

**Orange County Transportation Authority
Portfolio Listing
As of March 31, 2020**

LIQUID PORTFOLIO				
DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
<u>CASH EQUIVALENTS</u>				
BANK DEPOSITS	3/31/2020	967,352.00	967,352.00	
REPURCHASE AGREEMENT	3/31/2020	46,140,070.00	46,140,070.00	
FIDELITY TREASURY OBLIGATIONS FUND	N/A	51,295,055.15	51,295,055.15	0.27%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	7,327,212.58	7,327,212.58	0.32%
SUB-TOTAL		105,729,689.73	105,729,689.73	
<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>				
	N/A	10,805,564.73	10,805,564.73	N/A
<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>				
	N/A	12,974,235.41	12,974,235.41	N/A
LIQUID PORTFOLIO - TOTAL		\$ 129,509,489.87	\$ 129,509,489.87	

SHORT-TERM PORTFOLIO				
DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
<u>Money Market Funds</u>				
FIRST AMER:GVT OBLG Z	3/31/2020	848,748.77	848,748.77	0.37
FIRST AMER:GVT OBLG Z	3/31/2020	425,977.76	425,977.76	0.37
FIRST AMER:GVT OBLG Z	3/31/2020	2,208,460.96	2,208,460.96	0.37
FIRST AMER:GVT OBLG Z	3/31/2020	1,679,415.83	1,679,415.83	0.37
SUB-TOTAL		5,162,603.32	5,162,603.32	
<u>COMMERCIAL PAPER</u>				
MUFG Bank Ltd. (New York Branch)	8/18/2020	3,943,300.00	3,980,240.00	1.27
MUFG Bank Ltd. (New York Branch)	4/29/2020	4,951,972.22	4,995,300.00	1.17
MUFG Bank Ltd. (New York Branch)	4/29/2020	2,479,111.11	2,497,650.00	1.17
SUB-TOTAL		11,374,383.33	11,473,190.00	
<u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u>				
DNB Bank ASA, New York Branch	12/2/2022	3,875,000.00	3,911,580.00	1.68
Nordea Bank Abp, New York Branch	8/26/2022	3,875,000.00	3,917,160.00	1.39
Skandinaviska Enskilda Banken AB (publ.)	8/26/2022	3,875,000.00	3,918,167.50	1.39
Societe Generale, New York Branch	2/14/2022	4,000,000.00	4,034,160.00	1.33
SUB-TOTAL		15,625,000.00	15,781,067.50	
<u>U.S. GOVERNMENT & AGENCY OBLIGATIONS</u>				
FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/22/2021	2,574,407.75	2,649,082.75	0.39
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/11/2022	3,447,516.00	3,583,480.50	0.44
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/11/2022	3,000,780.00	3,116,070.00	0.44
FHMS K727 A1	10/25/2023	570,779.44	595,940.21	0.80
UNITED STATES TREASURY	7/31/2022	4,097,668.75	4,246,401.60	0.23
UNITED STATES TREASURY	7/31/2022	7,004,300.00	7,392,268.80	0.23
UNITED STATES TREASURY	7/31/2022	6,005,625.00	6,229,440.00	0.23
UNITED STATES TREASURY	7/31/2022	5,216,656.25	5,398,848.00	0.23
UNITED STATES TREASURY	9/30/2022	7,534,603.16	7,866,558.00	0.25
UNITED STATES TREASURY	10/31/2022	5,360,733.97	5,630,879.10	0.26
UNITED STATES TREASURY	2/28/2023	5,538,052.36	5,916,775.40	0.28
UNITED STATES TREASURY	8/15/2021	2,695,359.38	2,795,553.00	0.17
UNITED STATES TREASURY	9/15/2021	8,465,800.78	8,813,480.00	0.21
UNITED STATES TREASURY	10/15/2021	4,987,304.69	5,205,300.00	0.20
UNITED STATES TREASURY	1/15/2022	21,719,414.07	22,636,965.00	0.22
UNITED STATES TREASURY	1/15/2022	5,005,273.44	5,203,900.00	0.22
UNITED STATES TREASURY	2/15/2022	9,389,351.56	9,801,380.00	0.22
UNITED STATES TREASURY	4/15/2022	6,003,750.00	6,247,260.00	0.23
UNITED STATES TREASURY	8/31/2021	1,809,773.44	1,845,990.00	0.19
UNITED STATES TREASURY	12/31/2022	4,326,890.63	4,570,545.00	0.27
UNITED STATES TREASURY	12/31/2022	6,439,408.22	6,924,113.00	0.27
UNITED STATES TREASURY	1/31/2023	1,253,320.31	1,301,850.00	0.28
UNITED STATES TREASURY	1/31/2023	2,911,894.53	3,020,292.00	0.28
UNITED STATES TREASURY	3/31/2023	15,308,789.06	15,543,750.00	0.29
UNITED STATES TREASURY	6/30/2023	4,097,187.50	4,137,800.00	0.31
UNITED STATES TREASURY	9/30/2021	7,918,750.00	8,110,000.00	0.21
UNITED STATES TREASURY	9/30/2021	6,933,007.81	7,096,250.00	0.21
UNITED STATES TREASURY	10/31/2021	9,942,187.50	10,167,200.00	0.19
UNITED STATES TREASURY	10/31/2021	2,482,617.19	2,541,800.00	0.19
UNITED STATES TREASURY	11/15/2022	3,995,937.50	4,141,560.00	0.27
UNITED STATES TREASURY	11/30/2021	3,008,554.69	3,077,220.00	0.20
UNITED STATES TREASURY	12/31/2021	4,357,462.52	4,454,308.80	0.22
UNITED STATES TREASURY	1/31/2022	430,512.50	453,354.00	0.22
UNITED STATES TREASURY	1/31/2022	7,855,625.00	8,242,800.00	0.22
UNITED STATES TREASURY	2/28/2022	1,006,718.75	1,031,720.00	0.21
UNITED STATES TREASURY	4/30/2022	633,273.05	651,558.60	0.23
UNITED STATES TREASURY	4/30/2022	1,974,765.63	2,068,440.00	0.23
UNITED STATES TREASURY	5/31/2022	9,031,289.06	9,294,300.00	0.24
UNITED STATES TREASURY	6/30/2022	2,010,156.25	2,068,760.00	0.22
UNITED STATES TREASURY	10/15/2022	745,312.50	771,150.00	0.26
UNITED STATES TREASURY	10/31/2021	1,595,125.00	1,632,560.00	0.21
UNITED STATES TREASURY	12/31/2021	1,899,406.25	1,946,759.00	0.22
UNITED STATES TREASURY	1/15/2023	2,713,289.06	2,792,394.00	0.27

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UNITED STATES TREASURY	1/15/2023	4,101,875.00	4,136,880.00	0.27
FEDERAL HOME LOAN BANKS	9/8/2023	4,135,800.00	4,255,760.00	0.50
FEDERAL HOME LOAN BANKS	9/8/2023	4,104,600.00	4,255,760.00	0.50
FEDERAL HOME LOAN BANKS	3/8/2024	5,201,750.00	5,290,250.00	0.39
FEDERAL HOME LOAN BANKS	9/28/2020	7,974,320.00	8,043,360.00	0.27
FEDERAL HOME LOAN BANKS	3/10/2023	5,053,550.00	5,333,300.00	0.47
FEDERAL HOME LOAN BANKS	6/10/2022	4,988,900.00	5,257,000.00	0.39
FEDERAL HOME LOAN BANKS	12/9/2022	7,058,660.00	7,464,030.00	0.51
