

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

LIQUID PORTFOLIO				
DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
<u>CASH EQUIVALENTS</u>				
BANK DEPOSITS	7/31/2020	252,033.00	252,033.00	
REPURCHASE AGREEMENT	7/31/2020	63,223,679.00	63,223,679.00	
FIDELITY TREASURY OBLIGATIONS FUND	N/A	59,922,104.35	59,922,104.35	0.03%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	21,946,844.26	21,946,844.26	0.06%
SUB-TOTAL		145,344,660.61	145,344,660.61	
<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>				
	N/A	10,899,573.09	10,899,573.09	N/A
<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>				
	N/A	17,021,140.39	17,021,140.39	N/A
LIQUID PORTFOLIO - TOTAL		\$ 173,265,374.09	\$ 173,265,374.09	

SHORT-TERM PORTFOLIO				
DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
<u>Money Market Funds</u>				
FIRST AMER-GVT OBLG Z	7/31/2020	1,346,221.98	1,346,221.98	0.06
FIRST AMER-GVT OBLG Z	7/31/2020	3,411,353.66	3,411,353.66	0.06
FIRST AMER-GVT OBLG Z	7/31/2020	7,886,164.63	7,886,164.63	0.06
FIRST AMER-GVT OBLG Z	7/31/2020	6,521,012.44	6,521,012.44	0.06
SUB-TOTAL		19,164,752.71	19,164,752.71	
<u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u>				
Royal Bank of Canada New York Branch	2/19/2021	8,000,000.00	8,035,760.00	0.21
DNB Bank ASA, New York Branch	12/2/2022	3,875,000.00	4,018,491.25	0.47
Nordea Bank Abp, New York Branch	8/26/2022	3,875,000.00	4,009,346.25	0.19
Skandinaviska Enskilda Banken AB (publ.)	8/26/2022	3,875,000.00	4,010,508.75	0.19
Societe Generale, New York Branch	2/14/2022	4,000,000.00	4,101,200.00	0.15
Sumitomo Mitsui Banking Corporation, New York Branch	7/8/2022	3,075,000.00	3,073,739.25	0.72
SUB-TOTAL		26,700,000.00	27,249,045.50	

<u>U.S. TREASURY OBLIGATIONS</u>				
UNITED STATES TREASURY	7/31/2022	4,097,668.75	4,232,822.80	0.13
UNITED STATES TREASURY	7/31/2022	7,004,300.00	7,368,630.40	0.13
UNITED STATES TREASURY	7/31/2022	6,005,625.00	6,209,520.00	0.13
UNITED STATES TREASURY	7/31/2022	5,216,656.25	5,381,584.00	0.13
UNITED STATES TREASURY	9/30/2022	7,534,603.16	7,847,053.20	0.12
UNITED STATES TREASURY	10/31/2022	5,360,733.97	5,617,188.50	0.12
UNITED STATES TREASURY	2/28/2023	5,538,052.36	5,897,053.00	0.13
UNITED STATES TREASURY	1/15/2022	21,719,414.07	22,496,025.00	0.14
UNITED STATES TREASURY	1/15/2022	5,005,273.44	5,171,500.00	0.14
UNITED STATES TREASURY	2/15/2022	9,389,351.56	9,741,502.00	0.14
UNITED STATES TREASURY	4/15/2022	6,003,750.00	6,216,360.00	0.14
UNITED STATES TREASURY	12/31/2022	4,326,890.63	4,560,018.00	0.12
UNITED STATES TREASURY	12/31/2022	6,439,408.22	6,908,165.20	0.12
UNITED STATES TREASURY	1/31/2023	1,253,320.31	1,300,787.50	0.12
UNITED STATES TREASURY	1/31/2023	2,911,894.53	3,017,827.00	0.12
UNITED STATES TREASURY	3/31/2023	15,308,789.06	15,552,000.00	0.12
UNITED STATES TREASURY	6/30/2023	4,097,187.50	4,145,640.00	0.12
UNITED STATES TREASURY	11/15/2022	3,995,937.50	4,137,520.00	0.12
UNITED STATES TREASURY	1/31/2022	430,512.50	451,466.40	0.14
UNITED STATES TREASURY	1/31/2022	7,855,625.00	8,208,480.00	0.14
UNITED STATES TREASURY	2/28/2022	1,006,718.75	1,027,580.00	0.13
UNITED STATES TREASURY	4/30/2022	633,273.05	649,070.10	0.14
UNITED STATES TREASURY	4/30/2022	1,974,765.63	2,060,540.00	0.14
UNITED STATES TREASURY	5/31/2022	9,031,289.06	9,267,570.00	0.13
UNITED STATES TREASURY	6/30/2022	2,010,156.25	2,061,800.00	0.13
UNITED STATES TREASURY	10/15/2022	745,312.50	770,715.00	0.12
UNITED STATES TREASURY	10/31/2021	498,476.56	508,400.00	0.15
UNITED STATES TREASURY	12/31/2021	1,899,406.25	1,940,014.00	0.14
UNITED STATES TREASURY	1/15/2023	2,713,289.06	2,791,233.00	0.12
UNITED STATES TREASURY	1/15/2023	4,101,875.00	4,135,160.00	0.12
UNITED STATES TREASURY	5/15/2023	2,192,093.75	2,200,264.00	0.12
UNITED STATES TREASURY	6/15/2023	4,003,281.25	4,014,840.00	0.12
UNITED STATES TREASURY	6/15/2023	1,051,927.73	1,053,895.50	0.12
UNITED STATES TREASURY	7/31/2022	6,061,226.56	6,416,504.00	0.13
UNITED STATES TREASURY	8/15/2020	17,253,078.13	17,207,912.00	0.38
UNITED STATES TREASURY	3/15/2021	7,598,515.63	7,706,856.00	0.12
UNITED STATES TREASURY	8/31/2022	4,470,357.42	4,819,492.50	0.12
UNITED STATES TREASURY	8/31/2022	2,874,960.94	3,109,350.00	0.12
UNITED STATES TREASURY	11/30/2022	7,718,648.44	8,140,938.00	0.12
UNITED STATES TREASURY	11/30/2020	4,499,121.09	4,522,005.00	0.16
UNITED STATES TREASURY	4/30/2023	5,234,208.98	5,466,562.50	0.12
UNITED STATES TREASURY	5/31/2023	7,787,187.50	8,340,000.00	0.12
UNITED STATES TREASURY	10/31/2023	8,007,187.50	8,387,200.00	0.13
UNITED STATES TREASURY	6/30/2022	4,329,843.75	4,639,050.00	0.13
UNITED STATES TREASURY	8/15/2022	6,983,046.88	7,196,910.00	0.12
UNITED STATES TREASURY	10/15/2022	7,957,187.50	8,220,960.00	0.12
UNITED STATES TREASURY	2/28/2022	10,149,609.38	10,157,800.00	0.13
UNITED STATES TREASURY	4/15/2023	3,848,792.36	3,999,404.52	-1.09
UNITED STATES TREASURY	4/15/2023	1,047,022.82	1,026,874.13	-1.09
UNITED STATES TREASURY	4/15/2024	3,826,143.99	4,004,404.33	-1.13
UNITED STATES TREASURY	4/15/2024	3,825,837.67	3,999,007.56	-1.13
UNITED STATES TREASURY	4/15/2024	2,055,527.35	1,991,408.62	-1.13
UNITED STATES TREASURY	5/15/2022	11,513,688.28	11,795,825.70	0.13
UNITED STATES TREASURY	5/15/2022	2,026,093.75	2,071,260.00	0.13
UNITED STATES TREASURY	5/15/2022	5,901,964.06	6,037,722.90	0.13
UNITED STATES TREASURY	5/15/2022	8,869,816.41	9,041,049.90	0.13
UNITED STATES TREASURY	5/15/2022	1,979,554.69	2,019,478.50	0.13
UNITED STATES TREASURY	2/28/2022	8,982,400.00	9,189,286.40	0.13
UNITED STATES TREASURY	9/30/2022	3,799,773.44	3,907,729.00	0.12

