

**Orange County Transportation Authority
Portfolio Listing
As of September 30, 2020**

ATTACHMENT B

LIQUID PORTFOLIO					
DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD	
<u>CASH EQUIVALENTS</u>					
BANK DEPOSITS	9/30/2020	253,511.00	253,511.00		
REPURCHASE AGREEMENT	9/30/2020	70,499,450.00	70,499,450.00		
MONEY MARKET DEMAND ACCOUNT	N/A	20,000,767.12	20,000,767.12	0.40%	
FIDELITY TREASURY OBLIGATIONS FUND	N/A	56,334,042.75	56,334,042.75	0.01%	
FEDERATED TREASURY OBLIGATIONS FUND	N/A	11,346,964.66	11,346,964.66	0.01%	
SUB-TOTAL		158,434,735.53	158,434,735.53		
<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>					
	N/A	10,899,573.09	10,899,573.09	0.69%	
<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>					
	N/A	15,640,428.07	15,640,428.07	1.14%	
LIQUID PORTFOLIO - TOTAL		\$ 184,974,736.69	\$ 184,974,736.69		

SHORT-TERM PORTFOLIO					
DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD	
<u>Money Market Funds</u>					
FIRST AMER:GVT OBLG Z	9/30/2020	2,651,782.40	2,468,407.50	0.05%	
FIRST AMER:GVT OBLG Z	9/30/2020	16,923,749.86	16,923,749.86	0.05%	
FIRST AMER:GVT OBLG Z	9/30/2020	17,127,225.69	17,127,225.69	0.05%	
FIRST AMER:GVT OBLG Z	9/30/2020	2,686,208.31	2,686,208.31	0.05%	
SUB-TOTAL		39,388,966.26	39,205,591.36		
<u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u>					
Credit Suisse AG, New York Branch	2/1/2022	3,100,000.00	3,101,395.00	0.49%	
DNB Bank ASA, New York Branch	12/2/2022	3,875,000.00	4,011,322.50	0.43%	
Nordea Bank Abp, New York Branch	8/26/2022	3,875,000.00	4,001,790.00	0.15%	
Skandinaviska Enskilda Banken AB (publ.)	8/26/2022	3,875,000.00	4,002,565.00	0.15%	
Societe Generale, New York Branch	2/14/2022	4,000,000.00	4,093,320.00	0.10%	
Sumitomo Mitsui Banking Corporation, New York Bra	7/8/2022	3,075,000.00	3,075,953.25	0.68%	
Royal Bank of Canada New York Branch	7/8/2022	8,000,000.00	8,026,240.00	0.17%	
SUB-TOTAL		29,800,000.00	30,312,585.75		
<u>U.S. TREASURY OBLIGATIONS</u>					
UNITED STATES TREASURY	7/31/2022	4,097,668.75	4,220,675.50	0.13%	
UNITED STATES TREASURY	7/31/2022	7,004,300.00	7,347,484.00	0.13%	
UNITED STATES TREASURY	7/31/2022	6,005,625.00	6,191,700.00	0.13%	
UNITED STATES TREASURY	7/31/2022	5,216,656.25	5,366,140.00	0.13%	
UNITED STATES TREASURY	9/30/2022	7,534,603.16	7,823,163.60	0.13%	
UNITED STATES TREASURY	10/31/2022	5,360,733.97	5,599,509.30	0.13%	
UNITED STATES TREASURY	2/28/2023	5,538,052.36	5,871,956.80	0.14%	
UNITED STATES TREASURY	1/15/2022	6,216,246.10	6,414,675.75	0.14%	
UNITED STATES TREASURY	1/15/2022	5,005,273.44	5,152,350.00	0.14%	
UNITED STATES TREASURY	2/15/2022	9,389,351.56	9,705,500.00	0.13%	
UNITED STATES TREASURY	4/15/2022	6,003,750.00	6,195,960.00	0.13%	
UNITED STATES TREASURY	12/31/2022	4,326,890.63	4,544,401.50	0.14%	
UNITED STATES TREASURY	12/31/2022	6,439,408.22	6,884,507.10	0.14%	
UNITED STATES TREASURY	1/31/2023	1,253,320.31	1,296,825.00	0.14%	
UNITED STATES TREASURY	1/31/2023	2,911,894.53	3,008,634.00	0.14%	
UNITED STATES TREASURY	3/31/2023	15,308,789.06	15,508,050.00	0.14%	
UNITED STATES TREASURY	6/30/2023	4,097,187.50	4,135,320.00	0.14%	
UNITED STATES TREASURY	11/15/2022	3,995,937.50	4,126,240.00	0.14%	
UNITED STATES TREASURY	1/31/2022	430,512.50	450,243.20	0.13%	
UNITED STATES TREASURY	1/31/2022	7,855,625.00	8,186,240.00	0.13%	
UNITED STATES TREASURY	2/28/2022	1,006,718.75	1,024,650.00	0.13%	
UNITED STATES TREASURY	4/30/2022	633,273.05	647,375.40	0.13%	
UNITED STATES TREASURY	4/30/2022	1,974,765.63	2,055,160.00	0.13%	
UNITED STATES TREASURY	5/31/2022	9,031,289.06	9,242,910.00	0.13%	
UNITED STATES TREASURY	6/30/2022	2,010,156.25	2,056,640.00	0.13%	
UNITED STATES TREASURY	10/15/2022	745,312.50	769,012.50	0.13%	
UNITED STATES TREASURY	1/15/2023	2,713,289.06	2,783,754.00	0.14%	
UNITED STATES TREASURY	1/15/2023	4,101,875.00	4,124,080.00	0.14%	
UNITED STATES TREASURY	5/15/2023	2,192,093.75	2,198,790.00	0.15%	
UNITED STATES TREASURY	6/15/2023	4,003,281.25	4,010,640.00	0.15%	
UNITED STATES TREASURY	6/15/2023	1,051,927.73	1,052,793.00	0.15%	
UNITED STATES TREASURY	7/31/2022	6,061,226.56	6,398,090.00	0.13%	
UNITED STATES TREASURY	3/15/2021	7,598,515.63	7,678,356.00	0.13%	
UNITED STATES TREASURY	8/31/2022	4,470,357.42	4,804,938.00	0.13%	
UNITED STATES TREASURY	8/31/2022	2,874,960.94	3,099,960.00	0.13%	
UNITED STATES TREASURY	11/30/2022	7,718,648.44	8,114,730.00	0.13%	
UNITED STATES TREASURY	11/30/2020	4,499,121.09	4,511,160.00	0.14%	
UNITED STATES TREASURY	4/30/2023	5,234,208.98	5,450,550.00	0.14%	
UNITED STATES TREASURY	5/31/2023	7,787,187.50	8,315,600.00	0.14%	
UNITED STATES TREASURY	10/31/2023	8,007,187.50	8,361,600.00	0.16%	
UNITED STATES TREASURY	6/30/2022	4,329,843.75	4,627,440.00	0.13%	
UNITED STATES TREASURY	8/15/2022	6,983,046.88	7,180,460.00	0.12%	
UNITED STATES TREASURY	10/15/2022	7,957,187.50	8,202,800.00	0.13%	
UNITED STATES TREASURY	2/28/2022	10,149,609.38	10,140,600.00	0.13%	
UNITED STATES TREASURY	4/15/2023	2,942,615.62	3,055,526.35	-1.17%	
UNITED STATES TREASURY	4/15/2023	1,045,402.13	1,036,696.44	-1.17%	
UNITED STATES TREASURY	4/15/2024	1,995,191.88	2,088,533.36	-1.21%	
UNITED STATES TREASURY	4/15/2024	3,864,999.52	4,040,739.49	-1.21%	
UNITED STATES TREASURY	4/15/2024	2,047,331.63	2,012,190.11	-1.21%	
UNITED STATES TREASURY	5/15/2022	5,195,817.19	5,306,638.80	0.13%	
UNITED STATES TREASURY	5/15/2022	2,026,093.75	2,064,840.00	0.13%	
UNITED STATES TREASURY	5/15/2022	5,901,964.06	6,019,008.60	0.13%	
UNITED STATES TREASURY	5/15/2022	8,869,816.41	9,013,026.60	0.13%	
UNITED STATES TREASURY	5/15/2022	1,979,554.69	2,013,219.00	0.13%	
UNITED STATES TREASURY	9/30/2022	3,799,773.44	3,897,083.50	0.13%	
UNITED STATES TREASURY	9/30/2022	9,392,172.66	9,642,055.60	0.13%	
