

Orange County Transportation Authority
Portfolio Listing
As of May 31, 2024

ATTACHMENT B

| LIQUID PORTFOLIO | | | | | |
|------------------|---|---------------|-----------------------|-----------------------|-------|
| NOTE | DESCRIPTION | MATURITY DATE | BOOK VALUE | MARKET VALUE | YIELD |
| | <u>CASH EQUIVALENTS</u> | | | | |
| | BANK DEPOSITS | N/A | 250,000 | 250,000 | 0.00 |
| | FEDERATED MONEY MARKET GOVERNMENT PORTFOLIO | N/A | 56,728,626 | 56,728,626 | 5.17 |
| | BMO HARRIS BANK NCD | 6/6/2024 | 15,000,000 | 15,000,000 | 5.62 |
| | BMO HARRIS BANK NCD | 7/29/2024 | 25,000,000 | 25,000,000 | 5.90 |
| | MONEY MARKET DEMAND ACCOUNT | N/A | 507,870 | 507,870 | 3.71 |
| | FIDELITY TREASURY OBLIGATIONS FUND | N/A | 301,299,751 | 301,299,751 | 5.21 |
| | INVESCO MONEY MARKET GOVERNMENT PORTFOLIO | N/A | 50,000,000 | 50,000,000 | 5.22 |
| | FEDERATED TREASURY OBLIGATIONS FUND | N/A | 14,792,770 | 14,792,770 | 5.19 |
| | SUB-TOTAL | | 463,579,018 | 463,579,018 | |
| | <u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u> | N/A | 6,955,075 | 6,955,075 | 4.33 |
| | <u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u> | N/A | 749,259 | 749,259 | 4.48 |
| | LIQUID PORTFOLIO - TOTAL | | \$ 471,283,352 | \$ 471,283,352 | |

| SHORT-TERM PORTFOLIO | | | | | |
|----------------------|--|---------------|-------------------|-------------------|-------|
| NOTE | DESCRIPTION | MATURITY DATE | BOOK VALUE | MARKET VALUE | YIELD |
| | <u>Money Market Funds</u> | | | | |
| | FIRST AMER:GVT OBLG Z | 5/31/2024 | 18,750,387 | 18,750,387 | 5.20 |
| | SUB-TOTAL | | 18,750,387 | 18,750,387 | |
| | <u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u> | | | | |
| | COÖPERATIVE RABOBANK U.A., NEW YORK BRANCH | 7/17/2026 | 3,450,000 | 3,474,323 | 4.73 |
| | Credit Agricole Corporate And Investment Bank, New | 2/1/2027 | 3,750,000 | 3,698,588 | 5.27 |
| | Natixis, New York Branch | 9/18/2026 | 3,575,000 | 3,620,224 | 4.81 |
| | Nordea ABP - New York Branch | 11/3/2025 | 4,750,000 | 4,768,573 | 5.24 |
| | Toronto-Dominion Bank - New York Branch | 10/27/2025 | 4,725,000 | 4,747,538 | 5.19 |
| | SUB-TOTAL | | 20,250,000 | 20,309,245 | |
| | <u>U.S. TREASURY OBLIGATIONS</u> | | | | |
| | UNITED STATES TREASURY | 2/28/2029 | 936,753 | 924,593 | 4.51 |
| | UNITED STATES TREASURY | 11/30/2028 | 8,522,848 | 8,440,887 | 4.53 |
| | UNITED STATES TREASURY | 11/15/2028 | 4,757,617 | 4,716,800 | 4.54 |
| | UNITED STATES TREASURY | 9/30/2028 | 18,529,175 | 18,665,261 | 4.55 |
| | UNITED STATES TREASURY | 8/31/2028 | 1,555,425 | 1,544,131 | 4.56 |
| | UNITED STATES TREASURY | 8/15/2028 | 9,283,594 | 9,362,500 | 4.56 |
| | UNITED STATES TREASURY | 4/15/2028 | 2,650,518 | 2,615,723 | 2.27 |
| | UNITED STATES TREASURY | 4/15/2028 | 7,428,559 | 7,331,905 | 2.26 |
| | UNITED STATES TREASURY | 11/15/2027 | 3,778,750 | 3,700,480 | 4.62 |
| | UNITED STATES TREASURY | 9/30/2027 | 6,517,012 | 6,399,185 | 4.63 |
| | UNITED STATES TREASURY | 8/31/2027 | 7,737,813 | 7,636,880 | 4.64 |
| | UNITED STATES TREASURY | 7/31/2027 | 3,865,469 | 3,778,120 | 4.65 |
| | UNITED STATES TREASURY | 6/30/2027 | 5,401,750 | 5,377,750 | 4.65 |
| | UNITED STATES TREASURY | 6/30/2027 | 23,939,852 | 23,429,612 | 4.65 |
| | UNITED STATES TREASURY | 5/15/2027 | 1,739,609 | 1,741,793 | 4.67 |
| | UNITED STATES TREASURY | 4/30/2027 | 8,049,434 | 8,057,405 | 4.68 |
| | UNITED STATES TREASURY | 4/15/2027 | 14,881,161 | 14,892,569 | 4.68 |
| | UNITED STATES TREASURY | 3/31/2027 | 6,686,992 | 6,834,575 | 4.68 |
| | UNITED STATES TREASURY | 3/15/2027 | 15,087,814 | 15,004,519 | 4.69 |
| | UNITED STATES TREASURY | 2/15/2027 | 8,006,270 | 7,975,720 | 4.70 |
| | UNITED STATES TREASURY | 2/15/2027 | 38,804,304 | 38,532,345 | 4.71 |
| | UNITED STATES TREASURY | 1/15/2027 | 19,033,681 | 18,705,047 | 4.73 |
