

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

LIQUID PORTFOLIO				
DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
<u>CASH EQUIVALENTS</u>				
BANK DEPOSITS	N/A	18,138,604.54	18,138,604.54	
MONEY MARKET DEMAND ACCOUNT	N/A	120,086,275.94	120,086,275.94	0.22%
FIDELITY TREASURY OBLIGATIONS FUND	N/A	96,006,166.86	96,006,166.86	0.16%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	13,527,261.35	13,527,261.35	0.23%
SUB-TOTAL		247,758,308.69	247,758,308.69	
<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>				
	N/A	21,148,180.85	21,148,180.85	0.52%
<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>				
	N/A	15,028,048.04	15,028,048.04	0.55%
LIQUID PORTFOLIO - TOTAL		\$ 283,934,537.58	\$ 283,934,537.58	
SHORT-TERM PORTFOLIO				
DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
<u>Money Market Funds</u>				
FIRST AMER.GV/T OBLG Z	4/30/2022	622,333.23	622,333.23	0.18
FIRST AMER.GV/T OBLG Z	4/30/2022	27,593.89	27,593.89	0.18
FIRST AMER.GV/T OBLG Z	4/30/2022	1,048,561.54	1,048,561.54	0.18
FIRST AMER.GV/T OBLG Z	4/30/2022	3,329,013.84	3,329,013.84	0.18
FIRST AMER.GV/T OBLG Z	4/30/2022	1,844,636.43	1,844,636.43	0.18
FIRST AMER.GV/T OBLG Z	4/30/2022	12,507,666.89	12,507,666.89	0.18
FIRST AMER.GV/T OBLG Z	4/30/2022	344,881.36	344,881.36	0.18
FIRST AMER.GV/T OBLG Z	4/30/2022	704,842.16	704,842.16	0.18
SUB-TOTAL		20,429,529.34	20,429,529.34	
<u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u>				
Bank of Nova Scotia - Houston Branch	7/28/2022	4,222,937.10	4,214,226.25	1.21
Credit Suisse AG, New York Branch	3/17/2023	940,000.00	923,343.20	2.62
Credit Suisse AG, New York Branch	3/17/2023	2,160,000.00	2,121,724.80	2.62
DNB Bank ASA - New York Branch	12/2/2022	1,175,000.00	1,179,711.75	1.37
DNB Bank ASA - New York Branch	12/2/2022	2,700,000.00	2,710,827.00	1.37
SUB-TOTAL		11,197,937.10	11,149,833.00	
<u>U.S. TREASURY OBLIGATIONS</u>				
UNITED STATES TREASURY	9/30/2025	2,513,183.59	2,505,375.00	2.93
UNITED STATES TREASURY	11/30/2022	7,718,648.44	6,915,939.00	1.60
UNITED STATES TREASURY	3/31/2023	1,046,100.58	1,019,916.00	2.05
UNITED STATES TREASURY	3/31/2023	3,546,536.13	3,457,764.00	2.05
UNITED STATES TREASURY	3/31/2023	6,710,352.64	6,542,388.00	2.05
UNITED STATES TREASURY	4/30/2023	5,234,208.98	5,222,122.50	2.16
UNITED STATES TREASURY	5/31/2023	7,787,187.50	7,947,520.00	2.24
UNITED STATES TREASURY	6/30/2023	1,239,398.22	1,197,186.10	2.30
UNITED STATES TREASURY	6/30/2023	2,857,788.28	2,760,453.90	2.30
UNITED STATES TREASURY	10/31/2023	8,007,187.50	7,894,720.00	2.52
UNITED STATES TREASURY	4/30/2024	1,352,433.98	1,272,210.90	2.71
UNITED STATES TREASURY	4/30/2024	3,103,259.38	2,919,181.60	2.71
UNITED STATES TREASURY	8/15/2022	6,983,046.88	7,007,420.00	1.14
UNITED STATES TREASURY	10/31/2024	7,758,691.41	7,256,250.00	2.85
UNITED STATES TREASURY	10/31/2024	1,570,096.29	1,465,762.50	2.85
UNITED STATES TREASURY	10/31/2024	3,611,739.65	3,371,737.50	2.85
UNITED STATES TREASURY	11/30/2024	2,577,022.66	2,401,528.85	2.86
UNITED STATES TREASURY	11/30/2024	1,519,250.78	1,415,790.65	2.86
UNITED STATES TREASURY	11/30/2024	4,402,568.36	4,107,242.50	2.86
UNITED STATES TREASURY	12/31/2024	1,252,682.23	1,170,921.09	2.86
UNITED STATES TREASURY	12/31/2024	1,244,203.13	1,166,062.50	2.86
UNITED STATES TREASURY	12/31/2024	4,074,494.92	3,797,274.70	2.88
UNITED STATES TREASURY	12/31/2024	6,095,705.27	5,695,912.05	2.88
UNITED STATES TREASURY	12/31/2024	6,738,417.97	6,312,605.00	2.88
UNITED STATES TREASURY	12/31/2024	5,909,964.84	5,535,669.00	2.88
UNITED STATES TREASURY	12/31/2024	2,896,906.25	2,719,276.00	2.88
UNITED STATES TREASURY	1/31/2025	8,313,750.00	7,683,120.00	2.88
UNITED STATES TREASURY	3/31/2025	1,989,687.50	1,867,500.00	2.88
UNITED STATES TREASURY	3/31/2025	7,862,500.00	7,470,000.00	2.88
UNITED STATES TREASURY	3/31/2025	10,137,753.91	10,041,171.88	2.87
UNITED STATES TREASURY	3/31/2025	4,433,906.25	4,201,875.00	2.88
UNITED STATES TREASURY	4/30/2025	7,440,527.34	6,969,975.00	2.89
UNITED STATES TREASURY	5/15/2023	4,098,078.13	4,014,156.25	2.17
UNITED STATES TREASURY	5/15/2023	5,623,022.46	5,507,226.56	2.17
UNITED STATES TREASURY	5/15/2023	662,610.16	650,948.55	2.18
UNITED STATES TREASURY	5/15/2023	1,529,483.59	1,502,565.45	2.18
UNITED STATES TREASURY	5/31/2025	7,357,324.22	6,914,625.00	2.91
UNITED STATES TREASURY	6/15/2023	1,531,255.08	1,496,355.30	2.23
UNITED STATES TREASURY	6/15/2023	2,472,026.17	2,415,684.70	2.23
UNITED STATES TREASURY	6/15/2023	1,051,927.73	1,026,910.50	2.23
UNITED STATES TREASURY	6/30/2025	6,811,054.69	6,438,880.00	2.91
UNITED STATES TREASURY	7/31/2025	6,979,687.50	6,879,825.00	2.93
UNITED STATES TREASURY	7/31/2025	7,729,375.00	7,338,480.00	2.93
UNITED STATES TREASURY	10/15/2023	4,989,843.75	4,831,250.00	2.49
UNITED STATES TREASURY	10/15/2023	4,096,476.56	3,961,625.00	2.49
UNITED STATES TREASURY	10/15/2023	6,972,656.25	6,763,750.00	2.49
UNITED STATES TREASURY	10/15/2023	4,099,725.00	3,971,287.50	2.49
UNITED STATES TREASURY	10/15/2023	3,142,863.28	3,043,687.50	2.49
UNITED STATES TREASURY	10/15/2023	3,142,248.05	3,043,687.50	2.49
UNITED STATES TREASURY	10/15/2023	2,070,286.83	2,004,968.75	2.49
UNITED STATES TREASURY	10/15/2023	5,685,972.66	5,507,625.00	2.49
UNITED STATES TREASURY	10/15/2023	3,029,190.82	2,932,204.55	2.50
UNITED STATES TREASURY	10/15/2023	6,951,668.56	6,729,095.45	2.50
UNITED STATES TREASURY	11/15/2023	1,250,927.73	1,206,787.50	2.55
UNITED STATES TREASURY	11/15/2023	2,872,130.08	2,770,784.10	2.55
UNITED STATES TREASURY	12/15/2023	7,978,437.50	7,688,160.00	2.58
UNITED STATES TREASURY	12/15/2023	9,877,343.75	9,610,937.50	2.58
UNITED STATES TREASURY	12/15/2023	4,923,437.50	4,805,468.75	2.58
UNITED STATES TREASURY	12/15/2023	2,307,765.63	2,224,761.30	2.58
UNITED STATES TREASURY	12/15/2023	6,635,068.95	6,443,639.10	2.58
UNITED STATES TREASURY	12/15/2023	9,840,435.94	9,590,979.60	2.58
UNITED STATES TREASURY	12/15/2023	1,336,964.06	1,287,766.80	2.58
UNITED STATES TREASURY	12/15/2023	658,504.69	634,273.20	2.58
UNITED STATES TREASURY	12/15/2023	2,418,842.77	2,330,473.50	2.58
UNITED STATES TREASURY	12/31/2022	1,154,000.00	1,141,606.04	1.74
UNITED STATES TREASURY	12/31/2022	6,497,460.94	6,430,190.00	1.74
UNITED STATES TREASURY	12/31/2022	634,673.83	626,032.10	1.74
UNITED STATES TREASURY	12/31/2022	3,749,560.55	3,709,725.00	1.74
UNITED STATES TREASURY	12/31/2022	5,799,668.82	5,737,708.00	1.74
UNITED STATES TREASURY	12/31/2022	3,935,153.71	3,892,738.10	1.74
UNITED STATES TREASURY	1/31/2023	4,390,800.29	4,333,018.06	1.85
UNITED STATES TREASURY	1/31/2023	2,756,099.63	2,719,882.89	1.85
UNITED STATES TREASURY	1/31/2023	6,060,738.49	5,981,096.91	1.85
UNITED STATES TREASURY	1/31/2023	4,417,707.64	4,359,571.32	1.85
UNITED STATES TREASURY	1/31/2023	759,507.62	749,512.62	1.85
UNITED STATES TREASURY	1/31/2023	3,980,777.34	3,928,697.80	1.85
UNITED STATES TREASURY	1/31/2023	910,213.28	898,270.10	1.85
UNITED STATES TREASURY	1/31/2023	2,320,725.00	2,290,095.20	1.85
UNITED STATES TREASURY	1/31/2023	4,351,359.38	4,293,928.50	1.85
UNITED STATES TREASURY	1/31/2023	3,110,242.97	3,069,912.10	1.85
UNITED STATES TREASURY	1/31/2023	1,034,959.57	1,021,658.85	1.85
UNITED STATES TREASURY	2/15/2024	1,030,512.30	999,439.30	2.65
UNITED STATES TREASURY	2/15/2024	1,533,322.66	1,472,209.20	2.65
UNITED STATES TREASURY	3/15/2024	2,547,714.26	2,442,120.10	2.68
UNITED STATES TREASURY	3/15/2024	111,103.12	2,982,158.40	2.68
UNITED STATES TREASURY	3/15/2024	2,744,306.64	2,628,505.00	2.68

