

**Orange County Transportation Authority
Portfolio Listing
As of June 30, 2021**

ATTACHMENT B

LIQUID PORTFOLIO					
DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD	
<u>CASH EQUIVALENTS</u>					
BANK DEPOSITS	6/30/2021	26,313,126.00	26,313,126.00		
MONEY MARKET DEMAND ACCOUNT	N/A	152,046,002.39	152,046,002.39	0.10%	
FIDELITY TREASURY OBLIGATIONS FUND	N/A	53,160,533.79	53,160,533.79	0.01%	
FEDERATED TREASURY OBLIGATIONS FUND	N/A	18,262,842.36	18,262,842.36	0.03%	
SUB-TOTAL		249,782,504.54	249,782,504.54		
<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>					
	N/A	70,996,561.09	70,996,561.09	0.26%	
<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>					
	N/A	15,221,462.73	15,221,462.73	0.56%	
LIQUID PORTFOLIO - TOTAL		\$ 336,000,528.36	\$ 336,000,528.36		

SHORT-TERM PORTFOLIO					
DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD	
<u>Money Market Funds</u>					
FIRST AMER:GVT OBLG Z	6/30/2021	178,778.83	178,778.83	0.02%	
FIRST AMER:GVT OBLG Z	6/30/2021	16,269,173.31	16,269,173.31	0.02%	
FIRST AMER:GVT OBLG Z	6/30/2021	6,564,134.02	6,564,134.02	0.02%	
FIRST AMER:GVT OBLG Z	6/30/2021	2,028,469.70	2,028,469.70	0.02%	
SUB-TOTAL		25,040,555.86	25,040,555.86		
<u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u>					
	3/17/2023	940,000.00	940,272.60	0.57%	
Credit Suisse AG, New York Branch	3/17/2023	2,160,000.00	2,160,626.40	0.57%	
Credit Suisse AG, New York Branch	12/2/2022	1,175,000.00	1,202,295.25	0.42%	
DNB Bank ASA, New York Branch	12/2/2022	2,700,000.00	2,762,721.00	0.42%	
DNB Bank ASA, New York Branch	8/26/2022	1,175,000.00	1,198,711.50	0.12%	
Nordea Bank Abp, New York Branch	8/26/2022	2,700,000.00	2,754,486.00	0.12%	
Nordea Bank Abp, New York Branch	8/26/2022	1,175,000.00	1,198,958.25	0.11%	
Skandinaviska Enskilda Banken AB (publ)	8/26/2022	2,700,000.00	2,755,053.00	0.11%	
Skandinaviska Enskilda Banken AB (publ)	2/14/2022	1,215,000.00	1,228,267.80	0.04%	
Societe Generale, New York Branch	2/14/2022	2,785,000.00	2,815,412.20	0.04%	
Societe Generale, New York Branch	7/8/2022	930,000.00	930,465.00	0.65%	
Sumitomo Mitsui Banking Corporation, New York Bra	7/8/2022	2,145,000.00	2,146,072.50	0.65%	
SUB-TOTAL		21,800,000.00	22,093,341.50		
<u>U.S. TREASURY OBLIGATIONS</u>					
UNITED STATES TREASURY	7/31/2022	5,865,703.12	6,114,360.00	0.12%	
UNITED STATES TREASURY	8/31/2022	4,470,357.42	4,744,069.50	0.14%	
UNITED STATES TREASURY	8/31/2022	2,874,960.94	3,060,690.00	0.14%	
UNITED STATES TREASURY	11/30/2022	7,718,648.44	8,001,708.00	0.17%	
UNITED STATES TREASURY	4/30/2023	5,234,208.98	5,382,877.50	0.24%	
UNITED STATES TREASURY	5/31/2023	7,787,187.50	8,211,280.00	0.24%	
UNITED STATES TREASURY	10/31/2023	8,007,187.50	8,243,120.00	0.32%	
UNITED STATES TREASURY	8/15/2022	6,983,046.88	7,108,570.00	0.12%	
UNITED STATES TREASURY	10/15/2022	7,957,187.50	8,126,240.00	0.15%	
UNITED STATES TREASURY	1/31/2025	8,313,750.00	8,219,680.00	0.60%	
UNITED STATES TREASURY	3/31/2025	1,989,687.50	1,990,080.00	0.63%	
UNITED STATES TREASURY	12/15/2023	7,978,437.50	7,957,840.00	0.34%	
UNITED STATES TREASURY	4/15/2024	8,013,437.50	7,990,640.00	0.42%	
UNITED STATES TREASURY	5/15/2024	3,988,281.25	3,978,120.00	0.44%	
UNITED STATES TREASURY	6/15/2024	10,975,937.50	10,933,010.00	0.46%	
UNITED STATES TREASURY	5/15/2022	7,940,162.11	7,953,012.90	0.11%	
UNITED STATES TREASURY	5/15/2022	1,979,554.69	1,984,437.00	0.11%	
UNITED STATES TREASURY	9/30/2022	9,196,083.40	9,329,328.91	0.14%	
UNITED STATES TREASURY	9/30/2022	3,124,891.41	3,167,585.16	0.14%	
UNITED STATES TREASURY	9/30/2022	4,574,116.40	4,636,445.40	0.14%	
UNITED STATES TREASURY	9/30/2022	10,407,680.66	10,532,739.00	0.14%	
UNITED STATES TREASURY	9/30/2022	4,212,140.63	4,284,504.00	0.14%	
UNITED STATES TREASURY	10/15/2022	6,859,031.25	7,009,968.75	0.14%	
UNITED STATES TREASURY	10/15/2022	3,944,908.20	4,012,953.13	0.14%	
UNITED STATES TREASURY	12/31/2024	4,074,494.92	4,068,863.30	0.58%	
UNITED STATES TREASURY	12/31/2024	6,095,705.27	6,103,294.95	0.58%	
UNITED STATES TREASURY	3/15/2023	4,087,313.28	4,075,275.00	0.21%	
UNITED STATES TREASURY	3/15/2023	5,110,995.70	5,095,350.00	0.21%	
UNITED STATES TREASURY	3/15/2023	3,678,658.20	3,668,250.00	0.21%	
UNITED STATES TREASURY	3/15/2023	4,132,031.25	4,120,500.00	0.21%	
UNITED STATES TREASURY	3/15/2023	2,821,000.00	2,814,000.00	0.21%	
UNITED STATES TREASURY	3/15/2023	614,622.66	613,050.00	0.21%	
UNITED STATES TREASURY	5/15/2023	4,098,078.13	4,091,671.88	0.23%	
UNITED STATES TREASURY	5/15/2023	5,623,022.46	5,613,574.22	0.23%	
UNITED STATES TREASURY	10/15/2023	4,989,843.75	4,978,906.25	0.31%	
UNITED STATES TREASURY	10/15/2023	4,096,476.56	4,082,703.13	0.31%	
UNITED STATES TREASURY	10/15/2023	6,972,656.25	6,970,468.75	0.31%	
UNITED STATES TREASURY	10/15/2023	4,099,725.00	4,092,660.94	0.31%	
UNITED STATES TREASURY	12/31/2022	25,519,000.00	25,497,053.66	0.18%	
UNITED STATES TREASURY	12/31/2022	8,720,000.00	8,712,500.80	0.18%	
UNITED STATES TREASURY	12/31/2022	549,829.97	549,527.00	0.18%	
UNITED STATES TREASURY	12/31/2022	36,440,759.77	36,423,648.70	0.18%	
UNITED STATES TREASURY	12/31/2022	3,749,560.55	3,746,775.00	0.18%	
UNITED STATES TREASURY	12/31/2022	5,799,668.82	5,795,012.00	0.18%	
UNITED STATES TREASURY	12/31/2022	3,935,153.71	3,931,615.90	0.18%	
UNITED STATES TREASURY	1/31/2023	45,000.00	44,955.90	0.19%	
UNITED STATES TREASURY	1/31/2023	8,817,010.26	8,805,961.69	0.19%	
UNITED STATES TREASURY	1/31/2023	2,756,099.63	2,752,699.71	0.19%	
UNITED STATES TREASURY	1/31/2023	6,060,738.49	6,053,261.98	0.19%	
UNITED STATES TREASURY	1/31/2023	4,417,707.64	4,412,171.83	0.19%	
UNITED STATES TREASURY	1/31/2023	759,507.62	758,555.89	0.19%	
UNITED STATES TREASURY	1/31/2023	3,980,777.34	3,976,099.60	0.19%	
UNITED STATES TREASURY	1/31/2023	910,213.28	909,108.20	0.19%	
UNITED STATES TREASURY	1/31/2023	2,320,725.00	2,317,726.40	0.19%	
UNITED STATES TREASURY	1/31/2023	4,351,359.38	4,345,737.00	0.19%	
UNITED STATES TREASURY	1/31/2023	3,110,242.97	3,106,952.20	0.19%	
UNITED STATES TREASURY	1/31/2023	1,034,959.57	1,033,985.70	0.19%	
UNITED STATES TREASURY	3/31/2023	1,604,247.66	1,602,560.40	0.21%	
UNITED STATES TREASURY	3/31/2023	1,634,233.60	1,632,514.80	0.21%	
UNITED STATES TREASURY	3/31/2023	2,073,865.23	2,071,846.00	0.21%	
UNITED STATES TREASURY	4/30/2023	5,008,450.41	5,000,631.30	0.23%	
UNITED STATES TREASURY	4/30/2023	11,616,405.93	11,598,270.60	0.23%	
UNITED STATES TREASURY	5/15/2024	14,710,632.73	14,654,399.55	0.44%	
UNITED STATES TREASURY	5/15/2024	27,629,233.85	27,523,617.75	0.44%	
UNITED STATES TREASURY	5/15/2024	2,361,089.00	2,352,063.45	0.44%	
UNITED STATES TREASURY	5/15/2024	4,144,488.28	4,127,299.50	0.44%	
UNITED STATES TREASURY	7/31/2022	1,342,512.50	1,365,540.40	0.12%	
UNITED STATES TREASURY	7/31/2022	4,549,843.75	4,713,152.50	0.12%	
UNITED STATES TREASURY	7/31/2022	2,454,456.25	2,542,554.70	0.12%	
UNITED STATES TREASURY	7/31/2022	6,005,625.00	6,114,360.00	0.12%	
UNITED STATES TREASURY	7/31/2022	5,216,656.25	5,299,112.00	0.12%	
UNITED STATES TREASURY	9/30/2022	2,287,290.25	2,344,663.80	0.14%	
UNITED STATES TREASURY	9/30/2022	5,247,312.92	5,378,934.60	0.14%	
UNITED STATES TREASURY	10/31/2022	1,626,122.46	1,675,302.75	0.15%	
UNITED STATES TREASURY	10/31/2022	3,734,611.51	3,847,560.75	0.15%	

