

Orange County Transportation Authority
Portfolio Listing
As of December 31, 2019

ATTACHMENT G

LIQUID PORTFOLIO

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
<u>CASH EQUIVALENTS</u>				
BANK DEPOSITS	12/31/2019	273,795.00	273,795.00	
REPURCHASE AGREEMENT	12/31/2019	95,737,522.00	95,737,522.00	1.00%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	22,985,053.40	22,985,053.40	1.49%
FIDELITY TREASURY OBLIGATIONS FUND	N/A	72,847,092.38	72,847,092.38	1.49%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	19,247.36	19,247.36	1.21%
SUB-TOTAL		191,862,710.14	191,862,710.14	
<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>	N/A	10,743,844.33	10,743,844.33	N/A
<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>	N/A	286,172.99	286,172.99	N/A
LIQUID PORTFOLIO - TOTAL		\$ 202,892,727.46	\$ 202,892,727.46	

SHORT-TERM PORTFOLIO

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
<u>Money Market Funds</u>				
FIRST AMER:GVT OBLG Z	12/31/2019	193,761.75	193,761.75	1.48
FIRST AMER:GVT OBLG Z	12/31/2019	4,891,961.08	4,891,961.08	1.48
FIRST AMER:GVT OBLG Z	12/31/2019	108,488.93	108,488.93	1.48
SUB-TOTAL		5,194,211.76	5,194,211.76	
<u>COMMERCIAL PAPER</u>				
MUFG Bank Ltd. (New York Branch)	8/18/2020	7,886,600.00	7,908,880.00	1.78
MUFG Bank Ltd. (New York Branch)	4/29/2020	4,951,972.22	4,971,000.00	1.74
MUFG Bank Ltd. (New York Branch)	4/29/2020	2,479,111.11	2,485,500.00	1.74
SUB-TOTAL		15,317,683.33	15,365,380.00	
<u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u>				
DNB Bank ASA, New York Branch	12/2/2022	3,875,000.00	3,870,853.75	2.08
Nordea Bank Abp, New York Branch	8/26/2022	3,875,000.00	3,881,316.25	1.79
Skandinaviska Enskilda Banken AB (publ.)	8/26/2022	3,875,000.00	3,882,323.75	1.79
Bank of Nova Scotia, Houston Branch	3/9/2020	5,213,326.58	5,216,564.50	1.83
SUB-TOTAL		16,838,326.58	16,851,058.25	
<u>U.S. GOVERNMENT & AGENCY OBLIGATIONS</u>				
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/17/2021	995,950.00	994,720.00	1.58
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	998,210.00	1,007,710.00	1.61
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	1,812,960.00	1,813,878.00	1.61
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	5,610,864.00	5,643,176.00	1.61
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	5,677,685.00	5,693,561.50	1.61
FREDDIE MAC	1/13/2022	5,652,771.25	5,660,966.50	1.60
FREDDIE MAC	1/13/2022	5,663,313.58	5,660,966.50	1.60
FREDDIE MAC	1/17/2020	349,640.55	349,965.00	1.71
FREDDIE MAC	1/17/2020	139,867.82	139,986.00	1.71
FN 467260	3/1/2021	2,526,895.25	2,518,866.43	2.40
FN 468958	9/1/2021	4,293,863.48	4,308,905.55	2.16
FN 468431	7/1/2021	273,979.58	275,428.32	2.14
FN 468861	8/1/2021	899,176.70	618,616.47	2.26
UNITED STATES TREASURY	4/15/2023	3,778,122.36	3,892,425.22	0.15
UNITED STATES TREASURY	4/15/2024	3,839,870.99	3,846,483.81	0.12
UNITED STATES TREASURY	4/15/2024	3,982,649.17	3,841,299.87	0.12
UNITED STATES TREASURY	4/15/2024	1,919,250.85	1,912,874.02	0.12
UNITED STATES TREASURY	5/15/2022	11,513,688.28	11,530,552.60	1.59
UNITED STATES TREASURY	1/31/2021	1,222,642.58	1,181,145.25	1.64
UNITED STATES TREASURY	1/31/2021	3,409,570.31	3,468,043.50	1.64
UNITED STATES TREASURY	1/31/2021	8,508,092.58	8,655,030.30	1.64
UNITED STATES TREASURY	2/28/2022	7,631,673.04	7,643,556.25	1.57
UNITED STATES TREASURY	2/28/2022	11,483,637.50	11,497,956.25	1.57
UNITED STATES TREASURY	2/28/2022	5,756,187.89	5,751,487.50	1.57
UNITED STATES TREASURY	2/28/2022	7,632,384.38	7,658,612.50	1.57