UNITED STATES TREASURY	9/30/2022	7,699,007.81	7,897,401.00	0.13%	
UNITED STATES TREASURY	9/30/2022	10,407,680.66	10,658,910.50	0.13%	
UNITED STATES TREASURY	9/30/2022	4,212,140.63	4,335,828.00	0.13%	
UNITED STATES TREASURY	10/15/2022	6,859,031.25	7,074,915.00	0.13%	
UNITED STATES TREASURY	10/15/2022	3,944,908.20	4,050,132.50	0.13%	
UNITED STATES TREASURY	9/9/2021	11,981,780.51	11,979,886.30	0.13%	
UNITED STATES TREASURY	7/15/2023	10,457,686.76	10,455,675.90	0.15%	
UNITED STATES TREASURY	7/15/2023	2,063,709.38	2,063,554.50	0.15%	
UNITED STATES TREASURY	8/31/2022	29,359,706.10	29,360,825.52	0.13%	
UNITED STATES TREASURY	8/31/2022	17,442,229.34	17,446,302.12	0.13%	
UNITED STATES TREASURY	8/31/2022	19,255,733.32	19,260,229.56	0.13%	
UNITED STATES TREASURY	8/31/2022	29,954,148.44	29,958,801.60	0.13%	
UNITED STATES TREASURY	8/31/2022	14,477,737.50	14,479,420.80	0.13%	

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UNITED STATES TREASURY	8/31/2022	2,540,107.73	2,539,898.40	0.13
UNITED STATES TREASURY	9/15/2023	9,619,254.10	9,620,719.06	0.15
UNITED STATES TREASURY	9/15/2023	6,198,213.28	6,199,663.70	0.15
UNITED STATES TREASURY	9/15/2023	4,131,931.05	4,131,443.90	0.15
<i>SUB-TOTAL</i>		<i>466,792,648.46</i>	<i>476,584,830.86</i>	
<i>FEDERAL AGENCY/GSE</i>				
FEDERAL HOME LOAN MORTGAGE CORP	6/8/2022	6,996,640.00	7,009,660.00	0.17
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	8,160,363.15	8,190,893.20	0.22
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	7,758,283.75	7,773,367.25	0.26
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/11/2022	3,447,516.00	3,559,848.00	0.14
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/11/2022	3,000,780.00	3,095,520.00	0.14
FEDERAL HOME LOAN MORTGAGE CORP	4/20/2023	7,526,137.50	7,584,913.05	0.17
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	7,146,997.00	7,180,673.50	0.21
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	7,383,377.40	7,411,664.50	0.22
FEDERAL HOME LOAN MORTGAGE CORP	7/25/2022	4,963,756.50	4,970,472.75	0.18
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	9,190,616.00	9,206,256.00	0.23
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	5,275,963.27	5,276,951.75	0.24
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	6,997,690.00	7,002,590.00	0.24
FHMS K-727 A1	10/25/2023	495,840.39	515,966.71	0.65
FEDERAL HOME LOAN BANKS	9/8/2023	4,135,800.00	4,248,840.00	0.25
FEDERAL HOME LOAN BANKS	9/8/2023	4,104,600.00	4,248,840.00	0.25
FEDERAL HOME LOAN BANKS	3/8/2024	5,201,750.00	5,276,050.00	0.26
FEDERAL HOME LOAN BANKS	3/10/2023	5,053,550.00	5,308,950.00	0.21
FEDERAL HOME LOAN BANKS	6/10/2022	4,988,900.00	5,220,200.00	0.15
FEDERAL HOME LOAN BANKS	12/9/2022	7,058,660.00	7,426,440.00	0.21
FEDERAL HOME LOAN BANKS	3/11/2022	3,046,221.55	3,178,352.10	0.16
FEDERAL HOME LOAN BANKS	3/11/2022	1,160,218.50	1,210,555.50	0.16
FEDERAL HOME LOAN BANKS	6/9/2023	3,977,720.00	4,204,000.00	0.22
FEDERAL HOME LOAN BANKS	6/9/2023	4,029,880.00	4,204,000.00	0.22
FEDERAL HOME LOAN BANKS	9/9/2022	6,828,560.00	7,185,424.00	0.20
FEDERAL HOME LOAN BANKS	9/10/2021	2,515,300.00	2,567,225.00	0.15
FEDERAL HOME LOAN BANKS	9/10/2021	5,006,250.00	5,134,450.00	0.15
FEDERAL FARM CREDIT BANKS FUNDING CORP	12/17/2021	6,022,920.00	6,192,660.00	0.15
FEDERAL FARM CREDIT BANKS FUNDING CORP	3/1/2021	6,965,140.00	7,068,810.00	0.15
FEDERAL FARM CREDIT BANKS FUNDING CORP	11/15/2021	7,034,930.00	7,228,270.00	0.15
FEDERAL FARM CREDIT BANKS FUNDING CORP	7/17/2023	5,060,200.00	5,369,200.00	0.23
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/26/2023	6,967,450.00	7,295,820.00	0.22
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/1/2023	4,996,450.00	5,191,950.00	0.20
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	4,993,550.00	5,196,300.00	0.23
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	7,983,280.00	7,993,920.00	0.23
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/21/2023	5,000,600.00	5,148,550.00	0.20
FEDERAL FARM CREDIT BANKS FUNDING CORP	4/8/2022	7,204,321.80	7,237,582.95	0.17
FEDERAL FARM CREDIT BANKS FUNDING CORP	5/6/2022	8,124,668.55	8,147,527.90	0.15
FEDERAL HOME LOAN MORTGAGE CORP	6/8/2022	7,995,360.00	8,011,040.00	0.17
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	6,111,548.70	6,134,413.60	0.22
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	3,203,098.50	3,209,325.90	0.26
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	5,000,300.00	4,998,950.00	0.26
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	6,815,760.00	7,166,880.00	0.11
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	4,411,710.00	4,720,725.00	0.24
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	2,233,875.00	2,412,815.00	0.24
FEDERAL NATIONAL MORTGAGE ASSOCIATION	4/12/2022	6,370,496.00	6,607,232.00	0.14
FEDERAL NATIONAL MORTGAGE ASSOCIATION	9/6/2022	3,986,080.00	4,093,880.00	0.16
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	8,248,720.00	8,230,960.00	0.13
FEDERAL HOME LOAN MORTGAGE CORP	2/16/2021	4,986,800.00	5,041,900.00	0.16
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	7,621,797.50	7,657,711.25	0.21
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	7,463,143.80	7,491,736.50	0.22
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	8,001,840.00	8,005,440.00	0.23
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	5,098,317.00	5,101,887.00	0.24
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	3,001,860.00	3,001,110.00	0.24
FEDERAL HOME LOAN MORTGAGE CORP	10/20/2022	5,098,470.00	5,102,907.00	0.25
FEDERAL HOME LOAN MORTGAGE CORP	7/28/2023	3,100,000.00	3,101,085.00	0.34
FEDERAL HOME LOAN MORTGAGE CORP	7/28/2023	2,050,000.00	2,050,717.50	0.34
