

**Orange County Transportation Authority
Portfolio Listing
As of February 28, 2021**

LIQUID PORTFOLIO				
DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
<u>CASH EQUIVALENTS</u>				
BANK DEPOSITS	2/28/2021	23,301,053.00	23,301,053.00	
MONEY MARKET DEMAND ACCOUNT	N/A	55,033,750.99	55,033,750.99	0.10%
FIDELITY TREASURY OBLIGATIONS FUND	N/A	31,180,943.55	31,180,943.55	0.01%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	3,653,304.16	3,653,304.16	0.01%
SUB-TOTAL		113,169,051.70	113,169,051.70	
<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>				
	N/A	70,939,988.31	70,939,988.31	0.41%
<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>				
	N/A	22,605,370.41	22,605,370.41	0.69%
LIQUID PORTFOLIO - TOTAL		\$ 206,714,410.42	\$ 206,714,410.42	
SHORT-TERM PORTFOLIO				
DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
<u>Money Market Funds</u>				
FIRST AMER:GVT OBLG Z	2/28/2021	1,142,934.56	1,142,934.56	0.03
FIRST AMER:GVT OBLG Z	2/28/2021	2,093,828.26	2,093,828.26	0.03
FIRST AMER:GVT OBLG Z	2/28/2021	2,691,486.55	2,691,486.55	0.03
FIRST AMER:GVT OBLG Z	2/28/2021	3,634,275.45	3,634,275.45	0.03
SUB-TOTAL		9,562,524.82	9,562,524.82	
<u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u>				
Credit Suisse AG, New York Branch	2/1/2022	3,100,000.00	3,102,604.00	0.43
DNB Bank ASA, New York Branch	12/2/2022	3,875,000.00	3,987,685.00	0.40
Nordea Bank Abp, New York Branch	8/26/2022	3,875,000.00	3,976,447.50	0.12
Skandinaviska Enskilda Banken AB (publ.)	8/26/2022	3,875,000.00	3,977,416.25	0.11
Societe Generale, New York Branch	2/14/2022	4,000,000.00	4,067,840.00	0.04
Sumitomo Mitsui Banking Corporation, New York Branch	7/8/2022	3,075,000.00	3,077,583.00	0.64
SUB-TOTAL		21,800,000.00	22,189,575.75	
<u>U.S. TREASURY OBLIGATIONS</u>				
UNITED STATES TREASURY	7/31/2022	4,097,668.75	4,190,327.70	0.15
UNITED STATES TREASURY	7/31/2022	7,004,300.00	7,294,653.60	0.15
UNITED STATES TREASURY	7/31/2022	6,005,625.00	6,147,180.00	0.15
UNITED STATES TREASURY	7/31/2022	5,216,656.25	5,327,556.00	0.15
UNITED STATES TREASURY	9/30/2022	7,534,603.16	7,766,690.40	0.15
UNITED STATES TREASURY	10/31/2022	5,360,733.97	5,556,119.80	0.16
UNITED STATES TREASURY	2/28/2023	5,538,052.36	5,811,349.20	0.18
UNITED STATES TREASURY	2/15/2022	7,191,843.75	7,365,672.00	0.12
UNITED STATES TREASURY	4/15/2022	6,003,750.00	6,143,220.00	0.14
UNITED STATES TREASURY	12/31/2022	4,326,890.63	4,506,165.00	0.17
UNITED STATES TREASURY	12/31/2022	6,439,408.22	6,826,581.00	0.17
UNITED STATES TREASURY	1/31/2023	1,253,320.31	1,288,087.50	0.17
UNITED STATES TREASURY	1/31/2023	2,911,894.53	2,988,363.00	0.17
UNITED STATES TREASURY	3/31/2023	15,308,789.06	15,413,100.00	0.18
UNITED STATES TREASURY	6/30/2023	4,097,187.50	4,107,360.00	0.23
UNITED STATES TREASURY	11/15/2022	3,995,937.50	4,100,640.00	0.16
UNITED STATES TREASURY	2/28/2022	1,006,718.75	1,017,730.00	0.11
UNITED STATES TREASURY	4/30/2022	633,273.05	642,946.50	0.12
UNITED STATES TREASURY	4/30/2022	1,974,765.63	2,041,100.00	0.12
UNITED STATES TREASURY	5/31/2022	9,031,289.06	9,182,430.00	0.14
UNITED STATES TREASURY	6/30/2022	2,010,156.25	2,043,200.00	0.14
UNITED STATES TREASURY	10/15/2022	745,312.50	764,857.50	0.16
UNITED STATES TREASURY	1/15/2023	2,713,289.06	2,767,932.00	0.16
UNITED STATES TREASURY	1/15/2023	4,101,875.00	4,100,640.00	0.16
UNITED STATES TREASURY	5/15/2023	2,192,093.75	2,196,744.00	0.19
UNITED STATES TREASURY	6/15/2023	4,003,281.25	4,004,080.00	0.21
UNITED STATES TREASURY	6/15/2023	1,051,927.73	1,051,071.00	0.21
UNITED STATES TREASURY	10/15/2023	9,980,859.38	9,966,400.00	0.25
UNITED STATES TREASURY	11/15/2023	4,123,057.81	4,117,569.20	0.27
UNITED STATES TREASURY	11/30/2022	874,179.69	874,763.75	0.14
UNITED STATES TREASURY	12/15/2023	1,995,468.75	1,991,100.00	0.28
UNITED STATES TREASURY	12/15/2023	2,418,842.77	2,414,208.75	0.28
UNITED STATES TREASURY	12/31/2022	1,924,849.61	1,924,249.25	0.15
UNITED STATES TREASURY	1/31/2023	7,001,640.62	6,996,430.00	0.15
UNITED STATES TREASURY	1/31/2025	8,313,750.00	8,255,280.00	0.55
UNITED STATES TREASURY	12/15/2023	7,978,437.50	7,964,400.00	0.28
UNITED STATES TREASURY	2/28/2022	10,149,609.38	10,102,300.00	0.11
UNITED STATES TREASURY	10/15/2022	7,957,187.50	8,158,480.00	0.16
UNITED STATES TREASURY	9/15/2022	6,983,046.88	7,139,440.00	0.14
UNITED STATES TREASURY	4/30/2023	5,234,208.98	5,412,435.00	0.20
UNITED STATES TREASURY	10/31/2023	8,007,187.50	8,290,960.00	0.26
UNITED STATES TREASURY	5/31/2023	7,787,187.50	8,255,280.00	0.21
UNITED STATES TREASURY	11/30/2022	7,718,648.44	8,051,082.00	0.17
UNITED STATES TREASURY	7/31/2022	6,061,226.56	6,352,086.00	0.15
UNITED STATES TREASURY	8/31/2022	2,874,960.94	3,077,700.00	0.15
UNITED STATES TREASURY	8/31/2022	4,470,357.42	4,770,435.00	0.15
UNITED STATES TREASURY	6/30/2022	4,329,843.75	4,597,200.00	0.14
UNITED STATES TREASURY	5/15/2022	3,932,955.47	3,978,628.50	0.14
UNITED STATES TREASURY	5/15/2022	8,869,816.41	8,940,393.00	0.14
UNITED STATES TREASURY	5/15/2022	1,979,554.69	1,996,995.00	0.14
UNITED STATES TREASURY	9/30/2022	9,196,083.40	9,376,459.95	0.16
UNITED STATES TREASURY	9/30/2022	7,699,007.81	7,843,621.50	0.16
UNITED STATES TREASURY	9/30/2022	10,407,680.66	10,586,325.75	0.16
UNITED STATES TREASURY	9/30/2022	4,212,140.63	4,306,302.00	0.16
UNITED STATES TREASURY	10/15/2022	6,859,031.25	7,036,689.00	0.16
UNITED STATES TREASURY	10/15/2022	3,944,908.20	4,028,249.50	0.16