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UNITED STATES TREASURY	9/30/2022	9,392,172.66	9,668,394.40	0.12
UNITED STATES TREASURY	9/30/2022	7,699,007.81	7,918,974.00	0.12
UNITED STATES TREASURY	9/30/2022	10,407,680.66	10,688,027.00	0.12
UNITED STATES TREASURY	9/30/2022	4,212,140.63	4,347,672.00	0.12
UNITED STATES TREASURY	10/15/2022	6,859,031.25	7,090,578.00	0.12
UNITED STATES TREASURY	10/15/2022	3,944,908.20	4,059,099.00	0.12
UNITED STATES TREASURY	7/15/2021	16,488,144.89	4,115,344.40	0.12
UNITED STATES TREASURY	5/15/2023	11,404,996.87	6,510,781.20	0.12
UNITED STATES TREASURY	5/15/2023	7,488,243.51	7,506,900.72	0.12
UNITED STATES TREASURY	5/31/2022	9,013,718.75	9,026,083.00	0.12
UNITED STATES TREASURY	5/31/2022	7,665,406.25	7,675,921.00	0.12
UNITED STATES TREASURY	6/15/2023	7,435,693.75	7,472,620.95	0.12
UNITED STATES TREASURY	6/30/2022	18,531,309.38	18,540,741.60	0.12
UNITED STATES TREASURY	6/30/2022	49,976,562.50	50,002,000.00	0.12
UNITED STATES TREASURY	6/30/2022	3,092,702.93	3,095,123.80	0.12
UNITED STATES TREASURY	6/30/2022	23,719,803.52	23,730,949.20	0.12
SUB-TOTAL		517,289,176.72	511,806,426.43	
<u>FEDERAL AGENCY/GSE</u>				
FEDERAL HOME LOAN MORTGAGE CORP	6/8/2022	6,996,640.00	6,993,070.00	0.30
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	8,160,363.15	8,189,665.45	0.23
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	7,758,283.75	7,775,388.75	0.25
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/11/2022	3,447,516.00	3,573,786.00	0.14
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/11/2022	3,000,780.00	3,107,640.00	0.14
FEDERAL HOME LOAN MORTGAGE CORP	4/20/2023	7,526,137.50	7,576,462.65	0.22
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	7,146,997.00	7,179,386.50	0.23
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	7,383,377.40	7,405,148.10	0.25
FEDERAL HOME LOAN MORTGAGE CORP	7/25/2022	4,963,756.50	4,969,428.00	0.18
FHMS K-727 A1	10/25/2023	524,334.57	546,428.67	0.65
FEDERAL HOME LOAN BANKS	9/8/2023	4,135,800.00	4,260,600.00	0.27
FEDERAL HOME LOAN BANKS	9/8/2023	4,104,600.00	4,260,600.00	0.27
FEDERAL HOME LOAN BANKS	3/8/2024	5,201,750.00	5,283,600.00	0.29
FEDERAL HOME LOAN BANKS	9/28/2020	7,974,320.00	8,015,200.00	0.17
FEDERAL HOME LOAN BANKS	3/10/2023	5,053,550.00	5,328,450.00	0.22
FEDERAL HOME LOAN BANKS	6/10/2022	4,988,900.00	5,234,400.00	0.22
FEDERAL HOME LOAN BANKS	12/9/2022	7,058,660.00	7,460,740.00	0.20
FEDERAL HOME LOAN BANKS	3/11/2022	3,046,221.55	3,182,763.65	0.28
FEDERAL HOME LOAN BANKS	3/11/2022	1,160,218.50	1,212,235.75	0.28
FEDERAL HOME LOAN BANKS	6/9/2023	3,977,720.00	4,212,320.00	0.26
FEDERAL HOME LOAN BANKS	6/9/2023	4,029,880.00	4,212,320.00	0.26
FEDERAL HOME LOAN BANKS	9/9/2022	6,828,560.00	7,218,268.00	0.20
FEDERAL HOME LOAN BANKS	9/10/2021	2,515,300.00	2,577,525.00	0.20
FEDERAL HOME LOAN BANKS	9/10/2021	5,006,250.00	5,155,050.00	0.20
FEDERAL FARM CREDIT BANKS FUNDING CORP	12/17/2021	6,022,920.00	6,216,780.00	0.17
FEDERAL FARM CREDIT BANKS FUNDING CORP	3/1/2021	6,965,140.00	7,095,340.00	0.16
FEDERAL FARM CREDIT BANKS FUNDING CORP	11/15/2021	7,034,930.00	7,259,350.00	0.17
FEDERAL FARM CREDIT BANKS FUNDING CORP	7/17/2023	5,060,200.00	5,384,800.00	0.26
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/26/2023	6,967,450.00	7,305,970.00	0.26
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/1/2023	4,996,450.00	5,202,500.00	0.22
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	4,993,550.00	5,201,300.00	0.27
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/21/2023	5,000,600.00	5,155,600.00	0.23
FEDERAL FARM CREDIT BANKS FUNDING CORP	4/8/2022	7,204,321.80	7,240,974.00	0.16
FEDERAL FARM CREDIT BANKS FUNDING CORP	5/6/2022	8,124,668.55	8,148,504.10	0.16
FEDERAL HOME LOAN MORTGAGE CORP	6/8/2022	7,995,360.00	7,992,080.00	0.30
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	6,111,548.70	6,133,494.10	0.23
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	3,203,098.50	3,210,160.50	0.25
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	6,815,760.00	7,185,010.00	0.15
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	4,411,710.00	4,743,135.00	0.18
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	2,233,875.00	2,424,269.00	0.18
FEDERAL NATIONAL MORTGAGE ASSOCIATION	4/12/2022	6,370,496.00	6,629,952.00	0.13
FEDERAL NATIONAL MORTGAGE ASSOCIATION	9/6/2022	3,986,080.00	4,101,000.00	0.17
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	8,248,720.00	8,256,880.00	0.16
FEDERAL HOME LOAN MORTGAGE CORP	9/29/2020	5,859,375.30	5,883,911.90	0.15
FEDERAL HOME LOAN MORTGAGE CORP	2/16/2021	4,986,800.00	5,060,350.00	0.14
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	7,621,797.50	7,656,338.75	0.23
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	7,463,143.80	7,485,149.70	0.25
FEDERAL HOME LOAN MORTGAGE CORP	10/20/2022	5,098,470.00	5,101,734.00	0.28
FEDERAL HOME LOAN MORTGAGE CORP	7/28/2023	3,100,000.00	3,100,403.00	0.42
FEDERAL HOME LOAN MORTGAGE CORP	7/28/2023	2,050,000.00	2,050,266.50	0.42
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/17/2021	995,950.00	1,011,470.00	0.15
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	998,210.00	1,026,430.00	0.15
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	1,812,960.00	1,847,574.00	0.15
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	5,610,864.00	5,748,008.00	0.15
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	5,677,685.00	5,799,329.50	0.15
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	5,652,771.25	5,754,013.25	0.16
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	5,663,313.58	5,754,013.25	0.16