FEDERAL HOME LOAN BANKS	3/11/2022	3,046,221.55	3,197,201.45	0.37
FEDERAL HOME LOAN BANKS	3/11/2022	1,160,218.50	1,217,734.75	0.37
FEDERAL HOME LOAN BANKS	6/9/2023	3,977,720.00	4,221,560.00	0.38
FEDERAL HOME LOAN BANKS	6/9/2023	4,029,880.00	4,221,560.00	0.38
FEDERAL HOME LOAN BANKS	9/9/2022	6,828,560.00	7,251,112.00	0.39
FEDERAL HOME LOAN BANKS	9/10/2021	2,515,300.00	2,594,850.00	0.36
FEDERAL HOME LOAN BANKS	9/10/2021	5,006,250.00	5,189,700.00	0.36
FEDERAL FARM CREDIT BANKS FUNDING CORP	12/17/2021	6,022,920.00	6,222,240.00	0.62
FEDERAL FARM CREDIT BANKS FUNDING CORP	3/1/2021	6,965,140.00	7,155,260.00	0.08
FEDERAL FARM CREDIT BANKS FUNDING CORP	11/15/2021	7,034,930.00	7,293,720.00	0.45
FEDERAL FARM CREDIT BANKS FUNDING CORP	7/17/2023	5,060,200.00	5,382,700.00	0.53
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/26/2023	6,967,450.00	7,266,420.00	0.58
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/1/2023	4,996,450.00	5,149,200.00	0.78
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	4,993,550.00	5,174,350.00	0.55
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/21/2023	5,000,600.00	5,098,200.00	0.76
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	6,815,760.00	7,200,550.00	0.37
FEDERAL NATIONAL MORTGAGE ASSOCIATION	4/12/2022	6,370,496.00	6,635,392.00	0.43
FEDERAL NATIONAL MORTGAGE ASSOCIATION	9/6/2022	3,986,080.00	4,096,400.00	0.38
FREDDIE MAC	1/13/2022	8,248,720.00	8,280,560.00	0.40
FREDDIE MAC	9/29/2020	5,859,375.30	5,902,108.90	0.52
FEDERAL HOME LOAN MORTGAGE CORP	2/16/2021	4,986,800.00	5,083,700.00	0.46
UNITED STATES TREASURY	4/9/2020	7,986,404.40	7,999,840.00	0.08
UNITED STATES TREASURY	7/31/2022	6,061,226.56	6,437,088.00	0.23
UNITED STATES TREASURY	8/15/2020	17,253,078.13	17,300,792.00	-0.06
UNITED STATES TREASURY	3/15/2021	7,598,515.63	7,766,288.00	0.09
UNITED STATES TREASURY	8/31/2022	4,470,357.42	4,832,187.00	0.25
UNITED STATES TREASURY	8/31/2022	2,874,960.94	3,117,540.00	0.25
UNITED STATES TREASURY	11/30/2022	7,718,648.44	8,156,148.00	0.28
UNITED STATES TREASURY	11/30/2020	4,499,121.09	4,546,395.00	0.08
UNITED STATES TREASURY	4/30/2023	5,234,208.98	5,464,305.00	0.29
UNITED STATES TREASURY	5/31/2023	7,787,187.50	8,333,120.00	0.30
UNITED STATES TREASURY	10/31/2023	8,007,187.50	8,375,280.00	0.31
UNITED STATES TREASURY	4/15/2020	10,498,769.53	10,505,670.00	0.18
UNITED STATES TREASURY	6/15/2020	8,000,312.50	8,023,120.00	0.11
UNITED STATES TREASURY	6/15/2020	7,992,812.50	8,023,120.00	0.11
UNITED STATES TREASURY	6/30/2022	4,329,843.75	4,654,710.00	0.22
UNITED STATES TREASURY	8/15/2022	6,983,046.88	7,209,720.00	0.23
UNITED STATES TREASURY	10/15/2022	7,957,187.50	8,225,600.00	0.26
UNITED STATES TREASURY	2/28/2022	10,149,609.38	10,166,000.00	0.26
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/17/2021	995,950.00	1,011,470.00	0.41
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	998,210.00	1,028,650.00	0.37
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	1,812,960.00	1,851,570.00	0.37
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	5,610,864.00	5,760,440.00	0.37
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	5,677,685.00	5,811,872.50	0.37
FREDDIE MAC	1/13/2022	5,652,771.25	5,770,515.25	0.40
FREDDIE MAC	1/13/2022	5,663,313.58	5,770,515.25	0.40
FN 467260	3/1/2021	2,511,673.09	2,494,587.94	2.26
FN 468958	9/1/2021	4,293,863.48	4,336,196.00	1.45
FN 468431	7/1/2021	272,486.37	274,050.73	1.81
FN 468861	8/1/2021	611,629.43	616,388.37	1.80
UNITED STATES TREASURY	4/15/2023	3,871,806.36	3,870,199.42	0.38
UNITED STATES TREASURY	4/15/2023	1,052,931.82	993,699.85	0.38
UNITED STATES TREASURY	4/15/2024	3,848,886.29	3,849,118.71	0.14
UNITED STATES TREASURY	4/15/2024	3,848,549.32	3,843,931.22	0.14
UNITED STATES TREASURY	4/15/2024	2,066,837.20	1,914,184.37	0.14
UNITED STATES TREASURY	5/15/2022	11,513,688.28	11,846,966.80	0.23
UNITED STATES TREASURY	5/15/2022	2,026,093.75	2,080,240.00	0.23
UNITED STATES TREASURY	5/15/2022	5,901,964.06	6,063,899.60	0.23
UNITED STATES TREASURY	5/15/2022	8,869,816.41	9,080,247.60	0.23
UNITED STATES TREASURY	5/15/2022	1,979,554.69	2,028,234.00	0.23
UNITED STATES TREASURY	1/31/2021	3,167,065.82	3,260,350.35	0.06
UNITED STATES TREASURY	2/28/2022	7,632,384.38	7,852,948.60	0.22
UNITED STATES TREASURY	2/28/2022	5,756,187.89	5,897,430.60	0.22
UNITED STATES TREASURY	2/28/2022	7,631,673.04	7,837,510.30	0.22
UNITED STATES TREASURY	2/28/2022	11,483,637.50	11,789,715.10	0.22
UNITED STATES TREASURY	9/30/2022	3,799,773.44	3,915,543.25	0.26
UNITED STATES TREASURY	9/30/2022	9,392,172.66	9,687,728.20	0.26
UNITED STATES TREASURY	9/30/2022	7,699,007.81	7,934,809.50	0.26
UNITED STATES TREASURY	9/30/2022	10,407,680.66	10,709,399.75	0.26
UNITED STATES TREASURY	9/30/2022	4,212,140.63	4,356,366.00	0.26
UNITED STATES TREASURY	10/31/2021	1,242,773.44	1,270,900.00	0.19
UNITED STATES TREASURY	10/31/2021	3,814,200.00	3,904,204.80	0.19
UNITED STATES TREASURY	10/31/2021	5,702,850.00	5,856,307.20	0.19
UNITED STATES TREASURY	10/31/2021	959,232.62	981,134.80	0.19
UNITED STATES TREASURY	1/15/2023	3,547,415.90	3,588,046.69	0.56
UNITED STATES TREASURY	1/15/2023	1,618,076.14	1,269,616.52	0.56
UNITED STATES TREASURY	1/15/2023	2,970,435.35	2,925,638.07	0.56

