

Orange County Transportation Authority
Portfolio Listing
As of November 30, 2020

LIQUID PORTFOLIO				
DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
<u>CASH EQUIVALENTS</u>				
BANK DEPOSITS	11/30/2020	250,000.00	250,000.00	
REPURCHASE AGREEMENT	11/30/2020	58,678,901.00	58,678,901.00	
MONEY MARKET DEMAND ACCOUNT	N/A	30,013,701.61	30,013,701.61	0.25%
FIDELITY TREASURY OBLIGATIONS FUND	N/A	46,274,622.12	46,274,622.12	0.01%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	21,531,441.45	21,531,441.45	0.01%
SUB-TOTAL		156,748,666.18	156,748,666.18	
<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>				
	N/A	10,922,718.11	10,922,718.11	0.58%
<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>				
	N/A	11,472,047.08	11,472,047.08	0.96%
LIQUID PORTFOLIO - TOTAL		\$ 179,143,431.37	\$ 179,143,431.37	
SHORT-TERM PORTFOLIO				
DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
<u>Money Market Funds</u>				
FIRST AMER:GVT OBLG Z	11/30/2020	1,897,597.07	1,897,597.07	0.03
FIRST AMER:GVT OBLG Z	11/30/2020	774,698.92	774,698.92	0.03
FIRST AMER:GVT OBLG Z	11/30/2020	4,097,713.33	4,097,713.33	0.03
FIRST AMER:GVT OBLG Z	11/30/2020	633,030.86	633,030.86	0.03
SUB-TOTAL		7,403,040.18	7,403,040.18	
<u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u>				
Credit Suisse AG, New York Branch	2/1/2022	3,100,000.00	3,102,077.00	0.46
DNB Bank ASA, New York Branch	12/2/2022	3,875,000.00	4,000,007.50	0.44
Nordea Bank Abp, New York Branch	8/26/2022	3,875,000.00	3,990,591.25	0.15
Skandinaviska Enskilda Banken AB (publ.)	8/26/2022	3,875,000.00	3,991,443.75	0.15
Societe Generale, New York Branch	2/14/2022	4,000,000.00	4,082,960.00	0.08
Sumitomo Mitsui Banking Corporation, New York Bra	7/8/2022	3,075,000.00	3,076,168.50	0.67
Royal Bank of Canada New York Branch	2/19/2021	8,000,000.00	8,014,800.00	0.18
SUB-TOTAL		29,800,000.00	30,258,048.00	
<u>U.S. TREASURY OBLIGATIONS</u>				
UNITED STATES TREASURY	7/31/2022	4,097,668.75	4,207,423.90	0.15
UNITED STATES TREASURY	7/31/2022	7,004,300.00	7,324,415.20	0.15
UNITED STATES TREASURY	7/31/2022	6,005,625.00	6,172,260.00	0.15
UNITED STATES TREASURY	7/31/2022	5,216,656.25	5,349,292.00	0.15
UNITED STATES TREASURY	9/30/2022	7,534,603.16	7,798,896.00	0.15
UNITED STATES TREASURY	10/31/2022	5,360,733.97	5,580,967.70	0.15
UNITED STATES TREASURY	2/28/2023	5,538,052.36	5,845,974.20	0.16
UNITED STATES TREASURY	2/15/2022	9,389,351.56	9,671,002.00	0.11
UNITED STATES TREASURY	4/15/2022	6,003,750.00	6,174,360.00	0.13
UNITED STATES TREASURY	12/31/2022	4,326,890.63	4,528,263.00	0.15
UNITED STATES TREASURY	12/31/2022	6,439,408.22	6,860,058.20	0.15
UNITED STATES TREASURY	1/31/2023	1,253,320.31	1,293,062.50	0.16
UNITED STATES TREASURY	1/31/2023	2,911,894.53	2,999,905.00	0.16
UNITED STATES TREASURY	3/31/2023	15,308,789.06	15,467,550.00	0.16
UNITED STATES TREASURY	6/30/2023	4,097,187.50	4,124,360.00	0.17
UNITED STATES TREASURY	11/15/2022	3,995,937.50	4,115,800.00	0.14
UNITED STATES TREASURY	1/31/2022	5,803,342.97	6,030,977.70	0.12
UNITED STATES TREASURY	2/28/2022	1,006,718.75	1,021,760.00	0.13
UNITED STATES TREASURY	4/30/2022	633,273.05	645,504.30	0.14
UNITED STATES TREASURY	4/30/2022	1,974,765.63	2,049,220.00	0.14
UNITED STATES TREASURY	5/31/2022	9,031,289.06	9,219,420.00	0.12
UNITED STATES TREASURY	6/30/2022	2,010,156.25	2,050,940.00	0.14
UNITED STATES TREASURY	10/15/2022	745,312.50	767,137.50	0.15
UNITED STATES TREASURY	1/15/2023	2,713,289.06	2,776,680.00	0.16
UNITED STATES TREASURY	1/15/2023	4,101,875.00	4,113,600.00	0.16
UNITED STATES TREASURY	5/15/2023	2,192,093.75	2,198,020.00	0.16
UNITED STATES TREASURY	6/15/2023	4,003,281.25	4,008,280.00	0.17
UNITED STATES TREASURY	6/15/2023	1,051,927.73	1,052,173.50	0.17
UNITED STATES TREASURY	10/15/2023	9,980,859.38	9,983,600.00	0.18
UNITED STATES TREASURY	7/31/2022	6,061,226.56	6,378,002.00	0.15
UNITED STATES TREASURY	3/15/2021	7,598,515.63	7,650,464.00	0.08
UNITED STATES TREASURY	8/31/2022	4,470,357.42	4,790,058.00	0.15
UNITED STATES TREASURY	8/31/2022	2,874,960.94	3,090,360.00	0.15
UNITED STATES TREASURY	11/30/2022	7,718,648.44	8,086,728.00	0.16
UNITED STATES TREASURY	4/30/2023	5,234,208.98	5,434,957.50	0.16
UNITED STATES TREASURY	5/31/2023	7,787,187.50	8,290,320.00	0.17
UNITED STATES TREASURY	10/31/2023	8,007,187.50	8,336,560.00	0.18
UNITED STATES TREASURY	6/30/2022	4,329,843.75	4,614,615.00	0.14
UNITED STATES TREASURY	8/15/2022	6,983,046.88	7,162,680.00	0.14
UNITED STATES TREASURY	10/15/2022	7,957,187.50	8,182,800.00	0.15
UNITED STATES TREASURY	2/28/2022	10,149,609.38	10,127,300.00	0.10
UNITED STATES TREASURY	8/31/2022	19,244,736.33	19,244,802.50	0.14
UNITED STATES TREASURY	8/31/2022	29,954,148.44	29,951,910.80	0.14
UNITED STATES TREASURY	8/31/2022	14,477,737.50	14,476,090.40	0.14
UNITED STATES TREASURY	8/31/2022	2,540,107.73	2,539,314.20	0.14
UNITED STATES TREASURY	8/31/2022	4,134,676.67	4,133,883.55	0.14
UNITED STATES TREASURY	8/31/2022	43,457,305.09	43,457,797.36	0.14
UNITED STATES TREASURY	9/15/2023	4,069,544.06	4,067,970.48	0.18
UNITED STATES TREASURY	9/15/2023	4,131,931.05	4,128,880.20	0.18
UNITED STATES TREASURY	9/15/2023	3,826,058.86	3,823,532.78	0.18
UNITED STATES TREASURY	9/15/2023	4,027,178.58	4,024,834.42	0.18
UNITED STATES TREASURY	9/15/2023	2,345,410.16	2,346,522.00	0.18
UNITED STATES TREASURY	9/15/2023	2,121,430.66	2,121,855.00	0.18
UNITED STATES TREASURY	9/30/2022	1,754,588.67	1,754,455.95	0.14
UNITED STATES TREASURY	9/30/2022	6,826,264.84	6,827,882.70	0.14
UNITED STATES TREASURY	9/30/2022	4,217,197.66	4,218,691.80	0.14
UNITED STATES TREASURY	10/15/2023	18,576,461.13	18,584,471.40	0.18
UNITED STATES TREASURY	11/15/2023	3,483,000.00	3,489,791.85	0.18