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UNITED STATES TREASURY	9/30/2022	3,799,773.44	3,790,175.50	1.60
UNITED STATES TREASURY	9/30/2022	9,392,172.66	9,377,546.80	1.60
UNITED STATES TREASURY	9/30/2022	7,699,007.81	7,680,753.00	1.60
UNITED STATES TREASURY	9/30/2022	10,407,680.66	10,366,506.50	1.60
UNITED STATES TREASURY	9/30/2022	4,212,140.63	4,216,884.00	1.60
UNITED STATES TREASURY	10/31/2020	5,959,750.78	5,971,234.50	1.65
UNITED STATES TREASURY	10/31/2021	959,232.62	959,190.70	1.58
UNITED STATES TREASURY	10/31/2021	3,181,500.00	3,180,736.00	1.58
UNITED STATES TREASURY	10/31/2021	3,814,200.00	3,816,883.20	1.58
UNITED STATES TREASURY	10/31/2021	5,702,850.00	5,725,324.80	1.58
UNITED STATES TREASURY	1/15/2023	3,538,803.40	3,622,835.18	0.13
UNITED STATES TREASURY	1/15/2023	1,109,776.64	1,281,926.29	0.13
UNITED STATES TREASURY	8/31/2020	3,789,164.06	3,811,590.00	1.66
UNITED STATES TREASURY	10/15/2022	6,859,031.25	6,857,979.00	1.60
FEDERAL HOME LOAN BANKS	9/8/2023	4,135,800.00	4,102,040.00	1.66
FEDERAL HOME LOAN BANKS	9/8/2023	4,104,600.00	4,102,040.00	1.66
FEDERAL HOME LOAN BANKS	9/28/2020	7,974,320.00	7,985,360.00	1.62
FEDERAL HOME LOAN BANKS	2/11/2020	2,994,510.00	3,001,590.00	1.63
FEDERAL HOME LOAN BANKS	3/10/2023	5,053,550.00	5,166,800.00	1.67
FEDERAL HOME LOAN BANKS	6/10/2022	4,988,900.00	5,137,200.00	1.60
FEDERAL HOME LOAN BANKS	12/9/2022	7,058,660.00	7,277,620.00	1.61
FEDERAL HOME LOAN BANKS	3/11/2022	3,046,221.55	3,125,166.70	1.64
FEDERAL HOME LOAN BANKS	3/11/2022	1,160,218.50	1,190,298.50	1.64
FEDERAL HOME LOAN BANKS	6/9/2023	3,977,720.00	4,064,760.00	1.64
FEDERAL HOME LOAN BANKS	6/9/2023	4,029,880.00	4,064,760.00	1.64
FEDERAL HOME LOAN BANKS	9/9/2022	6,828,560.00	7,071,864.00	1.60
FEDERAL HOME LOAN BANKS	9/10/2021	2,515,300.00	2,560,475.00	1.54
FEDERAL HOME LOAN BANKS	9/10/2021	5,006,250.00	5,120,950.00	1.54
FEDERAL FARM CREDIT BANKS FUNDING CORP	12/17/2021	6,022,920.00	6,141,540.00	1.57
FEDERAL FARM CREDIT BANKS FUNDING CORP	3/1/2021	6,965,140.00	7,075,320.00	1.56
FEDERAL FARM CREDIT BANKS FUNDING CORP	11/15/2021	7,034,930.00	7,184,030.00	1.62
FEDERAL FARM CREDIT BANKS FUNDING CORP	7/17/2023	5,060,200.00	5,212,550.00	1.64
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/26/2023	6,967,450.00	7,032,130.00	1.63
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/1/2023	4,996,450.00	5,033,100.00	1.63
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	4,993,550.00	4,993,750.00	1.64
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	6,815,760.00	7,053,970.00	1.61
FEDERAL NATIONAL MORTGAGE ASSOCIATION	4/12/2022	6,370,496.00	6,495,744.00	1.58
FEDERAL NATIONAL MORTGAGE ASSOCIATION	9/6/2022	3,986,080.00	3,973,680.00	1.63
FREDDIE MAC	1/17/2020	4,994,600.00	4,999,500.00	1.71
FREDDIE MAC	9/29/2020	5,859,375.30	5,869,647.80	1.63
FEDERAL HOME LOAN MORTGAGE CORP	2/16/2021	4,986,800.00	5,042,850.00	1.60
UNITED STATES TREASURY	7/31/2022	6,061,226.56	6,243,834.00	1.59
UNITED STATES TREASURY	8/15/2020	17,253,078.13	17,186,584.00	1.63
UNITED STATES TREASURY	3/15/2021	7,598,515.63	7,666,196.00	1.64
UNITED STATES TREASURY	8/31/2022	4,470,357.42	4,684,131.00	1.59
UNITED STATES TREASURY	8/31/2022	2,874,960.94	3,022,020.00	1.59
UNITED STATES TREASURY	11/30/2022	7,718,648.44	7,888,062.00	1.60
UNITED STATES TREASURY	11/30/2020	4,499,121.09	4,498,965.00	1.65
UNITED STATES TREASURY	4/30/2023	5,234,208.98	5,249,580.00	1.63
UNITED STATES TREASURY	5/31/2023	7,787,187.50	8,000,320.00	1.62
UNITED STATES TREASURY	10/31/2023	8,007,187.50	7,992,800.00	1.65
UNITED STATES TREASURY	3/15/2020	11,050,703.13	10,999,120.00	1.66
UNITED STATES TREASURY	3/15/2020	1,908,980.47	1,899,848.00	1.66
UNITED STATES TREASURY	3/15/2020	2,197,335.94	2,199,824.00	1.66
UNITED STATES TREASURY	4/15/2020	10,498,769.53	10,497,165.00	1.59
UNITED STATES TREASURY	6/15/2020	8,000,312.50	7,997,200.00	1.58
UNITED STATES TREASURY	6/15/2020	7,992,812.50	7,997,200.00	1.58
UNITED STATES TREASURY	6/30/2022	4,329,843.75	4,518,630.00	1.58
UNITED STATES TREASURY	8/15/2022	6,983,046.88	6,984,670.00	1.59
FEDERAL HOME LOAN BANKS	10/12/2021	4,197,270.00	4,302,732.00	1.60
FEDERAL HOME LOAN BANKS	8/15/2024	1,087,438.50	1,081,574.30	1.67
FEDERAL HOME LOAN BANKS	11/19/2021	3,364,237.30	3,374,077.70	1.56
FEDERAL NATIONAL MORTGAGE ASSOCIATION	9/6/2022	4,285,036.00	4,271,706.00	1.63
U.S. DEPARTMENT OF HOUSING AND URBAN DEVELOPMENT	8/1/2021	710,000.00	720,131.70	1.65
UNITED STATES TREASURY	12/3/2020	4,904,628.63	4,906,096.25	1.52
UNITED STATES TREASURY	11/15/2022	19,532,863.28	19,524,437.40	1.60

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UNITED STATES TREASURY	11/15/2022	9,710,507.81	9,727,192.80	1.60
UNITED STATES TREASURY	8/15/2022	9,323,092.19	9,289,611.10	1.59
UNITED STATES TREASURY	8/15/2022	20,754,772.66	20,725,511.51	1.59
UNITED STATES TREASURY	8/31/2021	5,828,789.26	5,835,881.80	1.59
UNITED STATES TREASURY	8/31/2021	7,100,281.84	7,093,916.20	1.59
UNITED STATES TREASURY	11/30/2021	49,871,093.75	49,933,500.00	1.57
UNITED STATES TREASURY	11/30/2021	21,924,330.23	21,951,765.27	1.57
UNITED STATES TREASURY	11/30/2021	6,585,495.00	6,593,219.34	1.57
UNITED STATES TREASURY	11/30/2021	27,369,405.00	27,401,507.46	1.57
FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/22/2021	2,574,407.75	2,618,543.25	1.59
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/11/2022	3,447,516.00	3,519,793.50	1.61
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/11/2022	3,000,780.00	3,060,690.00	1.61
FEDERAL HOME LOAN MORTGAGE CORP	2/16/2021	628,336.80	635,399.10	1.60
FHMS K727 A1	10/25/2023	617,350.65	622,907.07	1.88
UNITED STATES TREASURY	7/31/2022	4,097,668.75	4,118,916.30	1.59
UNITED STATES TREASURY	7/31/2022	7,004,300.00	7,170,338.40	1.59
UNITED STATES TREASURY	7/31/2022	6,005,625.00	6,042,420.00	1.59
UNITED STATES TREASURY	7/31/2022	5,216,656.25	5,236,764.00	1.59
UNITED STATES TREASURY	9/30/2022	7,534,603.16	7,617,607.20	1.59
UNITED STATES TREASURY	10/31/2022	5,360,733.97	5,449,182.20	1.60
UNITED STATES TREASURY	2/28/2023	5,538,052.36	5,711,407.60	1.62
UNITED STATES TREASURY	5/15/2021	3,371,356.25	3,365,650.00	1.61
UNITED STATES TREASURY	8/15/2021	2,695,359.38	2,749,248.00	1.61
UNITED STATES TREASURY	9/15/2021	8,465,800.78	8,663,030.00	1.61
UNITED STATES TREASURY	10/15/2021	4,987,304.69	5,112,100.00	1.60
UNITED STATES TREASURY	1/15/2022	21,719,414.07	22,143,457.50	1.60
UNITED STATES TREASURY	1/15/2022	5,005,273.44	5,090,450.00	1.60
UNITED STATES TREASURY	2/15/2022	9,389,351.56	9,578,412.00	1.59
UNITED STATES TREASURY	4/15/2022	6,003,750.00	6,088,140.00	1.59
UNITED STATES TREASURY	8/31/2021	2,441,894.53	2,516,500.00	1.60
UNITED STATES TREASURY	8/31/2021	2,915,746.09	2,919,140.00	1.60
UNITED STATES TREASURY	12/31/2022	4,326,890.63	4,416,250.50	1.60
UNITED STATES TREASURY	12/31/2022	6,439,408.22	6,690,365.70	1.60
UNITED STATES TREASURY	1/31/2023	1,253,320.31	1,255,175.00	1.61
UNITED STATES TREASURY	5/31/2021	6,776,929.72	6,839,077.00	1.59
UNITED STATES TREASURY	9/30/2021	7,918,750.00	7,935,600.00	1.59
UNITED STATES TREASURY	9/30/2021	6,933,007.81	6,943,650.00	1.59
UNITED STATES TREASURY	10/31/2021	2,482,617.19	2,484,950.00	1.58
UNITED STATES TREASURY	10/31/2021	9,942,187.50	9,939,800.00	1.58
UNITED STATES TREASURY	11/15/2022	3,995,937.50	4,002,960.00	1.60
UNITED STATES TREASURY	11/30/2021	3,008,554.69	3,009,270.00	1.59
UNITED STATES TREASURY	12/31/2021	4,357,462.52	4,354,603.20	1.59
UNITED STATES TREASURY	1/31/2022	430,512.50	442,578.40	1.59
UNITED STATES TREASURY	1/31/2022	7,855,625.00	8,046,880.00	1.59
UNITED STATES TREASURY	2/28/2022	1,006,718.75	1,006,130.00	1.59
UNITED STATES TREASURY	5/31/2021	4,005,156.25	4,022,040.00	1.60
UNITED STATES TREASURY	4/30/2022	633,273.05	634,082.40	1.59
UNITED STATES TREASURY	4/30/2022	1,974,765.63	2,012,960.00	1.59
UNITED STATES TREASURY	6/30/2022	2,010,156.25	2,008,280.00	1.58
UNITED STATES TREASURY	10/15/2022	745,312.50	745,432.50	1.60
UNITED STATES TREASURY	10/31/2021	1,595,125.00	1,597,808.00	1.58
UNITED STATES TREASURY	12/31/2021	1,899,406.25	1,902,375.00	1.56
SUB-TOTAL		832,554,209.51	838,883,888.47	