UNITED STATES TREASURY	3/15/2023	4,087,313.28	4,082,411.80	0.17
UNITED STATES TREASURY	3/15/2023	5,110,995.70	5,104,273.20	0.17
UNITED STATES TREASURY	3/15/2023	3,678,658.20	3,674,674.00	0.17
UNITED STATES TREASURY	3/15/2023	4,132,031.25	4,127,716.00	0.17
UNITED STATES TREASURY	3/15/2023	2,821,000.00	2,818,928.00	0.17
UNITED STATES TREASURY	3/15/2023	614,622.66	614,123.60	0.17
UNITED STATES TREASURY	5/15/2023	4,098,078.13	4,093,932.00	0.19
UNITED STATES TREASURY	5/15/2023	5,623,022.46	5,616,675.00	0.19
UNITED STATES TREASURY	10/15/2023	4,989,843.75	4,983,200.00	0.25
UNITED STATES TREASURY	10/15/2023	4,096,476.52	4,086,224.00	0.25
UNITED STATES TREASURY	12/31/2022	47,714,000.00	47,695,391.54	0.15
UNITED STATES TREASURY	12/31/2022	549,829.97	549,785.50	0.15
UNITED STATES TREASURY	12/31/2022	36,440,759.77	36,440,782.55	0.15
UNITED STATES TREASURY	12/31/2022	3,749,560.55	3,748,537.50	0.15
UNITED STATES TREASURY	12/31/2022	5,799,668.82	5,797,738.00	0.15

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UNITED STATES TREASURY	12/31/2022	3,935,153.71	3,933,465.35	0.15
UNITED STATES TREASURY	1/15/2024	27,151,585.31	27,100,516.50	0.30
UNITED STATES TREASURY	1/15/2024	11,192,214.69	11,171,163.50	0.30
UNITED STATES TREASURY	1/15/2024	6,956,193.75	6,943,110.00	0.30
UNITED STATES TREASURY	1/15/2024	1,087,871.09	1,084,550.00	0.30
UNITED STATES TREASURY	1/15/2024	2,804,621.48	2,795,950.00	0.30
UNITED STATES TREASURY	1/15/2024	16,557,790.23	16,502,075.00	0.30
UNITED STATES TREASURY	1/31/2023	45,000.00	44,977.05	0.15
UNITED STATES TREASURY	1/31/2023	8,817,010.26	8,810,104.55	0.15
UNITED STATES TREASURY	1/31/2023	8,816,838.12	8,810,104.55	0.15
UNITED STATES TREASURY	1/31/2023	4,417,707.64	4,414,247.59	0.15
UNITED STATES TREASURY	1/31/2023	759,507.62	758,912.76	0.15
UNITED STATES TREASURY	1/31/2023	3,980,777.34	3,977,970.20	0.15
UNITED STATES TREASURY	1/31/2023	910,213.28	909,535.90	0.15
UNITED STATES TREASURY	1/31/2023	2,320,725.00	2,318,816.80	0.15
UNITED STATES TREASURY	1/31/2023	4,351,359.38	4,347,781.50	0.15
UNITED STATES TREASURY	1/31/2023	3,110,242.97	3,108,413.90	0.15
SUB-TOTAL		535,757,045.44	541,917,347.19	
FEDERAL AGENCY/GSE				
FEDERAL HOME LOAN MORTGAGE CORP	6/8/2022	6,996,640.00	7,010,080.00	0.14
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	8,160,363.15	8,195,394.95	0.19
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	7,758,283.75	7,781,297.75	0.22
FEDERAL HOME LOAN MORTGAGE CORP	4/20/2023	7,526,137.50	7,580,763.30	0.15
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	7,146,997.00	7,180,959.50	0.18
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	7,383,377.40	7,406,110.75	0.24
FEDERAL HOME LOAN MORTGAGE CORP	7/25/2022	4,963,756.50	4,975,646.75	0.12
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	9,190,616.00	9,207,084.00	0.22
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	5,275,963.27	5,272,415.25	0.27
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	6,997,690.00	6,996,570.00	0.27
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	3,088,437.00	3,088,282.00	0.27
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,991,720.00	1,992,440.00	0.27
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	8,192,620.00	8,190,652.00	0.29
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	6,918,144.25	6,911,634.75	0.32
FHMS K-727 A1	10/25/2023	421,568.52	438,178.10	0.36
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	5,959,094.65	5,953,487.55	0.32
FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2023	1,797,948.00	1,797,696.00	0.30
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	4,705,761.00	4,704,630.60	0.29
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	6,376,128.00	6,375,808.00	0.27
FEDERAL FARM CREDIT BANKS FUNDING CORP	10/2/2023	4,994,600.00	4,991,500.00	0.27
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	3,001,860.00	2,998,530.00	0.27
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	8,001,840.00	8,006,160.00	0.22
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	5,098,317.00	5,097,501.00	0.27
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	7,983,280.00	7,993,120.00	0.23
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	5,000,300.00	5,004,050.00	0.22
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	3,203,098.50	3,212,600.10	0.22
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	7,463,143.80	7,486,122.75	0.24
FEDERAL HOME LOAN MORTGAGE CORP	6/8/2022	7,995,360.00	8,011,520.00	0.14
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	6,111,548.70	6,137,785.10	0.19
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	7,621,797.50	7,658,016.25	0.18
FEDERAL FARM CREDIT BANKS FUNDING CORP	5/6/2022	8,124,668.55	8,144,517.95	0.15
FEDERAL FARM CREDIT BANKS FUNDING CORP	4/8/2022	7,204,321.80	7,233,542.55	0.14
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	8,248,720.00	8,157,760.00	0.13
FEDERAL HOME LOAN BANKS	3/8/2024	5,201,750.00	5,231,750.00	0.34
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/21/2023	5,000,600.00	5,127,600.00	0.16
FEDERAL HOME LOAN BANKS	9/8/2023	4,104,600.00	4,214,320.00	0.25
FEDERAL NATIONAL MORTGAGE ASSOCIATION	9/6/2022	3,986,080.00	4,076,680.00	0.12
FEDERAL HOME LOAN BANKS	9/8/2023	4,135,800.00	4,214,320.00	0.25
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	4,993,550.00	5,166,800.00	0.24
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/1/2023	4,996,450.00	5,162,300.00	0.17