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<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
UNITED STATES TREASURY	2/28/2023	1,679,409.38	1,747,788.00	0.20
UNITED STATES TREASURY	2/28/2023	3,858,642.98	4,015,751.00	0.20
UNITED STATES TREASURY	12/31/2022	3,302,362.50	3,416,479.20	0.18
UNITED STATES TREASURY	12/31/2022	1,024,528.13	1,059,931.80	0.18
UNITED STATES TREASURY	12/31/2022	6,439,408.22	6,781,505.40	0.18
UNITED STATES TREASURY	1/31/2023	1,253,320.31	1,280,612.50	0.20
UNITED STATES TREASURY	1/31/2023	10,041.02	10,244.90	0.20
UNITED STATES TREASURY	1/31/2023	2,901,853.51	2,960,776.10	0.20
UNITED STATES TREASURY	3/31/2023	4,643,666.01	4,651,510.50	0.22
UNITED STATES TREASURY	3/31/2023	3,546,536.13	3,552,527.25	0.22
UNITED STATES TREASURY	3/31/2023	7,118,586.91	7,130,612.25	0.22
UNITED STATES TREASURY	6/30/2023	1,239,399.22	1,237,176.60	0.25
UNITED STATES TREASURY	6/30/2023	2,857,788.28	2,852,663.40	0.25
UNITED STATES TREASURY	11/15/2022	1,208,771.09	1,234,393.60	0.16
UNITED STATES TREASURY	11/15/2022	2,787,166.41	2,846,246.40	0.16
UNITED STATES TREASURY	4/30/2024	1,352,433.98	1,347,250.20	0.42
UNITED STATES TREASURY	4/30/2024	3,103,259.38	3,091,364.80	0.42
UNITED STATES TREASURY	10/15/2022	223,593.75	228,550.50	0.15
UNITED STATES TREASURY	10/15/2022	521,718.75	533,284.50	0.15
UNITED STATES TREASURY	10/31/2024	1,570,096.29	1,563,298.20	0.53
UNITED STATES TREASURY	10/31/2024	3,611,739.65	3,596,101.80	0.53
UNITED STATES TREASURY	11/30/2024	2,577,022.66	2,564,122.40	0.56
UNITED STATES TREASURY	11/30/2024	1,519,250.78	1,511,645.60	0.56
UNITED STATES TREASURY	11/30/2024	4,402,568.36	4,385,320.00	0.56
UNITED STATES TREASURY	1/15/2023	2,039,991.40	2,071,148.10	0.18
UNITED STATES TREASURY	1/15/2023	673,297.66	683,580.90	0.18
UNITED STATES TREASURY	1/15/2023	4,101,875.00	4,081,080.00	0.18
UNITED STATES TREASURY	5/15/2023	662,610.16	663,756.45	0.22
UNITED STATES TREASURY	5/15/2023	1,529,483.59	1,532,129.55	0.22
UNITED STATES TREASURY	6/15/2023	1,531,255.08	1,530,122.40	0.25
UNITED STATES TREASURY	6/15/2023	2,472,026.17	2,470,197.60	0.25
UNITED STATES TREASURY	6/15/2023	1,051,927.73	1,050,084.00	0.25
UNITED STATES TREASURY	10/15/2023	3,029,190.82	3,021,949.50	0.31
UNITED STATES TREASURY	10/15/2023	6,951,668.56	6,935,050.50	0.31
UNITED STATES TREASURY	11/15/2023	1,250,927.73	1,247,900.00	0.32
UNITED STATES TREASURY	11/15/2023	2,872,130.08	2,865,178.40	0.32
UNITED STATES TREASURY	11/30/2022	264,751.56	264,825.10	0.17
UNITED STATES TREASURY	11/30/2022	609,428.13	609,597.40	0.17
UNITED STATES TREASURY	12/15/2023	1,336,964.06	1,332,938.20	0.34
UNITED STATES TREASURY	12/15/2023	658,504.69	656,521.80	0.34
UNITED STATES TREASURY	12/15/2023	2,418,842.77	2,412,220.25	0.34
UNITED STATES TREASURY	12/31/2022	584,954.30	584,496.90	0.18
UNITED STATES TREASURY	12/31/2022	1,339,895.31	1,338,847.60	0.18
UNITED STATES TREASURY	1/31/2023	2,125,498.05	2,122,917.50	0.19
UNITED STATES TREASURY	1/31/2023	4,876,142.57	4,870,222.50	0.19
UNITED STATES TREASURY	2/15/2024	1,553,235.94	1,549,953.60	0.37
UNITED STATES TREASURY	2/15/2024	3,574,433.98	3,566,880.40	0.37
UNITED STATES TREASURY	3/15/2024	2,547,714.26	2,544,831.10	0.40
UNITED STATES TREASURY	3/15/2024	3,111,103.12	3,107,582.40	0.40
UNITED STATES TREASURY	3/15/2024	2,744,306.64	2,739,055.00	0.40
UNITED STATES TREASURY	3/31/2023	604,645.51	604,080.40	0.21
UNITED STATES TREASURY	3/31/2023	1,394,182.62	1,392,879.60	0.21
UNITED STATES TREASURY	4/15/2024	910,675.39	908,935.30	0.42
UNITED STATES TREASURY	4/15/2024	2,091,551.17	2,087,554.70	0.42
UNITED STATES TREASURY	6/15/2024	852,728.91	849,793.05	0.46
UNITED STATES TREASURY	6/15/2024	1,939,833.59	1,933,154.95	0.46
SUB-TOTAL		563,875,543.54	567,608,183.70	
<u>FEDERAL AGENCY/GSE</u>				
FEDERAL HOME LOAN BANKS	9/8/2023	4,135,800.00	4,181,160.00	0.30
FEDERAL HOME LOAN BANKS	9/8/2023	4,104,600.00	4,181,160.00	0.30
FEDERAL HOME LOAN BANKS	3/8/2024	5,201,750.00	5,193,500.00	0.43
FEDERAL HOME LOAN BANKS	3/10/2023	5,053,550.00	5,214,100.00	0.22
FEDERAL HOME LOAN BANKS	6/10/2022	4,988,900.00	5,124,400.00	0.11
FEDERAL HOME LOAN BANKS	12/9/2022	7,058,660.00	7,283,220.00	0.19
FEDERAL HOME LOAN BANKS	6/9/2023	3,977,720.00	4,134,560.00	0.38
FEDERAL HOME LOAN BANKS	6/9/2023	4,029,880.00	4,134,560.00	0.38
FEDERAL HOME LOAN BANKS	9/9/2022	6,828,560.00	7,042,012.00	0.13
FEDERAL FARM CREDIT BANKS FUNDING CORP	12/17/2021	6,022,920.00	6,074,820.00	0.11
FEDERAL FARM CREDIT BANKS FUNDING CORP	11/15/2021	7,034,930.00	7,077,350.00	0.10
FEDERAL FARM CREDIT BANKS FUNDING CORP	7/17/2023	5,060,200.00	5,263,850.00	0.29
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/26/2023	6,967,450.00	7,207,550.00	0.27
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/1/2023	4,996,450.00	5,132,800.00	0.17
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	4,993,550.00	5,137,350.00	0.30
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	7,983,280.00	7,983,280.00	0.30
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/21/2023	5,000,600.00	5,103,550.00	0.19
FEDERAL FARM CREDIT BANKS FUNDING CORP	5/6/2022	5,627,843.55	5,643,058.05	0.08
FEDERAL FARM CREDIT BANKS FUNDING CORP	10/2/2023	4,994,600.00	4,986,100.00	0.32
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	6,111,548.70	6,130,061.30	0.25
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	3,203,098.50	3,210,032.10	0.25
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	5,000,300.00	5,000,050.00	0.25
FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2023	1,797,948.00	1,796,778.00	0.32
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	6,815,760.00	7,068,530.00	0.09
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	4,411,710.00	4,652,145.00	0.19
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	2,233,875.00	2,377,763.00	0.19
FEDERAL NATIONAL MORTGAGE ASSOCIATION	4/12/2022	6,370,496.00	6,506,240.00	0.13
FEDERAL NATIONAL MORTGAGE ASSOCIATION	9/6/2022	3,986,080.00	4,058,920.00	0.13
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	8,248,720.00	8,097,920.00	0.09
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	7,621,797.50	7,645,130.00	0.23
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	7,463,143.80	7,484,850.30	0.25
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	8,001,840.00	7,999,120.00	0.26
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	5,098,317.00	5,095,614.00	0.29
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	3,001,860.00	2,997,420.00	0.29
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	6,376,128.00	6,375,680.00	0.29
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	4,705,761.00	4,705,572.60	0.29
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	5,959,094.65	5,958,080.60	0.30
FEDERAL HOME LOAN MORTGAGE CORP	10/20/2022	5,098,470.00	5,100,632.40	0.10
FEDERAL HOME LOAN MORTGAGE CORP	10/20/2022	5,839,084.50	5,835,723.54	0.10
FEDERAL HOME LOAN MORTGAGE CORP	8/12/2025	4,095,490.00	4,067,556.70	0.80
FEDERAL HOME LOAN MORTGAGE CORP	10/13/2023	4,097,950.00	4,095,215.30	0.35
FEDERAL HOME LOAN MORTGAGE CORP	11/24/2023	2,035,000.00	2,033,768.83	0.38
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	3,857,469.00	3,887,972.55	0.08
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	5,677,685.00	5,705,725.95	0.08
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/27/2023	6,098,475.00	6,091,880.90	0.36
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	5,652,771.25	5,643,238.00	0.09
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	5,663,313.58	5,643,238.00	0.09
FEDERAL HOME LOAN BANKS	2/12/2026	1,249,125.00	1,234,587.50	0.87
FEDERAL HOME LOAN BANKS	2/12/2026	2,897,970.00	2,864,243.00	0.87
FEDERAL HOME LOAN MORTGAGE CORP	11/25/2024	680,000.00	676,280.40	0.61
FEDERAL HOME LOAN MORTGAGE CORP	11/25/2024	1,570,000.00	1,561,412.10	0.61
US DEPARTMENT OF HOUSING AND URBAN DEVELOPMENT	8/1/2021	210,000.00	210,441.00	0.13
US DEPARTMENT OF HOUSING AND URBAN DEVELOPMENT	8/1/2021	500,000.00	501,050.00	0.13
FEDERAL HOME LOAN MORTGAGE CORP	6/8/2022	2,098,992.00	2,103,234.00	0.09
FEDERAL HOME LOAN MORTGAGE CORP	6/8/2022	4,822,684.00	4,832,430.50	0.09
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	2,472,535.20	2,480,024.80	0.25
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	5,687,827.95	5,705,057.05	0.25
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	2,354,926.00	2,360,023.60	0.25
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	5,403,357.75	5,415,054.15	0.25