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MEDIUM TERM NOTES

AMAZON.COM INC	12/5/2021	2,815,697.50	2,829,722.50	1.62
ATHENE GLOBAL FUNDING	4/20/2020	224,588.25	225,468.00	2.05
ATHENE GLOBAL FUNDING	4/20/2020	200,236.00	200,416.00	2.05
ATHENE GLOBAL FUNDING	4/20/2020	251,135.00	250,520.00	2.05
ATHENE GLOBAL FUNDING	4/20/2020	197,836.00	200,416.00	2.05
ATHENE GLOBAL FUNDING	4/20/2020	1,019,500.20	1,022,121.60	2.05
BB&T CORP	4/1/2022	2,205,585.00	2,289,870.00	1.91
BB&T CORP	2/1/2021	2,031,432.00	2,039,694.00	2.19
BB&T CORP	3/16/2023	2,947,817.00	2,969,588.00	1.98
BANK OF AMERICA CORP	7/1/2020	2,971,744.20	2,871,747.00	1.92
BANK OF AMERICA CORP	10/1/2021	2,944,440.00	3,008,550.00	1.94
BANK OF AMERICA CORP	10/1/2021	244,827.50	250,712.50	1.94
BANK OF NEW YORK MELLON CORP	5/3/2021	2,697,161.25	2,783,824.50	1.79
BERKSHIRE HATHAWAY ENERGY CO	2/1/2020	2,099,475.90	2,115,676.80	1.94
BERKSHIRE HATHAWAY ENERGY CO	2/1/2020	1,721,015.90	1,735,555.20	1.94
BRISTOL-MYERS SQUIBB CO	5/14/2021	2,156,587.20	2,181,492.00	1.81
FIFTH THIRD BANK (OHIO)	10/30/2020	1,873,750.90	1,918,274.65	1.97
FIFTH THIRD BANK (OHIO)	10/30/2020	195,626.00	200,342.00	1.97
FIFTH THIRD BANK (OHIO)	10/30/2020	2,892,711.00	2,955,044.50	1.97
FIFTH THIRD BANK (OHIO)	10/30/2020	244,932.50	250,427.50	1.97
GOLDMAN SACHS GROUP INC	7/27/2021	845,776.26	837,437.16	2.04
GOLDMAN SACHS GROUP INC	7/27/2021	2,644,400.00	2,623,550.00	2.04
GOLDMAN SACHS BANK USA	6/5/2020	1,269,707.90	1,276,908.80	1.91
JPMORGAN CHASE & CO	3/1/2021	2,462,375.00	2,519,350.00	1.82
JPMORGAN CHASE & CO	3/1/2021	1,093,603.15	1,123,630.10	1.82
KEYBANK NA	11/22/2021	1,785,864.60	1,848,674.68	1.89
KEYBANK NA	11/22/2021	1,953,600.00	2,022,620.00	1.89
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	249,662.50	251,665.00	1.94
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	2,411,195.76	2,467,323.66	1.94
MORGAN STANLEY	11/17/2021	321,688.25	328,896.75	1.97
MORGAN STANLEY	11/17/2021	2,469,419.55	2,565,394.65	1.97
MORGAN STANLEY	11/17/2021	243,050.00	252,997.50	1.97
NEW YORK LIFE GLOBAL FUNDING	9/28/2020	1,710,817.50	1,750,980.00	1.87
NEW YORK LIFE GLOBAL FUNDING	9/28/2020	244,505.00	250,140.00	1.87
PNC BANK NA	7/21/2020	742,312.50	752,475.00	1.90
PNC BANK NA	7/21/2020	396,896.00	401,320.00	1.90
PNC BANK NA	7/21/2020	247,977.50	250,825.00	1.90
PNC BANK NA	7/21/2020	247,177.50	250,825.00	1.90
PNC BANK NA	1/22/2021	1,872,203.00	1,911,324.00	1.88
PACCAR FINANCIAL CORP	5/10/2021	3,529,082.20	3,591,810.30	1.79
PASADENA CALIF PUB FING AUTH LEASE REV	12/1/2020	275,000.00	278,148.75	1.84
PASADENA CALIF PUB FING AUTH LEASE REV	12/1/2021	400,000.00	410,128.00	1.88
PRINCIPAL LIFE GLOBAL FUNDING II	11/19/2020	1,582,176.00	1,608,976.00	1.98
PRINCIPAL LIFE GLOBAL FUNDING II	11/19/2020	1,780,110.00	1,810,098.00	1.98
PRUDENTIAL FINANCIAL INC	11/15/2020	2,242,827.60	2,228,810.20	1.90
AMERICAN EXPRESS CREDIT CORP	3/3/2020	1,997,920.00	1,999,980.00	2.20
AMERICAN HONDA FINANCE CORP	2/14/2020	1,497,870.00	1,499,940.00	2.02
AMERICAN HONDA FINANCE CORP	11/16/2022	2,021,300.00	2,040,460.00	1.87
APPLE INC	5/3/2023	1,977,040.00	2,034,120.00	1.87
APPLE INC	2/23/2023	2,949,060.00	3,085,800.00	1.86
BANK OF AMERICA CORP	1/11/2023	3,034,740.00	3,101,640.00	2.14
BANK OF NEW YORK MELLON	1/29/2023	2,944,320.00	3,081,030.00	2.02
BERKSHIRE HATHAWAY FINANCE CORP	3/15/2023	2,924,460.00	3,076,260.00	1.89
BERKSHIRE HATHAWAY FINANCE CORP	3/15/2023	2,014,300.00	2,050,840.00	1.89
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	769,153.00	770,023.10	1.96
DAIMLER FINANCE NORTH AMERICA LLC	1/6/2020	999,540.00	999,980.00	2.42
DAIMLER FINANCE NORTH AMERICA LLC	5/5/2020	2,996,010.00	3,001,500.00	2.05
DEERE & CO	6/8/2022	1,466,700.00	1,528,215.00	1.72
JOHN DEERE CAPITAL CORP	3/4/2021	1,344,769.75	1,371,788.45	1.73
JOHN DEERE CAPITAL CORP	6/22/2020	384,765.15	385,073.15	1.91
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	4,411,710.00	4,601,610.00	1.61
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	2,233,875.00	2,351,934.00	1.61
GENERAL DYNAMICS CORP	5/11/2021	3,985,000.00	4,067,320.00	1.74
HSBC USA INC	8/7/2020	1,540,082.70	1,536,594.30	2.02
HSBC USA INC	8/7/2020	3,017,190.00	3,012,930.00	2.02