| | UNITED STATES TREASURY | 12/31/2026 | 20,757,205 | 20,971,808 | 4.72 |
| | UNITED STATES TREASURY | 12/31/2026 | 10,403,754 | 10,398,402 | 4.72 |
| | UNITED STATES TREASURY | 12/15/2026 | 33,785,150 | 33,197,899 | 4.75 |
| | UNITED STATES TREASURY | 11/15/2026 | 24,377,150 | 24,222,240 | 4.76 |
| | UNITED STATES TREASURY | 11/15/2026 | 3,715,469 | 3,747,200 | 4.76 |
| | UNITED STATES TREASURY | 10/15/2026 | 18,944,607 | 18,976,628 | 4.78 |
| | UNITED STATES TREASURY | 9/15/2026 | 6,219,274 | 6,240,504 | 4.80 |
| | UNITED STATES TREASURY | 8/31/2026 | 13,152,289 | 13,167,000 | 4.81 |
| | UNITED STATES TREASURY | 8/31/2026 | 33,552,012 | 33,566,187 | 4.80 |
| | UNITED STATES TREASURY | 8/15/2026 | 30,310,746 | 30,262,525 | 4.83 |
| | UNITED STATES TREASURY | 7/15/2026 | 14,357,900 | 14,286,175 | 4.84 |
| | UNITED STATES TREASURY | 6/15/2026 | 12,402,597 | 12,337,537 | 4.86 |
| | UNITED STATES TREASURY | 5/15/2026 | 45,018,283 | 44,484,712 | 4.89 |
| | UNITED STATES TREASURY | 4/15/2026 | 37,459,945 | 36,770,822 | 4.91 |
| | UNITED STATES TREASURY | 3/15/2026 | 8,514,673 | 8,335,837 | 4.93 |
| | UNITED STATES TREASURY | 2/28/2026 | 14,271,250 | 14,822,500 | 4.94 |
| | UNITED STATES TREASURY | 2/28/2026 | 31,820,822 | 33,061,439 | 4.94 |
| | UNITED STATES TREASURY | 2/28/2026 | 15,705,664 | 15,634,363 | 4.95 |
| | UNITED STATES TREASURY | 2/15/2026 | 55,102,804 | 54,731,273 | 4.96 |
| | UNITED STATES TREASURY | 1/31/2026 | 1,316,563 | 1,309,789 | 4.97 |
| | UNITED STATES TREASURY | 1/15/2026 | 6,244,424 | 6,166,443 | 5.00 |
| | UNITED STATES TREASURY | 12/15/2025 | 42,820,944 | 42,355,000 | 5.02 |

**Portfolio Listing
As of May 31, 2024**

| <u>NOTE</u> | <u>DESCRIPTION</u> | <u>MATURITY DATE</u> | <u>BOOK VALUE</u> | <u>MARKET VALUE</u> | <u>YIELD</u> |
|-------------|--|----------------------|--------------------|---------------------|--------------|
| | UNITED STATES TREASURY | 11/15/2025 | 14,569,102 | 14,417,550 | 5.05 |
| | UNITED STATES TREASURY | 10/31/2025 | 8,032,813 | 7,778,720 | 5.05 |
| | UNITED STATES TREASURY | 9/30/2025 | 32,554,458 | 33,686,130 | 5.07 |
| | UNITED STATES TREASURY | 9/30/2025 | 9,515,918 | 9,249,105 | 5.07 |
| | UNITED STATES TREASURY | 9/30/2025 | 12,142,489 | 12,673,665 | 5.06 |
| | UNITED STATES TREASURY | 7/31/2025 | 14,709,063 | 14,660,830 | 5.08 |
| | UNITED STATES TREASURY | 6/30/2025 | 6,811,055 | 6,645,800 | 5.12 |
| | UNITED STATES TREASURY | 5/31/2025 | 7,357,324 | 7,144,050 | 5.18 |
| | UNITED STATES TREASURY | 5/15/2025 | 8,094,270 | 8,065,266 | 5.19 |
| | UNITED STATES TREASURY | 4/30/2025 | 7,440,527 | 7,181,400 | 5.18 |
| | UNITED STATES TREASURY | 3/31/2025 | 9,852,188 | 9,623,800 | 5.17 |
| | UNITED STATES TREASURY | 1/31/2025 | 8,313,750 | 7,799,200 | 5.25 |
| | UNITED STATES TREASURY | 12/15/2024 | 8,000,000 | 7,820,720 | 5.26 |
| | UNITED STATES TREASURY | 11/15/2024 | 8,004,375 | 7,838,640 | 5.27 |
| | UNITED STATES TREASURY | 10/31/2024 | 7,758,691 | 7,384,950 | 5.26 |
| | UNITED STATES TREASURY | 9/15/2024 | 7,484,473 | 7,395,300 | 5.25 |
| | UNITED STATES TREASURY | 8/15/2024 | 7,914,375 | 7,920,720 | 5.17 |
| | UNITED STATES TREASURY | 8/15/2024 | 3,929,063 | 3,975,800 | 5.27 |
| | UNITED STATES TREASURY | 7/15/2024 | 7,502,051 | 7,456,650 | 5.07 |
| | SUB-TOTAL | | 887,433,906 | 883,432,377 | |
| | FEDERAL AGENCY/GSE | | | | |
| | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4/30/2029 | 2,396,400 | 2,405,064 | 5.38 |
| | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4/10/2029 | 4,942,000 | 4,970,700 | 4.51 |
| | FEDERAL FARM CREDIT BANKS FUNDING CORP | 11/15/2027 | 4,973,700 | 4,976,500 | 4.77 |
| | FEDERAL FARM CREDIT BANKS FUNDING CORP | 10/4/2027 | 4,012,000 | 3,977,360 | 4.68 |
| | FEDERAL FARM CREDIT BANKS FUNDING CORP | 12/7/2026 | 7,968,800 | 7,922,240 | 4.79 |
