PACCAR FINANCIAL CORP	4/7/2025	474,876.50	469,604.00	3.29
PACCAR FINANCIAL CORP	4/7/2025	619,838.80	612,956.80	3.29
PACIFIC LIFE GLOBAL FUNDING II	9/23/2023	2,022,468.75	1,961,394.75	3.31
PAYPAL HOLDINGS INC	10/1/2024	1,759,687.00	1,670,828.00	3.22
PEPSICO INC	5/1/2023	643,722.90	635,518.50	2.73
PEPSICO INC	5/1/2023	279,445.60	275,884.00	2.73
PRECISION CASTPARTS CORP	1/15/2023	1,370,472.00	1,358,082.40	2.81
PRECISION CASTPARTS CORP	1/15/2023	292,233.00	289,591.10	2.81
PRICOA GLOBAL FUNDING I	12/6/2024	1,218,743.40	1,151,924.00	3.65
PRICOA GLOBAL FUNDING I	12/6/2024	2,897,013.00	2,738,180.00	3.65
PRICOA GLOBAL FUNDING I	12/6/2024	449,536.50	424,890.00	3.65
PRINCIPAL LIFE GLOBAL FUNDING II	8/23/2024	799,504.00	748,456.00	4.03
PRINCIPAL LIFE GLOBAL FUNDING II	8/23/2024	324,798.50	304,060.25	4.03
PRINCIPAL LIFE GLOBAL FUNDING II	1/10/2025	922,003.00	870,324.50	3.90
ROCHE HOLDINGS INC	3/10/2025	4,640,000.00	4,538,337.60	3.01
ROCHE HOLDINGS INC	3/10/2025	1,590,000.00	1,545,382.20	3.01
ROCKWELL AUTOMATION INC	8/15/2023	314,848.80	305,461.80	3.32
ROYAL BANK OF CANADA	11/1/2024	4,205,160.00	3,899,560.00	3.42
ROYAL BANK OF CANADA	4/14/2025	2,524,065.75	2,507,148.25	3.65
SALESFORCE INC	7/15/2024	349,821.50	334,533.50	2.96
SALESFORCE INC	7/15/2024	564,711.85	540,032.65	2.96
SALESFORCE INC	7/15/2024	149,923.50	143,371.50	2.96
CHARLES SCHWAB CORP	3/18/2024	889,555.00	856,972.10	3.09
CHARLES SCHWAB CORP	3/18/2024	1,229,385.00	1,184,354.70	3.09
CHARLES SCHWAB CORP	3/18/2024	2,333,832.50	2,248,348.15	3.09
CHARLES SCHWAB CORP	3/18/2024	2,006,720.00	1,925,780.00	3.09
CHARLES SCHWAB CORP	3/18/2024	389,805.00	375,527.10	3.09
CHARLES SCHWAB CORP	3/18/2024	524,737.50	505,517.25	3.09
SECURITY BENEFIT GLOBAL FUNDING	5/17/2024	3,128,810.60	2,957,850.00	4.46
SOUTHERN CALIFORNIA EDISON CO	4/1/2024	4,014,000.00	3,833,960.00	3.68
SOUTHERN CALIFORNIA GAS CO	9/15/2024	919,545.78	924,388.76	3.23
SOUTHERN CALIFORNIA GAS CO	9/15/2024	2,785,336.95	2,800,119.30	3.23
STATE STREET CORP	3/30/2026	386,433.75	364,860.00	3.98
STATE STREET CORP	3/30/2026	1,020,130.00	972,960.00	3.98
STATE STREET CORP	3/30/2026	128,811.25	121,620.00	3.98
STATE STREET CORP	3/30/2026	510,065.00	486,480.00	3.98
STATE STREET CORP	2/6/2026	745,000.00	710,588.45	3.20
STATE STREET CORP	2/6/2026	855,000.00	815,507.55	3.20
STATE STREET CORP	2/6/2026	1,625,000.00	1,549,941.25	3.20
STATE STREET CORP	2/6/2026	255,000.00	243,221.55	3.20
STATE STREET CORP	2/6/2026	285,000.00	271,835.85	3.20
TARGET CORP	7/1/2024	1,062,640.00	1,009,260.00	3.00
TARGET CORP	7/1/2024	425,056.00	403,704.00	3.00
TORONTO-DOMINION BANK	6/12/2024	3,171,900.00	2,952,930.00	3.52
TOYOTA MOTOR CREDIT CORP	1/11/2024	1,249,925.00	1,201,687.50	3.20
TOYOTA MOTOR CREDIT CORP	1/11/2024	649,961.00	624,877.50	3.20
TOYOTA MOTOR CREDIT CORP	1/11/2024	249,985.00	240,337.50	3.20
TOYOTA MOTOR CREDIT CORP	4/6/2023	409,667.90	403,181.70	2.86
TOYOTA MOTOR CREDIT CORP	4/6/2023	1,798,542.00	1,770,066.00	2.86
TOYOTA MOTOR CREDIT CORP	4/6/2023	174,858.25	172,089.75	2.86
TOYOTA MOTOR CREDIT CORP	6/18/2024	3,086,322.90	2,935,160.10	3.26
TOYOTA MOTOR CREDIT CORP	1/13/2025	973,693.50	933,513.75	3.27
USAA CAPITAL CORP	5/1/2025	1,415,356.60	1,419,588.20	3.39
USAA CAPITAL CORP	5/1/2025	488,397.70	489,857.90	3.39
UNILEVER CAPITAL CORP	8/12/2024	485,000.00	460,454.15	3.21
UNILEVER CAPITAL CORP	8/12/2024	220,000.00	208,865.80	3.21
US BANCORP	2/5/2024	2,107,940.00	2,006,160.00	3.15
US BANCORP	7/30/2024	2,662,075.00	2,460,225.00	3.23
UNITEDHEALTH GROUP INC	5/15/2024	963,996.40	921,989.95	3.12
UNITEDHEALTH GROUP INC	5/15/2024	1,188,762.40	1,136,961.70	3.12
UNITEDHEALTH GROUP INC	5/15/2024	1,988,520.00	1,910,860.00	3.12
UNITEDHEALTH GROUP INC	5/15/2024	419,563.20	401,280.60	3.12
UNITEDHEALTH GROUP INC	5/15/2024	514,464.40	492,046.45	3.12
WALMART NC	6/26/2023	3,083,010.00	3,007,110.00	3.11
WALMART NC	6/26/2023	2,056,460.00	2,004,740.00	3.11

SUB-TOTAL

5

316,954,534.58

306,700,897.29

**Orange County Transportation Authority
Portfolio Listing
As of July 31, 2022**

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
<u>MORTGAGE AND ASSET-BACK SECURITIES</u>				
ALLYA 2022-1 A3	11/16/2026	1,944,623.45	1,932,863.20	3.62
ALLYA 2022-1 A3	11/16/2026	714,861.58	710,538.40	3.62
ACAR 221 B	9/14/2026	1,549,965.28	1,492,231.50	3.84
ACAR 221 B	9/14/2026	499,988.80	481,365.00	3.84
AMXCA 2022-2 A	5/17/2027	2,749,391.70	2,763,612.50	3.23
AMXCA 2022-2 A	5/17/2027	4,409,024.51	4,431,829.50	3.23
AMXCA 2022-2 A	5/17/2027	949,789.86	954,702.50	3.23
AMCAR 2021-3 A3	8/18/2026	949,883.82	913,890.50	3.47
BMWLT 2021-1 A3	1/25/2024	474,498.05	469,383.61	3.61