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/26/2023	6,967,450.00	7,253,470.00	0.21
FEDERAL HOME LOAN BANKS	6/9/2023	4,029,880.00	4,179,560.00	0.16
FEDERAL HOME LOAN BANKS	6/9/2023	3,977,720.00	4,179,560.00	0.16
FEDERAL NATIONAL MORTGAGE ASSOCIATION	4/12/2022	6,370,496.00	6,554,112.00	0.11
FEDERAL HOME LOAN BANKS	3/10/2023	5,053,550.00	5,263,750.00	0.16
FEDERAL FARM CREDIT BANKS FUNDING CORP	7/17/2023	5,060,200.00	5,314,950.00	0.23
FEDERAL HOME LOAN BANKS	3/11/2022	3,046,221.55	3,153,764.65	0.11
FEDERAL HOME LOAN BANKS	3/11/2022	1,160,218.50	1,201,190.75	0.11
FEDERAL FARM CREDIT BANKS FUNDING CORP	12/17/2021	6,022,920.00	6,129,660.00	0.12
FEDERAL HOME LOAN BANKS	12/9/2022	7,058,660.00	7,349,580.00	0.20
FEDERAL FARM CREDIT BANKS FUNDING CORP	11/15/2021	7,034,930.00	7,146,230.00	0.14
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	2,233,875.00	2,396,117.00	0.17
FEDERAL HOME LOAN BANKS	9/9/2022	6,828,560.00	7,108,516.00	0.17
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	4,411,710.00	4,688,055.00	0.17
FEDERAL HOME LOAN BANKS	6/10/2022	4,988,900.00	5,167,000.00	0.15
FEDERAL FARM CREDIT BANKS FUNDING CORP	3/1/2021	6,965,140.00	7,000,000.00	2.47
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	6,815,760.00	7,113,540.00	0.11
FEDERAL HOME LOAN MORTGAGE CORP	10/20/2022	5,098,470.00	5,103,315.00	0.16
FEDERAL HOME LOAN MORTGAGE CORP	10/20/2022	5,839,084.50	5,838,792.75	0.16
FEDERAL HOME LOAN MORTGAGE CORP	8/12/2025	4,095,490.00	4,056,417.00	0.84
FEDERAL HOME LOAN MORTGAGE CORP	9/28/2023	4,084,387.25	4,086,919.95	0.22
FEDERAL HOME LOAN MORTGAGE CORP	9/28/2023	3,999,600.00	4,001,880.00	0.22
FEDERAL HOME LOAN MORTGAGE CORP	10/13/2023	4,097,950.00	4,096,556.00	0.33
FEDERAL HOME LOAN MORTGAGE CORP	11/24/2023	2,035,000.00	2,035,752.95	0.20
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	251,800.00	254,055.00	0.11
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	5,610,864.00	5,690,832.00	0.11
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	5,677,685.00	5,741,643.00	0.11
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/27/2023	6,098,475.00	6,102,013.00	0.25
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	5,652,771.25	5,684,939.00	0.13
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	5,663,313.58	5,684,939.00	0.13
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	4,745,155.00	4,753,657.50	0.22
FN 468431	7/1/2021	266,975.49	263,020.56	3.56
FN 468861	8/1/2021	598,238.19	589,375.97	3.28
FEDERAL HOME LOAN BANKS	2/12/2026	4,147,095.00	4,089,576.00	0.90
FEDERAL HOME LOAN MORTGAGE CORP	11/25/2024	2,250,000.00	2,244,600.00	0.51
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	3,856,062.80	3,862,972.20	0.22
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	3,098,399.70	3,098,244.20	0.27
U.S. DEPARTMENT OF HOUSING AND URBAN DEVELOPMENT	8/1/2021	710,000.00	717,199.40	0.21
SUB-TOTAL		399,225,939.65	403,581,382.83	
MEDIUM TERM NOTES				
ADOBE INC	2/1/2023	449,383.50	461,952.00	0.32
AMAZON.COM INC	6/3/2023	2,022,165.00	2,029,333.50	0.31
AMERICAN HONDA FINANCE CORP	6/27/2022	3,796,504.00	3,891,390.00	0.39
APPLE INC	9/11/2022	589,899.70	603,280.90	0.24
APPLE INC	5/11/2023	1,475,974.40	1,492,742.80	0.36
BANK OF NEW YORK MELLON CORP	8/23/2022	1,724,448.00	1,769,246.25	0.23
BANK OF NEW YORK MELLON CORP	1/27/2023	1,099,230.00	1,130,162.00	0.35
BRISTOL-MYERS SQUIBB CO	11/13/2023	1,900,000.00	1,903,268.00	0.30

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CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	1,048,540.50	1,075,116.00	0.33
CATERPILLAR FINANCIAL SERVICES CORP	11/18/2022	499,770.00	513,830.00	0.34
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	1,124,370.00	1,132,751.25	0.36
CHEVRON USA INC	8/11/2023	450,000.00	450,324.00	0.40
CHEVRON CORP	5/11/2023	875,000.00	890,076.25	0.36
CITIGROUP INC	8/2/2021	1,723,295.00	1,765,330.00	0.33
JOHN DEERE CAPITAL CORP	1/10/2022	769,260.80	789,527.20	0.29
JOHN DEERE CAPITAL CORP	7/5/2023	399,672.00	403,712.00	0.30
JOHN DEERE CAPITAL CORP	10/10/2023	499,420.00	501,375.00	0.29
EXXON MOBIL CORP	3/6/2022	339,237.50	356,314.00	0.30
EXXON MOBIL CORP	3/6/2022	1,212,050.00	1,272,550.00	0.30
GOLDMAN SACHS GROUP INC	3/3/2024	440,856.00	439,092.00	0.72
GOLDMAN SACHS GROUP INC	1/27/2023	1,000,000.00	1,000,020.00	0.48
HOME DEPOT INC	3/1/2022	498,630.00	515,020.00	0.28
HONEYWELL INTERNATIONAL INC	8/8/2022	779,212.20	800,155.20	0.25
HONEYWELL INTERNATIONAL INC	8/19/2022	1,875,000.00	1,877,156.25	0.24
IBM CREDIT LLC	2/6/2023	1,057,720.00	1,052,580.00	0.29
INTERNATIONAL BUSINESS MACHINES CORP	2/12/2024	1,027,845.50	1,021,870.85	0.46
JPMORGAN CHASE & CO	4/1/2023	1,000,000.00	1,030,740.00	0.40
MERCK & CO INC	2/10/2022	1,226,775.00	1,275,062.50	0.25
MICROSOFT CORP	2/6/2022	2,049,725.70	2,128,330.60	0.27
MORGAN STANLEY	5/19/2022	496,685.00	514,640.00	0.36
MORGAN STANLEY	2/25/2023	1,063,280.00	1,064,770.00	0.49
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	1/21/2022	1,099,032.00	1,113,860.00	0.35
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/8/2024	809,441.10	807,813.00	0.44
NORTHERN TRUST CORP	8/2/2022	1,012,140.00	1,028,350.00	0.39
ORACLE CORP	9/15/2021	1,187,662.00	1,234,175.25	0.30
PNC BANK NA	2/24/2023	800,000.00	810,408.00	0.43
PACCAR FINANCIAL CORP	3/1/2022	499,560.00	513,170.00	0.25
PACCAR FINANCIAL CORP	5/10/2022	999,460.00	1,028,320.00	0.29
PACCAR FINANCIAL CORP	8/11/2023	449,410.50	450,013.50	0.35
PEPSICO INC	5/1/2023	923,168.50	933,537.75	0.32