FEDERAL HOME LOAN MORTGAGE CORP	8/12/2025	4,095,490.00	4,091,636.00	0.64
FEDERAL HOME LOAN MORTGAGE CORP	9/28/2023	4,084,387.25	4,082,467.30	0.32
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/17/2021	995,950.00	1,009,820.00	0.13
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	998,210.00	1,023,840.00	0.11
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	1,812,960.00	1,842,912.00	0.11
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	5,610,864.00	5,733,504.00	0.11
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	5,677,685.00	5,784,696.00	0.11
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	5,652,771.25	5,735,950.25	0.13
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	5,663,313.58	5,735,950.25	0.13
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	4,745,155.00	4,753,230.00	0.23
FN 467260	3/1/2021	2,481,344.63	2,429,896.75	3.79
FN 468958	9/1/2021	4,293,863.48	4,301,042.20	1.17
FN 468431	7/1/2021	269,516.66	268,339.18	1.85
FN 468861	8/1/2021	604,423.89	603,188.79	1.73
FEDERAL HOME LOAN BANKS	10/12/2021	4,197,270.00	4,323,816.00	0.14
FEDERAL HOME LOAN BANKS	8/15/2024	1,087,438.50	1,143,737.00	0.22
FEDERAL HOME LOAN MORTGAGE CORP	12/29/2022	2,349,530.00	2,350,916.50	0.24
FEDERAL HOME LOAN MORTGAGE CORP	2/27/2024	2,070,000.00	2,071,076.40	0.37
FEDERAL HOME LOAN MORTGAGE CORP	7/21/2025	3,680,000.00	3,674,848.00	0.78
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	4,336,906.50	4,353,132.00	0.22
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	3,741,937.50	3,749,212.50	0.26
FEDERAL NATIONAL MORTGAGE ASSOCIATION	9/6/2022	548,086.00	562,908.50	0.16
FEDERAL HOME LOAN MORTGAGE CORP	4/20/2023	4,179,525.00	4,212,165.10	0.17
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	3,968,378.40	3,983,582.00	0.22
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	3,856,062.80	3,862,624.80	0.23
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	2,809,072.70	2,811,039.70	0.24
U.S. DEPARTMENT OF HOUSING AND URBAN DEVELOPMENT	8/1/2021	710,000.00	723,866.30	0.23
<i>SUB-TOTAL</i>		<i>391,124,199.99</i>	<i>397,622,807.42</i>	
<i>MEDIUM TERM NOTES</i>				
ADOBE INC	2/1/2023	449,383.50	463,513.50	0.41
AMAZON.COM INC	6/3/2023	2,022,165.00	2,034,011.25	0.23
AMERICAN EXPRESS CREDIT CORP	5/5/2021	1,998,780.00	2,019,940.00	0.30
AMERICAN HONDA FINANCE CORP	6/27/2022	3,796,504.00	3,916,394.00	0.43
APPLE INC	8/4/2021	1,514,951.40	1,595,183.80	0.29
APPLE INC	9/11/2022	589,899.70	605,977.20	0.30
APPLE INC	5/11/2023	1,475,974.40	1,495,096.00	0.36
TRUIST FINANCIAL CORP	9/3/2021	1,198,572.00	1,229,388.00	0.28
BANK OF AMERICA CORP	10/19/2020	1,978,280.00	2,002,180.00	0.55
BANK OF AMERICA CORP	10/1/2021	1,469,790.00	1,500,000.00	0.30
BANK OF NEW YORK MELLON CORP	8/23/2022	1,724,448.00	1,778,682.00	0.30
BANK OF NEW YORK MELLON CORP	1/27/2023	1,099,230.00	1,134,914.00	0.43
BURLINGTON NORTHERN SANTA FE LLC	9/15/2021	1,024,930.00	1,022,220.00	0.31
CATERPILLAR FINANCIAL SERVICES CORP	9/7/2021	374,711.25	385,188.75	0.24
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2021	1,124,460.00	1,141,481.25	0.32

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CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	1,048,540.50	1,079,967.00	0.42
CATERPILLAR FINANCIAL SERVICES CORP	11/18/2022	499,770.00	516,430.00	0.40
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	1,124,370.00	1,130,355.00	0.48
CHEVRON USA INC	8/11/2023	450,000.00	450,441.00	0.39
CHEVRON CORP	5/16/2021	49,945.50	50,509.00	0.23
CHEVRON CORP	5/11/2023	875,000.00	891,922.50	0.40
CITIGROUP INC	8/2/2021	1,723,295.00	1,779,505.00	0.34
JOHN DEERE CAPITAL CORP	1/10/2022	769,260.80	798,097.30	0.34
JOHN DEERE CAPITAL CORP	6/7/2021	499,660.00	506,620.00	0.37
JOHN DEERE CAPITAL CORP	7/5/2023	399,672.00	404,564.00	0.29
WALT DISNEY CO	9/1/2022	873,101.25	895,912.50	0.40
EXXON MOBIL CORP	3/6/2022	339,237.50	359,292.50	0.30
EXXON MOBIL CORP	3/6/2022	1,212,050.00	1,283,187.50	0.30
GOLDMAN SACHS GROUP INC	4/26/2022	1,513,320.00	1,521,660.00	0.47
HOME DEPOT INC	3/1/2022	498,630.00	520,795.00	0.31
HONEYWELL INTERNATIONAL INC	8/8/2022	779,212.20	806,247.00	0.25
HONEYWELL INTERNATIONAL INC	8/19/2022	1,875,000.00	1,878,093.75	0.30
IBM CREDIT LLC	2/6/2023	1,057,720.00	1,062,830.00	0.31
INTEL CORP	5/19/2021	1,327,659.20	1,340,480.40	0.27
JPMORGAN CHASE & CO	4/1/2023	2,000,000.00	2,078,180.00	0.59
MERCK & CO INC	2/10/2022	1,226,775.00	1,287,150.00	0.16
MICROSOFT CORP	8/8/2021	1,057,023.00	1,111,880.00	0.15
MICROSOFT CORP	2/6/2022	2,049,725.70	2,147,976.60	0.21
MORGAN STANLEY	5/19/2022	993,370.00	1,036,050.00	0.53
MORGAN STANLEY	2/25/2023	1,063,280.00	1,073,320.00	0.67
MORGAN STANLEY	4/21/2021	1,957,500.00	2,024,220.00	0.33
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	1/21/2022	1,598,592.00	1,630,256.00	0.30
NORTHERN TRUST CORP	8/2/2022	1,012,140.00	1,037,590.00	0.32
ORACLE CORP	9/15/2021	1,187,662.00	1,242,456.25	0.27
PNC BANK NA	11/5/2020	1,615,040.00	1,600,368.00	1.06
PNC BANK NA	2/24/2023	800,000.00	814,456.00	0.45
PACCAR FINANCIAL CORP	5/10/2021	2,354,387.70	2,395,929.90	0.25
PACCAR FINANCIAL CORP	3/1/2022	499,560.00	517,525.00	0.37
PACCAR FINANCIAL CORP	5/10/2022	999,460.00	1,036,390.00	0.38
PACCAR FINANCIAL CORP	8/11/2023	449,410.50	449,370.00	0.40
PEPSICO INC	5/1/2023	923,168.50	934,407.25	0.35
PFIZER INC	9/15/2021	1,872,468.75	1,924,218.75	0.26
PFIZER INC	3/11/2022	424,974.50	439,917.50	0.37
CHARLES SCHWAB CORP	5/21/2021	2,169,934.90	2,204,785.10	0.37
3M CO	9/14/2021	823,308.75	844,659.75	0.26
3M CO	3/1/2022	1,154,457.15	1,193,634.75	0.24
TOYOTA MOTOR CREDIT CORP	1/11/2022	3,686,662.50	3,860,250.00	0.30
UNILEVER CAPITAL CORP	3/7/2022	1,990,320.00	2,076,440.00	0.33
