

**Orange County Transportation Authority
Portfolio Listing
As of May 31, 2021**

ATTACHMENT B

LIQUID PORTFOLIO

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
<i>CASH EQUIVALENTS</i>				
BANK DEPOSITS	5/31/2021	30,585,282.00	30,585,282.00	
MONEY MARKET DEMAND ACCOUNT	N/A	7,041,485.76	7,041,485.76	0.10%
FIDELITY TREASURY OBLIGATIONS FUND	N/A	25,833,883.14	25,833,883.14	0.01%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	14,610,384.50	14,610,384.50	0.03%
<i>SUB-TOTAL</i>		<u>78,071,035.40</u>	<u>78,071,035.40</u>	
<i>LOCAL AGENCY INVESTMENT FUND (LAIF)</i>				
	N/A	70,996,561.09	70,996,561.09	0.32%
<i>ORANGE COUNTY INVESTMENT POOL (OCIP)</i>				
	N/A	23,218,900.92	23,218,900.92	0.54%
LIQUID PORTFOLIO - TOTAL		<u>\$ 172,286,497.41</u>	<u>\$ 172,286,497.41</u>	

SHORT-TERM PORTFOLIO

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
<i>Money Market Funds</i>				
FIRST AMER:GVT OBLG Z	5/31/2021	8,986,936.08	8,986,936.08	0.02
FIRST AMER:GVT OBLG Z	5/31/2021	379,466.21	379,466.21	0.02
FIRST AMER:GVT OBLG Z	5/31/2021	3,598,741.70	3,598,741.70	0.02
FIRST AMER:GVT OBLG Z	5/31/2021	4,919,156.63	4,919,156.63	0.02
<i>SUB-TOTAL</i>		<u>17,884,300.62</u>	<u>17,884,300.62</u>	
<i>NEGOTIABLE CERTIFICATES OF DEPOSIT</i>				
Credit Suisse AG, New York Branch	3/17/2023	3,100,000.00	3,105,394.00	0.49
DNB Bank ASA, New York Branch	12/2/2022	3,875,000.00	3,973,270.00	0.38
Nordea Bank Abp, New York Branch	8/26/2022	3,875,000.00	3,960,560.00	0.10
Skandinaviska Enskilda Banken AB (publ.)	8/26/2022	3,875,000.00	3,961,412.50	0.09
Societe Generale, New York Branch	2/14/2022	4,000,000.00	4,050,400.00	0.02
Sumitomo Mitsui Banking Corporation, New York Branch	7/8/2022	3,075,000.00	3,077,091.00	0.64
<i>SUB-TOTAL</i>		<u>21,800,000.00</u>	<u>22,128,127.50</u>	
<i>U.S. TREASURY OBLIGATIONS</i>				
UNITED STATES TREASURY	12/31/2022	40,254,000.00	40,260,440.64	0.11
UNITED STATES TREASURY	12/31/2022	549,829.97	550,088.00	0.11
UNITED STATES TREASURY	12/31/2022	36,440,759.77	36,460,832.80	0.11
UNITED STATES TREASURY	12/31/2022	3,749,560.55	3,750,600.00	0.11
UNITED STATES TREASURY	12/31/2022	5,799,668.82	5,800,928.00	0.11
UNITED STATES TREASURY	12/31/2022	3,935,153.71	3,935,629.60	0.11
UNITED STATES TREASURY	1/31/2023	45,000.00	45,000.00	0.12
UNITED STATES TREASURY	1/31/2023	8,817,010.26	8,814,600.00	0.12
UNITED STATES TREASURY	1/31/2023	8,816,838.12	8,814,600.00	0.12
UNITED STATES TREASURY	1/31/2023	4,417,707.64	4,416,500.00	0.12
UNITED STATES TREASURY	1/31/2023	759,507.62	759,300.00	0.12
UNITED STATES TREASURY	1/31/2023	3,980,777.34	3,980,000.00	0.12
UNITED STATES TREASURY	1/31/2023	910,213.28	910,000.00	0.12
UNITED STATES TREASURY	1/31/2023	2,320,725.00	2,320,000.00	0.12
UNITED STATES TREASURY	1/31/2023	4,351,359.38	4,350,000.00	0.12
UNITED STATES TREASURY	1/31/2023	3,110,242.97	3,110,000.00	0.12
UNITED STATES TREASURY	1/31/2023	1,034,959.57	1,035,000.00	0.12
UNITED STATES TREASURY	3/31/2023	3,238,481.25	3,239,481.60	0.13
UNITED STATES TREASURY	3/31/2023	2,073,865.23	2,074,668.00	0.13
UNITED STATES TREASURY	4/30/2023	18,669,223.82	18,669,210.75	0.14
UNITED STATES TREASURY	5/15/2024	44,361,517.84	44,372,346.65	0.30
UNITED STATES TREASURY	5/15/2024	2,361,089.00	2,361,665.35	0.30
UNITED STATES TREASURY	7/31/2022	4,097,668.75	4,175,153.80	0.10
UNITED STATES TREASURY	7/31/2022	7,004,300.00	7,268,238.40	0.10
UNITED STATES TREASURY	7/31/2022	6,005,625.00	6,124,920.00	0.10
UNITED STATES TREASURY	7/31/2022	5,216,656.25	5,308,264.00	0.10
UNITED STATES TREASURY	9/30/2022	7,534,603.16	7,737,811.20	0.12
UNITED STATES TREASURY	10/31/2022	5,360,733.97	5,533,374.00	0.13
UNITED STATES TREASURY	2/28/2023	5,538,052.36	5,780,436.00	0.15
UNITED STATES TREASURY	12/31/2022	4,326,890.63	4,487,112.00	0.14
UNITED STATES TREASURY	12/31/2022	6,439,408.22	6,797,716.80	0.14
UNITED STATES TREASURY	1/31/2023	1,253,320.31	1,283,687.50	0.14
UNITED STATES TREASURY	1/31/2023	2,911,894.53	2,978,155.00	0.14
UNITED STATES TREASURY	3/31/2023	15,308,789.06	15,373,200.00	0.15
UNITED STATES TREASURY	6/30/2023	4,097,187.50	4,100,640.00	0.17
UNITED STATES TREASURY	11/15/2022	3,995,937.50	4,087,800.00	0.12
UNITED STATES TREASURY	4/30/2024	4,455,693.36	4,460,502.50	0.30
UNITED STATES TREASURY	5/31/2022	2,985,342.77	3,024,861.00	0.09
UNITED STATES TREASURY	6/30/2022	2,010,156.25	2,035,700.00	0.11
UNITED STATES TREASURY	10/15/2022	745,312.50	762,952.50	0.12
UNITED STATES TREASURY	10/31/2024	5,181,835.94	5,184,000.00	0.42
UNITED STATES TREASURY	1/15/2023	2,713,289.06	2,760,129.00	0.13
UNITED STATES TREASURY	1/15/2023	4,101,875.00	4,089,080.00	0.13
UNITED STATES TREASURY	5/15/2023	2,192,093.75	2,199,054.00	0.15
UNITED STATES TREASURY	6/15/2023	4,003,281.25	4,007,200.00	0.16
UNITED STATES TREASURY	6/15/2023	1,051,927.73	1,051,890.00	0.16
UNITED STATES TREASURY	10/15/2023	9,980,859.38	9,984,800.00	0.19
UNITED STATES TREASURY	11/15/2023	4,123,057.81	4,125,150.00	0.20
UNITED STATES TREASURY	11/30/2022	874,179.69	875,236.25	0.11
UNITED STATES TREASURY	12/15/2023	1,995,468.75	1,995,400.00	0.22
UNITED STATES TREASURY	12/15/2023	2,418,842.77	2,419,422.50	0.22
UNITED STATES TREASURY	12/31/2022	1,924,849.61	1,925,308.00	0.11
UNITED STATES TREASURY	1/31/2023	7,001,640.62	7,000,000.00	0.12
UNITED STATES TREASURY	2/15/2024	5,127,669.92	5,134,086.50	0.24
UNITED STATES TREASURY	3/15/2024	5,658,817.38	5,674,546.00	0.25
UNITED STATES TREASURY	3/15/2024	2,744,306.64	2,749,780.00	0.25
UNITED STATES TREASURY	3/31/2023	1,998,828.13	1,999,680.00	0.13
UNITED STATES TREASURY	4/15/2024	3,002,226.56	3,007,980.00	0.28
UNITED STATES TREASURY	5/15/2022	7,940,162.11	7,967,626.95	0.10
UNITED STATES TREASURY	5/15/2022	1,979,554.69	1,988,083.50	0.10
UNITED STATES TREASURY	9/30/2022	9,196,083.40	9,345,092.60	0.12
UNITED STATES TREASURY	9/30/2022	7,699,007.81	7,817,382.00	0.12
UNITED STATES TREASURY	9/30/2022	10,407,680.66	10,550,911.00	0.12
UNITED STATES TREASURY	9/30/2022	4,212,140.63	4,291,896.00	0.12
UNITED STATES TREASURY	10/15/2022	6,859,031.25	7,019,163.00	0.12
UNITED STATES TREASURY	10/15/2022	3,944,908.20	4,018,216.50	0.12
UNITED STATES TREASURY	3/15/2023	4,087,313.28	4,081,438.60	0.14
UNITED STATES TREASURY	3/15/2023	5,110,995.70	5,103,056.40	0.14
UNITED STATES TREASURY	3/15/2023	3,678,658.20	3,673,798.00	0.14
UNITED STATES TREASURY	3/15/2023	4,132,031.25	4,126,732.00	0.14
UNITED STATES TREASURY	3/15/2023	2,821,000.00	2,818,256.00	0.14