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INTERNATIONAL BUSINESS MACHINES CORP	2/19/2021	1,960,600.00	2,007,280.00	1.92
INTERNATIONAL BUSINESS MACHINES CORP	2/19/2021	1,469,190.00	1,505,460.00	1.92
JPMORGAN CHASE & CO	6/7/2021	2,447,975.00	2,516,500.00	1.90
JPMORGAN CHASE & CO	6/7/2021	1,509,240.00	1,509,900.00	1.90
MICROSOFT CORP	2/6/2020	1,998,660.00	1,999,920.00	1.88
ORACLE CORP	5/15/2022	3,897,640.00	4,052,520.00	1.89
PNC BANK NA	5/19/2020	1,997,740.00	2,000,300.00	1.95
PACCAR FINANCIAL CORP	2/27/2020	1,387,498.00	1,389,972.20	1.95
PACCAR FINANCIAL CORP	9/26/2022	1,498,170.00	1,508,520.00	1.79
PACCAR FINANCIAL CORP	2/7/2023	2,274,886.25	2,278,025.75	1.86
PRAXAIR INC	9/1/2021	2,338,645.05	2,392,791.10	1.75
PRAXAIR INC	9/1/2021	1,394,750.00	1,428,532.00	1.75
CHARLES SCHWAB CORP	5/21/2021	1,554,953.35	1,585,338.05	1.73
TOYOTA MOTOR CREDIT CORP	4/17/2020	999,540.00	999,980.00	1.95
TOYOTA MOTOR CREDIT CORP	4/13/2021	2,488,525.00	2,537,700.00	1.76
VISA INC	12/14/2022	1,962,480.00	2,058,140.00	1.73
WALMART INC	6/26/2023	3,083,010.00	3,154,500.00	1.83
WALMART INC	6/26/2023	2,056,460.00	2,103,000.00	1.83
WELLS FARGO & CO	12/7/2020	3,023,370.00	3,018,270.00	1.89
AMERICAN EXPRESS CO	10/30/2020	1,528,011.00	1,533,151.80	1.92
AMERICAN EXPRESS CO	5/20/2022	1,558,128.00	1,588,594.80	1.93
AMERIPRISE FINANCIAL INC	3/22/2022	1,535,888.20	1,575,296.80	1.94
AMERIPRISE FINANCIAL INC	3/22/2022	119,877.60	122,750.40	1.94
APPLE INC	9/11/2022	1,874,681.25	1,873,687.50	1.73
BB&T CORP	6/20/2022	2,048,120.00	2,049,980.00	1.97
BB&T CORP	3/16/2023	1,943,560.70	1,957,914.80	1.98
BANK OF AMERICA CORP	10/1/2021	1,104,755.80	1,133,220.50	1.94
BANK OF AMERICA CORP	10/1/2021	948,417.50	972,764.50	1.94
BANK OF AMERICA CORP	1/23/2022	1,415,000.00	1,425,301.20	2.04
BANK OF AMERICA CORP	5/17/2022	1,075,000.00	1,096,596.75	2.01
BANK OF NEW YORK MELLON	4/28/2023	1,352,323.95	1,362,845.85	1.97
BANK OF NEW YORK MELLON CORP	8/23/2022	729,766.40	731,613.30	1.86
CATERPILLAR FINANCIAL SERVICES CORP	11/29/2022	859,078.00	866,090.50	1.88
CATERPILLAR FINANCIAL SERVICES CORP	9/7/2021	1,713,679.45	1,753,055.85	1.80
CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	1,353,116.55	1,357,737.10	1.82
CISCO SYSTEMS INC	9/20/2021	1,894,243.00	1,901,311.00	1.81
CITIGROUP INC	12/8/2021	2,025,660.00	2,032,860.00	1.99
CITIBANK NA	10/20/2020	994,651.75	996,203.95	1.95
CITIBANK NA	7/23/2021	1,153,729.50	1,179,809.40	1.92
CITIZENS BANK NA	5/13/2021	1,493,725.00	1,501,458.10	1.94
COMCAST CORP	10/1/2021	694,298.05	715,419.10	1.74
JOHN DEERE CAPITAL CORP	9/10/2021	1,154,641.95	1,181,634.30	1.73
JOHN DEERE CAPITAL CORP	6/13/2022	1,438,142.40	1,443,067.20	1.86
DTE ELECTRIC CO	6/1/2021	625,115.72	633,348.42	1.88
WALT DISNEY CO	9/1/2022	1,012,797.45	1,012,513.25	1.74
DUKE ENERGY CAROLINAS LLC	3/15/2023	2,502,051.75	2,513,040.75	1.98
ESTEE LAUDER COMPANIES INC	5/10/2021	1,493,010.00	1,498,155.00	1.79
ESTEE LAUDER COMPANIES INC	2/7/2020	1,194,832.70	1,195,083.65	1.72
FIFTH THIRD BANK (OHIO)	10/30/2020	314,880.30	315,538.65	1.97
GOLDMAN SACHS GROUP INC	4/25/2021	904,144.49	908,865.73	1.90
GOLDMAN SACHS GROUP INC	4/25/2021	1,102,769.57	1,108,594.27	1.90
GOLDMAN SACHS GROUP INC	12/27/2020	1,129,220.30	1,132,373.00	2.17
HONEYWELL INTERNATIONAL INC	11/1/2021	570,900.25	576,322.50	1.72
HONEYWELL INTERNATIONAL INC	11/1/2021	238,298.40	240,552.00	1.72
HONEYWELL INTERNATIONAL INC	8/8/2022	1,018,969.80	1,029,394.20	1.77
JPMORGAN CHASE & CO	8/15/2021	2,025,592.80	2,014,728.80	1.93
JPMORGAN CHASE BANK NA	2/1/2021	1,520,000.00	1,520,805.60	1.95
KEYBANK NA	3/7/2023	694,840.24	694,285.80	2.09
KEYBANK NA	3/7/2023	311,595.00	311,805.00	2.09
KEYBANK NA	3/7/2023	150,524.50	150,705.75	2.09
KIMBERLY-CLARK CORP	3/1/2020	1,554,346.90	1,553,787.10	2.31
MANUFACTURERS AND TRADERS TRUST CO	8/17/2020	604,491.80	605,217.80	1.98
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	1,473,008.75	1,484,823.50	1.94
MORGAN STANLEY	5/19/2022	1,912,255.00	1,935,093.00	1.95
MORGAN STANLEY	11/17/2021	2,009,680.00	2,023,980.00	1.97
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	4/25/2022	1,208,052.00	1,213,152.00	1.90