U.S. BANCORP	3/15/2022	509,935.00	518,555.00	0.29
WELLS FARGO & CO	4/1/2021	1,619,820.00	1,531,860.00	0.37
AMERICAN HONDA FINANCE CORP	11/16/2022	2,021,300.00	2,088,680.00	0.50
AMERICAN HONDA FINANCE CORP	1/12/2024	1,585,215.00	1,636,650.00	0.74
APPLE INC	5/3/2023	1,977,040.00	2,105,760.00	0.35
APPLE INC	2/23/2023	2,949,060.00	3,165,960.00	0.36
BANK OF AMERICA CORP	1/11/2023	3,034,740.00	3,184,470.00	0.58
BANK OF NEW YORK MELLON CORP	1/29/2023	2,944,320.00	3,160,110.00	0.56
BERKSHIRE HATHAWAY INC	3/15/2023	2,924,460.00	3,160,170.00	0.41
BERKSHIRE HATHAWAY INC	3/15/2023	2,014,300.00	2,106,780.00	0.41
DEERE & CO	6/8/2022	1,466,700.00	1,551,090.00	0.23
JOHN DEERE CAPITAL CORP	3/4/2021	1,344,769.75	1,368,875.20	0.40
GENERAL DYNAMICS CORP	5/11/2021	3,985,000.00	4,066,840.00	0.27
ORACLE CORP	5/15/2022	3,897,640.00	4,125,280.00	0.35
PACCAR FINANCIAL CORP	9/26/2022	1,498,170.00	1,545,945.00	0.45
PACCAR FINANCIAL CORP	2/7/2023	2,274,886.25	2,351,098.75	0.47
LINDE INC	9/1/2021	2,338,645.05	2,401,842.80	0.36
LINDE INC	9/1/2021	1,394,750.00	1,433,936.00	0.36
CHARLES SCHWAB CORP	5/21/2021	1,554,953.35	1,579,926.65	0.37
TOYOTA MOTOR CREDIT CORP	4/13/2021	2,488,525.00	2,535,050.00	0.33
U.S. BANCORP	2/5/2024	2,107,940.00	2,176,080.00	0.64
VISA INC	12/14/2022	1,962,480.00	2,101,160.00	0.31
WALMART INC	6/26/2023	3,083,010.00	3,241,140.00	0.36
WALMART INC	6/26/2023	2,056,460.00	2,160,760.00	0.36
WELLS FARGO & CO	12/7/2020	3,023,370.00	3,012,120.00	0.37
ASSOCIATION OF AMERICAN MEDICAL COLLEGES	10/1/2022	2,990,000.00	3,026,507.90	1.31
TRUIST FINANCIAL CORP	6/20/2022	2,339,167.50	2,344,860.00	0.46
TRUIST FINANCIAL CORP	3/16/2023	2,947,817.00	3,069,062.00	0.48
BANK OF AMERICA CORP	10/1/2021	2,944,440.00	3,000,000.00	2.30
BANK OF AMERICA CORP	10/1/2021	244,827.50	250,000.00	2.30
BAYCARE HEALTH SYSTEM INC	11/15/2020	850,000.00	852,201.50	0.38
BAYCARE HEALTH SYSTEM INC	11/15/2022	1,456,344.00	1,506,340.80	0.43
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	3,053,289.20	3,069,541.80	0.48
GOLDMAN SACHS GROUP INC	7/27/2021	845,776.26	829,959.90	0.38
GOLDMAN SACHS GROUP INC	7/27/2021	2,644,400.00	2,600,125.00	0.38
HONEYWELL INTERNATIONAL INC	8/19/2022	4,015,000.00	4,021,624.75	0.30
HUNTINGTON NATIONAL BANK	8/7/2022	2,024,431.10	2,041,294.30	0.44
KEYBANK NA	11/22/2021	1,785,864.60	1,872,840.84	0.35
KEYBANK NA	11/22/2021	1,953,600.00	2,049,060.00	0.35
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	249,662.50	251,322.50	0.38
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	2,411,195.76	2,463,965.79	0.38
MASSMUTUAL GLOBAL FUNDING II	6/9/2023	3,982,648.85	4,027,161.30	0.45
MORGAN STANLEY	11/17/2021	321,688.25	333,118.50	0.41
MORGAN STANLEY	11/17/2021	2,469,419.55	2,598,324.30	0.41
MORGAN STANLEY	11/17/2021	243,050.00	256,245.00	0.41
NATIONAL SECURITIES CLEARING CORP	4/23/2023	3,162,024.90	3,220,893.90	0.51
NEW YORK LIFE GLOBAL FUNDING	5/5/2023	2,084,562.15	2,120,132.25	0.45
PACCAR FINANCIAL CORP	5/10/2021	3,529,082.20	3,591,351.40	0.25
PACIFIC LIFE GLOBAL FUNDING II	9/23/2023	2,022,468.75	2,023,258.50	0.53
PRINCIPAL LIFE GLOBAL FUNDING II	11/19/2020	1,582,176.00	1,604,864.00	0.39
PRINCIPAL LIFE GLOBAL FUNDING II	11/19/2020	1,780,110.00	1,805,472.00	0.39
PROTECTIVE LIFE GLOBAL FUNDING	6/9/2023	3,500,000.00	3,549,525.00	0.55
PRUDENTIAL FINANCIAL INC	11/15/2020	2,242,827.60	2,190,987.20	0.46
PUBLIC SERVICE ELECTRIC AND GAS CO	3/15/2021	1,856,906.10	1,901,944.80	0.21
VIRGINIA ELECTRIC AND POWER CO	3/15/2023	2,087,580.00	2,095,320.00	0.58
WELLS FARGO & CO	7/22/2022	1,551,524.80	1,575,936.00	0.58
WELLS FARGO & CO	7/22/2022	3,959,048.10	4,027,968.00	0.58
ADOBE INC	2/1/2023	1,103,486.15	1,138,183.15	0.41
AMERICAN EXPRESS CO	5/20/2022	1,558,128.00	1,615,458.00	0.45
AMERIPRISE FINANCIAL INC	3/22/2022	1,535,888.20	1,597,996.40	0.44
AMERIPRISE FINANCIAL INC	3/22/2022	119,877.60	124,519.20	0.44
APPLE INC	1/13/2023	647,825.00	652,937.50	0.36
APPLE INC	9/11/2022	1,874,681.25	1,925,775.00	0.30
APPLE INC	5/11/2023	1,441,069.60	1,459,739.00	0.36
TRUIST FINANCIAL CORP	6/20/2022	2,048,120.00	2,084,320.00	0.46
TRUIST FINANCIAL CORP	3/16/2023	1,943,560.70	2,023,500.20	0.48

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BANK OF AMERICA CORP	10/1/2021	1,104,755.80	1,130,000.00	2.30
BANK OF AMERICA CORP	10/1/2021	948,417.50	970,000.00	2.30
BANK OF AMERICA CORP	1/23/2022	1,415,000.00	1,424,961.60	0.49
BANK OF AMERICA CORP	5/17/2022	1,075,000.00	1,095,156.25	0.52
BANK OF NEW YORK MELLON CORP	4/28/2023	1,352,323.95	1,400,244.06	0.46
BANK OF NEW YORK MELLON CORP	1/27/2023	2,228,439.00	2,300,780.20	0.43
CATERPILLAR FINANCIAL SERVICES CORP	11/29/2022	859,078.00	888,870.50	0.42
CATERPILLAR FINANCIAL SERVICES CORP	9/7/2021	1,713,679.45	1,761,596.55	0.24
CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	1,353,116.55	1,393,671.70	0.42
CATERPILLAR FINANCIAL SERVICES CORP	11/18/2022	1,469,323.80	1,518,304.20	0.40
CHEVRON CORP	5/11/2023	455,000.00	463,799.70	0.40
CISCO SYSTEMS INC	9/20/2021	1,894,243.00	1,927,265.00	0.23
CITIGROUP INC	12/8/2021	2,025,660.00	2,054,500.00	0.43
CITIBANK NA	7/23/2021	1,153,729.50	1,181,645.85	0.24
CITIZENS BANK NA	5/13/2021	1,493,725.00	1,507,641.60	0.34
COMERICA INC	7/31/2023	2,120,020.00	2,166,240.00	0.65
JOHN DEERE CAPITAL CORP	9/10/2021	1,154,641.95	1,186,369.80	0.24
JOHN DEERE CAPITAL CORP	6/13/2022	1,438,142.40	1,479,931.20	0.32
JOHN DEERE CAPITAL CORP	4/6/2023	519,875.20	530,197.20	0.42
DUKE ENERGY CAROLINAS LLC	3/15/2023	2,502,051.75	2,593,824.75	0.39
ERP OPERATING LP	4/15/2023	1,933,786.40	1,937,983.88	0.68
EXXON MOBIL CORP	4/15/2023	2,065,000.00	2,123,997.05	0.44
FIFTH THIRD BANK NA (OHIO)	1/30/2023	1,473,761.00	1,515,857.50	0.56