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DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
FEDERAL HOME LOAN MORTGAGE CORP	4/20/2023	2,284,275.00	2,295,358.60	0.25
FEDERAL HOME LOAN MORTGAGE CORP	4/20/2023	5,241,862.50	5,267,296.70	0.25
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	2,169,088.60	2,175,728.80	0.23
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	4,977,908.40	4,993,147.20	0.23
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	2,238,444.60	2,244,955.10	0.25
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	5,144,932.80	5,159,896.80	0.25
FEDERAL HOME LOAN MORTGAGE CORP	7/25/2022	1,506,587.40	1,510,332.20	0.10
FEDERAL HOME LOAN MORTGAGE CORP	7/25/2022	3,457,169.10	3,465,762.30	0.10
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	2,787,154.20	2,789,693.10	0.26
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	6,403,461.80	6,409,294.90	0.26
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	2,725,497.61	2,722,656.50	0.29
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	2,550,465.66	2,547,807.00	0.29
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	6,997,690.00	6,993,980.00	0.29
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,539,237.15	1,539,123.00	0.29
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,549,199.85	1,549,091.00	0.29
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,991,720.00	1,992,400.00	0.29
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	2,482,763.50	2,482,664.10	0.29
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	5,709,856.50	5,709,627.90	0.29
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	2,097,921.00	2,097,564.00	0.30
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	4,820,223.25	4,819,403.00	0.30
FHMS K-727 A1	10/25/2023	354,687.31	367,253.89	0.43
SUB-TOTAL		347,561,994.16	350,440,119.30	

MEDIUM TERM NOTES

AMAZON.COM INC	5/12/2024	3,265,225.80	3,262,773.30	0.53
AMERICAN HONDA FINANCE CORP	11/16/2022	2,021,300.00	2,064,240.00	0.26
AMERICAN HONDA FINANCE CORP	1/12/2024	1,585,215.00	1,613,100.00	0.55
APPLE INC	5/3/2023	1,977,040.00	2,075,760.00	0.33
APPLE INC	2/23/2023	2,949,060.00	3,115,620.00	0.24
BANK OF AMERICA CORP	1/11/2023	3,034,740.00	3,131,250.00	0.43
BANK OF NEW YORK MELLON CORP	1/29/2023	2,944,320.00	3,118,650.00	0.30
BERKSHIRE HATHAWAY INC	3/15/2023	2,924,460.00	3,113,340.00	0.29
BERKSHIRE HATHAWAY INC	3/15/2023	2,014,300.00	2,075,560.00	0.29
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2024	5,193,032.00	5,182,736.00	0.57
DEERE & CO	6/8/2022	1,466,700.00	1,524,735.00	0.20
JOHN DEERE CAPITAL CORP	1/17/2024	3,512,504.35	3,511,063.20	0.49
PACCAR FINANCIAL CORP	9/26/2022	1,498,170.00	1,530,600.00	0.35
PACCAR FINANCIAL CORP	2/7/2023	2,274,886.25	2,330,896.75	0.36
PACCAR FINANCIAL CORP	2/2/2024	1,618,120.80	1,611,381.60	0.56
ROYAL BANK OF CANADA	1/1/2024	4,205,160.00	4,191,680.00	0.75
CHARLES SCHWAB CORP	3/18/2024	2,333,832.50	2,348,216.10	0.53
CHARLES SCHWAB CORP	3/18/2024	2,006,720.00	2,011,320.00	0.53
TOYOTA MOTOR CREDIT CORP	4/6/2023	1,798,542.00	1,800,486.00	0.38
TOYOTA MOTOR CREDIT CORP	6/18/2024	3,086,322.90	3,076,404.00	0.65
US BANCORP	2/5/2024	2,107,940.00	2,141,960.00	0.53
US BANCORP	7/30/2024	2,662,075.00	2,629,850.00	0.65
VISA INC	12/14/2022	1,962,480.00	2,066,440.00	0.22
WALMART INC	6/26/2023	3,083,010.00	3,178,200.00	0.27
WALMART INC	6/26/2023	2,056,460.00	2,118,800.00	0.27
ASSOCIATION OF AMERICAN MEDICAL COLLEGES	10/1/2022	2,990,000.00	3,021,395.00	1.08
BAYCARE HEALTH SYSTEM INC	11/15/2022	1,456,344.00	1,480,579.20	0.55
COMCAST CORP	10/15/2025	4,042,256.85	4,050,535.20	0.96
CREDIT SUISSE AG (NEW YORK BRANCH)	2/2/2024	2,655,000.00	2,644,061.40	0.66
GEORGIA-PACIFIC LLC	5/15/2024	3,064,049.85	3,052,402.85	0.77
HORMEL FOODS CORP	6/3/2024	3,344,397.90	3,352,292.10	0.41
HUNTINGTON NATIONAL BANK	8/7/2022	2,024,431.10	2,014,325.00	0.29
MASSMUTUAL GLOBAL FUNDING II	6/9/2023	3,982,648.85	4,025,766.55	0.32
NATIONAL SECURITIES CLEARING CORP	4/23/2023	3,162,024.90	3,214,595.55	0.33
NEW YORK LIFE GLOBAL FUNDING	5/5/2023	2,084,562.15	2,112,209.25	0.39
PACIFIC LIFE GLOBAL FUNDING II	9/23/2023	2,022,468.75	2,027,187.00	0.45
PROTECTIVE LIFE GLOBAL FUNDING	6/9/2023	3,500,000.00	3,541,475.00	0.47
SECURITY BENEFIT GLOBAL FUNDING	5/17/2024	3,128,810.60	3,135,164.50	1.19
TOYOTA MOTOR CREDIT CORP	1/11/2024	2,544,847.30	2,536,652.40	0.58
VIRGINIA ELECTRIC AND POWER CO	3/15/2023	2,087,590.00	2,069,240.00	0.37
ADOBE INC	2/1/2023	334,541.05	342,410.20	0.30
ADOBE INC	2/1/2023	768,945.10	787,032.40	0.30
AMAZON.COM INC	5/12/2024	619,094.80	618,629.80	0.53
AMAZON.COM INC	5/12/2024	1,427,912.20	1,426,839.70	0.53
AMERICAN EXPRESS CO	5/20/2022	469,436.00	479,273.10	0.29
AMERICAN EXPRESS CO	5/20/2022	1,088,692.00	1,111,505.70	0.29
AMERIPRISE FINANCIAL INC	3/22/2022	498,863.00	510,103.00	0.27
AMERIPRISE FINANCIAL INC	3/22/2022	1,037,223.20	1,060,602.40	0.27
AMERIPRISE FINANCIAL INC	3/22/2022	119,679.60	122,179.20	0.27
APPLE INC	5/11/2023	433,816.80	438,801.90	0.28
APPLE INC	5/11/2023	1,007,252.80	1,018,827.40	0.28
TRUIST FINANCIAL CORP	3/16/2023	584,567.10	602,216.55	0.38
TRUIST FINANCIAL CORP	3/16/2023	1,358,993.60	1,400,024.80	0.38
BANK OF NEW YORK MELLON CORP	4/28/2023	404,968.45	411,597.01	0.31
BANK OF NEW YORK MELLON CORP	4/28/2023	947,355.50	962,861.90	0.31
CATERPILLAR FINANCIAL SERVICES CORP	11/29/2022	262,776.80	268,676.20	0.19
CATERPILLAR FINANCIAL SERVICES CORP	11/29/2022	596,301.20	609,688.30	0.19
CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	404,437.05	412,452.00	0.34
CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	948,679.50	967,480.00	0.34
CATERPILLAR FINANCIAL SERVICES CORP	11/18/2022	439,797.60	449,671.20	0.36
CATERPILLAR FINANCIAL SERVICES CORP	11/18/2022	1,029,526.20	1,052,639.40	0.36
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2024	624,162.50	622,925.00	0.57
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2024	1,448,057.00	1,445,186.00	0.57
CHEVRON CORP	5/11/2023	135,000.00	137,006.10	0.34
CHEVRON CORP	5/11/2023	320,000.00	324,755.20	0.34
CISCO SYSTEMS INC	9/20/2021	568,272.90	571,311.00	0.19
CISCO SYSTEMS INC	9/20/2021	1,325,970.10	1,333,059.00	0.19
CITIGROUP INC	12/8/2021	303,849.00	302,844.00	0.23
CITIGROUP INC	12/8/2021	708,981.00	706,636.00	0.23
CITIGROUP GLOBAL MARKETS HOLDINGS INC	6/7/2024	600,000.00	597,186.00	0.91
CITIGROUP GLOBAL MARKETS HOLDINGS INC	6/7/2024	1,400,000.00	1,393,434.00	0.91
COMERICA INC	7/31/2023	636,006.00	637,722.00	0.54
COMERICA INC	7/31/2023	1,484,014.00	1,488,018.00	0.54
CONSUMERS ENERGY CO	6/1/2023	169,942.20	169,694.00	0.44
CONSUMERS ENERGY CO	6/1/2023	409,860.60	409,262.00	0.44
JOHN DEERE CAPITAL CORP	6/13/2022	429,445.30	434,563.70	0.16
JOHN DEERE CAPITAL CORP	6/13/2022	1,008,697.10	1,020,761.90	0.16
JOHN DEERE CAPITAL CORP	4/6/2023	159,961.60	162,408.00	0.34
JOHN DEERE CAPITAL CORP	4/6/2023	359,913.60	365,418.00	0.34
DUKE ENERGY CAROLINAS LLC	3/15/2023	753,142.85	770,367.25	0.28
DUKE ENERGY CAROLINAS LLC	3/15/2023	995,766.05	1,018,539.25	0.28
DUKE ENERGY CAROLINAS LLC	3/15/2023	753,142.85	770,367.25	0.28
ERP OPERATING LP	4/15/2023	578,770.40	572,940.82	0.41
ERP OPERATING LP	4/15/2023	1,355,016.00	1,341,367.80	0.41
ENTERGY LOUISIANA LLC	11/17/2023	449,919.00	450,382.50	0.22
ENTERGY LOUISIANA LLC	11/17/2023	759,863.20	761,147.60	0.22
ENTERGY LOUISIANA LLC	11/17/2023	290,436.20	290,734.90	0.22
FIFTH THIRD BANK NA (OHIO)	1/30/2023	444,626.20	454,727.70	0.34
FIFTH THIRD BANK NA (OHIO)	1/30/2023	1,029,134.80	1,052,515.80	0.34
HORMEL FOODS CORP	6/3/2024	104,981.10	105,228.90	0.41
HORMEL FOODS CORP	6/3/2024	259,953.20	260,566.80	0.41
HUNTINGTON NATIONAL BANK	2/3/2023	469,605.20	480,161.40	0.36
HUNTINGTON NATIONAL BANK	2/3/2023	1,099,076.00	1,123,782.00	0.36
KEYBANK NA	3/7/2023	592,902.60	598,893.30	0.36