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UNITED STATES TREASURY	3/15/2023	614,622.66	613,977.20	0.14
UNITED STATES TREASURY	5/15/2023	4,098,078.13	4,098,237.00	0.15
UNITED STATES TREASURY	5/15/2023	5,623,022.46	5,622,581.25	0.15
UNITED STATES TREASURY	10/15/2023	4,989,843.75	4,992,400.00	0.19
UNITED STATES TREASURY	10/15/2023	4,096,476.56	4,093,768.00	0.19
UNITED STATES TREASURY	10/15/2023	6,972,656.25	6,989,360.00	0.19
UNITED STATES TREASURY	10/15/2023	4,099,725.00	4,103,752.80	0.19
UNITED STATES TREASURY	7/31/2022	6,061,226.56	6,329,084.00	0.10
UNITED STATES TREASURY	8/31/2022	4,470,357.42	4,752,625.50	0.12
UNITED STATES TREASURY	8/31/2022	2,874,960.94	3,066,210.00	0.12
UNITED STATES TREASURY	11/30/2022	7,718,648.44	8,019,960.00	0.13
UNITED STATES TREASURY	4/30/2023	5,234,208.98	5,398,050.00	0.16
UNITED STATES TREASURY	5/31/2023	7,787,187.50	8,234,720.00	0.16
UNITED STATES TREASURY	10/31/2023	8,007,187.50	8,274,080.00	0.21
UNITED STATES TREASURY	8/15/2022	6,983,046.88	7,118,930.00	0.10
UNITED STATES TREASURY	10/15/2022	7,957,187.50	8,138,160.00	0.12
UNITED STATES TREASURY	1/31/2025	8,313,750.00	8,261,280.00	0.48
UNITED STATES TREASURY	2/28/2022	10,149,609.38	10,080,500.00	0.06
UNITED STATES TREASURY	3/31/2025	1,989,687.50	1,998,680.00	0.52
UNITED STATES TREASURY	12/15/2023	7,978,437.50	7,981,600.00	0.22
UNITED STATES TREASURY	4/15/2024	8,013,437.50	8,021,280.00	0.28
UNITED STATES TREASURY	5/15/2024	3,988,281.25	3,994,360.00	0.30
SUB-TOTAL		555,470,320.10	560,519,406.64	