UNITED STATES TREASURY	4/15/2023	988,731.72	1,012,238.42	-1.21
UNITED STATES TREASURY	4/15/2023	1,013,289.32	1,039,596.22	-1.21
UNITED STATES TREASURY	4/15/2024	160,163.94	76,600.33	-1.25
UNITED STATES TREASURY	4/15/2024	3,882,783.52	4,054,345.87	-1.25
UNITED STATES TREASURY	4/15/2024	1,940,782.00	2,018,965.76	-1.25
UNITED STATES TREASURY	5/15/2022	156,683.20	159,487.25	0.14
UNITED STATES TREASURY	5/15/2022	2,026,093.75	2,057,900.00	0.14
UNITED STATES TREASURY	5/15/2022	5,901,964.06	5,998,778.50	0.14
UNITED STATES TREASURY	5/15/2022	8,869,816.41	8,982,733.50	0.14
UNITED STATES TREASURY	5/15/2022	1,979,554.69	2,006,452.50	0.14

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UNITED STATES TREASURY	9/30/2022	3,799,773.44	3,886,173.75	0.14
UNITED STATES TREASURY	9/30/2022	9,392,172.66	9,615,063.00	0.14
UNITED STATES TREASURY	9/30/2022	7,699,007.81	7,875,292.50	0.14
UNITED STATES TREASURY	9/30/2022	10,407,680.66	10,629,071.25	0.14
UNITED STATES TREASURY	9/30/2022	4,212,140.63	4,323,690.00	0.14
UNITED STATES TREASURY	10/15/2022	6,859,031.25	7,057,665.00	0.15
UNITED STATES TREASURY	10/15/2022	3,944,908.20	4,040,257.50	0.15
UNITED STATES TREASURY	3/15/2023	4,087,313.28	4,086,223.50	0.16
UNITED STATES TREASURY	3/15/2023	5,110,995.70	5,109,039.00	0.16
UNITED STATES TREASURY	3/15/2023	3,678,658.20	3,678,105.00	0.16
UNITED STATES TREASURY	3/15/2023	4,132,031.25	4,131,570.00	0.16
UNITED STATES TREASURY	3/15/2023	2,821,000.00	2,821,560.00	0.16
UNITED STATES TREASURY	3/15/2023	614,622.66	614,697.00	0.16
UNITED STATES TREASURY	10/15/2023	4,989,843.75	4,991,800.00	0.18
SUB-TOTAL		486,761,153.18	495,035,740.44	
FEDERAL AGENCY/GSE				
FEDERAL HOME LOAN MORTGAGE CORP	6/8/2022	6,996,640.00	7,012,110.00	0.14
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	8,160,363.15	8,191,793.55	0.22
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	7,758,283.75	7,777,254.75	0.24
FEDERAL HOME LOAN MORTGAGE CORP	4/20/2023	7,526,137.50	7,578,650.70	0.19
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	7,146,997.00	7,184,534.50	0.18
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	7,383,377.40	7,412,405.00	0.21
FEDERAL HOME LOAN MORTGAGE CORP	7/25/2022	4,963,756.50	4,971,816.00	0.16
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	9,190,616.00	9,202,852.00	0.24
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	5,275,963.27	5,278,428.75	0.23
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	6,997,690.00	7,004,550.00	0.23
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	3,088,437.00	3,091,940.00	0.22
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,991,720.00	1,994,800.00	0.22
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	8,192,620.00	8,199,754.00	0.25
FHMS K-727 A1	10/25/2023	466,066.09	484,258.08	0.60
FEDERAL HOME LOAN BANKS	9/8/2023	4,135,800.00	4,234,840.00	0.25
FEDERAL HOME LOAN BANKS	9/8/2023	4,104,600.00	4,234,840.00	0.25
FEDERAL HOME LOAN BANKS	3/8/2024	5,201,750.00	5,256,800.00	0.30
FEDERAL HOME LOAN BANKS	3/10/2023	5,053,550.00	5,289,550.00	0.20
FEDERAL HOME LOAN BANKS	6/10/2022	4,988,900.00	5,198,800.00	0.14
FEDERAL HOME LOAN BANKS	12/9/2022	7,058,660.00	7,395,430.00	0.20
FEDERAL HOME LOAN BANKS	3/11/2022	3,046,221.55	3,165,487.65	0.21
FEDERAL HOME LOAN BANKS	3/11/2022	1,160,218.50	1,205,655.75	0.21
FEDERAL HOME LOAN BANKS	6/9/2023	3,977,720.00	4,191,040.00	0.23
FEDERAL HOME LOAN BANKS	6/9/2023	4,029,880.00	4,191,040.00	0.23
FEDERAL HOME LOAN BANKS	9/9/2022	6,828,560.00	7,155,232.00	0.18
FEDERAL HOME LOAN BANKS	9/10/2021	2,515,300.00	2,556,125.00	0.11
FEDERAL HOME LOAN BANKS	9/10/2021	5,006,250.00	5,112,250.00	0.11
FEDERAL FARM CREDIT BANKS FUNDING CORP	12/17/2021	6,022,920.00	6,164,760.00	0.17
FEDERAL FARM CREDIT BANKS FUNDING CORP	3/1/2021	6,965,140.00	7,042,210.00	0.11
FEDERAL FARM CREDIT BANKS FUNDING CORP	11/15/2021	7,034,930.00	7,198,310.00	0.09
FEDERAL FARM CREDIT BANKS FUNDING CORP	7/17/2023	5,060,200.00	5,343,700.00	0.25
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/26/2023	6,967,450.00	7,281,260.00	0.20
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/1/2023	4,996,450.00	5,181,400.00	0.17
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	4,993,550.00	5,186,900.00	0.21
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	7,983,280.00	7,996,160.00	0.22
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/21/2023	5,000,600.00	5,141,400.00	0.18
FEDERAL FARM CREDIT BANKS FUNDING CORP	4/8/2022	7,204,321.80	7,234,552.65	0.17
FEDERAL FARM CREDIT BANKS FUNDING CORP	5/6/2022	8,124,668.55	8,145,656.85	0.16
FEDERAL FARM CREDIT BANKS FUNDING CORP	10/2/2023	4,994,600.00	4,993,100.00	0.25
FEDERAL HOME LOAN MORTGAGE CORP	6/8/2022	7,995,360.00	8,013,840.00	0.14
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	6,111,548.70	6,135,087.90	0.22
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	3,203,098.50	3,210,930.90	0.24
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	5,000,300.00	5,001,450.00	0.24
FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2023	1,797,948.00	1,799,658.00	0.26
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	6,815,760.00	7,143,990.00	0.12
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	4,411,710.00	4,708,125.00	0.20
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	2,233,875.00	2,406,375.00	0.20
FEDERAL NATIONAL MORTGAGE ASSOCIATION	4/12/2022	6,370,496.00	6,587,264.00	0.11
FEDERAL NATIONAL MORTGAGE ASSOCIATION	9/6/2022	3,986,080.00	4,085,840.00	0.16
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	8,248,720.00	8,201,440.00	0.12
FEDERAL HOME LOAN MORTGAGE CORP	2/16/2021	4,986,800.00	5,023,800.00	0.12