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KEYBANK NA	3/7/2023	101,937.64	102,967.62	0.36
KEYBANK NA	3/7/2023	311,595.00	315,207.00	0.36
KEYBANK NA	3/7/2023	150,524.50	152,350.05	0.36
KEYBANK NA	3/7/2023	821,620.13	826,893.03	0.36
MORGAN STANLEY	5/19/2022	306,967.25	311,801.50	0.23
MORGAN STANLEY	5/19/2022	724,644.00	736,056.00	0.23
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	4/25/2022	362,415.60	365,738.40	0.23
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	4/25/2022	845,636.40	853,389.60	0.23
NIKE INC	3/27/2025	44,938.80	47,606.40	0.79
NIKE INC	3/27/2025	89,877.60	95,212.80	0.79
OKLAHOMA GAS AND ELECTRIC CO	5/26/2023	190,000.00	190,005.70	0.55
OKLAHOMA GAS AND ELECTRIC CO	5/26/2023	430,000.00	430,012.90	0.55
PNC BANK NA	7/22/2022	575,000.00	575,638.25	0.41
PNC BANK NA	7/22/2022	1,350,000.00	1,351,498.50	0.41
PNC BANK NA	2/24/2023	95,000.00	95,874.95	0.32
PNC BANK NA	2/24/2023	220,000.00	222,026.20	0.32
PACCAR FINANCIAL CORP	9/26/2022	214,737.70	219,386.00	0.35
PACCAR FINANCIAL CORP	9/26/2022	499,390.00	510,200.00	0.35
PACCAR FINANCIAL CORP	2/7/2023	599,970.00	614,742.00	0.36
PACCAR FINANCIAL CORP	2/7/2023	1,399,930.00	1,434,398.00	0.36
PRECISION CASTPARTS CORP	1/15/2023	594,543.00	606,360.70	0.35
PRECISION CASTPARTS CORP	1/15/2023	1,370,472.00	1,397,712.80	0.35
CHARLES SCHWAB CORP	3/18/2024	524,737.50	527,971.50	0.53
CHARLES SCHWAB CORP	3/18/2024	1,229,385.00	1,236,961.80	0.53
UNITEDHEALTH GROUP INC	5/15/2024	514,464.40	514,258.40	0.60
UNITEDHEALTH GROUP INC	5/15/2024	1,188,762.40	1,188,286.40	0.60
WALMART INC	12/15/2022	403,291.20	401,376.30	0.22
WALMART INC	12/15/2022	920,331.20	915,961.30	0.22
WELLS FARGO BANK NA	10/22/2021	399,956.00	403,016.00	0.27
WELLS FARGO BANK NA	10/22/2021	939,896.49	947,087.60	0.27
ADOBE INC	2/1/2023	134,815.05	137,986.20	0.30
ADOBE INC	2/1/2023	314,568.45	321,967.80	0.30
AMAZON.COM INC	6/3/2023	614,139.00	615,559.65	0.35
AMAZON.COM INC	6/3/2023	1,408,026.00	1,411,283.10	0.35
AMAZON.COM INC	5/12/2024	888,700.60	888,033.10	0.53
AMAZON.COM INC	5/12/2024	2,047,007.00	2,045,469.50	0.53
AMERICAN HONDA FINANCE CORP	6/27/2022	1,148,942.00	1,172,034.00	0.26
AMERICAN HONDA FINANCE CORP	6/27/2022	2,647,562.00	2,700,774.00	0.26
APPLE INC	9/11/2022	179,969.40	183,165.20	0.23
APPLE INC	9/11/2022	409,930.30	417,211.90	0.23
APPLE INC	5/11/2023	448,776.00	453,933.00	0.28
APPLE INC	5/11/2023	1,027,198.40	1,039,002.20	0.28
ASTRAZENECA FINANCE LLC	5/28/2024	584,947.35	583,865.10	0.77
ASTRAZENECA FINANCE LLC	5/28/2024	1,339,879.40	1,337,400.40	0.77
BANK OF NEW YORK MELLON CORP	8/23/2022	524,832.00	535,069.50	0.27
BANK OF NEW YORK MELLON CORP	8/23/2022	1,199,616.00	1,223,016.00	0.27
BANK OF NEW YORK MELLON CORP	1/27/2023	334,765.50	342,812.20	0.30
BANK OF NEW YORK MELLON CORP	1/27/2023	764,464.50	782,839.80	0.30
BANK OF NEW YORK MELLON CORP	4/24/2025	389,006.00	390,206.80	0.87
BANK OF NEW YORK MELLON CORP	4/24/2025	890,619.00	893,368.20	0.87
BRISTOL-MYERS SQUIBB CO	11/13/2023	575,000.00	575,690.00	0.21
BRISTOL-MYERS SQUIBB CO	11/13/2023	1,325,000.00	1,326,590.00	0.21
BURLINGTON NORTHERN SANTA FE LLC	4/1/2025	226,092.30	226,104.90	0.78
BURLINGTON NORTHERN SANTA FE LLC	4/1/2025	527,548.70	527,578.10	0.78
CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	319,555.20	325,888.00	0.34
CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	728,985.30	743,432.00	0.34
CATERPILLAR FINANCIAL SERVICES CORP	11/18/2022	149,931.00	153,297.00	0.36
CATERPILLAR FINANCIAL SERVICES CORP	11/18/2022	349,839.00	357,693.00	0.36
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	339,809.60	341,927.80	0.37
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	784,560.40	789,450.95	0.37
CHEVRON CORP	5/11/2023	265,000.00	268,937.90	0.34
CHEVRON CORP	5/11/2023	610,000.00	619,064.60	0.34
JOHN DEERE CAPITAL CORP	7/5/2023	119,901.60	120,837.60	0.35
JOHN DEERE CAPITAL CORP	7/5/2023	279,770.40	281,954.40	0.35
JOHN DEERE CAPITAL CORP	1/17/2024	239,829.60	239,731.20	0.49
JOHN DEERE CAPITAL CORP	1/17/2024	554,605.95	554,378.40	0.49
GOLDMAN SACHS GROUP INC	3/3/2024	132,256.80	130,335.60	0.74
GOLDMAN SACHS GROUP INC	3/3/2024	308,599.20	304,116.40	0.74
GOLDMAN SACHS GROUP INC	1/27/2023	300,000.00	300,165.00	0.39
GOLDMAN SACHS GROUP INC	1/27/2023	700,000.00	700,385.00	0.39
HONEYWELL INTERNATIONAL INC	8/8/2022	234,762.65	239,481.45	0.28
HONEYWELL INTERNATIONAL INC	8/8/2022	544,449.55	555,393.15	0.28
HONEYWELL INTERNATIONAL INC	8/19/2022	570,000.00	570,182.40	0.25
HONEYWELL INTERNATIONAL INC	8/19/2022	1,305,000.00	1,305,417.60	0.25
INTERNATIONAL BUSINESS MACHINES CORP	2/12/2024	307,804.00	301,663.60	0.64
INTERNATIONAL BUSINESS MACHINES CORP	2/12/2024	720,041.50	705,677.35	0.64
JPMORGAN CHASE & CO	4/1/2023	305,000.00	311,621.55	0.32
JPMORGAN CHASE & CO	4/1/2023	695,000.00	710,088.45	0.32
MORGAN STANLEY	5/19/2022	149,005.50	153,345.00	0.23
MORGAN STANLEY	5/19/2022	347,679.50	357,805.00	0.23
MORGAN STANLEY	2/25/2023	324,300.40	321,412.05	0.48
MORGAN STANLEY	2/25/2023	738,979.60	732,397.95	0.48
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	1/21/2022	334,705.20	337,847.50	0.23
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	1/21/2022	764,326.80	771,502.50	0.23
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/8/2024	244,830.95	244,061.65	0.50
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/8/2024	564,610.15	562,836.05	0.50
NORTHERN TRUST CORP	8/2/2022	308,702.70	312,072.95	0.24
NORTHERN TRUST CORP	8/2/2022	703,437.30	711,117.05	0.24
PNC BANK NA	2/24/2023	240,000.00	242,210.40	0.32
PNC BANK NA	2/24/2023	560,000.00	565,157.60	0.32
PACCAR FINANCIAL CORP	8/11/2023	134,823.15	134,806.95	0.42
PACCAR FINANCIAL CORP	8/11/2023	314,587.35	314,549.55	0.42
PEPSICO INC	5/1/2023	279,445.60	282,391.20	0.28
PEPSICO INC	5/1/2023	643,722.90	650,508.30	0.28
CHARLES SCHWAB CORP	3/18/2024	389,805.00	392,207.40	0.53
CHARLES SCHWAB CORP	3/18/2024	889,555.00	895,037.40	0.53
TOYOTA MOTOR CREDIT CORP	1/11/2022	575,119.35	592,271.55	0.25
TOYOTA MOTOR CREDIT CORP	1/11/2022	1,317,367.40	1,356,656.20	0.25
TOYOTA MOTOR CREDIT CORP	1/11/2024	649,961.00	647,868.00	0.58
TOYOTA MOTOR CREDIT CORP	1/11/2024	1,499,910.00	1,495,080.00	0.58
TOYOTA MOTOR CREDIT CORP	4/6/2023	174,858.25	175,047.25	0.38
TOYOTA MOTOR CREDIT CORP	4/6/2023	409,667.90	410,110.70	0.38
UNITEDHEALTH GROUP INC	5/15/2024	419,563.20	419,395.20	0.60
UNITEDHEALTH GROUP INC	5/15/2024	963,996.40	963,610.40	0.60
	SUB-TOTAL	204,661,458.06	207,023,753.83	
<u>MORTGAGE AND ASSET-BACK SECURITIES</u>				
HAROT 2020-1 A3	4/22/2024	2,939,423.76	2,981,042.40	0.47
HAROT 2019-3 A3	8/15/2023	2,585,910.35	2,609,748.24	0.50
HART 2021-A A3	9/15/2025	1,759,814.85	1,759,489.60	0.39
JDOT 2019-B A3	12/15/2023	1,000,737.14	1,014,022.05	0.31
JDOT 2020 A3	8/15/2024	2,124,870.16	2,141,447.50	0.50
MBALT 2021-B A3	11/15/2024	1,989,849.76	1,989,064.70	0.00
MBALT 2020-A A3	12/15/2022	1,409,814.16	1,420,335.30	0.01
NAROT 2019-C A3	7/15/2024	2,954,843.98	2,991,819.30	0.67
TAOT 2020-D A3	1/15/2025	1,689,685.15	1,691,656.20	0.29
TAOT 2021-A A3	5/15/2025	3,699,313.28	3,697,077.00	0.30
CNH 2020-A A2	7/17/2023	268,064.66	268,534.95	0.44

