

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

| LIQUID PORTFOLIO                                  |               |                          |                          |       |
|---------------------------------------------------|---------------|--------------------------|--------------------------|-------|
| DESCRIPTION                                       | MATURITY DATE | BOOK VALUE               | MARKET VALUE             | YIELD |
| <u>CASH EQUIVALENTS</u>                           |               |                          |                          |       |
| BANK DEPOSITS                                     | 9/30/2021     | 40,581,850.00            | 40,581,850.00            |       |
| MONEY MARKET DEMAND ACCOUNT                       | N/A           | 14,060,592.04            | 14,060,592.04            | 0.10% |
| FIDELITY TREASURY OBLIGATIONS FUND                | N/A           | 74,093,300.20            | 74,093,300.20            | 0.01% |
| FEDERATED TREASURY OBLIGATIONS FUND               | N/A           | 11,532,439.86            | 11,532,439.86            | 0.03% |
| SUB-TOTAL                                         |               | 140,268,182.10           | 140,268,182.10           |       |
| <u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>        |               |                          |                          |       |
|                                                   | N/A           | 71,054,530.36            | 71,054,530.36            | 0.21% |
| <u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>       |               |                          |                          |       |
|                                                   | N/A           | 16,431,452.84            | 16,431,452.84            | 0.58% |
| <b>LIQUID PORTFOLIO - TOTAL</b>                   |               | <b>\$ 227,754,165.30</b> | <b>\$ 227,754,165.30</b> |       |
| SHORT-TERM PORTFOLIO                              |               |                          |                          |       |
| DESCRIPTION                                       | MATURITY DATE | BOOK VALUE               | MARKET VALUE             | YIELD |
| <u>Money Market Funds</u>                         |               |                          |                          |       |
| FIRST AMER:GVT OBLG Z                             | 9/30/2021     | 1,435,534.95             | 1,430,534.95             | 0.02  |
| FIRST AMER:GVT OBLG Z                             | 9/30/2021     | 4,064,205.18             | 4,064,205.18             | 0.02  |
| FIRST AMER:GVT OBLG Z                             | 9/30/2021     | 10,555,750.07            | 10,555,750.07            | 0.02  |
| FIRST AMER:GVT OBLG Z                             | 9/30/2021     | 842,314.21               | 842,314.21               | 0.02  |
| SUB-TOTAL                                         |               | 16,897,804.41            | 16,892,804.41            |       |
| <u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u>         |               |                          |                          |       |
| Credit Suisse AG, New York Branch                 | 3/17/2023     | 2,160,000.00             | 2,159,287.20             | 0.61  |
| Credit Suisse AG, New York Branch                 | 3/17/2023     | 940,000.00               | 939,689.80               | 0.61  |
| DNB Bank ASA, New York Branch                     | 12/2/2022     | 2,700,000.00             | 2,751,489.00             | 0.43  |
| DNB Bank ASA, New York Branch                     | 12/2/2022     | 1,175,000.00             | 1,197,407.25             | 0.43  |
| Nordea Bank Abp, New York Branch                  | 8/26/2022     | 2,700,000.00             | 2,743,416.00             | 0.09  |
| Nordea Bank Abp, New York Branch                  | 8/26/2022     | 1,175,000.00             | 1,193,894.00             | 0.09  |
| Skandinaviska Enskilda Banken AB (publ)           | 8/26/2022     | 2,700,000.00             | 2,743,686.00             | 0.09  |
| Skandinaviska Enskilda Banken AB (publ)           | 8/26/2022     | 1,175,000.00             | 1,194,011.50             | 0.09  |
| Sumitomo Mitsui Banking Corporation, New York Bra | 7/8/2022      | 2,145,000.00             | 2,146,179.75             | 0.62  |
| Sumitomo Mitsui Banking Corporation, New York Bra | 7/8/2022      | 930,000.00               | 930,511.50               | 0.62  |
| SUB-TOTAL                                         |               | 17,800,000.00            | 17,999,572.00            |       |
| <u>U.S. TREASURY OBLIGATIONS</u>                  |               |                          |                          |       |
| UNITED STATES TREASURY                            | 8/31/2022     | 3,989,673.83             | 4,218,101.50             | 0.08  |
| UNITED STATES TREASURY                            | 8/31/2022     | 2,874,960.94             | 3,049,230.00             | 0.08  |
| UNITED STATES TREASURY                            | 11/30/2022    | 7,718,648.44             | 7,969,416.00             | 0.14  |
| UNITED STATES TREASURY                            | 4/30/2023     | 5,234,208.98             | 5,367,495.00             | 0.21  |
| UNITED STATES TREASURY                            | 5/31/2023     | 7,787,187.50             | 8,186,560.00             | 0.22  |
| UNITED STATES TREASURY                            | 10/31/2023    | 8,007,187.50             | 8,217,520.00             | 0.32  |
| UNITED STATES TREASURY                            | 8/15/2022     | 6,983,046.88             | 7,086,940.00             | 0.08  |
| UNITED STATES TREASURY                            | 10/15/2022    | 7,957,187.50             | 8,105,040.00             | 0.11  |
| UNITED STATES TREASURY                            | 10/31/2024    | 7,758,691.41             | 7,720,350.00             | 0.54  |
| UNITED STATES TREASURY                            | 1/31/2025     | 8,313,750.00             | 8,201,600.00             | 0.61  |
| UNITED STATES TREASURY                            | 3/31/2025     | 1,989,687.50             | 1,988,900.00             | 0.66  |
| UNITED STATES TREASURY                            | 4/30/2025     | 7,440,527.34             | 7,416,825.00             | 0.69  |
| UNITED STATES TREASURY                            | 12/15/2023    | 7,978,437.50             | 7,962,480.00             | 0.34  |
| UNITED STATES TREASURY                            | 4/15/2024     | 8,013,437.50             | 7,990,960.00             | 0.42  |
| UNITED STATES TREASURY                            | 5/15/2024     | 3,988,281.28             | 3,980,800.00             | 0.43  |
| UNITED STATES TREASURY                            | 6/15/2024     | 10,975,937.50            | 10,938,950.00            | 0.46  |
| UNITED STATES TREASURY                            | 7/15/2024     | 7,502,050.78             | 7,479,525.00             | 0.47  |
| UNITED STATES TREASURY                            | 9/15/2024     | 7,484,472.66             | 7,467,750.00             | 0.52  |
| UNITED STATES TREASURY                            | 5/15/2022     | 1,869,468.75             | 1,863,570.40             | 0.07  |
| UNITED STATES TREASURY                            | 5/15/2022     | 1,979,554.69             | 1,974,979.50             | 0.07  |
| UNITED STATES TREASURY                            | 9/30/2022     | 4,574,116.40             | 4,620,628.80             | 0.08  |
| UNITED STATES TREASURY                            | 9/30/2022     | 10,407,680.66            | 10,496,808.00            | 0.08  |
| UNITED STATES TREASURY                            | 9/30/2022     | 4,212,140.63             | 4,269,888.00             | 0.08  |
| UNITED STATES TREASURY                            | 9/30/2022     | 9,152,291.26             | 9,295,035.16             | 0.11  |
| UNITED STATES TREASURY                            | 9/30/2022     | 3,168,683.55             | 3,155,941.41             | 0.11  |
| UNITED STATES TREASURY                            | 10/15/2022    | 6,859,031.25             | 6,990,562.50             | 0.11  |
| UNITED STATES TREASURY                            | 10/15/2022    | 3,944,908.20             | 4,001,843.75             | 0.11  |
| UNITED STATES TREASURY                            | 12/31/2024    | 4,074,494.92             | 4,056,781.40             | 0.58  |
| UNITED STATES TREASURY                            | 12/31/2024    | 6,095,705.27             | 6,085,172.10             | 0.58  |
| UNITED STATES TREASURY                            | 12/31/2024    | 6,738,417.97             | 6,744,010.00             | 0.58  |
| UNITED STATES TREASURY                            | 12/31/2024    | 1,252,682.23             | 1,249,999.22             | 0.59  |
| UNITED STATES TREASURY                            | 12/31/2021    | 1,250,446.88             | 1,249,863.28             | 0.06  |
| UNITED STATES TREASURY                            | 3/15/2023     | 4,087,313.28             | 4,074,007.81             | 0.18  |
| UNITED STATES TREASURY                            | 3/15/2023     | 5,110,995.70             | 5,093,765.63             | 0.18  |
| UNITED STATES TREASURY                            | 3/15/2023     | 3,678,658.20             | 3,667,109.38             | 0.18  |
| UNITED STATES TREASURY                            | 3/15/2023     | 4,132,031.25             | 4,119,218.75             | 0.18  |
| UNITED STATES TREASURY                            | 3/15/2023     | 2,821,000.00             | 2,813,125.00             | 0.18  |
| UNITED STATES TREASURY                            | 3/15/2023     | 614,622.66               | 612,859.38               | 0.18  |
| UNITED STATES TREASURY                            | 5/15/2023     | 4,098,078.13             | 4,094,234.38             | 0.21  |
| UNITED STATES TREASURY                            | 5/15/2023     | 5,623,022.46             | 5,617,089.84             | 0.21  |
| UNITED STATES TREASURY                            | 10/15/2023    | 4,564,634.77             | 4,558,575.75             | 0.30  |
| UNITED STATES TREASURY                            | 10/15/2023    | 5,685,972.66             | 5,679,537.00             | 0.30  |
| UNITED STATES TREASURY                            | 10/15/2023    | 4,989,843.75             | 4,982,812.50             | 0.29  |
| UNITED STATES TREASURY                            | 10/15/2023    | 4,096,476.56             | 4,085,906.25             | 0.29  |
| UNITED STATES TREASURY                            | 10/15/2023    | 6,972,656.25             | 6,975,937.50             | 0.29  |
| UNITED STATES TREASURY                            | 10/15/2023    | 4,099,725.00             | 4,095,871.88             | 0.29  |
| UNITED STATES TREASURY                            | 10/15/2023    | 3,142,863.28             | 3,139,171.88             | 0.29  |
| UNITED STATES TREASURY                            | 10/15/2023    | 3,142,248.05             | 3,139,171.88             | 0.29  |
| UNITED STATES TREASURY                            | 12/15/2023    | 7,277,187.50             | 7,265,763.00             | 0.34  |
| UNITED STATES TREASURY                            | 6/15/2024     | 7,485,058.59             | 7,458,375.00             | 0.46  |
| UNITED STATES TREASURY                            | 6/15/2024     | 11,647,898.44            | 11,635,065.00            | 0.46  |
| UNITED STATES TREASURY                            | 6/15/2024     | 4,572,867.19             | 4,574,470.00             | 0.46  |
| UNITED STATES TREASURY                            | 6/15/2024     | 4,181,132.81             | 4,176,375.00             | 0.46  |
| UNITED STATES TREASURY                            | 12/31/2022    | 6,924,000.00             | 6,921,853.56             | 0.15  |
| UNITED STATES TREASURY                            | 12/31/2022    | 23,725,728.52            | 23,727,642.15            | 0.15  |
| UNITED STATES TREASURY                            | 12/31/2022    | 3,749,560.55             | 3,748,837.50             | 0.15  |
| UNITED STATES TREASURY                            | 12/31/2022    | 5,799,668.82             | 5,798,202.00             | 0.15  |
| UNITED STATES TREASURY                            | 12/31/2022    | 3,935,153.71             | 3,933,780.15             | 0.15  |
| UNITED STATES TREASURY                            | 1/31/2023     | 45,000.00                | 44,977.05                | 0.16  |
| UNITED STATES TREASURY                            | 1/31/2023     | 8,817,010.26             | 8,810,104.55             | 0.16  |
| UNITED STATES TREASURY                            | 1/31/2023     | 2,756,099.63             | 2,753,994.75             | 0.16  |
| UNITED STATES TREASURY                            | 1/31/2023     | 6,060,738.49             | 6,056,109.81             | 0.16  |
| UNITED STATES TREASURY                            | 1/31/2023     | 4,417,707.64             | 4,414,247.59             | 0.16  |
| UNITED STATES TREASURY                            | 1/31/2023     | 759,507.62               | 758,912.76               | 0.16  |
| UNITED STATES TREASURY                            | 1/31/2023     | 3,980,777.34             | 3,977,970.20             | 0.16  |
| UNITED STATES TREASURY                            | 1/31/2023     | 910,213.28               | 909,535.90               | 0.16  |
| UNITED STATES TREASURY                            | 1/31/2023     | 2,320,725.00             | 2,318,816.80             | 0.16  |
| UNITED STATES TREASURY                            | 1/31/2023     | 4,351,359.38             | 4,347,781.50             | 0.16  |
| UNITED STATES TREASURY                            | 1/31/2023     | 3,110,242.97             | 3,108,413.90             | 0.16  |