HONEYWELL INTERNATIONAL INC	11/1/2021	570,900.25	584,292.00	0.24
HONEYWELL INTERNATIONAL INC	11/1/2021	238,298.40	243,878.40	0.24
HONEYWELL INTERNATIONAL INC	8/8/2022	1,018,969.80	1,054,323.00	0.25
HUNTINGTON NATIONAL BANK	2/3/2023	1,568,681.20	1,613,567.50	0.56
KEYBANK NA	3/7/2023	694,840.24	712,542.24	0.61
KEYBANK NA	3/7/2023	311,595.00	320,004.00	0.61
KEYBANK NA	3/7/2023	150,524.50	154,668.60	0.61
KEYBANK NA	3/7/2023	821,620.13	839,477.16	0.61
MORGAN STANLEY	5/19/2022	1,912,255.00	1,968,495.00	0.53
MORGAN STANLEY	11/17/2021	2,009,680.00	2,049,960.00	0.41
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	4/25/2022	1,208,052.00	1,235,832.00	0.38
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	1/21/2022	1,908,319.20	1,946,118.10	0.30
NIKE INC	3/27/2025	134,816.40	145,031.85	0.69
ORACLE CORP	4/1/2025	449,833.50	482,220.00	0.85
PNC BANK NA	7/22/2022	1,925,000.00	1,952,469.75	0.47
PNC BANK NA	2/24/2023	1,115,000.00	1,135,148.05	0.45
PACCAR FINANCIAL CORP	9/26/2022	714,127.70	736,900.45	0.45
PACCAR FINANCIAL CORP	2/7/2023	1,999,900.00	2,066,900.00	0.47
PRECISION CASTPARTS CORP	1/15/2023	1,965,015.00	2,033,694.00	0.39
TRUIST BANK	5/17/2022	1,978,990.20	2,056,685.40	0.29
US BANK NA	1/21/2022	804,718.25	820,343.30	0.24
WALMART INC	12/15/2022	2,109,523.20	2,128,107.60	0.31
WELLS FARGO BANK NA	10/22/2021	<u>1,789,803.10</u>	<u>1,845,686.90</u>	0.42
SUB-TOTAL		271,277,036.04	278,345,471.02	
<u>MORTGAGE AND ASSET-BACK SECURITIES</u>				
ALLYA 2019-1 A3	9/15/2023	1,399,830.88	1,427,314.00	0.77
BMWLT 2018-1 A3	7/20/2021	377,660.78	379,496.09	0.26
COMET 2019-2 A	9/15/2022	2,749,307.55	2,825,130.00	0.32
COPAR 2019-1 A3	11/15/2023	899,817.66	920,439.00	0.65
DCENT 2019-3 A	10/15/2024	999,785.20	1,033,360.00	0.26
FNA 2012-M5 A2	2/25/2022	1,090,753.30	1,118,883.06	0.51
FNA 2013-M1 A2	8/25/2022	1,207,763.84	1,225,483.89	0.55
FNA 2013-M7 A2	12/25/2022	731,018.07	743,688.02	0.29
FHMS K-018 A2	1/25/2022	3,459,533.49	3,557,982.86	0.50
FHMS K-019 A2	3/25/2022	2,403,228.21	2,492,833.56	0.37
FHMS K-020 A1	1/25/2022	310,996.04	320,009.34	0.52
FHMS K-022 A2	7/25/2022	1,204,406.25	1,236,072.00	0.51
FHMS K-023 A1	4/25/2022	473,276.37	488,688.50	0.50
FHMS K-023 A2	8/25/2022	1,775,839.84	1,804,460.00	0.51
FHMS K-026 A2	11/25/2022	3,462,687.50	3,525,256.00	0.61
FHMS K-026 A2	11/25/2022	510,800.78	518,420.00	0.61
FHMS K-029 A1	10/25/2022	331,562.64	338,131.01	0.28
FHMS K-029 A1	10/25/2022	605,732.05	618,506.72	0.28
FHMS K-034 A1	2/25/2023	934,246.65	963,232.54	0.36
FHMS K-035 A1	3/25/2023	854,813.99	879,498.08	0.48
FHMS K-715 A2	1/25/2021	1,873,181.81	1,785,853.39	0.44
FHMS K-717 A2	9/25/2021	788,920.95	802,289.62	0.59
FHMS K-720 A2	6/25/2022	2,196,304.69	2,262,700.00	0.70
FHMS K-720 A2	6/25/2022	1,005,312.50	1,028,500.00	0.70
FHMS K-P05 A	7/25/2023	462,111.97	478,791.03	0.99
FHMS K-J23 A1	3/25/2022	308,556.90	311,737.53	0.72
FHMS K-J27 A1	7/25/2024	1,035,613.55	1,067,763.91	0.75
FITAT 2019-1 A3	12/15/2023	599,868.12	613,050.00	0.67
FORDL 2019-A A3	5/15/2022	826,861.06	834,095.17	-0.13
GMCAR 2019-1 A3	11/16/2023	2,080,662.52	2,122,011.32	0.08
GMCAR 2020-3 A3	4/16/2025	899,794.08	900,684.00	0.42
GMALT 2019-3 A3	6/20/2022	699,922.79	708,421.00	0.25
HDMOT 2020-A A3	10/15/2024	874,809.16	889,481.25	0.88
HAROT 2018-4 A3	1/15/2023	978,274.95	997,608.07	0.50
HAROT 2018-3 A3	8/22/2022	1,000,953.45	1,014,225.11	0.68
HART 2019-A A3	6/15/2023	449,940.78	459,099.00	0.58
MBALT 2020-B A3	11/15/2023	259,986.82	260,000.00	0.40
MBALT 2018-B A3	9/15/2021	1,202,775.47	1,209,285.52	0.01
MBART 2020-1 A3	2/18/2025	624,951.19	627,650.00	0.36
MBART 2018-1 A3	1/15/2023	1,044,984.04	1,060,124.77	0.46
MBALT 2019-A A3	11/15/2021	887,521.19	893,937.54	0.07
NALT 2018-A A3	9/15/2021	463,650.93	465,768.79	0.46
NALT 2019-B A3	7/15/2022	554,968.48	562,009.65	0.24
NAROT 2018-C A3	6/15/2023	899,827.56	918,882.00	0.75
NAROT 2020-B A3	7/15/2024	1,149,968.49	1,154,692.00	0.25
NAROT 2018-B A3	3/15/2023	1,242,875.15	1,263,846.12	0.78
NAROT 2019-C A3	7/15/2024	899,952.48	922,230.00	0.56
NAROT 2019-A A3	10/16/2023	2,424,632.61	2,482,036.00	0.66
NALT 2019-A A3	3/15/2022	269,980.40	272,713.50	0.37
TAOT 2018-D A3	3/15/2023	999,783.70	1,018,040.00	0.70
TAOT 2018-B A3	9/15/2022	950,152.90	961,892.13	0.34
TAOT 2019-C A3	9/15/2023	1,099,990.98	1,120,680.00	0.51
VZOT 2020-B A	2/20/2025	799,832.00	800,768.00	0.43
VZOT 2019-C A1A	4/22/2024	1,424,890.13	1,458,530.25	0.13
VZOT 2020-A A1A	7/22/2024	999,882.90	1,025,630.00	0.30
VWALT 2019-A A3	11/21/2022	899,985.78	916,722.00	0.10
VALET 2018-2 A3	4/20/2023	2,136,599.87	2,181,538.73	-0.05
WOART 2020-B A3	5/15/2025	999,921.60	1,004,980.00	0.43
FHMS K-J22 A1	5/25/2023	98,749.81	99,395.36	0.94
HAROT 2017-2 A3	8/16/2021	315,504.96	315,873.03	0.46

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HAROT 2020-1 A3	4/22/2024	2,939,423.76	3,009,266.40	0.42
HAROT 2019-1 A2	9/20/2021	530,724.64	532,069.80	0.54
HAROT 2019-3 A3	8/15/2023	2,764,977.05	2,817,673.25	0.45
JDOT 2019-B A3	12/15/2023	1,424,697.47	1,458,772.50	0.36
JDOT 2020 A3	8/15/2024	2,124,870.16	2,152,858.75	0.43
MBALT 2020-A A3	12/15/2022	1,409,814.16	1,432,954.80	0.25
NAROT 2019-C A3	7/15/2024	2,954,843.98	3,027,988.50	0.56
TAOT 2019-A A2A	10/15/2021	323,027.25	323,770.54	0.00
AMXCA 2018-B A	9/15/2021	1,477,496.72	1,483,505.01	0.25
AMXCA 2018-B A	9/15/2021	662,517.89	665,161.29	0.25
AMXCA 2018-B A	9/15/2021	930,695.27	934,515.63	0.25
BACCT 2018-2 A	9/15/2023	3,056,678.52	3,054,909.20	0.24
BACCT 2018-2 A	9/15/2023	1,086,593.36	1,085,964.40	0.24
BMWLT 2019-1 A4	8/22/2022	4,789,968.75	4,800,741.75	0.33
CNH 2020-A A2	7/17/2023	1,204,934.57	1,211,410.60	0.38
CARMX 2019-3 A2A	12/15/2022	1,130,162.47	1,137,989.08	0.51