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	7,621,797.50	7,661,828.75	0.18
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	7,463,143.80	7,492,485.00	0.21
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	8,001,840.00	8,002,480.00	0.24
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	5,098,317.00	5,103,315.00	0.23
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	3,001,860.00	3,001,950.00	0.23
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	6,376,128.00	6,383,360.00	0.22
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	4,705,761.00	4,709,858.70	0.25
FEDERAL HOME LOAN BANKS	8/15/2024	1,087,438.50	1,139,823.90	0.26
FEDERAL HOME LOAN MORTGAGE CORP	12/29/2022	2,349,530.00	2,350,282.00	0.25
FEDERAL HOME LOAN MORTGAGE CORP	7/21/2025	3,680,000.00	3,682,465.60	0.28
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	4,336,906.50	4,353,610.50	0.22
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	3,741,937.50	3,751,087.50	0.24
FEDERAL NATIONAL MORTGAGE ASSOCIATION	9/6/2022	548,086.00	561,803.00	0.16
FEDERAL HOME LOAN MORTGAGE CORP	4/20/2023	4,179,525.00	4,208,687.40	0.19
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	3,968,378.40	3,983,980.00	0.21
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	3,856,062.80	3,861,196.60	0.24
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	2,809,072.70	2,811,826.50	0.23
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	3,098,399.70	3,101,914.00	0.22
U.S. DEPARTMENT OF HOUSING AND URBAN DEVELOPMENT	8/1/2021	710,000.00	720,699.70	0.31
FEDERAL HOME LOAN MORTGAGE CORP	10/20/2022	5,098,470.00	5,097,603.00	0.34
FEDERAL HOME LOAN MORTGAGE CORP	10/20/2022	5,839,084.50	5,832,257.55	0.34
FEDERAL HOME LOAN MORTGAGE CORP	7/28/2023	3,100,000.00	3,100,434.00	0.36
FEDERAL HOME LOAN MORTGAGE CORP	7/28/2023	2,050,000.00	2,050,287.00	0.36
FEDERAL HOME LOAN MORTGAGE CORP	8/12/2025	4,095,490.00	4,077,901.00	0.72
FEDERAL HOME LOAN MORTGAGE CORP	9/28/2023	4,084,387.25	4,084,591.50	0.30
FEDERAL HOME LOAN MORTGAGE CORP	9/28/2023	3,999,600.00	3,999,600.00	0.30
FEDERAL HOME LOAN MORTGAGE CORP	10/13/2023	4,097,950.00	4,097,212.00	0.32
FEDERAL HOME LOAN MORTGAGE CORP	11/24/2023	2,035,000.00	2,035,162.80	0.33
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	251,800.00	255,142.50	0.12
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	5,610,864.00	5,715,192.00	0.12
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	5,677,685.00	5,766,220.50	0.12
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/27/2023	6,098,475.00	6,097,133.00	0.32
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	5,652,771.25	5,715,378.50	0.12
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	5,663,313.58	5,715,378.50	0.12
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	4,745,155.00	4,751,472.50	0.24
FN 467260	3/1/2021	2,470,926.38	2,419,718.72	3.55
FN 468431	7/1/2021	268,499.29	265,921.38	2.56
FN 468861	8/1/2021	601,948.63	597,592.72	2.15
SUB-TOTAL		426,831,488.54	432,356,301.35	

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<u>MEDIUM TERM NOTES</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
	ADOBE INC	2/1/2023	449,383.50	464,062.50	0.25
	AMAZON.COM INC	6/3/2023	2,022,165.00	2,032,452.00	0.25
	AMERICAN EXPRESS CREDIT CORP	5/5/2021	1,998,780.00	2,013,940.00	0.22
	AMERICAN HONDA FINANCE CORP	6/27/2022	3,796,504.00	3,908,072.00	0.39
	APPLE INC	8/4/2021	1,514,951.40	1,591,944.80	0.28
	APPLE INC	9/11/2022	589,899.70	605,375.40	0.23
	APPLE INC	5/11/2023	1,475,974.40	1,497,819.20	0.26
	TRUIST FINANCIAL CORP	9/3/2021	1,198,572.00	1,223,532.00	0.29
	BANK OF NEW YORK MELLON CORP	8/23/2022	1,724,448.00	1,774,749.00	0.28
	BANK OF NEW YORK MELLON CORP	1/27/2023	1,099,230.00	1,134,562.00	0.33
	BRISTOL-MYERS SQUIBB CO	11/13/2023	1,900,000.00	1,903,078.00	0.37
	BURLINGTON NORTHERN SANTA FE LLC	9/15/2021	1,024,930.00	1,016,920.00	0.32
	CATERPILLAR FINANCIAL SERVICES CORP	9/7/2021	374,711.25	383,208.75	0.30
	CATERPILLAR FINANCIAL SERVICES CORP	5/17/2021	1,124,460.00	1,137,847.50	0.19
	CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	1,048,540.50	1,079,652.00	0.30
	CATERPILLAR FINANCIAL SERVICES CORP	11/18/2022	499,770.00	515,495.00	0.37
	CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	1,124,370.00	1,132,830.00	0.38
	CHEVRON USA INC	8/11/2023	450,000.00	451,296.00	0.32
	CHEVRON CORP	5/16/2021	49,945.50	50,346.50	0.26
	CHEVRON CORP	5/11/2023	875,000.00	892,596.25	0.32
	CITIGROUP INC	8/2/2021	1,723,295.00	1,773,852.50	0.32
	JOHN DEERE CAPITAL CORP	1/10/2022	769,260.80	794,693.90	0.31
	JOHN DEERE CAPITAL CORP	6/7/2021	499,660.00	505,265.00	0.27
	JOHN DEERE CAPITAL CORP	7/5/2023	399,672.00	403,504.00	0.36
	JOHN DEERE CAPITAL CORP	10/10/2023	499,420.00	501,190.00	0.32
	WALT DISNEY CO	9/1/2022	873,101.25	894,547.50	0.37
	EXXON MOBIL CORP	3/6/2022	339,237.50	358,379.00	0.22
	EXXON MOBIL CORP	3/6/2022	1,212,050.00	1,279,925.00	0.22
	HOME DEPOT INC	3/1/2022	498,630.00	519,030.00	0.21
	HONEYWELL INTERNATIONAL INC	8/8/2022	779,212.20	803,883.60	0.24
	HONEYWELL INTERNATIONAL INC	8/19/2022	1,875,000.00	1,878,018.75	0.26
	IBM CREDIT LLC	2/6/2023	1,057,720.00	1,060,580.00	0.22
	INTEL CORP	5/19/2021	1,327,659.20	1,335,652.50	0.60
	INTERNATIONAL BUSINESS MACHINES CORP	2/12/2024	1,027,845.50	1,026,209.25	0.55
	JPMORGAN CHASE & CO	4/1/2023	2,000,000.00	2,073,760.00	0.44
	MERCK & CO INC	2/10/2022	1,226,775.00	1,280,412.50	0.31
	MICROSOFT CORP	8/8/2021	1,057,023.00	1,108,789.00	0.23
	MICROSOFT CORP	2/6/2022	2,049,725.70	2,140,494.40	0.20
	MORGAN STANLEY	5/19/2022	993,370.00	1,034,210.00	0.41
	MORGAN STANLEY	2/25/2023	1,063,280.00	1,071,980.00	0.51