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

| DESCRIPTION             | MATURITY DATE | BOOK VALUE     | MARKET VALUE   | YIELD |
|-------------------------|---------------|----------------|----------------|-------|
| UNITED STATES TREASURY  | 1/31/2023     | 1,034,959.57   | 1,034,472.15   | 0.16  |
| UNITED STATES TREASURY  | 3/31/2023     | 1,604,247.66   | 1,603,427.10   | 0.19  |
| UNITED STATES TREASURY  | 3/31/2023     | 1,709,064.84   | 1,708,324.20   | 0.19  |
| UNITED STATES TREASURY  | 4/30/2023     | 5,008,450.41   | 5,003,336.70   | 0.21  |
| UNITED STATES TREASURY  | 4/30/2023     | 11,616,405.93  | 11,604,545.40  | 0.21  |
| UNITED STATES TREASURY  | 5/15/2024     | 14,710,632.73  | 14,664,272.00  | 0.43  |
| UNITED STATES TREASURY  | 5/15/2024     | 27,629,233.85  | 27,542,160.00  | 0.43  |
| UNITED STATES TREASURY  | 5/15/2024     | 2,361,089.00   | 2,353,648.00   | 0.43  |
| UNITED STATES TREASURY  | 5/15/2024     | 4,144,488.28   | 4,130,080.00   | 0.43  |
| UNITED STATES TREASURY  | 7/15/2024     | 1,874,414.06   | 1,869,881.25   | 0.47  |
| UNITED STATES TREASURY  | 7/15/2024     | 3,104,029.69   | 3,096,523.35   | 0.47  |
| UNITED STATES TREASURY  | 7/31/2023     | 334,424.22     | 334,279.75     | 0.24  |
| UNITED STATES TREASURY  | 8/31/2023     | 1,622,333.98   | 1,620,677.50   | 0.26  |
| UNITED STATES TREASURY  | 8/31/2023     | 5,607,706.25   | 5,605,050.80   | 0.26  |
| UNITED STATES TREASURY  | 8/31/2023     | 4,358,904.30   | 4,358,375.80   | 0.26  |
| UNITED STATES TREASURY  | 9/15/2024     | 935,557.03     | 935,958.00     | 0.52  |
| UNITED STATES TREASURY  | 9/15/2024     | 432,119.29     | 431,138.10     | 0.52  |
| UNITED STATES TREASURY  | 9/15/2024     | 3,086,437.50   | 3,086,670.00   | 0.52  |
| UNITED STATES TREASURY  | 9/30/2023     | 3,741,635.35   | 3,742,078.90   | 0.29  |
| UNITED STATES TREASURY  | 9/30/2023     | 28,184,725.00  | 28,197,988.40  | 0.29  |
| UNITED STATES TREASURY  | 9/30/2023     | 5,472,151.25   | 5,474,726.38   | 0.29  |
| UNITED STATES TREASURY  | 7/31/2022     | 820,768.75     | 832,234.40     | 0.09  |
| UNITED STATES TREASURY  | 7/31/2022     | 5,216,656.25   | 5,277,584.00   | 0.09  |
| UNITED STATES TREASURY  | 9/30/2022     | 5,247,312.92   | 5,358,769.65   | 0.09  |
| UNITED STATES TREASURY  | 9/30/2022     | 1,016,573.44   | 1,038,166.20   | 0.09  |
| UNITED STATES TREASURY  | 10/31/2022    | 3,734,611.51   | 3,831,714.65   | 0.11  |
| UNITED STATES TREASURY  | 10/31/2022    | 1,626,122.46   | 1,668,403.05   | 0.11  |
| UNITED STATES TREASURY  | 2/28/2023     | 3,858,642.98   | 3,993,440.20   | 0.18  |
| UNITED STATES TREASURY  | 2/28/2023     | 1,679,409.38   | 1,738,077.60   | 0.18  |
| UNITED STATES TREASURY  | 12/31/2022    | 1,024,528.13   | 1,055,348.30   | 0.15  |
| UNITED STATES TREASURY  | 12/31/2022    | 6,439,408.22   | 6,752,179.90   | 0.15  |
| UNITED STATES TREASURY  | 12/31/2022    | 3,302,362.50   | 3,401,705.20   | 0.15  |
| UNITED STATES TREASURY  | 1/31/2023     | 2,901,853.51   | 2,950,950.10   | 0.17  |
| UNITED STATES TREASURY  | 1/31/2023     | 1,253,320.31   | 1,276,362.50   | 0.17  |
| UNITED STATES TREASURY  | 1/31/2023     | 10,041.02      | 10,210.90      | 0.17  |
| UNITED STATES TREASURY  | 3/31/2023     | 7,118,586.91   | 7,112,058.75   | 0.19  |
| UNITED STATES TREASURY  | 3/31/2023     | 4,643,666.01   | 4,639,407.50   | 0.19  |
| UNITED STATES TREASURY  | 3/31/2023     | 3,546,536.13   | 3,543,283.75   | 0.19  |
| UNITED STATES TREASURY  | 6/30/2023     | 2,857,788.28   | 2,845,800.00   | 0.23  |
| UNITED STATES TREASURY  | 6/30/2023     | 1,239,399.22   | 1,234,200.00   | 0.23  |
| UNITED STATES TREASURY  | 11/15/2022    | 2,787,166.41   | 2,837,095.20   | 0.12  |
| UNITED STATES TREASURY  | 11/15/2022    | 1,208,771.09   | 1,230,424.80   | 0.12  |
| UNITED STATES TREASURY  | 4/30/2024     | 3,103,259.38   | 3,079,909.60   | 0.42  |
| UNITED STATES TREASURY  | 4/30/2024     | 1,352,433.98   | 1,342,257.90   | 0.42  |
| UNITED STATES TREASURY  | 10/15/2022    | 521,718.75     | 531,893.25     | 0.11  |
| UNITED STATES TREASURY  | 10/15/2022    | 223,593.75     | 227,954.25     | 0.11  |
| UNITED STATES TREASURY  | 10/31/2024    | 3,611,739.65   | 3,587,389.30   | 0.54  |
| UNITED STATES TREASURY  | 10/31/2024    | 1,570,096.29   | 1,559,510.70   | 0.54  |
| UNITED STATES TREASURY  | 11/30/2024    | 1,519,250.78   | 1,507,865.90   | 0.57  |
| UNITED STATES TREASURY  | 11/30/2024    | 4,402,568.36   | 4,374,355.00   | 0.57  |
| UNITED STATES TREASURY  | 11/30/2024    | 2,577,022.66   | 2,557,711.10   | 0.57  |
| UNITED STATES TREASURY  | 1/15/2023     | 673,297.66     | 681,644.60     | 0.15  |
| UNITED STATES TREASURY  | 1/15/2023     | 4,101,875.00   | 4,069,520.00   | 0.15  |
| UNITED STATES TREASURY  | 1/15/2023     | 2,039,991.40   | 2,065,281.40   | 0.15  |
| UNITED STATES TREASURY  | 5/15/2023     | 1,529,483.59   | 1,532,789.60   | 0.21  |
| UNITED STATES TREASURY  | 5/15/2023     | 662,610.16     | 664,042.40     | 0.21  |
| UNITED STATES TREASURY  | 6/15/2023     | 2,472,026.17   | 2,470,568.10   | 0.24  |
| UNITED STATES TREASURY  | 6/15/2023     | 1,051,927.73   | 1,050,241.50   | 0.24  |
| UNITED STATES TREASURY  | 6/15/2023     | 1,531,255.08   | 1,530,351.90   | 0.24  |
| UNITED STATES TREASURY  | 10/15/2023    | 6,951,668.56   | 6,939,995.65   | 0.30  |
| UNITED STATES TREASURY  | 10/15/2023    | 3,029,190.82   | 3,024,104.35   | 0.30  |
| UNITED STATES TREASURY  | 11/15/2023    | 2,872,130.08   | 2,865,953.30   | 0.32  |
| UNITED STATES TREASURY  | 11/15/2023    | 1,250,927.73   | 1,248,237.50   | 0.32  |
| UNITED STATES TREASURY  | 11/30/2022    | 609,428.13     | 609,902.40     | 0.14  |
| UNITED STATES TREASURY  | 11/30/2022    | 264,751.56     | 264,957.60     | 0.14  |
| UNITED STATES TREASURY  | 12/15/2023    | 658,504.69     | 656,904.60     | 0.34  |
| UNITED STATES TREASURY  | 12/15/2023    | 2,418,842.77   | 2,413,626.75   | 0.34  |
| UNITED STATES TREASURY  | 12/15/2023    | 1,336,964.06   | 1,333,715.40   | 0.34  |
| UNITED STATES TREASURY  | 12/31/2022    | 1,339,895.31   | 1,339,584.60   | 0.15  |
| UNITED STATES TREASURY  | 12/31/2022    | 584,954.30     | 584,818.65     | 0.15  |
| UNITED STATES TREASURY  | 1/31/2023     | 4,876,142.57   | 4,872,513.75   | 0.16  |
| UNITED STATES TREASURY  | 1/31/2023     | 2,125,498.05   | 2,123,916.25   | 0.16  |
| UNITED STATES TREASURY  | 2/15/2024     | 3,574,433.98   | 3,569,393.40   | 0.37  |
| UNITED STATES TREASURY  | 2/15/2024     | 1,553,235.94   | 1,551,045.60   | 0.37  |
| UNITED STATES TREASURY  | 3/15/2024     | 3,111,103.12   | 3,109,142.40   | 0.39  |
| UNITED STATES TREASURY  | 3/15/2024     | 2,744,306.64   | 2,740,430.00   | 0.39  |
| UNITED STATES TREASURY  | 3/15/2024     | 2,547,714.26   | 2,546,108.60   | 0.39  |
| UNITED STATES TREASURY  | 3/31/2023     | 1,394,182.62   | 1,393,632.90   | 0.19  |
| UNITED STATES TREASURY  | 3/31/2023     | 604,645.51     | 604,407.10     | 0.19  |
| UNITED STATES TREASURY  | 4/15/2024     | 2,091,551.17   | 2,087,638.30   | 0.42  |
| UNITED STATES TREASURY  | 4/15/2024     | 910,675.39     | 908,971.70     | 0.42  |
| UNITED STATES TREASURY  | 6/15/2024     | 1,939,833.59   | 1,934,205.25   | 0.46  |
| UNITED STATES TREASURY  | 6/15/2024     | 4,470,820.31   | 4,475,025.00   | 0.46  |
| UNITED STATES TREASURY  | 6/15/2024     | 5,973,750.00   | 5,966,700.00   | 0.46  |
| UNITED STATES TREASURY  | 6/15/2024     | 852,728.91     | 850,254.75     | 0.46  |
| UNITED STATES TREASURY  | 6/15/2024     | 1,987,031.25   | 1,988,900.00   | 0.46  |
| UNITED STATES TREASURY  | 6/15/2024     | 1,991,250.00   | 1,988,900.00   | 0.46  |
| UNITED STATES TREASURY  | 7/15/2024     | 2,844,656.25   | 2,842,219.50   | 0.47  |
| UNITED STATES TREASURY  | 7/15/2024     | 5,506,015.63   | 5,484,985.00   | 0.47  |
| UNITED STATES TREASURY  | 7/15/2024     | 1,544,818.95   | 1,540,782.15   | 0.47  |
| UNITED STATES TREASURY  | 7/15/2024     | 9,996,875.00   | 9,972,700.00   | 0.47  |
| UNITED STATES TREASURY  | 7/15/2024     | 1,597,062.50   | 1,595,632.00   | 0.47  |
| UNITED STATES TREASURY  | 7/15/2024     | 1,197,750.00   | 1,196,724.00   | 0.47  |
| UNITED STATES TREASURY  | 7/15/2024     | 2,402,625.00   | 2,393,448.00   | 0.47  |
| UNITED STATES TREASURY  | 7/15/2024     | 674,920.90     | 673,157.25     | 0.47  |
| UNITED STATES TREASURY  | 7/15/2024     | 748,623.05     | 747,952.50     | 0.47  |
| UNITED STATES TREASURY  | 8/15/2024     | 3,095,035.16   | 3,088,871.00   | 0.50  |
| UNITED STATES TREASURY  | 8/15/2024     | 1,497,246.09   | 1,494,615.00   | 0.50  |
| UNITED STATES TREASURY  | 8/15/2024     | 6,143,273.44   | 6,127,921.50   | 0.50  |
| UNITED STATES TREASURY  | 8/15/2024     | 998,164.06     | 996,410.00     | 0.50  |
| UNITED STATES TREASURY  | 8/15/2024     | 2,497,265.63   | 2,491,025.00   | 0.50  |
| SUB-TOTAL               |               | 699,125,956.44 | 701,390,894.58 |       |
| FEDERAL AGENCY/GSE      |               |                |                |       |
| FEDERAL HOME LOAN BANKS | 9/8/2023      | 4,135,800.00   | 4,161,320.00   | 0.29  |
| FEDERAL HOME LOAN BANKS | 9/8/2023      | 4,104,600.00   | 4,161,320.00   | 0.29  |
| FEDERAL HOME LOAN BANKS | 3/8/2024      | 5,201,750.00   | 5,181,000.00   | 0.38  |
| FEDERAL HOME LOAN BANKS | 3/10/2023     | 5,053,550.00   | 5,184,700.00   | 0.19  |
| FEDERAL HOME LOAN BANKS | 6/10/2022     | 4,988,900.00   | 5,093,400.00   | 0.06  |
| FEDERAL HOME LOAN BANKS | 12/9/2022     | 7,058,660.00   | 7,240,170.00   | 0.12  |
| FEDERAL HOME LOAN BANKS | 6/9/2023      | 3,977,720.00   | 4,126,240.00   | 0.25  |