CARMX 2020-1 A3	12/16/2024	1,024,798.90	1,052,162.50	0.70
CCCIT 2014-A1 A1	1/23/2023	1,991,259.38	2,011,199.40	0.24
FH G12952	12/1/2022	162,656.41	162,426.46	0.61
FH G18303	3/1/2024	405,835.30	413,736.58	-0.44
FNR 2012-50 VA	7/25/2023	271,533.21	269,436.29	1.24
FNA 2012-M9 A2	4/25/2022	370,815.22	375,309.35	0.69
FNA 2012-M9 A2	4/25/2022	76,407.44	77,336.47	0.69
FNA 2012-M17 A2	11/25/2022	403,565.65	428,836.60	0.57
FNR 2013-136 CV	6/25/2023	347,272.88	347,153.72	1.55
FHMS K-015 A2	7/25/2021	612,458.99	621,667.99	0.55
FHMS K-015 A2	7/25/2021	167,509.64	167,372.15	0.55
FHMS 2011-K016 A2	10/25/2021	2,094,405.65	2,144,965.58	0.45
FHMS 2011-K016 A2	10/25/2021	604,555.33	607,506.59	0.45
FHMS K-020 A2	5/25/2022	487,851.56	513,185.00	0.51
FHMS K-020 A2	5/25/2022	97,562.50	102,637.00	0.51
FHMS K-020 A2	5/25/2022	194,437.50	205,274.00	0.51
FHMS K-021 A2	6/25/2022	979,257.81	1,028,610.00	0.51
FHMS K-023 A1	4/25/2022	47,128.77	48,868.85	0.50
FHMS K-023 A1	4/25/2022	230,476.01	235,792.20	0.50
FHMS K-025 A1	4/25/2022	186,148.78	189,168.53	0.62
FHMS K-025 A2	10/25/2022	500,603.91	508,776.80	0.63
FHMS K-025 A2	10/25/2022	3,611,499.61	3,670,461.20	0.63
FHMS K-501 A2	1/25/2023	234,488.21	248,183.15	0.49
FHMS K-027 A1	9/25/2022	46,768.36	48,536.68	0.49
FHMS K-027 A2	1/25/2023	2,101,558.59	2,187,717.00	0.62
FHMS K-027 A2	1/25/2023	1,875,366.21	1,953,318.75	0.62
FHR 4285 BA	12/15/2023	663,423.90	662,322.09	0.09
FHMS K-041 A1	8/25/2024	2,202,993.59	2,196,624.93	0.55
FHMS K-046 A1	1/25/2025	736,857.62	735,709.03	0.66
FHMS K-047 A1	12/25/2024	826,861.17	847,313.12	0.49
FN AM0359	8/1/2022	2,690,138.28	2,730,328.90	0.83
FN AM1568	12/1/2022	1,387,925.59	1,423,586.49	2.47
FN AM1568	12/1/2022	1,416,196.10	1,423,586.49	2.47
FN AM1999	7/1/2021	2,200,505.90	2,284,194.39	0.19
FNR 0338C MP	5/25/2023	260,008.88	261,133.54	1.14
FNR 0338C MP	5/25/2023	286,198.27	286,746.19	1.14
FNR 0333J LB	5/25/2023	165,094.79	165,615.80	1.53
FNR 0364L HQ	7/25/2023	169,691.22	171,137.89	1.09
FHR 2666 OD	8/15/2023	161,108.73	162,819.32	1.14
FHR 2666 OD	8/15/2023	167,622.51	169,122.01	1.14
FHR 2756 KA	2/15/2024	627,502.00	623,959.60	1.54
FNR 2008-45 DB	6/25/2023	332,736.05	333,911.46	0.39
FN BM6007	5/1/2023	787,973.44	782,010.70	0.94
FN 961991	3/1/2023	520,349.50	533,303.66	-1.12
GMALT 2020-2 B	7/22/2024	4,078,992.65	4,156,581.60	0.68
HAROT 2017-3 A3	9/18/2021	31,463.35	31,519.62	0.58
JDOT 2019-B A2	5/16/2022	732,202.71	735,756.69	0.40
JDOT 2019-B A2	5/16/2022	133,377.89	133,773.94	0.40
JDOT 2017-B A3	10/15/2021	5,260.71	5,263.99	0.50
JDOT 2017-B A3	10/15/2021	43,720.03	44,343.41	0.50
JDOT 2019 A2	10/15/2021	363,319.41	364,037.22	0.54
KCOT 2020-1 A1	5/17/2021	185,929.68	186,141.64	0.41
MMAF 20B A3	8/14/2025	3,469,950.38	3,465,280.80	0.00
MMAF 20A A2	4/9/2024	1,669,844.69	1,675,026.70	0.46
NAROT 2017-C A3	4/18/2022	34,335.22	34,496.59	0.57
NAROT 2017-C A3	4/18/2022	21,512.77	21,952.37	0.57
NALT 2019-B A2A	10/15/2021	732,515.39	734,901.76	0.19
PFSFC 20B A	6/17/2024	1,564,789.51	1,581,385.55	0.59
SCART 20A A	10/15/2024	2,502,542.19	2,526,372.44	0.00
SYNCT 2016-2 A	5/17/2021	2,957,144.53	2,983,158.00	0.43
TAOT 2017-B A3	7/15/2021	6,869.28	6,873.31	0.54
TAOT 2017-B A3	7/15/2021	6,887.25	6,873.31	0.54
TAOT 2017-B A3	7/15/2021	237.36	240.57	0.54
TFET 191 A3	4/24/2023	1,974,661.88	2,007,567.75	0.61
BMWLT 2018-1 A3	7/20/2021	304,090.50	305,568.28	0.26
BMWLT 2018-1 A4	3/21/2022	629,994.39	636,388.20	0.49
COPAR 2020-1 A3	11/15/2024	2,129,547.16	2,177,158.20	0.57
DRIVE 2020-2 A3	5/15/2024	629,975.93	632,828.70	0.53
FNA 2011-M5 A2	7/25/2021	348,152.37	348,158.90	-0.05
FHMS K-020 A2	5/25/2022	2,714,871.09	2,771,199.00	0.51
FHMS K-SMC A2	1/25/2023	1,483,888.67	1,565,081.10	0.36
FHMS K-SMC A2	1/25/2023	2,030,198.44	2,142,795.60	0.36
FHMS K-SMC A2	1/25/2023	410,500.00	420,156.00	0.36
FHMS K-717 A2	9/25/2021	1,642,900.17	1,654,722.34	0.59
FHMS K-724 A1	3/25/2023	963,054.64	989,861.99	0.84
FHMS K-J23 A2	12/25/2022	1,684,331.25	1,714,013.20	1.03
FHMS K-J30 A1	1/25/2025	1,612,417.76	1,612,996.63	0.51
HDMOT 2019-A A3	2/15/2024	4,299,667.18	4,375,981.00	0.70
HAROT 2017-2 A3	8/16/2021	220,853.47	221,111.12	0.46
HAROT 2017-3 A3	9/18/2021	191,064.58	191,406.30	0.58
HAROT 2017-3 A3	9/18/2021	36,774.34	37,449.06	0.58
HAROT 2019-3 A3	8/15/2023	1,809,984.98	1,844,480.50	0.45
JDOT 2017-B A3	10/15/2021	26,589.47	26,606.04	0.50
JDOT 2019 A3	7/17/2023	1,904,765.88	1,947,900.60	0.70
JDOT 2020 A3	8/15/2024	2,799,828.92	2,836,708.00	0.43
MBALT 2020-B A3	11/15/2023	4,229,785.54	4,230,000.00	0.40
MBART 2020-1 A3	2/18/2025	1,459,885.97	1,466,190.40	0.36
MBALT 2020-A A3	12/15/2022	1,029,864.25	1,046,768.40	0.25
NALT 2018-A A3	9/15/2021	637,222.81	640,133.52	0.46
SDART 2020-2 A3	4/15/2024	859,901.01	862,502.60	0.45
SDART 2020-3	7/15/2024	2,469,763.87	2,474,915.30	0.39
TAOT 2017-B A3	7/15/2021	11,471.70	11,478.43	0.54
TAOT 2020-C A3	10/15/2024	2,129,835.99	2,134,856.40	0.34

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DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
TAOT 2018-A A3	5/16/2022	0.00	0.00	0.34
TAOT 2019-C A3	9/15/2023	1,829,984.99	1,864,404.00	0.51
VZOT 2019-C A1A	4/22/2024	1,999,845.80	2,047,060.00	0.13
VWALT 2019-A A3	11/21/2022	849,986.57	865,793.00	0.10
FHMS K-J22 A1	5/25/2023	126,399.76	127,226.06	0.94
SUB-TOTAL		194,079,311.55	197,158,482.54	
<u>Municipal Debt</u>				
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2022	625,000.00	625,743.75	0.29
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2023	230,000.00	230,282.90	0.38
CALIFORNIA ST UNIV REV	11/1/2023	1,000,000.00	1,000,410.00	0.46
CONNECTICUT ST	7/1/2023	226,343.25	233,885.25	0.55