PEPSICO INC	10/7/2023	524,700.75	526,743.00	0.27
PFIZER INC	9/15/2021	873,818.75	887,407.50	0.43
PFIZER INC	3/11/2022	424,974.50	436,296.50	0.24
3M CO	3/1/2022	1,154,457.15	1,181,853.75	0.25
TOYOTA MOTOR CREDIT CORP	1/11/2022	3,686,662.50	3,822,900.00	0.37
TOYOTA MOTOR CREDIT CORP	1/11/2024	2,149,871.00	2,148,065.00	0.48
UNILEVER CAPITAL CORP	3/7/2022	1,990,320.00	2,055,360.00	0.31
U.S. BANCORP	3/15/2022	509,935.00	513,095.00	0.29
U.S. BANCORP	7/30/2024	2,662,075.00	2,650,725.00	0.57
PACCAR FINANCIAL CORP	2/2/2024	1,618,120.80	1,615,253.40	0.45
U.S. BANCORP	2/5/2024	2,107,940.00	2,163,820.00	0.49
AMERICAN HONDA FINANCE CORP	1/12/2024	1,585,215.00	1,624,155.00	0.64
PACCAR FINANCIAL CORP	2/7/2023	2,274,886.25	2,343,500.25	0.35
PACCAR FINANCIAL CORP	9/26/2022	1,498,170.00	1,540,335.00	0.30
AMERICAN HONDA FINANCE CORP	11/16/2022	2,021,300.00	2,073,960.00	0.44
BERKSHIRE HATHAWAY INC	3/15/2023	2,014,300.00	2,089,840.00	0.36
WALMART INC	6/26/2023	2,056,460.00	2,135,860.00	0.37
BANK OF AMERICA CORP	1/11/2023	3,034,740.00	3,166,740.00	0.32
WALMART INC	6/26/2023	3,083,010.00	3,203,790.00	0.37
APPLE INC	5/3/2023	1,977,040.00	2,089,440.00	0.34
BERKSHIRE HATHAWAY INC	3/15/2023	2,924,460.00	3,134,760.00	0.36
APPLE INC	2/23/2023	2,949,060.00	3,137,880.00	0.32
VISA INC	12/14/2022	1,962,480.00	2,082,460.00	0.27
BANK OF NEW YORK MELLON CORP	1/29/2023	2,944,320.00	3,142,920.00	0.35
DEERE & CO	6/8/2022	1,466,700.00	1,535,535.00	0.30
TOYOTA MOTOR CREDIT CORP	4/13/2021	2,488,525.00	2,507,875.00	0.53
ORACLE CORP	5/15/2022	3,897,640.00	4,091,560.00	0.32
GENERAL DYNAMICS CORP	5/11/2021	3,985,000.00	4,021,320.00	0.44
CHARLES SCHWAB CORP	5/21/2021	1,554,953.35	1,561,484.35	0.51
JOHN DEERE CAPITAL CORP	3/4/2021	1,344,769.75	1,355,203.25	2.10
AMERICAN EXPRESS CO	8/1/2022	3,103,260.00	3,087,240.00	0.33
ASSOCIATION OF AMERICAN MEDICAL COLLEGES	10/1/2022	2,990,000.00	3,014,547.90	1.40
TRUIST FINANCIAL CORP	6/20/2022	2,339,167.50	2,325,712.50	0.31
TRUIST FINANCIAL CORP	3/16/2023	2,947,817.00	3,053,279.50	0.41
BAYCARE HEALTH SYSTEM INC	11/15/2022	1,456,344.00	1,491,753.60	0.51
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	3,053,289.20	3,076,048.95	0.36
CREDIT SUISSE AG (NEW YORK BRANCH)	2/2/2024	2,655,000.00	2,650,619.25	0.55
GEORGIA-PACIFIC LLC	5/15/2024	3,064,049.85	3,059,237.80	0.68
HONEYWELL INTERNATIONAL INC	8/19/2022	4,015,000.00	4,019,617.25	0.24
HUNTINGTON NATIONAL BANK	8/7/2022	2,024,431.10	2,028,509.00	0.32
KEYBANK NA	11/22/2021	1,785,864.60	1,855,913.56	0.43
KEYBANK NA	11/22/2021	1,953,600.00	2,030,540.00	0.43
MASSMUTUAL GLOBAL FUNDING II	6/9/2023	3,982,648.85	4,025,128.95	0.41
NATIONAL SECURITIES CLEARING CORP	4/23/2023	3,162,024.90	3,218,678.40	0.41
NEW YORK LIFE GLOBAL FUNDING	5/5/2023	2,084,562.15	2,116,629.45	0.40
PACIFIC LIFE GLOBAL FUNDING II	9/23/2023	2,022,468.75	2,028,240.00	0.44
PROTECTIVE LIFE GLOBAL FUNDING	6/9/2023	3,500,000.00	3,555,055.00	0.39
TOYOTA MOTOR CREDIT CORP	1/11/2024	2,544,847.30	2,542,709.50	0.48
VIRGINIA ELECTRIC AND POWER CO	3/15/2023	2,087,580.00	2,084,760.00	0.39
WELLS FARGO & CO	7/22/2022	1,551,524.80	1,568,032.00	0.37
WELLS FARGO & CO	7/22/2022	3,959,048.01	4,007,766.00	0.37
ADOBE INC	2/1/2023	1,103,486.15	1,134,348.80	0.32
AMERICAN EXPRESS CO	5/20/2022	1,558,128.00	1,603,227.60	0.33
AMERIPRISE FINANCIAL INC	3/22/2022	1,535,888.20	1,583,674.40	0.35
AMERIPRISE FINANCIAL INC	3/22/2022	119,877.60	123,403.20	0.35
APPLE INC	1/13/2023	647,825.00	648,731.25	0.28
APPLE INC	9/11/2022	1,874,681.25	1,917,206.25	0.24
APPLE INC	5/11/2023	1,441,069.60	1,457,441.45	0.36
TRUIST FINANCIAL CORP	6/20/2022	2,048,120.00	2,067,300.00	0.31
TRUIST FINANCIAL CORP	3/16/2023	1,943,560.70	2,013,094.45	0.41
BANK OF AMERICA CORP	5/17/2022	1,075,000.00	1,082,127.25	0.54
BANK OF NEW YORK MELLON CORP	4/28/2023	1,352,323.95	1,386,942.30	0.37
BANK OF NEW YORK MELLON CORP	1/27/2023	2,228,439.00	2,291,146.60	0.35
BRISTOL-MYERS SQUIBB CO	11/13/2023	880,000.00	881,513.60	0.30
CATERPILLAR FINANCIAL SERVICES CORP	11/29/2022	859,078.00	883,167.00	0.32
CATERPILLAR FINANCIAL SERVICES CORP	9/7/2021	1,713,679.45	1,740,673.55	0.32
CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	1,353,116.55	1,387,411.60	0.33
CATERPILLAR FINANCIAL SERVICES CORP	11/18/2022	1,469,323.80	1,510,660.20	0.34
CHEVRON CORP	5/11/2023	455,000.00	462,839.65	0.36
CISCO SYSTEMS INC (PRE-MERGER)	9/20/2021	1,894,243.00	1,913,851.00	0.34
CITIGROUP INC	12/8/2021	1,012,830.00	1,018,260.00	0.29
CITIZENS BANK NA	5/13/2021	1,493,725.00	1,493,948.50	0.52
COMERICA INC	7/31/2023	2,120,020.00	2,149,800.00	0.48
CONSUMERS ENERGY CO	6/1/2023	579,802.80	579,721.60	0.37
JOHN DEERE CAPITAL CORP	6/13/2022	1,438,142.40	1,471,536.00	0.26
JOHN DEERE CAPITAL CORP	4/6/2023	519,875.20	529,318.40	0.35
DUKE ENERGY CAROLINAS LLC	3/15/2023	2,502,051.75	2,568,604.50	0.48

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ERP OPERATING LP	4/15/2023	1,933,786.40	1,933,086.82	0.34
ENTERGY LOUISIANA LLC	11/17/2023	759,863.20	761,558.00	0.34
ENTERGY LOUISIANA LLC	11/17/2023	740,355.20	741,517.00	0.34
FIFTH THIRD BANK NA (OHIO)	1/30/2023	1,473,761.00	1,516,875.25	0.26
HONEYWELL INTERNATIONAL INC	8/8/2022	1,018,969.80	1,046,356.80	0.25
HUNTINGTON NATIONAL BANK	2/3/2023	1,568,681.20	1,611,385.20	0.37
KEYBANK NA	3/7/2023	694,840.24	708,474.12	0.38
KEYBANK NA	3/7/2023	311,595.00	318,177.00	0.38
KEYBANK NA	3/7/2023	150,524.50	153,785.55	0.38
KEYBANK NA	3/7/2023	821,620.13	834,684.33	0.38
