

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

LIQUID PORTFOLIO				
DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
<u>CASH EQUIVALENTS</u>				
BANK DEPOSITS	8/31/2021	44,005,594.00	44,005,594.00	
MONEY MARKET DEMAND ACCOUNT	N/A	14,060,592.04	14,060,592.04	0.10%
FIDELITY TREASURY OBLIGATIONS FUND	N/A	75,252,502.87	75,252,502.87	0.01%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	7,879,955.33	7,879,955.33	0.03%
SUB-TOTAL		141,198,644.24	141,198,644.24	
<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>				
	N/A	71,054,530.36	71,054,530.36	0.22%
<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>				
	N/A	27,863,699.80	27,863,699.80	0.59%
LIQUID PORTFOLIO - TOTAL		\$ 240,116,874.40	\$ 240,116,874.40	
SHORT-TERM PORTFOLIO				
DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
<u>Money Market Funds</u>				
FIRST AMER:GVT OBLG Z	8/31/2021	2,870,614.49	2,870,614.49	0.02
FIRST AMER:GVT OBLG Z	8/31/2021	2,867,785.16	2,867,785.16	0.02
FIRST AMER:GVT OBLG Z	8/31/2021	4,555,783.86	4,555,783.86	0.02
FIRST AMER:GVT OBLG Z	8/31/2021	1,639,961.26	1,639,961.26	0.02
SUB-TOTAL		11,934,144.77	11,934,144.77	
<u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u>				
Credit Agricole Corporate And Investment Bank, New	9/7/2021	7,000,000.00	7,000,000.00	0.06
Credit Agricole Corporate And Investment Bank, New	9/7/2021	2,200,000.00	2,200,000.00	0.06
Credit Suisse AG, New York Branch	3/17/2023	2,160,000.00	2,158,164.00	0.64
Credit Suisse AG, New York Branch	3/17/2023	940,000.00	939,201.00	0.64
DNB Bank ASA, New York Branch	12/2/2022	2,700,000.00	2,753,433.00	0.47
DNB Bank ASA, New York Branch	12/2/2022	1,175,000.00	1,198,253.25	0.47
Nordea Bank Abp, New York Branch	8/26/2022	2,700,000.00	2,745,981.00	0.14
Nordea Bank Abp, New York Branch	8/26/2022	1,175,000.00	1,195,010.25	0.14
Skandinaviska Enskilda Banken AB (publ)	8/26/2022	2,700,000.00	2,746,116.00	0.15
Skandinaviska Enskilda Banken AB (publ)	8/26/2022	1,175,000.00	1,195,069.00	0.15
Sumitomo Mitsui Banking Corporation, New York Bra	7/8/2022	2,145,000.00	2,145,879.45	0.65
Sumitomo Mitsui Banking Corporation, New York Bra	7/8/2022	930,000.00	930,381.30	0.65
SUB-TOTAL		27,000,000.00	27,207,488.25	
<u>U.S. TREASURY OBLIGATIONS</u>				
UNITED STATES TREASURY	8/31/2022	3,989,673.83	4,223,911.50	0.09
UNITED STATES TREASURY	8/31/2022	2,874,960.94	3,053,430.00	0.09
UNITED STATES TREASURY	11/30/2022	7,718,648.44	7,983,456.00	0.11
UNITED STATES TREASURY	4/30/2023	5,234,208.98	5,377,995.00	0.16
UNITED STATES TREASURY	5/31/2023	7,787,187.50	8,203,440.00	0.17
UNITED STATES TREASURY	10/31/2023	8,007,187.50	8,239,040.00	0.24
UNITED STATES TREASURY	8/15/2022	6,983,046.88	7,094,920.00	0.08
UNITED STATES TREASURY	10/15/2022	7,957,187.50	8,114,400.00	0.10
UNITED STATES TREASURY	10/31/2024	7,758,691.41	7,752,225.00	0.43
UNITED STATES TREASURY	1/31/2025	8,313,750.00	8,237,200.00	0.50
UNITED STATES TREASURY	3/31/2025	1,989,687.50	1,997,660.00	0.53
UNITED STATES TREASURY	4/30/2025	7,440,527.34	7,450,500.00	0.56
UNITED STATES TREASURY	12/15/2023	7,978,437.50	7,973,760.00	0.27
UNITED STATES TREASURY	4/15/2024	8,013,437.50	8,008,160.00	0.34
UNITED STATES TREASURY	5/15/2024	3,988,281.25	3,989,240.00	0.35
UNITED STATES TREASURY	6/15/2024	10,975,937.50	10,965,680.00	0.36
UNITED STATES TREASURY	7/15/2024	7,502,050.78	7,498,800.00	0.38
UNITED STATES TREASURY	5/15/2022	7,940,162.11	7,927,614.15	0.08
UNITED STATES TREASURY	5/15/2022	1,979,554.69	1,978,099.50	0.08
UNITED STATES TREASURY	9/30/2022	4,574,116.40	4,625,446.50	0.11
UNITED STATES TREASURY	9/30/2022	10,407,680.66	10,507,752.50	0.11
UNITED STATES TREASURY	9/30/2022	4,212,140.63	4,274,340.00	0.11
UNITED STATES TREASURY	9/30/2022	9,332,563.95	9,307,895.31	0.10
UNITED STATES TREASURY	9/30/2022	2,988,410.86	3,160,307.81	0.10
UNITED STATES TREASURY	10/15/2022	6,859,031.25	6,998,109.38	0.11
UNITED STATES TREASURY	10/15/2022	3,944,908.20	4,006,164.06	0.11
UNITED STATES TREASURY	12/31/2024	4,074,494.92	4,075,275.70	0.47
UNITED STATES TREASURY	12/31/2024	6,095,705.27	6,112,913.55	0.47
UNITED STATES TREASURY	3/15/2023	4,087,313.28	4,077,175.78	0.14
UNITED STATES TREASURY	3/15/2023	5,110,995.70	5,097,726.56	0.14
UNITED STATES TREASURY	3/15/2023	3,678,658.20	3,669,960.94	0.14
UNITED STATES TREASURY	3/15/2023	4,132,031.25	4,122,421.88	0.14
UNITED STATES TREASURY	3/15/2023	2,821,000.00	2,815,312.50	0.14
UNITED STATES TREASURY	3/15/2023	614,622.66	613,335.94	0.14
UNITED STATES TREASURY	5/15/2023	4,098,078.13	4,097,437.50	0.16
UNITED STATES TREASURY	5/15/2023	5,623,022.46	5,621,484.38	0.16
UNITED STATES TREASURY	10/15/2023	4,564,634.77	4,564,111.50	0.24
UNITED STATES TREASURY	10/15/2023	5,685,972.66	5,686,434.00	0.24
UNITED STATES TREASURY	10/15/2023	4,989,843.75	4,989,062.50	0.23
UNITED STATES TREASURY	10/15/2023	4,096,476.56	4,091,031.25	0.23
UNITED STATES TREASURY	10/15/2023	6,972,656.25	6,984,687.50	0.23
UNITED STATES TREASURY	10/15/2023	4,099,725.00	4,101,009.38	0.23
UNITED STATES TREASURY	10/15/2023	3,142,863.28	3,143,109.38	0.23
UNITED STATES TREASURY	10/15/2023	3,142,248.05	3,143,109.38	0.23
UNITED STATES TREASURY	12/15/2023	7,277,187.50	7,276,056.00	0.27
UNITED STATES TREASURY	6/15/2024	7,485,058.59	7,476,600.00	0.36
UNITED STATES TREASURY	6/15/2024	11,647,898.44	11,663,496.00	0.36
UNITED STATES TREASURY	6/15/2024	4,181,132.81	4,186,875.00	0.36
UNITED STATES TREASURY	1/27/2022	8,693,013.44	8,693,340.30	0.04
UNITED STATES TREASURY	12/31/2022	33,027,093.75	33,036,035.20	0.13
UNITED STATES TREASURY	12/31/2022	3,749,560.55	3,749,550.00	0.13
UNITED STATES TREASURY	12/31/2022	5,799,668.82	5,799,304.00	0.13
UNITED STATES TREASURY	12/31/2022	11,688,649.69	11,688,023.78	0.13
UNITED STATES TREASURY	12/31/2022	23,149,000.00	23,146,372.12	0.13
UNITED STATES TREASURY	1/31/2023	6,060,738.49	6,058,230.53	0.14
UNITED STATES TREASURY	1/31/2023	4,417,707.64	4,415,793.36	0.14
UNITED STATES TREASURY	1/31/2023	759,507.62	759,178.51	0.14
UNITED STATES TREASURY	1/31/2023	3,980,777.34	3,979,363.20	0.14
UNITED STATES TREASURY	1/31/2023	910,213.28	909,854.40	0.14
UNITED STATES TREASURY	1/31/2023	2,320,725.00	2,319,628.80	0.14
UNITED STATES TREASURY	1/31/2023	4,351,359.38	4,349,304.00	0.14
UNITED STATES TREASURY	1/31/2023	3,110,242.97	3,109,502.40	0.14
UNITED STATES TREASURY	1/31/2023	1,034,959.57	1,034,834.40	0.14
UNITED STATES TREASURY	1/31/2023	45,000.00	44,992.80	0.14
UNITED STATES TREASURY	1/31/2023	8,817,010.26	8,813,189.66	0.14
UNITED STATES TREASURY	1/31/2023	2,756,099.63	2,754,959.14	0.14
UNITED STATES TREASURY	3/31/2023	1,709,064.84	1,709,127.90	0.16

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UNITED STATES TREASURY	3/31/2023	1,604,247.66	1,604,181.45	0.16
UNITED STATES TREASURY	4/30/2023	11,616,405.93	11,612,330.80	0.16
UNITED STATES TREASURY	4/30/2023	5,008,450.41	5,006,693.40	0.16
UNITED STATES TREASURY	5/15/2024	27,629,233.85	27,600,554.25	0.35
UNITED STATES TREASURY	5/15/2024	2,361,089.00	2,358,638.15	0.35
UNITED STATES TREASURY	5/15/2024	4,144,488.28	4,138,836.50	0.35
UNITED STATES TREASURY	5/15/2024	14,710,632.73	14,695,362.85	0.35
UNITED STATES TREASURY	7/31/2023	334,424.22	334,608.05	0.19
UNITED STATES TREASURY	8/15/2024	2,084,982.19	2,086,371.36	0.40
UNITED STATES TREASURY	8/15/2024	2,338,157.66	2,340,173.24	0.40
UNITED STATES TREASURY	8/31/2023	983,435.25	984,322.56	0.21
UNITED STATES TREASURY	9/31/2023	3,449,554.50	3,452,666.88	0.21
UNITED STATES TREASURY	9/31/2023	4,916,577.75	4,921,013.76	0.21
UNITED STATES TREASURY	7/31/2022	4,148,885.94	4,213,185.25	0.08
UNITED STATES TREASURY	7/31/2022	5,216,656.25	5,285,540.00	0.08
UNITED STATES TREASURY	7/31/2022	1,603,512.50	1,656,813.50	0.08
UNITED STATES TREASURY	9/30/2022	5,247,312.92	5,365,561.50	0.11
UNITED STATES TREASURY	9/30/2022	2,287,290.25	2,338,834.50	0.11