	MORGAN STANLEY	4/21/2021	1,957,500.00	2,016,700.00	0.36
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	1/21/2022	1,598,592.00	1,627,424.00	0.25
	NORTHERN TRUST CORP	8/2/2022	1,012,140.00	1,035,660.00	0.24
	ORACLE CORP	9/15/2021	1,187,662.00	1,239,063.00	0.28
	PNC BANK NA	2/24/2023	800,000.00	814,352.00	0.28
	PACCAR FINANCIAL CORP	5/10/2021	579,849.20	586,907.80	0.41
	PACCAR FINANCIAL CORP	3/1/2022	499,560.00	515,615.00	0.35
	PACCAR FINANCIAL CORP	5/10/2022	999,460.00	1,034,730.00	0.24
	PACCAR FINANCIAL CORP	8/11/2023	449,410.50	451,084.50	0.26
	PEPSICO INC	5/1/2023	923,168.50	935,711.50	0.27
	PEPSICO INC	10/7/2023	524,700.75	526,811.25	0.28
	PFIZER INC	9/15/2021	1,872,468.75	1,915,800.00	0.25
	PFIZER INC	3/11/2022	424,974.50	438,523.50	0.31
	CHARLES SCHWAB CORP	5/21/2021	2,169,934.90	2,195,345.60	0.26
	3M CO	9/14/2021	823,308.75	840,724.50	0.29
	3M CO	3/1/2022	1,154,457.15	1,188,887.70	0.24
	TOYOTA MOTOR CREDIT CORP	1/11/2022	3,686,662.50	3,844,087.50	0.34
	UNILEVER CAPITAL CORP	3/7/2022	1,990,320.00	2,068,220.00	0.31
	U.S. BANCORP	3/15/2022	509,935.00	516,435.00	0.27
	WELLS FARGO & CO	4/1/2021	1,619,820.00	1,521,180.00	0.39
	AMERICAN HONDA FINANCE CORP	11/16/2022	2,021,300.00	2,087,060.00	0.37
	AMERICAN HONDA FINANCE CORP	1/12/2024	1,585,215.00	1,632,135.00	0.69
	APPLE INC	5/3/2023	1,977,040.00	2,099,600.00	0.34
	APPLE INC	2/23/2023	2,949,060.00	3,156,780.00	0.31
	BANK OF AMERICA CORP	1/11/2023	3,034,740.00	3,181,320.00	0.42
	BANK OF NEW YORK MELLON CORP	1/29/2023	2,944,320.00	3,161,640.00	0.35
	BERKSHIRE HATHAWAY INC	3/15/2023	2,924,460.00	3,153,870.00	0.33
	BERKSHIRE HATHAWAY INC	3/15/2023	2,014,300.00	2,102,580.00	0.33
	DEERE & CO	6/8/2022	1,466,700.00	1,542,975.00	0.34
	JOHN DEERE CAPITAL CORP	3/4/2021	1,344,769.75	1,363,888.80	0.28
	GENERAL DYNAMICS CORP	5/11/2021	3,985,000.00	4,051,320.00	0.13
	ORACLE CORP	5/15/2022	3,897,640.00	4,112,120.00	0.32
	PACCAR FINANCIAL CORP	9/26/2022	1,498,170.00	1,547,580.00	0.25
	PACCAR FINANCIAL CORP	2/7/2023	2,274,886.25	2,350,962.25	0.37
	LINDE INC	9/1/2021	2,338,645.05	2,392,744.20	0.29
	LINDE INC	9/1/2021	1,394,750.00	1,428,504.00	0.29
	CHARLES SCHWAB CORP	5/21/2021	1,554,953.35	1,573,162.40	0.26
	TOYOTA MOTOR CREDIT CORP	4/13/2021	2,488,525.00	2,524,500.00	0.29
	U.S. BANCORP	2/5/2024	2,107,940.00	2,168,740.00	0.62
	VISA INC	12/14/2022	1,962,480.00	2,097,720.00	0.18
	WALMART INC	6/26/2023	3,083,010.00	3,227,580.00	0.34
	WALMART INC	6/26/2023	2,056,460.00	2,151,720.00	0.34
	WELLS FARGO & CO	12/7/2020	3,023,370.00	3,000,960.00	0.89
	ADOBE INC	2/1/2023	1,103,486.15	1,139,531.25	0.25
	AMERICAN EXPRESS CO	5/20/2022	1,558,128.00	1,610,887.20	0.39
	AMERIPRISE FINANCIAL INC	3/22/2022	1,535,888.20	1,593,160.80	0.36
	AMERIPRISE FINANCIAL INC	3/22/2022	119,877.60	124,142.40	0.36
	APPLE INC	1/13/2023	647,825.00	651,962.50	0.27
	APPLE INC	9/11/2022	1,874,681.25	1,923,862.50	0.23
	APPLE INC	5/11/2023	1,441,069.60	1,462,397.80	0.26
	TRUIST FINANCIAL CORP	6/20/2022	2,048,120.00	2,079,020.00	0.36
	TRUIST FINANCIAL CORP	3/16/2023	1,943,560.70	2,020,582.70	0.43
	BANK OF AMERICA CORP	1/23/2022	1,415,000.00	1,419,867.60	0.40
	BANK OF AMERICA CORP	5/17/2022	1,075,000.00	1,090,340.25	0.42
	BANK OF NEW YORK MELLON CORP	4/28/2023	1,352,323.95	1,396,425.00	0.37
	BANK OF NEW YORK MELLON CORP	1/27/2023	2,228,439.00	2,300,066.60	0.33
	BRISTOL-MYERS SQUIBB CO	11/13/2023	880,000.00	881,425.60	0.37
	CATERPILLAR FINANCIAL SERVICES CORP	11/29/2022	859,078.00	886,626.50	0.38
	CATERPILLAR FINANCIAL SERVICES CORP	9/7/2021	1,713,679.45	1,752,541.35	0.30
	CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	1,353,116.55	1,393,265.20	0.30
	CATERPILLAR FINANCIAL SERVICES CORP	11/18/2022	1,469,323.80	1,515,555.30	0.37
	CHEVRON CORP	5/11/2023	455,000.00	464,150.05	0.32
	CISCO SYSTEMS INC	9/20/2021	1,894,243.00	1,921,888.00	0.25
	CITIGROUP INC	12/8/2021	1,012,830.00	1,023,630.00	0.38
	CITIZENS BANK NA	5/13/2021	1,493,725.00	1,501,949.80	0.38
	COMERICA INC	7/31/2023	2,120,020.00	2,162,540.00	0.53
	JOHN DEERE CAPITAL CORP	9/10/2021	1,154,641.95	1,181,056.80	0.22
	JOHN DEERE CAPITAL CORP	6/13/2022	1,438,142.40	1,477,728.00	0.24

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JOHN DEERE CAPITAL CORP	4/6/2023	519,875.20	531,133.20	0.29
DUKE ENERGY CAROLINAS LLC	3/15/2023	2,502,051.75	2,591,943.75	0.27
ERP OPERATING LP	4/15/2023	1,933,786.40	1,937,505.22	0.52
ENTERGY LOUISIANA LLC	11/17/2023	759,863.20	761,451.60	0.42
ENTERGY LOUISIANA LLC	11/17/2023	740,355.20	741,413.40	0.42
EXXON MOBIL CORP	4/15/2023	2,065,000.00	2,123,707.95	0.37
FIFTH THIRD BANK NA (OHIO)	1/30/2023	1,473,761.00	1,518,055.25	0.39
HONEYWELL INTERNATIONAL INC	8/8/2022	1,018,969.80	1,051,232.40	0.24
HUNTINGTON NATIONAL BANK	2/3/2023	1,568,681.20	1,616,189.40	0.39
KEYBANK NA	3/7/2023	694,840.24	713,130.08	0.38
KEYBANK NA	3/7/2023	311,595.00	320,268.00	0.38
KEYBANK NA	3/7/2023	150,524.50	154,796.20	0.38
KEYBANK NA	3/7/2023	821,620.13	840,169.72	0.38
MORGAN STANLEY	5/19/2022	1,912,255.00	1,964,999.00	0.41
MORGAN STANLEY	11/17/2021	2,009,680.00	2,043,140.00	0.38
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	4/25/2022	1,208,052.00	1,233,180.00	0.30
NIKE INC	3/27/2025	134,816.40	145,071.00	0.62
ORACLE CORP	4/1/2025	449,833.50	482,638.50	0.76
PNC BANK NA	7/22/2022	1,925,000.00	1,948,716.00	0.32
PNC BANK NA	2/24/2023	1,115,000.00	1,135,003.10	0.28
PACCAR FINANCIAL CORP	9/26/2022	714,127.70	737,679.80	0.25
PACCAR FINANCIAL CORP	2/7/2023	1,999,900.00	2,066,780.00	0.37
PRECISION CASTPARTS CORP	1/15/2023	1,965,015.00	2,025,913.50	0.41
TRUIST BANK	5/17/2022	1,978,990.20	2,049,874.20	0.24
US BANK NA	1/21/2022	804,718.25	819,047.25	0.15