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<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
CARMX 2020-3 B	3/16/2026	737,328.52	736,759.80	0.83
CARMX 2020-1 A3	12/16/2024	1,024,798.90	1,043,726.75	0.63
CARMX 2020-1 A4	6/16/2025	4,262,480.39	4,251,907.57	0.70
FH G12952	12/1/2022	64,359.35	63,481.31	1.20
FNA 2012-M9 A2	4/25/2022	175,601.90	176,342.22	0.33
FNA 2012-M9 A2	4/25/2022	36,183.23	36,337.19	0.33
FNA 2012-M17 A2	11/25/2022	345,185.78	364,588.79	0.27
FHR 3806 L	2/15/2026	296,469.76	295,657.42	0.32
FHMS K-015 A2	7/25/2021	167,708.62	167,382.69	0.34
FHMS K-015 A2	7/25/2021	45,868.88	45,064.57	0.34
FHMS 2011-K016 A2	10/25/2021	1,140,471.82	1,147,967.16	0.37
FHMS 2011-K016 A2	10/25/2021	329,199.99	325,132.31	0.37
FHMS K-020 A2	5/25/2022	485,946.01	505,313.51	0.22
FHMS K-020 A2	5/25/2022	97,181.42	101,062.70	0.22
FHMS K-020 A2	5/25/2022	193,678.03	202,125.40	0.22
FHMS K-021 A2	6/25/2022	979,257.84	1,002,506.58	0.46
FHMS K-023 A1	4/25/2022	25,127.16	25,979.68	0.24
FHMS K-023 A1	4/25/2022	122,880.53	125,351.94	0.24
FHMS K-025 A1	4/25/2022	60,434.04	61,178.79	0.22
FHMS K-025 A2	10/25/2022	500,603.91	503,421.10	0.28
FHMS K-025 A2	10/25/2022	3,611,499.61	3,631,823.65	0.28
FHMS K-S01 A2	1/25/2023	200,856.07	210,290.94	0.38
FHMS K-027 A1	9/25/2022	27,413.43	28,355.64	0.21
FHMS K-027 A2	1/25/2023	2,101,558.59	2,164,113.00	0.35
FHMS K-027 A2	1/25/2023	1,875,366.21	1,932,243.75	0.35
FHR 4285 BA	12/15/2023	468,669.18	467,628.88	0.56
FHMS K-041 A1	8/25/2024	1,836,372.60	1,820,389.05	0.41
FHMS K-046 A1	1/25/2025	614,772.50	612,959.30	0.30
FHMS K-PLB A	5/25/2025	2,156,328.13	2,144,720.00	0.84
FHMS K-047 A1	12/25/2024	686,735.59	700,063.23	0.36
FHMS K-050 A1	1/25/2025	2,670,192.01	2,647,065.41	0.37
FHMS K-051 A2	9/25/2025	4,348,857.42	4,324,144.00	0.92
FHMS K-051 A2	9/25/2025	330,046.88	328,416.00	0.92
FHMS K-051 A2	9/25/2025	1,337,686.53	1,330,084.80	0.92
FHMS K-052 A2	11/25/2025	985,992.19	980,730.00	0.94
FN AM0359	8/1/2022	2,647,694.55	2,657,226.50	0.86
FN AM8892	7/1/2025	2,451,471.14	2,437,220.21	1.31
FN AM8730	7/1/2025	1,807,031.98	1,800,454.81	0.91
FN AN0429	1/1/2025	984,938.19	973,196.37	0.78
FNR 0338C MP	5/25/2023	150,533.39	149,703.68	0.73
FNR 0338C MP	5/25/2023	165,695.87	164,387.01	0.73
FNR 0333J LB	5/25/2023	93,941.07	93,397.69	1.15
FNR 0364L HQ	7/25/2023	103,234.42	103,286.78	0.72
FHR 2666 OD	8/15/2023	95,351.59	95,176.23	1.10
FHR 2666 OD	8/15/2023	99,206.75	98,860.47	1.10
FHR 2756 KA	2/15/2024	391,666.93	387,052.68	1.06
FNR 2008-45 DB	6/25/2023	118,103.27	117,774.92	0.53
FN BM6007	5/1/2023	432,872.81	424,742.55	0.91
FORDF 2017-3 A	9/15/2022	776,132.81	770,085.00	0.26
FORDF 2019-2 B	4/15/2024	1,831,369.92	1,827,237.60	0.77
FORDF 2019-3 A1	9/15/2024	4,105,937.50	4,094,600.00	0.27
FORDF 2020-1 A1	9/15/2025	1,007,617.19	1,004,900.00	0.48
MMAF 20B A3	8/14/2025	3,469,950.38	3,469,514.20	0.50
MMAF 20A A2	4/9/2024	1,455,109.57	1,460,658.42	0.17
PFSFC 2019-A A2	4/15/2024	517,893.52	513,145.51	0.31
PFSFC 20B A	6/1/2024	1,564,789.51	1,578,052.10	0.34
PFSFC 20E A	10/15/2025	302,156.25	302,922.00	0.57
PFSFC 20E A	10/15/2025	1,007,421.87	1,009,740.00	0.57
SCART 20A A	10/15/2024	1,420,345.68	1,429,453.48	0.65
BMWLT 2021-1 A4	7/25/2024	409,983.72	408,216.50	0.60
BMWLT 2021-1 A4	7/25/2024	939,962.69	935,911.00	0.60
COPAR 2020-1 A3	11/15/2024	639,863.94	648,633.60	0.57
COPAR 2020-1 A3	11/15/2024	1,489,683.22	1,510,100.10	0.57
CARMX 2021-2 A3	2/17/2026	1,008,782.35	1,010,909.00	0.49
CARMX 2021-2 A3	2/17/2026	2,339,495.73	2,342,106.00	0.49
DRIVE 2020-2 A3	5/15/2024	189,982.74	190,410.40	0.40
DRIVE 2020-2 A3	5/15/2024	439,983.19	440,950.40	0.40
DRIVE 2021-1 A3	11/15/2024	389,977.07	390,815.10	0.29
DRIVE 2021-1 A3	11/15/2024	909,946.49	911,901.90	0.29
EART 2021-2 A3	10/15/2024	509,955.99	509,831.70	0.33
EART 2021-2 A3	10/15/2024	1,189,897.30	1,189,607.30	0.33
FNA 2011-M5 A2	7/25/2021	19,483.44	19,590.33	0.35
FNA 2011-M5 A2	7/25/2021	52,389.11	52,635.77	0.35
FHMS K-SMC A2	1/25/2023	1,175,160.15	1,221,040.40	0.28
FHMS K-SMC A2	1/25/2023	308,728.52	320,781.80	0.28
FHMS K-SMC A2	1/25/2023	2,030,198.44	2,110,951.20	0.28
FHMS K-SMC A2	1/25/2023	410,500.00	413,912.00	0.28
FHMS K-717 A2	9/25/2021	421,804.28	418,164.78	-0.30
FHMS K-717 A2	9/25/2021	834,857.02	827,653.52	-0.30
FHMS K-724 A1	3/25/2023	269,519.10	275,290.08	0.39
FHMS K-724 A1	3/25/2023	231,550.97	236,509.08	0.39
FHMS K-J33 A1	12/25/2025	436,961.54	434,191.99	0.64
FHMS K-J33 A1	12/25/2025	999,855.58	993,518.29	0.64
FHMS K-727 A2	7/25/2024	1,357,699.22	1,329,829.20	0.94
FHMS K-727 A2	7/25/2024	3,135,638.67	3,071,272.20	0.94
FHMS K-J23 A2	12/25/2022	328,044.15	328,372.74	1.03
FHMS K-J23 A2	12/25/2022	698,703.73	699,403.60	1.03
FHMS K-J30 A1	1/25/2025	477,308.90	475,605.94	0.65
FHMS K-J30 A1	1/25/2025	1,096,594.66	1,092,682.18	0.65
FHLMC	5/25/2022	6,677.08	6,777.40	0.02
GMCAR 212 A3	4/16/2026	199,982.42	200,308.00	0.45
GMCAR 212 A3	4/16/2026	449,960.45	450,693.00	0.45
HDMOT 2019-A A3	2/15/2024	761,828.68	768,584.64	0.80
HDMOT 2019-A A3	2/15/2024	1,777,600.24	1,793,364.16	0.80
HAROT 2019-3 A3	8/15/2023	514,376.38	519,118.10	0.50
HAROT 2019-3 A3	8/15/2023	1,178,389.53	1,189,252.36	0.50
JDOT 2019 A3	7/17/2023	278,212.65	281,460.60	0.47
JDOT 2019 A3	7/17/2023	643,517.96	651,030.60	0.47
JDOT 2020 A3	8/15/2024	839,948.68	846,501.60	0.50
JDOT 2020 A3	8/15/2024	1,959,880.24	1,975,170.40	0.50
MBALT 2020-A A3	12/15/2022	309,959.14	312,272.30	0.01
MBALT 2020-A A3	12/15/2022	719,905.11	725,277.60	0.01
SDART 2020-3	7/15/2024	739,929.26	740,747.40	0.37
SDART 2020-3	7/15/2024	1,729,834.61	1,731,747.30	0.37
SDART 2021-1 A3	9/16/2024	889,962.44	890,801.00	0.25
SDART 2021-1 A3	9/16/2024	2,059,913.07	2,061,854.00	0.25
TAOT 2019-C A3	9/15/2023	472,632.23	477,192.32	0.47
TAOT 2019-C A3	9/15/2023	1,099,944.11	1,110,556.68	0.47
VWALT 2019-A A3	11/21/2022	257,078.94	258,682.06	0.11
VWALT 2019-A A3	11/21/2022	583,371.44	587,009.29	0.11
ALLYA 2019-1 A3	9/15/2023	231,439.93	233,974.69	1.07
ALLYA 2019-1 A3	9/15/2023	450,698.83	455,634.94	1.07
BMWLT 2021-1 A3	1/25/2024	234,992.55	235,213.85	0.22
BMWLT 2021-1 A3	1/25/2024	534,983.04	535,486.85	0.22
COPAR 2019-1 A3	11/15/2023	192,839.01	195,192.62	0.82
COPAR 2019-1 A3	11/15/2023	385,678.02	390,385.25	0.82
CARMX 2021-2 A3	2/17/2026	399,913.80	400,360.00	0.49
CARMX 2021-2 A3	2/17/2026	914,802.82	915,823.50	0.49