| | FEDERAL FARM CREDIT BANKS FUNDING CORP | 9/1/2026 | 3,994,800 | 3,994,040 | 4.82 |
| | FEDERAL FARM CREDIT BANKS FUNDING CORP | 8/14/2026 | 14,828,188 | 14,780,098 | 4.81 |
| | FEDERAL FARM CREDIT BANKS FUNDING CORP | 7/30/2026 | 3,995,640 | 4,010,240 | 4.87 |
| | FEDERAL FARM CREDIT BANKS FUNDING CORP | 7/17/2026 | 4,003,400 | 3,977,320 | 4.91 |
| | FEDERAL FARM CREDIT BANKS FUNDING CORP | 6/23/2026 | 3,995,240 | 3,959,040 | 4.90 |
| | FEDERAL FARM CREDIT BANKS FUNDING CORP | 5/8/2026 | 7,957,920 | 7,972,800 | 4.94 |
| | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2/25/2025 | 4,956,270 | 4,878,050 | 5.18 |
| | FEDERAL HOME LOAN BANKS | 9/8/2028 | 3,979,600 | 3,976,760 | 4.53 |
| | FEDERAL HOME LOAN BANKS | 6/30/2028 | 3,965,360 | 3,919,440 | 4.55 |
| | FEDERAL HOME LOAN BANKS | 6/9/2028 | 1,996,120 | 1,963,120 | 4.51 |
| | FEDERAL HOME LOAN BANKS | 3/10/2028 | 5,108,250 | 4,998,500 | 4.51 |
| | FEDERAL HOME LOAN BANKS | 12/10/2027 | 5,105,600 | 4,929,550 | 4.69 |
| | FEDERAL HOME LOAN BANKS | 4/9/2027 | 3,989,640 | 4,005,400 | 4.70 |
| | FEDERAL HOME LOAN BANKS | 3/25/2027 | 4,830,700 | 4,867,847 | 4.85 |
| | FEDERAL HOME LOAN BANKS | 11/17/2026 | 5,056,950 | 4,991,050 | 4.70 |
| | FEDERAL HOME LOAN BANKS | 9/11/2026 | 10,908,280 | 10,961,830 | 4.78 |
| | FEDERAL HOME LOAN BANKS | 8/26/2026 | 1,783,600 | 1,830,728 | 4.94 |
| | FEDERAL HOME LOAN BANKS | 6/12/2026 | 3,992,680 | 3,992,680 | 4.85 |
| | FEDERAL HOME LOAN BANKS | 12/20/2024 | 7,643,648 | 7,476,345 | 5.22 |
| | FEDERAL HOME LOAN MORTGAGE CORP | 5/1/2026 | 2,800,000 | 2,794,176 | 5.61 |
| | FEDERAL HOME LOAN MORTGAGE CORP | 2/24/2026 | 2,268,865 | 2,266,277 | 5.50 |
| | FEDERAL HOME LOAN MORTGAGE CORP | 1/27/2026 | 2,380,000 | 2,375,264 | 5.42 |
| | FEDERAL HOME LOAN MORTGAGE CORP | 10/20/2025 | 3,149,742 | 3,253,094 | 5.23 |
| | FEDERAL HOME LOAN MORTGAGE CORP | 9/30/2025 | 3,260,000 | 3,241,744 | 5.19 |
| | FEDERAL HOME LOAN MORTGAGE CORP | 8/28/2025 | 2,940,000 | 2,961,297 | 5.28 |
| | FEDERAL HOME LOAN MORTGAGE CORP | 8/28/2025 | 3,060,000 | 3,022,331 | 5.23 |
| | FEDERAL HOME LOAN MORTGAGE CORP | 8/12/2025 | 4,095,490 | 3,881,023 | 5.26 |
| | FEDERAL HOME LOAN MORTGAGE CORP | 7/21/2025 | 4,785,000 | 4,720,077 | 5.29 |
| | FEDERAL HOME LOAN MORTGAGE CORP | 2/28/2025 | 3,030,000 | 2,998,730 | 5.42 |
| | FEDERAL HOME LOAN MORTGAGE CORP | 1/27/2025 | 3,550,000 | 3,544,427 | 5.36 |
| | FEDERAL HOME LOAN MORTGAGE CORP | 1/24/2025 | 3,920,000 | 3,913,650 | 5.40 |
| | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 7/24/2026 | 5,226,860 | 5,233,273 | 5.12 |
| | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 2/17/2026 | 2,610,000 | 2,605,198 | 5.31 |
| | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 8/25/2025 | 7,771,280 | 7,554,240 | 5.09 |
| | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 7/30/2025 | 3,614,768 | 3,725,363 | 5.25 |
| | FHMS K-040 A2 | 9/25/2024 | 1,264,091 | 1,248,877 | 5.67 |
| | FHMS K-045 A2 | 1/25/2025 | 4,508,012 | 4,484,701 | 5.53 |
| | FHMS K-046 A2 | 3/25/2025 | 2,671,075 | 2,641,017 | 5.48 |
| | FHMS K-047 A2 | 5/25/2025 | 3,588,234 | 3,494,763 | 5.40 |
| | FHMS K-049 A2 | 7/25/2025 | 4,696,603 | 4,641,970 | 5.40 |
| | FHMS K-051 A2 | 9/25/2025 | 6,041,381 | 5,874,014 | 5.36 |
| | FHMS K-053 A2 | 12/25/2025 | 3,360,820 | 3,289,738 | 5.28 |
| | FHMS K-054 A2 | 1/25/2026 | 11,003,391 | 11,088,203 | 5.25 |
| | FHMS K-057 A2 | 7/25/2026 | 4,025,143 | 4,068,304 | 5.13 |
| | FHMS K-058 A2 | 8/25/2026 | 2,290,781 | 2,275,584 | 5.12 |
| | FHMS K-059 A2 | 9/25/2026 | 3,078,232 | 3,110,673 | 5.11 |
| (1) | FHMS K-061 A2 | 11/25/2026 | 1,648,248 | 1,627,843 | 5.24 |
| | FHMS K-062 A2 | 12/25/2026 | 2,396,755 | 2,391,759 | 5.06 |
| (1) | FHMS K-063 A2 | 1/25/2027 | 10,336,469 | 10,121,984 | 5.07 |
| | FHMS K-065 A2 | 4/25/2027 | 3,879,088 | 3,856,977 | 5.03 |