FN 467260	3/1/2021	2,491,300.46	2,454,363.99	2.72
FN 468958	9/1/2021	4,293,863.48	4,322,697.95	1.09
FN 468431	7/1/2021	270,491.16	270,716.73	1.58
FN 468861	8/1/2021	606,788.12	608,705.17	1.52
FEDERAL HOME LOAN BANKS	10/12/2021	4,197,270.00	4,344,354.00	0.13
FEDERAL HOME LOAN BANKS	8/15/2024	1,087,438.50	1,143,137.50	0.29
FEDERAL HOME LOAN MORTGAGE CORP	12/29/2022	2,349,530.00	2,351,151.50	0.28
FEDERAL HOME LOAN MORTGAGE CORP	7/21/2025	3,680,000.00	3,680,772.80	0.71
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	4,336,906.50	4,352,479.50	0.23
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	3,741,937.50	3,750,187.50	0.25
FEDERAL NATIONAL MORTGAGE ASSOCIATION	9/6/2022	548,086.00	563,887.50	0.17
FEDERAL HOME LOAN MORTGAGE CORP	4/20/2023	4,179,525.00	4,207,472.30	0.22
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	4,807,979.80	4,829,769.10	0.23
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	3,968,378.40	3,980,079.60	0.25
FEDERAL HOME LOAN MORTGAGE CORP	7/25/2022	2,534,259.60	2,537,155.20	0.18
U.S. DEPARTMENT OF HOUSING AND URBAN DEVELOPMENT	8/1/2021	710,000.00	726,521.70	0.24
SUB-TOTAL		340,131,889.42	347,220,019.10	
<u>MEDIUM TERM NOTES</u>				
ADOBE INC	2/1/2023	449,383.50	465,786.00	0.29
AMAZON.COM INC	6/3/2023	2,022,165.00	2,035,287.00	0.22

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AMERICAN EXPRESS CREDIT CORP	9/14/2020	546,096.60	540,340.20	0.85
AMERICAN EXPRESS CREDIT CORP	9/14/2020	508,570.00	500,315.00	0.85
AMERICAN EXPRESS CREDIT CORP	9/14/2020	813,072.00	800,504.00	0.85
AMERICAN EXPRESS CREDIT CORP	5/5/2021	1,998,780.00	2,026,500.00	0.28
AMERICAN HONDA FINANCE CORP	6/27/2022	3,796,504.00	3,939,194.00	0.27
APPLE INC	8/4/2021	1,514,951.40	1,598,359.60	0.29
APPLE INC	9/11/2022	589,899.70	607,363.70	0.30
APPLE INC	5/11/2023	1,475,974.40	1,496,783.20	0.34
TRUIST FINANCIAL CORP	9/3/2021	1,198,572.00	1,234,140.00	0.36
BANK OF AMERICA CORP	10/19/2020	1,978,280.00	2,009,920.00	0.33
BANK OF AMERICA CORP	10/1/2021	1,469,790.00	1,504,620.00	0.47
BANK OF NEW YORK MELLON CORP	8/23/2022	1,724,448.00	1,781,562.75	0.35
BANK OF NEW YORK MELLON CORP	1/27/2023	1,099,230.00	1,138,511.00	0.39
BURLINGTON NORTHERN SANTA FE LLC	9/15/2021	1,024,930.00	1,026,970.00	0.35
CATERPILLAR FINANCIAL SERVICES CORP	9/7/2021	374,711.25	386,523.75	0.35
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2021	1,124,460.00	1,145,857.50	0.31
CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	1,048,540.50	1,082,581.50	0.41
CATERPILLAR FINANCIAL SERVICES CORP	11/18/2022	499,770.00	517,830.00	0.39
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	1,124,370.00	1,132,166.25	0.43
CHEVRON CORP	5/16/2021	49,945.50	50,609.50	0.38
CHEVRON CORP	5/11/2023	875,000.00	894,460.00	0.34
CITIGROUP INC	8/2/2021	1,723,295.00	1,784,597.50	0.37
COMCAST CORP	1/15/2023	1,449,071.25	1,469,352.50	0.05
JOHN DEERE CAPITAL CORP	1/8/2021	2,197,734.00	2,221,670.00	0.29
JOHN DEERE CAPITAL CORP	3/12/2021	149,898.00	152,409.00	0.25
JOHN DEERE CAPITAL CORP	1/10/2022	769,260.80	801,508.40	0.35
JOHN DEERE CAPITAL CORP	6/7/2021	499,660.00	508,715.00	0.25
JOHN DEERE CAPITAL CORP	7/5/2023	399,672.00	404,204.00	0.34
WALT DISNEY CO	9/1/2022	873,101.25	895,545.00	0.52
EXXON MOBIL CORP	3/6/2022	339,237.50	360,220.00	0.35
EXXON MOBIL CORP	3/6/2022	1,212,050.00	1,286,500.00	0.35
GOLDMAN SACHS GROUP INC	4/26/2022	1,513,320.00	1,527,345.00	0.51
HOME DEPOT INC	3/1/2022	498,630.00	523,890.00	0.23
HONEYWELL INTERNATIONAL INC	8/8/2022	779,212.20	808,158.00	0.28
IBM CREDIT LLC	2/5/2021	1,735,247.50	1,771,070.00	0.29
IBM CREDIT LLC	2/6/2023	1,057,720.00	1,066,570.00	0.34
INTEL CORP	5/19/2021	1,327,659.20	1,345,255.10	0.10
JPMORGAN CHASE & CO	10/29/2020	1,482,105.00	1,505,325.00	0.34
JPMORGAN CHASE & CO	4/1/2023	2,000,000.00	2,088,960.00	0.52
MERCK & CO INC	2/10/2022	1,226,775.00	1,288,812.50	0.31
MICROSOFT CORP	8/8/2021	1,057,023.00	1,113,794.00	0.21
MICROSOFT CORP	2/6/2022	2,049,725.70	2,154,936.30	0.22
MORGAN STANLEY	5/19/2022	993,370.00	1,039,770.00	0.53
MORGAN STANLEY	2/25/2023	1,063,280.00	1,080,590.00	0.58
MORGAN STANLEY	4/21/2021	1,957,500.00	2,032,760.00	0.23
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	1/21/2022	1,598,592.00	1,634,240.00	0.29
NORTHERN TRUST CORP	8/2/2022	1,012,140.00	1,041,500.00	0.30
ORACLE CORP	9/15/2021	1,187,662.00	1,245,531.00	0.28
PNC BANK NA	11/5/2020	1,615,040.00	1,606,128.00	0.33
PNC BANK NA	2/24/2023	800,000.00	816,808.00	0.39
PACCAR FINANCIAL CORP	5/10/2021	2,354,387.70	2,406,150.60	0.29
PACCAR FINANCIAL CORP	3/1/2022	499,560.00	519,510.00	0.38
PACCAR FINANCIAL CORP	5/10/2022	999,460.00	1,040,780.00	0.34
PEPSICO INC	5/1/2023	923,168.50	937,441.25	0.26
PFIZER INC	9/15/2021	1,872,468.75	1,932,412.50	0.27
PFIZER INC	3/11/2022	424,974.50	442,412.25	0.25
CHARLES SCHWAB CORP	5/21/2021	2,169,934.90	2,216,155.90	0.30
3M CO	9/14/2021	823,308.75	847,918.50	0.31
3M CO	3/1/2022	1,154,457.15	1,198,058.40	0.26
TOYOTA MOTOR CREDIT CORP	1/11/2022	3,686,662.50	3,870,937.50	0.36
TOYOTA MOTOR CREDIT CORP	1/8/2021	679,592.00	688,561.20	0.16
US BANK NA	10/23/2020	1,309,738.00	1,313,340.50	0.28
UNILEVER CAPITAL CORP	3/7/2022	1,990,320.00	2,085,020.00	0.33
U.S. Bancorp	3/15/2022	509,935.00	520,730.00	0.30
VISA INC	12/14/2020	1,248,937.50	1,256,725.00	0.32
VISA INC	12/14/2020	1,010,820.00	1,005,380.00	0.32
WALMART INC	6/23/2021	1,049,947.50	1,077,016.50	0.24
WELLS FARGO & CO	4/1/2021	1,619,820.00	1,542,195.00	0.37
AMERICAN HONDA FINANCE CORP	11/16/2022	2,021,300.00	2,091,640.00	0.58