FLORIDA ST BRD ADMIN FIN CORP REV	7/1/2025	1,025,000.00	1,040,733.75	0.93
MARYLAND ST	8/1/2023	2,125,000.00	2,126,657.50	0.38
MISSISSIPPI ST	11/1/2023	925,000.00	926,424.50	0.37
PORT AUTH N Y & N J	7/1/2023	1,125,000.00	1,141,121.25	0.56
PORT AUTH N Y & N J	7/1/2023	1,101,416.70	1,110,691.35	0.56
NEW YORK ST	2/15/2024	3,000,000.00	3,151,770.00	0.50
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	2,865,000.00	2,928,603.00	0.64
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	1,105,500.00	1,124,420.00	0.64
CALIFORNIA HEALTH FACS FING AUTH REV	6/1/2021	2,140,000.00	2,158,575.20	0.59
CALIFORNIA ST	4/1/2024	3,239,373.40	3,337,538.10	0.63
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2024	2,120,000.00	2,122,946.80	0.53
CHAFFEY CMNTY COLLEGE DIST CALIF	6/1/2022	715,000.00	727,047.75	0.59
CONTRA COSTA CALIF CMNTY COLLEGE DIST	8/1/2022	1,000,000.00	1,020,250.00	0.54
EL DORADO CALIF IRR DIST REV	3/1/2023	720,000.00	725,536.80	0.55
EL DORADO CALIF IRR DIST REV	3/1/2024	720,000.00	729,072.00	0.71
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2022	715,000.00	716,358.50	1.71
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2024	715,000.00	714,628.20	2.02
LOS ANGELES CALIF DEPT ARPTS ARPT REV	5/15/2021	1,006,380.00	1,011,050.00	0.52
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	900,000.00	900,423.00	0.49
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2023	720,000.00	720,842.40	0.61
LOS ANGELES CNTY CALIF PUB WKS FING AUTH LEASE REV	12/1/2021	1,537,050.00	1,546,680.00	0.51
MASSACHUSETTS ST SCH BLDG AUTH DEDICATED SALES TAX	10/15/2022	1,800,000.00	1,848,042.00	0.65
MASSACHUSETTS ST WTR RES AUTH IAM COML PAPER NTS 3	8/1/2023	2,365,000.00	2,447,254.70	0.54
MISSISSIPPI ST	11/1/2023	4,540,000.00	4,546,991.60	0.37
OHIO ST SPL OBLIG	10/1/2023	1,180,000.00	1,186,525.40	0.38
OHLINE CALIF CMNTY COLLEGE DIST	8/1/2022	800,000.00	816,824.00	0.54
PASADENA CALIF PUB FING AUTH LEASE REV	12/1/2020	275,000.00	276,201.75	0.52
PASADENA CALIF PUB FING AUTH LEASE REV	12/1/2021	400,000.00	412,848.00	0.48
PENNSYLVANIA ST TPK COMMN TPK REV	12/1/2021	876,767.50	885,780.00	1.21
RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST	9/1/2023	865,000.00	866,245.60	0.37
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2021	480,000.00	484,468.80	1.32
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2022	400,000.00	407,968.00	1.23
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2022	2,420,000.00	2,471,352.40	0.71
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2022	1,500,000.00	1,539,510.00	0.49
SAN DIEGO CNTY CALIF WTR AUTH WTR REV	5/1/2024	1,440,000.00	1,443,542.40	0.52
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	7/1/2022	1,484,761.60	1,509,391.80	0.59
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2022	2,138,837.50	2,179,114.45	1.07
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2023	1,635,140.00	1,684,475.55	1.17
SAN FRANCISCO CALIF CITY & CNTY REDEV FING AUTH TA	2/1/2021	1,910,798.40	1,725,225.60	0.59
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2021	290,000.00	290,510.40	0.41
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2022	430,000.00	432,115.60	0.44
TEXAS ST	10/1/2022	2,335,000.00	2,397,904.90	0.26
UNIV CALIF REGTS MED CTR POOLED REV	5/15/2021	1,201,003.20	1,222,776.00	0.59
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2023	2,590,000.00	2,592,719.50	0.64
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2024	2,625,000.00	2,628,990.00	0.79
UTAH HSG CORP SINGLE FAMILY MTG REV	1/1/2022	1,535,000.00	1,550,043.00	1.31
UTAH HSG CORP SINGLE FAMILY MTG REV	7/1/2022	640,000.00	649,836.80	1.26
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2022	560,000.00	563,651.20	0.53
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	720,000.00	729,568.80	0.61
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	722,793.60	729,568.80	0.61
ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	6/1/2022	1,275,187.50	1,300,825.00	0.55
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	3,700,000.00	3,849,554.00	0.56
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	1,534,485.00	1,533,300.00	0.64
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	790,000.00	819,711.90	0.72
CALIFORNIA HSG FIN AGY REV	2/1/2021	1,120,000.00	1,125,936.00	0.78
CALIFORNIA ST	3/1/2022	1,802,064.00	1,743,571.50	0.46
CALIFORNIA ST	4/1/2021	3,000,120.00	3,035,880.00	0.42
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	1,160,759.47	1,125,550.67	2.71
CALIFORNIA ST UNIV REV	11/1/2023	1,090,000.00	1,090,446.90	0.46
CONNECTICUT ST	7/1/2023	875,193.90	904,356.30	0.55
CONTRA COSTA CALIF CMNTY COLLEGE DIST	8/1/2021	1,000,000.00	1,010,260.00	0.47
LOS ALTOS CALIF SCH DIST	8/1/2023	2,790,000.00	2,791,032.30	1.67
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2020	1,484,164.80	1,443,225.60	0.54
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	1,019,560.00	1,051,780.00	0.49
MASSACHUSETTS (COMMONWEALTH OF)	5/1/2022	1,186,968.00	1,180,447.20	0.38
MASSACHUSETTS (COMMONWEALTH OF)	7/1/2023	1,270,000.00	1,263,396.00	0.70
MASSACHUSETTS (COMMONWEALTH OF)	7/1/2023	65,000.00	64,662.00	0.70
MASSACHUSETTS ST WTR RES AUTH IAM COML PAPER NTS 3	8/1/2023	760,000.00	786,432.80	0.54
OAKLAND-ALAMEDA CNTY CALIF COLISEUM AUTH LEASE REV	2/1/2023	1,058,440.00	1,050,090.00	1.16
OREGON ST	8/1/2023	2,350,000.00	2,351,480.50	0.45
PALM DESERT CALIF REDEV AGY SUCCESSOR AGY TAX ALLO	10/1/2022	1,114,074.90	1,130,138.55	1.13
RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST	9/1/2024	1,410,000.00	1,411,776.60	0.60
RIVERSIDE CALIF UNI SCH DIST	2/1/2022	750,000.00	762,097.50	0.59
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2023	1,375,000.00	1,425,710.00	0.79