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|-------------|--|----------------------|--------------------|---------------------|--------------|
| | FHMS K-066 A2 | 6/25/2027 | 521,186 | 497,632 | 5.00 |
| | FHMS K-067 A2 | 7/25/2027 | 3,858,125 | 3,790,800 | 4.99 |
| | FHMS K-068 A2 | 8/25/2027 | 2,912,461 | 2,844,810 | 4.99 |
| (1) | FHMS K-069 A2 | 9/25/2027 | 3,812,813 | 3,786,240 | 4.98 |
| | FHMS K-073 A2 | 1/25/2028 | 6,511,410 | 6,413,825 | 4.98 |
| (1) | FHMS K-081 A2 | 8/25/2028 | 4,803,447 | 4,758,187 | 4.93 |
| (1) | FHMS K-733 A2 | 8/25/2025 | 1,736,895 | 1,757,761 | 5.37 |
| | FHMS K-734 A2 | 2/25/2026 | 1,933,125 | 1,939,200 | 5.25 |
| | FHMS K-736 A2 | 7/25/2026 | 2,458,807 | 2,509,948 | 5.14 |
| | FHMS K-IR1 A2 | 3/25/2026 | 634,528 | 632,194 | 5.22 |
| | FHMS K-S07 A2 | 9/25/2025 | 489,922 | 483,130 | 5.30 |
| | FHMS K-S08 A2 | 3/25/2027 | 1,350,764 | 1,330,350 | 5.16 |
| | FHR 3778 L | 12/15/2025 | 111,120 | 108,426 | 5.79 |
| | FHR 3806 L | 2/15/2026 | 525,410 | 507,692 | 6.21 |
| | FN AM8730 | 7/1/2025 | 1,463,644 | 1,463,264 | 6.19 |
| | FN AN0429 | 1/1/2025 | 922,247 | 837,353 | 6.07 |
| | FN AN0439 | 12/1/2025 | 869,027 | 865,971 | 6.12 |
| | FN AN0571 | 1/1/2026 | 582,703 | 578,958 | 5.94 |
| | FN AN0992 | 2/1/2026 | 922,699 | 897,131 | 5.79 |
| | FN AN1793 | 6/1/2026 | 349,889 | 348,693 | 5.99 |
| | FN AN6001 | 7/1/2027 | 508,802 | 507,904 | 6.41 |
| | FN BL5365 | 2/1/2027 | 293,342 | 296,927 | 5.01 |
| | FN BS9129 | 7/1/2028 | 975,938 | 979,540 | 4.92 |
| (1) | FNA 2012-M14 AL | 9/25/2027 | 3,611,291 | 3,583,086 | 6.83 |
| (1) | FNA 2015-M15 A2 | 10/25/2025 | 1,285,050 | 1,288,618 | 6.29 |
| | FNA 2016-M03 A2 | 2/25/2026 | 3,123,380 | 3,119,816 | 5.99 |
| (1) | FNA 2017-M2 A2 | 2/25/2027 | 1,291,082 | 1,284,449 | 6.09 |
| (1) | FNA 2018-M1 A2 | 12/25/2027 | 673,417 | 666,927 | 5.85 |
| (1) | FNGT 2017-T1 A | 6/25/2027 | 3,584,472 | 3,570,458 | 5.21 |
| | FNR 2011-74 UY | 3/25/2026 | 126,381 | 123,594 | 6.30 |
| | | SUB-TOTAL | 302,028,485 | 299,816,153 | |
| | <u>MEDIUM TERM NOTES</u> | | | | |
| | ADOBE INC | 4/4/2027 | 1,544,228 | 1,543,331 | 4.89 |
| | AIR PRODUCTS AND CHEMICALS INC | 5/15/2027 | 1,829,260 | 1,834,400 | 4.89 |
| (1) | AMERICAN EXPRESS CO | 7/28/2027 | 2,445,000 | 2,442,359 | 5.44 |
| (1) | AMERICAN EXPRESS CO | 4/23/2027 | 595,000 | 597,071 | 5.66 |
| (1) | AMERICAN EXPRESS CO | 11/4/2026 | 860,000 | 861,178 | 5.91 |
| (1) | AMERICAN EXPRESS CO | 10/30/2026 | 1,065,000 | 1,076,385 | 5.54 |
| | AMERICAN EXPRESS CO | 8/1/2025 | 7,278,816 | 7,275,532 | 5.45 |
| | AMERICAN EXPRESS CO | 3/4/2025 | 1,087,483 | 1,063,535 | 5.56 |
| | AMERICAN HONDA FINANCE CORP | 7/7/2026 | 1,243,469 | 1,246,133 | 5.20 |
| | AMERICAN HONDA FINANCE CORP | 10/3/2025 | 1,348,745 | 1,357,776 | 5.34 |
| | APPLE INC | 2/23/2026 | 3,855,100 | 3,884,080 | 5.02 |
| | ASTRAZENECA FINANCE LLC | 2/26/2027 | 1,712,119 | 1,705,499 | 5.02 |
| | ATHENE GLOBAL FUNDING | 3/25/2027 | 2,555,000 | 2,549,481 | 5.60 |
| | AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW Y | 1/18/2027 | 2,350,000 | 2,334,796 | 5.01 |
| | AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW Y | 3/18/2026 | 1,750,000 | 1,743,000 | 5.23 |
| | AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW Y | 12/8/2025 | 2,025,000 | 2,020,343 | 5.25 |
| (1) | BANK OF AMERICA CORP | 1/20/2027 | 1,425,000 | 1,414,769 | 5.54 |
| (1) | BANK OF AMERICA CORP | 10/24/2026 | 7,233,077 | 7,519,298 | 5.69 |
| (1) | BANK OF AMERICA CORP | 7/22/2026 | 195,000 | 193,071 | 5.73 |
| (1) | BANK OF AMERICA CORP | 4/2/2026 | 550,000 | 539,220 | 5.81 |
| (1) | BANK OF AMERICA CORP | 12/6/2025 | 2,930,000 | 2,866,917 | 5.84 |
| (1) | BANK OF AMERICA CORP | 10/22/2025 | 2,185,494 | 2,048,150 | 5.82 |
| (1) | BANK OF NEW YORK MELLON | 5/22/2026 | 4,845,000 | 4,829,012 | 5.50 |