BMWLT 2021-1 A3	1/25/2024	208,424.38	206,177.85	3.61
BMWLT 2022-1 A3	3/25/2025	1,589,762.30	1,543,508.40	3.83
BMWOT 2022-A A3	8/25/2026	1,004,947.74	1,002,316.65	3.36
BMWOT 2022-A A3	8/25/2026	1,690,911.60	1,695,461.00	3.36
BMWOT 2022-A A3	8/25/2026	344,982.06	344,078.85	3.36
BMWLT 2021-2 A3	12/26/2024	1,299,865.84	1,264,172.00	4.04
CAPITAL ONE MULTI TR A B S SER 2021 3 CL A 11/16/2	11/16/2026	2,148,703.73	2,043,876.00	3.30
CAPITAL ONE MULTI TR A B S SER 2021 3 CL A 11/16/2	11/16/2026	624,913.88	594,150.00	3.30
COMET 2022-1 A	3/17/2025	2,999,773.80	2,963,970.00	3.30
COMET 2022-1 A	3/17/2025	949,928.37	938,590.50	3.30
COMET 2022-2 A	5/15/2025	1,049,832.21	1,058,064.00	3.22
COMET 2022-2 A	5/15/2025	3,799,392.76	3,829,184.00	3.22
COMET 2022-2 A	5/15/2025	404,935.28	408,110.40	3.22
COPAR 2019-1 A3	11/15/2023	26,766.34	26,764.00	2.92
COPAR 2019-1 A3	11/15/2023	13,383.17	13,382.00	2.92
COPAR 2022-1 A3	4/15/2027	1,089,761.84	1,078,903.80	3.61
COPAR 2022-1 A3	4/15/2027	379,916.97	376,131.60	3.61
COPAR 2021-1 A3	9/15/2026	879,983.37	838,041.60	3.35
COPAR 2021-1 A3	9/15/2026	1,999,962.20	1,904,640.00	3.35
COPAR 2021-1 A3	9/15/2026	359,993.20	342,835.20	3.35
COPAR 2021-1 A3	9/15/2026	1,249,976.38	1,190,400.00	3.35
CARMX 2021-2 A3	2/17/2026	914,802.82	887,943.45	2.90
CARMX 2021-2 A3	2/17/2026	2,339,495.73	2,270,806.20	2.90
CARMX 2021-2 A3	2/17/2026	399,913.80	388,172.00	2.90
CARMX 2021-2 A3	2/17/2026	1,009,782.35	980,134.30	2.90
CARMX 2020-3 B	3/16/2026	737,328.52	697,992.20	3.08
CARMX 2020-3 B	3/16/2026	121,012.50	114,736.80	3.08
CARMX 2020-2 A4	5/15/2025	1,492,593.82	1,426,118.50	3.34
CARMX 2019-4 B	7/15/2025	1,758,871.25	1,664,284.80	3.32
CARMX 2020-1 A3	12/16/2024	550,964.18	546,575.55	3.28
CARMX 2020-1 A3	12/16/2024	130,926.71	127,978.67	3.28
CARMX 2020-1 A4	6/16/2025	4,262,480.39	4,003,793.25	3.49
CARMX 2020-4 A3	8/15/2025	310,720.72	303,084.66	3.43
CARMX 2020-4 A3	8/15/2025	136,528.80	133,173.56	3.43
CARMX 2021-1 A3	12/15/2025	452,463.08	440,980.74	3.01
CARMX 2021-1 A3	12/15/2025	193,912.75	188,991.75	3.01
CARMX 2021-3 A3	6/15/2026	1,759,710.48	1,693,296.00	3.02
CARMX 2021-3 A3	6/15/2026	2,899,522.95	2,790,090.00	3.02
CARMX 2021-3 A3	6/15/2026	764,874.16	736,006.50	3.02
CARMX 2021-3 A3	6/15/2026	1,249,794.39	1,202,625.00	3.02
CARMX 2022-2 A3	2/16/2027	1,434,781.74	1,430,192.75	3.67
CARMX 2022-2 A3	2/16/2027	494,924.71	493,341.75	3.67
CRVNA 2021-P1 A3	12/10/2025	2,647,324.74	2,592,713.58	3.65
DCENT 2019-3 A	10/15/2024	694,850.71	693,797.65	2.71
DCENT 2019-3 A	10/15/2024	304,934.49	304,472.35	2.71
DCENT 2021-1 A	9/16/2024	944,797.68	892,817.10	3.29
DCENT 2021-1 A	9/16/2024	389,916.50	368,464.20	3.29
DCENT 2022-2 A	5/17/2027	1,959,840.65	1,966,036.80	3.23
DCENT 2022-2 A	5/17/2027	714,941.87	717,202.20	3.23
DRIVE 2021-3 A3	10/15/2025	1,399,791.68	1,371,720.00	3.31
DRIVE 2021-3 B	5/15/2026	1,249,989.13	1,209,812.50	3.36
DRIVE 2021-2 A3	3/17/2025	1,496,791.40	1,489,266.18	2.51
EART 2021-2 A3	10/15/2024	187,133.65	186,934.57	2.90
EART 2021-2 A3	10/15/2024	80,200.13	80,114.82	2.90
EART 2021-3 A3	2/18/2025	1,023,323.89	1,014,840.53	4.14
FH G12952	12/1/2022	3,247.71	3,137.54	3.44
FNR 2011-74 UY	3/25/2026	624,172.71	619,868.71	3.28
FNA 2012-M17 A2	11/25/2022	122,904.82	127,226.90	3.22
FNA 2013-M7 A2	12/27/2022	205,392.88	201,946.15	3.11
FNA 2013-M7 A2	12/27/2022	84,263.74	82,849.70	3.11
FNA 2016-M03 A2	2/25/2026	2,464,342.65	2,473,768.44	3.29
FHR 3778 L	12/15/2025	355,686.44	334,254.82	0.00
FHR 3806 L	2/15/2026	195,499.21	185,747.66	3.15
FHR 3806 L	2/15/2026	26,074.71	25,268.51	3.15
FHR 3806 L	2/15/2026	1,363,522.95	1,354,162.41	3.15
FHMS K-023 A2	8/25/2022	176,660.05	173,805.74	2.45
FHMS K-023 A2	8/25/2022	76,745.76	75,505.77	2.45
FHMS K-SMC A2	1/25/2023	308,728.52	308,642.20	3.18
FHMS K-SMC A2	1/25/2023	2,030,198.44	2,031,064.80	3.18
FHMS K-SMC A2	1/25/2023	410,500.00	398,248.00	3.18
FHMS K-SMC A2	1/25/2023	1,175,160.15	1,174,831.60	3.18
FHMS K-026 A2	11/25/2022	2,080,958.66	2,038,177.37	2.87
FHMS K-026 A2	11/25/2022	470,140.48	459,048.96	2.87
FHMS K-026 A2	11/25/2022	1,106,095.14	1,083,355.54	2.87
FHMS K-501 A2	1/25/2023	84,967.87	86,817.91	3.21
FHMS K-034 A1	2/25/2023	65,199.32	65,421.95	2.64
FHMS K-034 A1	2/25/2023	29,823.79	29,925.63	2.64
FHR 4285 BA	12/15/2023	228,483.56	221,447.93	3.41
FHMS K-040 A2	9/25/2024	1,446,975.00	1,434,470.40	3.35
FHMS K-041 A1	8/25/2024	635,380.91	605,718.52	3.16
FHMS K-045 A2	1/25/2025	3,551,910.68	3,566,799.16	3.30
FHMS K-045 A2	1/25/2025	1,229,507.54	1,234,661.25	3.30
FHMS K-046 A1	1/25/2025	292,849.27	279,742.94	2.96
FHMS K-PLB A	5/25/2025	2,156,328.13	1,973,400.00	3.22