UNITED STATES TREASURY	10/31/2022	3,734,611.51	3,837,422.25	0.12
UNITED STATES TREASURY	10/31/2022	1,626,122.46	1,670,888.25	0.12
UNITED STATES TREASURY	2/28/2023	3,858,642.98	4,003,862.20	0.14
UNITED STATES TREASURY	2/28/2023	1,679,409.38	1,742,613.60	0.14
UNITED STATES TREASURY	12/31/2022	1,024,528.13	1,057,315.60	0.13
UNITED STATES TREASURY	12/31/2022	6,439,408.22	6,764,766.80	0.13
UNITED STATES TREASURY	12/31/2022	3,302,362.50	3,408,046.40	0.13
UNITED STATES TREASURY	1/31/2023	2,901,853.51	2,955,487.40	0.15
UNITED STATES TREASURY	1/31/2023	1,253,320.31	1,278,325.00	0.15
UNITED STATES TREASURY	1/31/2023	10,041.02	10,226.60	0.15
UNITED STATES TREASURY	3/31/2023	7,118,586.91	7,123,776.75	0.15
UNITED STATES TREASURY	3/31/2023	4,643,666.01	4,647,051.50	0.15
UNITED STATES TREASURY	3/31/2023	3,546,536.13	3,549,121.75	0.15
UNITED STATES TREASURY	6/30/2023	2,857,788.28	2,850,933.60	0.18
UNITED STATES TREASURY	6/30/2023	1,239,399.22	1,236,426.40	0.18
UNITED STATES TREASURY	11/15/2022	2,787,166.41	2,840,778.00	0.12
UNITED STATES TREASURY	11/15/2022	1,208,771.09	1,232,022.00	0.12
UNITED STATES TREASURY	4/30/2024	3,103,259.38	3,091,453.60	0.33
UNITED STATES TREASURY	4/30/2024	1,352,433.98	1,347,288.90	0.33
UNITED STATES TREASURY	10/15/2022	521,718.75	532,507.50	0.10
UNITED STATES TREASURY	10/15/2022	223,593.75	228,217.50	0.10
UNITED STATES TREASURY	10/31/2024	3,611,739.65	3,602,200.55	0.43
UNITED STATES TREASURY	10/31/2024	1,570,096.29	1,565,949.45	0.43
UNITED STATES TREASURY	11/30/2024	1,519,250.78	1,514,385.15	0.45
UNITED STATES TREASURY	11/30/2024	4,402,568.36	4,393,267.50	0.45
UNITED STATES TREASURY	11/30/2024	2,577,022.66	2,568,769.35	0.45
UNITED STATES TREASURY	1/15/2023	673,297.66	682,616.10	0.13
UNITED STATES TREASURY	1/15/2023	4,101,875.00	4,075,320.00	0.13
UNITED STATES TREASURY	1/15/2023	2,039,991.40	2,068,224.90	0.13
UNITED STATES TREASURY	5/15/2023	1,529,483.59	1,533,802.70	0.17
UNITED STATES TREASURY	5/15/2023	662,610.16	664,481.30	0.17
UNITED STATES TREASURY	6/15/2023	2,472,026.17	2,472,618.20	0.19
UNITED STATES TREASURY	6/15/2023	1,051,927.73	1,051,113.00	0.19
UNITED STATES TREASURY	6/15/2023	1,531,255.08	1,531,621.80	0.19
UNITED STATES TREASURY	10/15/2023	6,951,668.56	6,948,423.30	0.24
UNITED STATES TREASURY	10/15/2023	3,029,190.82	3,027,776.70	0.24
UNITED STATES TREASURY	11/15/2023	2,872,130.08	2,870,114.80	0.25
UNITED STATES TREASURY	11/15/2023	1,250,927.73	1,250,050.00	0.25
UNITED STATES TREASURY	11/30/2022	609,428.13	610,140.30	0.11
UNITED STATES TREASURY	11/30/2022	264,751.56	265,060.95	0.11
UNITED STATES TREASURY	12/15/2023	658,504.69	657,835.20	0.27
UNITED STATES TREASURY	12/15/2023	2,418,842.77	2,417,046.00	0.27
UNITED STATES TREASURY	12/15/2023	1,336,964.06	1,335,604.80	0.27
UNITED STATES TREASURY	12/31/2022	1,339,895.31	1,339,839.20	0.13
UNITED STATES TREASURY	12/31/2022	584,954.30	584,929.80	0.13
UNITED STATES TREASURY	1/31/2023	4,876,142.57	4,874,220.00	0.14
UNITED STATES TREASURY	1/31/2023	2,125,488.05	2,124,660.00	0.14
UNITED STATES TREASURY	2/15/2024	3,574,433.98	3,575,281.00	0.29
UNITED STATES TREASURY	2/15/2024	1,553,235.94	1,553,604.00	0.29
UNITED STATES TREASURY	3/15/2024	3,111,103.12	3,115,008.00	0.31
UNITED STATES TREASURY	3/15/2024	2,744,306.64	2,745,600.00	0.31
UNITED STATES TREASURY	3/15/2024	2,547,714.26	2,550,912.00	0.31
UNITED STATES TREASURY	3/31/2023	1,394,182.62	1,394,288.55	0.16
UNITED STATES TREASURY	3/31/2023	604,645.51	604,691.45	0.16
UNITED STATES TREASURY	4/15/2024	2,091,551.17	2,092,131.80	0.34
UNITED STATES TREASURY	4/15/2024	910,675.39	910,928.20	0.34
UNITED STATES TREASURY	6/15/2024	1,939,833.59	1,938,931.60	0.36
UNITED STATES TREASURY	6/15/2024	4,470,820.31	4,485,960.00	0.36
UNITED STATES TREASURY	6/15/2024	5,973,750.00	5,981,280.00	0.36
UNITED STATES TREASURY	6/15/2024	852,728.91	852,332.40	0.36
UNITED STATES TREASURY	6/15/2024	1,987,031.25	1,993,760.00	0.36
UNITED STATES TREASURY	6/15/2024	1,991,250.00	1,993,760.00	0.36
UNITED STATES TREASURY	7/15/2024	2,844,656.25	2,849,544.00	0.38
UNITED STATES TREASURY	7/15/2024	5,506,015.63	5,499,120.00	0.38
UNITED STATES TREASURY	7/15/2024	1,544,818.95	1,544,752.80	0.38
UNITED STATES TREASURY	7/15/2024	9,996,875.00	9,998,400.00	0.38
UNITED STATES TREASURY	7/15/2024	1,597,062.50	1,599,744.00	0.38
UNITED STATES TREASURY	7/15/2024	1,197,750.00	1,199,808.00	0.38
UNITED STATES TREASURY	7/15/2024	2,402,625.00	2,399,616.00	0.38
UNITED STATES TREASURY	7/15/2024	674,920.90	674,892.00	0.38
UNITED STATES TREASURY	7/15/2024	748,623.05	749,880.00	0.38
UNITED STATES TREASURY	8/15/2024	3,095,035.16	3,097,582.00	0.40
UNITED STATES TREASURY	8/15/2024	1,497,246.09	1,498,830.00	0.40
UNITED STATES TREASURY	8/15/2024	998,164.06	999,220.00	0.40
SUB-TOTAL		678,785,138.56	682,262,906.26	
FEDERAL AGENCY/GSE				
FEDERAL HOME LOAN BANKS	9/8/2023	4,135,800.00	4,173,040.00	0.23
FEDERAL HOME LOAN BANKS	9/8/2023	4,104,600.00	4,173,040.00	0.23
FEDERAL HOME LOAN BANKS	3/8/2024	5,201,750.00	5,195,600.00	0.31
FEDERAL HOME LOAN BANKS	3/10/2023	5,053,550.00	5,197,950.00	0.15
FEDERAL HOME LOAN BANKS	6/10/2022	4,988,900.00	5,103,200.00	0.09
FEDERAL HOME LOAN BANKS	12/9/2022	7,058,660.00	7,252,350.00	0.16
FEDERAL HOME LOAN BANKS	6/9/2023	3,977,720.00	4,137,840.00	0.18
FEDERAL HOME LOAN BANKS	6/9/2023	4,029,880.00	4,137,840.00	0.18
FEDERAL HOME LOAN BANKS	9/9/2022	6,828,560.00	7,009,236.00	0.11
FEDERAL FARM CREDIT BANKS FUNDING CORP	12/17/2021	6,022,920.00	6,048,060.00	0.08
FEDERAL FARM CREDIT BANKS FUNDING CORP	11/15/2021	7,034,930.00	7,042,490.00	0.10
FEDERAL FARM CREDIT BANKS FUNDING CORP	7/17/2023	5,060,200.00	5,249,650.00	0.21
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/26/2023	6,967,450.00	7,198,450.00	0.21
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/1/2023	4,996,450.00	5,121,550.00	0.13
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	4,993,550.00	5,132,300.00	0.24
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	7,983,280.00	7,993,600.00	0.24

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FEDERAL FARM CREDIT BANKS FUNDING CORP	2/21/2023	5,000,600.00	5,096,100.00	0.14
FEDERAL FARM CREDIT BANKS FUNDING CORP	5/6/2022	5,627,843.55	5,640,747.70	0.10
FEDERAL FARM CREDIT BANKS FUNDING CORP	10/2/2023	4,994,600.00	4,997,950.00	0.22
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	6,111,548.70	6,138,888.50	0.17
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	3,203,098.50	3,213,081.60	0.20
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	5,000,300.00	5,004,800.00	0.20
FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2023	1,797,948.00	1,801,152.00	0.22
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	6,815,760.00	7,046,690.00	0.06
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	4,411,710.00	4,638,735.00	0.14
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	2,233,875.00	2,370,909.00	0.14
FEDERAL NATIONAL MORTGAGE ASSOCIATION	4/12/2022	6,370,496.00	6,485,312.00	0.08
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	8,248,720.00	8,065,600.00	0.14
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	7,621,797.50	7,652,297.50	0.16
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	7,463,143.80	7,490,164.65	0.21
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	8,001,840.00	8,002,800.00	0.23
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	5,098,317.00	5,106,171.00	0.19
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	3,001,860.00	3,003,630.00	0.19
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	6,376,128.00	6,386,112.00	0.23
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	4,705,761.00	4,710,141.30	0.25
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	5,959,094.65	5,963,389.45	0.26
FEDERAL HOME LOAN MORTGAGE CORP	8/12/2025	4,095,490.00	4,083,788.60	0.70
FEDERAL HOME LOAN MORTGAGE CORP	10/13/2023	4,097,950.00	4,099,881.10	0.30