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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	3/31/2023	1,604,247.66	1,576,976.70	2.05
UNITED STATES TREASURY	3/31/2023	1,709,064.84	1,680,143.40	2.05
UNITED STATES TREASURY	3/31/2023	604,645.51	594,436.70	2.05
UNITED STATES TREASURY	3/31/2023	1,394,182.62	1,370,643.30	2.05
UNITED STATES TREASURY	4/15/2024	8,013,437.50	7,645,600.00	2.71
UNITED STATES TREASURY	4/15/2024	21,702,656.25	21,030,625.00	2.70
UNITED STATES TREASURY	4/15/2024	1,564,073.05	1,515,160.94	2.70
UNITED STATES TREASURY	4/15/2024	4,925,781.25	4,779,687.50	2.70
UNITED STATES TREASURY	4/15/2024	9,864,843.75	9,557,000.00	2.71
UNITED STATES TREASURY	4/15/2024	4,544,199.61	4,400,998.50	2.71
UNITED STATES TREASURY	4/15/2024	3,600,851.56	3,536,090.00	2.71
UNITED STATES TREASURY	4/15/2024	910,675.39	869,987.00	2.71
UNITED STATES TREASURY	4/15/2024	2,091,551.17	1,997,413.00	2.71
UNITED STATES TREASURY	4/30/2023	5,008,450.41	4,910,200.80	2.14
UNITED STATES TREASURY	4/30/2023	8,767,287.44	8,595,301.60	2.14
UNITED STATES TREASURY	5/15/2024	3,988,281.25	3,803,920.00	2.73
UNITED STATES TREASURY	5/15/2024	14,710,632.73	14,012,690.30	2.73
UNITED STATES TREASURY	5/15/2024	306,787.50	304,313.60	2.73
UNITED STATES TREASURY	5/15/2024	24,035,187.17	22,894,843.50	2.73
UNITED STATES TREASURY	5/15/2024	2,361,088.00	2,249,067.70	2.73
UNITED STATES TREASURY	5/15/2024	4,144,488.28	3,946,567.00	2.73
UNITED STATES TREASURY	5/31/2023	393,828.13	391,108.00	2.20
UNITED STATES TREASURY	5/31/2023	905,804.69	899,548.40	2.20
UNITED STATES TREASURY	6/15/2024	10,975,937.50	10,432,400.00	2.76
UNITED STATES TREASURY	6/15/2024	4,181,132.81	3,984,093.75	2.76
UNITED STATES TREASURY	6/15/2024	3,995,436.33	3,860,776.56	2.76
UNITED STATES TREASURY	6/15/2024	9,962,285.15	9,960,234.38	2.76
UNITED STATES TREASURY	6/15/2024	7,485,058.59	7,113,000.00	2.76
UNITED STATES TREASURY	6/15/2024	11,647,896.44	11,096,280.00	2.76
UNITED STATES TREASURY	6/15/2024	4,572,867.19	4,362,640.00	2.76
UNITED STATES TREASURY	6/15/2024	274,870.31	265,552.00	2.76
UNITED STATES TREASURY	6/15/2024	403,924.22	384,102.00	2.76
UNITED STATES TREASURY	6/15/2024	1,987,031.25	1,896,800.00	2.76
UNITED STATES TREASURY	6/15/2024	1,991,250.00	1,896,800.00	2.76
UNITED STATES TREASURY	6/15/2024	942,489.84	896,238.00	2.76
UNITED STATES TREASURY	6/15/2024	470,820.31	4,267,800.00	2.76
UNITED STATES TREASURY	6/15/2024	5,973,750.00	5,690,400.00	2.76
UNITED STATES TREASURY	7/15/2024	7,502,050.78	7,116,525.00	2.77
UNITED STATES TREASURY	7/15/2024	1,454,545.31	1,380,605.85	2.77
UNITED STATES TREASURY	7/15/2024	904,717.19	858,727.35	2.77
UNITED STATES TREASURY	7/15/2024	1,369,225.00	1,356,884.10	2.77
UNITED STATES TREASURY	7/15/2024	1,197,750.00	1,138,644.00	2.77
UNITED STATES TREASURY	7/15/2024	2,402,625.00	2,277,288.00	2.77
UNITED STATES TREASURY	7/15/2024	674,920.90	640,487.25	2.77
UNITED STATES TREASURY	7/15/2024	748,623.03	711,652.50	2.77
UNITED STATES TREASURY	7/15/2024	2,844,656.25	2,704,279.50	2.77
UNITED STATES TREASURY	7/15/2024	5,506,015.63	5,218,785.00	2.77
UNITED STATES TREASURY	7/15/2024	1,544,818.95	1,466,004.15	2.77
UNITED STATES TREASURY	7/15/2024	9,996,875.00	9,488,700.00	2.77
UNITED STATES TREASURY	7/15/2024	1,597,062.50	1,518,192.00	2.77
UNITED STATES TREASURY	7/31/2023	334,424.22	325,697.05	2.38
UNITED STATES TREASURY	8/15/2024	7,914,375.00	7,569,680.00	2.81
UNITED STATES TREASURY	8/15/2024	998,164.06	946,210.00	2.81
UNITED STATES TREASURY	8/15/2024	2,497,265.63	2,365,525.00	2.81
UNITED STATES TREASURY	8/15/2024	3,095,035.16	2,933,251.00	2.81
UNITED STATES TREASURY	8/15/2024	1,497,246.09	1,419,315.00	2.81
UNITED STATES TREASURY	8/15/2024	6,143,273.44	5,819,191.50	2.81
UNITED STATES TREASURY	8/31/2023	1,622,333.98	1,575,421.25	2.46
UNITED STATES TREASURY	8/31/2023	5,607,706.25	5,448,533.80	2.46
UNITED STATES TREASURY	8/31/2023	4,358,904.30	4,236,671.30	2.46
UNITED STATES TREASURY	9/15/2024	7,484,472.66	7,078,425.00	2.84
UNITED STATES TREASURY	9/15/2024	1,245,056.36	1,179,737.50	2.84
UNITED STATES TREASURY	9/15/2024	745,927.73	707,842.50	2.84
UNITED STATES TREASURY	9/15/2024	2,988,164.06	2,831,370.00	2.84
UNITED STATES TREASURY	9/30/2023	824,258.79	799,540.50	2.47
UNITED STATES TREASURY	9/30/2023	1,874,047.85	1,817,137.50	2.47
UNITED STATES TREASURY	9/30/2023	4,597,664.06	4,458,044.00	2.47
UNITED STATES TREASURY	10/15/2024	1,248,974.61	1,184,662.50	2.84
UNITED STATES TREASURY	10/15/2024	1,243,847.66	1,184,662.50	2.84
UNITED STATES TREASURY	10/15/2024	3,059,885.23	2,914,269.75	2.84
UNITED STATES TREASURY	10/31/2023	12,316,224.06	11,932,131.92	2.53
UNITED STATES TREASURY	10/31/2023	548,431.64	532,598.00	2.53
UNITED STATES TREASURY	10/31/2023	2,368,227.54	2,299,855.00	2.53
UNITED STATES TREASURY	10/31/2023	19,949,218.75	19,367,200.00	2.53
UNITED STATES TREASURY	11/15/2024	8,004,375.00	7,587,520.00	2.87
UNITED STATES TREASURY	11/15/2024	653,386.88	620,279.76	2.87
UNITED STATES TREASURY	11/15/2024	1,269,073.24	1,209,261.00	2.87
UNITED STATES TREASURY	11/15/2024	4,987,500.00	4,742,200.00	2.87
UNITED STATES TREASURY	11/15/2024	3,359,311.52	3,200,985.00	2.87
UNITED STATES TREASURY	11/30/2023	688,517.58	667,761.30	2.58
UNITED STATES TREASURY	11/30/2023	619,152.34	600,017.40	2.58
UNITED STATES TREASURY	11/30/2023	3,429,921.88	3,329,128.80	2.58
UNITED STATES TREASURY	11/30/2023	7,376,296.88	7,161,498.00	2.58
UNITED STATES TREASURY	11/30/2023	1,994,375.00	1,935,540.00	2.58
UNITED STATES TREASURY	11/30/2023	14,939,062.50	14,516,550.00	2.58
UNITED STATES TREASURY	12/15/2024	8,000,000.00	7,626,880.00	2.85
UNITED STATES TREASURY	12/15/2024	1,241,743.75	1,182,166.40	2.85
UNITED STATES TREASURY	12/15/2024	1,750,683.59	1,668,380.00	2.85
UNITED STATES TREASURY	12/15/2024	1,249,072.27	1,191,700.00	2.85
UNITED STATES TREASURY	12/15/2024	2,004,531.25	1,906,720.00	2.85
UNITED STATES TREASURY	12/15/2024	3,597,328.13	3,432,096.00	2.85
UNITED STATES TREASURY	12/31/2023	2,874,829.11	2,787,168.75	2.63
UNITED STATES TREASURY	12/31/2023	1,240,581.25	1,202,118.00	2.63
UNITED STATES TREASURY	12/31/2023	500,058.59	484,725.00	2.63
UNITED STATES TREASURY	12/31/2023	1,000,117.19	969,450.00	2.63
UNITED STATES TREASURY	12/31/2023	10,001,171.87	9,694,500.00	2.63
UNITED STATES TREASURY	1/31/2024	426,035.94	416,966.70	2.65
UNITED STATES TREASURY	1/31/2024	532,701.56	523,632.60	2.65
UNITED STATES TREASURY	1/31/2024	128,344.53	126,059.70	2.65
UNITED STATES TREASURY	1/31/2024	2,693,803.52	2,627,859.90	2.65
UNITED STATES TREASURY	1/31/2024	10,187,925.00	9,941,261.88	2.65
UNITED STATES TREASURY	1/31/2024	10,188,918.75	9,942,231.57	2.65
UNITED STATES TREASURY	1/31/2024	10,653,993.75	10,396,046.49	2.65
UNITED STATES TREASURY	1/31/2024	4,377,189.89	4,267,605.68	2.65

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UNITED STATES TREASURY	1/31/2024	1,089,859.38	1,066,659.00	2.65
UNITED STATES TREASURY	1/31/2024	4,981,746.09	4,896,934.50	2.65
UNITED STATES TREASURY	1/31/2024	286,307.03	281,210.10	2.65
UNITED STATES TREASURY	2/15/2025	3,309,783.75	3,214,555.47	2.90
UNITED STATES TREASURY	2/15/2025	2,504,888.75	2,432,816.71	2.90
UNITED STATES TREASURY	2/15/2025	831,754.69	829,134.15	2.90
UNITED STATES TREASURY	2/15/2025	1,882,187.50	1,829,187.00	2.90
UNITED STATES TREASURY	2/15/2025	3,467,187.50	3,369,555.00	2.90
UNITED STATES TREASURY	2/29/2024	919,029.69	900,845.60	2.67
UNITED STATES TREASURY	2/29/2024	3,650,288.48	3,578,902.90	2.67
UNITED STATES TREASURY	2/29/2024	3,619,498.23	3,569,111.10	2.67
UNITED STATES TREASURY	3/15/2025	1,292,259.38	1,278,750.00	2.89
UNITED STATES TREASURY	3/15/2025	807,308.38	600,625.00	2.89
UNITED STATES TREASURY	4/15/2025	1,271,300.00	1,270,796.80	2.88
UNITED STATES TREASURY	4/15/2025	4,399,889.85	4,398,148.30	2.88
SUB-TOTAL		837,493,554.81	807,712,247.19	
<u>FEDERAL AGENCY/GSE</u>				
FEDERAL HOME LOAN BANKS	9/8/2023	4,135,800.00	3,993,720.00	2.49
FEDERAL HOME LOAN BANKS	9/8/2023	4,104,600.00	3,993,720.00	2.49
FEDERAL HOME LOAN BANKS	12/8/2023	6,686,160.00	6,468,605.00	2.56
FEDERAL HOME LOAN BANKS	3/8/2024	5,201,750.00	4,928,650.00	2.67
FEDERAL HOME LOAN BANKS	3/10/2023	5,053,550.00	5,029,800.00	2.05
FEDERAL HOME LOAN BANKS	2/12/2026	1,249,125.00	1,150,650.00	2.83
FEDERAL HOME LOAN BANKS	2/12/2026	2,897,970.00	2,869,508.00	2.83
FEDERAL HOME LOAN BANKS	12/20/2024	1,648,927.50	1,572,994.50	2.85
FEDERAL HOME LOAN BANKS	12/20/2024	5,994,720.00	5,719,980.00	2.85
FEDERAL HOME LOAN BANKS	2/28/2025	850,000.00	830,907.30	3.03
FEDERAL HOME LOAN BANKS	2/28/2025	4,095,000.00	4,017,768.30	2.90
FEDERAL HOME LOAN BANKS	6/9/2023	3,977,720.00	3,993,320.00	2.28
FEDERAL HOME LOAN BANKS	6/9/2023	4,029,880.00	3,993,320.00	2.28
FEDERAL HOME LOAN BANKS	9/9/2022	6,628,560.00	6,845,084.00	1.28
FEDERAL FARM CREDIT BANKS FUNDING CORP	7/1/2023	5,060,200.00	5,029,600.00	2.38
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/28/2023	6,967,450.00	6,955,550.00	2.33
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/1/2023	4,996,450.00	5,005,000.00	1.71
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	4,993,550.00	4,953,100.00	2.34
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	7,983,280.00	7,783,520.00	2.34
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/21/2023	5,000,600.00	4,978,250.00	1.99
FEDERAL FARM CREDIT BANKS FUNDING CORP	10/2/2023	4,994,600.00	4,848,800.00	2.37
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/25/2025	4,956,270.00	4,846,700.00	2.89
FEDERAL HOME LOAN MORTGAGE CORP	8/12/2023	4,095,490.00	3,794,816.50	3.00
FEDERAL HOME LOAN MORTGAGE CORP	11/25/2024	680,000.00	639,954.80	2.84
FEDERAL HOME LOAN MORTGAGE CORP	11/25/2024	1,570,000.00	1,477,542.70	2.84
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	6,111,548.70	6,003,905.90	2.22
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	2,472,535.20	2,428,986.40	2.22
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	5,687,827.95	5,587,648.15	2.22
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	3,203,098.50	3,132,221.70	2.31
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	5,000,300.00	4,878,850.00	2.31
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	2,354,928.00	2,302,817.20	2.31
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	5,403,357.75	5,283,794.55	2.31
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/25/2025	7,771,280.00	7,358,160.00	2.93
FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2023	1,797,948.00	1,736,370.00	2.55
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	4,411,710.00	4,517,550.00	1.83
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	2,233,875.00	2,308,970.00	1.83
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/27/2023	6,098,475.00	5,892,996.50	2.63
FEDERAL HOME LOAN MORTGAGE CORP	4/20/2023	2,284,275.00	2,250,726.50	2.16
FEDERAL HOME LOAN MORTGAGE CORP	4/20/2023	5,241,862.50	5,164,876.75	2.16
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	2,169,086.00	2,130,028.60	2.22
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	4,977,908.40	4,898,268.40	2.22
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	7,463,143.80	7,308,578.55	2.32
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	2,238,444.60	2,192,085.35	2.32
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	5,144,932.80	5,038,378.80	2.32
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	8,001,840.00	7,776,240.00	2.42
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	2,787,154.20	2,711,963.70	2.42
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	6,403,461.80	6,230,712.30	2.42
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	5,098,317.00	4,949,040.00	2.48
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	3,001,860.00	2,911,200.00	2.48
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	2,725,497.61	2,644,340.00	2.48
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	2,550,465.66	2,474,520.00	2.48
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	6,997,690.00	6,792,800.00	2.48
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	6,376,128.00	6,191,232.00	2.41
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,539,237.15	1,494,602.10	2.41
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,549,199.85	1,504,275.90	2.41
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,991,720.00	1,934,760.00	2.41
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	4,705,761.00	4,549,954.20	2.54
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	2,482,763.50	2,400,559.70	2.54
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	5,709,856.50	5,520,804.30	2.54
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	5,959,094.65	5,746,323.10	2.61
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	2,097,921.00	2,023,014.00	2.61
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	4,820,223.25	4,648,115.50	2.61
FHMS K-727 A1	10/25/2023	177,712.22	181,546.82	1.37
SUB-TOTAL		265,094,093.69	258,612,078.07	
<u>MEDIUM TERM NOTES</u>				
ADOBE INC	2/1/2023	134,815.05	134,204.85	2.49
ADOBE INC	2/1/2023	314,568.45	313,144.65	2.49
AMAZON.COM INC	6/3/2023	249,650.00	245,045.00	2.24
AMAZON.COM INC	5/12/2024	3,265,225.80	3,121,607.40	2.76
AMAZON.COM INC	5/12/2024	888,700.60	849,611.80	2.76
AMAZON.COM INC	5/12/2024	2,047,007.00	1,956,971.00	2.76
AMAZON.COM INC	4/13/2025	364,419.65	363,842.95	3.11
AMAZON.COM INC	4/13/2025	1,772,177.75	1,769,373.25	3.11
AMERICAN EXPRESS CO	7/30/2024	492,005.00	465,001.25	3.48
AMERICAN EXPRESS CO	7/30/2024	129,475.00	122,368.75	3.48
AMERICAN EXPRESS CO	7/30/2024	1,320,645.00	1,248,161.25	3.48
AMERICAN EXPRESS CO	7/30/2024	362,530.00	342,632.50	3.48
AMERICAN EXPRESS CO	11/3/2023	4,299,570.00	4,172,806.00	2.76
AMERICAN EXPRESS CO	3/4/2025	104,893.95	101,262.00	3.58
AMERICAN EXPRESS CO	3/4/2025	99,663.00	96,440.00	3.58
AMERICAN EXPRESS CO	3/4/2025	384,611.15	371,294.00	3.58
AMERICAN EXPRESS CO	3/4/2025	498,315.00	482,200.00	3.58
AMERICAN HONDA FINANCE CORP	1/12/2024	1,585,215.00	1,510,155.00	3.14
AMERICAN HONDA FINANCE CORP	8/9/2024	404,732.70	383,146.20	3.23
AMERICAN HONDA FINANCE CORP	8/9/2024	994,343.30	941,309.80	3.23
AMERICAN HONDA FINANCE CORP	8/9/2024	988,730.00	946,040.00	3.23
AMERICAN HONDA FINANCE CORP	1/13/2025	5,600,572.05	5,336,688.65	3.37
AMERICAN HONDA FINANCE CORP	1/13/2025	499,605.00	476,065.00	3.37
AMERICAN HONDA FINANCE CORP	1/13/2025	724,427.25	690,294.25	3.37
APPLE INC	5/3/2023	1,977,040.00	2,001,800.00	2.31
APPLE INC	2/23/2023	2,949,080.00	3,016,290.00	2.00
APPLE INC	5/11/2023	448,776.00	443,439.00	2.18
APPLE INC	5/11/2023	299,184.00	296,626.00	2.18
APPLE INC	5/11/2023	728,014.40	719,356.60	2.18