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PNC BANK NA	7/22/2022	1,925,000.00	1,932,026.25	2.03
PACCAR FINANCIAL CORP	9/26/2022	714,127.70	719,061.20	1.79
PACCAR FINANCIAL CORP	2/7/2023	1,999,900.00	2,002,660.00	1.86
PINNACLE WEST CAPITAL CORP	11/30/2020	1,618,979.40	1,622,397.60	2.09
PRECISION CASTPARTS CORP	1/15/2023	1,965,015.00	1,984,846.50	1.84
SUNTRUST BANK	1/29/2021	1,535,000.00	1,538,361.65	-0.22
SUNTRUST BANK	5/17/2022	1,978,990.20	2,017,659.60	1.95
UNITEDHEALTH GROUP INC	10/15/2020	1,277,875.20	1,280,064.00	1.94
WELLS FARGO BANK NA	10/22/2021	1,789,803.10	1,842,285.90	1.89
AMERICAN EXPRESS CREDIT CORP	9/14/2020	546,096.60	541,987.20	2.00
AMERICAN EXPRESS CREDIT CORP	9/14/2020	508,570.00	501,840.00	2.00
AMERICAN EXPRESS CREDIT CORP	9/14/2020	813,072.00	802,944.00	2.00
AMERICAN EXPRESS CREDIT CORP	5/5/2021	1,998,780.00	2,009,640.00	1.86
AMERICAN HONDA FINANCE CORP	6/27/2022	3,796,504.00	3,829,564.00	1.88
APPLE INC	8/4/2021	1,514,951.40	1,574,075.00	1.79
APPLE INC	9/11/2022	589,899.70	589,587.00	1.73
BB&T CORP	9/3/2021	1,198,572.00	1,223,064.00	1.96
BANK OF AMERICA CORP	10/19/2020	1,978,280.00	2,011,460.00	1.90
BANK OF AMERICA CORP	10/1/2021	1,469,790.00	1,504,275.00	1.94
BANK OF NEW YORK MELLON CORP	2/24/2020	987,530.00	1,000,080.00	2.01
BANK OF NEW YORK MELLON CORP	8/23/2022	1,724,448.00	1,728,812.25	1.86
BOEING CO	8/1/2021	974,961.00	980,518.50	1.93
BURLINGTON NORTHERN SANTA FE LLC	9/15/2021	1,024,930.00	1,022,800.00	1.86
CATERPILLAR FINANCIAL SERVICES CORP	5/15/2020	789,849.90	793,009.90	1.91
CATERPILLAR FINANCIAL SERVICES CORP	9/7/2021	374,711.25	383,321.25	1.80
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2021	1,124,460.00	1,137,870.00	1.80
CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	1,048,540.50	1,052,121.00	1.82
CHEVRON CORP	5/16/2021	49,945.50	50,316.00	1.60
CITIGROUP INC	8/2/2021	1,723,295.00	1,760,797.50	1.95
COCA-COLA CO	10/27/2020	1,457,430.40	1,460,511.00	1.83
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH)	1/14/2020	246,652.50	250,015.00	2.06
JOHN DEERE CAPITAL CORP	1/8/2021	2,197,734.00	2,215,664.00	1.84
JOHN DEERE CAPITAL CORP	3/12/2021	149,898.00	151,854.00	1.83
JOHN DEERE CAPITAL CORP	1/10/2022	769,260.80	791,521.50	1.79
JOHN DEERE CAPITAL CORP	6/7/2021	499,660.00	503,475.00	1.81
WALT DISNEY CO	9/1/2022	873,101.25	872,856.25	1.74
EXXON MOBIL CORP	3/6/2022	339,237.50	353,815.00	1.84
EXXON MOBIL CORP	3/6/2022	1,212,050.00	1,263,625.00	1.84
GENERAL DYNAMICS CORP	5/11/2020	2,017,831.50	2,032,026.75	1.90
GENERAL ELECTRIC CO	1/8/2020	873,222.00	840,302.40	3.55
GOLDMAN SACHS GROUP INC	4/26/2022	1,513,320.00	1,518,945.00	2.02
HERSHEY CO	5/15/2020	1,598,944.00	1,605,376.00	1.98
HOME DEPOT INC	6/5/2020	1,472,010.00	1,499,190.00	1.92
HOME DEPOT INC	3/1/2022	498,630.00	516,745.00	1.67
HONEYWELL INTERNATIONAL INC	8/8/2022	779,212.20	787,183.80	1.77
IBM CREDIT LLC	2/5/2021	1,735,247.50	1,766,012.50	1.80
INTEL CORP	5/19/2021	1,327,659.20	1,329,215.30	1.74
JPMORGAN CHASE & CO	10/29/2020	1,482,105.00	1,506,825.00	1.93
JPMORGAN CHASE & CO	4/1/2023	2,000,000.00	2,047,700.00	2.12
MANUFACTURERS AND TRADERS TRUST CO	8/17/2020	2,038,286.40	2,040,734.40	1.98
MERCK & CO INC	2/10/2022	1,226,775.00	1,262,487.50	1.86
MICROSOFT CORP	8/8/2021	1,057,023.00	1,098,548.00	1.63
MICROSOFT CORP	2/6/2022	2,049,725.70	2,119,552.60	1.68
MORGAN STANLEY	5/19/2022	993,370.00	1,018,470.00	1.95
MORGAN STANLEY	4/21/2021	1,957,500.00	2,015,160.00	1.91
MORGAN STANLEY	1/27/2020	994,330.00	1,000,330.00	2.17
NORTHERN TRUST CORP	8/2/2022	1,012,140.00	1,012,860.00	1.86
ORACLE CORP	9/15/2021	1,187,662.00	1,227,572.50	1.77
PNC BANK NA	11/5/2020	1,615,040.00	1,607,520.00	1.83
PACCAR FINANCIAL CORP	5/10/2021	2,354,387.70	2,396,236.05	1.79
PACCAR FINANCIAL CORP	3/1/2022	499,560.00	510,475.00	1.86
PACCAR FINANCIAL CORP	5/10/2022	999,460.00	1,018,650.00	1.84
PFIZER INC	9/15/2021	1,872,468.75	1,914,731.25	1.73
PFIZER INC	3/11/2022	424,974.50	433,967.50	1.81
QUALCOMM INC	5/20/2020	743,220.00	750,825.00	1.96
CHARLES SCHWAB CORP	5/21/2021	2,169,934.90	2,212,336.70	1.73

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3M CO	9/14/2021	823,308.75	839,388.00	1.90
3M CO	3/1/2022	1,154,457.15	1,175,951.70	1.86
TOYOTA MOTOR CREDIT CORP	1/11/2022	3,686,662.50	3,806,737.50	1.84
TOYOTA MOTOR CREDIT CORP	1/8/2021	679,592.00	688,228.00	1.85
US BANK NA	10/23/2020	1,309,738.00	1,311,689.90	1.87
UNILEVER CAPITAL CORP	3/7/2022	1,990,320.00	2,048,540.00	1.86
U.S. BANCORP	3/15/2022	509,935.00	511,585.00	1.88
VISA INC	12/14/2020	2,497,875.00	2,509,950.00	1.74
VISA INC	12/14/2020	1,010,820.00	1,003,980.00	1.74
WAL-MART STORES INC	12/15/2020	2,995,650.00	3,004,110.00	1.75
WALMART INC	6/23/2021	1,049,947.50	1,072,449.00	1.65
WELLS FARGO & CO	4/1/2021	1,619,820.00	1,548,675.00	1.96
WELLS FARGO & CO	1/30/2020	1,607,810.40	1,610,241.50	1.95
SUB-TOTAL		312,607,416.64	317,104,274.77	