| | BANK OF NEW YORK MELLON CORP | 1/26/2027 | 3,695,080 | 3,709,000 | 5.01 |
| (1) | BANK OF NEW YORK MELLON CORP | 7/24/2026 | 3,510,000 | 3,468,582 | 5.48 |
| | BANK OF NEW YORK MELLON CORP | 4/25/2025 | 1,229,828 | 1,206,519 | 5.55 |
| | BMW US CAPITAL LLC | 4/2/2027 | 2,447,085 | 2,437,946 | 5.09 |
| | BMW US CAPITAL LLC | 4/1/2025 | 1,068,994 | 1,050,772 | 5.48 |
| | BP CAPITAL MARKETS AMERICA INC | 11/17/2027 | 2,700,000 | 2,694,492 | 5.08 |
| | BRIGHTHOUSE FINANCIAL GLOBAL FUNDING | 1/13/2025 | 2,172,216 | 2,119,277 | 6.04 |
| | BRISTOL-MYERS SQUIBB CO | 2/22/2027 | 1,178,726 | 1,176,141 | 5.03 |
| | BRISTOL-MYERS SQUIBB CO | 2/20/2026 | 3,478,190 | 3,465,871 | 5.20 |
| | BURLINGTON NORTHERN SANTA FE LLC | 4/1/2025 | 753,641 | 686,511 | 5.39 |
| | CAMDEN PROPERTY TRUST | 11/3/2026 | 2,449,927 | 2,478,322 | 5.32 |
| | CATERPILLAR FINANCIAL SERVICES CORP | 5/14/2027 | 7,576,829 | 7,574,078 | 4.96 |
| | CATERPILLAR FINANCIAL SERVICES CORP | 5/15/2026 | 1,369,356 | 1,351,080 | 5.10 |
| | CATERPILLAR FINANCIAL SERVICES CORP | 2/27/2026 | 1,374,684 | 1,372,195 | 5.17 |
| | CATERPILLAR FINANCIAL SERVICES CORP | 1/6/2026 | 3,559,110 | 3,541,559 | 5.14 |
| | CHUBB INA HOLDINGS LLC | 5/3/2026 | 3,858,936 | 3,863,160 | 5.24 |
| | CINTAS NO 2 CORP | 5/1/2025 | 1,184,739 | 1,163,765 | 5.48 |
| | CISCO SYSTEMS INC | 2/26/2027 | 9,776,576 | 9,755,254 | 4.92 |
| | CISCO SYSTEMS INC | 2/26/2026 | 4,518,282 | 4,507,480 | 5.06 |
| | CITIBANK NA | 12/4/2026 | 1,440,000 | 1,448,006 | 5.24 |
| | CITIBANK NA | 4/30/2026 | 1,370,000 | 1,372,809 | 5.32 |
| | CITIBANK NA | 9/29/2025 | 8,805,128 | 8,863,905 | 5.30 |
| (1) | CITIGROUP INC | 1/25/2026 | 1,435,000 | 1,400,173 | 5.87 |
| (1) | CITIGROUP INC | 11/3/2025 | 420,221 | 412,020 | 5.89 |

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| <u>NOTE</u> | <u>DESCRIPTION</u> | <u>MATURITY DATE</u> | <u>BOOK VALUE</u> | <u>MARKET VALUE</u> | <u>YIELD</u> |
|-------------|---|----------------------|-------------------|---------------------|--------------|
| (1) | CITIGROUP INC | 10/30/2024 | 2,500,000 | 2,501,575 | 5.81 |
| (1) | CITIZENS BANK NA | 10/24/2025 | 1,855,000 | 1,855,557 | 5.95 |
| | CNO GLOBAL FUNDING | 1/6/2025 | 694,555 | 676,610 | 6.23 |
| | COMCAST CORP | 11/7/2025 | 1,239,665 | 1,239,888 | 5.25 |
| | COMCAST CORP | 10/15/2025 | 4,042,257 | 3,549,966 | 5.32 |
| | COMMONWEALTH BANK OF AUSTRALIA (NEW YORK BRANCH) | 3/13/2026 | 2,350,000 | 2,356,369 | 5.15 |
| | COOPERATIEVE RABOBANK UA (NEW YORK BRANCH) | 1/9/2026 | 2,399,088 | 2,386,560 | 5.22 |
| | COOPERATIEVE RABOBANK UA (NEW YORK BRANCH) | 1/10/2025 | 274,159 | 268,100 | 5.63 |
| | DTE ELECTRIC CO | 12/1/2026 | 4,659,254 | 4,643,410 | 5.00 |
| | DUKE ENERGY CAROLINAS LLC | 11/15/2028 | 3,653,676 | 3,639,541 | 5.08 |
| | ELEVANCE HEALTH INC | 2/8/2026 | 254,732 | 252,651 | 5.47 |
| | ELI LILLY AND CO | 2/9/2027 | 2,468,691 | 2,444,584 | 4.91 |
| | ENTERPRISE PRODUCTS OPERATING LLC | 1/11/2027 | 2,562,358 | 2,536,631 | 5.06 |
| | EQUITABLE FINANCIAL LIFE GLOBAL FUNDING | 8/12/2024 | 2,504,775 | 2,480,125 | 5.88 |
| | EXXON MOBIL CORP | 3/1/2026 | 3,559,696 | 3,573,275 | 5.11 |
| | F&G GLOBAL FUNDING | 9/20/2024 | 1,974,663 | 1,949,924 | 6.00 |
| (1) | FIFTH THIRD BANK NA | 10/27/2025 | 950,000 | 948,984 | 6.09 |
| | FLORIDA POWER & LIGHT CO | 5/15/2028 | 3,935,680 | 3,909,520 | 5.04 |
| | GA GLOBAL FUNDING TRUST | 9/13/2024 | 1,551,563 | 1,532,421 | 6.00 |
| (1) | GOLDMAN SACHS BANK USA | 5/21/2027 | 1,265,000 | 1,261,180 | 5.58 |
| (1) | GOLDMAN SACHS BANK USA | 3/18/2027 | 2,220,000 | 2,210,942 | 5.52 |
| | GOLDMAN SACHS GROUP INC | 11/16/2026 | 1,937,324 | 1,985,526 | 5.40 |
| (1) | GOLDMAN SACHS GROUP INC | 8/10/2026 | 2,775,000 | 2,776,887 | 5.73 |
| (1) | GOLDMAN SACHS GROUP INC | 2/12/2026 | 6,058,338 | 6,378,108 | 5.84 |