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UNITED STATES TREASURY	10/15/2022	6,859,031.25	7,094,580.00	0.26
UNITED STATES TREASURY	10/15/2022	3,944,908.20	4,061,390.00	0.26
FEDERAL HOME LOAN BANKS	10/12/2021	4,197,270.00	4,368,378.00	0.37
FEDERAL HOME LOAN BANKS	8/15/2024	1,087,438.50	1,136,183.30	0.52
FEDERAL HOME LOAN BANKS	11/19/2021	3,364,237.30	3,435,816.10	0.42
FEDERAL HOME LOAN BANKS	1/21/2025	3,680,000.00	3,693,395.20	0.80
FEDERAL HOME LOAN BANKS	2/14/2023	2,020,000.00	2,021,797.80	1.50
FEDERAL FARM CREDIT BANKS FUNDING CORP	7/13/2023	3,939,015.00	3,941,142.60	1.67
FEDERAL HOME LOAN MORTGAGE CORP	2/6/2025	3,940,000.00	3,944,531.00	1.63
FEDERAL NATIONAL MORTGAGE ASSOCIATION	9/6/2022	4,285,036.00	4,403,630.00	0.38
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/30/2023	4,020,000.00	4,030,854.00	0.93
U.S. DEPARTMENT OF HOUSING AND URBAN DEVELOPMENT	8/1/2021	710,000.00	729,865.80	0.46
UNITED STATES TREASURY	1/28/2021	5,522,720.00	5,595,072.00	0.11
UNITED STATES TREASURY	5/31/2023	704,024.84	730,416.18	0.30
UNITED STATES TREASURY	5/31/2023	2,360,993.64	2,450,880.25	0.30
UNITED STATES TREASURY	5/31/2023	1,927,084.96	2,000,564.67	0.30
UNITED STATES TREASURY	1/15/2022	2,912,886.36	2,978,712.36	0.22
UNITED STATES TREASURY	1/15/2022	6,675,968.11	6,824,394.46	0.22
UNITED STATES TREASURY	1/15/2022	17,036,034.63	17,415,371.74	0.22
UNITED STATES TREASURY	1/15/2022	18,398,536.88	18,807,935.38	0.22
UNITED STATES TREASURY	1/15/2022	15,235,557.82	15,566,946.46	0.22
UNITED STATES TREASURY	1/15/2022	15,199,742.40	15,449,338.32	0.22
UNITED STATES TREASURY	5/15/2022	6,205,621.13	6,319,769.12	0.23
UNITED STATES TREASURY	5/15/2022	4,622,640.54	4,707,583.12	0.23
UNITED STATES TREASURY	2/28/2023	3,573,141.41	3,608,134.92	0.27
UNITED STATES TREASURY	11/15/2022	9,915,606.25	10,254,502.56	0.27
UNITED STATES TREASURY	11/15/2022	5,284,515.58	5,397,488.07	0.27
UNITED STATES TREASURY	12/31/2021	1,962,445.86	2,002,376.78	0.22
UNITED STATES TREASURY	1/31/2022	10,359,106.87	10,603,331.85	0.22
UNITED STATES TREASURY	7/31/2023	7,135,642.05	7,222,294.62	0.31
UNITED STATES TREASURY	11/30/2021	21,399,367.50	21,911,450.61	0.21
UNITED STATES TREASURY	1/15/2023	2,413,563.66	2,451,101.40	0.27
UNITED STATES TREASURY	2/15/2023	8,053,063.04	8,182,254.08	0.27
UNITED STATES TREASURY	2/15/2023	2,129,954.53	2,159,306.24	0.27
SUB-TOTAL		882,386,581.49	907,059,255.18	
<u>MEDIUM TERM NOTES</u>				
ADOBE INC	2/1/2023	449,383.50	452,871.00	1.47
AMERICAN EXPRESS CREDIT CORP	9/14/2020	546,096.60	539,703.00	2.72
AMERICAN EXPRESS CREDIT CORP	9/14/2020	508,570.00	499,725.00	2.72
AMERICAN EXPRESS CREDIT CORP	9/14/2020	813,072.00	799,560.00	2.72
AMERICAN EXPRESS CREDIT CORP	5/5/2021	1,998,780.00	2,005,260.00	1.99
AMERICAN HONDA FINANCE CORP	6/27/2022	3,796,504.00	3,732,892.00	3.02
APPLE INC	8/4/2021	1,514,951.40	1,589,748.60	1.05
APPLE INC	9/11/2022	589,899.70	600,236.50	0.98
BB&T CORP	9/3/2021	1,198,572.00	1,207,668.00	2.71
BANK OF AMERICA CORP	10/19/2020	1,978,280.00	2,003,120.00	2.34
BANK OF AMERICA CORP	10/1/2021	1,469,790.00	1,497,780.00	2.27
BANK OF NEW YORK MELLON CORP	8/23/2022	1,724,448.00	1,732,072.50	1.77
BANK OF NEW YORK MELLON	1/27/2023	1,099,230.00	1,093,026.00	2.08
BURLINGTON NORTHERN SANTA FE LLC	9/15/2021	1,024,930.00	1,016,110.00	2.09
CATERPILLAR FINANCIAL SERVICES CORP	9/7/2021	374,711.25	381,877.50	1.85
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2021	1,124,460.00	1,135,597.50	1.80
CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	1,048,540.50	1,045,327.50	2.09
CATERPILLAR FINANCIAL SERVICES CORP	11/18/2022	499,770.00	498,300.00	2.08
CHEVRON CORP	5/16/2021	49,945.50	50,016.50	2.07
CITIGROUP INC	8/2/2021	1,723,295.00	1,752,922.50	2.22
COCA-COLA CO	10/27/2020	1,457,430.40	1,460,744.60	1.78
JOHN DEERE CAPITAL CORP	1/8/2021	2,197,734.00	2,207,326.00	2.11
JOHN DEERE CAPITAL CORP	3/12/2021	149,898.00	150,978.00	2.18
JOHN DEERE CAPITAL CORP	1/10/2022	769,260.80	788,549.30	1.81
JOHN DEERE CAPITAL CORP	6/7/2021	499,660.00	502,200.00	1.92
WALT DISNEY CO	9/1/2022	873,101.25	879,602.50	1.43
EXXON MOBIL CORP	3/6/2022	339,237.50	353,475.50	1.82
EXXON MOBIL CORP	3/6/2022	1,212,050.00	1,262,412.50	1.82
GOLDMAN SACHS GROUP INC	4/26/2022	1,513,320.00	1,510,995.00	2.30
HERSHEY CO	5/15/2020	1,598,944.00	1,599,968.00	2.88
HOME DEPOT INC	3/1/2022	498,630.00	517,450.00	1.40
HONEYWELL INTERNATIONAL INC	8/8/2022	779,212.20	786,981.00	1.75
IBM CREDIT LLC	2/5/2021	1,735,247.50	1,755,985.00	2.24
INTEL CORP	5/19/2021	1,327,659.20	1,330,053.20	1.70
JPMORGAN CHASE & CO	10/29/2020	1,482,105.00	1,500,015.00	2.55
JPMORGAN CHASE & CO	4/1/2023	2,000,000.00	2,034,440.00	2.27
MANUFACTURERS AND TRADERS TRUST CO	8/17/2020	2,038,286.40	2,034,859.20	2.72
MERCK & CO INC	2/10/2022	1,226,775.00	1,267,175.00	1.60
MICROSOFT CORP	8/8/2021	1,057,023.00	1,107,656.00	1.00
MICROSOFT CORP	2/6/2022	2,049,725.70	2,148,227.40	0.81
MORGAN STANLEY	5/19/2022	993,370.00	1,005,100.00	2.50
MORGAN STANLEY	4/21/2021	1,957,500.00	2,005,720.00	2.22
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	1/21/2022	1,598,592.00	1,602,128.00	1.67
NORTHERN TRUST CORP	8/2/2022	1,012,140.00	1,032,450.00	0.97
ORACLE CORP	9/15/2021	1,187,662.00	1,228,613.75	1.68
PNC BANK NA	11/5/2020	1,615,040.00	1,602,832.00	2.10
PNC BANK NA	2/24/2023	800,000.00	787,256.00	2.33