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

<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	557,499.15	3.05
ASTRAZENECA FINANCE LLC	5/28/2024	1,339,879.40	1,277,006.60	3.05
TRUIST FINANCIAL CORP	8/1/2024	4,454,730.00	4,417,335.00	3.35
TRUIST FINANCIAL CORP	8/1/2024	1,659,632.00	1,570,608.00	3.35
BMW US CAPITAL LLC	8/12/2024	254,977.05	241,418.70	3.18
BMW US CAPITAL LLC	8/12/2024	619,944.20	586,978.80	3.18
BMW US CAPITAL LLC	4/1/2025	2,652,504.30	2,629,326.15	3.60
BMW US CAPITAL LLC	4/1/2025	194,816.70	193,114.35	3.60
BMW US CAPITAL LLC	4/1/2025	874,177.50	866,538.75	3.60
BAKER HUGHES HOLDINGS LLC	12/15/2023	140,000.00	135,825.20	3.12
BAKER HUGHES HOLDINGS LLC	12/15/2023	380,000.00	368,668.40	3.12
BANK OF AMERICA CORP	1/11/2023	3,034,740.00	3,024,120.00	2.13
BANK OF AMERICA CORP	12/6/2025	855,000.00	801,442.80	3.22
BANK OF AMERICA CORP	12/6/2025	575,000.00	538,982.00	3.22
BANK OF AMERICA CORP	12/6/2025	1,500,000.00	1,406,040.00	3.22
BANK OF AMERICA CORP	2/4/2025	3,845,000.00	3,721,575.50	2.74
BANK OF AMERICA CORP	2/4/2025	300,000.00	290,370.00	2.74
BANK OF AMERICA CORP	2/4/2025	1,500,000.00	1,451,850.00	2.74
BANK OF NEW YORK MELLON CORP	1/29/2023	2,944,320.00	3,014,970.00	2.19
BANK OF NEW YORK MELLON CORP	4/28/2023	404,968.45	392,991.14	2.45
BANK OF NEW YORK MELLON CORP	4/28/2023	947,355.50	919,336.60	2.45
BANK OF NEW YORK MELLON CORP	1/27/2023	764,464.50	762,651.45	2.27
BANK OF NEW YORK MELLON CORP	4/24/2025	389,006.00	360,498.40	3.42
BANK OF NEW YORK MELLON CORP	4/24/2025	890,619.00	825,351.60	3.42
BANK OF NEW YORK MELLON CORP	10/25/2024	599,610.00	588,266.00	3.07
BANK OF NEW YORK MELLON CORP	10/25/2024	1,334,132.25	1,284,391.85	3.07
BANK OF NEW YORK MELLON CORP	10/25/2024	992,360.00	947,110.00	3.07
BANK OF NEW YORK MELLON CORP	4/25/2025	1,229,827.80	1,227,613.80	3.42
BANK OF NEW YORK MELLON CORP	4/25/2025	859,879.60	858,331.60	3.42
BANK OF NEW YORK MELLON CORP	4/25/2025	2,124,702.50	2,120,877.50	3.42
BERKSHIRE HATHAWAY INC	3/15/2023	2,924,460.00	3,012,450.00	2.16
BERKSHIRE HATHAWAY INC	3/15/2023	2,014,300.00	2,008,300.00	2.16
BERKSHIRE HATHAWAY INC	3/15/2023	757,650.00	753,112.50	2.16
BRIGHTHOUSE FINANCIAL GLOBAL FUNDING	1/13/2025	544,302.40	514,054.90	3.98
BRIGHTHOUSE FINANCIAL GLOBAL FUNDING	1/13/2025	1,627,913.60	1,537,448.60	3.98
BRISTOL-MYERS SQUIBB CO	11/13/2023	575,000.00	557,468.25	2.57
BRISTOL-MYERS SQUIBB CO	11/13/2023	1,325,000.00	1,284,600.75	2.57
BURLINGTON NORTHERN SANTA FE LLC	4/1/2025	226,092.30	208,849.20	3.20
BURLINGTON NORTHERN SANTA FE LLC	4/1/2025	527,548.70	487,314.80	3.20
CAPITAL ONE FINANCIAL CORP	12/6/2024	470,000.00	451,670.00	2.76
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	339,809.60	332,166.40	2.63
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	784,560.40	766,913.60	2.63
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2024	5,193,032.00	4,937,920.00	3.00
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2024	624,162.50	593,500.00	3.00
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2024	1,448,057.00	1,376,920.00	3.00
CATERPILLAR FINANCIAL SERVICES CORP	9/13/2024	474,354.00	448,879.75	3.02
CATERPILLAR FINANCIAL SERVICES CORP	9/13/2024	1,168,408.80	1,105,661.70	3.02
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2024	1,844,704.80	1,787,841.90	2.83
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2024	334,946.40	324,621.70	2.83
CHEVRON CORP	5/11/2023	265,000.00	261,536.45	2.43
CHEVRON CORP	5/11/2023	610,000.00	602,027.30	2.43
CITIGROUP INC	11/3/2025	160,000.00	149,622.40	3.08
CITIGROUP INC	11/3/2025	260,221.00	243,136.40	3.08
CITIGROUP INC	1/25/2026	1,040,000.00	983,205.60	3.31
CITIGROUP INC	1/25/2026	395,000.00	373,429.05	3.31
CITIGROUP GLOBAL MARKETS HOLDINGS INC	6/7/2024	600,000.00	567,288.00	3.46
CITIGROUP GLOBAL MARKETS HOLDINGS INC	6/7/2024	1,400,000.00	1,323,672.00	3.46
CNO GLOBAL FUNDING	1/6/2025	174,886.00	165,162.50	3.87
CNO GLOBAL FUNDING	1/6/2025	519,667.20	490,828.00	3.87
COMCAST CORP	10/15/2025	4,042,256.85	3,656,789.40	3.58
COMERICA INC	7/31/2023	636,006.00	603,972.00	3.12
COMERICA INC	7/31/2023	1,484,014.00	1,409,268.00	3.12
BBVA USA	4/10/2025	4,562,820.00	4,503,240.00	3.85
CONOCOPHILLIPS CO	3/8/2024	4,983,454.65	4,902,298.85	3.05
CONSUMERS ENERGY CO	6/1/2023	169,942.20	165,265.50	2.97
CONSUMERS ENERGY CO	6/1/2023	409,860.60	398,581.50	2.97
COOPERATIVE RABOBANK UA (NEW YORK BRANCH)	1/12/2024	4,332,008.85	4,134,159.45	3.19
CREDIT SUISSE AG (NEW YORK BRANCH)	2/2/2024	2,655,000.00	2,526,418.35	3.35
DAIMLER FINANCE NORTH AMERICA LLC	3/1/2024	4,984,500.00	4,784,100.00	3.19
JOHN DEERE CAPITAL CORP	7/5/2023	119,901.60	117,391.20	2.58
JOHN DEERE CAPITAL CORP	7/5/2023	279,770.40	273,912.80	2.58
JOHN DEERE CAPITAL CORP	1/17/2024	3,512,504.35	3,376,192.65	2.82
JOHN DEERE CAPITAL CORP	1/17/2024	239,829.60	230,522.40	2.82
JOHN DEERE CAPITAL CORP	1/17/2024	554,605.95	533,063.05	2.82
JOHN DEERE CAPITAL CORP	9/10/2024	129,915.50	122,878.60	3.04
JOHN DEERE CAPITAL CORP	9/10/2024	404,736.75	382,814.10	3.04
JOHN DEERE CAPITAL CORP	1/10/2025	774,635.75	736,389.50	3.19
JOHN DEERE CAPITAL CORP	1/10/2025	204,903.65	194,786.90	3.19
JOHN DEERE CAPITAL CORP	1/10/2025	809,619.30	769,645.80	3.19
JOHN DEERE CAPITAL CORP	3/7/2025	64,972.05	63,024.65	3.25
JOHN DEERE CAPITAL CORP	3/7/2025	194,916.15	189,073.95	3.25
DUKE ENERGY CAROLINAS LLC	3/15/2023	404,372.00	400,480.00	2.33
DUKE ENERGY CAROLINAS LLC	3/15/2023	737,978.90	730,876.00	2.33
ERP OPERATING LP	4/15/2023	578,770.40	552,630.98	2.58
ERP OPERATING LP	4/15/2023	1,355,016.00	1,293,818.40	2.58
ENERGY LOUISIANA LLC	11/17/2023	450,216.00	433,570.50	3.05
ENERGY LOUISIANA LLC	11/17/2023	759,863.20	732,252.40	3.05
ENERGY LOUISIANA LLC	11/17/2023	290,139.20	279,412.10	3.05
ENERGY LOUISIANA LLC	10/1/2024	344,482.50	325,359.15	3.42
ENERGY LOUISIANA LLC	10/1/2024	858,710.00	811,040.20	3.42
EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	8/12/2024	719,935.20	676,375.20	3.58
EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	8/12/2024	1,784,839.35	1,676,846.85	3.58
F&G GLOBAL FUNDING	9/20/2024	2,479,479.20	2,314,931.20	3.84
F&G GLOBAL FUNDING	9/20/2024	324,931.75	303,368.00	3.84
F&G GLOBAL FUNDING	9/20/2024	804,830.95	751,419.20	3.84
F&G GLOBAL FUNDING	9/20/2024	844,900.00	793,424.00	3.84
GA GLOBAL FUNDING TRUST	4/8/2024	2,886,990.00	2,844,870.00	3.79
GA GLOBAL FUNDING TRUST	9/13/2024	444,016.55	414,441.85	3.86
GA GLOBAL FUNDING TRUST	9/13/2024	1,107,546.90	1,033,776.30	3.86
GOLDMAN SACHS GROUP INC	3/3/2024	132,256.80	121,082.40	3.49
GOLDMAN SACHS GROUP INC	3/3/2024	308,599.20	282,525.60	3.49
GOLDMAN SACHS GROUP INC	12/6/2023	265,000.00	257,365.35	3.07
GOLDMAN SACHS GROUP INC	12/6/2023	725,000.00	704,112.75	3.07
GOLDMAN SACHS GROUP INC	1/24/2025	1,000,000.00	965,570.00	2.80
GOLDMAN SACHS GROUP INC	1/24/2025	325,000.00	313,810.25	2.80
GOLDMAN SACHS GROUP INC	1/24/2025	1,250,000.00	1,206,962.50	2.80
HOME DEPOT INC	2/15/2024	6,008,140.80	5,943,680.80	2.80
HOME DEPOT INC	4/15/2025	94,833.75	93,699.45	3.19
HOME DEPOT INC	4/15/2025	274,518.75	271,235.25	3.19
HORMEL FOODS CORP	6/3/2024	3,344,397.90	3,188,989.20	2.96
HORMEL FOODS CORP	6/3/2024	304,359.30	300,308.40	2.96
HORMEL FOODS CORP	6/3/2024	869,598.00	858,024.00	2.96
INTERNATIONAL BUSINESS MACHINES CORP	2/12/2024	307,804.00	282,203.60	3.17
INTERNATIONAL BUSINESS MACHINES CORP	2/12/2024	720,041.50	660,154.85	3.17