FEDERAL AGENCY/GSE

FEDERAL HOME LOAN MORTGAGE CORP	2/12/2026	4,147,095.00	4,110,118.50	0.81
FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/25/2024	2,250,000.00	2,248,245.00	0.47
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/1/2021	710,000.00	713,010.40	0.15
FEDERAL HOME LOAN MORTGAGE CORP	6/8/2022	6,921,676.00	6,938,365.25	0.06
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	8,160,363.15	8,199,487.45	0.16
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	7,758,283.75	7,784,407.75	0.19
FEDERAL HOME LOAN MORTGAGE CORP	4/20/2023	7,526,137.50	7,574,500.95	0.17
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	7,146,997.00	7,179,029.00	0.16
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	7,383,377.40	7,418,180.90	0.16
FEDERAL HOME LOAN MORTGAGE CORP	7/25/2022	4,963,756.50	4,976,990.00	0.09
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	9,190,616.00	9,204,692.00	0.23
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	5,275,963.27	5,279,114.50	0.22
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	6,997,690.00	7,005,460.00	0.22
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	3,088,437.00	3,094,668.00	0.20
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,991,720.00	1,996,560.00	0.20
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	8,192,620.00	8,207,298.00	0.21
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	6,918,144.25	6,928,254.75	0.23
FHMS K-727 A1	10/25/2023	371,327.01	385,012.25	0.40
FEDERAL HOME LOAN MORTGAGE CORP	10/20/2022	5,098,470.00	5,101,887.00	0.06
FEDERAL HOME LOAN MORTGAGE CORP	10/20/2022	5,839,084.50	5,837,158.95	0.06
FEDERAL HOME LOAN MORTGAGE CORP	8/12/2025	4,095,490.00	4,093,317.00	0.64
FEDERAL HOME LOAN MORTGAGE CORP	10/13/2023	4,097,950.00	4,101,640.00	0.19
FEDERAL HOME LOAN MORTGAGE CORP	11/24/2023	2,035,000.00	2,034,877.90	0.35
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	3,857,469.00	3,894,506.00	0.08
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	5,677,685.00	5,715,314.00	0.08
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/27/2023	6,098,475.00	6,101,525.00	0.24
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	5,652,771.25	5,655,335.75	0.07
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	5,663,313.58	5,655,335.75	0.07
FN 468861	8/1/2021	594,211.83	585,579.05	2.64
FEDERAL HOME LOAN BANKS	9/8/2023	4,135,800.00	4,194,840.00	0.23
FEDERAL HOME LOAN BANKS	9/8/2023	4,104,600.00	4,194,840.00	0.23
FEDERAL HOME LOAN BANKS	3/8/2024	5,201,750.00	5,220,150.00	0.28
FEDERAL HOME LOAN BANKS	3/10/2023	5,053,550.00	5,226,950.00	0.20
FEDERAL HOME LOAN BANKS	6/10/2022	4,988,900.00	5,137,050.00	0.10
FEDERAL HOME LOAN BANKS	12/9/2022	7,058,660.00	7,303,240.00	0.16
FEDERAL HOME LOAN BANKS	3/11/2022	3,046,221.55	3,137,599.25	0.08
FEDERAL HOME LOAN BANKS	3/11/2022	1,160,218.50	1,195,033.75	0.08
FEDERAL HOME LOAN BANKS	6/9/2023	3,977,720.00	4,156,280.00	0.20
FEDERAL HOME LOAN BANKS	6/9/2023	4,029,880.00	4,156,280.00	0.20
FEDERAL HOME LOAN BANKS	9/9/2022	6,828,560.00	7,060,916.00	0.13
FEDERAL FARM CREDIT BANKS FUNDING CORP	12/17/2021	6,022,920.00	6,090,060.00	0.08
FEDERAL FARM CREDIT BANKS FUNDING CORP	11/15/2021	7,034,930.00	7,095,200.00	0.12
FEDERAL FARM CREDIT BANKS FUNDING CORP	7/17/2023	5,060,200.00	5,282,400.00	0.22
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/26/2023	6,967,450.00	7,226,030.00	0.21
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/1/2023	4,996,450.00	5,142,200.00	0.15
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	4,993,550.00	5,150,900.00	0.23
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	7,983,280.00	7,995,520.00	0.23
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/21/2023	5,000,600.00	5,111,750.00	0.16
FEDERAL FARM CREDIT BANKS FUNDING CORP	5/6/2022	5,627,843.55	5,644,917.60	0.06
FEDERAL FARM CREDIT BANKS FUNDING CORP	10/2/2023	4,994,600.00	4,994,300.00	0.25
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	6,111,548.70	6,140,850.10	0.16
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	3,203,098.50	3,213,884.10	0.19
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	5,000,300.00	5,006,050.00	0.19
FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2023	1,797,948.00	1,801,980.00	0.21
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	6,815,760.00	7,080,920.00	0.08
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	4,411,710.00	4,665,285.00	0.13
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	2,233,875.00	2,384,479.00	0.13
FEDERAL NATIONAL MORTGAGE ASSOCIATION	4/12/2022	6,370,496.00	6,521,536.00	0.07
FEDERAL NATIONAL MORTGAGE ASSOCIATION	9/6/2022	3,986,080.00	4,063,560.00	0.12
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	8,248,720.00	8,115,280.00	0.07
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	7,621,797.50	7,655,957.50	0.16
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	7,463,143.80	7,498,323.30	0.16
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	8,001,840.00	8,004,080.00	0.23
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	5,098,317.00	5,103,978.00	0.22
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	3,001,860.00	3,002,340.00	0.22
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	6,376,128.00	6,388,992.00	0.20
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	4,705,761.00	4,714,191.90	0.21
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	5,959,094.65	5,967,803.55	0.23
SUB-TOTAL		352,379,285.74	356,065,818.16	

MEDIUM TERM NOTES

ADOBE INC	2/1/2023	1,103,486.15	1,132,304.55	0.22
AMAZON.COM INC	5/12/2024	2,047,007.00	2,054,838.00	0.37
AMERICAN EXPRESS CO	5/20/2022	1,558,128.00	1,595,240.40	0.21
AMERIPRISE FINANCIAL INC	3/22/2022	1,535,888.20	1,574,157.20	0.28
AMERIPRISE FINANCIAL INC	3/22/2022	119,877.60	122,661.60	0.28
APPLE INC	5/11/2023	1,441,069.60	1,460,013.55	0.22
TRUIST FINANCIAL CORP	6/20/2022	2,048,120.00	2,055,340.00	0.22
TRUIST FINANCIAL CORP	3/16/2023	1,943,560.70	2,009,146.10	0.26
BANK OF NEW YORK MELLON CORP	4/28/2023	1,352,323.95	1,381,772.28	0.17
CATERPILLAR FINANCIAL SERVICES CORP	11/29/2022	859,078.00	880,005.00	0.20
CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	1,353,116.55	1,384,037.65	0.21
CATERPILLAR FINANCIAL SERVICES CORP	11/18/2022	1,469,323.80	1,507,529.10	0.21
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2024	2,072,219.50	2,076,265.75	0.43