MORGAN STANLEY	5/19/2022	1,912,255.00	1,955,632.00	0.36
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	4/25/2022	1,208,052.00	1,226,400.00	0.36
NIKE INC	3/27/2025	134,816.40	142,879.95	0.91
PNC BANK NA	7/22/2022	1,925,000.00	1,939,899.50	0.32
PNC BANK NA	2/24/2023	315,000.00	319,098.15	0.43
PACCAR FINANCIAL CORP	9/26/2022	714,127.70	734,226.35	0.30
PACCAR FINANCIAL CORP	2/7/2023	1,999,900.00	2,060,220.00	0.35
PRECISION CASTPARTS CORP	1/15/2023	1,965,015.00	2,016,963.00	0.39
TRUIST BANK	5/17/2022	1,978,990.20	2,035,895.40	0.32
US BANK NA	1/21/2022	804,718.25	815,215.45	0.25
WALMART INC	12/15/2022	1,323,622.40	1,325,619.20	0.27
WELLS FARGO BANK NA	10/22/2021	1,789,803.06	1,823,294.00	0.35
SUB-TOTAL		222,106,840.79	226,672,713.88	
<u>MORTGAGE AND ASSET-BACK SECURITIES</u>				
ALLYA 2019-1 A3	9/15/2023	1,002,535.29	1,018,438.22	0.76
COMET 2019-2 A	9/15/2022	2,749,307.55	2,809,950.00	0.31
COPAR 2019-1 A3	11/15/2023	814,163.20	826,779.26	0.65
CARMX 2020-4 A3	8/15/2025	474,895.45	476,182.75	0.40
CARMX 2021-1 A3	12/15/2025	649,871.56	648,940.50	0.40
DCENT 2019-3 A	10/15/2024	999,785.20	1,026,810.00	0.25
FNA 2012-M5 A2	2/25/2022	603,645.06	613,108.25	1.06
FNA 2013-M1 A2	8/25/2022	835,225.13	845,133.74	0.30
FNA 2013-M7 A2	12/25/2022	716,928.69	726,764.42	0.14
FHMS K-018 A2	1/25/2022	3,168,010.14	3,239,367.15	0.31
FHMS K-019 A2	3/25/2022	2,343,688.84	2,416,348.94	0.25
FHMS K-020 A1	1/25/2022	76,965.45	78,949.12	0.38
FHMS K-022 A2	7/25/2022	1,204,406.25	1,229,724.00	0.35
FHMS K-023 A1	4/25/2022	353,003.84	364,228.08	0.27
FHMS K-023 A2	8/25/2022	1,775,839.84	1,796,532.50	0.32
FHMS K-026 A2	11/25/2022	3,462,687.50	3,509,718.00	0.43
FHMS K-026 A2	11/25/2022	510,800.78	516,135.00	0.43
FHMS K-029 A1	10/25/2022	239,300.88	242,921.39	0.19
FHMS K-029 A1	10/25/2022	437,178.96	444,350.00	0.19
FHMS K-034 A1	2/25/2023	775,217.06	796,533.89	0.25
FHMS K-035 A1	3/25/2023	653,143.48	670,239.66	0.24
FHMS K-717 A2	9/25/2021	767,798.26	774,525.64	0.30
FHMS K-720 A2	6/25/2022	2,196,304.69	2,252,756.00	0.38
FHMS K-720 A2	6/25/2022	1,005,312.50	1,023,980.00	0.38
FHMS K-P05 A	7/25/2023	228,840.16	234,236.91	0.96
FHMS K-J27 A1	7/25/2024	995,817.42	1,028,644.33	0.43
FITAT 2019-1 A3	12/15/2023	521,911.75	530,196.21	0.59
FORDL 2019-A A3	5/15/2022	312,024.21	313,162.63	0.01
FORDO 2021-A A3	8/15/2025	859,927.50	859,140.00	0.34
GMCAR 2019-1 A3	11/16/2023	1,427,399.13	1,448,271.02	0.23
GMCAR 2020-3 A3	4/16/2025	899,794.08	902,628.00	0.31
GMCAR 2020-4 A3	8/18/2025	424,909.18	424,966.00	0.38
GMALT 2021-1 A3	2/20/2024	1,084,888.90	1,084,197.10	0.31
GMALT 2019-3 A3	6/20/2022	633,169.24	637,222.16	0.09
HDMOT 2020-A A3	10/15/2024	874,809.16	890,172.50	0.47
HAROT 2018-4 A3	1/15/2023	631,690.25	640,996.12	0.61
HAROT 2018-3 A3	8/22/2022	566,232.57	571,735.52	0.71
HALST 2021-A A3	1/16/2024	494,938.22	495,410.85	0.28
HART 2019-A A3	6/15/2023	367,410.48	372,500.37	0.58
MBALT 2020-B A3	11/15/2023	259,986.82	260,533.00	0.25
MBART 2020-1 A3	2/18/2025	624,951.19	627,662.50	0.32
MBART 2018-1 A3	1/15/2023	598,960.72	604,458.43	0.89
MBALT 2019-A A3	11/15/2021	292,198.78	293,133.64	-0.27
NALT 2019-B A3	7/15/2022	495,112.73	498,126.55	0.14
NAROT 2018-C A3	6/15/2023	628,939.14	639,804.01	0.62
NAROT 2020-B A3	7/15/2024	1,149,968.49	1,154,968.00	0.27
NAROT 2018-B A3	3/15/2023	806,771.00	817,656.63	0.65
NAROT 2019-C A3	7/15/2024	899,952.48	917,181.00	0.52
NAROT 2019-A A3	10/16/2023	1,969,768.41	2,004,818.86	0.61
NALT 2019-A A3	3/15/2022	136,061.69	136,839.01	-0.32
TAOT 2018-D A3	3/15/2023	673,944.55	683,473.69	0.41
TAOT 2018-B A3	9/15/2022	528,154.91	532,646.88	0.43
TAOT 2019-C A3	9/15/2023	1,099,990.98	1,115,147.00	0.40
VZOT 2020-B A	2/20/2025	799,832.00	802,920.00	0.27
VZOT 2019-C A1A	4/22/2024	1,424,890.13	1,451,277.00	0.31
VZOT 2020-A A1A	7/22/2024	999,882.90	1,021,880.00	0.29
VWALT 2019-A A3	11/21/2022	899,985.78	910,836.00	0.08
VALET 2018-2 A3	4/20/2023	1,386,056.81	1,405,797.86	0.10
WOART 2020-B A3	5/15/2025	999,921.60	1,004,700.00	0.40
TAOT 2021-A A3	5/15/2025	3,699,313.28	3,696,448.00	0.30
TAOT 2020-D A3	1/15/2025	1,689,685.15	1,691,994.20	0.29
JDOT 2020 A3	8/15/2024	2,124,870.16	2,145,166.25	0.47
HAROT 2020-1 A3	4/22/2024	2,939,423.76	2,995,948.20	0.37
MBALT 2020-A A3	12/15/2022	1,409,814.16	1,426,948.20	0.13
NAROT 2019-C A3	7/15/2024	2,954,843.98	3,011,410.95	0.52
HAROT 2019-3 A3	8/15/2023	2,764,977.05	2,802,299.85	0.43
JDOT 2019-B A3	12/15/2023	1,424,697.47	1,447,044.75	0.32
BACCT 2018-2 A	9/15/2023	3,056,678.52	3,020,053.40	0.55
BACCT 2018-2 A	9/15/2023	1,086,593.36	1,073,573.80	0.55
BMWLT 2019-1 A4	8/22/2022	4,789,968.75	4,761,335.25	0.14
CNH 2020-A A2	7/17/2023	654,349.71	656,453.10	0.39
CARMX 2019-3 A2A	12/15/2022	476,670.51	478,322.20	0.51
CARMX 2020-1 A3	12/16/2024	1,024,798.90	1,047,570.50	0.66
FH G12952	12/1/2022	104,450.69	103,790.88	0.80
FH G18303	3/1/2024	322,179.72	0.01	-0.20
FNR 2012-50 VA	7/25/2023	139,064.61	135,591.31	0.19
FNA 2012-M9 A2	4/25/2022	312,820.34	315,653.72	0.40
FNA 2012-M9 A2	4/25/2022	64,457.44	65,043.80	0.40
FNA 2012-M17 A2	11/25/2022	389,056.34	412,764.05	0.32
FNR 2013-136 CV	6/25/2023	294,974.99	291,357.20	-0.02
FHMS K-015 A2	7/25/2021	473,856.92	476,417.36	0.42
FHMS K-015 A2	7/25/2021	129,601.50	128,266.21	0.42
FHMS 2011-K016 A2	10/25/2021	2,073,506.25	2,104,193.00	0.31
FHMS 2011-K016 A2	10/25/2021	598,522.67	595,958.80	0.31

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FHMS K-020 A2	5/25/2022	487,851.56	508,825.00	0.61