Orange County Transportation Authority
Portfolio Listing
As of April 30, 2022

DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
INTERNATIONAL BUSINESS MACHINES CORP	5/15/2024	1,930,709.22	1,904,812.80	3.24
INTERNATIONAL BUSINESS MACHINES CORP	5/15/2024	2,017,100.00	1,990,400.00	3.24
JPMORGAN CHASE & CO	7/15/2025	3,225,737.10	2,966,760.90	3.76
JACKSON NATIONAL LIFE GLOBAL FUNDING	1/12/2025	1,659,717.80	1,574,377.20	3.77
JACKSON NATIONAL LIFE GLOBAL FUNDING	1/12/2025	169,971.10	161,231.40	3.77
JACKSON NATIONAL LIFE GLOBAL FUNDING	1/12/2025	499,915.00	474,210.00	3.77
KEYBANK NA	3/7/2023	260,045.00	251,827.50	2.50
KEYBANK NA	3/7/2023	101,937.64	98,716.38	2.50
KEYBANK NA	3/7/2023	311,595.00	302,193.00	2.50
KEYBANK NA	3/7/2023	150,524.50	146,059.95	2.50
KEYBANK NA	3/7/2023	821,620.13	792,752.97	2.50
MASSMUTUAL GLOBAL FUNDING II	6/9/2023	3,521,432.45	3,441,536.50	2.77
MASSMUTUAL GLOBAL FUNDING II	6/9/2023	1,502,565.00	1,468,650.00	2.77
MASSMUTUAL GLOBAL FUNDING II	10/21/2024	1,260,000.00	1,249,126.20	0.85
MASSMUTUAL GLOBAL FUNDING II	10/21/2024	3,130,000.00	3,102,988.10	0.85
METROPOLITAN LIFE GLOBAL FUNDING I	9/27/2024	1,629,804.40	1,527,179.60	3.45
METROPOLITAN LIFE GLOBAL FUNDING I	9/27/2024	1,978,300.00	1,873,840.00	3.45
METROPOLITAN LIFE GLOBAL FUNDING I	9/27/2024	430,947.20	412,244.80	3.45
METROPOLITAN LIFE GLOBAL FUNDING I	9/27/2024	1,089,869.20	1,021,242.80	3.45
METROPOLITAN LIFE GLOBAL FUNDING I	3/21/2025	579,483.80	567,692.40	3.58
MORGAN STANLEY	5/19/2022	149,005.50	150,090.00	1.65
MORGAN STANLEY	5/19/2022	347,679.50	350,210.00	1.65
MORGAN STANLEY	2/25/2023	324,300.40	307,284.45	2.82
MORGAN STANLEY	2/25/2023	738,979.60	700,205.55	2.82
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/8/2024	244,830.95	233,511.95	3.08
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/8/2024	564,610.15	538,507.15	3.08
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/7/2025	399,988.00	382,704.00	3.53
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/7/2025	1,184,964.45	1,133,760.60	3.53
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/7/2025	169,994.90	162,649.20	3.53
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/7/2025	498,985.00	478,380.00	3.53
NATIONAL SECURITIES CLEARING CORP	4/23/2023	3,162,024.90	3,123,665.10	2.55
NESTLE HOLDINGS INC	9/14/2024	910,000.00	856,464.70	3.20
NESTLE HOLDINGS INC	9/14/2024	2,210,000.00	2,079,965.70	3.20
NEW YORK LIFE GLOBAL FUNDING	8/27/2024	624,131.25	588,793.75	3.20
NEW YORK LIFE GLOBAL FUNDING	8/27/2024	1,547,845.50	1,460,208.50	3.20
NEW YORK LIFE GLOBAL FUNDING	10/29/2024	619,194.00	586,067.40	3.20
NEW YORK LIFE GLOBAL FUNDING	10/29/2024	1,542,991.50	1,460,442.15	3.20
NEW YORK LIFE GLOBAL FUNDING	1/14/2025	5,948,568.60	5,671,482.45	3.30
NIKE INC	3/27/2025	44,938.80	44,002.35	3.20
NIKE INC	3/27/2025	89,877.60	88,004.70	3.20
OKLAHOMA GAS AND ELECTRIC CO	5/26/2023	190,000.00	185,825.70	2.64
OKLAHOMA GAS AND ELECTRIC CO	5/26/2023	430,000.00	420,552.90	2.64
PACCAR FINANCIAL CORP	9/26/2022	1,498,170.00	1,500,915.00	1.85
PACCAR FINANCIAL CORP	2/7/2023	2,274,886.25	2,268,743.75	2.26
PACCAR FINANCIAL CORP	8/11/2023	134,823.15	131,064.75	2.68
PACCAR FINANCIAL CORP	8/11/2023	314,587.35	305,817.75	2.68
PACCAR FINANCIAL CORP	2/2/2024	1,618,120.80	1,544,313.60	3.10
PACCAR FINANCIAL CORP	8/9/2024	274,851.50	259,228.75	3.13
PACCAR FINANCIAL CORP	8/9/2024	684,630.10	645,715.25	3.13
PACCAR FINANCIAL CORP	8/9/2024	344,813.70	325,214.25	3.13
PACCAR FINANCIAL CORP	8/9/2024	764,586.90	721,127.25	3.13
PACCAR FINANCIAL CORP	1/18/2024	1,544,907.30	1,465,818.75	3.02
PACCAR FINANCIAL CORP	4/7/2025	1,889,508.60	1,871,326.80	3.20
PACCAR FINANCIAL CORP	4/7/2025	4,823,745.50	4,777,329.00	3.20
PACCAR FINANCIAL CORP	4/7/2025	619,838.80	613,874.40	3.20
PACCAR FINANCIAL CORP	4/7/2025	854,777.70	846,552.60	3.20
PACCAR FINANCIAL CORP	4/7/2025	474,876.50	470,307.00	3.20
PACCAR FINANCIAL CORP	4/7/2025	1,499,610.00	1,465,180.00	3.20
PACIFIC LIFE GLOBAL FUNDING II	9/23/2023	2,022,488.75	1,969,714.00	2.87
PAYPAL HOLDINGS INC	10/1/2024	1,759,687.00	1,668,839.00	3.19
PEPSICO INC	5/1/2023	279,445.60	275,447.20	2.40
PEPSICO INC	5/1/2023	643,722.90	634,512.30	2.40
PRECISION CASTPARTS CORP	1/15/2023	292,233.00	290,420.50	2.18
PRECISION CASTPARTS CORP	1/15/2023	1,370,472.00	1,361,972.00	2.18
PRCOA GLOBAL FUNDING I	12/6/2024	2,897,013.00	2,745,227.00	3.31
PRCOA GLOBAL FUNDING I	12/6/2024	449,536.50	425,963.50	3.31
PRCOA GLOBAL FUNDING I	12/6/2024	1,218,743.40	1,154,898.60	3.31
PRINCIPAL LIFE GLOBAL FUNDING II	8/23/2024	324,798.50	304,284.50	3.64
PRINCIPAL LIFE GLOBAL FUNDING II	8/23/2024	799,504.00	749,008.00	3.64
PRINCIPAL LIFE GLOBAL FUNDING II	1/10/2025	922,003.00	873,005.75	3.58
PROTECTIVE LIFE GLOBAL FUNDING	6/9/2023	3,500,000.00	3,425,590.00	3.04
ROCHE HOLDINGS INC	3/10/2025	1,580,000.00	1,528,966.00	3.32
ROCHE HOLDINGS INC	3/10/2025	4,640,000.00	4,490,128.00	3.32
ROCKWELL AUTOMATION INC	8/15/2023	314,848.80	305,357.85	2.77
ROYAL BANK OF CANADA	11/1/2024	4,205,160.00	3,863,680.00	3.47
ROYAL BANK OF CANADA	4/14/2025	2,524,065.75	2,498,209.75	3.76
SALESFORCE INC	7/15/2024	564,711.85	535,297.95	3.10
SALESFORCE INC	7/15/2024	149,923.50	142,114.50	3.10
SALESFORCE INC	7/15/2024	349,821.50	331,600.50	3.10
CHARLES SCHWAB CORP	3/18/2024	2,333,832.50	2,235,832.55	3.08
CHARLES SCHWAB CORP	3/18/2024	2,006,720.00	1,915,060.00	3.08
CHARLES SCHWAB CORP	3/18/2024	524,737.50	502,703.25	3.08
CHARLES SCHWAB CORP	3/18/2024	1,229,385.00	1,177,761.90	3.08
CHARLES SCHWAB CORP	3/18/2024	389,805.00	373,436.70	3.08
CHARLES SCHWAB CORP	3/18/2024	889,555.00	852,201.70	3.08
SECURITY BENEFIT GLOBAL FUNDING	5/17/2024	3,128,810.60	2,965,612.40	3.94
SIMON PROPERTY GROUP LP	2/1/2024	4,657,578.75	4,609,907.25	3.23
SOUTHERN CALIFORNIA EDISON CO	4/1/2024	4,014,000.00	3,837,960.00	3.29
STATE STREET CORP	3/30/2026	128,811.25	122,442.50	3.46
STATE STREET CORP	3/30/2026	510,065.00	489,770.00	3.46
STATE STREET CORP	3/30/2026	386,433.75	367,327.50	3.46
STATE STREET CORP	3/30/2026	1,620,130.00	979,540.00	3.46
STATE STREET CORP	2/6/2026	1,625,000.00	1,547,276.25	2.82
STATE STREET CORP	2/6/2026	285,000.00	271,368.45	2.82
STATE STREET CORP	2/6/2026	855,000.00	814,105.35	2.82
STATE STREET CORP	2/6/2026	255,000.00	242,803.35	2.82
STATE STREET CORP	2/6/2026	745,000.00	709,366.65	2.82
TARGET CORP	7/1/2024	425,056.00	404,288.00	2.99
TARGET CORP	7/1/2024	1,062,640.00	1,010,720.00	2.99
TORONTO-DOMINION BANK	6/12/2024	3,171,900.00	2,965,740.00	3.21
TOYOTA MOTOR CREDIT CORP	1/11/2024	2,544,847.30	2,442,182.00	2.90
TOYOTA MOTOR CREDIT CORP	1/11/2024	649,961.00	623,740.00	2.90
TOYOTA MOTOR CREDIT CORP	1/11/2024	249,985.00	239,900.00	2.90
TOYOTA MOTOR CREDIT CORP	1/11/2024	1,249,925.00	1,199,500.00	2.90
TOYOTA MOTOR CREDIT CORP	4/6/2023	1,798,542.00	1,765,440.00	2.49
TOYOTA MOTOR CREDIT CORP	4/6/2023	174,858.25	171,640.00	2.49
TOYOTA MOTOR CREDIT CORP	4/6/2023	409,667.90	402,128.00	2.49
TOYOTA MOTOR CREDIT CORP	6/18/2024	3,086,322.90	2,923,109.10	3.13
TOYOTA MOTOR CREDIT CORP	1/13/2025	973,693.50	928,502.25	3.31
TOYOTA MOTOR CREDIT CORP	3/22/2024	1,663,967.70	1,646,951.40	3.09
UNILEVER CAPITAL CORP	8/12/2024	220,000.00	208,025.40	3.11
UNILEVER CAPITAL CORP	8/12/2024	485,000.00	458,601.45	3.11
US BANCORP	2/5/2024	2,107,940.00	2,007,640.00	3.14
US BANCORP	7/30/2024	2,662,075.00	2,457,100.00	3.19
UNITEDHEALTH GROUP INC	5/15/2024	1,988,520.00	1,903,960.00	2.99
UNITEDHEALTH GROUP INC	5/15/2024	514,464.40	490,269.70	2.99
UNITEDHEALTH GROUP INC	5/15/2024	1,188,762.40	1,132,856.20	2.99
UNITEDHEALTH GROUP INC	5/15/2024	419,563.20	399,831.60	2.99
UNITEDHEALTH GROUP INC	5/15/2024	963,996.40	918,660.70	2.99
VIRGINIA ELECTRIC AND POWER CO	3/15/2023	2,087,580.00	2,001,260.00	2.65
VISA INC	12/14/2022	1,962,480.00	2,009,300.00	1.78
WALMART INC	6/26/2023	3,083,010.00	3,032,580.00	2.37
WALMART INC	6/26/2023	2,056,460.00	2,021,720.00	2.37