FHMS K-PLB A	5/25/2025	2,640,039.06	2,466,750.00	3.22
FHMS K-047 A1	12/25/2024	0.01	0.01	0.33
FHMS K-050 A1	1/25/2025	1,942,152.85	1,835,687.43	3.16
FHMS K-051 A2	9/25/2025	4,348,857.42	3,951,422.00	3.24
FHMS K-051 A2	9/25/2025	330,046.88	300,108.00	3.24
FHMS K-051 A2	9/25/2025	1,337,686.53	1,215,437.40	3.24
FHMS K-051 A2	9/25/2025	4,031,093.75	4,001,440.00	3.24
FHMS K-052 A2	11/25/2025	985,992.19	896,490.00	3.23
FHMS K-052 A2	11/25/2025	233,962.70	234,083.50	3.23
FHMS K-507 A2	9/25/2025	489,921.88	493,725.00	3.11
FHMS K-724 A1	3/25/2023	166,357.75	167,114.59	3.28
FHMS K-724 A1	3/25/2023	12,899.56	12,958.25	3.28
FHMS K-062 A2	12/25/2026	492,457.66	494,991.83	3.18
FHMS K-726 A2	4/25/2024	2,891,796.19	2,875,821.32	3.27
FHMS K-726 A2	4/25/2024	1,055,617.12	1,049,785.67	3.27
FHMS K-066 A2	6/25/2027	521,185.55	524,280.75	3.12
FHMS K-BX1 A1	9/25/2024	608,411.43	604,335.35	3.17
FHMS K-BX1 A2	1/25/2026	744,257.81	744,555.00	3.14
FHMS K-J33 A1	12/25/2025	75,715.59	73,230.68	3.49
FHMS K-J33 A1	12/25/2025	33,089.58	32,003.61	3.49
FHMS K-727 A2	7/25/2024	2,913,298.59	2,684,328.21	3.26
FHMS K-727 A2	7/25/2024	1,261,428.26	1,162,286.44	3.26
FHMS K-728 A2	8/25/2024	3,439,073.37	3,413,527.06	3.31
FHMS K-728 A2	8/25/2024	1,203,675.68	1,194,734.47	3.31
FHL3722	12/25/2022	46,550.45	45,279.92	3.56
FHL3722	12/25/2022	19,834.54	19,293.19	3.56

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<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
FHMS K-P05 A	7/25/2023	47,027.48	46,068.73	5.18
FHMS K-J27 A1	7/25/2024	52,503.69	52,032.93	3.33
FHMS K-J30 A1	1/27/2025	612,935.63	592,150.01	2.96
FHMS K-J30 A1	1/27/2025	266,788.98	257,741.74	2.96
FN AM8730	7/1/2025	1,737,650.00	1,602,214.91	3.32
FN AN0429	1/1/2026	962,616.01	883,409.58	3.27
FN AN0992	2/1/2026	965,527.15	975,315.09	2.89
FNR 0338C MP	5/25/2023	39,485.33	38,106.21	3.49
FNR 0338C MP	5/25/2023	43,462.49	41,843.76	3.49
FNR 0333J LB	5/25/2023	22,840.99	22,079.28	3.89
FNR 0364L HQ	7/25/2023	32,066.02	31,109.12	3.64
FHR 2756 KA	2/15/2024	125,008.87	119,867.32	4.08
FN BM6007	5/1/2023	246,417.70	236,662.91	2.43
FITAT 2019-1 A3	12/15/2023	5,117.85	5,122.51	1.09
FORDO 2022-A A3	6/15/2026	769,908.52	742,272.30	3.32
FORDF 2017-3 A	9/15/2022	776,132.81	749,692.50	2.82
FORDF 2019-2 B	4/15/2024	1,831,369.92	1,682,622.90	4.26
FORDF 2019-4 A	9/15/2024	4,357,395.70	4,127,507.10	3.65
FORDF 2020-1 A1	9/15/2025	1,007,617.19	967,210.00	3.70
FORDF 2020-1 A1	9/15/2025	180,935.16	174,097.80	3.70
FORDF 2020-1 A1	9/15/2025	1,005,625.00	967,210.00	3.70
FORDO 2021-A A3	8/15/2025	599,949.42	583,980.00	3.31
FORDO 2021-A A3	8/15/2025	1,139,287.50	1,109,562.00	3.31
FORDO 2021-A A3	8/15/2025	259,978.08	253,058.00	3.31
FORDO 2022-B	9/15/2026	654,964.56	658,982.40	3.49
FORDO 2022-B	9/15/2026	189,989.72	191,155.20	3.49
GMCAR 2021-4 A3	9/16/2026	719,981.64	686,808.00	3.29
GMCAR 2021-4 A3	9/16/2026	1,074,972.59	1,025,442.50	3.29
GMCAR 2021-4 A3	9/16/2026	299,992.35	286,170.00	3.29
GMCAR 2022-2 A3	2/16/2027	899,811.90	893,475.00	3.44
GMCAR 2022-2 A3	2/16/2027	309,935.21	307,752.50	3.44
GMCAR 2020-3 A3	4/16/2025	433,730.76	426,177.26	2.85
GMCAR 2020-3 A3	4/16/2025	185,884.61	182,647.40	2.85
GMCAR 2020-4 A3	8/18/2025	252,566.37	247,120.81	3.06
GMCAR 2020-4 A3	8/18/2025	111,300.44	108,900.70	3.06
GMALT 2021-1 A3	2/20/2024	647,405.82	641,152.79	3.79
GMALT 2021-1 A3	2/20/2024	192,940.19	191,072.02	3.79
GMALT 2021-1 A3	2/20/2024	282,972.08	280,238.97	3.79
GMALT 2022-1 A3	3/20/2025	3,329,971.36	3,253,842.90	3.63
GMCAR 2022-3 A3	4/16/2027	1,149,992.07	1,157,038.00	3.42
GMCAR 2022-3 A3	4/16/2027	399,997.24	402,448.00	3.42
GMCAR 2022-1 A3	11/16/2026	804,930.05	775,706.05	3.17
GMCAR 2022-1 A3	11/16/2026	1,049,908.75	1,011,790.50	3.17
GMCAR 2022-1 A3	11/16/2026	274,976.10	264,992.75	3.17
GALC 212 A3	7/15/2025	2,299,705.37	2,193,602.00	3.83
GALC 212 A3	7/15/2025	899,884.71	858,366.00	3.83
HDMOT 2020-A A3	10/15/2024	159,651.43	159,119.37	2.91
HDMOT 2020-A A3	10/15/2024	69,356.77	69,125.63	2.91
HARLEY DAVIDSON	2/15/2024	0.05	0.05	---
HARLEY DAVIDSON	2/15/2024	0.03	0.03	---
HDMOT 2022-A A3	2/16/2027	1,894,684.48	1,873,340.15	3.60
HDMOT 2022-A A3	2/16/2027	639,893.44	632,684.80	3.60
HAROT 2020-1 A3	4/22/2024	1,353,671.02	1,344,120.36	3.15
HAROT 2022-1 A3	5/15/2026	1,084,836.82	1,052,135.35	3.41
HAROT 2021-3 A3	11/18/2025	5,399,921.16	5,178,924.00	3.33
HAROT 2021-4 A3	1/21/2026	959,797.63	919,315.20	3.42
HAROT 2021-4 A3	1/21/2026	1,509,691.69	1,446,006.20	3.42
HAROT 2021-4 A3	1/21/2026	354,925.17	339,955.10	3.42
HAROT 2019-3 A3	8/15/2023	429,163.64	428,317.45	3.00