AMERICAN HONDA FINANCE CORP	1/12/2024	1,585,215.00	1,643,880.00	0.73
APPLE INC	5/3/2023	1,977,040.00	2,114,720.00	0.31
APPLE INC	2/23/2023	2,949,060.00	3,180,510.00	0.33
BANK OF AMERICA CORP	1/11/2023	3,034,740.00	3,203,880.00	0.50
BANK OF NEW YORK MELLON CORP	1/29/2023	2,944,320.00	3,183,990.00	0.39
BERKSHIRE HATHAWAY INC	3/15/2023	2,924,460.00	3,179,430.00	0.30
BERKSHIRE HATHAWAY INC	3/15/2023	2,014,300.00	2,119,620.00	0.30
DEERE & CO	6/8/2022	1,466,700.00	1,556,085.00	0.26
JOHN DEERE CAPITAL CORP	3/4/2021	1,344,769.75	1,374,932.05	0.31
GENERAL DYNAMICS CORP	5/11/2021	3,985,000.00	4,082,800.00	0.33
HSBC USA INC	8/7/2020	1,540,082.70	1,530,321.30	1.47
HSBC USA INC	8/7/2020	3,017,190.00	3,000,630.00	1.47
JPMORGAN CHASE & CO	6/7/2021	2,447,975.00	2,539,450.00	0.34
JPMORGAN CHASE & CO	6/7/2021	1,509,240.00	1,523,670.00	0.34
ORACLE CORP	5/15/2022	3,897,640.00	4,140,840.00	0.32
PACCAR FINANCIAL CORP	9/26/2022	1,498,170.00	1,549,140.00	0.47
PACCAR FINANCIAL CORP	2/7/2023	2,274,886.25	2,354,056.25	0.51
PRAXAIR INC	9/1/2021	2,338,645.05	2,413,497.45	0.30
PRAXAIR INC	9/1/2021	1,394,750.00	1,440,894.00	0.30
CHARLES SCHWAB CORP	5/21/2021	1,554,953.35	1,588,074.85	0.30
TOYOTA MOTOR CREDIT CORP	4/13/2021	2,488,525.00	2,546,375.00	0.29
U.S. Bancorp	2/5/2024	2,107,940.00	2,192,320.00	0.54
VISA INC	12/14/2022	1,962,480.00	2,113,680.00	0.21
WALMART INC	6/26/2023	3,083,010.00	3,257,940.00	0.33
WALMART INC	6/26/2023	2,056,460.00	2,171,960.00	0.33
WELLS FARGO & CO	12/7/2020	3,023,370.00	3,023,010.00	0.35
ASSOCIATION OF AMERICAN MEDICAL COLLEGES	10/1/2022	2,990,000.00	3,015,534.60	1.52
TRUIST FINANCIAL CORP	6/20/2022	2,339,167.50	2,357,145.00	0.40

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<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
TRUIST FINANCIAL CORP	3/16/2023	2,947,817.00	3,082,130.50	0.42
BANK OF AMERICA CORP	10/1/2021	2,944,440.00	3,009,240.00	0.47
BANK OF AMERICA CORP	10/1/2021	244,827.50	250,770.00	0.47
BAYCARE HEALTH SYSTEM INC	11/15/2020	850,000.00	854,938.50	0.44
BAYCARE HEALTH SYSTEM INC	11/15/2022	1,456,344.00	1,506,585.60	0.57
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	3,053,289.20	3,074,460.35	0.43
CHEVRON CORP	5/11/2023	2,065,000.00	2,110,925.60	0.34
EXXON MOBIL CORP	4/15/2023	4,990,000.00	5,144,091.20	0.42
FIFTH THIRD BANK NA (OHIO)	10/30/2020	1,873,750.90	1,920,802.45	0.38
FIFTH THIRD BANK NA (OHIO)	10/30/2020	195,626.00	200,606.00	0.38
FIFTH THIRD BANK NA (OHIO)	10/30/2020	2,892,711.00	2,958,938.50	0.38
FIFTH THIRD BANK NA (OHIO)	10/30/2020	244,932.50	250,757.50	0.38
GOLDMAN SACHS GROUP INC	7/27/2021	845,776.26	835,928.94	0.43
GOLDMAN SACHS GROUP INC	7/27/2021	2,644,400.00	2,618,825.00	0.43
HUNTINGTON NATIONAL BANK	8/7/2022	2,024,431.10	2,046,987.60	0.47
JPMORGAN CHASE & CO	3/1/2021	2,462,375.00	2,529,250.00	0.21
JPMORGAN CHASE & CO	3/1/2021	1,093,603.15	1,128,045.50	0.21
KEYBANK NA	11/22/2021	1,785,864.60	1,877,154.92	0.44
KEYBANK NA	11/22/2021	1,953,600.00	2,053,780.00	0.44
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	249,662.50	252,252.50	0.37
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	2,411,195.76	2,473,083.51	0.37
MASSMUTUAL GLOBAL FUNDING II	6/9/2023	3,982,648.85	4,030,947.05	0.44
MORGAN STANLEY	11/17/2021	321,688.25	334,324.25	0.40
MORGAN STANLEY	11/17/2021	2,469,419.55	2,607,729.15	0.40
MORGAN STANLEY	11/17/2021	243,050.00	257,172.50	0.40
NATIONAL SECURITIES CLEARING CORP	4/23/2023	3,162,024.90	3,228,679.80	0.46
NEW YORK LIFE GLOBAL FUNDING	9/28/2020	1,710,817.50	1,754,567.50	0.30
NEW YORK LIFE GLOBAL FUNDING	9/28/2020	244,505.00	250,652.50	0.30
NEW YORK LIFE GLOBAL FUNDING	5/5/2023	2,084,562.15	2,127,304.65	0.36
PACCAR FINANCIAL CORP	5/10/2021	3,529,082.20	3,606,671.60	0.29
PRINCIPAL LIFE GLOBAL FUNDING II	11/19/2020	1,582,176.00	1,610,560.00	0.42
PRINCIPAL LIFE GLOBAL FUNDING II	11/19/2020	1,780,110.00	1,811,880.00	0.42
PROTECTIVE LIFE GLOBAL FUNDING	6/9/2023	3,500,000.00	3,554,040.00	0.54
PRUDENTIAL FINANCIAL INC	11/15/2020	2,242,827.60	2,205,898.40	0.38
PUBLIC SERVICE ELECTRIC AND GAS CO	3/15/2021	1,856,906.10	1,907,709.30	0.16
VIRGINIA ELECTRIC AND POWER CO	3/15/2023	2,087,580.00	2,103,240.00	0.56
WELLS FARGO & CO	7/22/2022	1,551,524.80	1,581,210.40	0.57
WELLS FARGO & CO	7/22/2022	3,959,048.10	4,041,448.95	0.57
ADOBE INC	2/1/2023	1,103,486.15	1,143,763.40	0.29
AMERICAN EXPRESS CO	5/20/2022	1,558,128.00	1,624,053.60	0.35
AMERIPRISE FINANCIAL INC	3/22/2022	1,535,888.20	1,603,047.60	0.49
AMERIPRISE FINANCIAL INC	3/22/2022	119,877.60	124,912.80	0.49
APPLE INC	1/13/2023	647,825.00	655,362.50	0.34
APPLE INC	9/11/2022	1,874,681.25	1,930,181.25	0.30
APPLE INC	5/11/2023	1,441,069.60	1,461,386.30	0.34
TRUIST FINANCIAL CORP	6/20/2022	2,048,120.00	2,095,240.00	0.40
TRUIST FINANCIAL CORP	3/16/2023	1,943,560.70	2,032,116.55	0.42
BANK OF AMERICA CORP	10/1/2021	1,104,755.80	1,133,480.40	0.47
BANK OF AMERICA CORP	10/1/2021	948,417.50	972,987.60	0.47
BANK OF AMERICA CORP	1/23/2022	1,415,000.00	1,429,447.15	0.59
BANK OF AMERICA CORP	5/17/2022	1,075,000.00	1,100,133.50	0.54
BANK OF NEW YORK MELLON CORP	4/28/2023	1,352,323.95	1,406,427.30	0.46
BANK OF NEW YORK MELLON CORP	1/27/2023	2,228,439.00	2,308,072.30	0.39
CATERPILLAR FINANCIAL SERVICES CORP	11/29/2022	859,078.00	892,109.00	0.41
CATERPILLAR FINANCIAL SERVICES CORP	9/7/2021	1,713,679.45	1,767,701.95	0.35
CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	1,353,116.55	1,397,045.65	0.41
CATERPILLAR FINANCIAL SERVICES CORP	11/18/2022	1,469,323.80	1,522,420.20	0.39
CHEVRON CORP	5/11/2023	455,000.00	465,119.20	0.34
CISCO SYSTEMS INC	9/20/2021	1,894,243.00	1,932,376.00	0.23