SUB-TOTAL

330,295,547.84

318,726,851.80

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

DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
<u>MORTGAGE AND ASSET-BACK SECURITIES</u>				
ALLYA 2019-1 A3	9/15/2023	34,942.09	35,024.24	1.13
ALLYA 2019-1 A3	9/15/2023	68,045.13	68,205.11	1.13
ACAR 221 B	9/14/2026	499,988.80	483,110.00	3.25
ACAR 221 B	9/14/2026	1,549,965.28	1,497,641.00	3.25
AMCAR 2021-3 A3	8/18/2026	949,883.82	912,921.50	3.06
BMWLT 2021-1 A3	1/25/2024	234,992.55	232,574.80	2.36
BMWLT 2021-1 A3	1/25/2024	534,983.04	529,478.80	2.36
BMWLT 2022-1 A3	1/25/2024	1,589,762.30	1,548,230.70	3.10
BMWLT 2021-2 A3	12/26/2024	1,299,865.84	1,265,537.00	3.02
CAPITAL ONE MULTI TR A B S SER 2021 3 CL A 11/16/2	11/16/2026	624,913.88	591,393.75	3.27
CAPITAL ONE MULTI TR A B S SER 2021 3 CL A 11/16/2	11/16/2026	2,149,703.73	2,034,394.50	3.27
COMET 2022-1 A	3/17/2025	949,928.37	940,205.50	3.20
COMET 2022-1 A	3/17/2025	2,999,773.80	2,969,070.00	3.20
COPAR 2019-1 A3	11/15/2023	46,647.52	46,760.09	1.53
COPAR 2019-1 A3	11/15/2023	93,295.04	93,520.17	1.53
COPAR 2021-1 A3	9/15/2026	1,249,976.38	1,193,437.50	2.90
COPAR 2021-1 A3	9/15/2026	1,999,962.20	1,909,500.00	2.90
COPAR 2021-1 A3	9/15/2026	359,993.20	343,710.00	2.90
COPAR 2021-1 A3	9/15/2026	879,983.37	840,180.00	2.90
CARMX 2021-2 A3	2/17/2026	1,009,782.35	971,024.10	3.06
CARMX 2021-2 A3	2/17/2026	2,339,495.73	2,249,699.40	3.06
CARMX 2021-2 A3	2/17/2026	399,913.80	384,564.00	3.06
CARMX 2021-2 A3	2/17/2026	914,802.82	879,690.15	3.06
CARMX 2020-3 B	3/16/2026	737,328.52	701,040.90	2.70
CARMX 2020-3 B	3/16/2026	121,012.50	115,239.60	2.70
CARMX 2019-3 A4	4/15/2025	470,640.63	452,788.70	2.65
CARMX 2020-2 A4	5/15/2025	1,492,593.75	1,433,180.00	2.80
CARMX 2019-4 B	7/15/2025	1,758,871.25	1,672,374.72	2.98
CARMX 2020-1 A3	12/16/2024	704,452.78	702,752.03	2.28
CARMX 2020-1 A3	12/16/2024	167,400.51	164,546.82	2.28
CARMX 2020-1 A4	6/16/2025	4,262,480.39	4,043,083.48	2.75
CARMX 2020-4 A3	8/15/2025	144,968.08	142,198.60	2.28
CARMX 2020-4 A3	8/15/2025	329,927.37	323,624.40	2.28
CARMX 2021-1 A3	12/15/2025	194,961.47	190,528.65	2.19
CARMX 2021-1 A3	12/15/2025	454,910.09	444,566.85	2.19
CARMX 2021-3 A3	6/15/2026	1,249,794.38	1,203,337.50	2.61
CARMX 2021-3 A3	6/15/2026	2,899,522.95	2,791,743.00	2.61
CARMX 2021-3 A3	6/15/2026	764,874.16	736,442.55	2.61
CARMX 2021-3 A3	6/15/2026	1,759,710.48	1,694,299.20	2.61
CARMX 222 A3	5/15/2025	494,924.71	495,089.10	3.51
CARMX 222 A3	5/15/2025	1,434,781.74	1,435,258.30	3.51
CRVNA 2021-P1 A3	12/10/2025	2,846,882.81	2,799,783.00	2.45
DCENT 2019-3 A	10/15/2024	304,934.49	305,256.20	1.72
DCENT 2019-3 A	10/15/2024	694,850.71	695,583.80	1.72
DCENT 2021-1 A	9/16/2024	389,916.50	366,904.20	3.19
DCENT 2021-1 A	9/16/2024	944,797.68	889,037.10	3.19
DRIVE 2021-3 A3	10/15/2025	1,399,791.68	1,370,558.00	2.54
DRIVE 2021-3 B	5/15/2026	1,249,989.13	1,205,912.50	3.07
DRIVE 2021-2 A3	3/17/2025	1,649,879.88	1,638,912.00	1.47
DRIVE 2021-1 A3	11/15/2024	166,394.97	166,369.81	0.61
DRIVE 2021-1 A3	11/15/2024	388,254.94	388,196.23	0.61
EART 2021-2 A3	10/15/2024	379,375.37	378,837.91	1.32
EART 2021-2 A3	10/15/2024	885,209.20	883,488.47	1.32
EART 2021-3 A3	2/18/2025	1,549,906.23	1,539,754.50	1.77
FH G12952	12/1/2022	10,993.50	10,677.25	1.89
FNR 2011-74 UY	3/25/2026	624,172.71	623,820.32	2.99
FNA 2012-M17 A2	11/25/2022	207,966.55	215,802.68	2.07
FNA 2013-M1 A2	8/25/2022	100,966.66	100,222.68	1.32
FNA 2013-M1 A2	8/25/2022	235,588.88	233,652.92	1.32
FNA 2013-M7 A2	12/25/2022	106,097.47	106,584.36	2.22
FNA 2013-M7 A2	12/25/2022	263,487.59	259,799.39	2.22
FHR 3806 L	2/15/2026	221,616.05	211,974.98	2.70
FHR 3806 L	2/15/2026	29,558.04	28,836.39	2.70
FHMS K-022 A2	7/25/2022	246,600.89	245,792.08	1.22
FHMS K-022 A2	7/25/2022	562,001.45	560,158.18	1.22
FHMS K-023 A2	8/25/2022	496,589.98	490,024.86	1.17
FHMS K-023 A2	8/25/2022	1,143,093.92	1,127,981.75	1.17
FHMS K-SMC A2	1/25/2023	1,175,180.15	1,162,879.20	2.05
FHMS K-SMC A2	1/25/2023	308,728.52	310,756.40	2.05
FHMS K-SMC A2	1/25/2023	2,030,198.44	2,044,977.60	2.05
FHMS K-SMC A2	1/25/2023	410,500.00	400,976.00	2.05
FHMS K-026 A2	11/25/2022	1,172,453.48	1,153,392.03	1.76
FHMS K-026 A2	11/25/2022	2,205,802.31	2,169,940.93	1.76
FHMS K-026 A2	11/25/2022	498,345.78	488,725.43	1.76
FHMS K-S01 A2	1/25/2023	86,184.03	88,492.09	2.14
FHMS K-034 A1	2/25/2023	61,623.60	62,267.12	1.27
FHMS K-034 A1	2/25/2023	135,155.74	136,125.33	1.27
FHMS K-035 A1	3/25/2023	26,483.86	26,777.58	1.40
FHMS K-035 A1	3/25/2023	31,459.25	31,808.14	1.40
FHR 4285 BA	12/15/2023	277,837.77	270,936.05	2.54
FHMS K-040 A2	9/25/2024	1,446,975.00	1,444,032.00	3.04
FHMS K-041 A1	8/25/2024	760,908.25	729,531.92	2.34
FHMS K-046 A1	1/25/2025	334,974.96	320,690.09	2.71
FHMS K-PLB A	5/25/2025	2,156,328.13	1,975,720.00	3.14
FHMS K-PLB A	5/25/2025	2,640,039.06	2,469,650.00	3.14
FHMS K-047 A1	12/25/2024	0.01	0.01	0.33
FHMS K-720 A2	6/25/2022	77,607.12	77,768.01	-0.06
FHMS K-720 A2	6/25/2022	98,409.02	98,613.04	-0.06
FHMS K-720 A2	6/25/2022	80,567.70	80,173.21	-0.06
FHMS K-050 A1	1/25/2025	2,113,698.80	2,006,152.40	2.83
FHMS K-051 A2	9/25/2025	4,348,857.42	3,963,430.00	3.15
FHMS K-051 A2	9/25/2025	330,046.88	301,020.00	3.15
FHMS K-051 A2	9/25/2025	1,337,686.53	1,219,131.00	3.15
FHMS K-052 A2	11/25/2025	985,992.19	898,686.00	3.15
FHMS K-724 A1	3/25/2023	182,827.19	184,496.44	1.18
FHMS K-724 A1	3/25/2023	138,624.86	139,890.53	1.18
FHMS K-J33 A1	12/25/2025	122,681.44	117,806.17	2.75
FHMS K-J33 A1	12/25/2025	280,719.73	269,564.13	2.75
FHMS K-727 A2	7/25/2024	1,357,699.22	1,259,848.80	2.87
FHMS K-727 A2	7/25/2024	3,135,638.67	2,909,650.80	2.87
FHMS K-P05 A	7/25/2023	47,419.18	46,645.91	4.44
FHMS K-J23 A2	12/25/2022	184,547.97	180,634.09	2.15
FHMS K-J23 A2	12/25/2022	393,070.13	384,733.91	2.15
FHMS K-J27 A1	7/25/2024	260,784.82	260,232.99	2.20
FHMS K-J30 A1	1/25/2025	320,483.82	308,740.22	2.60
FHMS K-J30 A1	1/25/2025	734,936.79	709,316.72	2.60
FN AM0359	8/1/2022	2,599,488.88	2,574,112.81	2.14
FN AM8730	7/1/2025	1,753,952.11	1,610,829.62	3.53
FN AM0429	1/1/2025	967,895.17	886,542.75	3.48
FNR 0338C MP	5/25/2023	60,895.22	59,204.99	2.06
FNR 0338C MP	5/25/2023	67,028.89	65,011.96	2.06
FNR 0333J LB	5/25/2023	35,134.49	34,198.57	2.46
FNR 0364L HQ	7/25/2023	46,029.62	45,024.64	2.11
FHR 2666 OD	8/15/2023	43,615.69	42,519.97	2.71
FHR 2666 OD	8/15/2023	45,379.17	44,165.91	2.71
FHR 2756 KA	2/15/2024	173,384.70	167,524.78	2.50
FN BM6007	5/1/2023	247,094.22	237,400.57	2.40
FITAT 2019-1 A3	12/15/2023	70,555.42	70,733.95	1.28
FORDO 2022-A A3	6/15/2026	769,908.52	742,665.00	3.03