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	3,857,469.00	3,875,721.85	0.06
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	5,677,685.00	5,687,747.65	0.06
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/27/2023	6,098,475.00	6,099,475.40	0.30
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	5,652,771.25	5,620,715.00	0.14
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	5,663,313.58	5,620,715.00	0.14
FEDERAL HOME LOAN BANKS	2/12/2026	2,897,970.00	2,883,238.00	0.73
FEDERAL HOME LOAN BANKS	2/12/2026	1,249,125.00	1,242,775.00	0.73
FEDERAL HOME LOAN MORTGAGE CORP	11/25/2024	1,570,000.00	1,571,161.80	0.39
FEDERAL HOME LOAN MORTGAGE CORP	11/25/2024	680,000.00	680,503.20	0.39
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	5,687,827.95	5,713,272.25	0.17
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	2,472,535.20	2,483,596.00	0.17
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	5,403,357.75	5,420,198.40	0.20
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	2,354,926.00	2,362,265.60	0.20
FEDERAL HOME LOAN MORTGAGE CORP	4/20/2023	5,241,862.50	5,278,752.60	0.10
FEDERAL HOME LOAN MORTGAGE CORP	4/20/2023	2,284,275.00	2,300,350.80	0.10
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	4,977,908.40	4,997,828.40	0.16
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	2,169,088.60	2,177,768.60	0.16
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	5,144,932.80	5,163,560.40	0.21
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	2,238,444.60	2,246,549.05	0.21
FEDERAL HOME LOAN MORTGAGE CORP	7/25/2022	3,457,169.10	3,466,212.75	0.09
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	6,403,461.80	6,412,243.50	0.23
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	2,787,154.20	2,790,976.50	0.23
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	2,550,465.66	2,553,085.50	0.19
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	6,997,690.00	7,008,470.00	0.19
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	2,725,497.61	2,728,297.25	0.19
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,549,199.85	1,551,625.65	0.23
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,991,720.00	1,995,660.00	0.23
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,539,237.15	1,541,647.35	0.23
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	5,709,856.50	5,715,171.45	0.25
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	2,482,763.50	2,485,074.55	0.25
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	4,820,223.25	4,823,697.25	0.26
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	2,097,921.00	2,099,433.00	0.26
FHMS K-727 A1	10/25/2023	320,002.01	330,766.45	0.40
SUB-TOTAL		321,430,410.96	324,093,093.60	
<u>MEDIUM TERM NOTES</u>				
AMAZON.COM INC	5/12/2024	3,265,225.80	3,271,700.40	0.43
AMERICAN HONDA FINANCE CORP	11/16/2022	2,021,300.00	2,054,640.00	0.33
AMERICAN HONDA FINANCE CORP	1/12/2024	1,585,215.00	1,603,305.00	0.61
APPLE INC	5/3/2023	1,977,040.00	2,071,340.00	0.26
APPLE INC	2/23/2023	2,949,060.00	3,102,450.00	0.24
BANK OF AMERICA CORP	1/11/2023	3,034,740.00	3,124,110.00	0.25
BANK OF NEW YORK MELLON CORP	1/29/2023	2,944,320.00	3,106,350.00	0.27
BERKSHIRE HATHAWAY INC	3/15/2023	2,924,460.00	3,102,390.00	0.26
BERKSHIRE HATHAWAY INC	3/15/2023	2,014,300.00	2,068,260.00	0.26
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2024	5,193,032.00	5,203,068.00	0.43
DEERE & CO	6/8/2022	1,466,700.00	1,518,930.00	0.17
JOHN DEERE CAPITAL CORP	1/17/2024	3,512,504.35	3,516,827.80	0.43
PACCAR FINANCIAL CORP	9/26/2022	1,498,170.00	1,529,025.00	0.19
PACCAR FINANCIAL CORP	2/7/2023	2,274,886.25	2,327,620.75	0.28
PACCAR FINANCIAL CORP	2/2/2024	1,618,120.80	1,615,237.20	0.47
ROYAL BANK OF CANADA	11/1/2024	4,205,160.00	4,194,400.00	0.70
SALESFORCE.COM INC	7/15/2024	564,711.85	566,231.70	0.37
CHARLES SCHWAB CORP	3/18/2024	2,333,832.50	2,350,854.65	0.47
CHARLES SCHWAB CORP	3/18/2024	2,006,720.00	2,013,580.00	0.47
TORONTO-DOMINION BANK	6/12/2024	3,171,900.00	3,171,270.00	0.58
TOYOTA MOTOR CREDIT CORP	4/6/2023	1,798,542.00	1,803,474.00	0.28
TOYOTA MOTOR CREDIT CORP	6/18/2024	3,086,322.90	3,083,572.80	0.58
US BANCORP	2/5/2024	2,107,940.00	2,133,140.00	0.51
US BANCORP	7/30/2024	2,662,075.00	2,632,250.00	0.51
VISA INC	12/14/2022	1,962,480.00	2,057,940.00	0.21
WALMART INC	6/26/2023	3,083,010.00	3,164,010.00	0.24
WALMART INC	6/26/2023	2,056,460.00	2,109,340.00	0.24
ASSOCIATION OF AMERICAN MEDICAL COLLEGES	10/1/2022	2,990,000.00	3,018,076.10	1.05
BAYCARE HEALTH SYSTEM INC	11/15/2022	1,456,344.00	1,476,345.60	0.51
COMCAST CORP	10/15/2025	4,042,256.85	4,033,580.85	0.96
CREDIT SUISSE AG (NEW YORK BRANCH)	2/2/2024	2,655,000.00	2,652,530.85	0.53
GEORGIA-PACIFIC LLC	5/15/2024	3,064,049.85	3,071,467.15	0.55
HORMEL FOODS CORP	6/3/2024	3,344,397.90	3,350,853.75	0.42
NATIONAL SECURITIES CLEARING CORP	4/23/2023	3,162,024.90	3,210,734.25	0.32
PACIFIC LIFE GLOBAL FUNDING II	9/23/2023	2,022,468.75	2,029,860.00	0.38
PROTECTIVE LIFE GLOBAL FUNDING	6/9/2023	3,500,000.00	3,546,760.00	0.33
SECURITY BENEFIT GLOBAL FUNDING	5/17/2024	3,128,810.60	3,152,567.30	0.98
TOYOTA MOTOR CREDIT CORP	1/11/2024	2,544,847.30	2,543,294.85	0.48
VIRGINIA ELECTRIC AND POWER CO	3/15/2023	2,087,580.00	2,062,320.00	0.33
ADOBE INC	2/1/2023	768,945.10	785,977.50	0.23
ADOBE INC	2/1/2023	334,541.05	341,951.25	0.23
AMAZON.COM INC	5/12/2024	1,427,912.20	1,430,743.60	0.43
AMAZON.COM INC	5/12/2024	619,094.80	620,322.40	0.43
AMERICAN EXPRESS CO	5/20/2022	1,088,692.00	1,107,352.80	0.23
AMERICAN EXPRESS CO	5/20/2022	469,436.00	477,482.40	0.23
AMERIPRISE FINANCIAL INC	3/22/2022	1,037,223.20	1,056,224.00	0.20
AMERIPRISE FINANCIAL INC	3/22/2022	119,679.60	121,674.00	0.20
AMERIPRISE FINANCIAL INC	3/22/2022	498,863.00	507,998.00	0.20
APPLE INC	5/11/2023	1,007,252.80	1,018,686.00	0.24
APPLE INC	5/11/2023	433,816.80	438,741.00	0.24
TRUIST FINANCIAL CORP	3/16/2023	1,358,993.60	1,397,549.60	0.29
TRUIST FINANCIAL CORP	3/16/2023	584,567.10	601,151.85	0.29
BANK OF NEW YORK MELLON CORP	4/28/2023	947,355.50	957,747.70	0.32

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BANK OF NEW YORK MELLON CORP	4/28/2023	404,968.45	409,410.83	0.32
CATERPILLAR FINANCIAL SERVICES CORP	11/29/2022	262,776.80	267,402.20	0.26
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2024	1,448,057.00	1,450,855.50	0.43
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2024	624,162.50	625,368.75	0.43
CHEVRON CORP	5/11/2023	320,000.00	324,758.40	0.26
CHEVRON CORP	5/11/2023	135,000.00	137,007.45	0.26
CITIGROUP GLOBAL MARKETS HOLDINGS INC	6/7/2024	1,400,000.00	1,394,358.00	0.90
CITIGROUP GLOBAL MARKETS HOLDINGS INC	6/7/2024	600,000.00	597,582.00	0.90
COMERICA INC	7/31/2023	1,484,014.00	1,483,902.00	0.42
COMERICA INC	7/31/2023	636,006.00	635,958.00	0.42
CONSUMERS ENERGY CO	6/1/2023	409,860.60	410,299.30	0.31
CONSUMERS ENERGY CO	6/1/2023	169,942.20	170,124.10	0.31
JOHN DEERE CAPITAL CORP	4/6/2023	359,913.60	365,130.00	0.30
JOHN DEERE CAPITAL CORP	4/6/2023	159,961.60	162,280.00	0.30
DUKE ENERGY CAROLINAS LLC	3/15/2023	995,766.05	1,012,993.70	0.42
DUKE ENERGY CAROLINAS LLC	3/15/2023	753,142.85	766,172.90	0.42
DUKE ENERGY CAROLINAS LLC	3/15/2023	753,142.85	766,172.90	0.42
ERP OPERATING LP	4/15/2023	1,355,016.00	1,336,156.20	0.38
ERP OPERATING LP	4/15/2023	578,770.40	570,714.78	0.38
ENTERGY LOUISIANA LLC	11/17/2023	759,863.20	760,326.80	0.42
ENTERGY LOUISIANA LLC	11/17/2023	290,436.20	290,421.70	0.42
ENTERGY LOUISIANA LLC	11/17/2023	449,919.00	449,896.50	0.42
EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	8/12/2024	1,784,839.35	1,788,587.85	0.73
EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	8/12/2024	719,935.20	721,447.20	0.73
FIFTH THIRD BANK NA (OHIO)	1/30/2023	1,029,134.80	1,051,599.10	0.22
FIFTH THIRD BANK NA (OHIO)	1/30/2023	444,626.20	454,331.65	0.22