WALMART INC	12/15/2022	1,323,622.40	1,333,107.20	0.23
WELLS FARGO BANK NA	10/22/2021	1,789,803.10	1,838,419.50	0.27
AMERICAN EXPRESS CO	8/1/2022	3,103,260.00	3,102,360.00	0.34
ASSOCIATION OF AMERICAN MEDICAL COLLEGES	10/1/2022	2,990,000.00	3,023,218.90	1.31
TRUIST FINANCIAL CORP	6/20/2022	2,339,167.50	2,338,897.50	0.36
TRUIST FINANCIAL CORP	3/16/2023	2,947,817.00	3,064,637.00	0.43
BAYCARE HEALTH SYSTEM INC	11/15/2022	1,456,344.00	1,499,169.60	0.50
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	3,053,289.20	3,076,262.80	0.38
GEORGIA-PACIFIC LLC	5/15/2024	3,064,049.85	3,067,206.80	0.60
HONEYWELL INTERNATIONAL INC	8/19/2022	4,015,000.00	4,021,464.15	0.26
HUNTINGTON NATIONAL BANK	8/7/2022	2,024,431.10	2,037,354.30	0.36
KEYBANK NA	11/22/2021	1,785,864.60	1,868,142.88	0.25
KEYBANK NA	11/22/2021	1,953,600.00	2,043,920.00	0.25
MASSMUTUAL GLOBAL FUNDING II	6/9/2023	3,982,648.85	4,029,632.00	0.40
NATIONAL SECURITIES CLEARING CORP	4/23/2023	3,162,024.90	3,225,388.20	0.40
NEW YORK LIFE GLOBAL FUNDING	5/5/2023	2,084,562.15	2,120,903.70	0.39
PACIFIC LIFE GLOBAL FUNDING II	9/23/2023	2,022,468.75	2,025,060.75	0.50
PROTECTIVE LIFE GLOBAL FUNDING	6/9/2023	3,500,000.00	3,557,015.00	0.43
VIRGINIA ELECTRIC AND POWER CO	3/15/2023	2,087,580.00	2,097,500.00	0.35
WELLS FARGO & CO	7/22/2022	1,551,524.80	1,574,841.60	0.42
WELLS FARGO & CO	7/22/2022	3,959,048.10	4,025,170.80	0.42
SUB-TOTAL		243,486,848.87	249,574,194.70	
<u>MORTGAGE AND ASSET-BACK SECURITIES</u>				
ALLYA 2019-1 A3	9/15/2023	1,253,558.54	1,275,486.93	0.76
BMWLT 2018-1 A3	7/20/2021	179,156.15	179,636.17	0.10
COMET 2019-2 A	9/15/2022	2,749,307.55	2,810,747.50	0.48
COPAR 2019-1 A3	11/15/2023	899,817.66	916,371.00	0.72
CARMX 2020-4 A3	8/15/2025	474,895.45	476,258.75	0.40
DCENT 2019-3 A	10/15/2024	999,785.20	1,030,780.00	0.25
FNA 2012-M5 A2	2/25/2022	989,784.45	1,012,544.32	0.55
FNA 2013-M1 A2	8/25/2022	1,034,266.22	1,047,028.79	0.58
FNA 2013-M7 A2	12/25/2022	724,154.30	734,975.50	0.30
FHMS K-018 A2	1/25/2022	3,399,890.25	3,490,157.21	0.36
FHMS K-019 A2	3/25/2022	2,362,519.78	2,443,951.62	0.35
FHMS K-020 A1	1/25/2022	165,377.79	169,848.67	0.44
FHMS K-022 A2	7/25/2022	1,204,406.25	1,233,852.00	0.43
FHMS K-023 A1	4/25/2022	425,153.21	438,675.90	0.48
FHMS K-023 A2	8/25/2022	1,775,839.84	1,799,752.50	0.49
FHMS K-026 A2	11/25/2022	3,462,687.50	3,517,674.00	0.57
FHMS K-026 A2	11/25/2022	510,800.78	517,305.00	0.57
FHMS K-029 A1	10/25/2022	294,649.69	299,899.09	0.26
FHMS K-029 A1	10/25/2022	538,295.76	548,573.19	0.26
FHMS K-034 A1	2/25/2023	870,591.52	896,088.57	0.33
FHMS K-035 A1	3/25/2023	774,071.03	795,154.83	0.46
FHMS K-715 A2	1/25/2021	912,180.21	866,846.83	0.67
FHMS K-717 A2	9/25/2021	786,608.35	797,579.84	0.44
FHMS K-720 A2	6/25/2022	2,196,304.69	2,255,858.00	0.68
FHMS K-720 A2	6/25/2022	1,005,312.50	1,025,390.00	0.68
FHMS K-P05 A	7/25/2023	460,486.45	475,610.25	0.98
FHMS K-J27 A1	7/25/2024	1,031,752.76	1,066,878.59	0.52
FITAT 2019-1 A3	12/15/2023	599,868.12	610,260.00	0.83
FORDL 2019-A A3	5/15/2022	606,417.54	610,570.74	-0.24
GMCAR 2019-1 A3	11/16/2023	1,808,021.87	1,839,847.85	0.18
GMCAR 2020-3 A3	4/16/2025	899,794.08	902,970.00	0.31
GMCAR 2020-4 A3	8/18/2025	424,909.18	425,357.00	0.35
GMALT 2019-3 A3	6/20/2022	699,922.79	706,174.00	0.34
HDMOT 2020-A A3	10/15/2024	874,809.16	889,446.25	0.76
HAROT 2018-4 A3	1/15/2023	830,317.49	843,770.23	0.67
HAROT 2018-3 A3	8/22/2022	816,222.95	826,081.99	0.45
HART 2019-A A3	6/15/2023	449,940.78	457,312.50	0.58
MBALT 2020-B A3	11/15/2023	259,986.82	260,345.80	0.32
MBALT 2018-B A3	9/15/2021	716,118.87	718,226.02	-0.17
MBART 2020-1 A3	2/18/2025	624,951.19	628,343.75	0.30
MBART 2018-1 A3	1/15/2023	855,130.16	865,536.13	0.46
MBALT 2019-A A3	11/15/2021	646,937.43	650,268.81	-0.12
NALT 2018-A A3	9/15/2021	182,483.24	182,906.16	0.35
NALT 2019-B A3	7/15/2022	554,968.48	560,328.00	0.25
NAROT 2018-C A3	6/15/2023	792,137.68	806,978.53	0.80
NAROT 2020-B A3	7/15/2024	1,149,968.49	1,154,485.00	0.23
NAROT 2018-B A3	3/15/2023	1,055,223.43	1,070,812.12	0.81
NAROT 2019-C A3	7/15/2024	899,952.48	918,954.00	0.63
NAROT 2019-A A3	10/16/2023	2,419,350.97	2,465,958.36	0.71
NALT 2019-A A3	3/15/2022	242,399.41	243,985.44	0.44
TAOT 2018-D A3	3/15/2023	870,184.64	885,491.28	0.45
TAOT 2018-B A3	9/15/2022	769,342.98	777,348.04	0.70
TAOT 2019-C A3	9/15/2023	1,099,990.98	1,118,546.00	0.44
VZOT 2020-B A	2/20/2025	799,832.00	802,032.00	0.35
VZOT 2019-C A1A	4/22/2024	1,424,890.13	1,456,535.25	0.30
VZOT 2020-A A1A	7/22/2024	999,882.90	1,024,510.00	0.14
VWALT 2019-A A3	11/21/2022	899,985.78	914,085.00	0.12
VALET 2018-2 A3	4/20/2023	1,814,532.46	1,848,741.46	-0.08
WOART 2020-B A3	5/15/2025	999,921.60	1,004,890.00	0.42
FHMS K-J22 A1	5/25/2023	41,908.83	42,059.58	-0.55

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HAROT 2017-2 A3	8/16/2021	4,168.33	4,171.19	0.24
HAROT 2020-1 A3	4/22/2024	2,939,423.76	3,001,475.40	0.45
HAROT 2019-1 A2	9/20/2021	39,021.06	39,069.62	0.39
HAROT 2019-3 A3	8/15/2023	2,764,977.05	2,812,613.30	0.41
JDOT 2019-B A3	12/15/2023	1,424,697.47	1,453,713.75	0.37
JDOT 2020 A3	8/15/2024	2,124,870.16	2,151,923.75	0.39
MBALT 2020-A A3	12/15/2022	1,409,814.16	1,430,811.60	0.17
NAROT 2019-C A3	7/15/2024	2,954,843.98	3,017,232.30	0.63
TAOT 2020-D A3	1/15/2025	1,689,685.15	1,692,213.90	0.29
BMWLT 2018-1 A3	7/20/2021	144,255.60	144,642.11	0.10
BMWLT 2018-1 A4	3/21/2022	629,994.39	633,887.10	0.15
COPAR 2020-1 A3	11/15/2024	2,129,547.16	2,173,622.40	0.55
DRIVE 2020-2 A3	5/15/2024	629,975.93	633,175.20	0.43
FNA 2011-M5 A2	7/25/2021	316,502.65	314,833.34	-0.10
FHMS K-020 A2	5/25/2022	2,714,871.09	2,766,501.00	0.40
FHMS K-SMC A2	1/25/2023	1,483,888.67	1,560,030.00	-19.02