CITIGROUP INC	12/8/2021	2,025,660.00	2,062,280.00	0.44
CITIBANK NA	7/23/2021	1,153,729.50	1,187,039.70	0.29
CITIZENS BANK NA	5/13/2021	1,493,725.00	1,512,826.80	0.36
COMERICA INC	7/31/2023	2,120,020.00	2,163,560.00	0.86
JOHN DEERE CAPITAL CORP	9/10/2021	1,154,641.95	1,191,532.65	0.26
JOHN DEERE CAPITAL CORP	6/13/2022	1,438,142.40	1,482,076.80	0.38
JOHN DEERE CAPITAL CORP	4/6/2023	519,875.20	531,762.40	0.35
DUKE ENERGY CAROLINAS LLC	3/15/2023	2,502,051.75	2,601,175.50	0.41
ERP OPERATING LP	4/15/2023	1,933,786.40	1,944,501.02	0.69
EXXON MOBIL CORP	4/15/2023	2,065,000.00	2,128,767.20	0.42
FIFTH THIRD BANK NA (OHIO)	1/30/2023	1,473,761.00	1,520,135.00	0.52
HONEYWELL INTERNATIONAL INC	11/1/2021	570,900.25	585,706.50	0.25
HONEYWELL INTERNATIONAL INC	11/1/2021	238,298.40	244,468.80	0.25
HONEYWELL INTERNATIONAL INC	8/8/2022	1,018,969.80	1,056,822.00	0.28
HUNTINGTON NATIONAL BANK	2/3/2023	1,568,681.20	1,618,544.40	0.51
JPMORGAN CHASE & CO	8/15/2021	2,025,592.80	2,019,598.20	0.39
KEYBANK NA	3/7/2023	694,840.24	715,815.44	0.60
KEYBANK NA	3/7/2023	311,595.00	321,474.00	0.60
KEYBANK NA	3/7/2023	150,524.50	155,379.10	0.60
KEYBANK NA	3/7/2023	821,620.13	843,333.46	0.60
MORGAN STANLEY	5/19/2022	1,912,255.00	1,975,563.00	0.53
MORGAN STANLEY	11/17/2021	2,009,680.00	2,057,380.00	0.40
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	4/25/2022	1,208,052.00	1,241,400.00	0.30
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	1/21/2022	1,908,319.20	1,950,874.00	0.29
NIKE INC	3/27/2025	134,816.40	146,130.75	0.57
ORACLE CORP	4/1/2025	449,833.50	486,742.50	0.69
PNC BANK NA	7/22/2022	1,925,000.00	1,959,534.50	0.39
PNC BANK NA	2/24/2023	1,115,000.00	1,138,426.15	0.39
PACCAR FINANCIAL CORP	9/26/2022	714,127.70	738,423.40	0.47
PACCAR FINANCIAL CORP	2/7/2023	1,999,900.00	2,069,500.00	0.51
PRECISION CASTPARTS CORP	1/15/2023	1,965,015.00	2,041,260.00	0.37
TRUIST BANK	5/17/2022	1,978,990.20	2,062,071.00	0.37
US BANK NA	1/21/2022	2,064,277.25	2,108,261.75	0.29
WALMART INC	12/15/2022	2,109,523.20	2,137,675.20	0.25
WELLS FARGO BANK NA	10/22/2021	1,789,803.10	1,855,370.80	0.41
SUB-TOTAL		306,218,946.69	314,929,506.34	

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MORTGAGE AND ASSET-BACK SECURITIES

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
ALLYA 2019-1 A3	9/15/2023	1,399,830.88	1,435,182.00	0.61
BMWLT 2018-1 A3	7/20/2021	573,782.52	577,730.12	0.34
COMET 2019-2 A	9/15/2022	2,749,307.55	2,827,687.50	0.38
COPAR 2019-1 A3	11/15/2023	899,817.66	923,328.00	0.67
DCENT 2019-3 A	10/15/2024	999,785.20	1,033,170.00	0.38
FNA 2012-M5 A2	2/25/2022	1,094,854.37	1,125,577.18	0.53
FNA 2013-M1 A2	8/25/2022	1,212,764.89	1,233,266.20	0.53
FNA 2013-M7 A2	12/25/2022	755,061.15	770,301.73	0.25
FHMS K-018 A2	1/25/2022	3,475,834.57	3,574,049.93	0.80
FHMS K-019 A2	3/25/2022	2,415,346.50	2,503,176.30	0.63
FHMS K-020 A1	1/25/2022	368,273.12	379,229.56	0.54
FHMS K-022 A2	7/25/2022	1,204,406.25	1,238,172.00	0.57
FHMS K-023 A1	4/25/2022	519,821.44	537,127.41	0.53
FHMS K-023 A2	8/25/2022	1,775,839.84	1,807,400.00	0.57
FHMS K-026 A2	11/25/2022	3,462,687.50	3,538,890.00	0.57
FHMS K-026 A2	11/25/2022	510,800.78	520,425.00	0.57
FHMS K-029 A1	10/25/2022	373,649.11	381,264.70	0.50
FHMS K-029 A1	10/25/2022	682,619.86	697,406.55	0.50
FHMS K-034 A1	2/25/2023	995,679.33	1,028,542.81	0.35
FHMS K-035 A1	3/25/2023	1,096,321.78	1,133,370.46	0.46
FHMS K-715 A2	1/25/2021	2,100,833.69	2,009,856.18	0.52
FHMS K-717 A2	9/25/2021	791,149.07	806,618.78	0.71
FHMS K-720 A2	6/25/2022	2,196,304.69	2,282,412.00	0.37
FHMS K-720 A2	6/25/2022	1,005,312.50	1,037,460.00	0.37
FHMS K-P05 A	7/25/2023	836,115.99	861,778.97	1.10
FHMS K-J23 A1	3/25/2022	368,550.80	373,724.55	0.74
FHMS K-J27 A1	7/25/2024	1,065,856.15	1,101,492.83	0.74
FITAT 2019-1 A3	12/15/2023	599,868.12	614,352.00	0.80
FORDL 2019-A A3	5/15/2022	849,933.53	860,931.00	-0.07
GMCAR 2019-1 A3	11/16/2023	2,357,446.74	2,410,756.17	-0.10
GMALT 2019-3 A3	6/20/2022	699,922.79	709,485.00	0.37
HDMOT 2020-A A3	10/15/2024	874,809.16	894,040.00	0.68
HAROT 2018-4 A3	1/15/2023	1,104,834.80	1,128,945.35	0.58
HAROT 2018-3 A3	8/22/2022	1,200,542.16	1,220,158.35	0.52
HART 2019-A A3	6/15/2023	449,940.78	461,322.00	0.47
MBALT 2018-B A3	9/15/2021	1,752,206.71	1,765,703.21	0.11
MBART 2020-1 A3	2/18/2025	624,951.19	627,662.50	0.38
MBART 2018-1 A3	1/15/2023	1,249,649.24	1,271,504.45	0.13
MBALT 2019-A A3	11/15/2021	1,157,768.76	1,167,713.48	0.36
NALT 2018-A A3	9/15/2021	724,659.78	729,441.06	0.49
NALT 2019-B A3	7/15/2022	554,968.48	563,402.70	0.32
NAROT 2018-C A3	6/15/2023	899,827.56	923,688.00	0.65
NAROT 2020-B A3	7/15/2024	1,149,968.49	1,153,323.50	0.36
NAROT 2018-B A3	3/15/2023	1,436,679.94	1,464,915.06	0.63
NAROT 2019-C A3	7/15/2024	899,952.48	925,560.00	0.49
NAROT 2019-A A3	10/16/2023	2,424,632.61	2,491,445.00	0.67
NALT 2019-A A3	3/15/2022	269,980.40	273,528.90	0.46
TAOT 2018-D A3	3/15/2023	999,783.70	1,023,610.00	0.57
TAOT 2018-B A3	9/15/2022	1,144,156.79	1,160,924.55	0.38
TAOT 2019-C A3	9/15/2023	1,099,990.98	1,123,331.00	0.51
VZOT 2019-C A1A	4/22/2024	1,424,890.13	1,460,781.75	0.27
VZOT 2020-A A1A	7/22/2024	999,882.90	1,026,760.00	0.41
VWALT 2019-A A3	11/21/2022	899,985.78	916,443.00	0.36
VALET 2018-2 A3	4/20/2023	2,475,961.52	2,531,009.40	0.08
WOART 2020-B A3	5/15/2025	999,921.60	1,005,140.00	0.44
FHMS K-J22 A1	5/25/2023	317,888.50	322,916.67	0.47
HAROT 2017-2 A3	8/16/2021	660,823.11	662,373.87	0.42
HAROT 2020-1 A3	4/22/2024	2,939,423.76	3,013,206.00	0.45
HAROT 2019-1 A2	9/20/2021	1,045,215.89	1,049,903.36	0.45
HAROT 2019-3 A3	8/15/2023	2,764,977.05	2,822,346.10	0.49