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

| DESCRIPTION                              | MATURITY DATE | BOOK VALUE     | MARKET VALUE   | YIELD |
|------------------------------------------|---------------|----------------|----------------|-------|
| FEDERAL HOME LOAN BANKS                  | 6/9/2023      | 4,029,880.00   | 4,126,240.00   | 0.25  |
| FEDERAL HOME LOAN BANKS                  | 9/9/2022      | 6,828,560.00   | 6,993,732.00   | 0.10  |
| FEDERAL FARM CREDIT BANKS FUNDING CORP   | 12/17/2021    | 6,022,920.00   | 6,034,320.00   | 0.12  |
| FEDERAL FARM CREDIT BANKS FUNDING CORP   | 11/15/2021    | 7,034,930.00   | 7,025,340.00   | 0.15  |
| FEDERAL FARM CREDIT BANKS FUNDING CORP   | 7/17/2023     | 5,060,200.00   | 5,232,050.00   | 0.28  |
| FEDERAL FARM CREDIT BANKS FUNDING CORP   | 6/26/2023     | 6,967,450.00   | 7,182,140.00   | 0.27  |
| FEDERAL FARM CREDIT BANKS FUNDING CORP   | 2/1/2023      | 4,996,450.00   | 5,111,700.00   | 0.18  |
| FEDERAL FARM CREDIT BANKS FUNDING CORP   | 8/14/2023     | 4,993,550.00   | 5,121,200.00   | 0.30  |
| FEDERAL FARM CREDIT BANKS FUNDING CORP   | 8/14/2023     | 7,983,280.00   | 7,985,280.00   | 0.30  |
| FEDERAL FARM CREDIT BANKS FUNDING CORP   | 2/21/2023     | 5,000,600.00   | 5,087,700.00   | 0.19  |
| FEDERAL FARM CREDIT BANKS FUNDING CORP   | 5/6/2022      | 5,627,843.55   | 5,641,142.15   | 0.07  |
| FEDERAL FARM CREDIT BANKS FUNDING CORP   | 10/2/2023     | 4,994,600.00   | 4,993,450.00   | 0.27  |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 5/22/2023     | 6,111,548.70   | 6,132,390.70   | 0.23  |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 7/10/2023     | 3,203,098.50   | 3,209,261.70   | 0.26  |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 7/10/2023     | 5,000,300.00   | 4,998,850.00   | 0.26  |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 11/27/2023    | 1,797,948.00   | 1,797,858.00   | 0.31  |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 1/5/2022      | 6,815,760.00   | 7,034,160.00   | 0.15  |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 1/19/2023     | 4,411,710.00   | 4,627,305.00   | 0.20  |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 1/19/2023     | 2,233,875.00   | 2,365,067.00   | 0.20  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 5/5/2023      | 7,621,797.50   | 7,640,173.75   | 0.25  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 6/26/2023     | 7,463,143.80   | 7,485,000.00   | 0.25  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 8/24/2023     | 8,001,840.00   | 7,996,800.00   | 0.27  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 9/8/2023      | 5,098,317.00   | 5,096,328.00   | 0.29  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 9/8/2023      | 3,001,860.00   | 2,997,840.00   | 0.29  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 10/16/2023    | 6,376,128.00   | 6,375,616.00   | 0.31  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 11/6/2023     | 4,705,761.00   | 4,703,500.20   | 0.32  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 12/4/2023     | 5,959,094.65   | 5,952,115.60   | 0.35  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 8/12/2025     | 4,095,490.00   | 4,064,735.90   | 0.83  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 10/13/2023    | 4,097,950.00   | 4,096,064.00   | 0.35  |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 1/5/2022      | 3,857,469.00   | 3,869,411.70   | 0.09  |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 1/5/2022      | 5,677,685.00   | 5,678,487.30   | 0.09  |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 10/27/2023    | 6,098,475.00   | 6,093,100.90   | 0.35  |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 6/25/2023     | 74,956.46      | 74,540.87      | 0.05  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 1/13/2022     | 5,652,771.25   | 5,611,460.50   | 0.09  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 1/13/2022     | 5,663,313.58   | 5,611,460.50   | 0.09  |
| FEDERAL HOME LOAN BANKS                  | 2/12/2026     | 1,249,125.00   | 1,236,650.00   | 0.85  |
| FEDERAL HOME LOAN BANKS                  | 2/12/2026     | 2,897,970.00   | 2,869,028.00   | 0.85  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 11/25/2024    | 680,000.00     | 676,640.80     | 0.61  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 11/25/2024    | 1,570,000.00   | 1,562,244.20   | 0.61  |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 5/22/2023     | 5,687,827.95   | 5,707,224.95   | 0.23  |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 5/22/2023     | 2,472,535.20   | 2,480,967.20   | 0.23  |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 7/10/2023     | 5,403,357.75   | 5,413,754.55   | 0.26  |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 7/10/2023     | 2,354,926.00   | 2,359,457.20   | 0.26  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 4/20/2023     | 5,241,862.50   | 5,269,714.00   | 0.19  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 4/20/2023     | 2,284,275.00   | 2,296,412.00   | 0.19  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 5/5/2023      | 4,977,908.40   | 4,989,910.20   | 0.25  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 5/5/2023      | 2,169,088.60   | 2,174,318.30   | 0.25  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 6/26/2023     | 5,144,932.80   | 5,160,000.00   | 0.25  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 6/26/2023     | 2,238,444.60   | 2,245,000.00   | 0.25  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 8/24/2023     | 6,403,461.80   | 6,407,436.00   | 0.27  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 8/24/2023     | 2,787,154.20   | 2,788,884.00   | 0.27  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 9/8/2023      | 2,550,465.66   | 2,548,164.00   | 0.29  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 9/8/2023      | 6,997,690.00   | 6,994,960.00   | 0.29  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 9/8/2023      | 2,725,497.61   | 2,723,038.00   | 0.29  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 10/16/2023    | 1,549,199.85   | 1,549,075.45   | 0.31  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 10/16/2023    | 1,991,720.00   | 1,992,380.00   | 0.31  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 10/16/2023    | 1,539,237.15   | 1,539,113.55   | 0.31  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 11/6/2023     | 5,709,856.50   | 5,707,113.30   | 0.32  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 11/6/2023     | 2,482,763.50   | 2,481,570.70   | 0.32  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 12/4/2023     | 4,820,223.25   | 4,814,578.00   | 0.35  |
| FEDERAL HOME LOAN MORTGAGE CORP          | 12/4/2023     | 2,097,921.00   | 2,095,464.00   | 0.35  |
| FHMS K-727 A1                            | 10/25/2023    | 303,186.86     | 313,070.90     | 0.42  |
| SUB-TOTAL                                |               | 303,412,167.17 | 305,590,141.07 |       |
| <b>MEDIUM TERM NOTES</b>                 |               |                |                |       |
| AMAZON.COM INC                           | 5/12/2024     | 3,265,225.80   | 3,263,394.60   | 0.53  |
| AMERICAN HONDA FINANCE CORP              | 11/16/2022    | 2,021,300.00   | 2,049,560.00   | 0.40  |
| AMERICAN HONDA FINANCE CORP              | 1/12/2024     | 1,585,215.00   | 1,596,780.00   | 0.70  |
| APPLE INC                                | 5/3/2023      | 1,977,040.00   | 2,064,760.00   | 0.36  |
| APPLE INC                                | 2/23/2023     | 2,949,060.00   | 3,094,050.00   | 0.30  |
| BANK OF AMERICA CORP                     | 1/11/2023     | 3,034,740.00   | 3,113,340.00   | 0.34  |
| BANK OF NEW YORK MELLON CORP             | 1/29/2023     | 2,944,320.00   | 3,098,880.00   | 0.30  |
| BERKSHIRE HATHAWAY INC                   | 3/15/2023     | 2,924,460.00   | 3,093,510.00   | 0.33  |
| BERKSHIRE HATHAWAY INC                   | 3/15/2023     | 2,014,300.00   | 2,062,340.00   | 0.33  |
| CATERPILLAR FINANCIAL SERVICES CORP      | 5/17/2024     | 5,193,032.00   | 5,190,172.00   | 0.52  |
| DEERE & CO                               | 6/8/2022      | 1,466,700.00   | 1,515,660.00   | 0.22  |
| JOHN DEERE CAPITAL CORP                  | 1/17/2024     | 3,512,504.35   | 3,514,753.95   | 0.45  |
| METROPOLITAN LIFE GLOBAL FUNDING I       | 9/27/2024     | 1,629,804.40   | 1,631,874.50   | 0.66  |
| PACCAR FINANCIAL CORP                    | 9/26/2022     | 1,498,170.00   | 1,527,540.00   | 0.14  |
| PACCAR FINANCIAL CORP                    | 2/7/2023      | 2,274,886.25   | 2,322,024.25   | 0.37  |
| PACCAR FINANCIAL CORP                    | 2/2/2024      | 1,618,120.80   | 1,612,499.40   | 0.55  |
| ROYAL BANK OF CANADA                     | 11/1/2024     | 4,205,160.00   | 4,175,440.00   | 0.81  |
| SALESFORCE.COM INC                       | 7/15/2024     | 564,711.85     | 566,073.50     | 0.38  |
| CHARLES SCHWAB CORP                      | 3/18/2024     | 2,333,832.50   | 2,346,091.25   | 0.55  |
| CHARLES SCHWAB CORP                      | 3/18/2024     | 2,006,720.00   | 2,009,500.00   | 0.55  |
| TORONTO-DOMINION BANK                    | 6/12/2024     | 3,171,900.00   | 3,156,900.00   | 0.69  |
| TOYOTA MOTOR CREDIT CORP                 | 4/6/2023      | 1,798,542.00   | 1,802,700.00   | 0.30  |
| TOYOTA MOTOR CREDIT CORP                 | 6/18/2024     | 3,086,322.90   | 3,075,013.50   | 0.68  |
| US BANCORP                               | 2/5/2024      | 2,107,940.00   | 2,125,920.00   | 0.57  |
| US BANCORP                               | 7/30/2024     | 2,662,075.00   | 2,619,025.00   | 0.65  |
| VISA INC                                 | 12/14/2022    | 1,962,480.00   | 2,052,520.00   | 0.27  |
| WALMART INC                              | 6/26/2023     | 3,083,010.00   | 3,153,990.00   | 0.29  |
| WALMART INC                              | 6/26/2023     | 2,056,460.00   | 2,102,660.00   | 0.29  |
| ASSOCIATION OF AMERICAN MEDICAL COLLEGES | 10/1/2022     | 2,990,000.00   | 3,007,760.60   | 1.33  |
| BAYCARE HEALTH SYSTEM INC                | 11/15/2022    | 1,456,344.00   | 1,472,716.80   | 0.58  |
| COMCAST CORP                             | 10/15/2025    | 4,042,256.85   | 4,010,191.80   | 1.06  |
| CREDIT SUISSE AG (NEW YORK BRANCH)       | 2/2/2024      | 2,655,000.00   | 2,645,415.45   | 0.65  |
| F&G GLOBAL FUNDING                       | 9/20/2024     | 2,479,479.20   | 2,475,436.80   | 0.96  |
| HORMEL FOODS CORP                        | 6/3/2024      | 3,344,397.90   | 3,348,211.20   | 0.51  |
| NATIONAL SECURITIES CLEARING CORP        | 4/23/2023     | 3,162,024.90   | 3,209,025.15   | 0.31  |
| PACIFIC LIFE GLOBAL FUNDING II           | 9/23/2023     | 2,022,468.75   | 2,028,888.00   | 0.40  |
| PROTECTIVE LIFE GLOBAL FUNDING           | 6/9/2023      | 3,500,000.00   | 3,538,850.00   | 0.42  |
| SECURITY BENEFIT GLOBAL FUNDING          | 5/17/2024     | 3,128,810.60   | 3,150,971.00   | 0.99  |
| TOYOTA MOTOR CREDIT CORP                 | 1/11/2024     | 2,544,847.30   | 2,539,044.70   | 0.55  |
| VIRGINIA ELECTRIC AND POWER CO           | 3/15/2023     | 2,087,580.00   | 2,057,440.00   | 0.37  |
| ADOBE INC                                | 2/1/2023      | 768,945.10     | 784,337.40     | 0.30  |
| AMAZON.COM INC                           | 5/12/2024     | 619,094.80     | 618,747.60     | 0.53  |
| AMAZON.COM INC                           | 5/12/2024     | 1,427,912.20   | 1,427,111.40   | 0.53  |
| AMERICAN EXPRESS CO                      | 5/20/2022     | 469,436.00     | 476,528.30     | 0.23  |
| AMERICAN EXPRESS CO                      | 5/20/2022     | 1,088,692.00   | 1,105,140.10   | 0.23  |
| APPLE INC                                | 5/11/2023     | 433,816.80     | 438,175.50     | 0.30  |