HART 2019-B C	6/15/2026	1,557,011.72	1,468,350.00	3.80
HALST 2021-A A3	1/16/2024	305,568.96	302,954.43	3.36
HALST 2021-A A3	1/16/2024	132,856.07	131,719.32	3.36
HALST 2022-A A3	1/15/2025	2,099,953.59	2,035,761.00	3.69
HALST 2022-A A3	1/15/2025	1,919,957.57	1,861,267.20	3.69
HALST 2022-A A4	12/15/2025	1,999,625.40	1,926,320.00	3.59
HART 2022-A A3	10/15/2026	2,014,922.42	1,960,050.95	3.57
HART 2022-A A3	10/15/2026	684,973.63	666,320.05	3.57
HART 2022-B A3	11/16/2026	1,149,999.54	1,154,634.50	3.57
HART 2022-B A3	11/16/2026	399,999.84	401,612.00	3.57
HART 2021-A A3	9/15/2025	604,936.36	586,892.35	3.17
HART 2021-A A3	9/15/2025	1,759,814.85	1,707,323.20	3.17
HART 2021-A A3	9/15/2025	264,972.12	257,068.55	3.17
HALST 21C A3	8/15/2024	1,209,890.49	1,170,045.80	3.90
HALST 21C A3	8/15/2024	499,954.75	483,490.00	3.90
HART 2021-B A3	1/15/2026	3,614,202.17	3,473,725.80	3.51
HART 2021-C A3	5/15/2026	679,848.22	650,828.00	3.31
HART 2021-C A3	5/15/2026	274,938.62	263,202.50	3.31
JDOT 2019-B A3	12/15/2023	152,225.59	152,044.76	2.91
JDOT 2022 A3	9/15/2026	1,994,558.71	1,947,120.00	3.56
JDOT 2020 A3	8/15/2024	978,959.85	988,974.93	3.44
KCOT 221 A2	4/15/2025	659,977.23	650,436.60	4.48
KCOT 221 A2	4/15/2025	229,992.07	226,987.30	4.48
KCOT 221 A3	10/15/2026	1,849,735.45	1,794,851.50	4.09
KCOT 221 A3	10/15/2026	649,907.05	630,623.50	4.09
KCOT 222 A3	12/15/2026	1,764,676.48	1,779,455.35	---
KCOT 222 A3	12/15/2026	609,888.19	614,995.90	---
KCOT 2021-1 A3	8/15/2025	639,869.06	609,849.60	4.13
KCOT 2021-1 A3	8/15/2025	274,943.73	262,044.75	4.13
MCCT 211 A	11/21/2025	4,741,015.63	4,750,900.00	3.39
MBALT 2020-B A3	11/15/2023	125,236.09	124,408.33	3.13
MBALT 2020-B A3	11/15/2023	55,660.49	55,292.59	3.13
MBALT 2021-B A3	11/15/2024	1,989,849.76	1,929,882.10	4.55
MBART 2020-1 A3	2/18/2025	246,222.52	242,580.14	2.95
MMAF 20B A3	8/14/2025	1,229,246.88	1,165,948.40	4.01
MMAF 20B A3	8/14/2025	3,469,950.38	3,318,742.70	4.01
MMAF 20A A2	4/9/2024	708,612.13	699,472.31	3.67
NAROT 2020-B A3	7/15/2024	358,117.18	354,209.09	2.97
NAROT 2020-B A3	7/15/2024	156,676.27	154,966.48	2.97
NAROT 2019-C A3	7/15/2024	189,087.48	188,271.11	3.07
NAROT 2019-C A3	7/15/2024	886,910.34	883,081.16	3.07
NAROT 2019-C A3	7/15/2024	81,037.49	80,687.62	3.07
PFSC 20E A	10/15/2025	302,156.25	288,996.00	4.15
PFSC 20E A	10/15/2025	1,007,421.87	963,320.00	4.15
PACIFICORP	4/1/2024	2,196,837.00	2,186,331.75	3.22
PACIFICORP	4/1/2024	1,147,911.60	1,145,939.40	3.22
SDART 2021-4 A3	8/15/2025	749,931.07	739,417.50	3.32
SDART 2021-4 B	8/15/2026	249,972.17	242,527.50	3.39
SRT 2022-A A3	7/21/2025	2,199,830.38	2,102,034.00	4.32
SDART 2021-3 A3	3/17/2025	735,142.70	732,486.64	2.09
SDART 2021-3 B	12/15/2025	1,449,739.00	1,427,206.00	2.65
TAOT 2020-D A3	1/15/2025	333,270.42	327,282.48	3.32
TAOT 2020-D A3	1/15/2025	1,273,037.30	1,251,374.19	3.32
TAOT 2022-B A3	9/15/2026	1,039,975.66	1,028,133.60	3.49
TAOT 2022-B A3	9/15/2026	359,991.58	355,892.40	3.49
TAOT 2021-D A3	4/15/2026	899,980.83	858,942.00	3.46
TAOT 2021-D A3	4/15/2026	364,992.23	348,348.70	3.46
TLOT 2022-A A3	2/20/2025	1,217,382.81	1,219,650.00	3.50
TAOT 2019-C A3	9/15/2023	160,882.00	160,690.26	2.81
TAOT 2019-C A3	9/15/2023	89,128.98	89,046.59	2.81
TLOT 21B A3	10/21/2024	559,992.44	540,635.20	4.18
TLOT 21B A3	10/21/2024	239,996.76	231,700.80	4.18
TAOT 2021-A A3	5/15/2025	3,560,893.79	3,478,321.28	3.23

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DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
UART 211 A3	6/16/2025	285,236.03	280,854.17	3.86
VZOT 2020-B A	2/20/2025	559,882.40	551,443.20	3.10
VZOT 2020-B A	2/20/2025	239,949.60	236,332.80	3.10
VZOT 2019-C A1A	4/22/2024	276,562.73	275,887.06	2.95
VZOT 2019-C A1A	4/22/2024	119,519.57	119,227.58	2.95
VZOT 2020-A A1A	7/22/2024	330,953.73	329,383.86	3.27
VZOT 2020-A A1A	7/22/2024	141,837.31	141,164.51	3.27
VWALT 2022-A A3	7/21/2025	549,956.22	549,516.00	3.52
VWALT 2022-A A3	7/21/2025	189,984.88	189,832.80	3.52
VALET 2021-1 A3	6/22/2026	1,139,955.31	1,096,805.40	3.34
VALET 2021-1 A3	6/22/2026	239,990.59	230,906.40	3.34
WLAKE 2021-3 A3	6/16/2025	2,849,950.41	2,769,516.00	3.49
WLAKE 2021-3 A3	6/16/2025	999,982.60	971,760.00	3.49
WOLS 2021-A A3	8/15/2024	2,099,750.94	2,031,351.00	3.90
WOLS 2021-A A3	8/15/2024	899,893.26	870,579.00	3.90
WOART 2021-D A3	10/15/2026	1,069,854.27	1,025,081.40	3.22
WOART 2021-D A3	10/15/2026	434,940.75	416,738.70	3.22
WOART 2020-B A3	5/15/2025	461,889.16	455,102.73	2.82
WOART 2020-B A3	5/15/2025	197,952.50	195,044.03	2.82
SUB-TOTAL		255,621,394.06	248,761,353.13	
Municipal Debt				
ANAHEIM CALIF HSG & PUB MPT AUTH REV	10/1/2023	2,215,000.00	2,191,742.50	3.56