JDOT 2019-B A3	12/15/2023	1,424,697.47	1,462,449.00	0.40
JDOT 2020 A3	8/15/2024	2,124,870.16	2,146,823.75	0.62
MBALT 2020-A A3	12/15/2022	1,409,814.16	1,436,028.60	0.26
NAROT 2019-C A3	7/15/2024	2,954,843.98	3,038,922.00	0.49
TAOT 2019-A A2A	10/15/2021	703,674.95	706,821.23	-0.87
AMXCA 2018-8 A	9/15/2021	1,477,496.72	1,489,536.75	0.30
AMXCA 2018-8 A	9/15/2021	662,517.89	667,865.75	0.30
AMXCA 2018-8 A	9/15/2021	930,695.27	938,315.25	0.30
BACCT 2018-2 A	9/15/2023	3,056,678.52	3,067,611.40	0.28
BACCT 2018-2 A	9/15/2023	1,086,593.36	1,090,479.80	0.28
BMWLT 2019-1 A4	8/22/2022	4,789,968.75	4,817,940.75	0.34
CNH 2020-A A2	7/17/2023	1,204,934.57	1,210,868.35	0.54
CARMX 2019-3 A2A	12/15/2022	1,424,159.22	1,436,015.74	0.49
CARMX 2020-1 A3	12/16/2024	1,024,798.90	1,056,908.25	0.60
CCCIT 2014-A1 A1	1/23/2023	1,991,259.38	2,019,358.95	0.29
FH G12952	12/1/2022	188,645.99	188,925.55	0.60
FH G18303	3/1/2024	450,061.00	460,849.45	-0.68
FNR 2011-98 VC	1/25/2023	198,204.78	196,759.58	1.43
FNR 2012-50 VA	7/25/2023	287,419.13	287,217.28	1.01
FNA 2012-M9 A2	4/25/2022	379,316.09	384,629.75	0.70
FNA 2012-M9 A2	4/25/2022	78,159.07	79,257.04	0.70
FNA 2012-M17 A2	11/25/2022	443,072.55	471,797.65	0.56
FNR 2013-136 CV	6/25/2023	367,979.74	369,307.35	1.45
FHMS K-015 A2	7/25/2021	615,046.48	626,823.83	0.57
FHMS K-015 A2	7/25/2021	168,217.33	168,760.26	0.57
FHMS 2011-K016 A2	10/25/2021	2,102,422.25	2,152,690.54	0.85
FHMS 2011-K016 A2	10/25/2021	606,869.35	609,694.49	0.85
FHMS K-020 A2	5/25/2022	487,851.56	513,745.00	0.62
FHMS K-020 A2	5/25/2022	97,562.50	102,749.00	0.62
FHMS K-020 A2	5/25/2022	194,437.50	205,498.00	0.62
FHMS K-021 A2	6/25/2022	979,257.81	1,029,900.00	0.61
FHMS K-023 A1	4/25/2022	51,763.72	53,712.74	0.53
FHMS K-023 A1	4/25/2022	253,142.52	259,163.97	0.53
FHMS K-025 A1	4/25/2022	212,634.22	216,272.63	0.65
FHMS K-025 A2	10/25/2022	500,603.91	510,727.00	0.60
FHMS K-025 A2	10/25/2022	3,611,499.61	3,684,530.50	0.60
FHMS K-S01 A2	1/25/2023	235,826.66	250,403.11	0.48

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FHMS K-027 A1	9/25/2022	50,854.35	52,823.64	0.51
FHMS K-027 A2	1/25/2023	2,101,558.59	2,197,293.00	0.56
FHMS K-027 A2	1/25/2023	1,875,366.21	1,961,868.75	0.56
FHR 4285 BA	12/15/2023	691,964.10	690,733.47	1.00
FHMS K-041 A1	8/25/2024	2,279,508.05	2,278,222.83	0.52
FHMS K-046 A1	1/25/2025	762,335.47	762,645.97	0.62
FHMS K-047 A1	12/25/2024	856,101.96	879,389.81	0.50
FN AM0359	8/1/2022	2,699,118.68	2,746,105.46	0.85
FN AM1568	12/1/2022	1,392,438.55	1,428,158.24	2.47
FN AM1568	12/1/2022	1,420,800.99	1,428,158.24	2.47
FN AM1999	7/1/2021	2,210,602.10	2,298,742.14	0.27
FNR 0338C MP	5/25/2023	291,452.05	293,184.02	1.18
FNR 0338C MP	5/25/2023	320,808.55	321,940.26	1.18
FNR 0333J LB	5/25/2023	182,850.46	183,725.85	1.60
FNR 0364L HQ	7/25/2023	186,650.41	188,415.18	1.21
FHR 2666 OD	8/15/2023	176,267.89	178,453.85	1.31
FHR 2666 OD	8/15/2023	183,394.57	185,361.74	1.31
FHR 2756 KA	2/15/2024	698,038.77	694,960.13	1.60
FNR 2008-45 DB	6/25/2023	381,194.17	382,921.89	1.03
FN BM6007	5/1/2023	833,178.15	829,333.55	0.93
FN 961991	3/1/2023	568,319.16	580,996.70	-0.57
GMALT 2020-2 B	7/22/2024	4,078,992.65	4,138,384.80	0.93
HAROT 2017-3 A3	9/18/2021	57,394.25	57,575.54	0.44
JDOT 2019-B A2	5/16/2022	962,687.51	968,813.88	0.46
JDOT 2019-B A2	5/16/2022	175,362.95	176,147.98	0.46
JDOT 2017-B A3	10/15/2021	17,024.47	17,050.40	0.76
JDOT 2017-B A3	10/15/2021	141,484.68	143,631.09	0.76
JDOT 2019 A2	10/15/2021	779,989.25	783,020.12	0.87
KCOT 2020-1 A1	5/17/2021	358,807.40	359,521.42	0.00
MMAF 20A A2	4/9/2024	1,669,844.69	1,675,678.00	0.00
NAROT 2017-C A3	4/18/2022	46,533.01	46,808.02	0.61
NAROT 2017-C A3	4/18/2022	29,155.31	29,786.92	0.61
NALT 2019-B A2A	10/15/2021	1,001,746.44	1,006,793.18	0.22
PFSFC 20B A	6/17/2024	1,564,789.51	1,573,842.25	0.91
SCART 20A A	10/15/2024	2,758,888.40	2,781,545.50	0.00
SYNCT 2016-2 A	5/17/2021	2,957,144.53	2,986,403.00	0.65
TAOT 2017-B A3	7/15/2021	82,623.78	82,714.40	0.39
TAOT 2017-B A3	7/15/2021	82,839.92	82,714.40	0.39
TAOT 2017-B A3	7/15/2021	2,855.00	2,895.00	0.39
TFET 191 A3	4/24/2023	1,974,661.88	2,001,761.25	0.93
BMWLT 2018-1 A3	7/20/2021	462,006.71	465,185.29	0.34
BMWLT 2018-1 A4	3/21/2022	629,994.39	639,191.70	0.48
BMWOT 2019-A A3	1/25/2024	2,389,678.78	2,447,121.00	0.42
COPAR 2020-1 A3	11/15/2024	2,129,547.16	2,180,459.70	0.59
DRIVE 2020-2 A3	5/15/2024	629,975.93	632,646.00	0.58
FNA 2011-M5 A2	7/25/2021	349,525.29	349,720.02	0.41
FHMS K-020 A2	5/25/2022	2,714,871.09	2,774,223.00	0.62
FHMS K-SMC A2	1/25/2023	1,483,888.67	1,567,807.80	0.43
FHMS K-SMC A2	1/25/2023	2,030,198.44	2,146,528.80	0.43
FHMS K-SMC A2	1/25/2023	410,500.00	420,888.00	0.43
FHMS K-717 A2	9/25/2021	1,647,540.14	1,663,651.23	0.71
FHMS K-724 A1	3/25/2023	978,719.06	1,008,494.76	0.84
FHMS K-J23 A2	12/25/2022	1,684,331.25	1,722,164.00	1.03
FHMS KJ30 A1	1/25/2025	1,619,969.22	1,622,851.20	0.47
HDMOT 2019-A A3	2/15/2024	4,299,667.18	4,388,150.00	0.71
HAROT 2017-2 A3	8/16/2021	462,576.18	463,661.71	0.42
HAROT 2017-3 A3	9/18/2021	348,532.75	349,633.64	0.44
HAROT 2017-3 A3	9/18/2021	67,082.36	68,406.58	0.44
HAROT 2019-3 A3	8/15/2023	1,809,984.98	1,847,539.40	0.49
JDOT 2017-B A3	10/15/2021	86,047.58	86,178.66	0.76
JDOT 2019 A3	7/17/2023	1,904,765.88	1,955,196.75	0.76
JDOT 2020 A3	8/15/2024	2,799,828.92	2,828,756.00	0.62
MBART 2019-1 A3	3/15/2024	1,979,727.35	2,028,866.40	0.38
MBART 2020-1 A3	2/18/2025	1,459,885.97	1,466,219.60	0.38
MBALT 2020-A A3	12/15/2022	1,029,864.25	1,049,013.80	0.26
NALT 2018-A A3	9/15/2021	995,942.66	1,002,513.87	0.49