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

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
FORDF 2017-3 A	9/15/2022	776,132.61	752,032.50	1.77
FORDF 2019-2 B	4/15/2024	1,831,369.92	1,696,918.50	3.68
FORDF 2019-3 A1	9/15/2024	4,105,937.50	4,010,080.00	1.57
FORDF 2019-4 A	9/15/2024	4,357,395.70	4,128,395.40	3.52
FORDF 2020-1 A1	9/15/2025	1,007,617.19	966,640.00	3.20
FORDF 2020-1 A1	9/15/2025	180,935.16	173,995.20	3.20
FORDF 2020-1 A1	9/15/2025	1,005,625.00	966,640.00	3.20
FORDO 2021-A A3	8/15/2025	1,139,287.50	1,110,200.40	2.56
FORDO 2021-A A3	8/15/2025	259,878.09	253,203.60	2.56
FORDO 2021-A A3	8/15/2025	590,949.42	584,316.00	2.56
GMCAR 2021-4 A3	9/16/2026	1,074,972.59	1,032,956.75	2.59
GMCAR 2021-4 A3	9/16/2026	299,992.35	288,267.00	2.59
GMCAR 2021-4 A3	9/16/2026	719,981.64	691,840.80	2.59
GMALT 2020-3	10/21/2024	349,369.92	349,469.10	2.91
GMCAR 2019-1 A3	11/16/2023	77,555.43	77,631.50	1.83
GMCAR 2022-2 A3	2/16/2027	309,935.21	309,163.00	3.23
GMCAR 2022-2 A3	2/16/2027	899,811.90	897,570.00	3.23
GMCAR 2020-3 A3	4/16/2025	228,530.61	225,709.62	1.91
GMCAR 2020-3 A3	4/16/2025	533,238.08	526,655.78	1.91
GMALT 2020-1 B	12/20/2023	65,068.55	65,055.25	1.34
GMALT 2020-1 B	12/20/2023	535,731.45	535,454.75	1.34
GMCAR 2020-4 A3	8/18/2025	129,972.22	127,939.50	2.02
GMCAR 2020-4 A3	8/18/2025	294,936.96	290,324.25	2.02
GMALT 2021-1 A3	2/20/2024	224,982.42	223,024.50	2.33
GMALT 2021-1 A3	2/20/2024	329,965.21	327,102.60	2.33
GMALT 2021-1 A3	2/20/2024	754,922.69	748,371.10	2.33
GMALT 2022-1 A3	3/20/2025	3,329,971.36	3,264,365.70	3.16
GMCAR 2022-1 A3	11/16/2026	1,049,908.75	1,008,378.00	3.08
GMCAR 2022-1 A3	11/16/2026	274,976.10	264,099.00	3.08
GMCAR 2022-1 A3	11/16/2026	804,930.05	773,089.80	3.08
GALC 212 A3	7/15/2025	899,884.71	849,609.00	---
GALC 212 A3	7/15/2025	2,299,705.37	2,171,223.00	---
HDMOT 2020-A A3	10/15/2024	107,518.25	107,533.11	1.89
HDMOT 2020-A A3	10/15/2024	247,494.85	247,528.04	1.89
HDMOT 2019-A A3	2/15/2024	112,867.21	112,967.36	1.67
HDMOT 2019-A A3	2/15/2024	263,356.82	263,590.51	1.67
HDMOT 2022-A A3	4/17/2023	639,893.44	636,249.60	3.31
HDMOT 2022-A A3	4/17/2023	1,894,684.48	1,883,895.30	3.31
HAROT 2020-1 A3	4/22/2024	1,824,521.33	1,820,572.29	2.02
HAROT 2022-1 A3	5/15/2026	1,084,836.82	1,054,793.60	3.13
HAROT 2021-3 A3	11/18/2025	5,399,921.16	5,198,688.00	2.66
HAROT 2021-4 A3	1/21/2026	1,509,681.69	1,452,363.30	2.87
HAROT 2021-4 A3	1/21/2026	354,925.17	341,449.65	2.87
HAROT 2021-4 A3	1/21/2026	959,797.63	923,356.80	2.87
HAROT 2019-3 A3	8/15/2023	828,401.31	828,896.95	1.59
HART 2019-B C	6/15/2026	1,557,011.72	1,486,950.00	2.90
HALST 2021-A A3	1/16/2024	149,981.28	148,659.00	2.25
HALST 2021-A A3	1/16/2024	344,956.94	341,915.70	2.25
HALST 2022-A A3	1/15/2025	1,919,957.57	1,866,163.20	3.08
HALST 2022-A A3	1/15/2025	2,099,953.59	2,041,116.00	3.08
HALST 2022-A A4	12/15/2025	1,999,625.40	1,919,800.00	3.47
HART 2022-A A3	10/15/2026	684,973.63	670,108.10	3.17
HART 2022-A A3	10/15/2026	2,014,922.42	1,971,193.90	3.17
HART 2019-A A3	6/15/2023	21,560.25	21,579.69	1.46
HART 2021-A A3	9/15/2025	1,759,814.85	1,708,960.00	2.54
HART 2021-A A3	9/15/2025	264,972.12	257,315.00	2.54
HART 2021-A A3	9/15/2025	604,936.36	587,455.00	2.54
HALST 21C A3	8/15/2024	499,954.75	483,830.00	3.13
HALST 21C A3	8/15/2024	209,890.49	1,170,868.60	3.13
HART 2021-B A3	1/15/2026	3,614,202.17	3,476,653.95	2.98
HART 2021-C A3	5/15/2026	274,938.62	262,941.25	3.01
HART 2021-C A3	5/15/2026	679,848.22	650,182.00	3.01
JDOT 2019-B A3	12/15/2023	295,334.50	295,979.15	1.59
JDOT 2022 A3	9/15/2026	1,994,558.71	1,949,913.00	3.36
JDOT 2019 A3	7/17/2023	23,648.51	23,671.28	1.62
JDOT 2019 A3	7/17/2023	54,700.03	54,752.71	1.62
JDOT 2020 A3	8/15/2024	1,319,885.10	1,313,418.72	2.01
KCOT 221 A2	4/15/2025	229,992.07	227,819.60	3.24
KCOT 221 A2	4/15/2025	659,977.23	653,743.20	3.24
KCOT 221 A3	10/15/2026	649,907.05	633,997.00	3.65
KCOT 221 A3	10/15/2026	1,849,735.45	1,804,453.00	3.65
KCOT 2021-1 A3	8/15/2025	274,943.73	262,517.75	3.48
KCOT 2021-1 A3	8/15/2025	639,869.06	610,950.40	3.48
MBALT 2020-B A3	11/15/2023	2,982,406.14	2,958,904.00	1.89
MBALT 2020-B A3	11/15/2023	75,216.32	74,790.62	1.89
MBALT 2020-B A3	11/15/2023	169,236.71	168,278.90	1.89
MBALT 2021-B A3	11/15/2024	1,989,849.76	1,931,494.00	3.69
MBART 2020-1 A3	2/18/2025	139,405.60	138,158.95	1.79
MBART 2020-1 A3	2/18/2025	319,165.45	316,311.28	1.79
MMAF 20B A3	8/14/2025	3,469,950.38	3,338,140.00	3.04
MMAF 20B A3	8/14/2025	1,229,246.88	1,192,880.00	3.04
MMAF 20A A2	4/9/2024	891,962.25	884,400.38	2.31
NAROT 2018-C A3	6/15/2023	10,535.92	10,547.11	1.67
NAROT 2018-C A3	6/15/2023	21,071.85	21,094.22	1.67
NAROT 2020-B A3	7/15/2024	215,037.46	213,679.98	1.65
NAROT 2020-B A3	7/15/2024	491,514.20	488,411.39	1.65
NAROT 2019-C A3	7/15/2024	1,285,471.23	1,285,384.84	1.96
NAROT 2019-C A3	7/15/2024	117,454.22	117,446.33	1.96
NAROT 2019-C A3	7/15/2024	274,059.86	274,041.44	1.96
PFSFC 2020-B A	6/17/2024	1,564,789.51	1,564,374.00	1.50
PFSFC 2020-B A	6/17/2024	150,984.38	149,940.00	1.50
PFSFC 20E A	10/15/2025	302,156.25	289,608.00	3.46
PFSFC 20E A	10/15/2025	1,007,421.87	985,360.00	3.46
PACIFICORP	4/1/2024	2,196,837.00	2,189,420.25	3.19
SCART 20A A	10/15/2024	379,380.35	379,073.92	1.68
SDART 2021-4 A3	8/15/2025	749,931.07	738,772.50	2.22
SDART 2021-4 B	6/15/2026	249,972.17	241,830.00	3.00
SDART 2021-1 A3	9/16/2024	285,782.13	285,554.12	1.06
SDART 2021-1 A3	9/16/2024	661,473.25	660,945.50	1.06
SRT 22A A3	1/15/2025	2,195,630.38	2,117,390.00	3.48
SDART 2021-3 B	3/17/2025	1,049,887.23	1,043,469.00	1.54
SDART 2021-3 B	12/15/2025	1,448,739.00	1,428,975.00	1.86
TAOT 2020-D A3	1/15/2025	1,604,378.39	1,586,448.21	2.00
TAOT 2020-D A3	1/15/2025	420,012.72	414,917.22	2.00
TAOT 2022-B A3	9/15/2026	359,991.58	358,588.80	3.11
TAOT 2022-B A3	9/15/2026	1,039,975.66	1,035,923.20	3.11
TAOT 2021-D A3	4/15/2026	364,992.23	351,137.30	2.68
TAOT 2021-D A3	4/15/2026	899,980.83	865,818.00	2.68
TAOT 2019-C A3	9/15/2023	142,333.99	142,581.38	1.25
TAOT 2019-C A3	9/15/2023	331,249.98	331,825.76	1.25
TAOT 2019-C A3	9/15/2023	0.00	0.01	0.59
TAOT 2019-C A3	9/15/2023	0.01	0.01	0.59
TLOT 21B A3	10/21/2024	239,996.76	232,118.40	3.23
TLOT 21B A3	10/21/2024	559,992.44	541,609.60	3.23
TAOT 2021-A A3	5/15/2025	3,699,313.28	3,621,634.00	2.35
UART 211 A3	6/16/2025	328,878.00	326,528.40	1.82
VZOT 2020-B A	2/20/2025	239,949.60	236,371.20	2.55
VZOT 2020-B A	2/20/2025	559,882.40	551,532.80	2.55
VZOT 2019-A B	9/20/2023	3,981,174.22	3,922,042.80	2.05
VZOT 2019-C A1A	4/22/2024	200,147.02	200,292.55	1.76
VZOT 2019-C A1A	4/22/2024	463,130.89	463,467.65	1.76
VZOT 2020-A A1A	7/22/2024	209,346.68	209,358.64	1.87
VZOT 2020-A A1A	7/22/2024	488,475.59	488,503.48	1.87
VALET 2021-1 A3	6/22/2026	239,990.59	230,556.00	3.07
VALET 2021-1 A3	6/22/2026	1,139,955.31	1,095,141.00	3.07