FHMS K-SMC A2	1/25/2023	2,030,198.44	2,135,880.00	-19.02
FHMS K-SMC A2	1/25/2023	410,500.00	418,800.00	-19.02
FHMS K-717 A2	9/25/2021	1,638,084.25	1,645,008.43	0.44
FHMS K-724 A1	3/25/2023	946,602.90	970,388.72	0.86
FHMS K-J23 A2	12/25/2022	1,442,481.06	1,464,558.28	1.01
FHMS K-J30 A1	1/25/2025	1,604,372.11	1,604,851.84	0.51
HDMOT 2019-A A3	2/15/2024	4,299,667.18	4,363,253.00	0.68
HAROT 2017-2 A3	8/16/2021	2,917.83	2,919.83	0.24
HAROT 2017-3 A3	9/18/2021	47,028.15	47,068.99	0.27
HAROT 2017-3 A3	9/18/2021	9,051.54	9,209.15	0.27
HAROT 2019-3 A3	8/15/2023	1,809,984.98	1,841,168.20	0.41
JDOT 2019 A3	7/17/2023	1,806,688.07	1,840,247.63	0.70
JDOT 2020 A3	8/15/2024	2,799,828.92	2,835,476.00	0.39
MBALT 2020-A A3	12/15/2022	1,029,864.25	1,045,202.80	0.17
NALT 2018-A A3	9/15/2021	250,797.48	251,378.73	0.35
SDART 2020-2 A3	4/15/2024	859,901.01	862,236.00	0.44
SDART 2020-3	7/15/2024	2,469,763.87	2,475,532.80	0.36
SDART 2020-4 A3	7/15/2024	2,099,691.09	2,101,302.00	0.44
TAOT 2020-C A3	10/15/2024	2,129,835.99	2,136,517.80	0.29
TAOT 2018-A A3	5/16/2022	0.00	0.00	0.34
TAOT 2019-C A3	9/15/2023	1,829,984.99	1,860,853.80	0.44
VZOT 2019-C A1A	4/22/2024	1,999,845.80	2,044,260.00	0.30
VWALT 2019-A A3	11/21/2022	849,986.57	863,302.50	0.12
FHMS K-J22 A1	5/25/2023	53,643.30	53,836.26	-0.55
BACCT 2018-2 A	9/15/2023	3,056,678.52	3,041,213.70	0.23
BACCT 2018-2 A	9/15/2023	1,086,593.36	1,081,095.90	0.23
BMWLT 2019-1 A4	8/22/2022	4,789,968.75	4,785,338.25	0.16
CNH 2020-A A2	7/17/2023	1,204,934.57	1,209,458.50	0.42
CARMX 2019-3 A2A	12/15/2022	853,080.69	857,742.90	0.54
CARMX 2020-1 A3	12/16/2024	1,024,798.90	1,050,133.00	0.70
CCCIT 2014-A1 A1	1/23/2023	1,991,259.38	2,002,521.15	0.22
FH G12952	12/1/2022	138,767.95	138,348.09	0.67
FH G18303	3/1/2024	370,544.88	377,391.17	-0.45
FNR 2012-50 VA	7/25/2023	255,541.21	252,425.73	0.32
FNA 2012-M9 A2	4/25/2022	366,580.68	370,188.92	0.72
FNA 2012-M9 A2	4/25/2022	75,534.90	76,281.35	0.72
FNA 2012-M17 A2	11/25/2022	391,318.90	414,997.84	0.59
FNR 2013-136 CV	6/25/2023	326,445.08	324,896.06	0.88
FHMS K-015 A2	7/25/2021	600,038.16	606,646.58	0.52
FHMS K-015 A2	7/25/2021	164,112.50	163,327.93	0.52
FHMS 2011-K016 A2	10/25/2021	2,086,041.02	2,127,357.31	0.48
FHMS 2011-K016 A2	10/25/2021	602,140.86	602,519.50	0.48
FHMS K-020 A2	5/25/2022	487,851.56	512,315.00	0.40
FHMS K-020 A2	5/25/2022	97,562.50	102,463.00	0.40
FHMS K-020 A2	5/25/2022	194,437.50	204,926.00	0.40
FHMS K-021 A2	6/25/2022	979,257.81	1,027,480.00	0.37
FHMS K-023 A1	4/25/2022	42,336.67	43,867.59	0.48
FHMS K-023 A1	4/25/2022	207,041.01	211,661.12	0.48
FHMS K-025 A1	4/25/2022	158,763.96	161,193.53	0.59
FHMS K-025 A2	10/25/2022	500,603.91	507,448.90	0.59
FHMS K-025 A2	10/25/2022	3,611,499.61	3,660,881.35	0.59
FHMS K-S01 A2	1/25/2023	221,957.15	234,334.94	0.47
FHMS K-027 A1	9/25/2022	42,549.15	44,118.18	0.47
FHMS K-027 A2	1/25/2023	2,101,558.59	2,189,607.00	0.41
FHMS K-027 A2	1/25/2023	1,875,366.21	1,955,006.25	0.41
FHR 4285 BA	12/15/2023	629,692.83	628,344.50	0.93
FHMS K-041 A1	8/25/2024	2,123,343.78	2,113,890.89	0.50
FHMS K-046 A1	1/25/2025	710,326.11	708,278.77	0.56
FHMS K-047 A1	12/25/2024	796,407.74	814,835.21	0.39
FN AM0359	8/1/2022	2,680,872.17	2,713,244.44	1.00
FN AM1568	12/1/2022	1,383,236.06	1,418,776.47	2.46
FN AM1568	12/1/2022	1,411,411.05	1,418,776.47	2.46
FN AM1999	7/1/2021	2,190,125.50	2,255,881.32	1.34
FNR 0338C MP	5/25/2023	233,868.05	234,391.15	0.95
FNR 0338C MP	5/25/2023	257,424.41	257,380.84	0.95
FNR 0333J LB	5/25/2023	146,022.62	146,194.43	1.37
FNR 0364L HQ	7/25/2023	153,392.84	154,421.31	1.00
FHR 2666 OD	8/15/2023	143,928.96	145,164.35	1.03
FHR 2666 OD	8/15/2023	149,748.15	150,783.61	1.03
FHR 2756 KA	2/15/2024	567,658.12	563,578.72	1.37
FNR 2008-45 DB	6/25/2023	276,192.62	276,835.28	0.86
FN BM6007	5/1/2023	741,474.81	733,296.51	1.05
FN 961991	3/1/2023	441,000.94	453,245.45	-1.52
GMALT 2020-2 B	7/22/2024	4,078,992.65	4,154,133.60	0.64
HAROT 2017-3 A3	9/18/2021	7,744.31	7,751.03	0.27
JDOT 2019-B A2	5/16/2022	470,019.01	471,459.06	0.39
JDOT 2019-B A2	5/16/2022	85,618.56	85,719.83	0.39
KCOT 2020-1 A1	5/17/2021	25,293.31	25,304.19	0.47
MMAF 20B A3	8/14/2025	3,469,950.38	3,468,230.30	0.51
MMAF 20A A2	4/9/2024	1,669,844.69	1,675,327.30	0.41
NAROT 2017-C A3	4/18/2022	22,921.62	23,000.69	0.48
NAROT 2017-C A3	4/18/2022	14,361.57	14,636.80	0.48
NALT 2019-B A2A	10/15/2021	375,980.41	376,675.09	0.13
PFSFC 20B A	6/17/2024	1,564,789.51	1,579,085.00	0.62
SCART 20A A	10/15/2024	2,242,180.85	2,262,007.12	0.00
TFET 191 A3	4/24/2023	1,974,661.88	2,004,190.50	0.58
SUB-TOTAL		176,376,866.62	179,011,278.04	
Municipal Debt				
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2022	815,000.00	816,850.05	1.18
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2022	625,000.00	625,925.00	0.28
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2023	230,000.00	230,358.80	0.36
CALIFORNIA ST UNIV REV	11/1/2023	1,000,000.00	999,660.00	0.49

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DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
CONNECTICUT ST	7/1/2023	226,343.25	233,059.50	0.60
FLORIDA ST BRD ADMIN FIN CORP REV	7/1/2025	1,025,000.00	1,045,233.50	0.82
LOS ANGELES CALIF CMNTY COLLEGE DIST	8/1/2023	760,000.00	761,018.40	0.39
MARYLAND ST	8/1/2023	2,125,000.00	2,129,313.75	0.33
MISSISSIPPI ST	11/1/2023	925,000.00	925,675.25	0.40
PORT AUTH N Y & N J	7/1/2023	1,125,000.00	1,137,847.50	0.64
PORT AUTH N Y & N J	7/1/2023	1,101,416.70	1,107,504.90	0.64
NEW YORK ST	2/15/2024	3,000,000.00	3,110,250.00	0.85
ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	6/1/2022	1,275,187.50	1,296,287.50	0.52
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	3,700,000.00	3,845,262.00	0.49