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

| <u>DESCRIPTION</u>                      | <u>MATURITY DATE</u> | <u>BOOK VALUE</u> | <u>MARKET VALUE</u> | <u>YIELD</u> |
|-----------------------------------------|----------------------|-------------------|---------------------|--------------|
| TRUIST FINANCIAL CORP                   | 3/16/2023            | 244,818.70        | 251,372.45          | 0.30         |
| TRUIST FINANCIAL CORP                   | 3/16/2023            | 519,615.20        | 533,525.20          | 0.30         |
| BANK OF NEW YORK MELLON CORP            | 4/28/2023            | 404,968.45        | 408,236.05          | 0.35         |
| BANK OF NEW YORK MELLON CORP            | 4/28/2023            | 947,355.50        | 954,999.50          | 0.35         |
| CATERPILLAR FINANCIAL SERVICES CORP     | 5/17/2024            | 624,162.50        | 623,818.75          | 0.52         |
| CATERPILLAR FINANCIAL SERVICES CORP     | 5/17/2024            | 1,448,057.00      | 1,447,259.50        | 0.52         |
| CHEVRON CORP                            | 5/11/2023            | 135,000.00        | 136,784.70          | 0.32         |
| CHEVRON CORP                            | 5/11/2023            | 320,000.00        | 324,230.40          | 0.32         |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC   | 6/7/2024             | 600,000.00        | 598,242.00          | 0.86         |
| CITIGROUP GLOBAL MARKETS HOLDINGS INC   | 6/7/2024             | 1,400,000.00      | 1,395,898.00        | 0.86         |
| COMERICA INC                            | 7/31/2023            | 636,006.00        | 633,684.00          | 0.47         |
| COMERICA INC                            | 7/31/2023            | 1,484,014.00      | 1,478,596.00        | 0.47         |
| CONSUMERS ENERGY CO                     | 6/1/2023             | 169,942.20        | 169,904.80          | 0.38         |
| CONSUMERS ENERGY CO                     | 6/1/2023             | 409,860.60        | 409,770.40          | 0.38         |
| JOHN DEERE CAPITAL CORP                 | 4/6/2023             | 159,961.60        | 162,142.40          | 0.31         |
| JOHN DEERE CAPITAL CORP                 | 4/6/2023             | 359,913.60        | 364,820.40          | 0.31         |
| DUKE ENERGY CAROLINAS LLC               | 3/15/2023            | 753,142.85        | 765,964.30          | 0.32         |
| DUKE ENERGY CAROLINAS LLC               | 3/15/2023            | 995,766.05        | 1,012,717.90        | 0.32         |
| DUKE ENERGY CAROLINAS LLC               | 3/15/2023            | 753,142.85        | 765,964.30          | 0.32         |
| ERP OPERATING LP                        | 4/15/2023            | 578,770.40        | 569,568.70          | 0.38         |
| ERP OPERATING LP                        | 4/15/2023            | 1,355,016.00      | 1,333,473.00        | 0.38         |
| ENTERGY LOUISIANA LLC                   | 11/17/2023           | 449,919.00        | 450,076.50          | 0.49         |
| ENTERGY LOUISIANA LLC                   | 11/17/2023           | 759,863.20        | 760,129.20          | 0.49         |
| ENTERGY LOUISIANA LLC                   | 11/17/2023           | 290,436.20        | 290,049.30          | 0.49         |
| EQUITABLE FINANCIAL LIFE GLOBAL FUNDING | 8/12/2024            | 719,935.20        | 719,157.60          | 0.84         |
| EQUITABLE FINANCIAL LIFE GLOBAL FUNDING | 8/12/2024            | 1,784,839.35      | 1,782,911.55        | 0.84         |
| F&G GLOBAL FUNDING                      | 9/20/2024            | 324,931.75        | 324,402.00          | 0.96         |
| F&G GLOBAL FUNDING                      | 9/20/2024            | 804,830.95        | 803,518.80          | 0.96         |
| FIFTH THIRD BANK NA (OHIO)              | 1/30/2023            | 444,626.20        | 453,112.35          | 0.34         |
| FIFTH THIRD BANK NA (OHIO)              | 1/30/2023            | 1,029,134.80      | 1,048,776.90        | 0.34         |
| GA GLOBAL FUNDING TRUST                 | 9/13/2024            | 444,016.55        | 442,899.60          | 0.96         |
| GA GLOBAL FUNDING TRUST                 | 9/13/2024            | 1,107,546.90      | 1,104,760.80        | 0.96         |
| HORMEL FOODS CORP                       | 6/3/2024             | 104,981.10        | 105,100.80          | 0.51         |
| HORMEL FOODS CORP                       | 6/3/2024             | 259,953.20        | 260,249.60          | 0.51         |
| HUNTINGTON NATIONAL BANK                | 2/3/2023             | 469,605.20        | 478,868.90          | 0.30         |
| HUNTINGTON NATIONAL BANK                | 2/3/2023             | 1,099,076.00      | 1,120,757.00        | 0.30         |
| KEYBANK NA                              | 3/7/2023             | 592,902.60        | 594,544.20          | 0.37         |
| KEYBANK NA                              | 3/7/2023             | 101,937.64        | 102,219.88          | 0.37         |
| KEYBANK NA                              | 3/7/2023             | 311,595.00        | 312,918.00          | 0.37         |
| KEYBANK NA                              | 3/7/2023             | 150,524.50        | 151,243.70          | 0.37         |
| KEYBANK NA                              | 3/7/2023             | 821,620.13        | 820,888.22          | 0.37         |
| METROPOLITAN LIFE GLOBAL FUNDING I      | 9/27/2024            | 439,947.20        | 440,506.00          | 0.66         |
| METROPOLITAN LIFE GLOBAL FUNDING I      | 9/27/2024            | 1,089,869.20      | 1,091,253.50        | 0.66         |
| NEW YORK LIFE GLOBAL FUNDING            | 8/27/2024            | 624,131.25        | 622,612.50          | 0.73         |
| NEW YORK LIFE GLOBAL FUNDING            | 8/27/2024            | 1,547,845.50      | 1,544,079.00        | 0.73         |
| NIKE INC                                | 3/27/2025            | 44,938.80         | 47,223.90           | 0.92         |
| NIKE INC                                | 3/27/2025            | 89,877.60         | 94,447.80           | 0.92         |
| OKLAHOMA GAS AND ELECTRIC CO            | 5/26/2023            | 190,000.00        | 190,001.90          | 0.55         |
| OKLAHOMA GAS AND ELECTRIC CO            | 5/26/2023            | 430,000.00        | 430,004.30          | 0.55         |
| PNC BANK NA                             | 2/24/2023            | 95,000.00         | 95,557.65           | 0.27         |
| PNC BANK NA                             | 2/24/2023            | 220,000.00        | 221,291.40          | 0.27         |
| PACCAR FINANCIAL CORP                   | 2/7/2023             | 599,970.00        | 612,402.00          | 0.37         |
| PACCAR FINANCIAL CORP                   | 2/7/2023             | 1,399,930.00      | 1,428,938.00        | 0.37         |
| PACCAR FINANCIAL CORP                   | 8/9/2024             | 274,851.50        | 274,290.50          | 0.59         |
| PACCAR FINANCIAL CORP                   | 8/9/2024             | 684,630.10        | 683,232.70          | 0.59         |
| PRECISION CASTPARTS CORP                | 1/15/2023            | 594,543.00        | 603,304.50          | 0.33         |
| PRECISION CASTPARTS CORP                | 1/15/2023            | 1,370,472.00      | 1,390,668.00        | 0.33         |
| PRINCIPAL LIFE GLOBAL FUNDING II        | 8/23/2024            | 324,798.50        | 324,025.00          | 0.86         |
| PRINCIPAL LIFE GLOBAL FUNDING II        | 8/23/2024            | 799,504.00        | 797,600.00          | 0.86         |
| ROCKWELL AUTOMATION INC                 | 8/15/2023            | 124,940.00        | 125,076.25          | 0.28         |
| ROCKWELL AUTOMATION INC                 | 8/15/2023            | 314,848.80        | 315,192.15          | 0.28         |
| SALESFORCE.COM INC                      | 7/15/2024            | 149,923.50        | 150,285.00          | 0.38         |
| SALESFORCE.COM INC                      | 7/15/2024            | 349,821.50        | 350,665.00          | 0.38         |
| CHARLES SCHWAB CORP                     | 3/18/2024            | 524,737.50        | 527,493.75          | 0.55         |
| CHARLES SCHWAB CORP                     | 3/18/2024            | 1,229,385.00      | 1,235,842.50        | 0.55         |
| UNITEDHEALTH GROUP INC                  | 5/15/2024            | 514,464.40        | 515,036.05          | 0.54         |
| UNITEDHEALTH GROUP INC                  | 5/15/2024            | 1,188,762.40      | 1,190,083.30        | 0.54         |
| ADOBE INC                               | 2/1/2023             | 314,568.45        | 320,865.30          | 0.30         |
| ADOBE INC                               | 2/1/2023             | 134,815.05        | 137,513.70          | 0.30         |
| AMAZON.COM INC                          | 6/3/2023             | 1,408,026.00      | 1,413,214.80        | 0.26         |
| AMAZON.COM INC                          | 6/3/2023             | 614,139.00        | 616,402.20          | 0.26         |
| AMAZON.COM INC                          | 5/12/2024            | 2,047,007.00      | 2,045,859.00        | 0.53         |
| AMAZON.COM INC                          | 5/12/2024            | 888,700.60        | 888,202.20          | 0.53         |
| AMERICAN HONDA FINANCE CORP             | 8/9/2024             | 994,343.30        | 994,691.55          | 0.76         |
| AMERICAN HONDA FINANCE CORP             | 8/9/2024             | 404,732.70        | 404,874.45          | 0.76         |
| APPLE INC                               | 5/11/2023            | 1,027,198.40      | 1,037,519.00        | 0.30         |
| APPLE INC                               | 5/11/2023            | 448,776.00        | 453,285.00          | 0.30         |
| ASTRAZENECA FINANCE LLC                 | 5/28/2024            | 1,339,879.40      | 1,341,809.00        | 0.50         |
| ASTRAZENECA FINANCE LLC                 | 5/28/2024            | 584,947.35        | 585,789.75          | 0.50         |
| BMW US CAPITAL LLC                      | 8/12/2024            | 619,944.20        | 621,271.00          | 0.68         |
| BMW US CAPITAL LLC                      | 8/12/2024            | 254,977.05        | 255,522.75          | 0.68         |
| BANK OF NEW YORK MELLON CORP            | 1/27/2023            | 764,464.50        | 779,580.90          | 0.33         |
| BANK OF NEW YORK MELLON CORP            | 1/27/2023            | 334,765.50        | 341,385.10          | 0.33         |
| BANK OF NEW YORK MELLON CORP            | 4/24/2025            | 890,619.00        | 889,305.30          | 0.95         |
| BANK OF NEW YORK MELLON CORP            | 4/24/2025            | 389,006.00        | 388,432.20          | 0.95         |
| BRISTOL-MYERS SQUIBB CO                 | 11/13/2023           | 1,325,000.00      | 1,325,238.50        | 0.39         |
| BRISTOL-MYERS SQUIBB CO                 | 11/13/2023           | 575,000.00        | 575,103.50          | 0.39         |
| BURLINGTON NORTHERN SANTA FE LLC        | 4/1/2025             | 527,548.70        | 523,574.80          | 0.86         |
| BURLINGTON NORTHERN SANTA FE LLC        | 4/1/2025             | 226,092.30        | 224,389.20          | 0.86         |
| CATERPILLAR FINANCIAL SERVICES CORP     | 7/7/2023             | 784,560.40        | 789,788.50          | 0.30         |
| CATERPILLAR FINANCIAL SERVICES CORP     | 7/7/2023             | 339,809.60        | 342,074.00          | 0.30         |
| CATERPILLAR FINANCIAL SERVICES CORP     | 9/13/2024            | 1,168,408.80      | 1,169,613.90        | 0.61         |
| CATERPILLAR FINANCIAL SERVICES CORP     | 9/13/2024            | 474,354.00        | 474,843.25          | 0.61         |
| CHEVRON CORP                            | 5/11/2023            | 610,000.00        | 618,064.20          | 0.32         |
| CHEVRON CORP                            | 5/11/2023            | 265,000.00        | 268,503.30          | 0.32         |
| JOHN DEERE CAPITAL CORP                 | 7/5/2023             | 279,770.40        | 281,850.80          | 0.32         |
| JOHN DEERE CAPITAL CORP                 | 7/5/2023             | 119,901.60        | 120,793.20          | 0.32         |
| JOHN DEERE CAPITAL CORP                 | 1/17/2024            | 554,605.95        | 554,961.15          | 0.45         |
| JOHN DEERE CAPITAL CORP                 | 1/17/2024            | 239,829.60        | 239,983.20          | 0.45         |
| JOHN DEERE CAPITAL CORP                 | 9/10/2024            | 404,736.75        | 405,186.30          | 0.61         |
| JOHN DEERE CAPITAL CORP                 | 9/10/2024            | 129,915.50        | 130,059.80          | 0.61         |
| GOLDMAN SACHS GROUP INC                 | 3/3/2024             | 308,599.20        | 301,627.20          | 0.78         |
| GOLDMAN SACHS GROUP INC                 | 3/3/2024             | 132,256.80        | 129,268.80          | 0.78         |
| GOLDMAN SACHS GROUP INC                 | 1/27/2023            | 700,000.00        | 700,112.00          | 0.43         |
| GOLDMAN SACHS GROUP INC                 | 1/27/2023            | 300,000.00        | 300,048.00          | 0.43         |
| INTERNATIONAL BUSINESS MACHINES CORP    | 2/12/2024            | 720,041.50        | 700,588.00          | 0.66         |
| INTERNATIONAL BUSINESS MACHINES CORP    | 2/12/2024            | 307,804.00        | 299,488.00          | 0.66         |
| JPMORGAN CHASE & CO                     | 4/1/2023             | 695,000.00        | 704,716.10          | 0.42         |
| JPMORGAN CHASE & CO                     | 4/1/2023             | 305,000.00        | 309,263.90          | 0.42         |
| MORGAN STANLEY                          | 5/19/2022            | 347,679.50        | 355,649.00          | 0.21         |
| MORGAN STANLEY                          | 5/19/2022            | 149,005.50        | 152,421.00          | 0.21         |

**Orange County Transportation Authority**  
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| DESCRIPTION                                       | MATURITY DATE | BOOK VALUE            | MARKET VALUE          | YIELD |
|---------------------------------------------------|---------------|-----------------------|-----------------------|-------|
| MORGAN STANLEY                                    | 2/25/2023     | 738,979.60            | 726,705.90            | 0.48  |
| MORGAN STANLEY                                    | 2/25/2023     | 324,300.40            | 318,914.10            | 0.48  |
| NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP | 2/8/2024      | 564,610.15            | 561,265.35            | 0.63  |
| NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP | 2/8/2024      | 244,830.95            | 243,380.55            | 0.63  |
| NESTLE HOLDINGS INC                               | 9/14/2024     | 2,210,000.00          | 2,210,685.10          | 0.59  |
| NESTLE HOLDINGS INC                               | 9/14/2024     | 910,000.00            | 910,282.10            | 0.59  |
| PNC BANK NA                                       | 2/24/2023     | 560,000.00            | 563,287.20            | 0.27  |
| PNC BANK NA                                       | 2/24/2023     | 240,000.00            | 241,408.80            | 0.27  |
| PACCAR FINANCIAL CORP                             | 8/11/2023     | 314,587.35            | 314,858.25            | 0.37  |
| PACCAR FINANCIAL CORP                             | 8/11/2023     | 134,823.15            | 134,939.25            | 0.37  |
| PACCAR FINANCIAL CORP                             | 8/9/2024      | 764,586.90            | 763,026.30            | 0.59  |
| PACCAR FINANCIAL CORP                             | 8/9/2024      | 344,813.70            | 344,109.90            | 0.59  |
| PEPSICO INC                                       | 5/1/2023      | 643,722.90            | 650,153.55            | 0.24  |
| PEPSICO INC                                       | 5/1/2023      | 279,445.60            | 282,237.20            | 0.24  |
| CHARLES SCHWAB CORP                               | 3/18/2024     | 889,555.00            | 894,227.50            | 0.55  |
| CHARLES SCHWAB CORP                               | 3/18/2024     | 389,805.00            | 391,852.50            | 0.55  |
| TOYOTA MOTOR CREDIT CORP                          | 1/11/2024     | 1,498,910.00          | 1,496,490.00          | 0.55  |
| TOYOTA MOTOR CREDIT CORP                          | 1/11/2024     | 649,961.00            | 648,479.00            | 0.55  |
| TOYOTA MOTOR CREDIT CORP                          | 4/6/2023      | 409,667.90            | 410,615.00            | 0.30  |
| TOYOTA MOTOR CREDIT CORP                          | 4/6/2023      | 174,858.25            | 175,262.50            | 0.30  |
| UNILEVER CAPITAL CORP                             | 8/12/2024     | 485,000.00            | 485,766.30            | 0.44  |
| UNILEVER CAPITAL CORP                             | 8/12/2024     | 220,000.00            | 220,347.60            | 0.44  |
| UNITEDHEALTH GROUP INC                            | 5/15/2024     | 963,996.40            | 965,067.55            | 0.54  |
| UNITEDHEALTH GROUP INC                            | 5/15/2024     | 419,563.20            | 420,029.40            | 0.54  |
| <b>SUB-TOTAL</b>                                  |               | <b>188,585,967.02</b> | <b>189,925,757.75</b> |       |
| <b><u>MORTGAGE AND ASSET-BACK SECURITIES</u></b>  |               |                       |                       |       |
| BMWLT 2021-2 A3                                   | 12/26/2024    | 1,299,865.84          | 1,298,791.00          | 0.39  |
| HAROT 2020-1 A3                                   | 4/22/2024     | 2,939,423.76          | 2,970,928.80          | 0.42  |
| HAROT 2019-3 A3                                   | 8/15/2023     | 1,971,283.46          | 1,986,005.72          | 0.47  |
| HART 2021-A A3                                    | 9/15/2025     | 1,759,814.85          | 1,759,296.00          | 0.40  |
| HART 2021-B A3                                    | 1/15/2026     | 3,614,202.17          | 3,608,059.20          | 0.67  |
| JDOT 2019-B A3                                    | 12/15/2023    | 813,348.93            | 821,258.23            | 0.48  |
| JDOT 2020 A3                                      | 8/15/2024     | 2,124,870.16          | 2,139,662.50          | 0.40  |
| MBALT 2021-B A3                                   | 11/15/2024    | 1,989,849.76          | 1,989,542.30          | 0.41  |
| MBALT 2020-A A3                                   | 12/15/2022    | 1,055,047.37          | 1,060,536.24          | 0.00  |
| NAROT 2019-C A3                                   | 7/15/2024     | 2,453,502.48          | 2,478,094.74          | 0.65  |
| TAOT 2020-D A3                                    | 1/15/2025     | 1,689,685.15          | 1,691,233.70          | 0.30  |
| TAOT 2021-A A3                                    | 5/15/2025     | 3,699,313.28          | 3,696,078.00          | 0.32  |
| CNH 2020-A A2                                     | 7/17/2023     | 149,972.27            | 150,088.40            | 0.35  |
| CARMX 2020-3 B                                    | 3/16/2026     | 737,328.52            | 736,307.20            | 0.82  |
| CARMX 2020-3 B                                    | 3/16/2026     | 121,012.50            | 121,036.80            | 0.82  |
| CARMX 2019-3 A4                                   | 4/15/2025     | 470,640.63            | 469,086.80            | 0.83  |
| CARMX 2020-2 A4                                   | 5/15/2025     | 1,492,593.75          | 1,489,353.00          | 0.87  |
| CARMX 2019-4 B                                    | 7/15/2025     | 1,758,871.25          | 1,751,730.56          | 1.16  |
| CARMX 2020-1 A3                                   | 12/16/2024    | 1,024,798.90          | 1,039,462.75          | 0.59  |
| CARMX 2020-1 A3                                   | 12/16/2024    | 243,525.00            | 243,386.40            | 0.59  |
| CARMX 2020-1 A4                                   | 6/16/2025     | 4,262,480.39          | 4,220,442.61          | 0.84  |
| FH G12952                                         | 12/1/2022     | 39,760.92             | 39,017.76             | 1.60  |
| FNA 2012-M9 A2                                    | 4/25/2022     | 126,696.68            | 126,800.04            | 0.31  |
| FNA 2012-M9 A2                                    | 4/25/2022     | 26,106.18             | 26,128.49             | 0.31  |
| FNA 2012-M17 A2                                   | 11/25/2022    | 271,075.07            | 285,442.24            | 0.20  |
| FHR 3806 L                                        | 2/15/2026     | 287,804.61            | 285,402.70            | 0.21  |
| FHMS 2011-K016 A2                                 | 10/25/2021    | 24,677.49             | 24,756.23             | 0.32  |
| FHMS 2011-K016 A2                                 | 10/25/2021    | 7,123.22              | 7,011.57              | 0.32  |
| FHMS K-020 A2                                     | 5/25/2022     | 472,207.91            | 488,530.60            | 0.20  |
| FHMS K-020 A2                                     | 5/25/2022     | 94,434.02             | 97,706.12             | 0.20  |
| FHMS K-020 A2                                     | 5/25/2022     | 188,202.59            | 195,412.24            | 0.20  |
| FHMS K-021 A2                                     | 6/25/2022     | 960,355.38            | 991,063.16            | 0.38  |
| FHMS K-023 A1                                     | 4/25/2022     | 17,771.91             | 18,344.52             | 0.23  |
| FHMS K-023 A1                                     | 4/25/2022     | 86,910.78             | 88,512.31             | 0.23  |
| FHMS K-025 A1                                     | 4/25/2022     | 18,423.69             | 18,613.70             | 0.20  |
| FHMS K-025 A2                                     | 10/25/2022    | 500,603.91            | 500,157.70            | 0.35  |
| FHMS K-025 A2                                     | 10/25/2022    | 3,611,499.61          | 3,608,280.55          | 0.35  |
| FHMS K-S01 A2                                     | 1/25/2023     | 198,900.26            | 207,226.94            | 0.36  |
| FHMS K-027 A2                                     | 1/25/2023     | 2,101,558.59          | 2,150,904.00          | 0.40  |
| FHMS K-027 A2                                     | 1/25/2023     | 1,875,366.21          | 1,920,450.00          | 0.40  |
| FHR 4285 BA                                       | 12/15/2023    | 399,410.86            | 397,572.60            | 0.52  |
| FHMS K-041 A1                                     | 8/25/2024     | 1,714,213.28          | 1,693,317.48          | 0.43  |
| FHMS K-046 A1                                     | 1/25/2025     | 574,146.48            | 570,613.98            | 0.34  |
| FHMS K-PLB A                                      | 5/25/2025     | 2,156,328.13          | 2,130,040.00          | 0.91  |
| FHMS K-047 A1                                     | 12/25/2024    | 0.02                  | 0.02                  | 0.33  |
| FHMS K-050 A1                                     | 1/25/2025     | 2,508,516.82          | 2,479,609.04          | 0.38  |
| FHMS K-051 A2                                     | 9/25/2025     | 4,348,857.42          | 4,292,109.50          | 0.97  |
| FHMS K-051 A2                                     | 9/25/2025     | 330,046.88            | 325,983.00            | 0.97  |
| FHMS K-051 A2                                     | 9/25/2025     | 1,337,686.53          | 1,320,231.15          | 0.97  |
| FHMS K-052 A2                                     | 11/25/2025    | 985,992.19            | 973,485.00            | 1.00  |
| FN AM0359                                         | 8/1/2022      | 2,633,551.01          | 2,630,684.35          | 0.99  |
| FN AM8730                                         | 7/1/2025      | 1,791,440.25          | 1,769,616.10          | 1.09  |
| FN AN0429                                         | 1/1/2025      | 980,002.37            | 962,826.84            | 0.82  |
| FNR 0338C MP                                      | 5/25/2023     | 119,477.30            | 118,144.85            | 0.89  |
| FNR 0338C MP                                      | 5/25/2023     | 131,511.65            | 129,732.80            | 0.89  |
| FNR 0333J LB                                      | 5/25/2023     | 73,910.18             | 73,096.62             | 1.28  |
| FNR 0364L HQ                                      | 7/25/2023     | 84,240.83             | 83,926.25             | 0.80  |
| FHR 2666 OD                                       | 8/15/2023     | 79,274.95             | 78,706.48             | 1.23  |
| FHR 2666 OD                                       | 8/15/2023     | 82,480.11             | 81,753.18             | 1.23  |
| FHR 2756 KA                                       | 2/15/2024     | 318,048.84            | 312,858.83            | 1.14  |
| FHLMC                                             | 9/25/2022     | 20,945.53             | 21,623.06             | 0.02  |
| FN BM6007                                         | 5/1/2023      | 431,450.10            | 420,927.23            | 1.05  |
| FORDF 2017-3 A                                    | 9/15/2022     | 776,132.81            | 765,795.00            | 0.28  |
| FORDF 2019-2 B                                    | 4/15/2024     | 1,831,369.92          | 1,816,652.70          | 0.77  |
| FORDF 2019-3 A1                                   | 9/15/2024     | 4,105,937.50          | 4,074,280.00          | 0.29  |
| FORDF 2020-1 A1                                   | 9/15/2025     | 1,007,617.19          | 1,004,750.00          | 0.46  |
| FORDF 2020-1 A1                                   | 9/15/2025     | 180,935.16            | 180,855.00            | 0.46  |
| FORDF 2020-1 A1                                   | 9/15/2025     | 1,005,625.00          | 1,004,750.00          | 0.46  |
| FORDO 2021-A A3                                   | 8/15/2025     | 1,139,287.50          | 1,138,039.20          | 0.39  |
| GMALT 2021-1 A3                                   | 2/20/2024     | 224,982.42            | 224,966.25            | 0.27  |
| HAROT 2021-3 A3                                   | 11/18/2025    | 5,399,921.16          | 5,394,330.00          | 0.45  |
| HART 2019-B C                                     | 6/15/2026     | 1,557,011.72          | 1,552,620.00          | 0.96  |
| MBALT 2020-B A3                                   | 11/15/2023    | 3,171,923.44          | 3,169,779.15          | 0.23  |
| MMAF 20B A3                                       | 8/14/2025     | 3,469,950.38          | 3,466,460.60          | 0.55  |
| MMAF 20A A2                                       | 4/9/2024      | 1,299,921.93          | 1,304,306.97          | 0.11  |
| PFSFC 2019-A A2                                   | 4/15/2024     | 517,893.52            | 509,996.73            | 0.29  |
| PFSFC 20B A                                       | 6/17/2024     | 1,564,789.51          | 1,575,219.45          | 0.29  |
| PFSFC 20B A                                       | 6/17/2024     | 150,984.38            | 150,979.50            | 0.29  |
| PFSFC 20E A                                       | 10/15/2025    | 302,156.25            | 302,379.00            | 0.61  |
| PFSFC 20E A                                       | 10/15/2025    | 1,007,421.87          | 1,007,930.00          | 0.61  |
| SCART 20A A                                       | 10/15/2024    | 1,058,589.95          | 1,063,631.33          | 0.64  |
| TAOT 2020-D A3                                    | 1/15/2025     | 442,345.31            | 442,322.66            | 0.30  |
| BMWLT 2021-1 A4                                   | 7/25/2024     | 409,983.72            | 410,028.70            | 0.37  |
| BMWLT 2021-1 A4                                   | 7/25/2024     | 939,962.69            | 940,065.80            | 0.37  |