HORMEL FOODS CORP	6/3/2024	259,953.20	260,455.00	0.42
HORMEL FOODS CORP	6/3/2024	104,981.10	105,183.75	0.42
HUNTINGTON NATIONAL BANK	2/3/2023	1,099,076.00	1,122,044.00	0.30
HUNTINGTON NATIONAL BANK	2/3/2023	469,605.20	479,418.80	0.30
KEYBANK NA	3/7/2023	101,937.64	102,530.54	0.32
KEYBANK NA	3/7/2023	311,595.00	313,869.00	0.32
KEYBANK NA	3/7/2023	150,524.50	151,703.35	0.32
KEYBANK NA	3/7/2023	821,620.13	823,383.01	0.32
KEYBANK NA	3/7/2023	592,902.60	596,351.10	0.32
NEW YORK LIFE GLOBAL FUNDING	8/27/2024	1,547,845.50	1,550,387.50	0.59
NEW YORK LIFE GLOBAL FUNDING	8/27/2024	624,131.25	625,156.25	0.59
NIKE INC	3/27/2025	89,877.60	95,369.40	0.67
NIKE INC	3/27/2025	44,938.80	47,684.70	0.67
OKLAHOMA GAS AND ELECTRIC CO	5/26/2023	430,000.00	430,172.00	0.38
OKLAHOMA GAS AND ELECTRIC CO	5/26/2023	190,000.00	190,076.00	0.38
PNC BANK NA	2/24/2023	220,000.00	221,526.80	0.30
PNC BANK NA	2/24/2023	95,000.00	95,659.30	0.30
PACCAR FINANCIAL CORP	9/26/2022	499,390.00	509,675.00	0.19
PACCAR FINANCIAL CORP	9/26/2022	214,737.70	219,160.25	0.19
PACCAR FINANCIAL CORP	2/7/2023	1,399,930.00	1,432,382.00	0.28
PACCAR FINANCIAL CORP	2/7/2023	599,970.00	613,878.00	0.28
PACCAR FINANCIAL CORP	8/9/2024	684,630.10	683,321.75	0.58
PACCAR FINANCIAL CORP	8/9/2024	274,851.50	274,326.25	0.58
PRECISION CASTPARTS CORP	1/15/2023	1,370,472.00	1,394,000.00	0.27
PRECISION CASTPARTS CORP	1/15/2023	594,543.00	604,750.00	0.27
PRINCIPAL LIFE GLOBAL FUNDING II	8/23/2024	799,504.00	801,288.00	0.70
PRINCIPAL LIFE GLOBAL FUNDING II	8/23/2024	324,798.50	325,523.25	0.70
ROCKWELL AUTOMATION INC	8/15/2023	314,848.80	315,072.45	0.33
ROCKWELL AUTOMATION INC	8/15/2023	124,940.00	125,028.75	0.33
SALESFORCE.COM INC	7/15/2024	349,821.50	350,763.00	0.37
SALESFORCE.COM INC	7/15/2024	149,923.50	150,327.00	0.37
CHARLES SCHWAB CORP	3/18/2024	1,229,385.00	1,238,351.70	0.47
CHARLES SCHWAB CORP	3/18/2024	524,737.50	528,564.75	0.47
UNITEDHEALTH GROUP INC	5/15/2024	1,188,762.40	1,190,404.60	0.50
UNITEDHEALTH GROUP INC	5/15/2024	514,464.40	515,175.10	0.50
WALMART INC	12/15/2022	920,331.20	913,131.10	0.19
WELLS FARGO BANK NA	10/22/2021	939,896.60	944,540.20	0.01
WELLS FARGO BANK NA	10/22/2021	399,956.00	401,932.00	0.01
ADOBE INC	2/1/2023	314,568.45	321,536.25	0.23
ADOBE INC	2/1/2023	134,815.05	137,801.25	0.23
AMAZON.COM INC	6/3/2023	1,408,026.00	1,416,330.90	0.14
AMAZON.COM INC	6/3/2023	614,139.00	617,761.35	0.14
AMAZON.COM INC	5/12/2024	2,047,007.00	2,051,066.00	0.43
AMAZON.COM INC	5/12/2024	888,700.60	890,462.80	0.43
AMERICAN HONDA FINANCE CORP	6/27/2022	2,647,562.00	2,692,029.00	0.27
AMERICAN HONDA FINANCE CORP	6/27/2022	1,148,942.00	1,168,239.00	0.27
APPLE INC	9/11/2022	409,930.30	416,338.60	0.19
APPLE INC	9/11/2022	179,969.40	182,782.80	0.19
APPLE INC	5/11/2023	1,027,198.40	1,038,858.00	0.24
APPLE INC	5/11/2023	448,776.00	453,870.00	0.24
ASTRAZENECA FINANCE LLC	5/28/2024	1,339,879.40	1,341,728.60	0.53
ASTRAZENECA FINANCE LLC	5/28/2024	584,947.35	585,754.65	0.53
BMW US CAPITAL LLC	8/12/2024	619,944.20	622,982.20	0.59
BMW US CAPITAL LLC	8/12/2024	254,977.05	256,226.55	0.59
BANK OF NEW YORK MELLON CORP	8/23/2022	1,199,616.00	1,220,712.00	0.18
BANK OF NEW YORK MELLON CORP	8/23/2022	524,832.00	534,061.50	0.18
BANK OF NEW YORK MELLON CORP	1/27/2023	764,464.50	781,577.55	0.22
BANK OF NEW YORK MELLON CORP	1/27/2023	334,765.50	342,259.45	0.22
BANK OF NEW YORK MELLON CORP	4/24/2025	890,619.00	894,403.50	0.80
BANK OF NEW YORK MELLON CORP	4/24/2025	389,006.00	390,659.00	0.80
BRISTOL-MYERS SQUIBB CO	11/13/2023	1,325,000.00	1,325,702.25	0.27
BRISTOL-MYERS SQUIBB CO	11/13/2023	575,000.00	575,304.75	0.27
BURLINGTON NORTHERN SANTA FE LLC	4/1/2025	527,548.70	528,298.40	0.63
BURLINGTON NORTHERN SANTA FE LLC	4/1/2025	226,092.30	226,413.60	0.63
CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	728,985.30	741,796.80	0.30
CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	319,555.20	325,171.20	0.30
CATERPILLAR FINANCIAL SERVICES CORP	11/18/2022	349,839.00	357,378.00	0.21
CATERPILLAR FINANCIAL SERVICES CORP	11/18/2022	149,931.00	153,162.00	0.21
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	784,560.40	789,576.55	0.33
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	339,809.60	341,982.20	0.33
CHEVRON CORP	5/11/2023	610,000.00	619,070.70	0.26
CHEVRON CORP	5/11/2023	265,000.00	268,940.55	0.26
JOHN DEERE CAPITAL CORP	7/5/2023	279,770.40	282,256.80	0.26
JOHN DEERE CAPITAL CORP	7/5/2023	119,901.60	120,967.20	0.26
JOHN DEERE CAPITAL CORP	1/17/2024	554,605.95	555,288.60	0.43
JOHN DEERE CAPITAL CORP	1/17/2024	239,829.60	240,124.80	0.43
GOLDMAN SACHS GROUP INC	3/3/2024	308,599.20	303,156.00	0.67
GOLDMAN SACHS GROUP INC	3/3/2024	132,256.80	129,924.00	0.67
GOLDMAN SACHS GROUP INC	1/27/2023	700,000.00	700,133.00	0.43
GOLDMAN SACHS GROUP INC	1/27/2023	300,000.00	300,057.00	0.43
HONEYWELL INTERNATIONAL INC	8/8/2022	544,449.55	554,156.00	0.18
HONEYWELL INTERNATIONAL INC	8/8/2022	234,762.65	238,948.00	0.18
INTERNATIONAL BUSINESS MACHINES CORP	2/12/2024	720,041.50	703,620.65	0.57
INTERNATIONAL BUSINESS MACHINES CORP	2/12/2024	307,804.00	300,784.40	0.57
JPMORGAN CHASE & CO	4/1/2023	695,000.00	706,495.30	0.37

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JPMORGAN CHASE & CO	4/1/2023	305,000.00	310,044.70	0.37
MORGAN STANLEY	5/19/2022	347,679.50	356,356.00	0.21
MORGAN STANLEY	5/19/2022	149,005.50	152,724.00	0.21
MORGAN STANLEY	2/25/2023	738,979.60	729,478.95	0.39
MORGAN STANLEY	2/25/2023	324,300.40	320,131.05	0.39
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/8/2024	564,610.15	562,016.80	0.57
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/8/2024	244,830.95	243,706.40	0.57
NORTHERN TRUST CORP	8/2/2022	703,437.30	708,816.60	0.21
NORTHERN TRUST CORP	8/2/2022	308,702.70	311,063.40	0.21
PNC BANK NA	2/24/2023	560,000.00	563,886.40	0.30
PNC BANK NA	2/24/2023	240,000.00	241,665.60	0.30
PACCAR FINANCIAL CORP	8/11/2023	314,587.35	315,488.25	0.27
PACCAR FINANCIAL CORP	8/11/2023	134,823.15	135,209.25	0.27
PACCAR FINANCIAL CORP	8/9/2024	764,586.90	763,125.75	0.58
PACCAR FINANCIAL CORP	8/9/2024	344,813.70	344,154.75	0.58
PEPSICO INC	5/1/2023	643,722.90	650,643.75	0.22
PEPSICO INC	5/1/2023	279,445.60	282,450.00	0.22
CHARLES SCHWAB CORP	3/18/2024	889,555.00	896,043.10	0.47
CHARLES SCHWAB CORP	3/18/2024	389,805.00	392,648.10	0.47
TOYOTA MOTOR CREDIT CORP	1/11/2024	1,499,910.00	1,498,995.00	0.48
TOYOTA MOTOR CREDIT CORP	1/11/2024	649,961.00	649,564.50	0.48
TOYOTA MOTOR CREDIT CORP	4/6/2023	409,667.90	410,791.30	0.28
TOYOTA MOTOR CREDIT CORP	4/6/2023	174,858.25	175,337.75	0.28
UNILEVER CAPITAL CORP	8/12/2024	485,000.00	485,591.70	0.50
UNILEVER CAPITAL CORP	8/12/2024	220,000.00	220,268.40	0.50
UNITEDHEALTH GROUP INC	5/15/2024	963,996.40	965,328.10	0.50
UNITEDHEALTH GROUP INC	5/15/2024	419,563.20	420,142.80	0.50
SUB-TOTAL		193,497,388.82	195,504,955.66	
<u>MORTGAGE AND ASSET-BACK SECURITIES</u>				
HAROT 2020-1 A3	4/22/2024	2,939,423.76	2,975,868.00	0.41
HAROT 2019-3 A3	8/15/2023	2,165,428.62	2,183,051.68	0.50
HART 2021-A A3	9/15/2025	1,759,814.85	1,759,859.20	0.38
HART 2021-B A3	1/15/2026	3,614,202.17	3,613,626.30	0.61
JDOT 2019-B A3	12/15/2023	870,034.52	879,904.81	0.33
JDOT 2020 A3	8/15/2024	2,124,870.16	2,141,277.50	0.39
MBALT 2021-B A3	11/15/2024	1,989,849.76	1,992,786.00	0.32
MBALT 2020-A A3	12/15/2022	1,192,132.36	1,199,312.09	-0.05
NAROT 2019-C A3	7/15/2024	2,657,522.69	2,684,000.45	0.77
TAOT 2020-D A3	1/15/2025	1,689,685.15	1,692,112.50	0.26
TAOT 2021-A A3	5/15/2025	3,699,313.28	3,700,000.00	0.26
CNH 2020-A A2	7/17/2023	192,508.70	192,727.08	0.38
CARMX 2020-3 B	3/16/2026	737,328.52	737,592.00	0.78
CARMX 2019-3 A4	4/15/2025	470,640.63	470,160.60	0.80
CARMX 2020-2 A4	5/15/2025	1,492,593.75	1,492,557.50	0.84
CARMX 2019-4 B	7/15/2025	1,758,871.25	1,756,241.92	1.11
CARMX 2020-1 A3	12/16/2024	1,024,798.90	1,040,170.00	0.69