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	1,534,485.00	1,533,675.00	0.44
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	790,000.00	820,430.80	0.57
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2023	365,000.00	366,919.90	1.27
CALIFORNIA ST	3/1/2022	1,802,064.00	1,727,352.00	0.40
CALIFORNIA ST	4/1/2021	3,000,120.00	3,025,110.00	0.31
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	1,160,759.47	1,116,917.01	3.01
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	649,022.65	647,811.76	3.01
CALIFORNIA ST UNIV REV	11/1/2023	1,090,000.00	1,089,629.40	0.49
CONNECTICUT ST	7/1/2023	875,193.90	901,163.40	0.60
CONTRA COSTA CALIF CMNTY COLLEGE DIST	8/1/2021	1,000,000.00	1,009,020.00	0.35
HAWAII ST	10/1/2024	1,190,000.00	1,204,553.70	0.48
LOS ALTOS CALIF SCH DIST	8/1/2023	2,790,000.00	2,791,060.20	1.64
LOS ANGELES CALIF CMNTY COLLEGE DIST	8/1/2024	1,290,000.00	1,294,515.00	0.58
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	1,019,560.00	1,047,080.00	0.52
MASSACHUSETTS (COMMONWEALTH OF)	5/1/2022	1,186,968.00	1,177,836.60	0.29
OAKLAND-ALAMEDA CNTY CALIF COLISEUM AUTH LEASE REV	2/1/2023	1,058,440.00	1,047,140.00	1.14
PALM DESERT CALIF REDEV AGY SUCCESSOR AGY TAX ALLO	10/1/2022	1,114,074.90	1,129,284.45	1.02
RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST	9/1/2024	1,410,000.00	1,413,186.60	0.57
RIVERSIDE CALIF UNI SCH DIST	2/1/2022	750,000.00	760,897.50	0.56
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2023	1,375,000.00	1,426,040.00	0.67
SACRAMENTO CNTY CALIF SANTN DIST FING AUTH REV	12/1/2023	1,500,000.00	1,507,890.00	0.58
SAN BERNARDINO CALIF CMNTY COLLEGE DIST	8/1/2024	890,000.00	903,732.70	0.52
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2021	1,285,000.00	1,299,250.65	0.28
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2021	1,325,000.00	1,354,454.75	0.45
SAN DIEGO CALIF PUB FACS FING AUTH WTR REV	8/1/2023	620,000.00	632,834.00	0.55
SAN FRANCISCO CALIF CITY & CNTY PUB UTILS COMMN WT	11/1/2022	630,000.00	648,805.50	0.39
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2021	2,800,000.00	2,822,904.00	0.97
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2022	2,350,000.00	2,416,105.50	1.04
SANTA BARBARA CNTY CALIF SOLID WASTE SYS REV CTF5	12/1/2021	375,000.00	385,455.00	0.51
SEMITROPIC IMPT DIST SEMITROPIC WTR STORAGE DIST C	12/1/2022	1,637,622.60	1,632,029.40	0.51
SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV	7/1/2023	2,735,000.00	2,736,258.10	0.51
UNIV CALIF REGTS MED CTR POOLED REV	5/15/2022	1,577,512.50	1,579,093.50	0.59
UNIVERSITY CALIF REVS	5/15/2021	860,000.00	866,914.40	0.36
UNIVERSITY CALIF REVS	5/15/2022	1,926,739.20	1,999,603.20	0.43
UNIVERSITY CALIF REVS	5/15/2023	1,670,000.00	1,676,295.90	0.47
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2022	2,460,000.00	2,462,484.60	0.46
VALLEJO CALIF WTR REV	5/1/2023	840,000.00	853,986.00	0.77
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	2,865,000.00	2,929,319.25	0.44
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	1,105,500.00	1,124,695.00	0.44
CALIFORNIA HEALTH FACS FING AUTH REV	6/1/2021	2,140,000.00	2,156,478.00	0.36
CALIFORNIA ST	4/1/2024	3,239,373.40	3,333,836.10	0.56
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2024	2,120,000.00	2,124,748.80	0.50
CHAFFEY CMNTY COLLEGE DIST CALIF	6/1/2022	715,000.00	726,575.85	0.52
CONTRA COSTA CALIF CMNTY COLLEGE DIST	8/1/2022	1,000,000.00	1,020,510.00	0.42
EL DORADO CALIF IRR DIST REV	3/1/2023	720,000.00	725,572.80	0.53
EL DORADO CALIF IRR DIST REV	3/1/2024	720,000.00	730,000.80	0.65
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2022	715,000.00	722,900.75	1.11
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2024	715,000.00	732,903.60	1.29
LOS ANGELES CALIF DEPT ARPTS ARPT REV	5/15/2021	1,006,380.00	1,008,400.00	0.46
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	900,000.00	900,054.00	0.51
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2023	720,000.00	716,752.80	0.81
LOS ANGELES CNTY CALIF PUB WKS FING AUTH LEASE REV	12/1/2021	1,537,050.00	1,541,250.00	0.43
MASSACHUSETTS ST SCH BLDG AUTH DEDICATED SALES TAX	10/15/2022	1,800,000.00	1,838,070.00	0.82
MASSACHUSETTS ST WTR RES AUTH IAM COML PAPER NTS 3	8/1/2023	2,365,000.00	2,452,599.60	0.38
MISSISSIPPI ST	11/1/2023	4,540,000.00	4,543,314.20	0.40
OHIO ST SPL OBLIG	10/1/2023	1,180,000.00	1,185,038.60	0.41
OHLONE CALIF CMNTY COLLEGE DIST	8/1/2022	800,000.00	817,784.00	0.36
PASADENA CALIF PUB FING AUTH LEASE REV	12/1/2020	275,000.00	275,000.00	3.06
PASADENA CALIF PUB FING AUTH LEASE REV	12/1/2021	400,000.00	411,056.00	0.47
PENNSYLVANIA ST TPK COMMN TPK REV	12/1/2021	876,767.50	884,336.25	1.20
RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST	9/1/2023	865,000.00	866,591.60	0.35
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2021	480,000.00	483,888.00	1.31
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2022	400,000.00	407,520.00	1.21
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2022	2,420,000.00	2,467,601.40	0.63
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2022	1,500,000.00	1,540,350.00	0.32
SAN DIEGO CNTY CALIF WTR AUTH WTR REV	5/1/2024	1,440,000.00	1,445,112.00	0.49
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	7/1/2022	1,484,761.60	1,505,318.40	0.57
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2022	2,138,837.50	2,177,498.20	1.04
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2023	1,635,140.00	1,683,515.65	1.14
SAN FRANCISCO CALIF CITY & CNTY REDEV FING AUTH TA	2/1/2021	1,910,798.40	1,702,881.60	0.56
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2021	290,000.00	290,698.90	0.28