MORTGAGE AND ASSET-BACK SECURITIES

AMXCA 176 A	10/15/2020	4,726,806.64	4,757,267.50	1.84
AMXCA 188 A	9/15/2021	1,477,496.72	1,475,308.77	1.85
AMXCA 188 A	9/15/2021	662,517.89	661,486.33	1.85
AMXCA 188 A	9/15/2021	930,695.27	929,352.51	1.85
BACCT 18A2 A	9/15/2021	3,056,678.52	3,053,434.30	1.87
BACCT 18A2 A	9/15/2021	1,086,593.36	1,085,440.10	1.87
BMWLT 172 A3	2/20/2020	111,345.28	111,345.37	2.02
BMWLT 172 A3	2/20/2020	55,874.60	56,456.81	2.02
BMWLT 191 A4	8/22/2022	4,789,968.75	4,783,259.25	1.95
CARMX 193 A2A	12/15/2022	2,134,904.14	2,139,782.40	1.95
CCCIT 14A1 A1	1/21/2021	1,991,259.38	2,015,408.85	1.89
FH G12952	12/1/2022	295,960.88	295,673.88	2.14
FH G18303	3/1/2024	578,978.70	582,381.24	1.63
FNR 1250B VA	7/25/2023	342,194.56	340,718.12	2.44
FNA 12M9 A2	4/25/2022	484,309.14	484,290.18	2.14
FNA 12M9 A2	4/25/2022	99,793.16	99,793.13	2.14
FNA 12M17 A2	11/25/2022	503,672.16	525,182.55	2.00
FHR 3710F AB	8/15/2020	27,592.72	27,692.08	2.31
FHMS K008 A2	6/25/2020	475,369.17	471,977.22	2.34
FHMS K015 A2	7/25/2021	624,325.50	630,852.41	2.21
FHMS K015 A2	7/25/2021	170,755.17	169,844.88	2.21
FHMS K016 A2	10/25/2021	2,151,404.59	2,184,733.62	2.09
FHMS K016 A2	10/25/2021	621,008.22	618,769.87	2.09
FHMS K020 A2	5/25/2022	487,851.56	503,940.00	1.95
FHMS K020 A2	5/25/2022	97,562.50	100,788.00	1.95
FHMS K020 A2	5/25/2022	194,437.50	201,576.00	1.95
FHMS K021 A2	6/25/2022	979,257.81	1,008,380.00	1.97
FHMS K023 A1	4/25/2022	68,246.81	69,912.81	1.86
FHMS K023 A1	4/25/2022	333,750.53	337,329.30	1.86
FHMS K025 A1	4/25/2022	306,860.18	309,383.26	1.94
FHMS K025 A2	10/25/2022	500,603.91	498,232.00	1.98
FHMS K025 A2	10/25/2022	3,611,499.61	3,594,388.00	1.98
FHMS KS01 A2	1/25/2023	240,583.65	248,969.35	2.08
FHMS K027 A1	9/25/2022	65,379.82	67,069.76	1.77
FHMS K027 A2	1/25/2023	2,101,558.59	2,135,574.00	1.98
FHMS K027 A2	1/25/2023	1,875,366.21	1,906,762.50	1.98
FN 469617	11/1/2021	106,088.59	107,506.27	2.19
FN 469617	11/1/2021	293,623.70	295,788.44	2.19
FN AM1568	12/1/2022	1,408,586.52	1,441,727.51	2.56
FN AM1568	12/1/2022	1,721,206.56	1,441,727.51	2.56
FN AM1999	7/1/2021	2,246,330.88	2,305,530.68	1.95
FN AM3498	6/1/2020	863,037.11	873,250.00	2.16
FNR 0338C MP	5/25/2023	397,416.75	398,741.75	2.10
FNR 0338C MP	5/25/2023	437,446.55	437,851.37	2.10
FNR 0333J LB	5/25/2023	248,130.20	247,401.65	2.81
FNR 0364L HQ	7/25/2023	249,740.33	250,773.91	2.17
FHR 2666B OD	8/15/2023	230,186.26	232,670.25	2.00
FHR 2666B OD	8/15/2023	239,492.91	241,676.84	2.00
FNR 0845C DB	6/25/2023	590,383.74	591,514.42	1.93
FN 961991	3/1/2023	785,946.63	791,396.88	2.01

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FN MA1415	4/1/2023	73,954.60	75,552.80	1.87
HAROT 173 A3	9/18/2021	156,898.91	156,843.72	1.88
HAROT 171 A4	6/21/2023	438,898.13	447,205.62	2.02
JDOT 19B A2	5/16/2022	1,649,993.73	1,653,564.00	1.99
JDOT 2017 A3	4/15/2021	94,934.85	95,828.17	2.09
JDOT 17B A3	10/15/2021	88,323.41	88,251.26	2.05
JDOT 17B A3	10/15/2021	734,026.42	743,420.94	2.05
JDOT 2019 A2	10/15/2021	2,392,838.62	2,400,724.82	2.23
NAROT 17C A3	4/18/2022	93,637.80	93,749.16	1.96
NAROT 17C A3	4/18/2022	58,668.88	59,658.56	1.96
NALT 19B A2A	10/15/2021	1,459,872.25	1,462,671.80	1.92
SRT 17A A3	1/20/2021	366,473.13	370,343.80	2.07
SRT 17A A3	1/20/2021	330,489.71	333,309.42	2.07
SYNCT 162 A	5/17/2021	2,957,144.53	2,962,065.50	1.91
IAOI 17B A3	7/15/2021	390,764.63	390,560.13	1.92
TAOT 17B A3	7/15/2021	391,786.85	390,560.13	1.92
TAOT 17B A3	7/15/2021	13,502.56	13,669.60	1.92
TAOT 17A A3	2/16/2021	93,276.05	93,242.25	2.00
TFET 191 A3	4/24/2023	1,974,661.88	1,963,505.50	2.15
AMXCA 173 A	4/15/2020	3,663,037.52	3,678,638.40	1.89
CHAIT 164 A	7/15/2020	1,524,299.41	1,541,832.75	1.87
CHAIT 164 A	7/15/2020	308,001.95	309,364.50	1.87
HAROT 172 A3	8/16/2021	2,038,231.86	2,036,512.46	1.87
HAROT 191 A2	9/20/2021	2,844,698.42	2,855,919.77	1.89
HAROT 193 A3	8/15/2023	2,764,977.05	2,758,723.45	1.89
JDOT 19B A3	12/15/2023	1,424,697.47	1,434,319.50	1.89
NAROT 19C A3	7/15/2024	2,954,843.98	2,956,182.00	1.92
TAOT 19A A2A	10/15/2021	2,065,591.39	2,073,009.19	1.95
USAOT 171 A3	5/17/2021	163,560.13	163,498.85	2.11
BMWLT 172 A3	2/20/2020	210,144.61	210,144.78	2.02
BMWLT 181 A3	7/20/2021	619,913.82	625,635.80	1.87
BMWLT 181 A4	3/21/2022	629,994.39	639,179.10	1.97
BMWOT 19A A3	1/25/2024	2,389,678.78	2,391,171.10	1.90
FNA 11M5 A2	7/25/2021	502,775.85	504,845.75	1.68
FHMS K020 A2	5/25/2022	2,714,871.09	2,721,276.00	1.95
FHMS KSMC A2	1/25/2023	1,483,888.67	1,510,815.30	2.09
FHMS KSMC A2	1/25/2023	2,030,198.44	2,068,498.80	2.09
FHMS K717 A2	9/25/2021	1,666,506.23	1,667,024.90	2.06
FHMS KJ06 A	1/25/2023	1,815,939.06	1,819,412.00	2.05
FHMS K724 A1	3/25/2023	1,042,276.12	1,052,715.67	2.08
FHMS KJ23 A2	12/25/2022	1,684,331.25	1,702,041.20	2.12
HDMOT 19A A3	2/15/2024	4,299,667.18	4,313,803.00	2.17
HAROT 172 A3	8/16/2021	1,426,762.30	1,425,558.72	1.87
HAROT 173 A3	9/18/2021	952,785.45	952,450.32	1.88
HAROT 173 A3	9/18/2021	183,383.32	186,348.98	1.88
HAROT 193 A3	8/15/2023	1,809,984.98	1,805,891.30	1.89
JDOT 17B A3	10/15/2021	446,417.22	446,052.56	2.05
JDOT 2019 A3	7/17/2023	1,904,765.88	1,932,489.15	2.15
MBART 191 A3	3/15/2024	1,979,727.35	1,979,643.60	1.95
NALT 18A A3	9/15/2021	1,339,882.88	1,351,363.20	2.02
NAROT 18C A3	6/15/2023	1,519,708.77	1,548,986.40	2.03
NAROT 19A A3	10/16/2023	2,339,645.49	2,376,527.40	2.03
TAOT 17B A3	7/15/2021	652,576.93	652,235.41	1.92
TAOT 18A A3	5/16/2022	1,430,222.43	1,433,971.80	1.97
TAOT 19C A3	9/15/2023	1,829,984.99	1,831,006.50	1.89
TAOT 19A A3	7/17/2023	2,429,557.25	2,465,988.30	2.04
USAOT 171 A3	5/17/2021	152,110.92	152,053.93	2.11
VZOT 19C A1A	4/22/2024	1,999,845.80	1,998,120.00	1.99
VWALT 19A A3	11/21/2022	849,986.57	850,824.50	1.93
FHMS KJ22 A1	5/25/2023	1,434,499.46	1,464,719.21	1.96
ALLYA 191 A3	9/15/2023	1,399,830.88	1,417,290.00	2.16
BMWLT 181 A3	7/20/2021	769,892.97	776,999.30	1.87
COMET 192 A	9/15/2024	2,749,307.55	2,741,557.50	1.84
COPAR 191 A3	11/15/2023	899,817.66	908,055.00	2.06
DCENT 193 A	10/15/2024	999,785.20	998,750.00	1.94
FH J23790	5/1/2023	631,378.52	618,168.03	2.65