PACCAR FINANCIAL CORP	5/10/2021	2,354,387.70	2,366,539.50	2.65

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PACCAR FINANCIAL CORP	3/1/2022	499,560.00	497,860.00	3.08
PACCAR FINANCIAL CORP	5/10/2022	999,460.00	1,000,240.00	2.64
PFIZER INC	9/15/2021	1,872,468.75	1,921,668.75	1.27
PFIZER INC	3/11/2022	424,974.50	434,005.75	1.69
QUALCOMM INC	5/20/2020	743,220.00	749,902.50	2.33
CHARLES SCHWAB CORP	5/21/2021	2,169,934.90	2,186,253.30	2.53
3M CO	9/14/2021	823,308.75	844,593.75	1.25
3M CO	3/1/2022	1,154,457.15	1,163,523.90	2.34
TOYOTA MOTOR CREDIT CORP	1/11/2022	3,686,662.50	3,769,312.50	2.30
TOYOTA MOTOR CREDIT CORP	1/8/2021	679,592.00	682,747.20	2.51
US BANK NA	10/23/2020	1,309,738.00	1,308,912.70	2.20
UNILEVER CAPITAL CORP	3/7/2022	1,990,320.00	2,066,900.00	1.24
U.S. BANCORP	3/15/2022	509,935.00	511,840.00	1.71
VISA INC	12/14/2020	2,497,875.00	2,509,775.00	1.56
VISA INC	12/14/2020	1,010,820.00	1,003,910.00	1.56
WAL-MART STORES INC	12/15/2020	2,995,650.00	3,008,100.00	1.51
WALMART INC	6/23/2021	1,049,947.50	1,072,869.00	1.33
WELLS FARGO & CO	4/1/2021	1,619,820.00	1,532,565.00	2.39
AMERICAN HONDA FINANCE CORP	11/16/2022	2,021,300.00	1,978,600.00	3.03
AMERICAN HONDA FINANCE CORP	1/12/2024	1,585,215.00	1,548,060.00	2.65
APPLE INC	5/3/2023	1,977,040.00	2,085,100.00	1.00
APPLE INC	2/23/2023	2,949,060.00	3,130,050.00	1.23
BANK OF AMERICA CORP	1/11/2023	3,034,740.00	3,108,120.00	1.96
BANK OF NEW YORK MELLON	1/29/2023	2,944,320.00	3,067,050.00	2.11
BERKSHIRE HATHAWAY FINANCE CORP	3/15/2023	2,924,460.00	3,104,100.00	1.48
BERKSHIRE HATHAWAY FINANCE CORP	3/15/2023	2,014,300.00	2,069,400.00	1.48
DAIMLER FINANCE NORTH AMERICA LLC	5/5/2020	2,996,010.00	2,991,120.00	5.30
DEERE & CO	6/8/2022	1,466,700.00	1,516,710.00	2.01
JOHN DEERE CAPITAL CORP	3/4/2021	1,344,769.75	1,365,731.60	1.93
JOHN DEERE CAPITAL CORP	6/22/2020	384,765.15	384,676.60	2.31
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	4,411,710.00	4,742,550.00	0.44
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	2,233,875.00	2,423,970.00	0.44
GENERAL DYNAMICS CORP	5/11/2021	3,985,000.00	4,030,760.00	2.29
HSBC USA INC	8/7/2020	1,540,082.70	1,522,763.10	4.10
HSBC USA INC	8/7/2020	3,017,190.00	2,985,810.00	4.10
JPMORGAN CHASE & CO	6/7/2021	2,447,975.00	2,505,150.00	2.21
JPMORGAN CHASE & CO	6/7/2021	1,509,240.00	1,503,090.00	2.21
ORACLE CORP	5/15/2022	3,897,640.00	4,068,480.00	1.61
PNC BANK NA	5/19/2020	1,997,740.00	1,997,340.00	2.98
PACCAR FINANCIAL CORP	9/26/2022	1,498,170.00	1,477,620.00	2.62
PACCAR FINANCIAL CORP	2/7/2023	2,274,886.25	2,244,515.00	2.39
PRAXAIR INC	9/1/2021	2,338,645.05	2,386,342.35	1.73
PRAXAIR INC	9/1/2021	1,394,750.00	1,424,682.00	1.73
CHARLES SCHWAB CORP	5/21/2021	1,554,953.35	1,566,646.95	2.53
TOYOTA MOTOR CREDIT CORP	4/17/2020	999,540.00	999,780.00	2.42
TOYOTA MOTOR CREDIT CORP	4/13/2021	2,488,525.00	2,509,475.00	2.58
U.S. BANCORP	2/5/2024	2,107,940.00	2,123,240.00	1.68
VISA INC	12/14/2022	1,962,480.00	2,083,060.00	1.13
WALMART INC	6/26/2023	3,083,010.00	3,181,650.00	1.43
WALMART INC	6/26/2023	2,056,460.00	2,121,100.00	1.43
WELLS FARGO & CO	12/7/2020	3,023,370.00	3,007,170.00	2.19
AMAZON.COM INC	12/5/2021	2,815,697.50	2,844,930.00	0.99
ASSOCIATION OF AMERICAN MEDICAL COLLEGES	10/1/2022	2,990,000.00	3,019,541.20	1.52
ATHENE GLOBAL FUNDING	4/20/2020	224,588.25	224,509.50	6.81
ATHENE GLOBAL FUNDING	4/20/2020	200,236.00	199,564.00	6.81
ATHENE GLOBAL FUNDING	4/20/2020	251,135.00	249,455.00	6.81
ATHENE GLOBAL FUNDING	4/20/2020	197,836.00	199,564.00	6.81
ATHENE GLOBAL FUNDING	4/20/2020	1,019,500.20	1,017,776.40	6.81
BB&T CORP	6/20/2022	2,339,167.50	2,295,427.50	2.08
BB&T CORP	3/16/2023	2,947,817.00	2,951,799.50	2.18
BANK OF AMERICA CORP	7/1/2020	2,971,744.20	2,837,681.40	3.05
BANK OF AMERICA CORP	10/1/2021	2,944,440.00	2,995,560.00	2.27
BANK OF AMERICA CORP	10/1/2021	244,827.50	249,630.00	2.27
BANK OF NEW YORK MELLON CORP	5/3/2021	2,697,161.25	2,787,876.00	1.58
BRISTOL-MYERS SQUIBB CO	5/14/2021	2,156,587.20	2,185,531.20	1.48
FIFTH THIRD BANK (OHIO)	10/30/2020	1,873,750.90	1,908,852.85	2.76
FIFTH THIRD BANK (OHIO)	10/30/2020	195,626.00	199,358.00	2.76
FIFTH THIRD BANK (OHIO)	10/30/2020	2,892,711.00	2,940,530.50	2.76
FIFTH THIRD BANK (OHIO)	10/30/2020	244,932.50	249,197.50	2.76
GOLDMAN SACHS GROUP INC	7/27/2021	845,776.26	823,599.84	2.76
GOLDMAN SACHS GROUP INC	7/27/2021	2,644,400.00	2,580,200.00	2.76
GOLDMAN SACHS BANK USA	6/5/2020	1,269,707.90	1,270,228.60	3.07
INTERCONTINENTAL EXCHANGE INC	12/1/2020	2,973,360.00	3,019,050.00	1.65
JPMORGAN CHASE & CO	3/1/2021	2,462,375.00	2,505,975.00	2.26
JPMORGAN CHASE & CO	3/1/2021	1,093,603.15	1,117,664.85	2.26
KEYBANK NA	11/22/2021	1,785,864.60	1,831,966.76	2.36
KEYBANK NA	11/22/2021	1,953,600.00	2,004,340.00	2.36
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	249,662.50	250,762.50	2.20
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	2,411,195.76	2,458,475.55	2.20
MORGAN STANLEY	11/17/2021	321,688.25	326,215.50	2.39
MORGAN STANLEY	11/17/2021	2,469,419.55	2,544,480.90	2.39
MORGAN STANLEY	11/17/2021	243,050.00	250,935.00	2.39
NEW YORK LIFE GLOBAL FUNDING	9/28/2020	1,710,817.50	1,746,290.00	2.39
NEW YORK LIFE GLOBAL FUNDING	9/28/2020	244,505.00	249,470.00	2.39
PACCAR FINANCIAL CORP	5/10/2021	3,529,082.20	3,547,297.00	2.65