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CHEVRON CORP	5/11/2023	455,000.00	462,616.70	0.28
CISCO SYSTEMS INC	9/20/2021	1,894,243.00	1,906,916.00	0.25
CITIGROUP INC	12/8/2021	1,012,830.00	1,011,770.00	0.25
COMERICA INC	7/31/2023	2,120,020.00	2,135,140.00	0.45
CONSUMERS ENERGY CO	6/1/2023	579,802.80	579,594.00	0.39
JOHN DEERE CAPITAL CORP	6/13/2022	1,438,142.40	1,467,100.80	0.14
JOHN DEERE CAPITAL CORP	4/6/2023	519,875.20	529,490.00	0.21
DUKE ENERGY CAROLINAS LLC	3/15/2023	2,502,051.75	2,557,442.25	0.45
ERP OPERATING LP	4/15/2023	1,933,786.40	1,921,746.26	0.30
ENTERGY LOUISIANA LLC	11/17/2023	759,863.20	761,094.40	0.31
ENTERGY LOUISIANA LLC	11/17/2023	740,355.20	741,065.60	0.31
FIFTH THIRD BANK NA (OHIO)	1/30/2023	1,473,761.00	1,508,925.00	0.35
HUNTINGTON NATIONAL BANK	2/3/2023	1,568,681.20	1,607,020.60	0.32
KEYBANK NA	3/7/2023	694,840.24	703,911.68	0.33
KEYBANK NA	3/7/2023	311,595.00	316,128.00	0.33
KEYBANK NA	3/7/2023	150,524.50	152,795.20	0.33
KEYBANK NA	3/7/2023	821,620.13	829,309.12	0.33
MORGAN STANLEY	5/19/2022	1,031,611.25	1,049,979.25	0.25
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	4/25/2022	1,208,052.00	1,221,480.00	0.23
NIKE INC	3/27/2025	134,816.40	143,193.15	0.75
OKLAHOMA GAS AND ELECTRIC CO	5/26/2023	620,000.00	620,223.20	0.48
PNC BANK NA	7/22/2022	1,925,000.00	1,930,544.00	0.31
PNC BANK NA	2/24/2023	315,000.00	318,408.30	0.28
PACCAR FINANCIAL CORP	9/26/2022	714,127.70	731,201.90	0.29
PACCAR FINANCIAL CORP	2/7/2023	1,999,900.00	2,053,540.00	0.31
PRECISION CASTPARTS CORP	1/15/2023	1,965,015.00	2,010,781.50	0.24
CHARLES SCHWAB CORP	3/18/2024	1,754,122.50	1,768,531.05	0.46
TRUIST BANK	5/17/2022	1,978,990.20	2,025,817.20	0.19
UNITEDHEALTH GROUP INC	5/15/2024	1,703,226.80	1,706,790.25	0.44
WALMART INC	12/15/2022	1,323,622.40	1,319,321.60	0.25
WELLS FARGO BANK NA	10/22/2021	1,338,852.60	1,354,163.80	0.25
ADOBE INC	2/1/2023	449,383.50	461,119.50	0.22
AMAZON.COM INC	6/3/2023	2,022,165.00	2,033,181.00	0.20
AMAZON.COM INC	5/12/2024	2,935,707.60	2,946,938.40	0.37
AMERICAN HONDA FINANCE CORP	6/27/2022	3,796,504.00	3,879,914.00	0.25
APPLE INC	9/11/2022	589,899.70	601,463.70	0.19
APPLE INC	5/11/2023	1,475,974.40	1,495,377.20	0.22
ASTRAZENECA FINANCE LLC	5/28/2024	1,924,826.75	1,926,001.00	0.65
BANK OF NEW YORK MELLON CORP	8/23/2022	1,724,448.00	1,762,536.00	0.19
BANK OF NEW YORK MELLON CORP	1/27/2023	1,099,230.00	1,130,437.00	0.11
BANK OF NEW YORK MELLON CORP	4/24/2025	1,279,625.00	1,289,125.00	0.77
BRISTOL-MYERS SQUIBB CO	11/13/2023	1,900,000.00	1,902,660.00	0.23
BURLINGTON NORTHERN SANTA FE LLC	4/1/2025	753,641.00	754,285.00	0.81
CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	1,048,540.50	1,072,501.50	0.21
CATERPILLAR FINANCIAL SERVICES CORP	11/18/2022	499,770.00	512,765.00	0.21
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	1,124,370.00	1,132,807.50	0.32
CHEVRON CORP	5/11/2023	875,000.00	889,647.50	0.28
JOHN DEERE CAPITAL CORP	7/5/2023	399,672.00	403,828.00	0.24
JOHN DEERE CAPITAL CORP	10/10/2023	499,420.00	501,230.00	0.30
JOHN DEERE CAPITAL CORP	1/17/2024	794,435.55	795,882.45	0.41
GOLDMAN SACHS GROUP INC	3/3/2024	440,856.00	437,264.00	0.60
GOLDMAN SACHS GROUP INC	1/27/2023	1,000,000.00	1,000,940.00	0.34
HONEYWELL INTERNATIONAL INC	8/8/2022	779,212.20	797,550.00	0.12
HONEYWELL INTERNATIONAL INC	8/19/2022	1,875,000.00	1,876,425.00	0.14
INTERNATIONAL BUSINESS MACHINES CORP	2/12/2024	1,027,845.50	1,013,820.50	0.48
JPMORGAN CHASE & CO	4/1/2023	1,000,000.00	1,024,260.00	0.32
MORGAN STANLEY	5/19/2022	496,685.00	512,185.00	0.25
MORGAN STANLEY	2/25/2023	1,063,280.00	1,058,930.00	0.35
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	1/21/2022	1,099,032.00	1,111,110.00	0.19
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/8/2024	809,441.10	808,533.90	0.42
NORTHERN TRUST CORP	8/2/2022	1,012,140.00	1,025,320.00	0.22
PNC BANK NA	2/24/2023	800,000.00	808,656.00	0.28
PACCAR FINANCIAL CORP	8/11/2023	449,410.50	450,639.00	0.29
PEPSICO INC	5/1/2023	923,168.50	934,980.75	0.19
CHARLES SCHWAB CORP	3/18/2024	1,279,360.00	1,289,868.80	0.46
TOYOTA MOTOR CREDIT CORP	1/11/2022	2,310,308.50	1,953,162.75	0.23
TOYOTA MOTOR CREDIT CORP	1/11/2024	2,149,871.00	2,153,719.50	0.38
TOYOTA MOTOR CREDIT CORP	4/6/2023	584,526.15	586,439.10	0.27
UNITEDHEALTH GROUP INC	5/15/2024	1,383,559.60	1,386,454.25	0.44
AMERICAN EXPRESS CO	8/1/2022	3,103,260.00	3,072,390.00	0.28
ASSOCIATION OF AMERICAN MEDICAL COLLEGES	10/1/2022	2,990,000.00	3,015,714.00	1.28
TRUIST FINANCIAL CORP	6/20/2022	2,339,167.50	2,312,257.50	0.22
TRUIST FINANCIAL CORP	3/16/2023	2,947,817.00	3,047,291.00	0.26
BAYCARE HEALTH SYSTEM INC	11/15/2022	1,456,344.00	1,484,769.60	0.48
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	3,053,289.20	3,076,201.70	0.32
COMCAST CORP	10/15/2025	4,042,256.85	4,064,995.20	0.93
CREDIT SUISSE AG (NEW YORK BRANCH)	2/2/2024	2,655,000.00	2,649,291.75	0.58
GEORGIA-PACIFIC LLC	5/15/2024	3,064,049.85	3,063,835.30	0.64
HUNTINGTON NATIONAL BANK	8/7/2022	2,024,431.10	2,017,989.20	0.30
KEYBANK NA	11/22/2021	1,785,864.60	1,848,217.68	0.21
KEYBANK NA	11/22/2021	1,953,600.00	2,022,120.00	0.21
MASSMUTUAL GLOBAL FUNDING II	6/9/2023	3,982,648.85	4,027,958.30	0.32
NATIONAL SECURITIES CLEARING CORP	4/23/2023	3,162,024.90	3,223,995.60	0.22
NEW YORK LIFE GLOBAL FUNDING	5/5/2023	2,084,562.15	2,117,067.30	0.30
PACIFIC LIFE GLOBAL FUNDING II	9/23/2023	2,022,468.75	2,030,589.00	0.38
PROTECTIVE LIFE GLOBAL FUNDING	6/9/2023	3,500,000.00	3,549,035.00	0.39
SECURITY BENEFIT GLOBAL FUNDING	5/17/2024	3,128,810.60	3,141,956.60	1.12
TOYOTA MOTOR CREDIT CORP	1/11/2024	2,544,847.30	2,549,402.85	0.38
VIRGINIA ELECTRIC AND POWER CO	3/15/2023	2,087,580.00	2,076,760.00	0.26
AMAZON.COM INC	5/12/2024	3,265,225.80	3,277,717.20	0.37
AMERICAN HONDA FINANCE CORP	11/16/2022	2,021,300.00	2,066,540.00	0.32
AMERICAN HONDA FINANCE CORP	11/2/2024	1,585,215.00	1,621,830.00	0.43
APPLE INC	5/3/2023	1,977,040.00	2,079,860.00	0.32
APPLE INC	2/23/2023	2,949,060.00	3,122,130.00	0.25
BANK OF AMERICA CORP	1/11/2023	3,034,740.00	3,146,040.00	0.28
BANK OF NEW YORK MELLON CORP	1/29/2023	2,944,320.00	3,130,980.00	0.19
BERKSHIRE HATHAWAY INC	3/15/2023	2,924,460.00	3,120,240.00	0.28
BERKSHIRE HATHAWAY INC	3/15/2023	2,014,300.00	2,080,160.00	0.28
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2024	5,193,032.00	5,203,172.00	0.43
DEERE & CO	6/8/2022	1,466,700.00	1,528,320.00	0.17
JOHN DEERE CAPITAL CORP	1/17/2024	3,512,504.35	3,518,901.65	0.41
PACCAR FINANCIAL CORP	9/26/2022	1,498,170.00	1,533,990.00	0.29
PACCAR FINANCIAL CORP	2/7/2023	2,274,886.25	2,335,901.75	0.31
PACCAR FINANCIAL CORP	2/2/2024	1,618,120.80	1,618,072.20	0.39
ROYAL BANK OF CANADA	11/1/2024	4,205,160.00	4,213,000.00	0.67
CHARLES SCHWAB CORP	3/18/2024	2,333,832.50	2,353,002.85	0.46
CHARLES SCHWAB CORP	3/18/2024	2,006,720.00	2,015,420.00	0.46
TOYOTA MOTOR CREDIT CORP	4/6/2023	1,798,542.00	1,804,428.00	0.27
US BANCORP	2/5/2024	2,107,940.00	2,152,580.00	0.42