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DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
CARMX 2020-4 A3	8/15/2025	144,968.08	145,355.25	0.39
CARMX 2020-4 A3	8/15/2025	329,927.37	330,808.50	0.39
CARMX 2021-1 A3	12/15/2025	194,961.47	194,752.35	0.39
CARMX 2021-1 A3	12/15/2025	454,910.09	454,422.15	0.39
DCENT 2019-3 A	10/15/2024	304,934.49	311,374.50	0.28
DCENT 2019-3 A	10/15/2024	694,850.71	709,525.50	0.28
FNA 2012-M5 A2	2/25/2022	113,871.85	115,094.96	1.13
FNA 2012-M5 A2	2/25/2022	265,700.99	268,554.91	1.13
FNA 2013-M1 A2	8/25/2022	223,361.42	225,013.79	0.11
FNA 2013-M1 A2	8/25/2022	521,176.64	525,032.18	0.11
FNA 2013-M7 A2	12/25/2022	187,689.37	189,449.17	0.00
FNA 2013-M7 A2	12/25/2022	457,492.83	461,782.35	0.00
FHMS K-018 A2	1/25/2022	950,977.90	964,321.13	0.34
FHMS K-018 A2	1/25/2022	2,183,385.76	2,214,020.97	0.34
FHMS K-019 A2	3/25/2022	697,087.17	713,979.73	0.22
FHMS K-019 A2	3/25/2022	1,568,533.80	1,606,544.20	0.22
FHMS K-022 A2	7/25/2022	365,034.11	370,496.19	0.28
FHMS K-022 A2	7/25/2022	831,909.81	844,357.83	0.28
FHMS K-023 A1	4/25/2022	252,331.91	259,796.76	0.24
FHMS K-023 A2	8/25/2022	537,825.78	539,587.70	0.48
FHMS K-023 A2	8/25/2022	1,238,014.06	1,242,069.80	0.48
FHMS K-026 A2	11/25/2022	1,201,756.25	1,210,892.40	0.35
FHMS K-026 A2	11/25/2022	2,260,931.25	2,278,119.60	0.35
FHMS K-026 A2	11/25/2022	510,800.78	513,090.00	0.35
FHMS K-029 A1	10/25/2022	162,251.85	163,979.70	0.16
FHMS K-029 A1	10/25/2022	296,418.02	299,950.45	0.16
FHMS K-034 A1	2/25/2023	201,424.52	206,074.47	0.27
FHMS K-034 A1	2/25/2023	440,344.42	450,509.91	0.27
FHMS K-035 A1	3/25/2023	220,833.65	225,731.49	0.20
FHMS K-035 A1	3/25/2023	262,320.48	268,138.45	0.20
FHMS K-717 A2	9/25/2021	208,880.19	209,082.39	-0.30
FHMS K-717 A2	9/25/2021	394,568.79	394,950.73	-0.30
FHMS K-720 A2	6/25/2022	968,370.70	985,248.40	0.39
FHMS K-720 A2	6/25/2022	1,227,933.99	1,249,335.60	0.39
FHMS K-720 A2	6/25/2022	1,005,312.50	1,015,720.00	0.39
FHMS K-P05 A	7/25/2023	135,049.37	137,796.69	1.01
FHMS K-J27 A1	7/25/2024	875,742.64	900,276.29	0.44
FITAT 2019-1 A3	12/15/2023	364,520.75	368,534.93	1.02
FORDO 2021-A A3	8/15/2025	259,978.08	259,794.60	0.34
FORDO 2021-A A3	8/15/2025	599,949.42	599,526.00	0.34
GMCAR 2019-1 A3	11/16/2023	966,620.02	977,100.02	1.07
GMCAR 2020-3 A3	4/16/2025	269,938.22	270,677.70	0.31
GMCAR 2020-3 A3	4/16/2025	629,855.86	631,581.30	0.31
GMCAR 2020-4 A3	8/18/2025	129,972.22	130,046.80	0.36
GMCAR 2020-4 A3	8/18/2025	294,936.96	295,106.20	0.36
GMALT 2021-1 A3	2/20/2024	329,966.21	330,112.20	0.23
GMALT 2021-1 A3	2/20/2024	754,922.69	755,256.70	0.23
GMALT 2019-3 A3	6/20/2022	267,459.77	268,141.95	0.87
HDMOT 2020-A A3	10/15/2024	264,942.20	267,681.80	0.74
HDMOT 2020-A A3	10/15/2024	609,866.96	616,173.20	0.74
HAROT 2018-4 A3	1/15/2023	384,992.15	388,973.37	0.61
HAROT 2018-3 A3	8/22/2022	269,769.25	271,206.56	0.73
HALST 2021-A A3	1/16/2024	149,981.28	150,060.00	0.30
HALST 2021-A A3	1/16/2024	344,956.94	345,138.00	0.30
HART 2019-A A3	6/15/2023	245,927.84	248,488.68	0.62
HART 2021-A A3	9/15/2025	264,972.12	264,923.15	0.39
HART 2021-A A3	9/15/2025	604,936.36	604,824.55	0.39
KCOT 211 A3	8/15/2025	274,943.73	274,672.75	0.67
KCOT 211 A3	8/15/2025	639,869.06	639,238.40	0.67
MBALT 2020-B A3	11/15/2023	79,995.94	80,145.60	0.24
MBALT 2020-B A3	11/15/2023	179,990.88	180,327.60	0.24
MBART 2020-1 A3	2/18/2025	189,985.16	190,769.50	0.28
MBART 2020-1 A3	2/18/2025	434,966.03	436,761.75	0.28
MBART 2018-1 A3	1/15/2023	307,109.81	308,841.49	0.89
NALT 2019-B A3	7/15/2022	207,101.68	207,784.49	0.29
NAROT 2018-C A3	6/15/2023	141,261.38	142,844.04	1.14
NAROT 2018-C A3	6/15/2023	282,522.76	285,688.07	1.14
NAROT 2020-B A3	7/15/2024	349,990.41	351,134.00	0.29
NAROT 2020-B A3	7/15/2024	799,978.08	802,592.00	0.29
NAROT 2018-B A3	3/15/2023	500,106.93	505,614.49	0.37
NAROT 2019-C A3	7/15/2024	269,985.74	273,364.20	0.67
NAROT 2019-C A3	7/15/2024	629,966.74	637,849.80	0.67
NAROT 2019-A A3	10/16/2023	460,913.58	467,174.43	0.85
NAROT 2019-A A3	10/16/2023	936,230.72	948,948.06	0.85
NALT 2019-A A3	3/15/2022	2,148.50	2,150.89	0.26
TAOT 2018-D A3	3/15/2023	172,264.72	174,068.09	0.70
TAOT 2018-D A3	3/15/2023	258,397.08	261,102.13	0.70
TAOT 2018-B A3	9/15/2022	230,485.80	231,406.58	0.62
TAOT 2019-C A3	9/15/2023	300,765.97	303,667.84	0.47
TAOT 2019-C A3	9/15/2023	644,498.50	650,716.80	0.47
VZOT 2020-B A	2/20/2025	239,949.60	240,664.80	0.27
VZOT 2020-B A	2/20/2025	559,882.40	561,551.20	0.27
VZOT 2019-C A1A	4/22/2024	429,966.85	436,084.50	0.17
VZOT 2019-C A1A	4/22/2024	994,923.28	1,009,079.25	0.17
VZOT 2020-A A1A	7/22/2024	299,964.87	305,175.00	0.19
VZOT 2020-A A1A	7/22/2024	699,918.03	712,075.00	0.19
VWALT 2019-A A3	11/21/2022	271,910.42	273,606.02	0.11
VWALT 2019-A A3	11/21/2022	617,978.22	621,831.87	0.11
VALET 2018-2 A3	4/20/2023	260,476.89	263,058.85	0.62
VALET 2018-2 A3	4/20/2023	569,793.20	575,441.22	0.62
WOART 2020-B A3	5/15/2025	299,976.48	301,305.00	0.36
WOART 2020-B A3	5/15/2025	699,945.12	703,045.00	0.36
SUB-TOTAL		174,466,195.92	175,380,976.09	
Municipal Debt				
NEW YORK ST	2/15/2024	3,000,000.00	3,116,550.00	0.52
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	2,865,000.00	2,902,588.80	0.38
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	1,105,500.00	1,114,432.00	0.38
CALIFORNIA ST	4/1/2024	3,239,373.40	3,288,856.80	0.58
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2024	2,120,000.00	2,115,802.40	0.62
CHAFFEY CMNTY COLLEGE DIST CALIF	6/1/2022	715,000.00	723,358.35	0.33
CONTRA COSTA CALIF CMNTY COLLEGE DIST	8/1/2022	1,000,000.00	1,016,150.00	0.16
COOPERATIVEVE RABOBANK UA (NEW YORK BRANCH)	1/12/2024	4,332,008.85	4,317,009.75	0.54
EL CAJON CALIF	4/1/2023	610,000.00	609,542.50	0.69
EL CAJON CALIF	4/1/2024	540,000.00	537,154.20	1.12
EL DORADO CALIF IRR DIST REV	3/1/2023	720,000.00	724,600.80	0.49
EL DORADO CALIF IRR DIST REV	3/1/2024	720,000.00	726,192.00	0.75
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2022	715,000.00	723,515.65	0.63
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2024	715,000.00	733,504.20	1.13
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	1,620,000.00	1,615,545.00	0.53
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	900,000.00	899,856.00	0.53
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2023	720,000.00	718,509.60	0.74
LOS ANGELES CNTY CALIF PUB WKS FING AUTH LEASE REV	12/1/2021	1,537,050.00	1,517,850.00	0.34
MASSACHUSETTS ST WTR RES AUTH IAM COML PAPER NTS 3	8/1/2023	2,365,000.00	2,434,956.70	0.35
MISSISSIPPI ST	11/1/2023	4,540,000.00	4,541,316.60	0.41
NEW YORK STATE DORMITORY AUTHORITY	3/15/2025	2,690,000.00	2,687,713.50	0.91
OHIO ST SPL OBLIG	10/1/2023	1,180,000.00	1,185,097.60	0.37
OHLONE CALIF CMNTY COLLEGE DIST	8/1/2022	800,000.00	812,848.00	0.21
PASADENA CALIF PUB FING AUTH LEASE REV	12/1/2021	400,000.00	404,648.00	0.46