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FNA 12M5 A2	2/25/2022	1,479,156.56	1,500,718.68	1.95
FNA 13M1B A2	8/25/2022	1,359,088.17	1,341,362.29	2.00
FNA 13M7B A2	12/25/2022	921,975.01	912,362.20	2.07
FHMS K018 A2	1/25/2022	3,782,377.84	3,828,502.53	2.07
FHMS K019 A2	3/25/2022	2,464,656.15	2,504,734.49	1.93
FHMS K020 A1	1/25/2022	601,665.95	583,946.20	1.99
FHMS K022 A2	7/25/2022	1,204,406.25	1,209,264.00	1.98
FHMS K023 A1	4/25/2022	709,239.78	699,128.09	1.86
FHMS K023 A2	8/25/2022	1,828,267.90	1,762,110.00	1.98
FHMS K026 A2	11/25/2022	3,462,687.50	3,447,090.00	1.94
FHMS K029 A1	10/25/2022	627,137.38	635,927.95	1.86
FHMS K029 A1	10/25/2022	1,145,717.78	1,163,234.67	1.86
FHMS K034 A1	2/25/2023	1,246,330.35	1,233,515.05	1.89
FHMS K035 A1	3/25/2023	1,416,194.14	1,405,081.89	1.81
FHMS K715 A2	1/25/2021	2,265,227.96	2,156,923.95	2.19
FHMS K717 A2	9/25/2021	800,256.58	808,254.50	2.06
FHMS K720 A2	6/25/2022	2,196,304.69	2,232,428.00	1.97
FHMS K720 A2	6/25/2022	1,005,312.50	1,014,740.00	1.97
FHMS KJ02 A2	9/25/2020	33,733.67	33,271.26	2.00
FHMS KJ03 A1	1/25/2021	243,421.85	241,865.47	1.89
FHMS KP05 A	7/25/2023	1,090,607.59	1,037,132.36	1.86
FHMS KJ23 A1	3/25/2022	612,364.80	497,190.83	2.01
FHMS KJ27 A1	7/25/2024	1,394,966.52	1,386,818.25	2.20
FITAT 191 A3	12/15/2023	599,868.12	605,526.00	2.16
FORDL 19A A3	5/15/2022	849,933.53	857,777.50	1.83
GMCAR 191 A3	11/16/2023	2,399,734.32	2,432,976.00	1.81
GMALT 193 A3	6/20/2022	699,922.79	699,860.00	2.05
HAROT 182 A3	5/18/2022	1,314,971.33	1,327,137.45	1.95
HAROT 184 A3	1/15/2023	1,104,834.80	1,123,155.15	2.01
HAROT 183 A3	8/22/2022	1,624,777.05	1,641,380.00	1.98
HART 19A A3	6/15/2023	449,940.78	454,833.00	2.03
MBALT 18B A3	9/15/2021	2,549,942.88	2,571,114.00	1.81
MBART 181 A3	1/15/2023	1,639,937.02	1,656,137.60	2.11
MBALT 19A A3	11/15/2021	1,249,963.37	1,261,300.00	1.88
NALT 18A A3	9/15/2021	974,914.79	983,268.00	2.02
NALT 19B A3	7/15/2022	554,968.48	556,825.95	2.01
NAROT 18C A3	6/15/2023	899,827.56	917,163.00	2.03
NAROT 18B A3	3/15/2023	1,554,949.62	1,576,054.70	2.04
NAROT 19C A3	7/15/2024	899,952.48	900,360.00	1.92
NAROT 19A A3	10/16/2023	2,424,632.61	2,462,854.25	2.03
NALT 19A A3	3/15/2022	269,980.40	272,535.30	1.91
TAOT 18D A3	3/15/2023	999,783.70	1,017,180.00	2.03
TAOT 18B A3	9/15/2022	1,474,978.02	1,489,484.50	2.00
TAOT 19C A3	9/15/2023	1,099,990.98	1,100,605.00	1.89
VZOT 19C A1A	4/22/2024	1,424,890.13	1,423,660.50	1.99
VWALT 19A A3	11/21/2022	899,985.78	900,873.00	1.93
VALET 182 A3	4/20/2023	2,549,892.90	2,589,729.00	1.92
FHMS KJ22 A1	5/25/2023	1,120,702.71	1,144,311.88	1.96
SUB-TOTAL		198,338,585.41	198,886,360.84	

Municipal Debt

BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	2,865,000.00	2,871,274.35	2.03
CALIFORNIA HEALTH FACS FING AUTH REV	6/1/2021	2,140,000.00	2,139,358.00	1.92
CALIFORNIA ST	4/1/2024	3,239,373.40	3,203,062.95	2.06
CHAFFEY CMNTY COLLEGE DIST CALIF	6/1/2022	715,000.00	713,040.90	1.72
CONTRA COSTA CALIF CMNTY COLLEGE DIST	8/1/2022	1,000,000.00	997,340.00	1.76
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2022	715,000.00	712,819.25	1.95
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2024	715,000.00	711,103.25	2.14
LOS ANGELES CALIF DEPT ARPTS ARPT REV	5/15/2021	1,006,380.00	1,005,680.00	1.87
LOS ANGELES CNTY CALIF PUB WKS FING AUTH LEASE REV	12/1/2021	1,537,050.00	1,533,870.00	1.97
MASSACHUSETTS ST SCH BLDG AUTH DEDICATED SALES TAX	10/15/2022	1,800,000.00	1,801,350.00	1.94
MASSACHUSETTS ST WTR RES AUTH IAM COMPL PAPER NTS 3	8/1/2023	2,365,000.00	2,333,190.75	2.16
OHLONE CALIF CMNTY COLLEGE DIST	8/1/2022	800,000.00	796,136.00	1.89
PENNSYLVANIA ST TPK COMMN TPK REV	12/1/2021	876,767.50	876,531.25	2.18
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2021	480,000.00	480,216.00	2.10
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2022	400,000.00	399,664.00	2.19
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2022	1,500,000.00	1,501,800.00	1.89