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

| <u>DESCRIPTION</u> | <u>MATURITY DATE</u> | <u>BOOK VALUE</u> | <u>MARKET VALUE</u> | <u>YIELD</u> |
|--------------------|----------------------|-------------------|---------------------|--------------|
| COPAR 2020-1 A3    | 11/15/2024           | 639,863.94        | 646,336.00          | 0.58         |
| COPAR 2020-1 A3    | 11/15/2024           | 1,489,683.22      | 1,504,751.00        | 0.58         |
| CARMX 2021-2 A3    | 2/17/2026            | 1,009,782.35      | 1,011,929.10        | 0.44         |
| CARMX 2021-2 A3    | 2/17/2026            | 2,339,495.73      | 2,344,469.40        | 0.44         |
| CARMX 2021-3 A3    | 6/15/2026            | 1,249,794.38      | 1,249,712.50        | 0.56         |
| CARMX 2021-3 A3    | 6/15/2026            | 2,899,522.95      | 2,899,333.00        | 0.56         |
| DRIVE 2020-2 A3    | 5/15/2024            | 118,486.60        | 118,601.32          | 0.40         |
| DRIVE 2020-2 A3    | 5/15/2024            | 274,390.02        | 274,655.69          | 0.40         |
| DRIVE 2021-2 A3    | 3/17/2025            | 1,649,879.88      | 1,650,363.00        | 0.34         |
| DRIVE 2021-1 A3    | 11/15/2024           | 389,977.07        | 390,487.50          | 0.31         |
| DRIVE 2021-1 A3    | 11/15/2024           | 909,946.49        | 911,137.50          | 0.31         |
| EART 2021-2 A3     | 10/15/2024           | 509,955.99        | 510,107.10          | 0.28         |
| EART 2021-2 A3     | 10/15/2024           | 1,189,897.30      | 1,190,249.90        | 0.28         |
| EART 2021-3 A3     | 2/18/2025            | 1,549,906.23      | 1,549,488.50        | 0.38         |
| FHMS K-SMC A2      | 1/25/2023            | 1,175,160.15      | 1,213,087.20        | 0.35         |
| FHMS K-SMC A2      | 1/25/2023            | 308,728.52        | 318,692.40          | 0.35         |
| FHMS K-SMC A2      | 1/25/2023            | 2,030,198.44      | 2,097,201.60        | 0.35         |
| FHMS K-SMC A2      | 1/25/2023            | 410,500.00        | 411,216.00          | 0.35         |
| FHMS K-724 A1      | 3/25/2023            | 154,961.41        | 156,264.48          | 0.30         |
| FHMS K-724 A1      | 3/25/2023            | 220,740.33        | 221,859.60          | 0.30         |
| FHMS K-J33 A1      | 12/25/2025           | 433,978.08        | 431,055.98          | 0.67         |
| FHMS K-J33 A1      | 12/25/2025           | 993,007.15        | 986,342.46          | 0.67         |
| FHMS K-727 A2      | 7/25/2024            | 1,357,699.22      | 1,326,439.80        | 0.86         |
| FHMS K-727 A2      | 7/25/2024            | 3,135,638.67      | 3,063,444.30        | 0.86         |
| FHMS K-J23 A2      | 12/25/2022           | 267,900.23        | 263,498.35          | 0.80         |
| FHMS K-J23 A2      | 12/25/2022           | 557,549.62        | 561,227.14          | 0.80         |
| FHMS K-J30 A1      | 1/25/2025            | 473,209.39        | 471,454.85          | 0.67         |
| FHMS K-J30 A1      | 1/25/2025            | 1,087,140.65      | 1,083,109.65        | 0.67         |
| GMALT 2021-3 A3    | 10/21/2024           | 1,899,974.16      | 1,898,765.00        | 0.43         |
| GMCAR 212 A3       | 4/16/2026            | 199,982.42        | 200,258.00          | 0.45         |
| GMCAR 212 A3       | 4/16/2026            | 449,960.45        | 450,580.50          | 0.45         |
| HDMOT 2019-A A3    | 2/15/2024            | 524,529.68        | 527,995.73          | 0.88         |
| HDMOT 2019-A A3    | 2/15/2024            | 1,223,902.59      | 1,231,990.03        | 0.88         |
| HAROT 2019-3 A3    | 8/15/2023            | 392,117.87        | 395,046.35          | 0.47         |
| HAROT 2019-3 A3    | 8/15/2023            | 898,306.39        | 905,015.27          | 0.47         |
| JDOT 2019 A3       | 7/17/2023            | 198,875.20        | 200,644.00          | 0.41         |
| JDOT 2019 A3       | 7/17/2023            | 460,006.99        | 464,098.29          | 0.41         |
| JDOT 2020 A3       | 8/15/2024            | 839,948.68        | 845,796.00          | 0.40         |
| JDOT 2020 A3       | 8/15/2024            | 1,959,880.24      | 1,973,524.00        | 0.40         |
| MBALT 2020-A A3    | 12/15/2022           | 231,960.77        | 233,167.54          | 0.00         |
| MBALT 2020-A A3    | 12/15/2022           | 538,747.60        | 541,550.42          | 0.00         |
| SDART 2020-3       | 7/15/2024            | 671,846.10        | 672,185.81          | 0.38         |
| SDART 2020-3       | 7/15/2024            | 1,570,667.23      | 1,571,461.43        | 0.38         |
| SDART 2021-1 A3    | 9/16/2024            | 889,962.44        | 890,507.30          | 0.25         |
| SDART 2021-1 A3    | 9/16/2024            | 2,059,913.07      | 2,061,174.20        | 0.25         |
| SDART 2021-3 A3    | 3/17/2025            | 1,049,887.23      | 1,050,945.00        | 0.26         |
| SDART 2021-3 B     | 12/15/2025           | 1,449,739.00      | 1,451,580.50        | 0.54         |
| TAOT 2019-C A3     | 9/15/2023            | 357,258.13        | 359,897.65          | 0.48         |
| TAOT 2019-C A3     | 9/15/2023            | 831,437.11        | 837,579.99          | 0.48         |
| VWALT 2019-A A3    | 11/21/2022           | 169,728.35        | 170,450.69          | 0.06         |
| VWALT 2019-A A3    | 11/21/2022           | 385,152.80        | 386,791.96          | 0.06         |
| WOLS 2021-A A3     | 8/15/2024            | 899,893.26        | 899,775.00          | 0.43         |
| WOLS 2021-A A3     | 8/15/2024            | 2,099,750.45      | 2,099,475.00        | 0.43         |
| ALLYA 2019-1 A3    | 9/15/2023            | 314,827.90        | 317,558.04          | 0.88         |
| ALLYA 2019-1 A3    | 9/15/2023            | 161,668.38        | 163,070.34          | 0.88         |
| BMWLT 2021-1 A3    | 1/25/2024            | 534,983.04        | 535,310.30          | 0.24         |
| BMWLT 2021-1 A3    | 1/25/2024            | 234,992.55        | 235,136.30          | 0.24         |
| COPAR 2019-1 A3    | 11/15/2023           | 281,811.76        | 284,422.60          | 0.78         |
| COPAR 2019-1 A3    | 11/15/2023           | 140,905.88        | 142,211.30          | 0.78         |
| CARMX 2021-2 A3    | 2/17/2026            | 914,802.82        | 916,747.65          | 0.44         |
| CARMX 2021-2 A3    | 2/17/2026            | 399,913.80        | 400,764.00          | 0.44         |
| CARMX 2020-4 A3    | 8/15/2025            | 329,927.37        | 330,726.00          | 0.38         |
| CARMX 2020-4 A3    | 8/15/2025            | 144,968.08        | 145,319.00          | 0.38         |
| CARMX 2021-1 A3    | 12/15/2025           | 454,910.09        | 454,840.75          | 0.36         |
| CARMX 2021-1 A3    | 12/15/2025           | 194,961.47        | 194,931.75          | 0.36         |
| CARMX 2021-3 A3    | 6/15/2026            | 1,759,710.48      | 1,759,595.20        | 0.56         |
| CARMX 2021-3 A3    | 6/15/2026            | 764,874.16        | 764,824.05          | 0.56         |
| DCENT 2019-3 A     | 10/15/2024           | 694,850.71        | 707,225.05          | 0.21         |
| DCENT 2019-3 A     | 10/15/2024           | 304,934.49        | 310,364.95          | 0.21         |
| DCENT 2021-1 A     | 9/15/2026            | 944,797.68        | 942,590.25          | 0.67         |
| DCENT 2021-1 A     | 9/15/2026            | 389,916.50        | 389,005.50          | 0.67         |
| FNA 2012-M5 A2     | 2/25/2022            | 169,396.25        | 170,527.82          | 1.57         |
| FNA 2012-M5 A2     | 2/25/2022            | 72,598.39         | 73,083.35           | 1.57         |
| FNA 2013-M1 A2     | 8/25/2022            | 498,995.29        | 500,661.43          | 0.08         |
| FNA 2013-M1 A2     | 8/25/2022            | 213,855.12        | 214,569.19          | 0.08         |
| FNA 2013-M7 A2     | 12/25/2022           | 447,346.13        | 449,831.68          | -0.07        |
| FNA 2013-M7 A2     | 12/25/2022           | 183,526.62        | 184,546.33          | -0.07        |
| FHMS K-018 A2      | 1/25/2022            | 1,813,677.81      | 1,828,109.85        | 0.50         |
| FHMS K-018 A2      | 1/25/2022            | 789,950.89        | 796,236.79          | 0.50         |
| FHMS K-019 A2      | 3/25/2022            | 1,547,120.72      | 1,576,882.86        | 0.20         |
| FHMS K-019 A2      | 3/25/2022            | 687,570.77        | 700,797.65          | 0.20         |
| FHMS K-022 A2      | 7/25/2022            | 825,150.68        | 832,737.42          | 0.38         |
| FHMS K-022 A2      | 7/25/2022            | 362,068.27        | 365,397.26          | 0.38         |
| FHMS K-023 A1      | 4/25/2022            | 178,468.98        | 183,445.20          | 0.23         |
| FHMS K-023 A2      | 8/25/2022            | 1,238,014.06      | 1,237,763.20        | 0.35         |
| FHMS K-023 A2      | 8/25/2022            | 537,825.78        | 537,716.80          | 0.35         |
| FHMS K-026 A2      | 11/25/2022           | 2,260,931.25      | 2,266,864.20        | 0.32         |
| FHMS K-026 A2      | 11/25/2022           | 510,800.78        | 510,555.00          | 0.32         |
| FHMS K-026 A2      | 11/25/2022           | 1,201,756.25      | 1,204,909.80        | 0.32         |
| FHMS K-029 A1      | 10/25/2022           | 105,648.02        | 106,419.41          | 0.16         |
| FHMS K-029 A1      | 10/25/2022           | 193,008.45        | 194,661.59          | 0.16         |
| FHMS K-034 A1      | 2/25/2023            | 296,121.57        | 301,136.05          | 0.25         |
| FHMS K-034 A1      | 2/25/2023            | 135,453.39        | 137,747.14          | 0.25         |
| FHMS K-035 A1      | 3/25/2023            | 194,975.87        | 198,706.45          | 0.19         |
| FHMS K-035 A1      | 3/25/2023            | 164,139.81        | 167,280.38          | 0.19         |
| FHMS K-720 A2      | 6/25/2022            | 1,177,723.97      | 1,191,608.74        | 0.38         |
| FHMS K-720 A2      | 6/25/2022            | 964,205.44        | 968,787.59          | 0.38         |
| FHMS K-720 A2      | 6/25/2022            | 928,774.19        | 939,723.96          | 0.38         |
| FHMS K-P05 A       | 7/25/2023            | 134,071.99        | 136,099.57          | 1.00         |
| FHMS K-J27 A1      | 7/25/2024            | 781,873.51        | 800,892.25          | 0.51         |
| FITAT 2019-1 A3    | 12/15/2023           | 259,880.00        | 262,312.96          | 0.74         |
| FORDO 2021-A A3    | 8/15/2025            | 599,949.42        | 598,968.00          | 0.39         |
| FORDO 2021-A A3    | 8/15/2025            | 259,978.08        | 259,552.80          | 0.39         |
| GMCAR 2019-1 A3    | 11/16/2023           | 649,572.51        | 654,497.27          | 1.00         |
| GMCAR 2020-3 A3    | 4/16/2025            | 629,855.86        | 631,178.10          | 0.32         |
| GMCAR 2020-3 A3    | 4/16/2025            | 269,938.22        | 270,504.90          | 0.32         |
| GMCAR 2020-4 A3    | 8/18/2025            | 294,936.96        | 295,174.05          | 0.34         |
| GMCAR 2020-4 A3    | 8/18/2025            | 129,972.22        | 130,076.70          | 0.34         |
| GMALT 2021-1 A3    | 2/20/2024            | 754,922.69        | 754,886.75          | 0.27         |
| GMALT 2021-1 A3    | 2/20/2024            | 329,966.21        | 329,950.50          | 0.27         |
| HDMOT 2020-A A3    | 10/15/2024           | 486,560.05        | 490,812.59          | 0.77         |