SDART 2020-2 A3	4/15/2024	859,901.01	861,100.80	0.59
TAOT 2017-B A3	7/15/2021	137,981.71	138,133.05	0.39
TAOT 2020-C A3	10/15/2024	2,129,835.99	2,132,747.70	0.39
TAOT 2017-A A3	5/16/2022	0.01	0.01	0.34
TAOT 2019-C A3	9/15/2023	1,829,984.99	1,868,814.30	0.51
TAOT 2019-A A3	7/17/2023	2,429,557.25	2,497,238.10	0.46
VZOT 2019-C A1A	4/22/2024	1,999,845.80	2,050,220.00	0.27
VWALT 2019-A A3	11/21/2022	849,986.57	865,529.50	0.36
FHMS K-J22 A1	5/25/2023	406,897.28	413,333.34	0.47
SUB-TOTAL		198,717,321.30	202,405,332.05	
Municipal Debt				
CONNECTICUT ST	7/1/2023	226,343.25	232,132.50	0.90
PORT AUTH N Y & N J	7/1/2023	1,125,000.00	1,139,332.50	0.64
PORT AUTH N Y & N J	7/1/2023	1,101,416.70	1,108,950.30	0.64
NEW YORK ST	2/15/2024	3,000,000.00	3,124,080.00	0.82
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	2,865,000.00	2,932,699.95	0.70
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	1,105,500.00	1,125,993.00	0.70
CALIFORNIA HEALTH FACS FING AUTH REV	6/1/2021	2,140,000.00	2,162,213.20	0.65
CALIFORNIA ST	4/1/2024	3,239,373.40	3,356,757.65	0.57
CHAFFEY CMNTY COLLEGE DIST CALIF	6/1/2022	715,000.00	727,491.05	0.65
CONTRA COSTA CALIF CMNTY COLLEGE DIST	8/1/2022	1,000,000.00	1,020,990.00	0.60
EL DORADO CALIF IRR DIST REV	3/1/2023	720,000.00	725,162.40	0.59
EL DORADO CALIF IRR DIST REV	3/1/2024	720,000.00	728,863.20	0.73
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2022	715,000.00	720,469.75	1.41
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2024	715,000.00	722,078.50	1.75
LOS ANGELES CALIF DEPT ARPTS ARPT REV	5/15/2021	1,006,380.00	1,013,550.00	0.57
LOS ANGELES CNTY CALIF PUB WKS FING AUTH LEASE REV	12/1/2021	1,537,050.00	1,552,575.00	0.54
MASSACHUSETTS ST SCH BLDG AUTH DEDICATED SALES TAX	10/15/2022	1,800,000.00	1,841,526.00	0.90
MASSACHUSETTS ST WTR RES AUTH IAM COMPL PAPER NTS 3	8/1/2023	2,365,000.00	2,425,425.75	0.91
OHLONE CALIF CMNTY COLLEGE DIST	8/1/2022	800,000.00	817,472.00	0.60
PASADENA CALIF PUB FING AUTH LEASE REV	12/1/2020	275,000.00	277,340.25	0.54

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PASADENA CALIF PUB FING AUTH LEASE REV	12/1/2021	400,000.00	414,312.00	0.54
PENNSYLVANIA ST TPK COMMN TPK REV	12/1/2021	876,767.50	886,593.75	1.27
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2021	480,000.00	484,723.20	1.38
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2022	400,000.00	408,132.00	1.27
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2022	2,420,000.00	2,479,725.60	0.65
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2022	1,500,000.00	1,541,415.00	0.55
SAN DIEGO CNTY CALIF WTR AUTH WTR REV	5/1/2024	1,440,000.00	1,442,448.00	0.55
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	7/1/2022	1,484,761.60	1,513,830.20	0.60
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2022	2,138,837.50	2,157,930.80	1.70
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2023	1,635,140.00	1,658,773.40	1.78
SAN FRANCISCO CALIF CITY & CNTY REDEV FING AUTH TA	2/1/2021	1,910,798.40	1,744,108.80	0.96
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2021	290,000.00	290,432.10	0.46
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2022	430,000.00	431,844.70	0.49
TEXAS ST	10/1/2022	2,335,000.00	2,396,877.50	0.39
UNIV CALIF REGTS MED CTR POOLED REV	5/15/2021	1,201,003.20	1,224,343.35	0.64
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2023	2,590,000.00	2,590,414.40	0.68
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2024	2,625,000.00	2,626,863.75	0.81
UTAH HSG CORP SINGLE FAMILY MTG REV	1/1/2022	1,535,000.00	1,552,023.15	1.31
UTAH HSG CORP SINGLE FAMILY MTG REV	7/1/2022	640,000.00	650,816.00	1.26
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2022	560,000.00	563,343.20	0.58
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	720,000.00	729,410.40	0.64
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	722,793.60	729,410.40	0.64
ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	6/1/2022	1,275,187.50	1,304,450.00	0.60
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	3,700,000.00	3,845,299.00	0.70
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	1,534,485.00	1,535,445.00	0.70
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	790,000.00	820,786.30	0.76
CALIFORNIA HSG FIN AGY REV	8/1/2022	227,194.00	228,905.60	0.92
CALIFORNIA HSG FIN AGY REV	2/1/2021	1,120,000.00	1,128,288.00	0.88
CALIFORNIA ST	3/1/2022	1,802,064.00	1,759,906.50	0.47
CALIFORNIA ST	4/1/2021	3,000,120.00	3,048,570.00	0.37
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	1,160,759.47	1,134,227.82	2.48
CONNECTICUT ST	7/1/2023	875,193.90	897,579.00	0.90
CONTRA COSTA CALIF CMNTY COLLEGE DIST	8/1/2021	1,000,000.00	1,011,730.00	0.53
LOS ALTOS CALIF SCH DIST	8/1/2023	2,790,000.00	2,790,892.80	1.87
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2020	1,484,164.80	1,448,841.60	0.68
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	1,019,560.00	1,048,720.00	0.80
MASSACHUSETTS (COMMONWEALTH OF)	5/1/2022	1,186,968.00	1,184,847.60	0.37
MASSACHUSETTS (COMMONWEALTH OF)	7/1/2023	1,270,000.00	1,270,546.10	0.49
MASSACHUSETTS (COMMONWEALTH OF)	7/1/2023	65,000.00	65,027.95	0.49
MASSACHUSETTS ST WTR RES AUTH IAM COML PAPER NTS 3	8/1/2023	760,000.00	779,418.00	0.91
OAKLAND-ALAMEDA CNTY CALIF COLISEUM AUTH LEASE REV	2/1/2023	1,058,440.00	1,063,900.00	0.76
OREGON ST	8/1/2023	2,350,000.00	2,350,728.50	0.47
PALM DESERT CALIF REDEV AGY SUCCESSOR AGY TAX ALLO	10/1/2022	1,114,074.90	1,131,759.15	1.18
RIVERSIDE CALIF UNI SCH DIST	2/1/2022	750,000.00	762,915.00	0.65
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2023	1,375,000.00	1,413,692.50	1.23