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SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2020	1,547,830.00	1,550,976.50	1.75
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2020	3,000,000.00	3,010,830.00	1.80
SAN FRANCISCO CALIF CITY & CNTY REDEV FING AUTH TA	2/1/2021	1,910,798.40	1,802,791.20	1.78
UNIV CALIF REGTS MED CTR POOLED REV	5/15/2021	1,201,003.20	1,209,799.80	1.94
UTAH HSG CORP SINGLE FAMILY MTG REV	1/1/2022	1,720,000.00	1,723,646.40	1.99
UTAH HSG CORP SINGLE FAMILY MTG REV	7/1/2022	715,000.00	716,301.30	2.08
NEW YORK ST	2/15/2024	3,000,000.00	2,993,160.00	2.07
ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	6/1/2022	1,275,187.50	1,282,925.00	1.88
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	3,700,000.00	3,730,340.00	1.92
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	790,000.00	790,782.10	2.20
CALIFORNIA HSG FIN AGY REV	8/1/2020	1,530,000.00	1,534,452.30	1.80
CALIFORNIA HSG FIN AGY REV	2/1/2021	1,120,000.00	1,126,708.80	1.80
CALIFORNIA ST	3/1/2022	1,802,064.00	1,779,343.50	1.84
CALIFORNIA ST	4/1/2021	3,000,120.00	3,038,880.00	1.75
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	1,160,759.47	1,141,230.44	3.10
CONTRA COSTA CALIF CMNTY COLLEGE DIST	8/1/2021	1,000,000.00	999,650.00	1.73
LOS ALTOS CALIF SCH DIST	8/1/2023	2,790,000.00	2,782,188.00	2.22
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2020	1,484,164.80	1,455,307.20	1.85
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	1,019,560.00	1,029,870.00	1.90
MASSACHUSETTS ST WTR RES AUTH IAM COML PAPER NTS 3	8/1/2023	760,000.00	749,778.00	2.16
PALM DESERT CALIF REDEV AGY SUCCESSOR AGY TAX ALLO	10/1/2022	1,114,074.90	1,118,476.80	1.95
RIVERSIDE CALIF UNI SCH DIST	2/1/2022	750,000.00	750,165.00	1.79
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2021	1,285,000.00	1,288,752.20	1.75
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2020	1,200,000.00	1,208,916.00	1.86
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2021	1,325,000.00	1,351,977.00	1.83
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	7/1/2020	630,000.00	631,430.10	1.71
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2021	2,800,000.00	2,841,580.00	1.79
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2022	2,350,000.00	2,414,272.50	1.84
SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TI	8/1/2020	1,180,000.00	1,183,221.40	1.79
SANTA BARBARA CNTY CALIF SOLID WASTE SYS REV CTFIS	12/1/2021	375,000.00	384,378.75	1.96
UNIVERSITY CALIF REVS	5/15/2021	860,000.00	862,347.80	1.91
THE REGENTS OF THE UNIVERSITY OF CALIFORNIA	5/15/2022	1,926,739.20	1,977,945.60	1.97
SUB-TOTAL		72,476,872.37	72,538,860.39	

Variable & Floating Rate

CATERPILLAR FINANCIAL SERVICES CORP	5/17/2021	2,100,000.00	2,106,195.00	2.13
CITIGROUP INC	11/4/2022	3,140,000.00	3,149,765.40	2.24
FEDERAL HOME LOAN BANKS	4/17/2020	3,623,622.50	3,625,217.50	1.73
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/19/2020	5,775,000.00	5,776,270.50	1.74
FNA 14M06B A2	5/25/2021	201,372.99	205,365.06	1.94
FHMS K010 A2	10/25/2020	1,357,204.19	1,334,319.53	2.25
FN AL3382	3/1/2023	925,553.08	921,791.38	2.11
FN FN0004	12/1/2020	320,211.19	315,178.10	3.67
FNA 10M3 A3	3/25/2020	523,261.66	516,280.54	2.04
FNA 10M3 A3	3/25/2020	319,570.07	317,002.83	2.04
JPMORGAN CHASE BANK NA	4/26/2021	1,749,282.50	1,750,927.50	2.16
KEYBANK NA	2/1/2022	4,180,000.00	4,208,925.60	2.27
MORGAN STANLEY	4/21/2021	1,223,124.00	1,217,964.00	2.21
NEW YORK LIFE GLOBAL FUNDING	1/28/2021	1,260,000.00	1,262,457.00	2.05
PACCAR FINANCIAL CORP	5/10/2021	3,754,687.50	3,754,650.00	2.12
AMERICAN EXPRESS CO	5/17/2021	1,175,000.00	1,179,829.25	2.16

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AVALONBAY COMMUNITIES INC	1/15/2021	630,214.20	629,792.10	2.42
AVALONBAY COMMUNITIES INC	1/15/2021	545,152.60	544,820.15	2.42
CHAIT 171 A	1/15/2020	2,000,000.00	2,000,260.00	1.73
CITIBANK NA	5/20/2022	298,510.50	298,584.25	2.16
CITIBANK NA	5/20/2022	1,319,576.85	1,320,855.75	2.16
FNA 18M5 A2	9/25/2021	911,683.00	872,718.63	2.20
FHMS K029 A2	2/25/2023	1,078,080.08	1,068,429.30	1.99
FHMS K029 A2	2/25/2023	1,716,426.56	1,701,188.40	1.99
FHMS K029 A2	2/25/2023	820,581.64	819,474.90	1.99
FHMS K032 A2	5/25/2023	3,805,596.09	3,890,535.00	2.01
FHMS K504 A2	9/25/2020	1,426,329.65	841,396.98	2.16
FHMS K504 A2	9/25/2020	798,674.10	803,666.17	2.16
GOLDMAN SACHS GROUP INC	10/31/2022	1,573,456.50	1,585,851.75	2.35
HUNTINGTON NATIONAL BANK	3/10/2020	1,569,048.00	1,561,279.20	1.97
JPMORGAN CHASE & CO	6/1/2021	1,385,000.00	1,387,243.70	2.26
JPMORGAN CHASE & CO	6/18/2022	770,000.00	786,678.20	2.00
KEYBANK NA	11/22/2021	1,570,646.00	1,566,275.00	2.20
MORGAN STANLEY	1/27/2020	1,330,000.00	1,331,010.80	2.05
PNC BANK NA	12/9/2022	1,640,000.00	1,642,246.80	1.96
PACCAR FINANCIAL CORP	5/10/2021	700,000.00	700,868.00	2.12
US BANK NA	4/26/2021	1,700,000.00	1,704,131.00	2.08
WELLS FARGO BANK NA	9/9/2022	1,990,000.00	1,993,084.50	1.99
BANK OF NEW YORK MELLON CORP	8/17/2020	600,000.00	603,132.00	1.89
CITIGROUP INC	11/4/2022	600,000.00	601,866.00	2.24
FHMS K714 A2	10/25/2020	2,054,055.62	1,951,402.75	1.91
FN AD0910	4/1/2020	104,736.54	95,099.43	2.32
UBS AG (STAMFORD BRANCH)	6/1/2020	590,000.00	591,781.80	2.10
SUB-TOTAL		65,155,657.61	64,535,811.75	

Supranationals

INTER-AMERICAN DEVELOPMENT BANK	9/14/2022	10,484,250.00	10,524,570.00	1.66
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	6/24/2021	3,835,530.00	3,833,136.00	1.65
SUB-TOTAL		14,319,780.00	14,357,706.00	

Repurchase Agreements

CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA	1/2/2020	2,000,000.00	2,000,000.00	3.00
SUB-TOTAL		2,000,000.00	2,000,000.00	

SHORT-TERM PORTFOLIO - TOTAL

202,893,183.79

1,534,802,743.21

1,540,631,829.40

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BOND PROCEEDS PORTFOLIO

<u>GUARANTEED INVESTMENT CONTRACT (GIC)</u>				
<u>THE BANK OF NOVA SCOTIA</u>	4/1/2021	266,800,000.00	266,800,000.00	3.01%
<u>BNY MELLON</u>	N/A	69,242,845.44	69,242,845.44	1.19%
BOND PROCEEDS PORTFOLIO-TOTAL		\$ 336,042,845.44	\$ 336,042,845.44	

DEBT SERVICE RESERVE FUNDS

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>REQUIRED AMOUNT</u>	<u>YIELD</u>
<u>91 EXPRESS LANES 2013 BONDS</u>	2030		10,799,437.46	
US BANK CP	1/6/2020	11,388,069.91		1.67%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	456.18		1.21%
<u>91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES</u>			13,000,000.00	
BANK DEPOSITS	N/A	204,843.16		
OPERATING RESERVE: ICBC NY	1/13/2020	3,094,928.06		1.90%
MAINTENANCE RESERVE: ICBC NY	1/13/2020	10,382,984.44		1.90%
DEBT SERVICE RESERVE FUNDS - TOTAL		\$ 25,071,281.75		

	<u>Book Value</u>	<u>Market Value</u>
TOTAL PORTFOLIO	\$ 2,098,809,597.86	\$ 2,035,395,838.61