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	2,590,000.00	2,570,134.70	3.34
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	1,110,000.00	1,101,486.30	3.34
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	550,000.00	545,138.00	3.57
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	240,000.00	237,878.40	3.57
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2023	260,000.00	255,036.60	3.60
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2023	105,000.00	102,995.55	3.60
CALIFORNIA ST	4/1/2024	3,239,373.40	3,070,161.15	3.30
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2022	435,000.00	431,580.90	2.69
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2022	190,000.00	188,506.60	2.69
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2023	160,000.00	154,470.40	3.07
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2023	70,000.00	67,580.80	3.07
CALIFORNIA ST UNIV REV	11/1/2023	700,000.00	675,871.00	3.30
CALIFORNIA ST UNIV REV	11/1/2023	760,000.00	733,802.80	3.30
CALIFORNIA ST UNIV REV	11/1/2023	300,000.00	289,859.00	3.30
CALIFORNIA ST UNIV REV	11/1/2023	330,000.00	318,624.90	3.30
CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	2/1/2023	610,000.00	600,301.00	3.55
CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	2/1/2023	265,000.00	260,786.50	3.55
CONNECTICUT ST	7/1/2023	155,925.35	153,352.35	3.18
CONNECTICUT ST	7/1/2023	70,417.90	69,255.90	3.18
CONNECTICUT ST	6/15/2024	1,228,488.00	1,221,540.00	3.26
CONNECTICUT ST	6/15/2024	440,208.20	437,718.50	3.26
COOPERATIVE RABOBANK UA (NEW YORK BRANCH)	1/10/2025	1,520,335.50	1,446,508.25	3.59
COOPERATIVE RABOBANK UA (NEW YORK BRANCH)	1/10/2025	523,393.50	497,978.25	3.59
CORONA	5/1/2024	1,080,000.00	1,027,771.20	3.58
CORONA	5/1/2024	430,000.00	409,205.20	3.58
EL CAJON CALIF	4/1/2023	610,000.00	597,671.90	3.72
EL CAJON CALIF	4/1/2024	540,000.00	514,474.20	3.87
EL DORADO CALIF IRR DIST REV	3/1/2023	720,000.00	707,515.20	3.88
EL DORADO CALIF IRR DIST REV	3/1/2024	720,000.00	691,977.60	3.62
EL SEGUNDO CALIF PENSION OBLIG	7/1/2023	970,000.00	940,075.50	3.81
EL SEGUNDO CALIF PENSION OBLIG	7/1/2023	415,000.00	402,197.25	3.81
FLORIDA ST BRD ADMIN FN CORP REV	7/1/2025	715,000.00	673,286.90	3.37
FLORIDA ST BRD ADMIN FN CORP REV	7/1/2025	310,000.00	291,914.60	3.37
GOLDEN ST TOB SECURITIZATION CORP CALIF TOB SETTLE	6/1/2025	1,510,000.00	1,416,425.30	3.72
GOLDEN ST TOB SECURITIZATION CORP CALIF TOB SETTLE	6/1/2025	610,000.00	572,198.30	3.72
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2024	715,000.00	689,753.35	3.93
LOS ALTOS CALIF SCH DIST	10/1/2024	1,217,676.00	1,149,336.00	3.02
LOS ALTOS CALIF SCH DIST	10/1/2024	608,838.00	574,668.00	3.02
LOS ANGELES CALIF CMNTY COLLEGE DIST	8/1/2023	530,000.00	515,425.00	3.25
LOS ANGELES CALIF CMNTY COLLEGE DIST	8/1/2023	230,000.00	223,675.00	3.25
LOS ANGELES CALIF MUN MPT CORP LEASE REV	11/1/2025	1,120,000.00	1,039,147.20	3.30
LOS ANGELES CALIF MUN MPT CORP LEASE REV	11/1/2025	480,000.00	445,348.80	3.30
LOS ANGELES CALIF MUN MPT CORP LEASE REV	11/1/2022	713,692.00	700,392.00	2.75
LOS ANGELES CALIF MUN MPT CORP LEASE REV	11/1/2022	305,868.00	300,168.00	2.75
LOS ANGELES CALIF MUN MPT CORP LEASE REV	11/1/2023	720,000.00	696,542.40	3.32
LOS ANGELES CALIF MUN MPT CORP LEASE REV	11/1/2023	755,102.40	754,587.60	3.32
MARYLAND ST	8/1/2023	1,580,000.00	1,541,463.80	2.89
MARYLAND ST	8/1/2023	545,000.00	531,707.45	2.89
MASSACHUSETTS ST WTR RES AUTH	8/1/2023	2,365,000.00	2,332,599.50	3.17
MISSISSIPPI ST	11/1/2023	645,000.00	624,418.05	3.03
MISSISSIPPI ST	11/1/2023	280,000.00	271,065.20	3.03
NEW JERSEY ST TPK AUTH TPK REV	1/1/2025	595,000.00	558,824.00	3.54
NEW JERSEY ST TPK AUTH TPK REV	1/1/2025	255,000.00	239,496.00	3.54
NEW YORK ST	2/15/2024	3,000,000.00	2,947,530.00	3.18
NEW YORK STATE DORMITORY AUTHORITY	3/15/2025	2,690,000.00	2,525,587.20	3.34
NEW YORK STATE DORMITORY AUTHORITY	3/15/2024	3,570,000.00	3,515,307.60	3.29
NEW YORK ST URBAN DEV CORP REV	3/15/2023	640,000.00	628,256.00	3.46
NEW YORK ST URBAN DEV CORP REV	3/15/2023	275,000.00	269,953.75	3.46
NEW YORK ST URBAN DEV CORP REV	3/15/2024	1,945,000.00	1,856,152.40	3.53
NEW YORK ST URBAN DEV CORP REV	3/15/2024	845,000.00	806,400.40	3.53
PALM DESERT CALIF REDEV AGY SUCCESSOR AGY TAX ALLO	10/1/2022	783,413.40	769,892.20	2.81
PALM DESERT CALIF REDEV AGY SUCCESSOR AGY TAX ALLO	10/1/2022	330,861.50	324,954.50	2.81
PORT AUTH N Y & N J	7/1/2023	2,914,031.50	2,876,234.50	3.12
PORT AUTH N Y & N J	7/1/2023	861,362.45	852,797.25	3.12
PORT AUTH N Y & N J	7/1/2023	1,064,864.00	1,050,365.50	3.12
RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST	9/1/2023	865,000.00	840,286.95	3.10
REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	5/1/2026	1,045,000.00	958,097.80	3.71
REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	5/1/2026	450,000.00	412,578.00	3.71
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2022	400,000.00	398,780.00	3.06
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2023	960,000.00	955,056.00	3.32
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2023	415,000.00	412,862.75	3.32
RIVERSIDE CNTY CALIF INFRASTRUCTURE FING AUTH LEAS	11/1/2024	1,290,000.00	1,215,941.10	3.54
RIVERSIDE CNTY CALIF INFRASTRUCTURE FING AUTH LEAS	11/1/2024	520,000.00	490,146.80	3.54
SAN BERNARDINO CALIF CMNTY COLLEGE DIST	8/1/2024	620,000.00	591,517.20	3.33
SAN BERNARDINO CALIF CMNTY COLLEGE DIST	8/1/2024	270,000.00	257,598.20	3.33
SAN DIEGO CNTY CALIF REGI ARPT AUTH ARPT REV	7/1/2023	3,560,000.00	3,461,922.00	3.72
SAN DIEGO CNTY CALIF WTR AUTH WTR REV	5/1/2024	1,440,000.00	1,374,566.40	3.28
SAN FRANCISCO CALIF CITY & CNTY PUB UTILS COMMN WT	11/1/2022	440,000.00	439,111.20	2.73
SAN FRANCISCO CALIF CITY & CNTY PUB UTILS COMMN WT	11/1/2022	190,000.00	189,616.20	2.73
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2023	1,635,140.00	1,638,350.70	3.22
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2023	430,000.00	417,525.70	3.23
SEMITROPIC MPT DIST SEMITROPIC WTR STORAGE DIST C	12/1/2022	1,140,117.00	1,097,151.00	2.93
SEMITROPIC MPT DIST SEMITROPIC WTR STORAGE DIST C	12/1/2022	497,505.60	478,756.80	2.93
SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV	7/1/2023	1,910,000.00	1,862,555.60	3.28
SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV	7/1/2023	825,000.00	804,507.00	3.28
UPPER SANTA CLARA VY JT PWR AUTH CALIF REV	8/1/2022	1,720,000.00	1,720,000.00	0.52
UPPER SANTA CLARA VY JT PWR AUTH CALIF REV	8/1/2022	740,000.00	740,000.00	0.52
UPPER SANTA CLARA VY JT PWR AUTH CALIF REV	8/1/2023	2,590,000.00	2,524,239.90	3.27
UPPER SANTA CLARA VY JT PWR AUTH CALIF REV	8/1/2024	2,625,000.00	2,501,047.50	3.28
VALLEJO CALIF WTR REV	5/1/2023	590,000.00	581,397.80	3.44
VALLEJO CALIF WTR REV	5/1/2023	250,000.00	246,355.00	3.44
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	720,000.00	700,437.60	3.27
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	722,793.60	700,437.60	3.27
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	728,517.60	700,437.60	3.27
SUB-TOTAL		88,667,722.90	85,990,150.55	

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<u>Variable & Floating Rate</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
ACAR 2021-4 B	2/13/2026	1,049,836.83	1,018,038.00	3.18
ACAR 2021-4 B	2/13/2026	449,930.07	436,302.00	3.18
AMERICAN EXPRESS CO	11/4/2026	2,360,000.00	2,282,993.20	2.99
AMERICAN EXPRESS CO	11/4/2026	950,000.00	919,001.50	2.99
ANALOG DEVICES INC	10/1/2024	435,000.00	424,916.70	2.93
BANK OF AMERICA CORP	3/5/2024	744,982.00	698,768.00	3.69
BANK OF AMERICA CORP	3/5/2024	319,278.00	299,472.00	3.69
BANK OF AMERICA CORP	10/22/2025	1,527,212.50	1,392,986.00	4.13
BANK OF AMERICA CORP	10/22/2025	658,281.25	600,425.00	4.13
BANK OF AMERICA CORP	5/19/2024	995,000.00	976,264.15	3.40
BANK OF AMERICA CORP	5/19/2024	430,000.00	421,903.10	3.40
BANK OF AMERICA CORP	10/24/2024	1,510,000.00	1,449,509.40	3.33
BANK OF AMERICA CORP	10/24/2024	2,256,637.50	2,159,865.00	3.33
BANK OF AMERICA CORP	10/24/2024	802,424.00	767,952.00	3.33
BANK OF AMERICA CORP	10/24/2024	645,000.00	619,161.30	3.33
BANK OF AMERICA CORP	4/22/2025	595,000.00	564,286.10	3.42
BANK OF AMERICA CORP	4/22/2025	1,220,000.00	1,157,023.60	3.42
BANK OF AMERICA CORP	4/22/2025	255,000.00	241,836.90	3.42
BANK OF AMERICA CORP	4/22/2025	525,000.00	497,899.50	3.42
BANK OF AMERICA CORP	4/2/2026	550,000.00	537,234.50	3.94
BANK OF AMERICA CORP	7/22/2026	195,000.00	198,123.90	4.03
BANK OF NEW YORK MELLON CORP	6/13/2025	3,410,000.00	3,400,111.00	3.09
BANK OF NEW YORK MELLON CORP	7/24/2026	2,580,000.00	2,622,828.00	3.60
BANK OF NEW YORK MELLON CORP	7/24/2026	930,000.00	945,438.00	3.60
CARMX 2020-3 A3	3/17/2025	334,920.37	329,946.41	3.07
CARMX 2020-3 A3	3/17/2025	145,752.38	143,587.79	3.07
CARMX 2022-3 A3	8/15/2025	1,879,955.63	1,895,416.00	3.68
CARMX 2022-3 A3	8/15/2025	649,984.66	655,330.00	3.68
CITIGROUP INC	10/30/2024	1,740,000.00	1,669,182.00	3.30
CITIGROUP INC	10/30/2024	1,440,000.00	1,381,392.00	3.30
CITIGROUP INC	10/30/2024	760,000.00	729,068.00	3.30
CITIGROUP INC	10/30/2024	625,000.00	599,562.50	3.30
CITIGROUP INC	5/1/2025	205,000.00	194,091.95	3.45
CITIGROUP INC	5/1/2025	430,000.00	407,119.70	3.45