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

| DESCRIPTION                                        | MATURITY DATE | BOOK VALUE     | MARKET VALUE   | YIELD |
|----------------------------------------------------|---------------|----------------|----------------|-------|
| HDMOT 2020-A A3                                    | 10/15/2024    | 211,374.45     | 213,221.86     | 0.77  |
| HAROT 2018-4 A3                                    | 1/15/2023     | 233,008.00     | 234,522.66     | 0.64  |
| HAROT 2018-3 A3                                    | 8/22/2022     | 81,283.64      | 81,477.71      | 0.39  |
| HALST 2021-A A3                                    | 1/16/2024     | 344,956.94     | 345,376.05     | 0.23  |
| HALST 2021-A A3                                    | 1/16/2024     | 149,981.28     | 150,163.50     | 0.23  |
| HART 2019-A A3                                     | 6/15/2023     | 166,601.34     | 167,866.27     | 0.48  |
| HART 2021-A A3                                     | 9/15/2025     | 604,936.36     | 604,758.00     | 0.40  |
| HART 2021-A A3                                     | 9/15/2025     | 264,972.12     | 264,894.00     | 0.40  |
| HALST 21C A3                                       | 8/15/2024     | 1,209,890.49   | 1,208,511.70   | 0.45  |
| HALST 21C A3                                       | 8/15/2024     | 499,954.75     | 499,385.00     | 0.45  |
| KCOT 211 A3                                        | 8/15/2025     | 639,869.06     | 640,697.60     | 0.57  |
| KCOT 211 A3                                        | 9/15/2025     | 274,943.73     | 275,299.75     | 0.57  |
| MBALT 2020-B A3                                    | 11/15/2023    | 179,990.88     | 180,271.80     | 0.23  |
| MBALT 2020-B A3                                    | 11/15/2023    | 79,995.94      | 80,120.80      | 0.23  |
| MBART 2020-1 A3                                    | 2/18/2025     | 434,966.03     | 436,248.45     | 0.30  |
| MBART 2020-1 A3                                    | 2/18/2025     | 189,985.16     | 190,545.30     | 0.30  |
| MBART 2018-1 A3                                    | 1/15/2023     | 119,690.62     | 119,994.46     | 0.60  |
| NALT 2019-B A3                                     | 7/15/2022     | 29,730.98      | 29,757.64      | 0.25  |
| NAROT 2018-C A3                                    | 6/15/2023     | 190,179.73     | 191,796.88     | 0.91  |
| NAROT 2018-C A3                                    | 6/15/2023     | 95,089.87      | 95,898.44      | 0.91  |
| NAROT 2020-B A3                                    | 7/15/2024     | 799,978.08     | 801,688.00     | 0.31  |
| NAROT 2020-B A3                                    | 7/15/2024     | 349,990.41     | 350,738.50     | 0.31  |
| NAROT 2018-B A3                                    | 3/15/2023     | 296,477.97     | 297,940.37     | 1.02  |
| NAROT 2019-C A3                                    | 7/15/2024     | 523,081.75     | 528,324.77     | 0.65  |
| NAROT 2019-C A3                                    | 7/15/2024     | 224,177.89     | 226,424.90     | 0.65  |
| NAROT 2019-A A3                                    | 10/16/2023    | 679,559.87     | 686,269.16     | 0.94  |
| NAROT 2019-A A3                                    | 10/16/2023    | 334,552.55     | 337,855.59     | 0.94  |
| TAOT 2018-D A3                                     | 3/15/2023     | 163,013.35     | 164,134.52     | 0.63  |
| TAOT 2018-D A3                                     | 3/15/2023     | 108,675.57     | 109,423.02     | 0.63  |
| TAOT 2018-B A3                                     | 9/15/2022     | 47,238.85      | 47,297.18      | 0.03  |
| TAOT 2019-C A3                                     | 9/15/2023     | 487,170.18     | 490,769.52     | 0.48  |
| TAOT 2019-C A3                                     | 9/15/2023     | 227,346.09     | 229,025.78     | 0.48  |
| TLOT 21B A3                                        | 10/21/2024    | 559,992.44     | 560,016.80     | 0.42  |
| TLOT 21B A3                                        | 10/21/2024    | 239,996.76     | 240,007.20     | 0.42  |
| VZOT 2020-B A                                      | 2/20/2025     | 559,882.40     | 561,372.00     | 0.25  |
| VZOT 2020-B A                                      | 2/20/2025     | 239,949.58     | 240,588.00     | 0.25  |
| VZOT 2019-C A1A                                    | 4/22/2024     | 994,923.20     | 1,004,800.75   | 0.41  |
| VZOT 2019-C A1A                                    | 4/22/2024     | 429,966.85     | 434,235.50     | 0.41  |
| VZOT 2020-A A1A                                    | 7/22/2024     | 699,918.03     | 709,219.00     | 0.18  |
| VZOT 2020-A A1A                                    | 7/22/2024     | 299,964.87     | 303,951.00     | 0.18  |
| VWALT 2019-A A3                                    | 11/21/2022    | 408,000.85     | 409,737.24     | 0.06  |
| VWALT 2019-A A3                                    | 11/21/2022    | 179,520.37     | 180,284.39     | 0.06  |
| VALET 2018-2 A3                                    | 4/20/2023     | 329,551.21     | 331,694.04     | 0.20  |
| VALET 2018-2 A3                                    | 4/20/2023     | 150,651.98     | 151,631.56     | 0.20  |
| WOART 2020-B A3                                    | 5/15/2025     | 699,945.12     | 702,534.00     | 0.34  |
| WOART 2020-B A3                                    | 5/15/2025     | 299,976.48     | 301,086.00     | 0.34  |
| SUB-TOTAL                                          |               | 198,910,850.43 | 199,206,022.46 |       |
| <b>Municipal Debt</b>                              |               |                |                |       |
| NEW YORK ST                                        | 2/15/2024     | 3,000,000.00   | 3,100,020.00   | 0.59  |
| BAY AREA TOLL AUTH CALIF TOLL BRDG REV             | 4/1/2022      | 2,865,000.00   | 2,892,905.10   | 0.19  |
| BAY AREA TOLL AUTH CALIF TOLL BRDG REV             | 4/1/2022      | 1,105,500.00   | 1,110,714.00   | 0.19  |
| CALIFORNIA ST                                      | 4/1/2024      | 3,239,373.40   | 3,276,701.90   | 0.50  |
| CHAFFEY CMNTY COLLEGE DIST CALIF                   | 6/1/2022      | 715,000.00     | 722,064.20     | 0.13  |
| COOPERATIVE RABOBANK UA (NEW YORK BRANCH)          | 1/12/2024     | 4,332,008.85   | 4,315,102.35   | 0.58  |
| EL CAJON CALIF                                     | 4/1/2023      | 610,000.00     | 610,451.40     | 0.60  |
| EL CAJON CALIF                                     | 4/1/2024      | 540,000.00     | 540,648.00     | 0.88  |
| EL DORADO CALIF IRR DIST REV                       | 3/1/2023      | 720,000.00     | 725,140.80     | 0.37  |
| EL DORADO CALIF IRR DIST REV                       | 3/1/2024      | 720,000.00     | 727,783.20     | 0.63  |
| HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV        | 7/1/2022      | 715,000.00     | 721,392.10     | 0.63  |
| HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV        | 7/1/2024      | 715,000.00     | 731,895.45     | 1.13  |
| LOS ANGELES CALIF MUN IMPT CORP LEASE REV          | 11/1/2022     | 1,620,000.00   | 1,620,712.80   | 0.28  |
| LOS ANGELES CALIF MUN IMPT CORP LEASE REV          | 11/1/2022     | 900,000.00     | 902,295.00     | 0.28  |
| LOS ANGELES CALIF MUN IMPT CORP LEASE REV          | 11/1/2023     | 720,000.00     | 722,296.80     | 0.50  |
| LOS ANGELES CNTY CALIF PUB WKS FING AUTH LEASE REV | 12/1/2021     | 1,537,050.00   | 1,506,945.00   | 0.44  |
| MASSACHUSETTS ST WTR RES AUTH IAM COML PAPER NTS 3 | 8/1/2023      | 2,365,000.00   | 2,427,246.80   | 0.33  |
| NEW YORK STATE DORMITORY AUTHORITY                 | 3/15/2025     | 2,690,000.00   | 2,697,585.80   | 0.80  |
| OHLONE CALIF CMNTY COLLEGE DIST                    | 8/1/2022      | 800,000.00     | 809,832.00     | 0.22  |
| PASADENA CALIF PUB FING AUTH LEASE REV             | 12/1/2021     | 400,000.00     | 401,900.00     | 0.43  |
| PENNSYLVANIA ST TPK COMMN TPK REV                  | 12/1/2021     | 876,767.50     | 877,703.75     | 0.45  |
| RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST           | 9/1/2023      | 865,000.00     | 866,972.20     | 0.30  |
| RHODE IS ST TPK & BRDG AUTH TOLL REV               | 12/1/2021     | 480,000.00     | 481,416.00     | 0.38  |
| RHODE IS ST TPK & BRDG AUTH TOLL REV               | 12/1/2022     | 400,000.00     | 408,460.00     | 0.35  |
| RIVERSIDE CNTY CALIF PENSION OBLIG                 | 2/15/2022     | 2,420,000.00   | 2,438,174.20   | 0.26  |
| SAN DIEGO CALIF CMNTY COLLEGE DIST                 | 8/1/2022      | 1,500,000.00   | 1,522,035.00   | 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   | 2,171,205.60   | 0.50  |
| SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A | 5/1/2023      | 1,635,140.00   | 1,691,840.30   | 0.46  |
| SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST        | 9/1/2022      | 430,000.00     | 432,021.00     | 0.19  |
| SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST        | 9/1/2023      | 430,000.00     | 431,032.00     | 0.38  |
| UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV        | 8/1/2023      | 2,590,000.00   | 2,605,306.90   | 0.36  |
| UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV        | 8/1/2024      | 2,625,000.00   | 2,640,855.00   | 0.61  |
| UTAH HSG CORP SINGLE FAMILY MTG REV                | 1/1/2022      | 875,000.00     | 878,115.00     | 0.69  |
| UTAH HSG CORP SINGLE FAMILY MTG REV                | 7/1/2022      | 365,000.00     | 368,777.75     | 0.77  |
| VENTURA CNTY CALIF PUB FING AUTH LEASE REV         | 11/1/2022     | 560,000.00     | 562,520.00     | 0.43  |
| VENTURA CNTY CALIF PUB FING AUTH LEASE REV         | 11/1/2023     | 720,000.00     | 725,666.40     | 0.67  |
| VENTURA CNTY CALIF PUB FING AUTH LEASE REV         | 11/1/2023     | 722,793.60     | 725,666.40     | 0.67  |
| VENTURA CNTY CALIF PUB FING AUTH LEASE REV         | 11/1/2023     | 728,517.66     | 725,666.40     | 0.67  |
| ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV          | 6/1/2022      | 387,657.00     | 386,923.60     | 0.27  |
| ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV          | 6/1/2022      | 887,530.50     | 885,851.40     | 0.27  |
| BAY AREA TOLL AUTH CALIF TOLL BRDG REV             | 4/1/2023      | 1,110,000.00   | 1,141,623.90   | 0.28  |
| BAY AREA TOLL AUTH CALIF TOLL BRDG REV             | 4/1/2023      | 2,590,000.00   | 2,663,789.10   | 0.28  |
| BAY AREA TOLL AUTH CALIF TOLL BRDG REV             | 4/1/2022      | 460,345.50     | 454,383.00     | 0.19  |
| BAY AREA TOLL AUTH CALIF TOLL BRDG REV             | 4/1/2022      | 1,074,139.50   | 1,060,227.00   | 0.19  |
| BAY AREA TOLL AUTH CALIF TOLL BRDG REV             | 4/1/2023      | 240,000.00     | 246,979.20     | 0.29  |
| BAY AREA TOLL AUTH CALIF TOLL BRDG REV             | 4/1/2023      | 550,000.00     | 565,994.00     | 0.29  |
| CALIFORNIA EARTHQUAKE AUTH REV                     | 7/1/2023      | 105,000.00     | 106,731.45     | 0.53  |
| CALIFORNIA EARTHQUAKE AUTH REV                     | 7/1/2023      | 260,000.00     | 264,287.40     | 0.53  |
| CALIFORNIA ST                                      | 3/1/2022      | 267,579.20     | 259,521.78     | 0.35  |
| CALIFORNIA ST                                      | 3/1/2022      | 633,452.80     | 595,306.20     | 0.35  |
| CALIFORNIA ST PUB WKS BRD LEASE REV                | 12/1/2021     | 284,204.69     | 268,645.98     | 0.43  |
| CALIFORNIA ST PUB WKS BRD LEASE REV                | 12/1/2021     | 312,863.98     | 295,736.33     | 0.43  |
| CALIFORNIA ST PUB WKS BRD LEASE REV                | 12/1/2021     | 333,842.71     | 327,341.69     | 0.43  |
| CALIFORNIA ST UNIV REV                             | 11/1/2023     | 330,000.00     | 330,336.60     | 0.43  |
| CALIFORNIA ST UNIV REV                             | 11/1/2023     | 760,000.00     | 760,775.20     | 0.43  |
| CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV           | 2/1/2023      | 265,000.00     | 265,026.50     | 0.34  |
| CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV           | 2/1/2023      | 610,000.00     | 610,061.00     | 0.34  |
| EL SEGUNDO CALIF PENSION OBLIG                     | 7/1/2023      | 415,000.00     | 414,543.50     | 0.43  |
| EL SEGUNDO CALIF PENSION OBLIG                     | 7/1/2023      | 970,000.00     | 968,933.00     | 0.43  |
| LOS ALTOS CALIF SCH DIST                           | 10/1/2024     | 1,065,466.50   | 1,059,859.50   | 0.68  |
| LOS ALTOS CALIF SCH DIST                           | 10/1/2024     | 2,486,088.50   | 2,473,005.50   | 0.68  |
| LOS ANGELES CALIF MUN IMPT CORP LEASE REV          | 11/1/2025     | 480,000.00     | 478,176.00     | 1.04  |