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PASADENA CALIF PUB FING AUTH LEASE REV	12/1/2020	275,000.00	277,513.50	1.72
PASADENA CALIF PUB FING AUTH LEASE REV	12/1/2021	400,000.00	409,496.00	1.78
PRINCIPAL LIFE GLOBAL FUNDING II	11/19/2020	1,582,176.00	1,605,616.00	2.06
PRINCIPAL LIFE GLOBAL FUNDING II	11/19/2020	1,780,110.00	1,806,318.00	2.06
PRUDENTIAL FINANCIAL INC	11/15/2020	2,242,827.60	2,195,042.00	3.36
PUBLIC SERVICE ELECTRIC AND GAS CO	3/15/2021	1,856,906.10	1,871,289.00	2.96
WELLS FARGO & CO	7/22/2022	1,551,524.80	1,524,924.80	2.48
WELLS FARGO & CO	7/22/2022	3,959,048.10	3,897,587.40	2.48
ADOBE INC	2/1/2023	1,103,486.15	1,112,049.90	1.47
AMERICAN EXPRESS CO	5/20/2022	1,558,128.00	1,585,396.80	1.94
AMERIPRISE FINANCIAL INC	3/22/2022	1,535,888.20	1,559,265.40	2.35
AMERIPRISE FINANCIAL INC	3/22/2022	119,877.60	121,501.20	2.35
APPLE INC	1/13/2023	647,825.00	642,156.25	1.36
APPLE INC	9/11/2022	1,874,681.25	1,907,531.25	0.98
BB&T CORP	6/20/2022	2,048,120.00	2,040,380.00	2.08
BB&T CORP	3/16/2023	1,943,560.70	1,946,186.45	2.18
BANK OF AMERICA CORP	10/1/2021	1,104,755.80	1,128,327.60	2.27
BANK OF AMERICA CORP	10/1/2021	948,417.50	968,564.40	2.27
BANK OF AMERICA CORP	1/23/2022	1,415,000.00	1,419,004.45	2.08
BANK OF AMERICA CORP	5/17/2022	1,075,000.00	1,087,771.00	2.27
BANK OF NEW YORK MELLON	4/28/2023	1,352,323.95	1,355,987.13	2.02
BANK OF NEW YORK MELLON	1/27/2023	2,228,439.00	2,215,861.80	2.08
CATERPILLAR FINANCIAL SERVICES CORP	11/29/2022	859,078.00	856,315.50	2.26
CATERPILLAR FINANCIAL SERVICES CORP	9/7/2021	1,713,679.45	1,746,453.10	1.85
CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	1,353,116.55	1,348,970.25	2.09
CATERPILLAR FINANCIAL SERVICES CORP	11/18/2022	1,469,323.80	1,465,002.00	2.08
CISCO SYSTEMS INC	9/20/2021	1,894,243.00	1,912,920.00	1.35
CITIGROUP INC	12/8/2021	2,025,660.00	2,015,380.00	2.41
CITIBANK NA	7/23/2021	1,153,729.50	1,178,677.50	1.71
CITIZENS BANK NA	5/13/2021	1,493,725.00	1,488,524.90	2.64
COMERICA INC	7/31/2023	2,120,020.00	2,052,940.00	2.84
JOHN DEERE CAPITAL CORP	9/10/2021	1,154,641.95	1,173,249.00	2.01
JOHN DEERE CAPITAL CORP	6/13/2022	1,438,142.40	1,430,568.00	2.26
JOHN DEERE CAPITAL CORP	4/6/2023	519,875.20	509,121.60	1.92
DTE ELECTRIC CO	6/1/2021	625,115.72	622,707.81	3.23
WALT DISNEY CO	9/1/2022	1,012,797.45	1,020,338.90	1.43
DUKE ENERGY CAROLINAS LLC	3/15/2023	2,502,051.75	2,503,388.25	2.07
ERP OPERATING LP	4/15/2023	1,933,786.40	1,860,183.22	2.61
FIFTH THIRD BANK NA (OHIO)	1/30/2023	1,473,761.00	1,456,636.25	2.26
HONEYWELL INTERNATIONAL INC	11/1/2021	570,900.25	575,287.50	1.82
HONEYWELL INTERNATIONAL INC	11/1/2021	238,298.40	240,120.00	1.82
HONEYWELL INTERNATIONAL INC	8/8/2022	1,018,969.80	1,029,129.00	1.75
HUNTINGTON NATIONAL BANK	2/3/2023	1,568,681.20	1,542,744.80	2.44
JPMORGAN CHASE & CO	8/15/2021	2,025,592.80	1,989,683.40	2.44
KEYBANK NA	3/7/2023	694,840.24	682,048.04	2.62
KEYBANK NA	3/7/2023	311,595.00	306,309.00	2.62
KEYBANK NA	3/7/2023	150,524.50	148,049.35	2.62
KEYBANK NA	3/7/2023	821,620.13	803,550.61	2.62
MORGAN STANLEY	5/19/2022	1,912,255.00	1,909,690.00	2.50
MORGAN STANLEY	11/17/2021	2,009,680.00	2,007,480.00	2.39
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	4/25/2022	1,208,052.00	1,173,924.00	3.50
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	1/21/2022	1,908,319.20	1,912,540.30	1.67
NIKE INC	3/27/2025	134,816.40	140,283.90	1.57
PNC BANK NA	7/22/2022	1,925,000.00	1,927,579.50	2.01
PNC BANK NA	2/24/2023	1,115,000.00	1,097,238.05	2.33
PACCAR FINANCIAL CORP	9/26/2022	714,127.70	704,332.20	2.62
PACCAR FINANCIAL CORP	2/7/2023	1,999,900.00	1,973,200.00	2.39
PRECISION CASTPARTS CORP	1/15/2023	1,965,015.00	1,963,045.50	2.23
SUNTRUST BANK	5/17/2022	1,978,990.20	2,004,294.60	2.18
US BANK NA	1/21/2022	2,064,277.25	2,062,253.55	1.87
WAL-MART STORES INC	12/15/2022	2,109,523.20	2,092,815.60	1.34
WELLS FARGO BANK NA	10/22/2021	1,789,803.10	1,839,028.10	1.73
SUB-TOTAL		304,358,317.36	307,309,948.16	
<u>MORTGAGE AND ASSET-BACK SECURITIES</u>				
ALLYA 191 A3	9/15/2023	1,399,830.88	1,423,856.00	1.67
BMWLT 181 A3	7/20/2021	769,892.97	770,762.30	3.02
COMET 192 A	9/15/2022	2,749,307.55	2,776,510.00	1.32
COPAR 191 A3	11/15/2023	899,817.66	909,765.00	1.88
DCENT 193 A	10/15/2024	999,785.20	1,004,370.00	1.72
FH J23790	5/1/2023	547,962.70	576,081.32	-0.35
FNA 12M5 A2	2/25/2022	1,283,577.11	1,316,705.47	1.19
FNA 13M1B A2	8/25/2022	1,326,375.66	1,342,203.12	1.21
FNA 13M7B A2	12/25/2022	827,387.63	834,859.51	1.16
FHMS K018 A2	1/25/2022	3,745,840.78	3,864,433.80	0.90
FHMS K019 A2	3/25/2022	2,440,005.15	2,504,994.16	1.45
FHMS K020 A1	1/25/2022	484,941.81	498,061.83	1.15
FHMS K022 A2	7/25/2022	1,204,406.25	1,226,736.00	1.27
FHMS K023 A1	4/25/2022	614,510.29	633,734.71	0.87
FHMS K023 A2	8/25/2022	1,775,839.84	1,788,885.00	1.27
FHMS K026 A2	11/25/2022	3,462,687.50	3,499,076.00	1.28
FHMS K026 A2	11/25/2022	510,800.78	514,570.00	1.28
FHMS K029 A1	10/25/2022	446,249.62	455,264.42	0.90
FHMS K029 A1	10/25/2022	815,253.79	832,766.28	0.90

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FHMS K034 A1	2/25/2023	1,120,917.27	1,154,320.24	0.84
FHMS K035 A1	3/25/2023	1,256,096.54	1,295,647.06	0.84
FHMS K715 A2	1/25/2021	2,248,735.21	2,156,393.56	1.20
FHMS K717 A2	9/25/2021	795,698.19	814,620.03	0.95
FHMS K720 A2	6/25/2022	2,196,304.69	2,255,220.00	1.36