CITIGROUP INC	5/1/2025	2,515,000.00	2,381,176.85	3.45
CITIGROUP INC	5/1/2025	1,749,352.50	1,656,882.50	3.45
CITIGROUP INC	5/1/2025	85,000.00	80,477.15	3.45
CITIGROUP INC	5/1/2025	185,000.00	175,156.15	3.45
FNA 2014-M8 A2	6/25/2024	797,323.12	732,513.18	4.11
FNA 2014-M8 A2	6/25/2024	346,072.75	317,942.44	4.11
FNA 2014-M13 A2	8/25/2024	429,110.18	428,012.60	3.23
FHMS K-029 A2	2/25/2023	1,118,615.13	1,067,086.27	3.21
FHMS K-029 A2	2/25/2023	783,074.50	752,676.92	3.21
FHMS K-029 A2	2/25/2023	1,715,377.53	1,610,156.96	3.21
FHMS K-029 A2	2/25/2023	1,028,803.21	981,338.27	3.21
FHMS K-029 A2	2/25/2023	519,357.02	495,432.91	3.21
FHMS K-031 A2	4/25/2023	2,631,514.84	2,464,319.00	3.34
FHMS K-031 A2	4/25/2023	1,139,967.97	1,067,539.00	3.34
FHMS K-032 A2	5/25/2023	2,655,776.95	2,602,196.10	3.44
FHMS K-032 A2	5/25/2023	1,149,819.14	1,126,521.30	3.44
FHMS K-033 A2	7/25/2023	2,665,809.38	2,528,824.00	3.36
FHMS K-033 A2	7/25/2023	1,143,989.06	1,085,204.00	3.36
FHMS K-035 A2	8/25/2023	516,123.44	497,957.73	3.26
FHMS K-047 A2	5/25/2025	2,666,976.56	2,653,365.50	3.22
FHMS K-047 A2	5/25/2025	930,925.78	926,174.75	3.22
FHMS K-048 A2	6/25/2025	180,617.00	164,825.10	3.26
FHMS K-063 A2	1/25/2027	4,743,179.49	4,756,492.00	3.18
FHMS K-730 AM	1/25/2025	3,800,660.16	3,466,698.00	3.31
FHMS K-ID5 A	7/25/2024	106,476.73	105,884.72	3.64
FHMS K-ID5 A	7/25/2024	45,632.88	45,379.16	3.64
FHMS Q-015 A	8/25/2024	698,990.40	698,675.85	1.79
FHMS Q-015 A	8/25/2024	299,611.92	299,477.09	1.79
FN AL3382	3/1/2023	327,699.96	323,623.30	2.33
FN BM1757	4/1/2023	1,045,194.45	1,043,796.05	2.46
FIRST REPUBLIC BANK	2/12/2024	350,000.00	346,258.50	2.79
FIRST REPUBLIC BANK	2/12/2024	150,000.00	148,396.50	2.79
GMALT 2020-3 A3	8/21/2023	151,572.26	151,066.84	3.11
GMALT 2020-3 A3	8/21/2023	66,203.98	65,983.22	3.11
GMCAR 2021-1 A3	10/16/2025	349,693.62	341,330.83	3.04
GMALT 2021-2 A3	5/20/2024	1,109,825.73	1,090,852.50	3.65
GMALT 2021-2 A3	5/20/2024	479,924.64	471,720.00	3.65
GOLDMAN SACHS GROUP INC	11/17/2023	1,165,000.00	1,153,990.75	2.48
GOLDMAN SACHS GROUP INC	11/17/2023	1,511,963.00	1,495,730.50	2.48
GOLDMAN SACHS GROUP INC	11/17/2023	510,000.00	505,180.50	2.48
GOLDMAN SACHS GROUP INC	3/8/2024	1,480,000.00	1,450,104.00	2.85
GOLDMAN SACHS GROUP INC	3/8/2024	635,000.00	622,173.00	2.85
GOLDMAN SACHS GROUP INC	10/21/2024	4,730,000.00	4,545,104.30	3.24
GOLDMAN SACHS GROUP INC	10/21/2024	320,236.80	307,491.20	3.24
GOLDMAN SACHS GROUP INC	10/21/2024	775,000.00	757,640.00	3.13
GOLDMAN SACHS GROUP INC	10/21/2024	310,000.00	303,056.00	3.13
HUNTINGTON NATIONAL BANK	5/16/2025	3,410,000.00	3,413,921.50	3.53
JPMORGAN CHASE & CO	12/5/2024	413,655.38	375,438.75	3.89
JPMORGAN CHASE & CO	12/5/2024	3,961,767.92	3,604,212.00	3.89
JPMORGAN CHASE & CO	12/5/2024	335,226.79	315,368.55	3.89
JPMORGAN CHASE & CO	6/1/2024	1,100,000.00	1,078,352.00	3.92
JPMORGAN CHASE & CO	6/1/2024	475,000.00	465,652.00	3.92
JPMORGAN CHASE & CO	9/16/2024	210,000.00	202,196.40	3.65
JPMORGAN CHASE & CO	9/16/2024	810,000.00	779,900.40	3.65
JPMORGAN CHASE & CO	9/16/2024	90,000.00	86,655.60	3.65

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<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
JPMORGAN CHASE & CO	9/16/2024	350,000.00	336,994.00	3.65
JPMORGAN CHASE & CO	2/16/2025	570,000.00	539,841.30	3.69
JPMORGAN CHASE & CO	2/16/2025	640,000.00	606,137.60	3.69
JPMORGAN CHASE & CO	2/16/2025	245,000.00	232,037.05	3.69
JPMORGAN CHASE & CO	2/16/2025	275,000.00	260,449.75	3.69
JPMORGAN CHASE & CO	3/16/2024	1,470,000.00	1,443,834.00	3.33
JPMORGAN CHASE & CO	3/16/2024	640,000.00	628,608.00	3.33
JPMORGAN CHASE & CO	6/1/2025	545,000.00	512,474.40	3.85
JPMORGAN CHASE & CO	6/1/2025	930,000.00	874,497.60	3.85
JPMORGAN CHASE & CO	6/1/2025	865,000.00	813,376.80	3.85
JPMORGAN CHASE & CO	6/1/2025	2,308,757.15	2,167,437.60	3.85
JPMORGAN CHASE & CO	6/1/2025	1,151,840.00	1,081,368.00	3.85
JPMORGAN CHASE & CO	6/1/2025	240,000.00	225,676.80	3.85
JPMORGAN CHASE & CO	6/1/2025	405,000.00	380,829.60	3.85
JPMORGAN CHASE & CO	8/9/2025	790,000.00	737,441.30	3.50
JPMORGAN CHASE & CO	8/9/2025	310,000.00	289,375.70	3.50
JPMORGAN CHASE & CO	2/24/2026	1,625,000.00	1,560,406.25	3.76
JPMORGAN CHASE & CO	2/24/2026	945,000.00	907,436.25	3.76
JPMORGAN CHASE & CO	4/26/2026	695,000.00	694,444.00	3.79
JPMORGAN CHASE & CO	4/26/2026	305,000.00	304,756.00	3.79
JDOT 2021 A3	9/15/2025	1,638,684.79	1,581,222.40	3.08
JDOT 2021 A3	9/15/2025	1,099,871.10	1,060,576.00	3.08
JDOT 2021 A3	9/15/2025	1,454,720.35	1,402,852.80	3.08
JDOT 2021 A3	9/15/2025	709,863.54	684,553.60	3.08
KEYCORP	5/23/2025	205,000.00	204,393.20	3.62
KEYCORP	5/23/2025	35,039.55	34,896.40	3.62