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<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
FHMS K-020 A2	5/25/2022	487,145.86	507,619.64	0.19
FHMS K-020 A2	5/25/2022	97,421.37	101,523.93	0.19
FHMS K-020 A2	5/25/2022	194,156.24	203,047.86	0.19
FHMS K-021 A2	6/25/2022	979,257.81	1,018,450.00	0.27
FHMS K-023 A1	4/25/2022	27,521.51	28,477.06	0.22
FHMS K-023 A1	4/25/2022	134,589.72	137,401.82	0.22
FHMS K-025 A1	4/25/2022	74,109.47	75,085.62	0.20
FHMS K-025 A2	10/25/2022	500,603.91	504,680.40	0.25
FHMS K-025 A2	10/25/2022	3,611,499.61	3,640,908.60	0.25
FHMS K-501 A2	1/25/2023	201,492.37	211,409.90	0.35
FHMS K-027 A1	9/25/2022	29,520.79	30,562.72	0.19
FHMS K-027 A2	1/25/2023	2,101,558.59	2,170,749.00	0.28
FHMS K-027 A2	1/25/2023	1,875,366.21	1,938,168.75	0.28
FHR 4285 BA	12/15/2023	484,776.04	484,089.76	0.56
FHMS K-041 A1	8/25/2024	1,875,959.59	1,865,847.44	0.26
FHMS K-046 A1	1/25/2025	627,935.63	627,673.48	0.17
FHMS K-047 A1	12/25/2024	701,838.62	717,260.05	0.25
FHMS K-050 A1	1/25/2025	2,722,211.02	2,711,734.80	0.12
FHMS K-051 A2	9/25/2025	4,348,857.42	4,349,937.50	0.80
FHMS K-051 A2	9/25/2025	330,046.88	330,375.00	0.80
FHMS K-051 A2	9/25/2025	1,337,686.53	1,338,018.75	0.80
FHMS K-052 A2	11/25/2025	985,992.19	985,977.00	0.84
FN AM0359	8/1/2022	2,652,306.04	2,667,007.62	0.77
FN AM1999	7/1/2021	2,158,164.75	2,218,302.19	1.10
FN AM8892	7/1/2025	2,455,698.95	2,454,295.42	1.17
FN AM8730	7/1/2025	1,812,130.50	1,815,487.71	0.77
FN AN0429	1/1/2025	986,525.69	980,202.81	0.63
FNR 0338C MP	5/25/2023	160,831.86	160,272.04	0.68
FNR 0338C MP	5/25/2023	177,031.65	175,991.93	0.68
FNR 0333J LB	5/25/2023	100,543.93	100,076.90	1.12
FNR 0364L HQ	7/25/2023	109,640.67	109,890.57	0.69
FHR 2666 OD	8/15/2023	101,398.40	101,405.48	1.05
FHR 2666 OD	8/15/2023	105,498.03	105,330.86	1.05
FHR 2756 KA	2/15/2024	413,466.42	408,682.43	1.05
FNR 2008-45 DB	6/25/2023	134,253.96	134,042.58	0.49
FN BM6007	5/1/2023	433,327.87	426,281.04	0.82
FORDF 2017-3 A	9/15/2022	776,132.81	771,885.00	0.23
FORDF 2019-2 B	4/15/2024	1,831,369.92	1,836,813.60	0.65
FORDF 2019-3 A1	9/15/2024	4,105,937.50	4,102,720.00	0.25
FORDF 2020-1 A1	9/15/2025	1,007,617.19	1,007,380.00	0.38
GMALT 2020-2 B	7/22/2024	4,078,992.65	4,159,437.60	0.28
MMAF 20B A3	8/14/2025	3,469,950.38	3,476,835.90	0.39
MMAF 20A A2	4/9/2024	1,527,100.33	1,533,809.50	0.11
PFSFC 2019-A A2	4/15/2024	517,893.52	514,518.70	0.26
PFSFC 20B A	6/17/2024	1,564,789.51	1,579,413.65	0.33
PFSFC 20E A	10/15/2025	302,156.25	303,351.00	0.53
PFSFC 20E A	10/15/2025	1,007,421.87	1,011,170.00	0.53
SCART 20A A	10/15/2024	1,538,428.23	1,549,293.21	0.64
TFET 191 A3	4/24/2023	1,974,661.88	1,995,164.75	0.38
HAROT 2020-1 A3	4/22/2024	2,939,423.76	2,987,892.60	0.39
HAROT 2019-3 A3	8/15/2023	2,764,977.05	2,792,650.00	0.50
HART 2021-A A3	9/15/2025	1,759,814.85	1,762,569.60	0.32
JDOT 2019-B A3	12/15/2023	1,066,075.28	1,081,475.13	0.28
JDOT 2020 A3	8/15/2024	2,124,870.16	2,143,572.50	0.48
MBALT 2020-A A3	12/15/2022	1,409,814.16	1,422,393.90	-0.02
NAROT 2019-C A3	7/15/2024	2,954,843.98	3,000,891.15	0.54
TAOT 2020-D A3	1/15/2025	1,689,685.15	1,692,332.20	0.27
TAOT 2021-A A3	5/15/2025	3,699,313.28	3,700,555.00	0.25
SUB-TOTAL		187,081,384.01	188,686,968.43	