Orange County Transportation Authority
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DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
WLAKE 2021-3 A3	6/16/2025	899,962.60	974,110.00	2.80
WLAKE 2021-3 A3	6/16/2025	2,849,950.41	2,776,213.50	2.80
WOLS 2021-A A3	8/15/2024	899,893.26	869,085.00	3.35
WOLS 2021-A A3	8/15/2024	2,099,750.94	2,027,865.00	3.35
WOART 2021-D A3	10/15/2026	434,940.75	416,525.55	2.90
WOART 2021-D A3	10/15/2026	1,069,854.27	1,024,557.10	2.90
WOART 2020-B A3	5/15/2025	244,709.14	241,926.19	2.06
WOART 2020-B A3	5/15/2025	570,987.99	564,494.43	2.06
SUB-TOTAL		224,784,205.20	217,938,399.31	
<i>Municipal Debt</i>				
ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	6/1/2022	387,657.00	380,570.00	1.29
ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	6/1/2022	887,530.50	871,305.00	1.29
ANAHEIM CALIF HSG & PUB IMPT AUTH REV	10/1/2023	2,215,000.00	2,206,317.20	2.92
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	1,110,000.00	1,109,012.10	2.28
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	2,590,000.00	2,587,694.90	2.28
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	240,000.00	239,786.40	2.33
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	550,000.00	549,510.50	2.33
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2022	250,000.00	250,095.00	1.10
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2022	565,000.00	565,214.70	1.10
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2023	105,000.00	103,751.55	2.51
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2023	260,000.00	256,908.60	2.51
CALIFORNIA ST	4/1/2024	3,239,373.40	3,086,881.85	2.97
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2022	190,000.00	188,457.20	1.74
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2022	435,000.00	431,467.80	1.74
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2023	70,000.00	67,476.50	2.75
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2023	160,000.00	154,232.00	2.75
CALIFORNIA ST UNIV REV	11/1/2023	330,000.00	318,532.50	2.85
CALIFORNIA ST UNIV REV	11/1/2023	760,000.00	733,590.00	2.85
CALIFORNIA ST UNIV REV	11/1/2023	300,000.00	289,575.00	2.85
CALIFORNIA ST UNIV REV	11/1/2023	700,000.00	675,675.00	2.85
CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	2/1/2023	265,000.00	261,886.25	1.92
CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	2/1/2023	610,000.00	602,832.50	1.92
CONNECTICUT ST	7/1/2023	70,417.90	69,591.90	2.51
CONNECTICUT ST	7/1/2023	155,925.35	154,096.35	2.51
COOPERATIVE RABOBANK UA (NEW YORK BRANCH)	1/10/2025	523,393.50	497,253.75	3.44
COOPERATIVE RABOBANK UA (NEW YORK BRANCH)	1/10/2025	1,520,333.50	1,444,403.75	3.44
CORONA CALIF PENSION OBLIG	5/1/2024	430,000.00	410,000.70	3.12
CORONA CALIF PENSION OBLIG	5/1/2024	1,080,000.00	1,029,769.20	3.12
EL CAJON CALIF	4/1/2023	610,000.00	600,252.20	2.41
EL CAJON CALIF	4/1/2024	540,000.00	518,038.20	3.12
EL DORADO CALIF IRR DIST REV	3/1/2023	720,000.00	707,515.20	2.98
EL DORADO CALIF IRR DIST REV	3/1/2024	720,000.00	682,883.20	3.22
EL SEGUNDO CALIF PENSION OBLIG	7/1/2023	415,000.00	404,388.45	2.60
EL SEGUNDO CALIF PENSION OBLIG	7/1/2023	970,000.00	945,197.10	2.60
FLORIDA ST BRD ADMIN FIN CORP REV	7/1/2025	310,000.00	289,791.10	3.45
FLORIDA ST BRD ADMIN FIN CORP REV	7/1/2025	715,000.00	668,389.15	3.45
GOLDEN ST TOB SECURITIZATION CORP CALIF TOB SETTLE	6/1/2025	610,000.00	569,233.70	3.71
GOLDEN ST TOB SECURITIZATION CORP CALIF TOB SETTLE	6/1/2025	1,510,000.00	1,409,086.70	3.71
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2022	715,000.00	715,486.20	1.42
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2024	715,000.00	693,256.85	3.47
LOS ALTOS CALIF SCH DIST	10/1/2024	1,065,466.50	1,002,225.00	2.96
LOS ALTOS CALIF SCH DIST	10/1/2024	2,486,088.50	2,338,525.00	2.96
LOS ANGELES CALIF CMNTY COLLEGE DIST	8/1/2023	230,000.00	224,072.90	2.54
LOS ANGELES CALIF CMNTY COLLEGE DIST	8/1/2023	530,000.00	516,341.90	2.54
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	1,620,000.00	1,608,903.00	1.69
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	1,649,983.50	1,638,697.50	1.69
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2025	480,000.00	440,500.80	3.46
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2025	1,120,000.00	1,027,835.20	3.46
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	305,868.00	301,617.00	1.91
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	713,692.00	703,773.00	1.91
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	900,000.00	894,699.00	1.69
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2023	720,000.00	697,327.20	2.80
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2023	755,102.40	755,437.80	2.80
MARYLAND ST	8/1/2023	545,000.00	531,642.05	2.40
MARYLAND ST	8/1/2023	1,580,000.00	1,541,274.20	2.40
MASSACHUSETTS (COMMONWEALTH OF)	5/1/2022	354,008.00	340,000.00	2.60
MASSACHUSETTS (COMMONWEALTH OF)	5/1/2022	832,960.00	800,000.00	2.60
MASSACHUSETTS ST WTR RES AUTH IAM COML PAPER NTS 3	8/1/2023	2,365,000.00	2,339,954.65	2.63
MISSISSIPPI ST	11/1/2023	280,000.00	271,009.20	2.61
MISSISSIPPI ST	11/1/2023	645,000.00	624,289.05	2.61
NEW JERSEY ST TPK AUTH TPK REV	1/1/2025	255,000.00	238,090.95	3.52
NEW JERSEY ST TPK AUTH TPK REV	1/1/2025	595,000.00	555,545.55	3.52
NEW YORK ST	2/15/2024	3,000,000.00	2,956,560.00	2.84
NEW YORK STATE DORMITORY AUTHORITY	3/15/2025	2,690,000.00	2,505,062.50	3.42
NEW YORK STATE DORMITORY AUTHORITY	3/15/2024	3,570,000.00	3,511,523.40	3.22
NEW YORK ST URBAN DEV CORP REV	3/15/2023	275,000.00	270,512.00	2.37
NEW YORK ST URBAN DEV CORP REV	3/15/2023	640,000.00	629,555.20	2.37
NEW YORK ST URBAN DEV CORP REV	3/15/2024	845,000.00	805,656.80	3.19
NEW YORK ST URBAN DEV CORP REV	3/15/2024	1,945,000.00	1,854,440.80	3.19
OHLONE CALIF CMNTY COLLEGE DIST	8/1/2022	800,000.00	801,104.00	1.15
PALM DESERT CALIF REDEV AGY SUCCESSOR AGY TAX ALLO	10/1/2022	330,661.50	326,680.25	1.51
PALM DESERT CALIF REDEV AGY SUCCESSOR AGY TAX ALLO	10/1/2022	783,413.40	773,980.90	1.51
PORT AUTH N Y & N J	7/1/2023	1,064,864.00	1,049,648.60	2.75
PORT AUTH N Y & N J	7/1/2023	2,914,031.50	2,874,271.40	2.75
PORT AUTH N Y & N J	7/1/2023	661,362.45	652,351.70	2.75
RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST	9/1/2023	865,000.00	840,978.95	2.54
REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	5/1/2026	450,000.00	410,517.00	3.70
REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	5/1/2026	1,045,000.00	953,311.70	3.70
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2022	400,000.00	400,736.00	1.84
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2023	415,000.00	411,933.15	3.31
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2023	960,000.00	952,905.60	3.31
RIVERSIDE CNTY CALIF INFRASTRUCTURE FING AUTH LEAS	11/1/2024	520,000.00	487,037.20	3.54
RIVERSIDE CNTY CALIF INFRASTRUCTURE FING AUTH LEAS	11/1/2024	1,290,000.00	1,208,226.90	3.54
SAN BERNARDINO CALIF CMNTY COLLEGE DIST	8/1/2024	270,000.00	256,394.70	3.28
SAN BERNARDINO CALIF CMNTY COLLEGE DIST	8/1/2024	620,000.00	588,758.20	3.28
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2022	1,500,000.00	1,502,775.00	1.20
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2022	1,225,995.75	1,217,247.75	1.20
SAN DIEGO CNTY CALIF REGL ARPT AUTH ARPT REV	7/1/2023	3,560,000.00	3,470,466.00	2.85
SAN DIEGO CNTY CALIF WTR AUTH WTR REV	5/1/2024	1,440,000.00	1,375,156.80	2.92
SAN FRANCISCO CALIF CITY & CNTY PUB UTILS COMMUN WT	11/1/2022	190,000.00	190,290.70	1.64
SAN FRANCISCO CALIF CITY & CNTY PUB UTILS COMMUN WT	11/1/2022	440,000.00	440,673.20	1.64
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMUN INTL A	5/1/2022	710,000.00	710,000.00	3.00
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMUN INTL A	5/1/2022	1,640,000.00	1,640,000.00	3.00
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMUN INTL A	5/1/2023	1,635,140.00	1,650,945.25	2.11
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2022	430,000.00	429,049.70	1.35
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2023	430,000.00	417,607.40	2.71
SEMITROPIC IMPT DIST SEMITROPIC WTR STORAGE DIST C	12/1/2022	497,505.60	480,672.00	1.92
SEMITROPIC IMPT DIST SEMITROPIC WTR STORAGE DIST C	12/1/2022	1,140,117.00	1,101,540.00	1.92
SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV	7/1/2023	825,000.00	807,303.75	2.39
SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV	7/1/2023	1,910,000.00	1,869,030.50	2.39
UNIV CALIF REGTS MED CTR POOLED REV	5/15/2022	478,342.50	470,131.60	1.25
UNIV CALIF REGTS MED CTR POOLED REV	5/15/2022	1,099,170.00	1,080,302.40	1.25
UNIVERSITY CALIF REVS	5/15/2022	582,035.80	580,411.80	1.66
UNIVERSITY CALIF REVS	5/15/2022	1,344,703.40	1,340,951.40	1.66
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2022	740,000.00	738,483.00	1.33
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2022	1,720,000.00	1,716,474.00	1.33
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2023	2,590,000.00	2,526,648.60	2.67