KEYBANK NA	1/3/2024	1,010,000.00	996,728.60	2.38
KEYBANK NA	6/14/2024	1,430,000.00	1,391,075.40	2.68
KEYBANK NA	6/14/2024	615,000.00	598,259.70	2.68
KCOT 212 A3	11/17/2025	1,064,959.85	1,006,467.60	4.10
KCOT 212 A3	11/17/2025	464,982.47	439,443.60	4.10
MORGAN STANLEY	10/21/2025	430,000.00	399,465.70	3.64
MORGAN STANLEY	10/21/2025	185,000.00	171,863.15	3.64
MORGAN STANLEY	11/10/2023	810,000.00	802,885.70	2.40
MORGAN STANLEY	11/10/2023	350,000.00	346,839.50	2.40
MORGAN STANLEY	1/25/2024	1,290,000.00	1,269,127.80	2.62
MORGAN STANLEY	1/25/2024	550,000.00	541,101.00	2.62
MORGAN STANLEY	1/22/2025	990,580.00	950,720.00	3.37
MORGAN STANLEY	1/22/2025	1,200,000.00	1,140,864.00	3.37
MORGAN STANLEY	1/22/2025	321,938.50	308,984.00	3.37
MORGAN STANLEY	1/22/2025	520,000.00	494,374.40	3.37
MORGAN STANLEY	2/18/2026	1,365,000.00	1,314,972.75	3.70
MORGAN STANLEY	2/18/2026	1,215,000.00	1,170,470.25	3.70
MORGAN STANLEY	2/18/2026	390,000.00	375,706.50	3.70
MORGAN STANLEY	4/5/2024	610,000.00	596,580.00	2.92
MORGAN STANLEY	4/5/2024	75,000.00	73,350.00	2.92
MORGAN STANLEY	4/5/2024	265,000.00	259,170.00	2.92
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	10/18/2024	1,160,000.00	1,146,103.20	2.48
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	10/18/2024	465,000.00	459,429.30	2.48
NALT 2020-B A3	10/16/2023	154,449.29	153,734.56	3.90
NALT 2020-B A3	10/16/2023	68,062.40	67,747.44	3.90
CITIZENS BANK NA	5/23/2025	625,000.00	624,550.00	3.74
SPRE MISSOURI INC	12/2/2024	2,235,000.00	2,216,024.85	2.43
SPRE MISSOURI INC	12/2/2024	820,000.00	813,038.20	2.43
TRUIST BANK	8/2/2024	2,994,236.00	2,795,128.00	3.72
TRUIST BANK	8/2/2024	1,283,244.00	1,197,912.00	3.72
TLOT 2021-A A3	4/22/2024	754,911.89	738,296.38	4.22
TLOT 2021-A A3	4/22/2024	2,344,726.34	2,293,119.22	4.22
TLOT 2021-A A3	4/22/2024	329,961.48	322,699.08	4.22
TRUIST FINANCIAL CORP	7/28/2026	1,150,000.00	1,157,544.00	3.78
TRUIST FINANCIAL CORP	7/28/2026	880,000.00	885,772.80	3.78
TRUIST FINANCIAL CORP	7/28/2026	395,000.00	397,591.20	3.78
TRUIST FINANCIAL CORP	7/28/2026	640,000.00	644,198.40	3.78
UNITED STATES TREASURY	10/31/2023	5,265,064.27	5,267,745.00	2.34
WELLS FARGO & CO	10/30/2025	1,524,791.00	1,395,451.00	4.02
WELLS FARGO & CO	10/30/2025	657,237.50	601,487.50	4.02
WELLS FARGO & CO	6/2/2024	6,140,580.00	5,887,860.00	3.51
WELLS FARGO & CO	5/19/2025	320,000.00	302,060.80	3.34
WELLS FARGO & CO	5/19/2025	135,000.00	127,431.90	3.34
WELLS FARGO & CO	4/25/2026	1,360,000.00	1,351,377.60	3.83
WELLS FARGO & CO	4/25/2026	490,000.00	488,893.40	3.83
SUB-TOTAL		164,319,818.79	158,798,077.79	
Supranationals				
INTER-AMERICAN DEVELOPMENT BANK	5/24/2023	1,809,384.60	1,773,166.50	3.03
INTER-AMERICAN DEVELOPMENT BANK	5/24/2023	789,731.40	773,923.50	3.03
INTER-AMERICAN DEVELOPMENT BANK	9/23/2024	2,992,783.70	2,840,697.60	2.99
INTER-AMERICAN DEVELOPMENT BANK	9/23/2024	6,764,990.20	6,421,209.60	2.99
INTER-AMERICAN DEVELOPMENT BANK	9/23/2024	1,219,097.20	1,157,145.60	2.99
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	3/19/2024	5,349,700.00	4,935,300.00	3.06
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	11/24/2023	1,841,033.25	1,781,753.40	2.92
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	11/24/2023	3,043,442.50	2,945,446.00	2.92
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	11/24/2023	803,269.25	777,404.60	2.92
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	4/20/2023	1,990,870.35	1,954,780.80	2.96
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	4/20/2023	868,199.10	852,460.80	2.96
SUB-TOTAL		27,472,501.55	26,233,288.40	
SHORT-TERM PORTFOLIO - TOTAL		\$ 1,975,281,455.67	\$ 1,917,174,031.50	
BOND PROCEEDS PORTFOLIO				
<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
2021 Bond Anticipation Notes (BANs) - US Bank				
FIRST AMERICAN GOVERNMENT OBLIGATIONS FUND	NA	80,195,892.66	80,195,892.66	1.56%
BOND PROCEEDS PORTFOLIO-TOTAL		\$ 80,195,892.66		
DEBT SERVICE RESERVE FUNDS				
<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>REQUIRED AMOUNT</u>	<u>YIELD</u>
91 EXPRESS LANES 2013 BONDS (US Bank)	2030		10,799,437.46	
NATXIS CP	8/11/2022	11,498,506.25		1.09%
FIRST AMERICAN GOVERNMENT OBLIGATIONS FUND	NA	683.86		1.56%
91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES			13,000,000.00	
BANK DEPOSITS	NA	453,399.83		0.00%
OPERATING RESERVE - BARCLAYS CP	1/6/2023	3,051,908.67		3.17%
MAINTENANCE RESERVE - BARCLAYS CP	1/6/2023	10,337,110.00		3.17%
DEBT SERVICE RESERVE FUNDS - TOTAL		\$ 25,341,608.61		
TOTAL PORTFOLIO				
		Book Value	Market Value	
TOTAL PORTFOLIO		\$ 2,411,443,006.35	\$ 2,353,325,892.18	