CARMX 2020-1 A4	6/16/2025	4,262,480.39	4,230,357.35	0.81
FH G12952	12/1/2022	48,139.56	47,330.87	1.47
FNA 2012-M9 A2	4/25/2022	160,404.43	160,653.30	0.32
FNA 2012-M9 A2	4/25/2022	33,051.75	33,104.32	0.32
FNA 2012-M17 A2	11/25/2022	278,925.39	294,076.58	0.22
FHR 3806 L	2/15/2026	290,644.34	288,953.54	0.23
FHMS 2011-K016 A2	10/25/2021	605,856.27	608,348.75	-0.87
FHMS 2011-K016 A2	10/25/2021	174,881.90	172,299.21	-0.87
FHMS K-020 A2	5/25/2022	483,466.93	501,036.03	0.19
FHMS K-020 A2	5/25/2022	96,685.64	100,207.21	0.19
FHMS K-020 A2	5/25/2022	192,689.97	200,414.41	0.19
FHMS K-021 A2	6/25/2022	962,677.81	994,973.77	0.38
FHMS K-023 A1	4/25/2022	20,190.66	20,852.84	0.22
FHMS K-023 A1	4/25/2022	98,739.35	100,614.97	0.22
FHMS K-025 A1	4/25/2022	32,236.45	32,589.42	0.19
FHMS K-025 A2	10/25/2022	500,603.91	500,510.50	0.46
FHMS K-025 A2	10/25/2022	3,611,499.61	3,610,825.75	0.46
FHMS K-S01 A2	1/25/2023	199,543.63	208,259.63	0.35
FHMS K-027 A1	9/25/2022	23,073.33	23,635.58	0.19
FHMS K-027 A2	1/25/2023	2,101,558.59	2,154,453.00	0.41
FHMS K-027 A2	1/25/2023	1,875,366.21	1,923,618.75	0.41
FHR 4285 BA	12/15/2023	421,904.34	420,198.36	0.58
FHMS K-041 A1	8/25/2024	1,754,221.28	1,737,491.22	0.32
FHMS K-046 A1	1/25/2025	587,443.78	584,984.41	0.27
FHMS K-PLB A	5/25/2025	2,156,328.13	2,146,540.00	0.73
FHMS K-047 A1	12/25/2024	0.02	0.02	0.33
FHMS K-050 A1	1/25/2025	2,561,443.85	2,539,989.99	0.22
FHMS K-051 A2	9/25/2025	4,348,857.42	4,319,720.00	0.84
FHMS K-051 A2	9/25/2025	330,046.88	328,080.00	0.84
FHMS K-051 A2	9/25/2025	1,337,686.53	1,328,724.00	0.84
FHMS K-052 A2	11/25/2025	985,992.19	980,406.00	0.86
FN AM0359	8/1/2022	2,638,200.88	2,639,617.94	0.96
FN AM8892	7/1/2025	2,442,708.02	2,424,948.84	1.29
FN AM8730	7/1/2025	1,796,590.28	1,785,646.83	0.91
FN AN0429	1/1/2025	981,610.35	969,753.87	0.66
FNR 0338C MP	5/25/2023	128,976.19	127,757.54	0.88
FNR 0338C MP	5/25/2023	141,967.32	140,288.33	0.88
FNR 0333J LB	5/25/2023	80,210.55	79,449.22	1.28
FNR 0364L HQ	7/25/2023	90,202.81	89,928.86	0.81
FHR 2666 OD	8/15/2023	84,365.35	83,895.40	1.20
FHR 2666 OD	8/15/2023	87,776.32	87,142.97	1.20
FHR 2756 KA	2/15/2024	340,025.41	334,951.98	1.13
FNR 2008-45 DB	6/25/2023	89,251.77	88,840.02	0.59
FN BM6007	5/1/2023	431,911.26	422,303.53	0.98
FORDF 2017-3 A	9/15/2022	776,132.81	767,295.00	0.26
FORDF 2019-2 B	4/15/2024	1,831,369.92	1,824,210.90	0.68
FORDF 2019-3 A1	9/15/2024	4,105,937.50	4,082,720.00	0.24
FORDF 2020-1 A1	1/007,617.19	1,007,617.19	1,005,520.00	0.43
FORDO 2021-A A3	8/15/2025	1,139,287.50	1,140,262.20	0.29
HAROT 2021-3 A3	11/18/2025	5,399,921.16	5,400,810.00	0.40
HART 2019-B C	6/15/2026	1,557,011.72	1,556,820.00	0.91
MMAF 20B A3	8/14/2025	3,469,950.38	3,472,012.60	0.46
MMAF 20A A2	4/9/2024	1,345,154.83	1,350,190.21	0.12
PFSFC 2019-A A2	4/15/2024	517,893.52	511,123.45	0.26
PFSFC 20B A	6/17/2024	1,564,789.51	1,576,690.55	0.26
PFSFC 20E A	10/15/2025	302,156.25	303,015.00	0.52
PFSFC 20E A	10/15/2025	1,007,421.87	1,010,050.00	0.52
SCART 20A A	10/15/2024	1,173,193.63	1,179,860.15	0.58
BMWLT 2021-1 A4	7/25/2024	939,962.69	941,297.20	0.29
BMWLT 2021-1 A4	7/25/2024	409,983.72	410,565.80	0.29
COPAR 2020-1 A3	11/15/2024	1,489,683.22	1,506,866.80	0.59
COPAR 2020-1 A3	11/15/2024	639,863.94	647,244.80	0.59
CARMX 2021-2 A3	2/17/2026	2,339,495.73	2,343,744.00	0.46
CARMX 2021-2 A3	2/17/2026	1,009,782.35	1,011,616.00	0.46

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CARMX 2021-3 A3	6/15/2026	2,899,522.95	2,899,246.00	0.56
CARMX 2021-3 A3	6/15/2026	1,249,794.38	1,249,675.00	0.56
DRIVE 2020-2 A3	5/15/2024	361,417.34	361,875.71	0.39
DRIVE 2020-2 A3	5/15/2024	156,066.58	156,264.51	0.39
DRIVE 2021-2 A3	3/17/2025	1,649,879.88	1,649,950.50	0.35
DRIVE 2021-1 A3	11/15/2024	909,946.49	911,283.10	0.31
DRIVE 2021-1 A3	11/15/2024	389,977.07	390,549.90	0.31
EART 2021-2 A3	10/15/2024	1,189,897.30	1,190,547.40	0.26
EART 2021-2 A3	10/15/2024	509,955.99	510,234.60	0.26
EART 2021-3 A3	2/18/2025	1,549,906.23	1,549,938.00	0.35
FHMS K-SMC A2	1/25/2023	308,728.52	319,712.30	0.25
FHMS K-SMC A2	1/25/2023	2,030,198.44	2,103,913.20	0.25
FHMS K-SMC A2	1/25/2023	410,500.00	412,532.00	0.25
FHMS K-SMC A2	1/25/2023	1,175,160.15	1,216,969.40	0.25
FHMS K-724 A1	3/25/2023	220,740.33	224,718.50	0.30
FHMS K-724 A1	3/25/2023	264,860.92	269,491.41	0.30
FHMS K-J33 A1	12/25/2025	995,238.47	991,567.90	0.56
FHMS K-J33 A1	12/25/2025	434,950.14	433,346.01	0.56
FHMS K-727 A2	7/25/2024	3,135,638.67	3,063,531.60	0.92
FHMS K-727 A2	7/25/2024	1,357,699.22	1,326,477.60	0.92
FHMS K-J23 A2	12/25/2022	595,326.02	596,053.58	0.79
FHMS K-J23 A2	12/25/2022	283,996.26	284,337.86	0.79
FHMS K-J30 A1	1/25/2025	1,090,218.64	1,088,607.50	0.57
FHMS K-J30 A1	1/25/2025	474,544.09	473,842.82	0.57
GMALT 2021-3 A3	10/21/2024	1,899,974.16	1,901,083.00	0.36
GMCAR 212 A3	4/16/2026	449,960.45	451,147.50	0.41
GMCAR 212 A3	4/16/2026	199,982.42	200,510.00	0.41
HDMOT 2019-A A3	2/15/2024	1,400,873.39	1,411,152.95	0.84
HDMOT 2019-A A3	2/15/2024	600,374.31	604,779.84	0.84
HAROT 2019-3 A3	8/15/2023	986,777.60	994,808.36	0.50
HAROT 2019-3 A3	8/15/2023	430,736.26	434,241.74	0.50
JDOT 2019 A3	7/17/2023	512,302.47	517,473.72	0.35
JDOT 2019 A3	7/17/2023	221,484.15	223,719.84	0.35
JDOT 2020 A3	8/15/2024	1,959,880.24	1,975,013.60	0.39
JDOT 2020 A3	8/15/2024	839,948.68	846,434.40	0.39
MBALT 2020-A A3	12/15/2022	608,748.44	612,414.68	-0.05
MBALT 2020-A A3	12/15/2022	262,100.02	263,678.54	-0.05
SDART 2020-3	7/15/2024	1,729,834.61	1,731,349.40	0.33
SDART 2020-3	7/15/2024	739,929.26	740,577.20	0.33
SDART 2021-1 A3	9/16/2024	2,059,913.07	2,061,215.40	0.26
SDART 2021-1 A3	9/16/2024	889,962.44	890,525.10	0.26
SDART 2021-3 A3	3/17/2025	1,049,887.23	1,051,302.00	0.24
SDART 2021-3 B	12/15/2025	1,449,739.00	1,452,595.50	0.51
TAOT 2019-C A3	9/15/2023	916,110.53	923,822.60	0.48
TAOT 2019-C A3	9/15/2023	393,641.24	396,955.02	0.48
TLOT 21B A3	10/21/2024	1,899,974.35	1,903,040.00	0.33
TLOT 21B A3	10/21/2024	599,991.90	600,960.00	0.33
VWALT 2019-A A3	11/21/2022	460,263.25	462,479.82	0.02
VWALT 2019-A A3	11/21/2022	202,827.87	203,804.67	0.02
WOLS 2021-A A3	8/15/2024	2,099,750.94	2,102,898.00	0.35
WOLS 2021-A A3	8/15/2024	899,893.26	901,242.00	0.35
ALLYA 2019-1 A3	9/15/2023	358,073.75	361,447.50	1.04
ALLYA 2019-1 A3	9/15/2023	183,875.71	185,608.17	1.04
BMWLT 2021-1 A3	1/25/2024	534,983.04	535,508.25	0.21
BMWLT 2021-1 A3	1/25/2024	234,992.55	235,223.25	0.21
COPAR 2019-1 A3	11/15/2023	313,990.50	317,084.75	0.92
COPAR 2019-1 A3	11/15/2023	156,995.25	158,542.38	0.92
CARMX 2021-2 A3	2/17/2026	914,802.82	916,464.00	0.46
CARMX 2021-2 A3	2/17/2026	399,913.80	400,640.00	0.46
CARMX 2020-4 A3	8/15/2025	329,927.37	331,032.90	0.34
CARMX 2020-4 A3	8/15/2025	144,968.08	145,453.85	0.34
CARMX 2021-1 A3	12/15/2025	454,910.09	454,722.45	0.37
CARMX 2021-1 A3	12/15/2025	194,961.47	194,881.05	0.37
CARMX 2021-3 A3	6/15/2026	1,759,710.48	1,759,542.40	0.56
CARMX 2021-3 A3	6/15/2026	764,874.16	764,801.10	0.56
DCENT 2019-3 A	10/15/2024	694,850.71	708,267.55	0.19
DCENT 2019-3 A	10/15/2024	304,934.49	310,822.45	0.19
FNA 2012-M5 A2	2/25/2022	197,110.61	198,799.82	1.16
FNA 2012-M5 A2	2/25/2022	84,475.98	85,199.92	1.16
FNA 2013-M1 A2	8/25/2022	503,111.15	505,529.96	0.10
FNA 2013-M1 A2	8/25/2022	215,619.07	216,655.70	0.10
FNA 2013-M7 A2	12/25/2022	448,335.83	451,543.79	-0.05
FNA 2013-M7 A2	12/25/2022	183,932.65	185,248.73	-0.05
FHMS K-018 A2	1/25/2022	2,099,761.99	2,121,234.56	0.30
FHMS K-018 A2	1/25/2022	914,555.41	923,907.83	0.30
FHMS K-019 A2	3/25/2022	1,559,698.42	1,592,247.23	0.21
FHMS K-019 A2	3/25/2022	693,160.55	707,625.88	0.21
FHMS K-022 A2	7/25/2022	827,375.08	835,987.97	0.42
FHMS K-022 A2	7/25/2022	363,044.32	366,823.57	0.42
FHMS K-023 A1	4/25/2022	202,758.63	208,528.43	0.22
FHMS K-023 A2	8/25/2022	1,238,014.06	1,239,141.80	0.40
FHMS K-023 A2	8/25/2022	537,825.78	538,315.70	0.40