Municipal Debt

ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	6/1/2022	1,275,187.50	1,284,512.50	0.25
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	3,700,000.00	3,827,798.00	0.30
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	1,534,485.00	1,522,260.00	0.36
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	790,000.00	814,924.50	0.51
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2023	365,000.00	372,566.45	0.48
CALIFORNIA ST	3/1/2022	901,032.00	865,317.75	0.20
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	597,068.67	574,237.44	0.52
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	333,842.71	333,057.66	0.52
CALIFORNIA ST UNIV REV	11/1/2023	1,090,000.00	1,091,896.60	0.40
CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	2/1/2023	875,000.00	873,206.25	0.47
CONTRA COSTA CALIF CMNTY COLLEGE DIST	8/1/2021	1,000,000.00	1,002,590.00	0.22
LOS ALTOS CALIF SCH DIST	8/1/2023	2,790,000.00	2,800,462.50	-8.13
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2025	1,600,000.00	1,590,336.00	1.09
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	1,019,560.00	1,035,170.00	0.51
MASSACHUSETTS (COMMONWEALTH OF)	5/1/2022	1,186,968.00	1,166,140.20	0.15
OAKLAND-ALAMEDA CNTY CALIF COLISEUM AUTH LEASE REV	2/1/2023	1,058,440.00	1,046,390.00	0.56
PALM DESERT CALIF REDEV AGY SUCCESSOR AGY TAX ALLO	10/1/2022	1,114,074.90	1,126,317.00	0.61
RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST	9/1/2024	1,410,000.00	1,408,364.40	0.67
RIVERSIDE CALIF UNI SCH DIST	2/1/2022	750,000.00	758,212.50	0.18
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2023	1,375,000.00	1,416,855.00	0.58
SACRAMENTO CNTY CALIF SANTN DIST FING AUTH REV	12/1/2023	1,500,000.00	1,507,590.00	0.56
SAN BERNARDINO CALIF CMNTY COLLEGE DIST	8/1/2024	890,000.00	901,142.80	0.54
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2021	1,285,000.00	1,288,752.20	0.26
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2021	1,325,000.00	1,338,011.50	0.41
SAN FRANCISCO CALIF CITY & CNTY PUB UTILS COMMN WT	11/1/2022	630,000.00	645,302.70	0.24
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2022	2,350,000.00	2,411,499.50	0.21
SANTA BARBARA CNTY CALIF SOLID WASTE SYS REV CTFS	12/1/2021	375,000.00	380,381.25	0.47
SEMITROPIC IMPT DIST SEMITROPIC WTR STORAGE DIST C	12/1/2022	1,637,622.60	1,621,633.00	0.41
SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV	7/1/2023	2,735,000.00	2,740,798.20	0.43
UNIV CALIF REGTS MED CTR POOLED REV	5/15/2022	1,577,512.50	1,573,978.50	0.28
UNIVERSITY CALIF REVS	5/15/2022	1,926,739.20	1,977,062.40	0.20
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2022	2,460,000.00	2,470,356.60	0.17
VALLEJO CALIF WTR REV	5/1/2023	840,000.00	852,390.00	0.70
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2022	815,000.00	823,606.40	0.36
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2022	625,000.00	627,356.25	0.10
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2023	230,000.00	231,025.80	0.24
CALIFORNIA ST UNIV REV	11/1/2023	1,000,000.00	1,001,740.00	0.40
CONNECTICUT ST	7/1/2023	226,343.25	232,951.50	0.30
FLORIDA ST BRD ADMIN FIN CORP REV	7/1/2025	1,025,000.00	1,037,238.50	0.96
LOS ANGELES CALIF CMNTY COLLEGE DIST	8/1/2023	760,000.00	762,910.80	0.27
MARYLAND ST	8/1/2023	2,125,000.00	2,132,947.50	0.24
MISSISSIPPI ST	11/1/2023	925,000.00	927,654.75	0.30
NEW JERSEY ST TPK AUTH TPK REV	1/1/2025	850,000.00	853,340.50	0.79
NEW YORK ST URBAN DEV CORP REV	3/15/2023	915,000.00	916,720.20	0.38
NEW YORK ST URBAN DEV CORP REV	3/15/2024	2,790,000.00	2,797,616.70	0.52
PORT AUTH N Y & N J	7/1/2023	1,125,000.00	1,139,692.50	0.46
PORT AUTH N Y & N J	7/1/2023	1,101,416.70	1,109,300.70	0.46
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	2,865,000.00	2,907,516.60	0.36
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	1,105,500.00	1,116,324.00	0.36