FHMS K720 A2	6/25/2022	1,005,312.50	1,025,100.00	1.36
FHMS KJ02 A2	9/25/2020	20,659.37	20,474.47	1.61
FHMS KJ03 A1	1/25/2021	237,352.09	237,961.39	1.12
FHMS KP05 A	7/25/2023	1,009,177.22	1,040,565.75	1.13
FHMS KJ23 A1	3/25/2022	387,735.83	394,749.26	1.05
FHMS KJ27 A1	7/25/2024	1,096,636.58	1,130,867.82	0.94
FITAT 191 A3	12/15/2023	599,868.12	601,656.00	2.48
FORDL 19A A3	5/15/2022	849,933.53	842,027.00	4.38
GMCAR 191 A3	11/16/2023	2,399,734.32	2,419,584.00	2.13
GMALT 193 A3	6/20/2022	699,922.79	699,356.00	2.12
HDMOT 20A A3	10/15/2024	874,809.16	855,303.75	2.96
HAROT 184 A3	1/15/2023	1,104,834.80	1,122,381.65	1.80
HAROT 183 A3	8/22/2022	1,603,594.78	1,618,569.92	1.74
HART 19A A3	6/15/2023	449,940.78	452,367.00	2.30
MBALT 18B A3	9/15/2021	2,549,942.88	2,560,404.00	2.11
MBART 181 A3	1/15/2023	1,639,937.02	1,637,097.20	3.27
MBALT 19A A3	11/15/2021	1,249,963.37	1,255,937.50	2.20
NALT 18A A3	9/15/2021	974,914.79	976,072.50	3.00
NALT 19B A3	7/15/2022	554,968.48	556,415.25	2.03
NAROT 18C A3	6/15/2023	899,827.56	918,378.00	1.70
NAROT 18B A3	3/15/2023	1,554,949.62	1,579,444.60	1.60
NAROT 19C A3	7/15/2024	899,952.48	908,874.00	1.50
NAROT 19A A3	10/16/2023	2,424,632.61	2,474,276.00	1.59
NALT 19A A3	3/15/2022	269,980.40	272,011.50	1.90
TAOT 18D A3	3/15/2023	999,783.70	1,017,150.00	1.79
TAOT 18B A3	9/15/2022	1,474,978.02	1,488,865.00	1.72
TAOT 19C A3	9/15/2023	1,099,990.98	1,101,727.00	1.83
VZOT 19C A1A	4/22/2024	1,424,890.13	1,358,352.75	4.51
VWALT 19A A3	11/21/2022	899,985.78	912,996.00	0.96
VALET 182 A3	4/20/2023	2,549,892.90	2,565,376.50	2.61
FHMS KJ22 A1	5/25/2023	510,277.88	522,140.63	1.00
AMXCA 173 A	4/15/2020	3,663,037.52	3,678,454.40	2.68
CHAIT 164 A	7/15/2020	1,524,299.41	1,541,384.70	2.29
CHAIT 164 A	7/15/2020	308,001.95	309,274.60	2.29
HAROT 172 A3	8/16/2021	1,397,210.81	1,393,936.16	2.36
HAROT 201 A3	4/22/2024	2,939,423.76	2,943,998.40	1.56
HAROT 191 A2	9/20/2021	2,051,635.01	2,046,822.39	3.46
HAROT 193 A3	8/15/2023	2,764,977.05	2,779,599.20	1.50
JDOT 19B A3	12/15/2023	1,424,697.47	1,436,642.25	1.76
JDOT 2020 A3	8/15/2024	2,124,870.16	2,086,070.00	0.00
MBALT 20A A3	12/15/2022	1,409,814.16	1,410,916.50	1.80
NAROT 19C A3	7/15/2024	2,954,843.98	2,984,136.30	1.50
TAOT 19A A2A	10/15/2021	1,453,189.11	1,455,152.25	2.35
AMXCA 188 A	9/15/2021	1,477,496.72	1,478,656.53	1.46
AMXCA 188 A	9/15/2021	662,517.89	662,987.37	1.46
AMXCA 188 A	9/15/2021	930,695.27	931,461.39	1.46
BACCT 18A2 A	9/15/2021	3,056,678.52	3,054,999.50	1.55
BACCT 18A2 A	9/15/2021	1,086,593.36	1,085,996.50	1.55
BMWLT 191 A4	8/22/2022	4,789,968.75	4,778,014.50	1.84
CARMX 193 A2A	12/15/2022	1,998,993.15	2,004,880.24	1.75
CARMX 201 A3	12/16/2024	1,024,798.90	1,028,157.00	1.78
CCCIT 14A1 A1	1/23/2023	1,991,259.38	2,012,336.55	1.78
FH G12952	12/1/2022	243,929.93	245,237.88	0.77
FH G18303	3/1/2024	517,342.48	526,048.24	0.30
FNR 1198A VC	1/25/2023	651,232.00	653,026.27	0.74
FNR 1250B VA	7/25/2023	318,875.53	321,427.31	1.36
FNA 12M9 A2	4/25/2022	449,615.05	454,362.42	1.37
FNA 12M9 A2	4/25/2022	92,644.35	93,626.20	1.37
FNA 12M17 A2	11/25/2022	478,838.86	506,560.29	1.21
FNR 13136E CV	6/25/2023	409,033.33	414,062.03	1.11
FHR 3710F AB	8/15/2020	5,491.04	5,517.38	1.11
FHMS K008 A2	6/25/2020	267,090.53	264,721.56	1.56
FHMS K015 A2	7/25/2021	620,354.65	634,351.45	0.99
FHMS K015 A2	7/25/2021	169,669.13	170,786.93	0.99
FHMS K016 A2	10/25/2021	2,139,016.71	2,200,590.22	0.97
FHMS K016 A2	10/25/2021	617,432.43	623,260.85	0.97
FHMS K020 A2	5/25/2022	487,851.56	510,190.00	1.26
FHMS K020 A2	5/25/2022	97,562.50	102,038.00	1.26
FHMS K020 A2	5/25/2022	194,437.50	204,076.00	1.26
FHMS K021 A2	6/25/2022	979,257.81	1,021,980.00	1.26
FHMS K023 A1	4/25/2022	61,192.82	63,373.47	0.87
FHMS K023 A1	4/25/2022	299,254.07	305,777.00	0.87
FHMS K025 A1	4/25/2022	266,530.84	270,827.64	1.01
FHMS K025 A2	10/25/2022	500,603.91	505,939.70	1.27
FHMS K025 A2	10/25/2022	3,611,499.61	3,649,993.55	1.27
FHMS KS01 A2	1/25/2023	238,548.99	252,461.51	0.93
FHMS K027 A1	9/25/2022	59,162.74	61,274.56	0.94
FHMS K027 A2	1/25/2023	2,101,558.59	2,171,190.00	1.28
FHMS K027 A2	1/25/2023	1,875,366.21	1,938,562.50	1.28
FHMS K047 A1	12/25/2024	906,586.87	928,611.29	0.82

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FN 469617	11/1/2021	105,368.07	107,407.28	1.64
FN 469617	11/1/2021	291,629.51	295,516.10	1.64
FN AM0359	8/1/2022	2,717,405.32	2,764,575.76	1.12
FN AM1568	12/1/2022	1,401,668.59	1,434,963.34	2.56
FN AM1568	12/1/2022	1,430,219.03	1,434,963.34	2.56
FN AM1999	7/1/2021	2,231,048.75	2,315,577.76	0.91
FNR 0338C MP	5/25/2023	350,151.61	354,871.41	0.97
FNR 0338C MP	5/25/2023	385,420.62	389,678.11	0.97
FNR 0333J LB	5/25/2023	219,826.38	221,534.59	1.71
FNR 0364L HQ	7/25/2023	221,936.45	225,489.86	1.07
FHR 2666B OD	8/15/2023	205,429.63	209,167.59	1.16
FHR 2666B OD	8/15/2023	213,735.34	217,264.40	1.16
FNR 0845C DB	6/25/2023	501,170.93	506,296.70	0.80
FN 961991	3/1/2023	714,015.59	729,561.11	0.21
HAROT 173 A3	9/18/2021	111,222.16	111,120.74	2.05
JDOT 19B A2	5/16/2022	1,639,935.29	1,642,237.44	2.00
JDOT 2017 A3	4/15/2021	11,973.12	12,076.84	4.17
JDOT 17B A3	10/15/2021	50,119.74	49,939.96	3.22
JDOT 17B A3	10/15/2021	416,528.45	420,689.85	3.22
JDOT 2019 A2	10/15/2021	1,626,450.74	1,630,835.20	2.15
NAROT 17C A3	4/18/2022	71,940.95	71,985.49	2.03
NAROT 17C A3	4/18/2022	45,074.69	45,808.95	2.03