FHMS K-026 A2	11/25/2022	2,260,931.25	2,271,082.20	0.31
FHMS K-026 A2	11/25/2022	510,800.78	511,505.00	0.31
FHMS K-026 A2	11/25/2022	1,201,756.25	1,207,151.80	0.31
FHMS K-029 A1	10/25/2022	124,276.46	125,315.91	0.16
FHMS K-029 A1	10/25/2022	227,040.77	229,226.92	0.16
FHMS K-034 A1	2/25/2023	317,963.84	323,683.77	0.24
FHMS K-034 A1	2/25/2023	145,444.59	148,061.03	0.24
FHMS K-035 A1	3/25/2023	217,054.42	221,424.84	0.19
FHMS K-035 A1	3/25/2023	182,726.56	186,405.79	0.19
FHMS K-720 A2	6/25/2022	1,189,045.11	1,205,314.42	0.36
FHMS K-720 A2	6/25/2022	973,474.08	979,930.42	0.36
FHMS K-720 A2	6/25/2022	937,702.24	950,532.51	0.36
FHMS K-P05 A	7/25/2023	134,395.45	136,716.87	0.95
FHMS K-J27 A1	7/25/2024	793,124.48	814,209.41	0.45
FITAT 2019-1 A3	12/15/2023	293,081.70	295,972.07	0.94
FORDO 2021-A A3	8/15/2025	599,949.42	600,138.00	0.29
FORDO 2021-A A3	8/15/2025	259,978.08	260,059.80	0.29
GMCAR 2019-1 A3	11/16/2023	748,376.08	755,629.17	0.88
GMCAR 2020-3 A3	4/16/2025	629,855.86	631,486.80	0.30
GMCAR 2020-3 A3	4/16/2025	269,938.22	270,637.20	0.30
GMCAR 2020-4 A3	8/18/2025	294,936.96	295,359.90	0.31
GMCAR 2020-4 A3	8/18/2025	129,972.22	130,158.60	0.31
GMALT 2021-1 A3	2/20/2024	754,922.69	755,490.75	0.20
GMALT 2021-1 A3	2/20/2024	329,966.21	330,214.50	0.20
GMALT 2019-3 A3	6/20/2022	67,870.05	67,942.02	1.31
HDMOT 2020-A A3	10/15/2024	530,697.41	535,638.28	0.74
HDMOT 2020-A A3	10/15/2024	230,548.88	232,695.32	0.74
HAROT 2018-4 A3	1/15/2023	279,701.52	281,791.06	0.80
HAROT 2018-3 A3	8/22/2022	140,898.82	141,363.46	0.58

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HALST 2021-A A3	1/16/2024	344,956.94	345,362.25	0.24
HALST 2021-A A3	1/16/2024	149,981.28	150,157.50	0.24
HART 2019-A A3	6/15/2023	191,421.66	193,037.78	0.65
HART 2021-A A3	9/15/2025	604,936.36	604,951.60	0.38
HART 2021-A A3	9/15/2025	264,972.12	264,978.80	0.38
KCOT 211 A3	8/15/2025	639,869.06	641,171.20	0.54
KCOT 211 A3	8/15/2025	274,943.73	275,503.25	0.54
MBALT 2020-B A3	11/15/2023	179,990.88	180,374.40	0.19
MBALT 2020-B A3	11/15/2023	79,995.94	80,166.40	0.19
MBART 2020-1 A3	2/18/2025	434,966.03	436,492.05	0.28
MBART 2020-1 A3	2/18/2025	189,985.16	190,651.70	0.28
MBART 2018-1 A3	1/15/2023	177,687.85	178,307.72	0.82
NALT 2019-B A3	7/15/2022	83,826.11	83,953.26	0.24
NAROT 2018-C A3	6/15/2023	219,591.56	221,641.09	1.10
NAROT 2018-C A3	6/15/2023	109,795.78	110,820.55	1.10
NAROT 2020-B A3	7/15/2024	799,978.08	802,304.00	0.27
NAROT 2020-B A3	7/15/2024	349,990.41	351,008.00	0.27
NAROT 2018-B A3	3/15/2023	362,275.40	365,033.28	0.61
NAROT 2019-C A3	7/15/2024	566,578.44	572,223.45	0.77
NAROT 2019-C A3	7/15/2024	242,819.33	245,238.62	0.77
NAROT 2019-A A3	10/16/2023	760,377.58	768,804.98	0.96
NAROT 2019-A A3	10/16/2023	374,339.73	378,488.61	0.96
TAOT 2018-D A3	3/15/2023	193,159.14	194,727.21	0.71
TAOT 2018-D A3	3/15/2023	128,772.76	129,818.14	0.71
TAOT 2018-B A3	9/15/2022	105,535.04	105,750.86	0.37
TAOT 2019-C A3	9/15/2023	536,783.52	541,302.30	0.48
TAOT 2019-C A3	9/15/2023	250,498.97	252,607.74	0.48
TLOT 21B A3	10/21/2024	559,992.44	560,896.00	0.33
TLOT 21B A3	10/21/2024	239,996.76	240,384.00	0.33
VZOT 2020-B A	2/20/2025	559,882.40	561,898.40	0.19
VZOT 2020-B A	2/20/2025	239,949.60	240,813.60	0.19
VZOT 2019-C A1A	4/22/2024	994,923.28	1,006,522.10	-18.01
VZOT 2019-C A1A	4/22/2024	429,966.85	434,979.40	-18.01
VZOT 2020-A A1A	7/22/2024	699,918.03	710,486.00	0.30
VZOT 2020-A A1A	7/22/2024	299,964.87	304,494.00	0.30
VWALT 2019-A A3	11/21/2022	487,567.00	489,915.07	0.02
VWALT 2019-A A3	11/21/2022	214,529.48	215,562.63	0.02
VALET 2018-2 A3	4/20/2023	405,038.45	408,113.63	0.54
VALET 2018-2 A3	4/20/2023	185,160.43	186,566.23	0.54
WOART 2020-B A3	5/15/2025	699,945.12	702,884.00	0.34
WOART 2020-B A3	5/15/2025	299,976.48	301,236.00	0.34
SUB-TOTAL		199,211,905.41	199,836,627.19	

Municipal Debt

NEW YORK ST	2/15/2024	3,000,000.00	3,116,340.00	0.42
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	2,865,000.00	2,896,515.00	0.24
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	1,105,500.00	1,112,100.00	0.24
CALIFORNIA ST	4/1/2024	3,239,373.40	3,281,236.85	0.52
CHAFFEY CMNTY COLLEGE DIST CALIF	6/1/2022	715,000.00	723,015.15	0.11
COOPERATIVE RABOBANK UA (NEW YORK BRANCH)	1/12/2024	4,332,008.85	4,328,367.45	0.44
EL CAJON CALIF	4/1/2023	610,000.00	611,000.40	0.55
EL CAJON CALIF	4/1/2024	540,000.00	541,949.40	0.79
EL DORADO CALIF IRR DIST REV	3/1/2023	720,000.00	725,788.80	0.33
EL DORADO CALIF IRR DIST REV	3/1/2024	720,000.00	729,496.80	0.55
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2022	715,000.00	722,164.30	0.61
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2024	715,000.00	734,283.55	1.04
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	1,620,000.00	1,616,679.00	0.50
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	900,000.00	900,198.00	0.50
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2023	720,000.00	719,870.40	0.66
LOS ANGELES CNTY CALIF PUB WKS FING AUTH LEASE REV	12/1/2021	1,537,050.00	1,510,845.00	0.28
MASSACHUSETTS ST WTR RES AUTH IAM COMPL PAPER NTS 3	8/1/2023	2,365,000.00	2,432,757.25	0.27
NEW YORK STATE DORMITORY AUTHORITY	3/15/2025	2,690,000.00	2,690,726.30	0.88
OHLONE CALIF CMNTY COLLEGE DIST	8/1/2022	800,000.00	810,912.00	0.21
PASADENA CALIF PUB FING AUTH LEASE REV	12/1/2021	400,000.00	402,796.00	0.43
PENNSYLVANIA ST TPK COMMN TPK REV	12/1/2021	876,767.50	879,602.50	0.17
RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST	9/1/2023	865,000.00	866,012.05	0.36
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2021	480,000.00	482,203.20	0.29
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2022	400,000.00	409,188.00	0.32
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2022	2,420,000.00	2,440,545.80	0.40
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2022	1,500,000.00	1,524,465.00	0.16
SAN DIEGO CNTY CALIF WTR AUTH WTR REV	5/1/2024	1,440,000.00	1,444,190.40	0.48
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2022	2,138,837.50	2,173,662.30	0.48
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2023	1,635,140.00	1,695,017.90	0.41
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2021	290,000.00	290,000.00	0.00
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2022	430,000.00	432,244.60	0.18
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2023	430,000.00	431,582.40	0.32
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2023	2,590,000.00	2,608,751.60	0.30
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2024	2,625,000.00	2,648,546.25	0.52
UTAH HSG CORP SINGLE FAMILY MTG REV	1/1/2022	875,000.00	879,243.75	0.64
UTAH HSG CORP SINGLE FAMILY MTG REV	7/1/2022	365,000.00	369,230.35	0.75
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2022	560,000.00	562,805.60	0.42
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	720,000.00	726,948.00	0.60
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	722,793.60	726,948.00	0.60
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	728,517.60	726,948.00	0.60
ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	6/1/2022	887,530.50	887,982.90	0.24
ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	6/1/2022	387,657.00	387,854.60	0.24
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	2,590,000.00	2,665,861.10	0.33
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	1,110,000.00	1,142,511.90	0.33
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	1,074,139.50	1,061,550.00	0.24
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	460,345.50	454,950.00	0.24
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	550,000.00	566,368.00	0.35
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2023	240,000.00	247,142.40	0.35
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2023	260,000.00	264,934.80	0.44
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2023	105,000.00	106,992.90	0.44