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

| DESCRIPTION                                        | MATURITY DATE | BOOK VALUE     | MARKET VALUE   | YIELD |
|----------------------------------------------------|---------------|----------------|----------------|-------|
| LOS ANGELES CALIF MUN IMPT CORP LEASE REV          | 11/1/2025     | 1,120,000.00   | 1,115,744.00   | 1.04  |
| LOS ANGELES CALIF MUN IMPT CORP LEASE REV          | 11/1/2022     | 305,868.00     | 308,718.00     | 0.31  |
| LOS ANGELES CALIF MUN IMPT CORP LEASE REV          | 11/1/2022     | 713,692.00     | 720,342.00     | 0.31  |
| MASSACHUSETTS (COMMONWEALTH OF)                    | 5/1/2022      | 354,008.00     | 344,865.40     | 0.19  |
| MASSACHUSETTS (COMMONWEALTH OF)                    | 5/1/2022      | 832,960.00     | 811,448.00     | 0.19  |
| OAKLAND-ALAMEDA CNTY CALIF COLISEUM AUTH LEASE REV | 2/1/2023      | 317,532.00     | 310,974.00     | 0.59  |
| OAKLAND-ALAMEDA CNTY CALIF COLISEUM AUTH LEASE REV | 2/1/2023      | 740,908.00     | 725,606.00     | 0.59  |
| PALM DESERT CALIF REDEV AGY SUCCESSOR AGY TAX ALLO | 10/1/2022     | 330,661.50     | 332,068.75     | 0.57  |
| PALM DESERT CALIF REDEV AGY SUCCESSOR AGY TAX ALLO | 10/1/2022     | 783,413.40     | 786,747.50     | 0.57  |
| REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV      | 5/1/2026      | 450,000.00     | 453,762.00     | 1.13  |
| REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV      | 5/1/2026      | 1,045,000.00   | 1,053,736.20   | 1.13  |
| RIVERSIDE CALIF UNI SCH DIST                       | 2/1/2022      | 230,000.00     | 231,223.60     | 0.22  |
| RIVERSIDE CALIF UNI SCH DIST                       | 2/1/2022      | 520,000.00     | 522,766.40     | 0.22  |
| RIVERSIDE CNTY CALIF PENSION OBLIG                 | 2/15/2023     | 415,000.00     | 426,325.35     | 0.37  |
| RIVERSIDE CNTY CALIF PENSION OBLIG                 | 2/15/2023     | 960,000.00     | 986,198.40     | 0.37  |
| SACRAMENTO CNTY CALIF SANTN DIST FING AUTH REV     | 12/1/2023     | 450,000.00     | 450,994.50     | 0.66  |
| SACRAMENTO CNTY CALIF SANTN DIST FING AUTH REV     | 12/1/2023     | 1,050,000.00   | 1,052,320.50   | 0.66  |
| SAN BERNARDINO CALIF CMNTY COLLEGE DIST            | 8/1/2024      | 270,000.00     | 272,497.50     | 0.61  |
| SAN BERNARDINO CALIF CMNTY COLLEGE DIST            | 8/1/2024      | 620,000.00     | 625,735.00     | 0.61  |
| SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV       | 10/15/2021    | 395,000.00     | 395,319.95     | 1.04  |
| SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV       | 10/15/2021    | 930,000.00     | 930,753.30     | 1.04  |
| SAN FRANCISCO CALIF CITY & CNTY PUB UTILS COMMN WT | 11/1/2022     | 190,000.00     | 193,509.30     | 0.25  |
| SAN FRANCISCO CALIF CITY & CNTY PUB UTILS COMMN WT | 11/1/2022     | 440,000.00     | 448,126.80     | 0.25  |
| SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A | 5/1/2022      | 710,000.00     | 721,608.50     | 0.25  |
| SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A | 5/1/2022      | 1,640,000.00   | 1,666,814.00   | 0.25  |
| SANTA BARBARA CNTY CALIF SOLID WASTE SYS REV CTF5  | 12/1/2021     | 115,000.00     | 115,523.25     | 0.61  |
| SANTA BARBARA CNTY CALIF SOLID WASTE SYS REV CTF5  | 12/1/2021     | 260,000.00     | 261,183.00     | 0.61  |
| SEMITROPIC IMPT DIST SEMITROPIC WTR STORAGE DIST C | 12/1/2022     | 497,505.60     | 490,228.80     | 0.34  |
| SEMITROPIC IMPT DIST SEMITROPIC WTR STORAGE DIST C | 12/1/2022     | 1,140,117.00   | 1,123,441.00   | 0.34  |
| SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV           | 7/1/2023      | 825,000.00     | 826,608.75     | 0.42  |
| SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV           | 7/1/2023      | 1,910,000.00   | 1,913,724.50   | 0.42  |
| UNIV CALIF REGTS MED CTR POOLED REV                | 5/15/2022     | 478,342.50     | 474,624.80     | 0.31  |
| UNIV CALIF REGTS MED CTR POOLED REV                | 5/15/2022     | 1,099,170.00   | 1,090,627.20   | 0.31  |
| UNIVERSITY CALIF REVS                              | 5/15/2022     | 582,035.80     | 590,776.40     | 0.31  |
| UNIVERSITY CALIF REVS                              | 5/15/2022     | 1,344,703.40   | 1,364,897.20   | 0.31  |
| UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV        | 8/1/2022      | 740,000.00     | 742,146.00     | 0.18  |
| UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV        | 8/1/2022      | 1,720,000.00   | 1,724,988.00   | 0.18  |
| VALLEJO CALIF WTR REV                              | 5/1/2023      | 250,000.00     | 252,860.00     | 0.74  |
| VALLEJO CALIF WTR REV                              | 5/1/2023      | 590,000.00     | 596,749.60     | 0.74  |
| CALIFORNIA EARTHQUAKE AUTH REV                     | 7/1/2022      | 565,000.00     | 569,220.55     | 0.33  |
| CALIFORNIA EARTHQUAKE AUTH REV                     | 7/1/2022      | 250,000.00     | 251,867.50     | 0.33  |
| CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV        | 12/1/2022     | 435,000.00     | 435,957.00     | 0.16  |
| CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV        | 12/1/2022     | 190,000.00     | 190,418.00     | 0.16  |
| CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV        | 12/1/2023     | 160,000.00     | 160,028.80     | 0.41  |
| CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV        | 12/1/2023     | 70,000.00      | 70,012.60      | 0.41  |
| CALIFORNIA ST UNIV REV                             | 11/1/2023     | 700,000.00     | 700,714.00     | 0.43  |
| CALIFORNIA ST UNIV REV                             | 11/1/2023     | 300,000.00     | 300,306.00     | 0.43  |
| CONNECTICUT ST                                     | 7/1/2023      | 155,925.35     | 159,177.25     | 0.45  |
| CONNECTICUT ST                                     | 7/1/2023      | 70,417.90      | 71,886.50      | 0.45  |
| FLORIDA ST BRD ADMIN FIN CORP REV                  | 7/1/2025      | 715,000.00     | 722,707.70     | 0.97  |
| FLORIDA ST BRD ADMIN FIN CORP REV                  | 7/1/2025      | 310,000.00     | 313,341.80     | 0.97  |
| LOS ANGELES CALIF CMNTY COLLEGE DIST               | 8/1/2023      | 530,000.00     | 531,054.70     | 0.34  |
| LOS ANGELES CALIF CMNTY COLLEGE DIST               | 8/1/2023      | 230,000.00     | 230,457.70     | 0.34  |
| MARYLAND ST                                        | 8/1/2023      | 1,580,000.00   | 1,581,880.20   | 0.35  |
| MARYLAND ST                                        | 8/1/2023      | 545,000.00     | 545,648.55     | 0.35  |
| MISSISSIPPI ST                                     | 11/1/2023     | 645,000.00     | 644,690.40     | 0.45  |
| MISSISSIPPI ST                                     | 11/1/2023     | 280,000.00     | 279,865.60     | 0.45  |
| NEW JERSEY ST TPK AUTH TPK REV                     | 1/1/2025      | 595,000.00     | 595,428.40     | 0.87  |
| NEW JERSEY ST TPK AUTH TPK REV                     | 1/1/2025      | 255,000.00     | 255,183.60     | 0.87  |
| NEW YORK ST URBAN DEV CORP REV                     | 3/15/2023     | 640,000.00     | 641,196.80     | 0.35  |
| NEW YORK ST URBAN DEV CORP REV                     | 3/15/2023     | 275,000.00     | 275,514.25     | 0.35  |
| NEW YORK ST URBAN DEV CORP REV                     | 3/15/2024     | 1,945,000.00   | 1,945,602.95   | 0.61  |
| NEW YORK ST URBAN DEV CORP REV                     | 3/15/2024     | 845,000.00     | 845,261.95     | 0.61  |
| SUB-TOTAL                                          |               | 108,641,419.85 | 109,216,038.87 |       |
| <i>Variable &amp; Floating Rate</i>                |               |                |                |       |
| JPMORGAN CHASE & CO                                | 6/1/2025      | 865,000.00     | 864,844.30     | 0.88  |
| JPMORGAN CHASE & CO                                | 6/1/2025      | 2,308,757.15   | 2,304,585.10   | 0.88  |
| JPMORGAN CHASE & CO                                | 6/1/2025      | 1,151,840.00   | 1,149,793.00   | 0.88  |
| JDOT 2021 A3                                       | 9/15/2025     | 1,454,720.35   | 1,453,792.35   | 0.40  |
| TLOT-21A-A3                                        | 4/20/2024     | 2,344,726.34   | 2,344,317.61   | 0.41  |
| BMW US CAPITAL LLC                                 | 4/1/2024      | 2,410,000.00   | 2,435,473.70   | 0.16  |
| BANK OF AMERICA CORP                               | 12/20/2023    | 2,879,411.20   | 2,823,761.80   | 0.49  |
| BANK OF AMERICA CORP                               | 10/24/2024    | 2,256,637.50   | 2,257,785.00   | 0.64  |
| BANK OF AMERICA CORP                               | 10/24/2024    | 802,424.00     | 802,768.00     | 0.64  |
| CITIGROUP INC                                      | 5/1/2025      | 2,515,000.00   | 2,523,148.60   | 0.82  |
| FHMS K-048 A2                                      | 6/25/2025     | 180,617.00     | 178,464.00     | 0.90  |
| FHMS K-730 AM                                      | 1/25/2025     | 3,800,660.16   | 3,717,720.00   | 1.14  |
| FN AL3382                                          | 3/1/2023      | 613,021.21     | 614,142.68     | 0.86  |
| GOLDMAN SACHS GROUP INC                            | 11/17/2023    | 3,560,000.00   | 3,561,459.60   | 0.59  |
| GOLDMAN SACHS GROUP INC                            | 11/17/2023    | 3,604,680.00   | 3,601,476.00   | 0.59  |
| JPMORGAN CHASE & CO                                | 12/15/2024    | 964,932.50     | 937,195.00     | 0.73  |
| JPMORGAN CHASE & CO                                | 12/15/2024    | 3,132,832.40   | 3,041,867.20   | 0.73  |
| JPMORGAN CHASE & CO                                | 12/15/2024    | 3,961,872.00   | 3,855,888.00   | 0.73  |
| JDOT 2021 A3                                       | 9/15/2025     | 1,099,871.10   | 1,099,087.00   | 0.40  |
| MORGAN STANLEY                                     | 11/10/2023    | 5,725,000.00   | 5,732,385.25   | 0.44  |
| MORGAN STANLEY                                     | 11/10/2023    | 1,801,008.00   | 1,802,322.00   | 0.44  |
| PNC BANK NA                                        | 2/24/2023     | 4,045,000.00   | 4,049,449.50   | 0.19  |
| TRUIST FINANCIAL CORP                              | 6/9/2025      | 3,685,000.00   | 3,699,555.75   | 0.30  |
| WELLS FARGO & CO                                   | 6/2/2024      | 6,140,580.00   | 6,117,300.00   | 0.48  |
| BANK OF AMERICA CORP                               | 10/22/2025    | 658,281.25     | 652,831.25     | 0.98  |
| BANK OF AMERICA CORP                               | 10/22/2025    | 1,527,212.50   | 1,514,568.50   | 0.98  |
| BANK OF AMERICA CORP                               | 10/24/2024    | 645,000.00     | 647,231.70     | 0.64  |
| BANK OF AMERICA CORP                               | 10/24/2024    | 1,510,000.00   | 1,515,224.60   | 0.64  |
| BANK OF AMERICA CORP                               | 4/22/2025     | 525,000.00     | 527,793.00     | 0.76  |
| BANK OF AMERICA CORP                               | 4/22/2025     | 1,220,000.00   | 1,226,490.40   | 0.76  |
| CITIGROUP INC                                      | 10/30/2024    | 625,000.00     | 627,400.00     | 0.59  |
| CITIGROUP INC                                      | 10/30/2024    | 1,440,000.00   | 1,445,529.60   | 0.59  |
| CITIGROUP INC                                      | 5/1/2025      | 185,000.00     | 185,599.40     | 0.82  |
| CITIGROUP INC                                      | 5/1/2025      | 430,000.00     | 431,393.20     | 0.82  |
| FNA 2014-M8 A2                                     | 6/25/2024     | 598,252.87     | 584,314.18     | 0.41  |
| FNA 2014-M8 A2                                     | 6/25/2024     | 1,378,325.34   | 1,346,211.74   | 0.41  |
| FHMS K-029 A2                                      | 2/25/2023     | 1,078,080.08   | 1,067,244.80   | 0.36  |
| FHMS K-029 A2                                      | 2/25/2023     | 544,232.81     | 538,803.20     | 0.36  |
| FHMS K-029 A2                                      | 2/25/2023     | 1,172,193.75   | 1,160,499.20   | 0.36  |
| FHMS K-029 A2                                      | 2/25/2023     | 820,581.64     | 818,566.40     | 0.36  |
| FHMS K-029 A2                                      | 2/25/2023     | 1,797,539.45   | 1,751,110.40   | 0.36  |
| FHMS K-031 A2                                      | 4/25/2023     | 1,139,967.97   | 1,113,495.50   | 0.46  |
| FHMS K-031 A2                                      | 4/25/2023     | 2,631,514.84   | 2,570,405.50   | 0.46  |
| FHMS K-032 A2                                      | 5/25/2023     | 1,149,819.14   | 1,178,714.30   | 0.48  |
| FHMS K-032 A2                                      | 5/25/2023     | 2,655,776.95   | 2,722,517.10   | 0.48  |