SACRAMENTO CNTY CALIF SANTN DIST FING AUTH REV	12/1/2023	1,500,000.00	1,506,735.00	0.62
SAN BERNARDINO CALIF CMNTY COLLEGE DIST	8/1/2024	890,000.00	896,399.10	0.76
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2021	1,285,000.00	1,303,388.35	0.50
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2020	1,200,000.00	1,205,244.00	0.68
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2021	1,325,000.00	1,362,126.50	0.66
SAN DIEGO CALIF PUB FACS FING AUTH WTR REV	8/1/2023	620,000.00	629,374.40	0.82
SAN FRANCISCO CALIF CITY & CNTY PUB UTILS COMMN WT	11/1/2022	630,000.00	649,611.90	0.56
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2021	2,800,000.00	2,827,272.00	1.61
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2022	2,350,000.00	2,403,956.00	1.71
SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF 1	8/1/2020	1,180,000.00	1,180,000.00	0.00
SANTA BARBARA CNTY CALIF SOLID WASTE SYS REV CTFS	12/1/2021	375,000.00	388,533.75	0.58
UNIV CALIF REGTS MED CTR POOLED REV	5/15/2022	1,577,512.50	1,579,682.50	0.81
UNIVERSITY CALIF REVS	5/15/2021	860,000.00	871,592.80	0.40
UNIVERSITY CALIF REVS	5/15/2022	1,926,739.20	2,014,540.80	0.51
UNIVERSITY CALIF REVS	5/15/2023	1,670,000.00	1,674,442.20	0.53
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2022	2,460,000.00	2,459,237.40	0.54
VALLEJO CALIF WTR REV	5/1/2023	840,000.00	846,955.20	1.16
SUB-TOTAL		110,703,628.42	112,098,443.02	
Variable & Floating Rate				
BANK OF AMERICA CORP	5/19/2024	1,425,000.00	1,459,470.75	0.76
CARMX 2020-3 A3	3/17/2025	774,867.17	777,573.00	0.49
CITIGROUP INC	11/4/2022	600,000.00	612,906.00	0.83
FHMS K-714 A2	10/25/2020	564,612.98	535,156.77	1.40
JPMORGAN CHASE & CO	6/1/2024	1,575,000.00	1,612,957.50	0.97
CATERPILLAR FINANCIAL SERVICES CORP	3/15/2021	2,466,577.50	2,718,149.40	0.33
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2021	2,100,000.00	2,105,523.00	0.34
CITIGROUP INC	11/4/2022	3,140,000.00	3,207,541.40	0.83
FNA 2014-M6 A2	5/25/2021	148,099.70	151,283.33	0.99
FHMS K-010 A2	10/25/2020	927,918.19	904,089.74	0.58
FN AL3382	3/1/2023	742,376.69	757,235.24	0.84
FN FN0004	12/1/2020	203,875.07	200,770.97	3.05
INTERNATIONAL BUSINESS MACHINES CORP	5/13/2021	2,223,019.75	2,232,253.50	0.43
KEYBANK NA	2/1/2022	4,180,000.00	4,202,948.20	0.56
PNC BANK NA	2/24/2023	4,045,000.00	4,049,247.25	0.53

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PACCAR FINANCIAL CORP	5/10/2021	3,754,687.50	3,753,637.50	0.41
STATE STREET CORP	3/30/2023	1,750,000.00	1,816,325.00	0.00
BMWOT 2020-A A3	10/25/2024	899,932.05	902,286.00	0.38
CITIBANK NA	5/20/2022	298,510.50	300,484.05	0.52
CITIBANK NA	5/20/2022	1,319,576.85	1,329,259.95	0.52
FNA 2014-M8 A2	6/25/2024	2,185,935.07	2,187,655.94	0.38
FNA 2018-M5 A2	9/25/2021	724,259.92	688,043.99	0.81
FHMS K-029 A2	2/25/2023	1,078,080.08	1,095,415.30	0.63
FHMS K-029 A2	2/25/2023	1,716,426.56	1,744,156.40	0.63
FHMS K-029 A2	2/25/2023	820,581.64	840,172.90	0.63
FHMS K-031 A2	4/25/2023	3,771,482.81	3,789,003.60	0.57
FHMS K-032 A2	5/25/2023	3,805,596.09	4,013,655.80	0.57
FHMS K-033 A2	7/25/2023	3,809,798.44	3,878,509.80	0.57
FHMS K-504 A2	9/25/2020	45,126.09	45,165.60	0.63
FHMS K-504 A2	9/25/2020	42,863.26	43,140.24	0.63
FHMS K-105 A	7/25/2024	1,729,946.32	1,733,631.11	0.37
FIRST REPUBLIC BANK	2/12/2024	500,000.00	514,600.00	0.96
GOLDMAN SACHS GROUP INC	10/31/2022	1,573,456.50	1,579,567.50	0.81
JPMORGAN CHASE & CO	6/18/2022	770,000.00	789,873.70	0.57
KEYBANK NA	11/22/2021	1,570,646.00	1,562,384.50	0.48
PNC BANK NA	12/9/2022	1,640,000.00	1,673,964.40	0.49
PACCAR FINANCIAL CORP	5/10/2021	700,000.00	700,679.00	0.41
WELLS FARGO BANK NA	9/9/2022	1,990,000.00	2,022,914.60	0.58
SUB-TOTAL		61,613,252.74	62,531,632.92	
Supranationals				
INTER-AMERICAN DEVELOPMENT BANK	5/24/2023	2,599,116.00	2,620,046.00	0.22
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	1,934,593.40	1,980,373.00	0.21
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	1,177,726.00	1,205,667.50	0.21
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	811,863.00	831,141.00	0.21
INTER-AMERICAN DEVELOPMENT BANK	9/14/2022	10,484,250.00	10,840,305.00	0.22
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPI	6/24/2021	3,835,530.00	3,868,172.00	0.25
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPI	6/19/2023	2,889,102.00	2,984,007.00	0.24
SUB-TOTAL		23,732,180.40	24,329,711.50	
SHORT-TERM PORTFOLIO - TOTAL		1,604,271,148.40	1,609,091,129.31	
BOND PROCEEDS PORTFOLIO				
GUARANTEED INVESTMENT CONTRACT (GIC)				
<u>THE BANK OF NOVA SCOTIA</u>	4/1/2021	150,250,000.00	150,250,000.00	3.01%
<u>BNY MELLON-MONEY MARKET FUND</u>	N/A	12,539,072.80	12,539,072.80	0.01%
<u>BNY MELLON-COMMERCIAL PAPER</u>	8/18/2020	11,972,800.00	11,972,800.00	0.85%
<u>BNY MELLON-COMMERCIAL PAPER</u>	9/14/2020	24,987,993.06	24,987,993.06	0.19%
<u>BNY MELLON-COMMERCIAL PAPER</u>	10/5/2020	44,983,500.00	44,983,500.00	0.15%
BOND PROCEEDS PORTFOLIO-TOTAL		\$ 244,733,365.86	\$ 244,733,365.86	
DEBT SERVICE RESERVE FUNDS				
<u>91 EXPRESS LANES 2013 BONDS</u>	2030		10,799,437.46	
US BANK COMMERCIAL PAPER	9/14/2020	11,479,980.60		0.14%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	8,688,061.38		0.01%
<u>91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES</u>			13,000,000.00	
BANK DEPOSITS	N/A	204,406.50		
OPERATING RESERVE	7/14/2020	3,098,760.00		0.16%
MAINTENANCE RESERVE	7/14/2020	10,495,800.00		0.16%
DEBT SERVICE RESERVE FUNDS - TOTAL		\$ 33,967,008.48		
TOTAL PORTFOLIO				
		Book Value	Market Value	
		\$ 2,056,236,896.83	\$ 2,061,056,877.74	