NALT 19B A2A	10/15/2021	1,348,013.37	1,347,497.71	2.38
SRT 17A A3	1/20/2021	25,137.28	25,387.03	2.92
SRT 17A A3	1/20/2021	22,669.09	22,848.33	2.92
SYNCT 162 A	5/17/2021	2,957,144.53	2,942,035.00	2.46
TAOT 17B A3	7/15/2021	248,479.15	248,227.34	2.20
TAOT 17B A3	7/15/2021	249,129.16	248,227.34	2.20
TAOT 17B A3	7/15/2021	8,586.00	8,687.96	2.20
TAOT 17A A3	2/16/2021	19,573.38	19,561.78	3.34
TFET 191 A3	4/24/2023	1,974,661.88	1,942,076.75	2.84
BMWLT 181 A3	7/20/2021	619,913.82	620,613.80	3.02
BMWLT 181 A4	3/21/2022	629,994.39	630,459.90	3.28
BMWOT 19A A3	1/25/2024	2,389,678.78	2,412,944.00	1.42
COPAR 201 A3	11/15/2024	2,129,547.16	2,097,368.40	2.20
FNA 11M5 A2	7/25/2021	444,648.39	447,050.38	1.16
FHMS K020 A2	5/25/2022	2,714,871.09	2,755,026.00	1.26
FHMS KSMC A2	1/25/2023	1,483,888.67	1,553,578.30	1.02
FHMS KSMC A2	1/25/2023	2,030,198.44	2,127,046.80	1.02
FHMS KSMC A2	1/25/2023	410,500.00	417,068.00	1.02
FHMS K717 A2	9/25/2021	1,657,013.52	1,680,153.80	0.95
FHMS KJ06 A	1/25/2023	1,815,939.06	1,864,300.00	1.14
FHMS K724 A1	3/25/2023	1,010,755.10	1,045,952.32	0.90
FHMS KJ23 A2	12/25/2022	1,684,331.25	1,741,975.20	0.87
HDMOT 19A A3	2/15/2024	4,299,667.18	4,269,556.00	2.81
HAROT 172 A3	8/16/2021	978,047.57	975,755.31	2.36
HAROT 173 A3	9/18/2021	675,408.47	674,792.64	2.05
HAROT 173 A3	9/18/2021	129,996.37	132,024.65	2.05
HAROT 193 A3	8/15/2023	1,809,984.98	1,819,556.80	1.50
JDOT 17B A3	10/15/2021	253,322.59	252,413.91	3.22
JDOT 2019 A3	7/17/2023	1,904,765.88	1,938,928.05	1.79
JDOT 2020 A3	8/15/2024	2,799,828.92	2,748,704.00	0.00
MBART 191 A3	3/15/2024	1,979,727.35	1,980,831.60	1.92
MBALT 20A A3	12/15/2022	1,029,864.25	1,030,669.50	1.80
NALT 18A A3	9/15/2021	1,339,882.88	1,341,474.00	3.00
NAROT 18C A3	6/15/2023	1,519,708.77	1,551,038.40	1.70
NAROT 19A A3	10/16/2023	2,339,645.49	2,387,548.80	1.59
TAOT 17B A3	7/15/2021	414,960.17	414,539.66	2.20
TAOT 18A A3	5/16/2022	1,133,760.82	1,135,689.94	2.05
TAOT 19C A3	9/15/2023	1,829,984.99	1,832,873.10	1.83
TAOT 19A A3	7/17/2023	2,429,557.25	2,471,067.00	1.75
VZOT 19C A1A	4/22/2024	1,999,845.80	1,906,460.00	4.51
VWALT 19A A3	11/21/2022	849,986.57	862,274.00	0.96
FHMS KJ22 A1	5/25/2023	653,155.69	668,340.01	1.00
SUB-TOTAL		199,143,634.40	201,004,254.57	

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<u>Municipal Debt</u>				
NEW YORK ST	2/15/2024	3,000,000.00	3,059,700.00	1.48
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	2,865,000.00	2,880,442.35	1.85
CALIFORNIA HEALTH FACS FING AUTH REV	6/1/2021	2,140,000.00	2,138,972.80	1.94
CALIFORNIA ST	4/1/2024	3,239,373.40	3,247,517.80	1.63
CHAFFEY CMNTY COLLEGE DIST CALIF	6/1/2022	715,000.00	720,998.85	1.21
CONTRA COSTA CALIF CMNTY COLLEGE DIST	8/1/2022	1,000,000.00	1,008,500.00	1.28
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2022	715,000.00	717,080.65	1.69
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2024	715,000.00	718,331.90	1.89
LOS ANGELES CALIF DEPT ARPTS ARPT REV	5/15/2021	1,006,380.00	1,008,930.00	1.49
LOS ANGELES CNTY CALIF PUB WKS FING AUTH LEASE REV	12/1/2021	1,537,050.00	1,547,505.00	1.25
MASSACHUSETTS ST SCH BLDG AUTH DEDICATED SALES TAX	10/15/2022	1,800,000.00	1,823,778.00	1.43
MASSACHUSETTS ST WTR RES AUTH IAM COML PAPER NTS 3	8/1/2023	2,365,000.00	2,393,474.60	1.40
OHLONE CALIF CMNTY COLLEGE DIST	8/1/2022	800,000.00	811,096.00	1.09
PENNSYLVANIA ST TPK COMMN TPK REV	12/1/2021	876,767.50	885,211.25	1.56
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2021	480,000.00	484,742.40	1.52
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2022	400,000.00	407,328.00	1.46
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2022	1,500,000.00	1,525,620.00	1.19
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2020	1,547,830.00	1,550,697.50	1.39
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2020	3,000,000.00	3,003,660.00	1.42
SAN FRANCISCO CALIF CITY & CNTY REDEV FING AUTH TA	2/1/2021	1,910,798.40	1,785,369.60	1.04
UNIV CALIF REGTS MED CTR POOLED REV	5/15/2021	1,201,003.20	1,222,897.50	1.04
UTAH HSG CORP SINGLE FAMILY MTG REV	1/1/2022	1,720,000.00	1,722,752.00	2.01
UTAH HSG CORP SINGLE FAMILY MTG REV	7/1/2022	715,000.00	717,867.15	1.97
ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	6/1/2022	1,275,187.50	1,287,425.00	1.58
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	3,700,000.00	3,750,061.00	1.72
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	1,534,485.00	1,508,085.00	1.85
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	790,000.00	794,913.80	2.02
CALIFORNIA HSG FIN AGY REV	8/1/2022	1,559,377.00	1,554,514.80	1.67
CALIFORNIA HSG FIN AGY REV	8/1/2020	1,530,000.00	1,533,595.50	1.59
CALIFORNIA HSG FIN AGY REV	2/1/2021	1,120,000.00	1,126,820.80	1.62
CALIFORNIA ST	3/1/2022	1,802,064.00	1,770,186.00	1.43
CALIFORNIA ST	4/1/2021	3,000,120.00	3,043,020.00	1.35
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	1,160,759.47	1,142,328.67	2.66
CONTRA COSTA CALIF CMNTY COLLEGE DIST	8/1/2021	1,000,000.00	1,006,400.00	1.22
LOS ALTOS CALIF SCH DIST	8/1/2023	2,790,000.00	2,794,464.00	1.65
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2020	1,484,164.80	1,458,979.20	0.88
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	1,019,560.00	1,043,380.00	1.27
MASSACHUSETTS ST WTR RES AUTH IAM COML PAPER NTS 3	8/1/2023	760,000.00	769,150.40	1.40