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DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
PENNSYLVANIA ST TPK COMMN TPK REV	12/1/2021	876,767.50	882,315.00	0.28
RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST	9/1/2023	865,000.00	864,671.30	0.43
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2021	480,000.00	483,297.60	0.48
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2022	400,000.00	408,716.00	0.62
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2022	2,420,000.00	2,447,951.00	0.41
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2022	1,500,000.00	1,528,650.00	0.18
SAN DIEGO CNTY CALIF WTR AUTH WTR REV	5/1/2024	1,440,000.00	1,440,907.20	0.57
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2022	2,138,837.50	2,178,209.35	0.49
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2023	1,635,140.00	1,697,103.20	0.47
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2021	290,000.00	290,211.70	0.17
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2022	430,000.00	432,412.30	0.22
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2023	430,000.00	430,726.70	0.42
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2023	2,590,000.00	2,607,482.50	0.36
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2024	2,625,000.00	2,643,480.00	0.60
UTAH HSG CORP SINGLE FAMILY MTG REV	1/1/2022	1,300,000.00	1,309,386.00	0.66
UTAH HSG CORP SINGLE FAMILY MTG REV	7/1/2022	545,000.00	552,515.55	0.77
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2022	560,000.00	562,973.60	0.45
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	720,000.00	726,120.00	0.68
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	722,793.60	726,120.00	0.68
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	728,517.60	726,120.00	0.68
ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	6/1/2022	387,657.00	389,572.20	0.25
ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	6/1/2022	887,530.50	891,915.30	0.25
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	1,110,000.00	1,144,398.90	0.41
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	2,590,000.00	2,670,264.10	0.41
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	460,345.50	455,904.00	0.38
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	1,074,139.50	1,063,776.00	0.38
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	240,000.00	246,964.80	0.57
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	550,000.00	565,961.00	0.57
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2023	105,000.00	107,025.45	0.51
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2023	260,000.00	265,015.40	0.51
CALIFORNIA ST	3/1/2022	267,579.20	261,565.68	0.21
CALIFORNIA ST	3/1/2022	633,452.80	604,980.60	0.21
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	284,204.69	272,109.68	0.51
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	312,863.98	299,549.31	0.51
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	333,842.71	331,562.16	0.51
CALIFORNIA ST UNIV REV	11/1/2023	330,000.00	329,584.20	0.53
CALIFORNIA ST UNIV REV	11/1/2023	760,000.00	759,042.40	0.53
CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	2/1/2023	265,000.00	264,769.45	0.40
CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	2/1/2023	610,000.00	609,469.30	0.40
CONTRA COSTA CALIF CMNTY COLLEGE DIST	8/1/2021	300,000.00	300,381.00	0.23
CONTRA COSTA CALIF CMNTY COLLEGE DIST	8/1/2021	700,000.00	700,889.00	0.23
EL SEGUNDO CALIF PENSION OBLIG	7/1/2023	415,000.00	414,306.95	0.46
EL SEGUNDO CALIF PENSION OBLIG	7/1/2023	970,000.00	968,380.10	0.46
LOS ALTOS CALIF SCH DIST	10/1/2024	1,065,466.50	1,061,025.00	0.67
LOS ALTOS CALIF SCH DIST	10/1/2024	2,486,088.50	2,475,725.00	0.67
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2025	480,000.00	475,051.20	1.19
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2025	1,120,000.00	1,108,452.80	1.19
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	305,868.00	309,771.00	0.54
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	713,692.00	722,799.00	0.54
MASSACHUSETTS (COMMONWEALTH OF)	5/1/2022	354,008.00	347,136.60	0.12
MASSACHUSETTS (COMMONWEALTH OF)	5/1/2022	832,960.00	816,792.00	0.12
OAKLAND-ALAMEDA CNTY CALIF COLISEUM AUTH LEASE REV	2/1/2023	317,532.00	312,972.00	0.60
OAKLAND-ALAMEDA CNTY CALIF COLISEUM AUTH LEASE REV	2/1/2023	740,908.00	730,268.00	0.60
PALM DESERT CALIF REDEV AGY SUCCESSOR AGY TAX ALLO	10/1/2022	330,661.50	333,610.75	0.58
PALM DESERT CALIF REDEV AGY SUCCESSOR AGY TAX ALLO	10/1/2022	783,413.40	790,874.70	0.58
RIVERSIDE CALIF UNI SCH DIST	2/1/2022	230,000.00	232,159.70	0.20
RIVERSIDE CALIF UNI SCH DIST	2/1/2022	520,000.00	524,882.80	0.20
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2023	415,000.00	427,263.25	0.53
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2023	960,000.00	988,368.00	0.53
SACRAMENTO CNTY CALIF SANTN DIST FING AUTH REV	12/1/2023	450,000.00	450,981.00	0.67
SACRAMENTO CNTY CALIF SANTN DIST FING AUTH REV	12/1/2023	1,050,000.00	1,052,289.00	0.67
SAN BERNARDINO CALIF CMNTY COLLEGE DIST	8/1/2024	270,000.00	273,094.20	0.57
SAN BERNARDINO CALIF CMNTY COLLEGE DIST	8/1/2024	620,000.00	627,105.20	0.57
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2021	385,000.00	385,558.25	0.25
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2021	900,000.00	901,305.00	0.25
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2021	395,000.00	397,986.20	0.40
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2021	930,000.00	937,030.80	0.40
SAN FRANCISCO CALIF CITY & CNTY PUB UTILS COMMN WT	11/1/2022	190,000.00	194,037.50	0.35
SAN FRANCISCO CALIF CITY & CNTY PUB UTILS COMMN WT	11/1/2022	440,000.00	449,350.00	0.35
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2022	710,000.00	726,699.20	0.23
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2022	1,640,000.00	1,678,572.80	0.23
SANTA BARBARA CNTY CALIF SOLID WASTE SYS REV CTFPS	12/1/2021	115,000.00	116,358.15	0.48
SANTA BARBARA CNTY CALIF SOLID WASTE SYS REV CTFPS	12/1/2021	260,000.00	263,070.60	0.48
SEMITROPIC IMPT DIST SEMITROPIC WTR STORAGE DIST C	12/1/2022	497,505.60	491,649.60	0.45
SEMITROPIC IMPT DIST SEMITROPIC WTR STORAGE DIST C	12/1/2022	1,140,117.00	1,126,697.00	0.45
SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV	7/1/2023	825,000.00	825,849.75	0.48
SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV	7/1/2023	1,910,000.00	1,911,967.30	0.48
UNIV CALIF REGTS MED CTR POOLED REV	5/15/2022	478,342.50	476,504.80	0.30
UNIV CALIF REGTS MED CTR POOLED REV	5/15/2022	1,099,170.00	1,094,947.20	0.30
UNIVERSITY CALIF REVS	5/15/2022	582,035.80	595,207.60	0.28
UNIVERSITY CALIF REVS	5/15/2022	1,344,703.40	1,375,134.80	0.28
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2022	740,000.00	742,871.20	0.17
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2022	1,720,000.00	1,726,673.60	0.17
VALLEJO CALIF WTR REV	5/1/2023	250,000.00	253,217.50	0.76
VALLEJO CALIF WTR REV	5/1/2023	590,000.00	597,593.30	0.76
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2022	250,000.00	252,482.50	0.33
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2022	565,000.00	570,610.45	0.33
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2022	190,000.00	190,454.10	0.18
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2022	435,000.00	436,039.65	0.18
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2023	70,000.00	70,044.10	0.39
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2023	160,000.00	160,100.80	0.39
CALIFORNIA ST UNIV REV	11/1/2023	300,000.00	299,622.00	0.53
CALIFORNIA ST UNIV REV	11/1/2023	700,000.00	699,118.00	0.53
CONNECTICUT ST	7/1/2023	70,417.90	72,204.30	0.42
CONNECTICUT ST	7/1/2023	155,925.35	159,880.95	0.42
FLORIDA ST BRD ADMIN FIN CORP REV	7/1/2025	310,000.00	312,979.10	1.01
FLORIDA ST BRD ADMIN FIN CORP REV	7/1/2025	715,000.00	721,871.15	1.01
LOS ANGELES CALIF CMNTY COLLEGE DIST	8/1/2023	230,000.00	230,333.50	0.37
LOS ANGELES CALIF CMNTY COLLEGE DIST	8/1/2023	530,000.00	530,768.50	0.37
MARYLAND ST	8/1/2023	545,000.00	546,084.55	0.31
MARYLAND ST	8/1/2023	1,580,000.00	1,583,144.20	0.31
MISSISSIPPI ST	11/1/2023	280,000.00	280,081.20	0.41
MISSISSIPPI ST	11/1/2023	645,000.00	645,187.05	0.41
NEW JERSEY ST TPK AUTH TPK REV	1/1/2025	255,000.00	255,086.70	0.89
NEW JERSEY ST TPK AUTH TPK REV	1/1/2025	595,000.00	595,202.30	0.89
NEW YORK ST URBAN DEV CORP REV	3/15/2023	275,000.00	275,310.75	0.41
NEW YORK ST URBAN DEV CORP REV	3/15/2023	640,000.00	640,723.20	0.41
NEW YORK ST URBAN DEV CORP REV	3/15/2024	845,000.00	844,264.85	0.65
NEW YORK ST URBAN DEV CORP REV	3/15/2024	1,945,000.00	1,943,307.85	0.65
PORT AUTH N Y & N J	7/1/2023	675,000.00	683,592.75	0.45
PORT AUTH N Y & N J	7/1/2023	450,000.00	455,728.50	0.45
PORT AUTH N Y & N J	7/1/2023	1,101,416.70	1,108,939.35	0.45
SUB-TOTAL		121,392,836.49	122,216,620.13	