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| DESCRIPTION                                       | MATURITY DATE | BOOK VALUE          | MARKET VALUE        | YIELD |
|---------------------------------------------------|---------------|---------------------|---------------------|-------|
| FHMS K-033 A2                                     | 7/25/2023     | 1,143,989.06        | 1,135,758.20        | 0.45  |
| FHMS K-033 A2                                     | 7/25/2023     | 2,665,809.38        | 2,646,629.20        | 0.45  |
| FHMS K-105 A                                      | 7/25/2024     | 303,184.84          | 303,639.62          | 0.19  |
| FHMS K-105 A                                      | 7/25/2024     | 707,431.30          | 708,492.44          | 0.19  |
| FHMS Q-015 A                                      | 8/25/2024     | 599,157.69          | 599,183.64          | 0.22  |
| FHMS Q-015 A                                      | 8/25/2024     | 1,397,793.70        | 1,397,877.57        | 0.22  |
| FIRST REPUBLIC BANK                               | 2/12/2024     | 150,000.00          | 153,030.00          | 0.43  |
| FIRST REPUBLIC BANK                               | 2/12/2024     | 350,000.00          | 357,070.00          | 0.43  |
| GOLDMAN SACHS GROUP INC                           | 6/5/2023      | 657,292.80          | 650,444.80          | 0.50  |
| GOLDMAN SACHS GROUP INC                           | 6/5/2023      | 1,519,989.60        | 1,504,153.60        | 0.50  |
| GOLDMAN SACHS GROUP INC                           | 3/8/2024      | 635,000.00          | 635,755.65          | 0.59  |
| GOLDMAN SACHS GROUP INC                           | 3/8/2024      | 1,480,000.00        | 1,481,761.20        | 0.59  |
| GOLDMAN SACHS GROUP INC                           | 10/31/2022    | 474,534.50          | 475,242.25          | 0.32  |
| GOLDMAN SACHS GROUP INC                           | 10/31/2022    | 1,098,922.00        | 1,100,561.00        | 0.32  |
| JPMORGAN CHASE & CO                               | 9/16/2024     | 350,000.00          | 350,875.00          | 0.59  |
| JPMORGAN CHASE & CO                               | 9/16/2024     | 810,000.00          | 812,025.00          | 0.59  |
| JPMORGAN CHASE & CO                               | 2/16/2025     | 275,000.00          | 273,858.75          | 0.69  |
| JPMORGAN CHASE & CO                               | 2/16/2025     | 640,000.00          | 637,344.00          | 0.69  |
| JPMORGAN CHASE & CO                               | 3/16/2024     | 640,000.00          | 641,849.60          | 0.57  |
| JPMORGAN CHASE & CO                               | 3/16/2024     | 1,470,000.00        | 1,474,248.30        | 0.57  |
| JPMORGAN CHASE & CO                               | 6/1/2025      | 405,000.00          | 404,927.10          | 0.88  |
| JPMORGAN CHASE & CO                               | 6/1/2025      | 930,000.00          | 929,832.60          | 0.88  |
| JPMORGAN CHASE & CO                               | 8/9/2025      | 310,000.00          | 308,741.40          | 0.82  |
| JPMORGAN CHASE & CO                               | 8/9/2025      | 790,000.00          | 786,792.60          | 0.82  |
| JDOT 2021 A3                                      | 9/15/2025     | 709,863.54          | 709,410.70          | 0.40  |
| JDOT 2021 A3                                      | 9/15/2025     | 1,639,684.79        | 1,638,638.80        | 0.40  |
| KEYBANK NA                                        | 1/3/2024      | 440,000.00          | 439,964.80          | 0.41  |
| KEYBANK NA                                        | 1/3/2024      | 1,010,000.00        | 1,009,919.20        | 0.41  |
| KEYBANK NA                                        | 6/14/2024     | 615,000.00          | 614,692.50          | 0.43  |
| KEYBANK NA                                        | 6/14/2024     | 1,430,000.00        | 1,429,285.00        | 0.43  |
| MORGAN STANLEY                                    | 10/21/2025    | 185,000.00          | 184,624.45          | 0.90  |
| MORGAN STANLEY                                    | 10/21/2025    | 430,000.00          | 429,127.10          | 0.90  |
| MORGAN STANLEY                                    | 11/10/2023    | 350,000.00          | 350,451.50          | 0.44  |
| MORGAN STANLEY                                    | 11/10/2023    | 810,000.00          | 811,044.90          | 0.44  |
| MORGAN STANLEY                                    | 1/25/2024     | 550,000.00          | 550,396.00          | 0.47  |
| MORGAN STANLEY                                    | 1/25/2024     | 1,290,000.00        | 1,290,928.80        | 0.47  |
| MORGAN STANLEY                                    | 1/22/2025     | 520,000.00          | 519,979.20          | 0.72  |
| MORGAN STANLEY                                    | 1/22/2025     | 1,200,000.00        | 1,199,952.00        | 0.72  |
| MORGAN STANLEY                                    | 4/5/2024      | 265,000.00          | 265,879.80          | 0.51  |
| MORGAN STANLEY                                    | 4/5/2024      | 610,000.00          | 612,025.20          | 0.51  |
| PNC BANK NA                                       | 12/9/2022     | 490,000.00          | 491,509.20          | 0.42  |
| PNC BANK NA                                       | 12/9/2022     | 1,150,000.00        | 1,153,542.00        | 0.42  |
| TRUIST BANK                                       | 8/2/2024      | 1,283,244.00        | 1,271,028.00        | 0.45  |
| TRUIST BANK                                       | 8/2/2024      | 2,994,236.00        | 2,965,732.00        | 0.45  |
| WELLS FARGO & CO                                  | 10/30/2025    | 657,237.50          | 650,925.00          | 1.02  |
| WELLS FARGO & CO                                  | 10/30/2025    | 1,524,791.00        | 1,510,146.00        | 1.02  |
| WELLS FARGO & CO                                  | 5/19/2025     | 135,000.00          | 135,175.50          | 0.70  |
| WELLS FARGO & CO                                  | 5/19/2025     | 320,000.00          | 320,416.00          | 0.70  |
| BANK OF AMERICA CORP                              | 3/5/2024      | 744,982.00          | 729,708.00          | 0.57  |
| BANK OF AMERICA CORP                              | 3/5/2024      | 319,278.00          | 312,732.00          | 0.57  |
| BANK OF AMERICA CORP                              | 5/19/2024     | 995,000.00          | 1,009,745.90        | 0.57  |
| BANK OF AMERICA CORP                              | 5/19/2024     | 430,000.00          | 436,372.60          | 0.57  |
| BANK OF AMERICA CORP                              | 4/22/2025     | 595,000.00          | 598,165.40          | 0.76  |
| BANK OF AMERICA CORP                              | 4/22/2025     | 255,000.00          | 256,356.60          | 0.76  |
| CARMX 2020-3 A3                                   | 3/17/2025     | 539,907.45          | 541,981.80          | 0.32  |
| CARMX 2020-3 A3                                   | 3/17/2025     | 234,959.72          | 235,862.45          | 0.32  |
| CITIGROUP INC                                     | 10/30/2024    | 1,740,000.00        | 1,746,681.60        | 0.59  |
| CITIGROUP INC                                     | 10/30/2024    | 760,000.00          | 762,918.40          | 0.59  |
| CITIGROUP INC                                     | 5/1/2025      | 205,000.00          | 205,664.20          | 0.82  |
| CITIGROUP INC                                     | 5/1/2025      | 95,000.00           | 95,275.40           | 0.82  |
| CITIGROUP INC                                     | 11/4/2022     | 215,000.00          | 215,328.95          | 0.68  |
| CITIGROUP INC                                     | 11/4/2022     | 95,000.00           | 95,145.35           | 0.68  |
| GMALT 2020-3 A3                                   | 8/21/2023     | 434,958.33          | 435,709.05          | 0.21  |
| GMALT 2020-3 A3                                   | 8/21/2023     | 189,981.80          | 190,309.70          | 0.21  |
| GMCAR 2021-1 A3                                   | 10/16/2025    | 369,941.10          | 370,051.80          | 0.34  |
| GMALT 2021-2 A3                                   | 5/20/2024     | 1,109,825.73        | 1,109,977.80        | 0.34  |
| GMALT 2021-2 A3                                   | 5/20/2024     | 479,924.64          | 479,990.40          | 0.34  |
| GOLDMAN SACHS GROUP INC                           | 11/17/2023    | 1,165,000.00        | 1,165,477.65        | 0.59  |
| GOLDMAN SACHS GROUP INC                           | 11/17/2023    | 510,000.00          | 510,209.10          | 0.59  |
| JPMORGAN CHASE & CO                               | 6/1/2024      | 1,100,000.00        | 1,118,315.00        | 0.89  |
| JPMORGAN CHASE & CO                               | 6/1/2024      | 475,000.00          | 482,908.75          | 0.89  |
| JPMORGAN CHASE & CO                               | 9/16/2024     | 210,000.00          | 210,525.00          | 0.59  |
| JPMORGAN CHASE & CO                               | 9/16/2024     | 90,000.00           | 90,225.00           | 0.59  |
| JPMORGAN CHASE & CO                               | 2/16/2025     | 570,000.00          | 567,634.50          | 0.69  |
| JPMORGAN CHASE & CO                               | 2/16/2025     | 245,000.00          | 243,983.25          | 0.69  |
| JPMORGAN CHASE & CO                               | 3/16/2024     | 695,000.00          | 697,008.55          | 0.57  |
| JPMORGAN CHASE & CO                               | 3/16/2024     | 305,000.00          | 305,881.45          | 0.57  |
| JPMORGAN CHASE & CO                               | 6/1/2025      | 545,000.00          | 544,901.90          | 0.88  |
| JPMORGAN CHASE & CO                               | 6/1/2025      | 240,000.00          | 239,956.80          | 0.88  |
| KCOT 212 A3                                       | 11/17/2025    | 1,064,959.85        | 1,061,581.35        | 0.70  |
| KCOT 212 A3                                       | 11/17/2025    | 464,982.47          | 463,507.35          | 0.70  |
| MORGAN STANLEY                                    | 1/25/2024     | 1,070,000.00        | 1,070,770.40        | 0.47  |
| MORGAN STANLEY                                    | 1/25/2024     | 465,000.00          | 465,334.80          | 0.47  |
| MORGAN STANLEY                                    | 4/5/2024      | 175,000.00          | 175,581.00          | 0.51  |
| MORGAN STANLEY                                    | 4/5/2024      | 75,000.00           | 75,249.00           | 0.51  |
| NALT 2020-B A3                                    | 10/16/2023    | 294,969.65          | 295,501.50          | 0.20  |
| NALT 2020-B A3                                    | 10/16/2023    | 129,986.62          | 130,221.00          | 0.20  |
| TLOT-21A-A3                                       | 4/20/2024     | 754,911.89          | 754,780.30          | 0.41  |
| TLOT-21A-A3                                       | 4/20/2024     | 329,961.49          | 329,903.97          | 0.41  |
| SUB-TOTAL                                         |               | 146,221,061.94      | 145,736,847.59      |       |
| <i>Supranationals</i>                             |               |                     |                     |       |
| INTER-AMERICAN DEVELOPMENT BANK                   | 9/23/2024     | 6,764,990.20        | 6,751,044.00        | 0.59  |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP | 3/19/2024     | 5,349,700.00        | 5,248,900.00        | 0.47  |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP | 11/24/2023    | 3,043,442.50        | 3,043,198.50        | 0.35  |
| INTER-AMERICAN DEVELOPMENT BANK                   | 4/14/2022     | 1,934,593.40        | 1,946,787.14        | 0.13  |
| INTER-AMERICAN DEVELOPMENT BANK                   | 4/14/2022     | 1,177,726.00        | 1,185,220.15        | 0.13  |
| INTER-AMERICAN DEVELOPMENT BANK                   | 4/14/2022     | 811,863.00          | 817,045.38          | 0.13  |
| INTER-AMERICAN DEVELOPMENT BANK                   | 9/14/2022     | 10,484,250.00       | 10,658,371.50       | 0.17  |
| INTER-AMERICAN DEVELOPMENT BANK                   | 5/24/2023     | 1,809,384.60        | 1,817,203.80        | 0.26  |
| INTER-AMERICAN DEVELOPMENT BANK                   | 5/24/2023     | 789,731.40          | 793,144.20          | 0.26  |
| INTER-AMERICAN DEVELOPMENT BANK                   | 9/23/2024     | 2,992,783.70        | 2,986,614.00        | 0.59  |
| INTER-AMERICAN DEVELOPMENT BANK                   | 9/23/2024     | 1,219,097.20        | 1,216,584.00        | 0.59  |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP | 11/24/2023    | 1,841,033.25        | 1,840,885.65        | 0.35  |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP | 11/24/2023    | 803,269.25          | 803,204.85          | 0.35  |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP | 4/20/2023     | 1,990,870.35        | 1,991,309.25        | 0.24  |
| INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP | 4/20/2023     | 868,199.10          | 868,390.50          | 0.24  |
| SUB-TOTAL                                         |               | 41,880,933.95       | 41,967,902.92       |       |
| SHORT-TERM PORTFOLIO - TOTAL                      |               | \$ 1,721,476,161.20 | \$ 1,711,875,491.46 |       |

Orange County Transportation Authority  
Portfolio Listing  
As of September 30, 2021

| BOND PROCEEDS PORTFOLIO                                                                 |               |                                                 |                                                   |  |       |
|-----------------------------------------------------------------------------------------|---------------|-------------------------------------------------|---------------------------------------------------|--|-------|
| DESCRIPTION                                                                             | MATURITY DATE | BOOK VALUE                                      |                                                   |  | YIELD |
| <u>2021 Bond Anticipation Notes (BANs)- US Bank</u><br>FIRST AMERICAN TREAS OBLIGATIONS | N/A           | 438,960,573.34                                  | 438,960,573.34                                    |  | 0.01% |
| <u>2019 M2 Sales Tax Bond- BNY Mellon</u><br>MONEY MARKET FUND                          | N/A           | 13,296.58                                       | 13,296.58                                         |  | 0.06% |
| <b>BOND PROCEEDS PORTFOLIO-TOTAL</b>                                                    |               | <b>\$ 438,973,869.92</b>                        |                                                   |  |       |
| 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           | 375.16                                          |                                                   |  | 0.01% |
| <u>91 EXPRESS LANES 2013 BONDS - OPERATING &amp; 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% |
| <b>DEBT SERVICE RESERVE FUNDS - TOTAL</b>                                               |               | <b>\$ 25,311,996.88</b>                         |                                                   |  |       |
| <b>TOTAL PORTFOLIO</b>                                                                  |               | <b>Book Value</b><br><b>\$ 2,413,516,193.30</b> | <b>Market Value</b><br><b>\$ 2,403,915,523.56</b> |  |       |