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CALIFORNIA HEALTH FACFS FING AUTH REV	6/1/2021	2,140,000.00	2,140,000.00	1.88
CALIFORNIA ST	4/1/2024	3,239,373.40	3,313,351.70	0.38
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2024	2,120,000.00	2,130,621.20	0.42
CHAFFEY CMNTY COLLEGE DIST CALIF	6/1/2022	715,000.00	724,345.05	0.31
CONTRA COSTA CALIF CMNTY COLLEGE DIST	8/1/2022	1,000,000.00	1,017,070.00	0.20
COOPERATIVE RABOBANK UA (NEW YORK BRANCH)	1/12/2024	4,332,008.85	4,332,745.80	0.39
EL CAJON CALIF	4/1/2023	610,000.00	610,207.40	0.63
EL CAJON CALIF	4/1/2024	540,000.00	539,071.20	0.99
EL DORADO CALIF IRR DIST REV	3/1/2023	720,000.00	725,536.80	0.43
EL DORADO CALIF IRR DIST REV	3/1/2024	720,000.00	728,920.80	0.63
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2022	715,000.00	724,473.75	0.60
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2024	715,000.00	737,136.40	0.99
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	1,620,000.00	1,616,160.60	0.49
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	900,000.00	900,351.00	0.49
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2023	720,000.00	720,302.40	0.63
LOS ANGELES CNTY CALIF PUB WKS FING AUTH LEASE REV	12/1/2021	1,537,050.00	1,521,675.00	0.33
MASSACHUSETTS ST SCH BLDG AUTH DEDICATED SALES TAX	10/15/2022	1,800,000.00	1,843,560.00	0.21
MASSACHUSETTS ST WTR RES AUTH IAM COMPL PAPER NTS 3	8/1/2023	2,365,000.00	2,442,288.20	0.26
MISSISSIPPI ST	11/1/2023	4,540,000.00	4,553,029.80	0.30
OHIO ST SPL OBLIG	10/1/2023	1,180,000.00	1,188,047.60	0.27
OHLINE CALIF CMNTY COLLEGE DIST	8/1/2022	800,000.00	814,152.00	0.19
PASADENA CALIF PUB FING AUTH LEASE REV	12/1/2021	400,000.00	405,648.00	0.45
PENNSYLVANIA ST TPK COMMN TPK REV	12/1/2021	876,767.50	883,627.50	0.33
RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST	9/1/2023	865,000.00	864,359.90	0.45
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2021	480,000.00	484,036.80	0.47
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2022	400,000.00	409,488.00	0.58
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2022	2,420,000.00	2,450,177.40	0.51
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2022	1,500,000.00	1,530,210.00	0.22
SAN DIEGO CNTY CALIF WTR AUTH WTR REV	5/1/2024	1,440,000.00	1,446,638.40	0.43
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2022	2,138,837.50	2,181,161.70	0.47
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2023	1,635,140.00	1,701,191.05	0.41
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2021	290,000.00	290,348.00	0.13
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2022	430,000.00	432,773.50	0.19
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2023	430,000.00	431,659.80	0.33
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2023	2,590,000.00	2,611,419.30	0.30
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2024	2,625,000.00	2,654,190.00	0.47
UTAH HSG CORP FAMILY MTG REV	1/1/2022	1,300,000.00	1,311,193.00	0.64
UTAH HSG CORP SINGLE FAMILY MTG REV	7/1/2022	545,000.00	553,333.05	0.74
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2022	560,000.00	563,472.00	0.41
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	720,000.00	728,193.60	0.58
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	722,793.60	728,193.60	0.58
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	728,517.60	728,193.60	0.58
NEW YORK ST	2/15/2024	3,000,000.00	3,129,060.00	0.41
SUB-TOTAL		121,906,281.49	123,079,071.00	
<i>Variable & Floating Rate</i>				
BANK OF AMERICA CORP	10/24/2024	2,155,000.00	2,167,175.75	0.57
BANK OF AMERICA CORP	4/22/2025	1,745,000.00	1,755,784.10	0.75
CITIGROUP INC	10/30/2024	2,065,000.00	2,074,808.75	0.62
CITIGROUP INC	5/1/2025	615,000.00	618,800.70	0.75
FNA 2014-M8 A2	6/25/2024	2,048,559.65	2,017,201.49	0.38
FNA 2018-M5 A2	9/25/2021	82,610.55	81,273.17	0.39
FHMS K-029 A2	2/25/2023	1,078,080.08	1,079,759.30	0.23
FHMS K-029 A2	2/25/2023	1,716,426.56	1,719,228.40	0.23
FHMS K-029 A2	2/25/2023	820,581.64	828,164.90	0.23
FHMS K-029 A2	2/25/2023	1,797,539.45	1,771,643.90	0.23
FHMS K-031 A2	4/25/2023	3,771,482.81	3,728,044.80	0.31
FHMS K-032 A2	5/25/2023	3,805,596.09	3,948,841.60	0.32
FHMS K-033 A2	7/25/2023	3,809,798.44	3,823,442.70	0.33
FHMS K-105 A	7/25/2024	1,143,213.23	1,145,133.83	0.25
FHMS 2021-Q015 A	8/25/2024	2,300,000.00	2,300,000.00	0.22
FIRST REPUBLIC BANK	2/12/2024	500,000.00	511,340.00	0.57
GOLDMAN SACHS GROUP INC	6/5/2023	2,177,282.40	2,173,911.60	0.41
GOLDMAN SACHS GROUP INC	3/8/2024	2,115,000.00	2,121,027.75	0.51
GOLDMAN SACHS GROUP INC	10/31/2022	1,573,456.50	1,579,221.00	0.32
JPMORGAN CHASE & CO	9/16/2024	1,160,000.00	1,163,619.20	0.54
JPMORGAN CHASE & CO	2/16/2025	915,000.00	913,142.55	0.67
JPMORGAN CHASE & CO	3/16/2024	2,110,000.00	2,118,988.60	0.48
JDOT 2021 A3	9/15/2025	2,349,548.33	2,350,587.50	0.35
KEYBANK NA	1/3/2024	1,450,000.00	1,451,116.50	0.37
MORGAN STANLEY	10/21/2025	615,000.00	616,968.00	0.77
MORGAN STANLEY	11/10/2023	1,160,000.00	1,162,528.80	0.41
MORGAN STANLEY	1/25/2024	1,840,000.00	1,843,956.00	0.40
MORGAN STANLEY	4/5/2024	875,000.00	878,255.00	0.53
PNC BANK NA	12/9/2022	1,640,000.00	1,654,743.60	0.33
WELLS FARGO BANK NA	9/9/2022	1,990,000.00	2,000,168.90	0.26
WELLS FARGO & CO	5/19/2025	455,000.00	456,729.00	0.64
BANK OF AMERICA CORP	3/5/2024	1,064,260.00	1,054,820.00	0.44
BANK OF AMERICA CORP	5/19/2024	1,425,000.00	1,453,072.50	0.48
BANK OF AMERICA CORP	4/22/2025	850,000.00	855,253.00	0.75
CARMX 2020-3 A3	3/17/2025	774,867.17	779,278.00	0.30
CITIGROUP INC	10/30/2024	2,500,000.00	2,511,875.00	0.62
CITIGROUP INC	5/1/2025	290,000.00	291,792.20	0.75
CITIGROUP INC	11/4/2022	310,000.00	312,644.30	0.34
GMALT 2020-3 A3	8/21/2023	624,940.13	626,837.50	0.16
GMCAR 2021-1 A3	10/16/2025	369,941.10	370,721.50	0.27
GMALT 2021-2 A3	5/20/2024	1,589,750.37	1,590,969.90	0.30
GOLDMAN SACHS GROUP INC	11/17/2023	1,675,000.00	1,678,400.25	0.49
JPMORGAN CHASE & CO	6/1/2024	1,575,000.00	1,608,122.25	0.90
JPMORGAN CHASE & CO	9/16/2024	300,000.00	300,936.00	0.54
JPMORGAN CHASE & CO	2/16/2025	815,000.00	813,345.55	0.67
JPMORGAN CHASE & CO	3/16/2024	1,000,000.00	1,004,260.00	0.48
MORGAN STANLEY	1/25/2024	1,535,000.00	1,538,300.25	0.40
MORGAN STANLEY	4/5/2024	250,000.00	250,930.00	0.53
NALT 2020-B A3	10/16/2023	424,956.27	426,224.00	0.18
TLOT-21A-A3	4/20/2024	1,084,873.38	1,084,873.06	0.00
BMW US CAPITAL LLC	4/1/2024	2,410,000.00	2,424,435.90	0.33
BANK OF AMERICA CORP	12/20/2023	2,879,411.20	2,851,079.60	0.40
BANK OF AMERICA CORP	10/24/2024	2,256,637.50	2,262,712.50	0.57
BANK OF AMERICA CORP	10/24/2024	802,424.00	804,520.00	0.57
CITIGROUP INC	5/1/2025	2,515,000.00	2,530,542.70	0.75
FHMS K-048 A2	6/25/2025	180,617.00	180,828.45	0.74
FHMS K-730 AM	1/25/2025	3,800,660.16	3,783,304.50	0.84
FN AL3382	3/1/2023	725,909.86	732,542.66	0.68
GOLDMAN SACHS GROUP INC	11/17/2023	3,560,000.00	3,567,226.80	0.49
GOLDMAN SACHS GROUP INC	11/17/2023	3,604,680.00	3,607,308.00	0.49
JPMORGAN CHASE & CO	12/5/2024	964,932.50	948,491.25	0.66
JPMORGAN CHASE & CO	12/5/2024	3,132,832.40	3,078,531.60	0.66
JPMORGAN CHASE & CO	12/5/2024	3,961,872.00	3,902,364.00	0.66
KEYBANK NA	2/1/2022	4,180,000.00	4,197,890.40	0.19