CALIFORNIA ST	3/1/2022	633,452.80	598,844.20	0.15
CALIFORNIA ST	3/1/2022	267,579.20	126,480.03	0.15
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	312,863.98	297,002.44	0.42
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	333,842.71	328,743.11	0.42
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	284,204.69	269,796.11	0.42
CALIFORNIA ST UNIV REV	11/1/2023	760,000.00	762,561.20	0.32
CALIFORNIA ST UNIV REV	11/1/2023	330,000.00	331,112.10	0.32
CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	2/1/2023	610,000.00	610,280.60	0.31
CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	2/1/2023	265,000.00	265,121.90	0.31
EL SEGUNDO CALIF PENSION OBLIG	7/1/2023	970,000.00	969,757.50	0.39
EL SEGUNDO CALIF PENSION OBLIG	7/1/2023	415,000.00	414,896.25	0.39
LOS ALTOS CALIF SCH DIST	10/1/2024	2,486,088.50	2,481,311.00	0.58
LOS ALTOS CALIF SCH DIST	10/1/2024	1,065,466.50	1,063,419.00	0.58
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2025	1,120,000.00	1,114,254.40	1.07
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2025	480,000.00	477,537.60	1.07
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	713,692.00	720,209.00	0.50
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	305,868.00	308,661.00	0.50
MASSACHUSETTS (COMMONWEALTH OF)	5/1/2022	832,960.00	813,192.00	0.15

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MASSACHUSETTS (COMMONWEALTH OF)	5/1/2022	354,008.00	345,606.60	0.15
OAKLAND-ALAMEDA CNTY CALIF COLISEUM AUTH LEASE REV	2/1/2023	740,908.00	727,573.00	0.55
OAKLAND-ALAMEDA CNTY CALIF COLISEUM AUTH LEASE REV	2/1/2023	317,532.00	311,817.00	0.55
PALM DESERT CALIF REDEV AGY SUCCESSOR AGY TAX ALLO	10/1/2022	783,413.40	788,318.30	0.54
PALM DESERT CALIF REDEV AGY SUCCESSOR AGY TAX ALLO	10/1/2022	330,661.50	332,731.75	0.54
REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	5/1/2026	1,045,000.00	1,062,702.30	0.95
REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	5/1/2026	450,000.00	457,623.00	0.95
RIVERSIDE CALIF UNI SCH DIST	2/1/2022	520,000.00	523,504.80	0.19
RIVERSIDE CALIF UNI SCH DIST	2/1/2022	230,000.00	231,550.20	0.19
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2023	960,000.00	986,169.60	0.48
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2023	415,000.00	426,312.90	0.48
SACRAMENTO CNTY CALIF SANTN DIST FING AUTH REV	12/1/2023	1,050,000.00	1,054,063.50	0.59
SACRAMENTO CNTY CALIF SANTN DIST FING AUTH REV	12/1/2023	450,000.00	451,741.50	0.59
SAN BERNARDINO CALIF CMNTY COLLEGE DIST	8/1/2024	620,000.00	627,619.80	0.52
SAN BERNARDINO CALIF CMNTY COLLEGE DIST	8/1/2024	270,000.00	273,318.30	0.52
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2021	930,000.00	932,948.10	0.40
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2021	395,000.00	396,252.15	0.40
SAN FRANCISCO CALIF CITY & CNTY PUB UTILS COMMN WT	11/1/2022	440,000.00	448,342.40	0.32
SAN FRANCISCO CALIF CITY & CNTY PUB UTILS COMMN WT	11/1/2022	190,000.00	193,602.40	0.32
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2022	1,640,000.00	1,670,914.00	0.22
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	5/1/2022	710,000.00	723,383.50	0.22
SANTA BARBARA CNTY CALIF SOLID WASTE SYS REV CTF5	12/1/2021	260,000.00	261,846.00	0.45
SANTA BARBARA CNTY CALIF SOLID WASTE SYS REV CTF5	12/1/2021	115,000.00	115,816.50	0.45
SEMITROPIC IMPT DIST SEMITROPIC WTR STORAGE DIST C	12/1/2022	1,140,117.00	1,125,454.00	0.31
SEMITROPIC IMPT DIST SEMITROPIC WTR STORAGE DIST C	12/1/2022	497,505.60	491,107.20	0.31
SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV	7/1/2023	1,910,000.00	1,914,240.20	0.41
SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV	7/1/2023	825,000.00	826,831.50	0.41
UNIV CALIF REGTS MED CTR POOLED REV	5/15/2022	1,099,170.00	1,092,139.20	0.29
UNIV CALIF REGTS MED CTR POOLED REV	5/15/2022	478,342.50	475,282.80	0.29
UNIVERSITY CALIF REVS	5/15/2022	1,344,703.40	1,368,475.00	0.27
UNIVERSITY CALIF REVS	5/15/2022	582,035.80	592,325.00	0.27
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2022	1,720,000.00	1,725,572.80	0.17
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2022	740,000.00	742,397.60	0.17
VALLEJO CALIF WTR REV	5/1/2023	590,000.00	597,522.50	0.70
VALLEJO CALIF WTR REV	5/1/2023	250,000.00	253,187.50	0.70
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2022	565,000.00	569,729.05	0.32
CALIFORNIA EARTHQUAKE AUTH REV	7/1/2022	250,000.00	252,092.50	0.32
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2022	435,000.00	436,113.60	0.14
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2022	190,000.00	190,486.40	0.14
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2023	160,000.00	160,353.60	0.32
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2023	70,000.00	70,154.70	0.32
CALIFORNIA ST UNIV REV	11/1/2023	700,000.00	702,359.00	0.32
CALIFORNIA ST UNIV REV	11/1/2023	300,000.00	301,011.00	0.32
CONNECTICUT ST	7/1/2023	155,925.35	159,735.25	0.33
CONNECTICUT ST	7/1/2023	70,417.90	72,138.50	0.33
FLORIDA ST BRD ADMIN FIN CORP REV	7/1/2025	715,000.00	723,444.15	0.94
FLORIDA ST BRD ADMIN FIN CORP REV	7/1/2025	310,000.00	313,661.10	0.94
LOS ANGELES CALIF CMNTY COLLEGE DIST	8/1/2023	530,000.00	531,658.90	0.28
LOS ANGELES CALIF CMNTY COLLEGE DIST	8/1/2023	230,000.00	230,719.90	0.28
MARYLAND ST	8/1/2023	1,580,000.00	1,584,819.00	0.25
MARYLAND ST	8/1/2023	545,000.00	546,662.25	0.25
MISSISSIPPI ST	11/1/2023	645,000.00	646,715.70	0.30
MISSISSIPPI ST	11/1/2023	280,000.00	280,744.80	0.30
NEW JERSEY ST TPK AUTH TPK REV	1/1/2025	595,000.00	597,272.90	0.78
NEW JERSEY ST TPK AUTH TPK REV	1/1/2025	255,000.00	255,974.10	0.78
NEW YORK ST URBAN DEV CORP REV	3/15/2023	640,000.00	641,094.40	0.37
NEW YORK ST URBAN DEV CORP REV	3/15/2023	275,000.00	275,470.25	0.37
NEW YORK ST URBAN DEV CORP REV	3/15/2024	1,945,000.00	1,947,139.50	0.58
NEW YORK ST URBAN DEV CORP REV	3/15/2024	845,000.00	845,929.50	0.58
SUB-TOTAL		108,931,419.79	109,548,278.33	
<u>Variable & Floating Rate</u>				
JPMORGAN CHASE & CO	6/1/2025	865,000.00	866,487.80	0.73
JPMORGAN CHASE & CO	6/1/2025	2,308,757.15	2,308,964.60	0.73
JPMORGAN CHASE & CO	6/1/2025	1,151,840.00	1,151,978.00	0.73
JDOT 2021 A3	9/15/2025	1,454,720.35	1,455,523.80	0.34
TLOT-21A-A3	4/20/2024	2,344,726.34	2,344,416.10	0.41
BMW US CAPITAL LLC	4/1/2024	2,410,000.00	2,437,690.90	0.14
BANK OF AMERICA CORP	12/20/2023	2,879,411.20	2,829,050.00	0.50
BANK OF AMERICA CORP	10/24/2024	2,256,637.50	2,259,270.00	0.62
BANK OF AMERICA CORP	10/24/2024	802,424.00	803,296.00	0.62
CITIGROUP INC	5/1/2025	2,515,000.00	2,526,342.65	0.79
FHMS K-048 A2	6/25/2025	180,617.00	179,548.05	0.77
FHMS K-730 AM	1/25/2025	3,800,660.16	3,738,523.50	1.02
FN AL3382	3/1/2023	667,636.17	670,204.39	0.81
GOLDMAN SACHS GROUP INC	11/17/2023	3,560,000.00	3,565,019.60	0.51
GOLDMAN SACHS GROUP INC	11/17/2023	3,604,680.00	3,605,076.00	0.51
JPMORGAN CHASE & CO	12/5/2024	964,932.50	939,715.00	0.72
JPMORGAN CHASE & CO	12/5/2024	3,132,832.40	3,050,046.40	0.72
JPMORGAN CHASE & CO	12/5/2024	3,961,872.00	3,866,256.00	0.72
JDOT 2021 A3	9/15/2025	1,099,871.10	1,100,396.00	0.34
MORGAN STANLEY	11/10/2023	5,725,000.00	5,734,503.50	0.42
MORGAN STANLEY	11/10/2023	1,801,008.00	1,802,988.00	0.42
PNC BANK NA	2/24/2023	4,045,000.00	4,049,489.95	0.22
TRUIST FINANCIAL CORP	6/9/2025	3,685,000.00	3,692,112.05	0.38
WELLS FARGO & CO	6/2/2024	6,140,580.00	6,126,480.00	0.45
BANK OF AMERICA CORP	10/22/2025	1,527,212.50	1,517,947.00	0.94
BANK OF AMERICA CORP	10/22/2025	658,281.25	654,287.50	0.94
BANK OF AMERICA CORP	10/24/2024	1,510,000.00	1,516,221.20	0.62
BANK OF AMERICA CORP	10/24/2024	645,000.00	647,657.40	0.62
BANK OF AMERICA CORP	4/22/2025	1,220,000.00	1,226,893.00	0.75
BANK OF AMERICA CORP	4/22/2025	525,000.00	527,966.25	0.75
CITIGROUP INC	10/30/2024	1,440,000.00	1,444,406.40	0.65
CITIGROUP INC	10/30/2024	625,000.00	626,912.50	0.65