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DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2024	2,625,000.00	2,487,870.00	3.25
UTAH HSG CORP SINGLE FAMILY MTG REV	7/1/2022	290,000.00	290,336.40	1.46
VALLEJO CALIF WTR REV	5/1/2023	250,000.00	247,102.50	2.65
VALLEJO CALIF WTR REV	5/1/2023	590,000.00	583,161.90	2.65
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2022	560,000.00	557,558.40	1.72
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	720,000.00	700,977.60	2.85
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	722,793.60	700,977.60	2.85
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	728,517.60	700,977.60	2.85
SUB-TOTAL		107,546,454.15	104,688,237.00	
<i>Variable & Floating Rate</i>				
ACAR 2021-4 B	2/13/2026	449,930.07	435,919.50	2.87
ACAR 2021-4 B	2/13/2026	1,049,836.83	1,017,145.50	2.87
AMERICAN EXPRESS CO	11/4/2026	950,000.00	940,490.50	1.14
AMERICAN EXPRESS CO	11/4/2026	2,360,000.00	2,336,376.40	1.14
ANALOG DEVICES INC	10/1/2024	125,000.00	124,406.25	0.72
ANALOG DEVICES INC	10/1/2024	310,000.00	308,527.50	0.72
BANK OF AMERICA CORP	3/5/2024	319,278.00	300,192.00	2.70
BANK OF AMERICA CORP	3/5/2024	744,982.00	700,448.00	2.70
BANK OF AMERICA CORP	10/22/2025	659,281.25	601,725.00	3.51
BANK OF AMERICA CORP	10/22/2025	1,527,212.50	1,396,002.00	3.51
BANK OF AMERICA CORP	5/19/2024	430,000.00	422,221.30	2.51
BANK OF AMERICA CORP	5/19/2024	995,000.00	977,000.45	2.51
BANK OF AMERICA CORP	10/24/2024	2,256,637.50	2,159,595.00	2.57
BANK OF AMERICA CORP	10/24/2024	802,424.00	767,856.00	2.57
BANK OF AMERICA CORP	10/24/2024	645,000.00	619,083.90	2.57
BANK OF AMERICA CORP	10/24/2024	1,510,000.00	1,449,328.20	2.57
BANK OF AMERICA CORP	4/22/2025	525,000.00	495,962.25	2.92
BANK OF AMERICA CORP	4/22/2025	1,220,000.00	1,152,521.80	2.92
BANK OF AMERICA CORP	4/22/2025	255,000.00	240,895.95	2.92
BANK OF AMERICA CORP	4/22/2025	595,000.00	562,090.55	2.92
BANK OF AMERICA CORP	4/2/2026	550,000.00	538,048.50	3.55
CARMX 2020-3 A3	3/17/2025	185,219.22	183,554.07	1.85
CARMX 2020-3 A3	3/17/2025	425,610.12	421,783.82	1.85
CITIGROUP INC	10/30/2024	625,000.00	598,068.75	3.61
CITIGROUP INC	10/30/2024	1,440,000.00	1,377,950.40	3.61
CITIGROUP INC	10/30/2024	760,000.00	727,251.60	3.61
CITIGROUP INC	10/30/2024	1,740,000.00	1,665,023.40	3.61
CITIGROUP INC	5/1/2025	2,515,000.00	2,371,368.35	2.97
CITIGROUP INC	5/1/2025	1,749,352.50	1,650,057.50	2.97
CITIGROUP INC	5/1/2025	185,000.00	174,434.65	2.97
CITIGROUP INC	5/1/2025	430,000.00	405,442.70	2.97
CITIGROUP INC	5/1/2025	85,000.00	80,145.65	2.97
CITIGROUP INC	5/1/2025	205,000.00	193,292.45	2.97
JOHN DEERE CAPITAL CORP	10/11/2024	790,000.00	790,126.40	0.46
JOHN DEERE CAPITAL CORP	10/11/2024	1,965,000.00	1,965,314.40	0.46
FNA 2014-M8 A2	8/25/2024	539,521.02	496,884.66	3.87
FNA 2014-M8 A2	8/25/2024	1,243,012.00	1,144,781.33	3.87
FHMS K-029 A2	2/25/2023	1,036,924.24	997,386.53	2.07
FHMS K-029 A2	2/25/2023	523,456.66	503,534.95	2.07
FHMS K-029 A2	2/25/2023	1,127,445.11	1,084,536.81	2.07
FHMS K-029 A2	2/25/2023	789,255.84	764,985.78	2.07
FHMS K-029 A2	2/25/2023	1,728,918.17	1,636,488.57	2.07
FHMS K-031 A2	4/25/2023	1,139,967.97	1,076,377.20	2.43
FHMS K-031 A2	4/25/2023	2,631,514.84	2,484,721.20	2.43
FHMS K-032 A2	5/25/2023	1,149,819.14	1,136,531.40	2.53
FHMS K-032 A2	5/25/2023	2,655,776.95	2,625,085.80	2.53
FHMS K-033 A2	7/25/2023	1,143,989.06	1,094,043.90	2.55
FHMS K-033 A2	7/25/2023	2,665,809.38	2,549,423.40	2.55
FHMS K-035 A2	8/25/2023	518,105.47	504,175.00	2.55
FHMS K-048 A2	6/25/2025	180,617.00	165,417.45	3.14
FHMS K-730 AM	1/25/2025	3,800,660.16	3,477,565.50	3.21
FHMS K-105 A	7/25/2024	45,632.88	45,583.60	1.40
FHMS K-105 A	7/25/2024	106,476.73	106,361.73	1.40
FHMS Q-015 A	8/25/2024	341,741.36	341,543.15	0.54
FHMS Q-015 A	8/25/2024	797,277.80	796,815.38	0.54
FNAL3382	3/1/2023	394,654.85	389,671.18	2.41
FIRST REPUBLIC BANK	2/12/2024	150,000.00	148,360.50	1.97
FIRST REPUBLIC BANK	2/12/2024	350,000.00	346,174.50	1.97
GMALT 2020-3 A3	8/21/2023	131,648.78	131,300.33	1.66
GMALT 2020-3 A3	8/21/2023	301,408.72	300,808.64	1.66
QMCAR 2021-1 A3	10/16/2025	369,941.10	362,873.80	2.05
GMALT 2021-2 A3	5/20/2024	479,924.64	471,470.40	2.72
GMALT 2021-2 A3	5/20/2024	1,109,825.73	1,090,275.30	2.72
GOLDMAN SACHS GROUP INC	6/5/2023	657,292.80	639,878.40	2.37
GOLDMAN SACHS GROUP INC	6/5/2023	1,519,989.60	1,479,718.80	2.37
GOLDMAN SACHS GROUP INC	11/17/2023	1,511,963.00	1,486,836.60	1.75
GOLDMAN SACHS GROUP INC	11/17/2023	510,000.00	502,176.60	1.75
GOLDMAN SACHS GROUP INC	11/17/2023	1,165,000.00	1,147,128.90	1.75
GOLDMAN SACHS GROUP INC	3/8/2024	635,000.00	619,455.20	2.11
GOLDMAN SACHS GROUP INC	3/8/2024	1,480,000.00	1,443,769.60	2.11
GOLDMAN SACHS GROUP INC	10/21/2024	4,730,000.00	4,545,151.60	2.50
GOLDMAN SACHS GROUP INC	10/21/2024	320,236.80	307,494.40	2.50
GOLDMAN SACHS GROUP INC	10/21/2024	310,000.00	305,660.00	1.33
GOLDMAN SACHS GROUP INC	10/21/2024	775,000.00	764,150.00	1.33
JPMORGAN CHASE & CO	12/5/2024	413,666.25	376,895.00	3.17
JPMORGAN CHASE & CO	12/5/2024	3,961,748.25	3,616,272.00	3.17
JPMORGAN CHASE & CO	12/5/2024	335,235.60	316,423.80	3.17
JPMORGAN CHASE & CO	6/1/2024	475,000.00	467,452.25	2.68
JPMORGAN CHASE & CO	6/1/2024	1,100,000.00	1,082,521.00	2.68
JPMORGAN CHASE & CO	9/16/2024	350,000.00	338,478.00	2.42
JPMORGAN CHASE & CO	9/16/2024	810,000.00	783,334.80	2.42
JPMORGAN CHASE & CO	9/16/2024	90,000.00	87,037.20	2.42
JPMORGAN CHASE & CO	9/16/2024	210,000.00	203,086.80	2.42
JPMORGAN CHASE & CO	2/16/2025	275,000.00	260,601.00	2.77
JPMORGAN CHASE & CO	2/16/2025	640,000.00	606,489.60	2.77
JPMORGAN CHASE & CO	2/16/2025	245,000.00	232,171.80	2.77
JPMORGAN CHASE & CO	2/16/2025	570,000.00	540,154.80	2.77
JPMORGAN CHASE & CO	3/16/2024	640,000.00	625,548.80	2.32
JPMORGAN CHASE & CO	3/16/2024	1,470,000.00	1,436,807.40	2.32

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JPMORGAN CHASE & CO	6/1/2025	865,000.00	813,843.90	3.02
JPMORGAN CHASE & CO	6/1/2025	2,308,757.15	2,168,682.30	3.02
JPMORGAN CHASE & CO	6/1/2025	1,151,840.00	1,081,989.00	3.02
JPMORGAN CHASE & CO	6/1/2025	405,000.00	381,048.30	3.02
JPMORGAN CHASE & CO	6/1/2025	930,000.00	874,999.80	3.02
JPMORGAN CHASE & CO	6/1/2025	240,000.00	225,806.40	3.02
JPMORGAN CHASE & CO	6/1/2025	545,000.00	512,768.70	3.02
JPMORGAN CHASE & CO	8/9/2025	310,000.00	290,085.60	2.83
JPMORGAN CHASE & CO	8/9/2025	790,000.00	739,250.40	2.83
JPMORGAN CHASE & CO	2/24/2026	945,000.00	909,090.00	3.31
JPMORGAN CHASE & CO	2/24/2026	1,625,000.00	1,563,250.00	3.31
JPMORGAN CHASE & CO	4/26/2026	305,000.00	304,225.30	3.55
JPMORGAN CHASE & CO	4/26/2026	695,000.00	693,234.70	3.55
JDOT 2021 A3	9/15/2025	1,454,720.35	1,404,147.75	2.58
JDOT 2021 A3	9/15/2025	1,099,871.10	1,061,555.00	2.58
JDOT 2021 A3	9/15/2025	709,863.54	685,185.50	2.58
JDOT 2021 A3	9/15/2025	1,639,684.79	1,582,682.00	2.58
KEYBANK NA	1/3/2024	440,000.00	432,392.40	1.58
KEYBANK NA	1/3/2024	1,010,000.00	992,537.10	1.58
KEYBANK NA	6/14/2024	615,000.00	597,300.30	1.89
KEYBANK NA	6/14/2024	1,430,000.00	1,388,844.60	1.89
KCOT 212 A3	11/17/2025	464,982.47	440,155.05	3.55
KCOT 212 A3	11/17/2025	1,064,959.85	1,008,097.05	3.55
MORGAN STANLEY	10/21/2025	185,000.00	171,533.85	3.13
MORGAN STANLEY	10/21/2025	430,000.00	398,700.30	3.13
MORGAN STANLEY	11/10/2023	5,725,000.00	5,646,395.75	1.59
MORGAN STANLEY	11/10/2023	1,801,008.00	1,775,286.00	1.59
MORGAN STANLEY	11/10/2023	350,000.00	345,194.50	1.59
MORGAN STANLEY	11/10/2023	810,000.00	798,878.70	1.59
MORGAN STANLEY	1/25/2024	550,000.00	538,582.00	1.86
MORGAN STANLEY	1/25/2024	1,290,000.00	1,263,219.60	1.86
MORGAN STANLEY	1/22/2025	520,000.00	493,714.00	2.72
MORGAN STANLEY	1/22/2025	1,200,000.00	1,139,340.00	2.72
MORGAN STANLEY	1/22/2025	321,938.50	308,571.25	2.72
MORGAN STANLEY	1/22/2025	990,580.00	949,450.00	2.72
MORGAN STANLEY	2/18/2026	1,215,000.00	1,169,619.75	3.33
MORGAN STANLEY	2/18/2026	390,000.00	375,433.50	3.33
MORGAN STANLEY	2/18/2026	1,365,000.00	1,314,017.25	3.33
MORGAN STANLEY	4/5/2024	265,000.00	258,025.20	2.21
MORGAN STANLEY	4/5/2024	610,000.00	593,944.80	2.21
MORGAN STANLEY	4/5/2024	75,000.00	73,026.00	2.21
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	10/18/2024	680,000.00	677,484.00	0.75
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	10/18/2024	1,690,000.00	1,683,747.00	0.75
NEXTERA ENERGY CAPITAL HOLDINGS INC	11/3/2023	1,245,000.00	1,238,189.85	1.03
NALT 2020-B A3	10/16/2023	111,292.86	110,937.01	1.96
NALT 2020-B A3	10/16/2023	252,549.18	251,741.67	1.96
SPIRE MISSOURI INC	12/2/2024	1,330,000.00	1,324,480.50	0.93
SPIRE MISSOURI INC	12/2/2024	3,605,000.00	3,590,039.25	0.93
TRUIST BANK	8/2/2024	1,283,244.00	1,208,172.00	2.63
TRUIST BANK	8/2/2024	2,994,236.00	2,819,068.00	2.63
TLOT 2021-A A3	4/20/2024	2,344,726.34	2,293,855.55	3.04
TLOT 2021-A A3	4/20/2024	329,961.49	322,802.70	3.04
TLOT 2021-A A3	4/20/2024	754,911.89	738,533.45	3.04
WELLS FARGO & CO	10/30/2025	657,237.50	600,281.25	3.53
WELLS FARGO & CO	10/30/2025	1,524,791.00	1,392,652.50	3.53
WELLS FARGO & CO	6/2/2024	6,140,580.00	5,897,820.00	2.60
WELLS FARGO & CO	5/19/2025	135,000.00	126,928.35	2.86
WELLS FARGO & CO	5/19/2025	320,000.00	300,867.20	2.86
WELLS FARGO & CO	4/25/2026	490,000.00	486,555.30	3.55
WELLS FARGO & CO	4/25/2026	1,350,000.00	1,350,439.20	3.55
SUB-TOTAL		150,418,958.89	144,815,821.40	
<i>Supranationals</i>				
INTER-AMERICAN DEVELOPMENT BANK	5/24/2023	789,731.40	774,286.90	2.39
INTER-AMERICAN DEVELOPMENT BANK	5/24/2023	1,809,384.60	1,773,999.10	2.39
INTER-AMERICAN DEVELOPMENT BANK	9/23/2024	6,764,990.20	6,401,644.30	2.86
INTER-AMERICAN DEVELOPMENT BANK	9/23/2024	1,219,097.20	1,153,619.80	2.86
INTER-AMERICAN DEVELOPMENT BANK	9/23/2024	2,992,783.70	2,832,042.05	2.86
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	3/19/2024	5,349,700.00	4,978,450.00	2.73
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	11/24/2023	3,043,442.50	2,939,041.00	2.63
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	11/24/2023	803,269.25	775,714.10	2.63
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	11/24/2023	1,841,033.25	1,777,878.90	2.63
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	4/20/2023	868,199.10	851,877.90	2.30
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	4/20/2023	1,990,870.35	1,953,444.15	2.30
SUB-TOTAL		27,472,501.55	26,211,998.20	
SHORT-TERM PORTFOLIO - TOTAL		\$ 1,974,732,782.57	\$ 1,910,284,995.30	
BOND PROCEEDS PORTFOLIO				
2021 Bond Anticipation Notes (BANs) - US Bank				
FIRST AMERICAN TREAS OBLIGATIONS	N/A	100,132,207.80	100,132,207.80	0.01%
US BANK COMMERCIAL PAPER	6/1/2022-7/1/2022	39,967,966.67	39,967,966.67	0.11%-0.13%
BOND PROCEEDS PORTFOLIO-TOTAL		\$ 140,100,174.47		
DEBT SERVICE RESERVE FUNDS				
91 EXPRESS LANES 2013 BONDS (US Bank)				
US BANK COMMERCIAL PAPER	8/11/2022	11,498,506.25		1.09%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	683.32		0.01%
91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES			13,000,000.00	
BANK DEPOSITS	N/A	242,418.50		
OPERATING RESERVE	6/10/2022	3,096,073.33		0.38%
MAINTENANCE RESERVE	6/10/2022	10,486,700.00		0.38%
DEBT SERVICE RESERVE FUNDS - TOTAL		\$ 25,324,381.40		
TOTAL PORTFOLIO				
		Book Value	Market Value	
		\$ 2,424,091,876.02	\$ 2,319,676,122.08	