| | HOME DEPOT INC | 9/30/2026 | 1,017,766 | 1,017,654 | 5.05 |
| | HOME DEPOT INC | 9/15/2025 | 2,204,206 | 2,170,955 | 5.25 |
| | HORMEL FOODS CORP | 3/30/2027 | 2,282,784 | 2,274,261 | 4.98 |
| (1) | HUNTINGTON NATIONAL BANK | 11/18/2025 | 2,415,000 | 2,409,808 | 6.16 |
| | HYUNDAI CAPITAL AMERICA | 3/30/2026 | 4,817,909 | 4,802,411 | 5.62 |
| | INTERCONTINENTAL EXCHANGE INC | 5/23/2025 | 3,351,310 | 3,288,964 | 5.75 |
| | INTERNATIONAL BUSINESS MACHINES CORP | 7/27/2025 | 2,600,000 | 2,561,000 | 5.35 |
| | JACKSON NATIONAL LIFE GLOBAL FUNDING | 4/10/2026 | 4,276,833 | 4,259,156 | 5.88 |
| | JACKSON NATIONAL LIFE GLOBAL FUNDING | 1/9/2026 | 1,601,549 | 1,594,889 | 5.91 |
| | JACKSON NATIONAL LIFE GLOBAL FUNDING | 1/12/2025 | 669,886 | 653,062 | 6.00 |
| | JOHN DEERE CAPITAL CORP | 3/5/2027 | 1,348,745 | 1,344,614 | 5.00 |
| | JOHN DEERE CAPITAL CORP | 1/8/2027 | 7,503,944 | 7,425,513 | 4.96 |
| | JOHN DEERE CAPITAL CORP | 6/8/2026 | 1,948,869 | 1,937,969 | 5.08 |
| | JOHN DEERE CAPITAL CORP | 1/9/2026 | 1,714,194 | 1,706,065 | 5.14 |
| | JOHN DEERE CAPITAL CORP | 1/10/2025 | 774,636 | 755,842 | 5.43 |
| (1) | JPMORGAN CHASE & CO | 4/22/2028 | 240,000 | 241,502 | 5.33 |
| (1) | JPMORGAN CHASE & CO | 1/23/2028 | 3,090,000 | 3,063,735 | 5.39 |
| (1) | JPMORGAN CHASE & CO | 10/22/2027 | 1,205,000 | 1,224,822 | 5.33 |
| (1) | JPMORGAN CHASE & CO | 11/19/2026 | 2,211,269 | 2,303,126 | 5.64 |
| (1) | JPMORGAN CHASE & CO | 4/26/2026 | 1,000,000 | 985,410 | 5.76 |
| (1) | JPMORGAN CHASE & CO | 2/24/2026 | 2,570,000 | 2,512,098 | 5.78 |
| (1) | JPMORGAN CHASE & CO | 8/9/2025 | 1,100,000 | 1,089,539 | 5.84 |
| (1) | JPMORGAN CHASE & CO | 6/1/2025 | 5,745,597 | 5,740,000 | 0.82 |
| | JPMORGAN CHASE BANK NA | 12/8/2026 | 3,595,000 | 3,587,774 | 5.20 |
| | KEYBANK NA | 1/26/2026 | 354,705 | 347,158 | 6.12 |
| | KEYBANK NA | 8/8/2025 | 1,319,630 | 1,291,501 | 6.06 |
| (1) | KEYBANK NA | 6/14/2024 | 2,045,000 | 2,045,000 | 4.70 |
| | LINDE INC | 12/5/2025 | 3,516,198 | 3,498,317 | 5.13 |
| | LOCKHEED MARTIN CORP | 10/15/2025 | 782,763 | 782,794 | 5.16 |
| | MANUFACTURERS AND TRADERS TRUST CO | 1/27/2026 | 2,430,763 | 2,382,087 | 6.04 |
| | MASSMUTUAL GLOBAL FUNDING II | 4/9/2027 | 3,488,953 | 3,483,893 | 5.16 |
| | MASSMUTUAL GLOBAL FUNDING II | 8/26/2025 | 1,208,754 | 1,192,745 | 5.35 |
| | MERCEDES-BENZ FINANCE NORTH AMERICA LLC | 1/11/2027 | 1,698,266 | 1,688,372 | 5.08 |
| | MERCEDES-BENZ FINANCE NORTH AMERICA LLC | 8/3/2026 | 1,340,348 | 1,349,190 | 5.23 |
| | MET TOWER GLOBAL FUNDING | 6/13/2025 | 1,973,065 | 1,941,208 | 5.42 |
| | METROPOLITAN LIFE GLOBAL FUNDING I | 1/6/2026 | 2,380,000 | 2,371,075 | 5.24 |
| | METROPOLITAN LIFE GLOBAL FUNDING I | 3/21/2025 | 579,484 | 567,518 | 5.56 |
| | METROPOLITAN LIFE GLOBAL FUNDING I | 9/27/2024 | 3,608,104 | 3,573,844 | 5.58 |
| (1) | MORGAN STANLEY | 4/13/2028 | 1,530,000 | 1,540,389 | 5.39 |
| (1) | MORGAN STANLEY | 7/20/2027 | 6,033,826 | 6,043,345 | 5.51 |
| (1) | MORGAN STANLEY | 1/28/2027 | 754,985 | 749,685 | 5.50 |
| (1) | MORGAN STANLEY | 10/16/2026 | 1,165,000 | 1,173,132 | 5.60 |
| (1) | MORGAN STANLEY | 2/18/2026 | 2,970,000 | 2,904,987 | 5.80 |
| (1) | MORGAN STANLEY | 10/21/2025 | 615,000 | 603,174 | 5.92 |
| (1) | MORGAN STANLEY | 1/22/2025 | 1,312,519 | 1,325,928 | 5.70 |
| (1) | MORGAN STANLEY BANK NA | 5/26/2028 | 680,000 | 683,033 | 5.34 |
| (1) | MORGAN STANLEY BANK NA | 1/14/2028 | 1,250,000 | 1,237,863 | 5.35 |
| | MORGAN STANLEY BANK NA | 10/30/2026 | 2,340,000 | 2,368,618 | 5.32 |
| | MORGAN STANLEY BANK NA | 4/21/2026 | 3,720,000 | 3,681,535 | 5.33 |
| | NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH) | 1/12/2026 | 2,960,000 | 2,946,680 | 5.26 |
| | NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH) | 6/9/2025 | 2,280,000 | 2,236,520 | 5.44 |
| | NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP | 5/6/2027 | 2,828,245 | 2,826,491 | 5.15 |
| | NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP | 2/5/2027 | 3,803,859 | 3,780,762 | 5.06 |
| | NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP | 11/13/2026 | 1,734,393 | 1,748,637 | 5.24 |
| | NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP | 3/13/2026 | 2,488,648 | 2,462,365 | 5.22 |

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|-------------|---|----------------------|--------------------|---------------------|--------------|
| | NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP | 10/30/2025 | 758,982 | 759,506 | 5.50 |
| | NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP | 6/15/2025 | 3,164,145 | 3,098,060 | 5.57 |
| | NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP | 2/7/2025 | 2,254,932 | 2,200,790 | 5.50 |
| | NESTLE HOLDINGS INC | 3/13/2026 | 819,729 | 822,288 | 5.08 |
| | NESTLE HOLDINGS INC | 9/12/2025 | 224,926 | 221,708 | 5.19 |
| | NEW YORK LIFE GLOBAL FUNDING | 9/18/2026 | 6,872,649 | 6,809,019 | 5.28 |
| | NEW YORK LIFE GLOBAL FUNDING | 1/14/2025 | 5,948,569 | 5,805,589 | 5.63 |
| | NEW YORK LIFE GLOBAL FUNDING | 10/29/2024 | 1,213,421 | 1,192,280 | 5.55 |
| | NEWMONT CORPORATION | 3/15/2026 | 929,842 | 926,810 | 5.50 |
| | NEXTERA ENERGY CAPITAL HOLDINGS INC | 1/29/2026 | 2,608,826 | 2,593,139 | 5.36 |
| (1) | NEXTERA ENERGY CAPITAL HOLDINGS INC | 9/1/2025 | 1,149,770 | 1,150,746 | 5.69 |
| (1) | NEXTERA ENERGY CAPITAL HOLDINGS INC | 9/1/2024 | 300,762 | 298,779 | 5.85 |
| | NIKE INC | 3/27/2025 | 44,939 | 43,951 | 5.33 |
| | NORTHERN TRUST CORP | 5/10/2027 | 3,930,215 | 3,891,800 | 5.00 |
| | NORTHWESTERN MUTUAL GLOBAL FUNDING | 3/25/2027 | 1,634,820 | 1,635,000 | 5.07 |
| | NORTHWESTERN MUTUAL GLOBAL FUNDING | 4/6/2026 | 6,038,862 | 5,969,158 | 5.32 |
| | NORTHWESTERN MUTUAL GLOBAL FUNDING | 7/1/2025 | 5,003,298 | 4,933,228 | 5.38 |
| | PACCAR FINANCIAL CORP | 5/13/2027 | 2,368,175 | 2,377,229 | 4.89 |
| | PACCAR FINANCIAL CORP | 8/10/2026 | 3,593,203 | 3,587,594 | 5.15 |
| | PACCAR FINANCIAL CORP | 4/7/2025 | 1,889,509 | 1,849,781 | 5.44 |
| | PACCAR FINANCIAL CORP | 11/8/2024 | 644,961 | 632,306 | 5.52 |
| | PACCAR FINANCIAL CORP | 8/9/2024 | 364,803 | 361,620 | 5.44 |
| | PACIFIC LIFE GLOBAL FUNDING II | 8/28/2026 | 794,722 | 799,062 | 5.25 |
| | PEPSICO INC | 2/13/2026 | 1,579,084 | 1,567,771 | 5.03 |
| (1) | PNC FINANCIAL SERVICES GROUP INC | 1/21/2028 | 490,000 | 488,594 | 5.87 |
| (1) | PNC FINANCIAL SERVICES GROUP INC | 10/20/2027 | 5,097,355 | 5,064,273 | 4.79 |
| (1) | PNC FINANCIAL SERVICES GROUP INC | 1/26/2027 | 1,630,000 | 1,609,544 | 5.56 |
| (1) | PNC FINANCIAL SERVICES GROUP INC | 10/28/2025 | 1,570,000 | 1,569,702 | 5.69 |
| | PRICOA GLOBAL FUNDING I | 8/28/2026 | 809,182 | 814,423 | 5.28 |
| | PRICOA GLOBAL FUNDING I | 8/28/2025 | 504,692 | 497,496 | 5.45 |
| | PRICOA GLOBAL FUNDING I | 12/6/2024 | 4,565,293 | 4,467,861 | 5.62 |
| | PRINCIPAL LIFE GLOBAL FUNDING II | 1/16/2027 | 474,815 | 472,511 | 5.21 |
| | PRINCIPAL LIFE GLOBAL FUNDING II | 1/10/2025 | 922,003 | 902,051 | 5.58 |
| | PRINCIPAL LIFE GLOBAL FUNDING II | 8/23/2024 | 299,814 | 296,727 | 5.59 |
| | PUBLIC SERVICE ELECTRIC AND GAS CO | 9/1/2028 | 2,539,642 | 2,501,534 | 5.03 |
| | PUBLIC SERVICE ELECTRIC AND GAS CO | 5/1/2028 | 1,929,762 | 1,932,602 | 5.05 |
| | ROCHE HOLDINGS INC | 11/13/2026 | 2,775,000 | 2,788,015 | 5.05 |
| | ROYAL BANK OF CANADA | 4/14/2025 | 2,524,066 | 2,478,540 | 5.57 |
| | ROYAL BANK OF CANADA | 11/1/2024 | 4,205,160 | 3,945,640 | 5.58 |
| | SALESFORCE INC | 7/15/2024 | 914,533 | 909,720 | 5.36 |
| | SOUTHERN CALIFORNIA EDISON CO | 3/1/2026 | 4,730,000 | 4,728,676 | 5.36 |
| | STATE STREET CORP | 3/18/2027 | 5,775,000 | 5,764,085 | 5.06 |