FHMS K-020 A2	5/25/2022	97,562.50	101,765.00	0.61
FHMS K-020 A2	5/25/2022	194,437.50	203,530.00	0.61
FHMS K-021 A2	6/25/2022	979,257.81	1,023,140.00	0.33
FHMS K-023 A1	4/25/2022	35,152.05	36,422.81	0.27
FHMS K-023 A1	4/25/2022	171,905.72	175,740.05	0.27
FHMS K-025 A1	4/25/2022	117,714.03	119,395.32	0.46
FHMS K-025 A2	10/25/2022	500,603.91	505,640.80	0.52
FHMS K-025 A2	10/25/2022	3,611,499.61	3,647,837.20	0.52
FHMS K-501 A2	1/25/2023	219,954.87	231,370.17	0.41
FHMS K-027 A1	9/25/2022	36,224.06	37,560.59	0.26
FHMS K-027 A2	1/25/2023	2,101,558.59	2,182,005.00	0.32
FHMS K-027 A2	1/25/2023	1,875,366.21	1,948,218.75	0.32
FHR 4285 BA	12/15/2023	554,557.85	553,729.29	0.72
FHMS K-041 A1	8/25/2024	2,004,142.01	1,994,240.96	0.37
FHMS K-046 A1	1/25/2025	670,642.73	671,809.91	0.18
FHMS K-047 A1	12/25/2024	750,864.14	769,120.17	0.21
FHMS K-050 A1	1/25/2025	2,892,426.56	2,882,340.68	0.11
FN AM0359	8/1/2022	2,666,997.27	2,691,191.71	1.21
FN AM1568	12/1/2022	1,376,217.93	1,411,761.66	2.45
FN AM1568	12/1/2022	1,404,249.96	1,411,761.66	2.45
FN AM1999	7/1/2021	2,174,545.10	2,234,781.32	1.74
FN AN0429	1/1/2025	991,778.33	986,284.00	0.91
FNR 0338C MP	5/25/2023	197,645.85	197,578.07	0.90
FNR 0338C MP	5/25/2023	217,553.72	216,957.04	0.90
FNR 0333J LB	5/25/2023	123,026.31	122,834.93	1.31
FNR 0364L HQ	7/25/2023	131,260.52	131,882.57	0.90
FHR 2666 OD	8/15/2023	122,953.87	123,706.93	0.90
FHR 2666 OD	8/15/2023	127,925.01	128,495.58	0.90
FHR 2756 KA	2/15/2024	484,930.88	480,345.87	1.25
FNR 2008-45 DB	6/25/2023	207,672.42	207,827.90	0.80
FN BM6007	5/1/2023	559,513.93	551,738.92	1.11
FORDF 2017-3 A	9/15/2022	776,132.81	775,042.50	0.32
FORDF 2020-1 A1	9/15/2025	1,007,617.19	1,005,650.00	0.48
GMALT 2020-2 B	7/22/2024	4,078,992.65	4,165,435.20	0.36
JDOT 2019-B A2	5/16/2022	22,540.97	22,565.40	0.23
JDOT 2019-B A2	5/16/2022	4,106.06	4,102.80	0.23
MMAF 20B A3	8/14/2025	3,469,950.38	3,465,836.00	0.55
MMAF 20A A2	4/9/2024	1,669,844.69	1,677,297.90	0.17
NAROT 2017-C A3	4/18/2022	7,905.81	7,919.24	0.28
NAROT 2017-C A3	4/18/2022	4,953.39	5,039.52	0.28
PFSFC 2019-A A2	4/15/2024	517,893.52	516,867.71	0.43
PFSFC 20B A	6/17/2024	1,564,789.51	1,581,886.35	0.38
PFSFC 20E A	10/15/2025	302,156.25	302,169.00	0.72
PFSFC 20E A	10/15/2025	1,007,421.87	1,007,230.00	0.72
SCART 20A A	10/15/2024	1,891,101.98	1,908,466.86	0.51
TFET 191 A3	4/24/2023	1,974,661.88	1,999,924.50	0.51
COPAR 2020-1 A3	11/15/2024	2,129,547.16	2,164,122.60	0.64
DRIVE 2020-2 A3	5/15/2024	629,975.93	633,036.60	0.34
FNA 2011-M5 A2	7/25/2021	188,419.15	183,519.11	-0.13
FHMS K-020 A2	5/25/2022	2,714,871.09	2,747,655.00	0.61
FHMS K-SMC A2	1/25/2023	1,483,888.67	1,551,522.10	0.36
FHMS K-SMC A2	1/25/2023	2,030,198.44	2,124,231.60	0.36
FHMS K-SMC A2	1/25/2023	410,500.00	416,516.00	0.36
FHMS K-717 A2	9/25/2021	1,598,912.91	1,597,459.13	0.30
FHMS K-724 A1	3/25/2023	921,700.23	944,201.48	0.43
FHMS K-J33 A1	12/25/2025	1,449,953.60	1,443,170.50	0.57
FHMS K-727 A2	7/25/2024	4,493,337.89	4,458,147.00	0.72
FHMS K-J23 A2	12/25/2022	1,235,138.97	1,245,840.88	1.08
FHMS K-J30 A1	1/25/2025	1,592,037.64	1,588,692.71	0.59
HDMOT 2019-A A3	2/15/2024	3,753,921.23	3,803,467.06	0.54
HAROT 2019-3 A3	8/15/2023	1,809,984.98	1,834,416.90	0.43
JDOT 2019 A3	7/17/2023	1,379,076.10	1,401,975.57	0.64
JDOT 2020 A3	8/15/2024	2,799,828.92	2,826,572.00	0.47
MBALT 2020-A A3	12/15/2022	1,029,864.25	1,042,380.60	0.13
SDART 2020-2 A3	4/15/2024	859,901.01	862,416.60	0.33
SDART 2020-3	7/15/2024	2,469,763.87	2,475,606.90	0.32
SDART 2021-1 A3	9/16/2024	2,949,875.51	2,948,672.50	0.35
TAOT 2018-A A3	5/16/2022	0.00	0.00	0.34
TAOT 2019-C A3	9/15/2023	1,829,984.99	1,855,199.10	0.40
VWALT 2019-A A3	11/21/2022	849,986.57	860,234.00	0.08
SUB-TOTAL		176,813,016.03	178,493,690.04	
<u>Municipal Debt</u>				
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2022	815,000.00	826,450.75	0.28
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2022	625,000.00	625,325.00	0.32
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2023	230,000.00	229,919.50	0.43
CALIFORNIA ST UNIV REV	11/1/2023	1,000,000.00	1,001,630.00	0.41
CONNECTICUT ST	7/1/2023	226,343.25	233,797.50	0.33
FLORIDA ST BRD ADMIN FIN CORP REV	7/1/2025	1,025,000.00	1,040,416.00	0.90
LOS ANGELES CALIF CMNTY COLLEGE DIST	8/1/2023	760,000.00	761,611.20	0.36
MARYLAND ST	8/1/2023	2,125,000.00	2,133,393.75	0.25
MISSISSIPPI ST	11/1/2023	925,000.00	927,173.75	0.33
NEW JERSEY ST TPK AUTH TPK REV	1/1/2025	850,000.00	847,441.50	0.98
NEW YORK ST URBAN DEV CORP REV	3/15/2023	915,000.00	910,351.80	0.73
NEW YORK ST URBAN DEV CORP REV	3/15/2024	2,790,000.00	2,765,922.30	0.91
PORT AUTH N Y & N J	7/1/2023	1,125,000.00	1,142,763.75	0.41
PORT AUTH N Y & N J	7/1/2023	1,101,416.70	1,112,290.05	0.41
NEW YORK ST	2/15/2024	3,000,000.00	3,142,230.00	0.40
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	2,865,000.00	2,918,718.75	0.41
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	1,105,500.00	1,120,625.00	0.41
CALIFORNIA HEALTH FACS FING AUTH REV	6/1/2021	2,140,000.00	2,148,902.40	0.32
CALIFORNIA ST	4/1/2024	3,239,373.40	3,321,742.90	0.50
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2024	2,120,000.00	2,117,032.00	0.60
CHAFFEY CMNTY COLLEGE DIST CALIF	6/1/2022	715,000.00	725,939.50	0.39
CONTRA COSTA CALIF CMNTY COLLEGE DIST	8/1/2022	1,000,000.00	1,018,600.00	0.35
COOPERATIVE RABOBANK UA (NEW YORK BRANCH)	1/12/2024	4,332,008.85	4,335,260.10	0.37
EL CAJON CALIF	4/1/2023	610,000.00	610,036.60	0.65