CITIGROUP INC	5/1/2025	430,000.00	431,939.30	0.79
CITIGROUP INC	5/1/2025	185,000.00	185,834.35	0.79
FNA 2014-M8 A2	6/25/2024	1,420,522.03	1,392,956.20	0.33
FNA 2014-M8 A2	6/25/2024	616,568.06	604,603.30	0.33
FNA 2018-M5 A2	9/25/2021	27.79	27.23	0.95
FNA 2018-M5 A2	9/25/2021	11.83	11.59	0.95
FHMS K-029 A2	2/25/2023	1,172,193.75	1,162,873.60	0.38
FHMS K-029 A2	2/25/2023	820,581.64	820,241.20	0.38
FHMS K-029 A2	2/25/2023	1,797,539.45	1,754,693.20	0.38
FHMS K-029 A2	2/25/2023	1,078,080.08	1,069,428.40	0.38
FHMS K-029 A2	2/25/2023	544,232.81	539,905.60	0.38
FHMS K-031 A2	4/25/2023	2,631,514.84	2,577,445.00	0.42
FHMS K-031 A2	4/25/2023	1,139,967.97	1,116,545.00	0.42
FHMS K-032 A2	5/25/2023	2,655,776.95	2,730,294.90	0.44
FHMS K-032 A2	5/25/2023	1,149,819.14	1,182,081.70	0.44
FHMS K-033 A2	7/25/2023	2,665,809.38	2,643,479.60	0.63
FHMS K-033 A2	7/25/2023	1,143,989.06	1,134,406.60	0.63

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FHMS K-105 A	7/25/2024	707,431.30	708,527.82	0.18
FHMS K-105 A	7/25/2024	303,184.84	303,654.78	0.18
FHMS Q-015 A	8/25/2024	1,454,471.72	1,454,471.72	0.22
FHMS Q-015 A	8/25/2024	623,447.73	623,447.73	0.22
FIRST REPUBLIC BANK	2/12/2024	350,000.00	357,091.00	0.51
FIRST REPUBLIC BANK	2/12/2024	150,000.00	153,039.00	0.51
GOLDMAN SACHS GROUP INC	6/5/2023	1,519,989.60	1,507,424.40	0.47
GOLDMAN SACHS GROUP INC	6/5/2023	657,292.80	651,859.20	0.47
GOLDMAN SACHS GROUP INC	3/8/2024	1,480,000.00	1,482,412.40	0.57
GOLDMAN SACHS GROUP INC	3/8/2024	635,000.00	636,035.05	0.57
GOLDMAN SACHS GROUP INC	10/31/2022	1,098,922.00	1,101,188.00	0.27
GOLDMAN SACHS GROUP INC	10/31/2022	474,534.50	475,513.00	0.27
JPMORGAN CHASE & CO	9/16/2024	810,000.00	812,332.80	0.59
JPMORGAN CHASE & CO	9/16/2024	350,000.00	351,008.00	0.59
JPMORGAN CHASE & CO	2/16/2025	640,000.00	638,425.60	0.67
JPMORGAN CHASE & CO	2/16/2025	275,000.00	274,323.50	0.67
JPMORGAN CHASE & CO	3/16/2024	1,470,000.00	1,474,924.50	0.55
JPMORGAN CHASE & CO	3/16/2024	640,000.00	642,144.00	0.55
JPMORGAN CHASE & CO	6/1/2025	930,000.00	931,599.60	0.73
JPMORGAN CHASE & CO	6/1/2025	405,000.00	405,696.60	0.73
JPMORGAN CHASE & CO	8/9/2025	790,000.00	788,451.60	0.76
JPMORGAN CHASE & CO	8/9/2025	310,000.00	309,392.40	0.76
JDOT 2021 A3	9/15/2025	1,639,684.79	1,640,590.40	0.34
JDOT 2021 A3	9/15/2025	709,863.54	710,255.60	0.34
KEYBANK NA	1/3/2024	1,010,000.00	1,010,222.20	0.40
KEYBANK NA	1/3/2024	440,000.00	440,096.80	0.40
KEYBANK NA	6/14/2024	1,430,000.00	1,430,800.80	0.39
KEYBANK NA	6/14/2024	615,000.00	615,344.40	0.39
MORGAN STANLEY	10/21/2025	430,000.00	429,935.50	0.85
MORGAN STANLEY	10/21/2025	185,000.00	184,972.25	0.85
MORGAN STANLEY	11/10/2023	810,000.00	811,344.60	0.42
MORGAN STANLEY	11/10/2023	350,000.00	350,581.00	0.42
MORGAN STANLEY	1/25/2024	1,290,000.00	1,290,619.20	0.49
MORGAN STANLEY	1/25/2024	550,000.00	550,264.00	0.49
MORGAN STANLEY	1/22/2025	1,200,000.00	1,202,292.00	0.67
MORGAN STANLEY	1/22/2025	520,000.00	520,993.20	0.67
MORGAN STANLEY	4/5/2024	610,000.00	611,884.90	0.54
MORGAN STANLEY	4/5/2024	265,000.00	265,818.85	0.54
PNC BANK NA	12/9/2022	1,150,000.00	1,155,428.00	0.29
PNC BANK NA	12/9/2022	490,000.00	492,312.80	0.29
TRUIST BANK	8/2/2024	2,994,236.00	2,975,896.00	0.40
TRUIST BANK	8/2/2024	1,283,244.00	1,275,384.00	0.40
WELLS FARGO BANK NA	9/9/2022	590,000.00	590,218.30	0.76
WELLS FARGO BANK NA	9/9/2022	300,000.00	300,111.00	0.76
WELLS FARGO & CO	10/30/2025	1,524,791.00	1,515,206.50	0.96
WELLS FARGO & CO	10/30/2025	657,237.50	653,106.25	0.96
WELLS FARGO & CO	5/19/2025	320,000.00	321,366.40	0.62
WELLS FARGO & CO	5/19/2025	135,000.06	135,576.45	0.62
BANK OF AMERICA CORP	3/5/2024	744,982.00	730,996.00	0.60
BANK OF AMERICA CORP	3/5/2024	319,278.00	313,284.00	0.60
BANK OF AMERICA CORP	5/19/2024	995,000.00	1,011,606.55	0.51
BANK OF AMERICA CORP	5/19/2024	430,000.00	437,176.70	0.51
BANK OF AMERICA CORP	4/22/2025	595,000.00	598,361.75	0.75
BANK OF AMERICA CORP	4/22/2025	255,000.00	256,440.75	0.75
CARMX 2020-3 A3	3/17/2025	539,907.45	542,111.40	0.34
CARMX 2020-3 A3	3/17/2025	234,959.72	235,918.85	0.34
CITIGROUP INC	10/30/2024	1,740,000.00	1,745,324.40	0.65
CITIGROUP INC	10/30/2024	760,000.00	762,325.60	0.65
CITIGROUP INC	5/1/2025	205,000.00	205,924.55	0.79
CITIGROUP INC	5/1/2025	85,000.00	85,383.35	0.79
CITIGROUP INC	11/4/2022	215,000.00	215,733.15	0.39
CITIGROUP INC	11/4/2022	95,000.00	95,323.95	0.39
GMALT 2020-3 A3	8/21/2023	434,958.33	435,896.10	0.17
GMALT 2020-3 A3	8/21/2023	189,981.80	190,391.40	0.17
GMCAR 2021-1 A3	10/16/2025	369,941.10	370,410.70	0.29
GMALT 2021-2 A3	5/20/2024	1,109,825.73	1,111,509.60	0.24
GMALT 2021-2 A3	5/20/2024	479,924.64	480,652.80	0.24
GOLDMAN SACHS GROUP INC	11/17/2023	1,165,000.00	1,166,642.65	0.51
GOLDMAN SACHS GROUP INC	11/17/2023	510,000.00	510,719.10	0.51
JPMORGAN CHASE & CO	6/1/2024	1,100,000.00	1,119,503.00	0.85
JPMORGAN CHASE & CO	6/1/2024	475,000.00	483,421.75	0.85
JPMORGAN CHASE & CO	9/16/2024	210,000.00	210,604.80	0.59
JPMORGAN CHASE & CO	9/16/2024	90,000.00	90,259.20	0.59
JPMORGAN CHASE & CO	2/16/2025	570,000.00	568,597.80	0.67
JPMORGAN CHASE & CO	2/16/2025	245,000.00	244,397.30	0.67
JPMORGAN CHASE & CO	3/16/2024	695,000.00	697,328.25	0.55
JPMORGAN CHASE & CO	3/16/2024	305,000.00	306,021.75	0.55
JPMORGAN CHASE & CO	6/1/2025	545,000.00	545,937.40	0.73
JPMORGAN CHASE & CO	6/1/2025	240,000.00	240,412.80	0.73
KCOT 212 A3	11/17/2025	1,064,959.85	1,064,094.75	0.00
KCOT 212 A3	11/17/2025	464,982.47	464,604.75	0.00
MORGAN STANLEY	1/25/2024	1,070,000.00	1,070,513.60	0.49
MORGAN STANLEY	1/25/2024	465,000.00	465,223.20	0.49
MORGAN STANLEY	4/5/2024	175,000.00	175,540.75	0.54
MORGAN STANLEY	4/5/2024	75,000.00	75,231.75	0.54
NALT 2020-B A3	10/16/2023	294,969.65	295,560.50	0.21
NALT 2020-B A3	10/16/2023	129,986.62	130,247.00	0.21
TLOT-21A-A3	4/20/2024	754,911.89	754,812.01	0.41
TLOT-21A-A3	4/20/2024	329,961.49	329,917.83	0.41
SUB-TOTAL		147,307,196.53	147,010,383.93	
<u>Supranationals</u>				
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	3/19/2024	5,349,700.00	5,270,000.00	0.37
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	11/24/2023	3,043,442.50	3,047,590.50	0.29
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	1,934,593.40	1,949,794.08	0.09
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	1,177,726.00	1,187,050.80	0.09
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	811,863.00	818,307.36	0.09
INTER-AMERICAN DEVELOPMENT BANK	9/14/2022	10,484,250.00	10,674,940.50	0.14
INTER-AMERICAN DEVELOPMENT BANK	5/24/2023	1,809,384.60	1,818,995.70	0.21
INTER-AMERICAN DEVELOPMENT BANK	5/24/2023	789,731.40	793,926.30	0.21
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	11/24/2023	1,841,033.25	1,843,542.45	0.29
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	11/24/2023	803,269.25	804,364.05	0.29
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	4/20/2023	1,990,870.35	1,992,945.15	0.19
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	4/20/2023	868,199.10	869,103.90	0.19
SUB-TOTAL		30,904,062.85	31,070,560.79	
SHORT-TERM PORTFOLIO - TOTAL		\$ 1,719,001,667.68	\$ 1,718,174,255.26	

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

BOND PROCEEDS PORTFOLIO				
<u>Bond Proceeds</u>				
BNY MELLON-MONEY MARKET FUND	N/A	13,296.08	13,296.08	0.06%
BOND PROCEEDS PORTFOLIO-TOTAL		\$ 13,296.08	\$ 13,296.08	
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	11/5/2021	11,492,701.00		0.06%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	366.44		0.01%
<u>91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES</u>			13,000,000.00	
BANK DEPOSITS	N/A	220,658.50		
OPERATING RESERVE	10/13/2021	3,099,603.89		0.05%
MAINTENANCE RESERVE	10/13/2021	10,498,658.33		0.05%
DEBT SERVICE RESERVE FUNDS - TOTAL		\$ 25,311,988.16		
		<u>Book Value</u>	<u>Market Value</u>	
TOTAL PORTFOLIO		\$ 1,984,443,826.32	\$ 1,983,616,413.90	