**Orange County Transportation Authority
Portfolio Listing
As of May 31, 2021**

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
MORGAN STANLEY	11/10/2023	5,725,000.00	5,737,480.50	0.41
MORGAN STANLEY	11/10/2023	1,801,008.00	1,803,924.00	0.41
PNC BANK NA	2/24/2023	4,045,000.00	4,053,656.30	0.18
STATE STREET CORP	3/30/2023	1,750,000.00	1,787,520.00	0.26
WELLS FARGO & CO	6/2/2024	6,140,580.00	6,143,700.00	0.46
JDOT 2021 A3	9/15/2025	1,454,720.35	1,455,363.75	0.35
TLOT-21A-A3	4/20/2024	2,344,726.34	2,344,725.64	0.00
SUB-TOTAL		128,573,775.47	128,806,411.18	
<i>Supranationals</i>				
INTER-AMERICAN DEVELOPMENT BANK	5/24/2023	2,599,116.00	2,615,730.00	0.20
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	11/24/2023	2,644,302.50	2,648,834.00	0.27
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	4/20/2023	2,859,069.45	2,861,046.30	0.20
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	1,934,593.40	1,957,367.40	0.13
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	1,177,726.00	1,191,661.50	0.13
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	811,863.00	821,485.80	0.13
INTER-AMERICAN DEVELOPMENT BANK	9/14/2022	10,484,250.00	10,715,040.00	0.17
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	3/19/2024	5,349,700.00	5,301,950.00	0.34
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	11/24/2023	3,043,442.50	3,048,658.00	0.27
SUB-TOTAL		30,904,062.85	31,161,773.00	
SHORT-TERM PORTFOLIO - TOTAL		\$ 1,631,992,563.60	\$ 1,634,103,996.06	
BOND PROCEEDS PORTFOLIO				
<i>Bond Proceeds</i>				
BNY MELLON-MONEY MARKET FUND	N/A	171,159,344.52	171,159,344.52	0.06%
BOND PROCEEDS PORTFOLIO-TOTAL		\$ 171,159,344.52	\$ 171,159,344.52	
DEBT SERVICE RESERVE FUNDS				
<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>REQUIRED AMOUNT</u>	<u>YIELD</u>
<i>91 EXPRESS LANES 2013 BONDS</i>				
US BANK COMMERCIAL PAPER	7/6/2021	11,490,414.08	10,799,437.46	0.09%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	67.59		0.01%
<i>91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES</i>				
BANK DEPOSITS	N/A	218,920.72	13,000,000.00	
OPERATING RESERVE	7/13/2021	3,098,667.86		0.13%
MAINTENANCE RESERVE	7/13/2021	10,495,487.92		0.13%
DEBT SERVICE RESERVE FUNDS - TOTAL		\$ 25,303,558.17		
TOTAL PORTFOLIO				
		Book Value	Market Value	
TOTAL PORTFOLIO		\$ 2,000,741,963.70	\$ 2,002,853,396.16	