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<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
<i>Variable & Floating Rate</i>				
JPMORGAN CHASE & CO	6/1/2025	865,000.00	863,339.20	0.79
JPMORGAN CHASE & CO	6/1/2025	2,308,757.15	2,300,574.40	0.79
JPMORGAN CHASE & CO	6/1/2025	1,151,840.00	1,147,792.00	0.79
JDOT 2021 A3	9/15/2025	1,454,720.35	1,453,123.05	0.42
TLOT-21A-A3	4/20/2024	2,344,726.34	2,344,725.64	0.00
BMW US CAPITAL LLC	4/1/2024	2,410,000.00	2,430,629.60	0.27
BANK OF AMERICA CORP	12/20/2023	2,879,411.20	2,839,599.00	0.52
BANK OF AMERICA CORP	10/24/2024	2,256,637.50	2,259,360.00	0.63
BANK OF AMERICA CORP	10/24/2024	802,424.00	803,328.00	0.63
CITIGROUP INC	5/1/2025	2,515,000.00	2,520,985.70	0.85
FHMS K-048 A2	6/25/2025	180,617.00	179,680.05	0.86
FHMS K-730 AM	1/25/2025	3,800,660.16	3,748,942.50	1.05
FN AL3382	3/1/2023	724,279.31	729,228.41	0.78
GOLDMAN SACHS GROUP INC	11/17/2023	3,560,000.00	3,561,068.00	0.60
GOLDMAN SACHS GROUP INC	11/17/2023	3,604,680.00	3,601,080.00	0.60
JPMORGAN CHASE & CO	12/5/2024	964,932.50	944,413.75	0.72
JPMORGAN CHASE & CO	12/5/2024	3,132,832.40	3,065,297.20	0.72
JPMORGAN CHASE & CO	12/5/2024	3,961,872.00	3,885,588.00	0.72
MORGAN STANLEY	11/10/2023	5,725,000.00	5,732,213.50	0.47
MORGAN STANLEY	11/10/2023	1,801,008.00	1,802,268.00	0.47
PNC BANK NA	2/24/2023	4,045,000.00	4,052,564.15	0.20
STATE STREET CORP	3/30/2023	1,750,000.00	1,782,725.00	0.33
TRUIST FINANCIAL CORP	6/9/2025	3,685,000.00	3,689,274.60	0.41
WELLS FARGO & CO	6/2/2024	6,140,580.00	6,128,340.00	0.53
BANK OF AMERICA CORP	10/22/2025	658,281.25	653,812.50	1.03
BANK OF AMERICA CORP	10/22/2025	1,527,212.50	1,516,845.00	1.03
BANK OF AMERICA CORP	10/24/2024	645,000.00	647,683.20	0.63
BANK OF AMERICA CORP	10/24/2024	1,510,000.00	1,516,281.60	0.63
BANK OF AMERICA CORP	4/22/2025	525,000.00	526,685.25	0.83
BANK OF AMERICA CORP	4/22/2025	1,220,000.00	1,223,916.20	0.83
CITIGROUP INC	10/30/2024	625,000.00	626,562.50	0.70
CITIGROUP INC	10/30/2024	1,440,000.00	1,443,600.00	0.70
CITIGROUP INC	5/1/2025	185,000.00	185,440.30	0.85
CITIGROUP INC	5/1/2025	430,000.00	431,023.40	0.85
FNA 2014-M8 A2	6/25/2024	618,911.98	606,481.88	0.55
FNA 2014-M8 A2	6/25/2024	1,425,922.21	1,397,284.30	0.55
FNA 2018-M5 A2	9/25/2021	7,858.93	7,713.82	0.73
FNA 2018-M5 A2	9/25/2021	18,468.48	18,127.49	0.73
FHMS K-029 A2	2/25/2023	1,078,080.08	1,074,650.50	0.37
FHMS K-029 A2	2/25/2023	544,232.81	542,542.00	0.37
FHMS K-029 A2	2/25/2023	1,172,193.75	1,168,552.00	0.37
FHMS K-029 A2	2/25/2023	820,581.64	824,246.50	0.37
FHMS K-029 A2	2/25/2023	1,797,539.45	1,763,261.50	0.37
FHMS K-031 A2	4/25/2023	1,139,967.97	1,122,301.60	0.39
FHMS K-031 A2	4/25/2023	2,631,514.84	2,590,733.60	0.39
FHMS K-032 A2	5/25/2023	1,149,819.14	1,188,093.30	0.42
FHMS K-032 A2	5/25/2023	2,655,776.95	2,744,180.10	0.42
FHMS K-033 A2	7/25/2023	1,143,989.06	1,143,115.70	0.43
FHMS K-033 A2	7/25/2023	2,665,809.38	2,663,774.20	0.43
FHMS K-105 A	7/25/2024	342,963.97	343,523.00	0.22
FHMS K-105 A	7/25/2024	800,249.26	801,553.67	0.22
FHMS Q-015 A	8/25/2024	690,000.00	690,000.00	0.22
FHMS Q-015 A	8/25/2024	1,609,760.34	1,609,760.34	0.22
FIRST REPUBLIC BANK	2/12/2024	150,000.00	153,256.50	0.56
FIRST REPUBLIC BANK	2/12/2024	350,000.00	357,598.50	0.56
GOLDMAN SACHS GROUP INC	6/5/2023	657,292.80	654,208.00	0.51
GOLDMAN SACHS GROUP INC	6/5/2023	1,519,989.60	1,512,856.00	0.51
GOLDMAN SACHS GROUP INC	3/8/2024	635,000.00	636,136.65	0.57
GOLDMAN SACHS GROUP INC	3/8/2024	1,480,000.00	1,482,649.20	0.57
GOLDMAN SACHS GROUP INC	10/31/2022	474,534.50	476,087.75	0.27
GOLDMAN SACHS GROUP INC	10/31/2022	1,098,922.00	1,102,519.00	0.27
JPMORGAN CHASE & CO	9/16/2024	350,000.00	350,203.00	0.65
JPMORGAN CHASE & CO	9/16/2024	810,000.00	810,469.80	0.65
JPMORGAN CHASE & CO	2/16/2025	275,000.00	273,498.50	0.70
JPMORGAN CHASE & CO	2/16/2025	640,000.00	636,505.60	0.70
JPMORGAN CHASE & CO	3/16/2024	640,000.00	641,945.60	0.57
JPMORGAN CHASE & CO	3/16/2024	1,470,000.00	1,474,468.80	0.57
JPMORGAN CHASE & CO	6/1/2025	405,000.00	404,222.40	0.79
JPMORGAN CHASE & CO	6/1/2025	930,000.00	928,214.40	0.79
JDOT 2021 A3	9/15/2025	709,863.54	709,084.10	0.42
JDOT 2021 A3	9/15/2025	1,639,684.79	1,637,884.40	0.42
KEYBANK NA	1/3/2024	440,000.00	440,066.00	0.40
KEYBANK NA	1/3/2024	1,010,000.00	1,010,151.50	0.40
KEYBANK NA	6/14/2024	615,000.00	615,467.40	0.39
KEYBANK NA	6/14/2024	1,430,000.00	1,431,086.80	0.39
MORGAN STANLEY	10/21/2025	185,000.00	184,931.55	0.86
MORGAN STANLEY	10/21/2025	430,000.00	429,840.90	0.86
MORGAN STANLEY	11/10/2023	350,000.00	350,441.00	0.47
MORGAN STANLEY	11/10/2023	810,000.00	811,020.60	0.47
MORGAN STANLEY	1/25/2024	550,000.00	549,719.50	0.54
MORGAN STANLEY	1/25/2024	1,290,000.00	1,289,342.10	0.54
MORGAN STANLEY	4/5/2024	265,000.00	265,556.50	0.61
MORGAN STANLEY	4/5/2024	610,000.00	611,281.00	0.61
PNC BANK NA	12/9/2022	490,000.00	493,542.70	0.39
PNC BANK NA	12/9/2022	1,150,000.00	1,158,314.50	0.39
TRUIST BANK	8/2/2024	1,283,244.00	1,279,416.00	0.50
TRUIST BANK	8/2/2024	2,994,236.00	2,985,304.00	0.50
WELLS FARGO BANK NA	9/9/2022	600,000.00	601,998.00	0.34
WELLS FARGO BANK NA	9/9/2022	1,390,000.00	1,394,628.70	0.34
WELLS FARGO & CO	10/30/2025	657,237.50	653,918.75	0.99
WELLS FARGO & CO	10/30/2025	1,524,791.00	1,517,091.50	0.99
WELLS FARGO & CO	5/19/2025	135,000.00	134,704.35	0.80
WELLS FARGO & CO	5/19/2025	320,000.00	319,299.20	0.80
BANK OF AMERICA CORP	3/5/2024	319,278.00	315,204.00	0.52
BANK OF AMERICA CORP	3/5/2024	744,982.00	735,476.00	0.52
BANK OF AMERICA CORP	5/19/2024	430,000.00	437,340.10	0.57
BANK OF AMERICA CORP	5/19/2024	995,000.00	1,011,984.65	0.57
BANK OF AMERICA CORP	4/22/2025	255,000.00	255,818.55	0.83
BANK OF AMERICA CORP	4/22/2025	595,000.00	596,909.95	0.83
CARMX 2020-3 A3	3/17/2025	234,959.72	236,109.20	0.33
CARMX 2020-3 A3	3/17/2025	539,907.45	542,548.80	0.33
CITIGROUP INC	10/30/2024	760,000.00	761,900.00	0.70
CITIGROUP INC	10/30/2024	1,740,000.00	1,744,350.00	0.70
CITIGROUP INC	5/1/2025	85,000.00	85,202.30	0.85
CITIGROUP INC	5/1/2025	205,000.00	205,487.90	0.85
CITIGROUP INC	11/4/2022	95,000.00	95,596.60	0.48
CITIGROUP INC	11/4/2022	215,000.00	216,350.20	0.48
GMALT 2020-3 A3	8/21/2023	189,981.80	190,410.40	0.21
GMALT 2020-3 A3	8/21/2023	434,958.33	435,939.60	0.21
GMCAR 2021-1 A3	10/16/2025	369,941.10	370,196.10	0.33
GMALT 2021-2 A3	5/20/2024	479,924.64	479,726.40	0.38
GMALT 2021-2 A3	5/20/2024	1,109,825.73	1,109,367.30	0.38

**Orange County Transportation Authority
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<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
GOLDMAN SACHS GROUP INC	11/17/2023	510,000.00	510,153.00	0.60
GOLDMAN SACHS GROUP INC	11/17/2023	1,165,000.00	1,165,349.50	0.60
JPMORGAN CHASE & CO	6/1/2024	475,000.00	484,367.00	0.84
JPMORGAN CHASE & CO	6/1/2024	1,100,000.00	1,121,692.00	0.84
JPMORGAN CHASE & CO	9/16/2024	90,000.00	90,052.20	0.65
JPMORGAN CHASE & CO	9/16/2024	210,000.00	210,121.80	0.65
JPMORGAN CHASE & CO	2/16/2025	245,000.00	243,662.30	0.70
JPMORGAN CHASE & CO	2/16/2025	570,000.00	566,887.80	0.70
JPMORGAN CHASE & CO	3/16/2024	305,000.00	305,927.20	0.57
JPMORGAN CHASE & CO	3/16/2024	695,000.00	697,112.80	0.57
JPMORGAN CHASE & CO	6/1/2025	240,000.00	239,539.20	0.79
JPMORGAN CHASE & CO	6/1/2025	545,000.00	543,953.60	0.79
MORGAN STANLEY	1/25/2024	465,000.00	464,762.85	0.54
MORGAN STANLEY	1/25/2024	1,070,000.00	1,069,454.30	0.54
MORGAN STANLEY	4/5/2024	75,000.00	75,157.50	0.61
MORGAN STANLEY	4/5/2024	175,000.00	175,367.50	0.61
NALT 2020-B A3	10/16/2023	129,986.62	130,304.20	0.21
NALT 2020-B A3	10/16/2023	294,969.65	295,690.30	0.21
TLOT-21A-A3	4/20/2024	329,961.49	329,961.39	0.00
TLOT-21A-A3	4/20/2024	754,911.89	754,911.67	0.00
SUB-TOTAL		145,152,496.06	145,007,162.10	
<i>Supranationals</i>				
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	3/19/2024	5,349,700.00	5,274,750.00	0.46
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	11/24/2023	3,043,442.50	3,040,362.00	0.38
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	1,934,593.40	1,953,995.69	0.17
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	1,177,726.00	1,189,608.78	0.17
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	811,863.00	820,070.73	0.17
INTER-AMERICAN DEVELOPMENT BANK	9/14/2022	10,484,250.00	10,696,108.50	0.20
INTER-AMERICAN DEVELOPMENT BANK	5/24/2023	789,731.40	793,341.70	0.28
INTER-AMERICAN DEVELOPMENT BANK	5/24/2023	1,809,384.60	1,817,656.30	0.28
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	11/24/2023	803,269.25	802,456.20	0.38
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	11/24/2023	1,841,033.25	1,839,169.80	0.38
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	4/20/2023	868,199.10	867,964.20	0.25
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	4/20/2023	1,990,870.35	1,990,331.70	0.25
SUB-TOTAL		30,904,062.85	31,085,815.60	
SHORT-TERM PORTFOLIO - TOTAL		\$ 1,634,855,142.94	\$ 1,622,884,441.96	
BOND PROCEEDS PORTFOLIO				
<i>Bond Proceeds</i>				
BNY MELLON-MONEY MARKET FUND	N/A	10,553.08	10,553.08	0.06%
BOND PROCEEDS PORTFOLIO-TOTAL		\$ 10,553.08	\$ 10,553.08	

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DEBT SERVICE RESERVE FUNDS				
DESCRIPTION	MATURITY DATE	BOOK VALUE	REQUIRED AMOUNT	YIELD
<u>91 EXPRESS LANES 2013 BONDS</u>	2030		10,799,437.46	
US BANK COMMERCIAL PAPER	7/6/2021	11,490,414.08		0.09%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	67.59		0.01%
<u>91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES</u>			13,000,000.00	
BANK DEPOSITS	N/A	218,920.72		
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		<u>\$ 25,303,558.17</u>		
		<u>Book Value</u>	<u>Market Value</u>	
TOTAL PORTFOLIO		\$ 1,996,169,782.55	\$ 1,984,199,081.57	