OAKLAND-ALAMEDA CNTY CALIF COLISEUM AUTH LEASE REV	2/1/2023	1,058,440.00	1,053,350.00	1.42
PALM DESERT CALIF REDEV AGY SUCCESSOR AGY TAX ALLO	10/1/2022	1,114,074.90	1,120,053.60	1.81
RIVERSIDE CALIF UNI SCH DIST	2/1/2022	750,000.00	759,382.50	1.11
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2021	1,285,000.00	1,298,312.60	1.15
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2020	1,200,000.00	1,210,980.00	1.11
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2021	1,325,000.00	1,359,410.25	1.28
SAN FRANCISCO CALIF CITY & CNTY PUB UTILS COMMN WT	11/1/2022	630,000.00	626,327.10	2.18
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	7/1/2020	630,000.00	631,902.60	0.95
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2021	2,800,000.00	2,841,692.00	1.54
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2022	2,350,000.00	2,419,889.00	1.59
SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF T	8/1/2020	1,180,000.00	1,185,982.60	0.73
SANTA BARBARA CNTY CALIF SOLID WASTE SYS REV CTFS	12/1/2021	375,000.00	386,673.75	1.40
UNIV CALIF REGTS MED CTR POOLED REV	5/15/2022	1,577,512.50	1,578,458.00	1.01
UNIVERSITY CALIF REVS	5/15/2021	860,000.00	866,252.20	1.46
THE REGENTS OF THE UNIVERSITY OF CALIFORNIA	5/15/2022	1,926,739.20	1,993,612.80	1.44
VALLEJO CALIF WTR REV	5/1/2023	840,000.00	842,956.80	1.35
		<u>79,676,686.87</u>	<u>80,141,033.32</u>	
<u>Variable & Floating Rate</u>				
BANK OF NEW YORK MELLON CORP	8/17/2020	600,000.00	600,084.00	2.47
CITIGROUP INC	11/4/2022	600,000.00	597,714.00	1.86
FHMS K714 A2	10/25/2020	1,792,805.07	1,702,824.95	1.79
UBS AG (STAMFORD BRANCH)	6/1/2020	590,000.00	589,398.20	3.02
VZOT 20A A1A	7/22/2024	999,882.90	975,600.00	2.95
CATERPILLAR FINANCIAL SERVICES CORP	3/15/2021	2,466,577.50	2,657,387.70	3.78
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2021	2,100,000.00	2,057,496.00	3.71
CITIGROUP INC	11/4/2022	3,140,000.00	3,128,036.60	1.86
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/19/2020	5,775,000.00	5,775,866.25	0.91
FNA 14M06B A2	5/25/2021	178,542.74	182,829.58	1.28
FHMS K010 A2	10/25/2020	1,346,948.17	1,317,990.11	2.18
FN AL3382	3/1/2023	833,369.14	852,150.34	0.94
FN FN0004	12/1/2020	294,160.76	289,589.29	3.48
KEYBANK NA	2/1/2022	4,180,000.00	3,929,659.80	5.55
NBCUNIVERSAL ENTERPRISE INC	4/1/2021	2,340,738.75	2,382,832.20	3.19
PNC BANK NA	2/24/2023	4,045,000.00	3,812,412.50	3.87

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PACCAR FINANCIAL CORP	5/10/2021	3,754,687.50	3,597,187.50	5.52
STATE STREET CORP	3/30/2023	1,750,000.00	1,766,380.00	2.44
AVALONBAY COMMUNITIES INC	1/15/2021	630,214.20	619,995.60	3.96
AVALONBAY COMMUNITIES INC	1/15/2021	545,152.60	536,345.40	3.96
CITIBANK NA	5/20/2022	298,510.50	297,059.10	2.14
CITIBANK NA	5/20/2022	1,319,576.85	1,314,108.90	2.14
FNA 18M5 A2	9/25/2021	876,603.97	840,727.18	1.44
FHMS K029 A2	2/25/2023	1,078,080.08	1,085,547.90	1.28
FHMS K029 A2	2/25/2023	1,716,426.56	1,728,445.20	1.28
FHMS K029 A2	2/25/2023	820,581.64	832,604.70	1.28
FHMS K031 A2	4/25/2023	3,771,482.81	3,757,002.00	1.15
FHMS K032 A2	5/25/2023	3,805,596.09	3,982,239.80	1.12
FHMS K033 A2	7/25/2023	3,809,798.44	3,836,401.80	1.18
FHMS K504 A2	9/25/2020	752,046.32	752,095.24	1.93
FHMS K504 A2	9/25/2020	714,335.34	718,368.99	1.93
FHMS KI05 A	7/25/2024	1,800,000.00	1,798,668.00	1.37
FIRST REPUBLIC BANK	2/12/2024	500,000.00	480,110.00	2.94
GOLDMAN SACHS GROUP INC	10/31/2022	1,573,456.50	1,517,181.75	3.73
JPMORGAN CHASE & CO	6/18/2022	770,000.00	782,458.60	2.12
KEYBANK NA	11/22/2021	1,570,646.00	1,507,127.00	4.03
PNC BANK NA	12/9/2022	1,640,000.00	1,643,985.20	1.88
PACCAR FINANCIAL CORP	5/10/2021	700,000.00	671,475.00	5.52
WELLS FARGO BANK NA	9/9/2022	1,990,000.00	1,980,666.90	2.29
SUB-TOTAL		67,470,220.44	66,898,053.28	
<u>Supranationals</u>				
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	1,934,593.40	1,976,648.10	0.55
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	1,177,726.00	1,203,399.75	0.55
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	811,863.00	829,577.70	0.55
INTER-AMERICAN DEVELOPMENT BANK	9/14/2022	10,484,250.00	10,814,265.00	0.52
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	6/24/2021	3,835,530.00	3,878,432.00	0.56
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	6/19/2023	2,889,102.00	2,960,124.00	0.66
SUB-TOTAL		21,133,064.40	21,662,446.55	
SHORT-TERM PORTFOLIO - TOTAL	151,365,435.40	1,586,330,491.60	1,613,008,664.40	
BOND PROCEEDS PORTFOLIO				
<u>GUARANTEED INVESTMENT CONTRACT (GIC)</u>				
<u>THE BANK OF NOVA SCOTIA</u>	4/1/2021	216,850,000.00	216,850,000.00	3.01%
BNY MELLON-MONEY MARKET FUND	N/A	96,931,566.61	96,931,566.61	0.19%
BOND PROCEEDS PORTFOLIO-TOTAL		\$ 313,781,566.61	\$ 313,781,566.61	
DEBT SERVICE RESERVE FUNDS				
<u>91 EXPRESS LANES 2013 BONDS</u>	2030		10,799,437.46	
US BANK CP	4/20/2020	11,442,244.40		1.88%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	1,973.56		0.10%
<u>91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES</u>			13,000,000.00	
BANK DEPOSITS	N/A	165,249.83		
OPERATING RESERVE	4/20/2020	3,094,488.89		2.00%
MAINTENANCE RESERVE	4/20/2020	10,481,333.33		2.00%
DEBT SERVICE RESERVE FUNDS - TOTAL		\$ 25,185,290.01		
TOTAL PORTFOLIO				
		\$ 2,054,806,838.09	\$ 2,081,485,010.89	