SACRAMENTO CNTY CALIF SANTN DIST FING AUTH REV	12/1/2023	1,500,000.00	1,507,695.00	0.60
SAN BERNARDINO CALIF CMNTY COLLEGE DIST	8/1/2024	890,000.00	901,623.40	0.60
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2021	1,285,000.00	1,300,972.55	0.44
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2020	1,200,000.00	1,201,056.00	0.70
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2021	1,325,000.00	1,359,887.25	0.46
SAN DIEGO CALIF PUB FACS FING AUTH WTR REV	8/1/2023	620,000.00	633,292.80	0.56
SAN FRANCISCO CALIF CITY & CNTY PUB UTILS COMMN WT	11/1/2022	630,000.00	648,837.00	0.51
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2021	2,800,000.00	2,831,612.00	0.99
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2022	2,350,000.00	2,422,709.00	1.07
SANTA BARBARA CNTY CALIF SOLID WASTE SYS REV CTFS	12/1/2021	375,000.00	387,150.00	0.52
SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV	7/1/2023	2,735,000.00	2,740,032.40	0.46
UNIV CALIF REGTS MED CTR POOLED REV	5/15/2022	1,577,512.50	1,581,682.00	0.62
UNIVERSITY CALIF REVS	5/15/2021	860,000.00	869,193.40	0.40
UNIVERSITY CALIF REVS	5/15/2022	1,926,739.20	2,006,188.80	0.51
UNIVERSITY CALIF REVS	5/15/2023	1,670,000.00	1,677,047.40	0.47
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2022	2,460,000.00	2,461,623.60	0.49
VALLEJO CALIF WTR REV	5/1/2023	840,000.00	847,341.60	1.13
SUB-TOTAL		130,786,434.42	132,220,744.57	
<u>Variable & Floating Rate</u>				
BANK OF AMERICA CORP	3/5/2024	1,064,260.00	1,064,960.00	0.84
BANK OF AMERICA CORP	5/19/2024	1,425,000.00	1,449,495.75	1.10
CARMX 2020-3 A3	3/17/2025	774,867.17	778,169.75	0.45
CITIGROUP INC	11/4/2022	600,000.00	610,992.00	0.77
FHMS K-714 A2	10/25/2020	5,686.18	5,388.93	0.32

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GMALT 2020-3 A3	8/21/2023	624,940.13	625,000.00	0.45
JPMORGAN CHASE & CO	6/1/2024	1,575,000.00	1,607,460.75	0.92
JPMORGAN CHASE & CO	9/16/2024	300,000.00	300,114.00	0.66
NALT 2020-B A3	10/16/2023	424,956.27	425,000.00	0.43
CATERPILLAR FINANCIAL SERVICES CORP	3/15/2021	2,466,577.50	2,716,954.80	0.32
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2021	2,100,000.00	2,103,948.00	0.34
CITIGROUP INC	11/4/2022	3,140,000.00	3,197,524.80	0.77
FNA 2014-M6 A2	5/25/2021	115,840.36	118,147.37	0.93
FHMS K-010 A2	10/25/2020	3,809.35	3,701.67	0.83
FN AL3382	3/1/2023	739,216.01	752,088.79	0.84
FN FN0004	12/1/2020	202,976.34	199,889.93	2.67
INTERNATIONAL BUSINESS MACHINES CORP	5/13/2021	2,223,019.75	2,230,518.00	0.26
KEYBANK NA	2/1/2022	4,180,000.00	4,205,916.00	0.43
PNC BANK NA	2/24/2023	4,045,000.00	4,048,923.65	0.48
PACCAR FINANCIAL CORP	5/10/2021	3,754,687.50	3,754,500.00	0.30
STATE STREET CORP	3/30/2023	1,750,000.00	1,810,760.00	0.50
BMWOT 2020-A A3	10/25/2024	899,932.05	902,313.00	0.37
CITIBANK NA	5/20/2022	298,510.50	299,227.35	0.59
CITIBANK NA	5/20/2022	1,319,576.85	1,323,700.65	0.59
FNA 2014-M8 A2	6/25/2024	2,178,464.94	2,170,442.83	0.42
FNA 2018-M5 A2	9/25/2021	620,348.64	583,639.80	0.86
FHMS K-029 A2	2/25/2023	1,078,080.08	1,092,201.70	0.58
FHMS K-029 A2	2/25/2023	1,716,426.56	1,739,039.60	0.58
FHMS K-029 A2	2/25/2023	820,581.64	837,708.10	0.58
FHMS K-029 A2	2/25/2023	1,797,539.45	1,792,059.10	0.58
FHMS K-031 A2	4/25/2023	3,771,482.81	3,778,737.60	0.51
FHMS K-032 A2	5/25/2023	3,805,596.09	3,994,768.80	0.59
FHMS K-033 A2	7/25/2023	3,809,798.44	3,860,432.40	0.61
FHMS K-105 A	7/25/2024	1,684,130.27	1,687,532.22	0.35
FIRST REPUBLIC BANK	2/12/2024	500,000.00	513,910.00	0.76
GOLDMAN SACHS GROUP INC	10/31/2022	1,573,456.50	1,581,646.50	0.62
JPMORGAN CHASE & CO	9/16/2024	1,160,000.00	1,160,440.80	0.66
KEYBANK NA	11/22/2021	1,570,646.00	1,560,927.50	0.43
PNC BANK NA	12/9/2022	1,640,000.00	1,670,766.40	0.45
PACCAR FINANCIAL CORP	5/10/2021	700,000.00	700,840.00	0.30
WELLS FARGO BANK NA	9/9/2022	1,990,000.00	2,018,138.60	0.57
SUB-TOTAL		64,450,407.38	65,277,927.14	
Supranationals				
INTER-AMERICAN DEVELOPMENT BANK	5/24/2023	2,599,116.00	2,616,614.00	0.26
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	1,934,593.40	1,974,795.30	0.24
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	1,177,726.00	1,202,271.75	0.24
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	811,863.00	828,800.10	0.24
INTER-AMERICAN DEVELOPMENT BANK	9/14/2022	10,484,250.00	10,811,010.00	0.23
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	6/24/2021	3,835,530.00	3,856,772.00	0.21
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	6/19/2023	2,889,102.00	2,974,345.50	0.26
SUB-TOTAL		23,732,180.40	24,264,608.65	
SHORT-TERM PORTFOLIO - TOTAL		1,611,431,184.50	1,604,473,666.26	
BOND PROCEEDS PORTFOLIO				
GUARANTEED INVESTMENT CONTRACT (GIC)				
<i>THE BANK OF NOVA SCOTIA</i>	4/1/2021	116,950,000.00	116,950,000.00	3.01%
BNY MELLON-MONEY MARKET FUND	N/A	52,939,232.97	52,939,232.97	0.27%
BNY MELLON-COMMERCIAL PAPER	10/5/2020	14,991,375.00	14,991,375.00	0.23%
BNY MELLON-COMMERCIAL PAPER	12/17/2020	44,983,500.00	44,983,500.00	0.15%
BOND PROCEEDS PORTFOLIO-TOTAL		\$ 229,864,107.97	\$ 229,864,107.97	
DEBT SERVICE RESERVE FUNDS				
DESCRIPTION	MATURITY DATE	BOOK VALUE	REQUIRED AMOUNT	YIELD
<i>91 EXPRESS LANES 2013 BONDS</i>	2030		10,799,437.46	
US BANK COMMERCIAL PAPER	12/9/2020	11,483,353.82		0.06%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	957.11		0.01%
<i>91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES</i>			13,000,000.00	
BANK DEPOSITS	N/A	204,406.50		
OPERATING RESERVE	10/13/2020	3,098,760.00		0.16%
MAINTENANCE RESERVE	10/13/2020	10,495,800.00		0.16%
DEBT SERVICE RESERVE FUNDS - TOTAL		\$ 25,283,277.43		
TOTAL PORTFOLIO				
		Book Value	Market Value	
		\$ 2,051,553,306.59	\$ 2,044,595,788.35	