EL CAJON CALIF	4/1/2024	540,000.00	538,687.80	1.01
EL DORADO CALIF IRR DIST REV	3/1/2023	720,000.00	726,048.00	0.45
EL DORADO CALIF IRR DIST REV	3/1/2024	720,000.00	729,367.20	0.64
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2022	715,000.00	726,161.15	0.65
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2024	715,000.00	739,810.50	0.95
LOS ANGELES CALIF DEPT ARPTS ARPT REV	5/15/2021	1,006,380.00	1,004,070.00	0.43
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	900,000.00	902,997.00	0.32
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2023	720,000.00	724,701.60	0.41
LOS ANGELES CNTY CALIF PUB WKS FING AUTH LEASE REV	12/1/2021	1,537,050.00	1,531,995.00	0.38
MASSACHUSETTS ST SCH BLDG AUTH DEDICATED SALES TAX	10/15/2022	1,800,000.00	1,846,476.00	0.38
MASSACHUSETTS ST WTR RES AUTH IAM COMPL PAPER NTS 3	8/1/2023	2,365,000.00	2,442,524.70	0.42
MISSISSIPPI ST	11/1/2023	4,540,000.00	4,550,669.00	0.33

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OHIO ST SPL OBLIG	10/1/2023	1,180,000.00	1,185,569.60	0.38
OHLONE CALIF CMNTY COLLEGE DIST	8/1/2022	800,000.00	816,048.00	0.29
PASADENA CALIF PUB FING AUTH LEASE REV	12/1/2021	400,000.00	408,364.00	0.49
PENNSYLVANIA ST TPK COMMN TPK REV	12/1/2021	876,767.50	887,757.50	0.36
RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST	9/1/2023	865,000.00	864,083.10	0.46
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2021	480,000.00	485,918.40	0.50
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2022	400,000.00	410,832.00	0.61
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2022	2,420,000.00	2,459,809.00	0.56
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2022	1,500,000.00	1,535,400.00	0.28
SAN DIEGO CNTY CALIF WTR AUTH WTR REV	5/1/2024	1,440,000.00	1,444,060.80	0.50
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	7/1/2022	1,484,761.60	1,504,150.40	0.29
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2022	2,138,837.50	2,186,980.20	0.52
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2023	1,635,140.00	1,695,878.50	0.72
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2021	290,000.00	290,640.90	0.17
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2022	430,000.00	433,031.50	0.23
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2023	430,000.00	431,741.50	0.34
TEXAS ST	10/1/2022	2,335,000.00	2,387,444.10	0.21
UNIV CALIF REGTS MED CTR POOLED REV	5/15/2021	1,201,003.20	1,218,462.75	0.32
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2023	2,590,000.00	2,607,042.20	0.41
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2024	2,625,000.00	2,646,472.50	0.59
UTAH HSG CORP SINGLE FAMILY MTG REV	1/1/2022	1,300,000.00	1,315,756.00	0.66
UTAH HSG CORP SINGLE FAMILY MTG REV	7/1/2022	545,000.00	555,017.10	0.78
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2022	560,000.00	563,740.80	0.45
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	720,000.00	729,784.80	0.54
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	722,793.60	729,784.80	0.54
ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	6/1/2022	1,275,187.50	1,292,300.00	0.31
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	3,700,000.00	3,835,383.00	0.43
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	1,534,485.00	1,528,125.00	0.41
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	790,000.00	818,052.90	0.53
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2023	365,000.00	374,329.40	0.38
CALIFORNIA ST	3/1/2022	1,802,064.00	1,701,909.00	0.51
CALIFORNIA ST	4/1/2021	3,000,120.00	3,006,450.00	0.58
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	597,068.67	581,553.28	0.56
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	333,842.71	337,300.85	0.56
CALIFORNIA ST UNIV REV	11/1/2023	1,090,000.00	1,091,776.70	0.41
CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	2/1/2023	875,000.00	875,061.25	0.34
CONTRA COSTA CALIF CMNTY COLLEGE DIST	8/1/2021	1,000,000.00	1,006,220.00	0.26
LOS ALTOS CALIF SCH DIST	8/1/2023	2,790,000.00	2,801,104.20	-2.17
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	1,019,560.00	1,044,320.00	0.34
MASSACHUSETTS (COMMONWEALTH OF)	5/1/2022	1,186,968.00	1,171,486.80	0.29
OAKLAND-ALAMEDA CNTY CALIF COLISEUM AUTH LEASE REV	2/1/2023	1,058,440.00	1,052,880.00	0.58
PALM DESERT CALIF REDEV AGY SUCCESSOR AGY TAX ALLO	10/1/2022	1,114,074.90	1,131,452.55	0.65
RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST	9/1/2024	1,410,000.00	1,407,137.70	0.69
RIVERSIDE CALIF UNI SCH DIST	2/1/2022	750,000.00	760,357.50	0.32
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2023	1,375,000.00	1,422,396.25	0.60
SACRAMENTO CNTY CALIF SANTN DIST FING AUTH REV	12/1/2023	1,500,000.00	1,507,845.00	0.57
SAN BERNARDINO CALIF CMNTY COLLEGE DIST	8/1/2024	890,000.00	901,338.60	0.57
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2021	1,285,000.00	1,294,277.70	0.26
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2021	1,325,000.00	1,346,306.00	0.46
SAN FRANCISCO CALIF CITY & CNTY PUB UTILS COMMN WT	11/1/2022	630,000.00	647,501.40	0.29
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2021	2,800,000.00	2,812,488.00	0.45
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2022	2,350,000.00	2,419,301.50	0.54
SANTA BARBARA CNTY CALIF SOLID WASTE SYS REV CTFS	12/1/2021	375,000.00	382,965.00	0.51
SEMITROPIC IMPT DIST SEMITROPIC WTR STORAGE DIST C	12/1/2022	1,637,622.60	1,627,652.80	0.45
SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV	7/1/2023	2,735,000.00	2,739,594.80	0.46
UNIV CALIF REGTS MED CTR POOLED REV	5/15/2022	1,577,512.50	1,579,264.00	0.33
UNIVERSITY CALIF REVS	5/15/2021	860,000.00	863,345.40	0.34
UNIVERSITY CALIF REVS	5/15/2022	1,926,739.20	1,989,100.80	0.32
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2022	2,460,000.00	2,469,126.60	0.27
VALLEJO CALIF WTR REV	5/1/2023	840,000.00	853,759.20	0.71
SUB-TOTAL		131,546,060.69	132,948,315.67	
Variable & Floating Rate				
BANK OF AMERICA CORP	3/5/2024	1,064,260.00	1,060,220.00	0.56
BANK OF AMERICA CORP	5/19/2024	1,425,000.00	1,456,008.00	0.50
CARMX 2020-3 A3	3/1/2025	774,867.17	779,177.25	0.34
CITIGROUP INC	10/30/2024	2,500,000.00	2,511,525.00	0.60
CITIGROUP INC	11/4/2022	600,000.00	607,200.00	0.56
GMALT 2020-3 A3	8/21/2023	624,940.13	626,881.25	0.19
GMCAR 2021-1 A3	10/16/2025	369,941.10	370,196.10	0.33
GOLDMAN SACHS GROUP INC	11/1/2023	1,675,000.00	1,679,589.50	0.47
JPMORGAN CHASE & CO	6/1/2024	1,575,000.00	1,611,414.00	0.76
JPMORGAN CHASE & CO	9/16/2024	300,000.00	301,707.00	0.63
JPMORGAN CHASE & CO	2/16/2025	815,000.00	812,318.65	0.65
MORGAN STANLEY	1/25/2024	1,535,000.00	1,535,199.55	0.50
NALT 2020-B A3	10/16/2023	424,956.27	426,100.75	0.24
BANK OF AMERICA CORP	12/20/2023	2,879,411.20	2,860,669.60	0.56
BANK OF AMERICA CORP	10/24/2024	2,256,637.50	2,265,480.00	0.55
BANK OF AMERICA CORP	10/24/2024	802,424.00	805,504.00	0.55
CITIGROUP INC	11/4/2022	3,140,000.00	3,177,680.00	0.56
FNA 2014-M6 A2	5/25/2021	54,455.83	55,289.77	0.91
FN AL3382	3/1/2023	731,071.17	739,797.04	1.13
GOLDMAN SACHS GROUP INC	11/1/2023	3,560,000.00	3,569,754.40	0.47
GOLDMAN SACHS GROUP INC	11/1/2023	3,604,680.00	3,609,864.00	0.47
JPMORGAN CHASE & CO	12/5/2024	964,932.50	957,145.00	0.61
JPMORGAN CHASE & CO	12/5/2024	3,132,832.40	3,106,619.20	0.61
JPMORGAN CHASE & CO	12/5/2024	3,961,872.00	3,937,968.00	0.61
KEYBANK NA	2/1/2022	4,180,000.00	4,202,948.20	0.28
MORGAN STANLEY	11/10/2023	5,725,000.00	5,731,011.25	0.49
MORGAN STANLEY	11/10/2023	1,801,008.00	1,801,890.00	0.49
PNC BANK NA	2/24/2023	4,045,000.00	4,056,245.10	0.23
STATE STREET CORP	3/30/2023	1,750,000.00	1,798,335.00	0.30
BANK OF AMERICA CORP	10/24/2024	2,155,000.00	2,169,826.40	0.55
CITIGROUP INC	10/30/2024	2,065,000.00	2,074,519.65	0.60
CITIBANK NA	5/20/2022	298,510.50	296,548.75	0.59
CITIBANK NA	5/20/2022	1,319,576.85	1,311,851.25	0.59
FNA 2014-M8 A2	6/25/2024	2,060,642.26	2,031,128.89	0.61
FNA 2018-M5 A2	9/25/2021	187,787.30	185,555.52	0.72
FHMS K-029 A2	2/25/2023	1,078,080.08	1,080,119.80	0.62
FHMS K-029 A2	2/25/2023	1,716,426.56	1,719,802.40	0.62
FHMS K-029 A2	2/25/2023	820,581.64	828,441.40	0.62
FHMS K-029 A2	2/25/2023	1,797,539.45	1,772,235.40	0.62
FHMS K-031 A2	4/25/2023	3,771,482.81	3,751,798.20	0.35
FHMS K-032 A2	5/25/2023	3,805,596.09	3,972,702.80	0.37
FHMS K-033 A2	7/25/2023	3,809,798.44	3,840,612.60	0.42
FHMS K-105 A	7/25/2024	1,204,301.30	1,206,420.87	0.30
FIRST REPUBLIC BANK	2/12/2024	500,000.00	513,350.00	0.54
GOLDMAN SACHS GROUP INC	10/31/2022	1,573,456.50	1,582,119.00	0.32
JPMORGAN CHASE & CO	9/16/2024	1,160,000.00	1,166,600.40	0.63
JPMORGAN CHASE & CO	2/16/2025	915,000.00	911,989.65	0.65
KEYBANK NA	11/22/2021	1,570,646.00	1,558,618.00	0.26

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KEYBANK NA	1/3/2024	1,450,000.00	1,452,943.50	0.31
MORGAN STANLEY	10/21/2025	615,000.00	614,907.75	0.84
MORGAN STANLEY	11/10/2023	1,160,000.00	1,161,218.00	0.49
MORGAN STANLEY	1/25/2024	1,840,000.00	1,840,239.20	0.50
PNC BANK NA	12/9/2022	1,640,000.00	1,661,369.20	0.37
WELLS FARGO BANK NA	9/9/2022	1,990,000.00	2,008,148.80	0.38
SUB-TOTAL		96,777,715.06	97,166,805.05	
<i>Supranationals</i>				
INTER-AMERICAN DEVELOPMENT BANK	5/24/2023	2,599,116.00	2,615,704.00	0.23
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	11/24/2023	2,644,302.50	2,641,626.00	0.37
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	3/19/2024	5,349,700.00	5,314,600.00	0.43
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	11/24/2023	3,043,442.50	3,040,362.00	0.37
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	1,934,593.40	1,963,697.80	0.21
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	1,177,726.00	1,195,515.50	0.21
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	811,863.00	824,142.60	0.21
INTER-AMERICAN DEVELOPMENT BANK	9/14/2022	10,484,250.00	10,750,845.00	0.21
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	6/19/2023	2,889,102.00	2,955,136.50	0.27
SUB-TOTAL		30,934,095.40	31,301,629.40	
SHORT-TERM PORTFOLIO - TOTAL		\$ 1,624,523,237.88	\$ 1,637,905,735.26	
BOND PROCEEDS PORTFOLIO				
<u>GUARANTEED INVESTMENT CONTRACT (GIC)</u>				
<u>THE BANK OF NOVA SCOTIA</u>	4/1/2021	33,700,000.00	33,700,000.00	3.01%
<u>BNY MELLON-MONEY MARKET FUND</u>	N/A	137,313,559.12	137,313,559.12	0.06%
BOND PROCEEDS PORTFOLIO-TOTAL		\$ 171,013,559.12	\$ 171,013,559.12	
DEBT SERVICE RESERVE FUNDS				
<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>REQUIRED AMOUNT</u>	<u>YIELD</u>
<u>91 EXPRESS LANES 2013 BONDS</u>	2030		10,799,437.46	
US BANK COMMERCIAL PAPER	4/7/2021	11,485,442.30		0.12%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	477.75		0.01%
<u>91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES</u>			13,000,000.00	
BANK DEPOSITS	N/A	213,076.50		
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		\$ 25,290,326.55		
TOTAL PORTFOLIO				
		\$ 2,027,541,533.97	\$ 2,040,924,031.35	