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2022	430,000.00	432,855.20	0.32
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2023	430,000.00	430,623.50	0.45
TEXAS ST	10/1/2022	2,335,000.00	2,393,164.85	0.25
UNIV CALIF REGTS MED CTR POOLED REV	5/15/2021	1,201,003.20	1,220,856.30	0.57
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2023	2,590,000.00	2,593,859.10	0.62
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2024	2,625,000.00	2,630,748.75	0.77
UTAH HSG CORP SINGLE FAMILY MTG REV	1/1/2022	1,535,000.00	1,548,508.00	1.28
UTAH HSG CORP SINGLE FAMILY MTG REV	7/1/2022	640,000.00	649,068.80	1.25
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2022	560,000.00	563,578.40	0.51
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	720,000.00	729,367.20	0.60
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	722,793.60	729,367.20	0.60
	SUB-TOTAL	129,673,914.87	130,966,136.13	
Variable & Floating Rate				
BANK OF AMERICA CORP	3/5/2024	1,064,260.00	1,065,120.00	0.65
BANK OF AMERICA CORP	5/19/2024	1,425,000.00	1,455,081.75	0.96
CARMX 2020-3 A3	3/17/2025	774,867.17	779,285.75	0.37
CITIGROUP INC	10/30/2024	2,500,000.00	2,507,175.00	0.70
CITIGROUP INC	11/4/2022	600,000.00	610,308.00	0.45
GMALT 2020-3 A3	8/21/2023	624,940.13	626,200.00	0.32
GOLDMAN SACHS GROUP INC	11/17/2023	1,675,000.00	1,679,304.75	0.54
JPMORGAN CHASE & CO	6/1/2024	1,575,000.00	1,613,256.75	0.82
JPMORGAN CHASE & CO	9/16/2024	300,000.00	301,326.00	0.63
NALT 2020-B A3	10/16/2023	424,956.27	425,769.25	0.32
BANK OF AMERICA CORP	10/24/2024	2,155,000.00	2,163,749.30	0.78
CITIGROUP INC	10/30/2024	2,065,000.00	2,070,926.55	0.70
CITIBANK NA	5/20/2022	298,510.50	298,478.05	0.34
CITIBANK NA	5/20/2022	1,319,576.85	1,320,385.95	0.34
FNA 2014-M8 A2	6/25/2024	2,080,764.27	2,064,787.64	0.45

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FNA 2018-M5 A2	9/25/2021	568,037.25	530,154.21	1.01
FHMS K-029 A2	2/25/2023	1,078,080.08	1,091,295.30	0.41
FHMS K-029 A2	2/25/2023	1,716,426.56	1,737,596.40	0.41
FHMS K-029 A2	2/25/2023	820,581.64	837,012.90	0.41
FHMS K-029 A2	2/25/2023	1,797,539.45	1,790,571.90	0.41
FHMS K-031 A2	4/25/2023	3,771,482.81	3,768,684.00	0.44
FHMS K-032 A2	5/25/2023	3,805,596.09	3,985,680.60	0.51
FHMS K-033 A2	7/25/2023	3,809,798.44	3,854,225.10	0.52
FHMS K-105 A	7/25/2024	1,594,930.88	1,596,924.54	0.39
FIRST REPUBLIC BANK	2/12/2024	500,000.00	515,005.00	0.55
GOLDMAN SACHS GROUP INC	10/31/2022	1,573,456.50	1,581,473.25	0.57
JPMORGAN CHASE & CO	9/16/2024	1,160,000.00	1,165,127.20	0.63
KEYBANK NA	11/22/2021	1,570,646.00	1,561,423.50	0.30
MORGAN STANLEY	10/21/2025	615,000.00	617,706.00	0.72
MORGAN STANLEY	11/10/2023	1,160,000.00	1,160,962.80	0.55
PNC BANK NA	12/9/2022	1,640,000.00	1,668,126.00	0.35
PACCAR FINANCIAL CORP	5/10/2021	700,000.00	700,532.00	0.33
WELLS FARGO BANK NA	9/9/2022	1,990,000.00	2,015,909.80	0.40
BANK OF AMERICA CORP	12/20/2023	2,879,411.20	2,877,219.20	0.55
BANK OF AMERICA CORP	10/24/2024	2,256,637.50	2,259,135.00	0.78
BANK OF AMERICA CORP	10/24/2024	802,424.00	803,248.00	0.78
CITIGROUP INC	11/4/2022	3,140,000.00	3,193,945.20	0.45
FNA 2014-M6 A2	5/25/2021	94,023.78	95,730.49	0.96
FN AL3382	3/1/2023	735,958.30	746,598.31	0.99
FN FN0004	12/1/2020	40,084.99	39,483.37	0.27
GOLDMAN SACHS GROUP INC	11/17/2023	3,560,000.00	3,569,149.20	0.54
GOLDMAN SACHS GROUP INC	11/17/2023	3,604,680.00	3,609,252.00	0.54
JPMORGAN CHASE & CO	12/5/2024	964,932.50	963,427.50	0.63
JPMORGAN CHASE & CO	12/5/2024	3,132,832.40	3,127,010.40	0.63
JPMORGAN CHASE & CO	12/5/2024	3,961,872.00	3,963,816.00	0.63
KEYBANK NA	2/1/2022	4,180,000.00	4,206,501.20	0.36
MORGAN STANLEY	11/10/2023	5,725,000.00	5,729,751.75	0.55
MORGAN STANLEY	11/10/2023	1,801,008.00	1,801,494.00	0.55
PNC BANK NA	2/24/2023	4,045,000.00	4,051,188.85	0.43
STATE STREET CORP	3/30/2023	1,750,000.00	1,806,962.50	1.38
SUB-TOTAL		91,428,315.56	92,003,478.21	
<u>Supranationals</u>				
INTER-AMERICAN DEVELOPMENT BANK	5/24/2023	2,599,116.00	2,616,666.00	0.24
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	11/24/2023	2,644,302.50	2,648,728.00	0.27
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	11/24/2023	3,043,442.50	3,048,536.00	0.27
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	1,934,593.40	1,970,780.90	0.21
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	1,177,726.00	1,199,827.75	0.21
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	811,863.00	827,115.30	0.21
INTER-AMERICAN DEVELOPMENT BANK	9/14/2022	10,484,250.00	10,784,130.00	0.23
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	6/19/2023	2,889,102.00	2,968,018.50	0.25
SUB-TOTAL		25,584,395.40	26,063,802.45	
SHORT-TERM PORTFOLIO - TOTAL		1,617,346,023.22	1,635,902,010.18	
BOND PROCEEDS PORTFOLIO				
<u>GUARANTEED INVESTMENT CONTRACT (GIC)</u>				
THE BANK OF NOVA SCOTIA	4/1/2021	83,650,000.00	83,650,000.00	3.01%
BNY MELLON-MONEY MARKET FUND	N/A	131,801,474.52	131,801,474.52	0.12%
BNY MELLON-COMMERCIAL PAPER	12/17/2020	14,991,375.00	14,991,375.00	0.23%
BOND PROCEEDS PORTFOLIO-TOTAL		\$ 230,442,849.52	\$ 230,442,849.52	
DEBT SERVICE RESERVE FUNDS				
<u>91 EXPRESS LANES 2013 BONDS</u>				
US BANK COMMERCIAL PAPER	12/9/2020	11,484,273.87	10,799,437.46	0.06%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	957.11		0.01%
<u>91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES</u>				
BANK DEPOSITS	N/A	213,076.50	13,000,000.00	
OPERATING RESERVE	3/15/2021	3,098,023.75		0.15%
MAINTENANCE RESERVE	3/15/2021	10,493,306.25		0.15%
DEBT SERVICE RESERVE FUNDS - TOTAL		\$ 25,289,637.48		
TOTAL PORTFOLIO				
		Book Value	Market Value	
		\$ 2,052,221,941.58	\$ 2,070,777,928.55	