| (1) | STATE STREET CORP | 11/4/2026 | 685,000 | 687,445 | 5.48 |
| | STATE STREET CORP | 8/3/2026 | 4,335,000 | 4,334,653 | 5.27 |
| (1) | STATE STREET CORP | 5/18/2026 | 1,225,000 | 1,218,887 | 5.64 |
| (1) | STATE STREET CORP | 3/30/2026 | 2,045,440 | 1,952,920 | 5.83 |
| (1) | STATE STREET CORP | 2/6/2026 | 3,765,000 | 3,660,107 | 5.86 |
| (1) | STATE STREET CORP | 1/26/2026 | 345,000 | 343,037 | 5.75 |
| | TEXAS INSTRUMENTS INC | 2/8/2027 | 2,198,592 | 2,186,514 | 4.84 |
| | THERMO FISHER SCIENTIFIC INC | 12/5/2026 | 1,873,706 | 1,872,019 | 5.07 |
| | TORONTO-DOMINION BANK | 4/5/2027 | 4,942,150 | 4,961,550 | 5.27 |
| | TOYOTA MOTOR CREDIT CORP | 3/19/2027 | 724,123 | 723,688 | 5.07 |
| | TOYOTA MOTOR CREDIT CORP | 5/18/2026 | 2,053,808 | 2,026,333 | 5.21 |
| | TOYOTA MOTOR CREDIT CORP | 5/15/2026 | 3,822,514 | 3,823,126 | 5.23 |
| | TOYOTA MOTOR CREDIT CORP | 6/18/2024 | 3,086,323 | 3,083,480 | 4.97 |
| (1) | TRUIST FINANCIAL CORP | 10/28/2026 | 1,650,000 | 1,654,010 | 5.71 |
| (1) | TRUIST FINANCIAL CORP | 7/28/2026 | 3,065,000 | 3,014,244 | 5.75 |
| | TRUIST FINANCIAL CORP | 8/1/2024 | 1,659,632 | 1,591,488 | 5.68 |
| | UNITEDHEALTH GROUP INC | 4/15/2027 | 2,085,363 | 2,076,753 | 5.01 |
| | US BANCORP | 7/30/2024 | 2,662,075 | 2,486,875 | 5.54 |
| | VERIZON COMMUNICATIONS INC | 8/15/2026 | 3,737,599 | 3,748,219 | 5.22 |
| | WALMART INC | 4/15/2026 | 2,628,842.80 | 2,586,552.40 | 4.93 |
| | WALMART INC | 9/9/2025 | 1,523,932.50 | 1,502,933.25 | 5.08 |
| (1) | WELLS FARGO & CO | 4/22/2028 | 995,000.00 | 1,001,815.75 | 5.45 |
| (1) | WELLS FARGO & CO | 8/15/2026 | 1,360,000.00 | 1,343,788.80 | 5.57 |
| (1) | WELLS FARGO & CO | 4/25/2026 | 1,850,000.00 | 1,819,956.00 | 5.78 |
| | WELLS FARGO & CO | 4/22/2026 | 2,046,240.00 | 2,081,997.00 | 5.41 |
| (1) | WELLS FARGO & CO | 10/30/2025 | 2,182,028.50 | 2,046,593.25 | 5.76 |
| | WELLS FARGO BANK NA | 12/11/2026 | 4,100,000.00 | 4,102,009.00 | 5.23 |
| | WELLS FARGO BANK NA | 8/7/2026 | 534,957.20 | 536,893.90 | 5.27 |
| | WELLS FARGO BANK NA | 8/1/2025 | 3,512,469.20 | 3,521,889.40 | 5.36 |
| | WISCONSIN PUBLIC SERVICE CORP | 11/10/2025 | 684,849.30 | 684,938.35 | 5.35 |
| | SUB-TOTAL | | 469,711,914 | 466,634,520 | |
| | <u>MORTGAGE AND ASSET-BACK SECURITIES</u> | | | | |
| | AESOP 212 A | 2/20/2028 | 1,612,535 | 1,613,582 | 5.61 |
| | AESOP 221 A | 8/21/2028 | 4,957,063 | 4,953,052 | 5.61 |
| | ALLYA 2022-1 A3 | 11/16/2026 | 1,796,000 | 1,773,516 | 5.38 |
| | ALLYA 2022-2 A3 | 5/17/2027 | 1,124,986 | 1,117,980 | 5.55 |
| | ALLYA 2023-1 A3 | 5/15/2028 | 1,619,724 | 1,621,717 | 5.45 |

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|-------------|--------------------|----------------------|-------------------|---------------------|--------------|
| | AMCAR 2021-3 A3 | 8/18/2026 | 310,012 | 305,182 | 6.74 |
| | AMCAR 2023-2 A3 | 5/18/2028 | 4,599,241 | 4,616,652 | 5.64 |
| | AMCAR 2024-1 A3 | 1/18/2029 | 1,199,889 | 1,200,000 | 5.80 |
| | AMETOW 231 A | 3/17/2053 | 1,396,500 | 1,402,926 | 5.64 |
| | AMXCA 2022-2 A | 5/17/2027 | 11,233,105 | 11,039,867 | 5.54 |
| | AMXCA 2023-1 A | 5/15/2028 | 1,339,881 | 1,332,362 | 5.23 |
| | AMXCA 2024-1 A | 4/16/2029 | 5,218,930 | 5,244,795 | 5.10 |
| | BAAT 231 A3 | 2/15/2028 | 1,079,959 | 1,081,436 | 5.50 |
| | BAAT 232 A3 | 6/15/2028 | 1,299,976 | 1,307,800 | 5.49 |
| | BAAT 241 A3 | 11/15/2028 | 549,910 | 548,306 | 5.29 |
| | BACCT 2023-1 A | 5/15/2028 | 914,793 | 907,936 | 5.26 |
| | BACCT 2023-2 A | 11/15/2028 | 3,348,649 | 3,323,027 | 5.19 |
| | BMWOT 2022-A A3 | 8/25/2026 | 2,071,504 | 2,039,626 | 5.75 |
| | BMWOT 2023-A A3 | 2/25/2028 | 779,862 | 780,538 | 5.48 |
| | CARMX 2021-1 A3 | 12/15/2025 | 70,898 | 70,339 | 5.59 |
| | CARMX 2021-2 A3 | 2/17/2026 | 270,095 | 266,846 | 5.46 |
| | CARMX 2021-3 A3 | 6/15/2026 | 975,883 | 953,487 | 5.48 |
| | CARMX 2022-2 A3 | 2/16/2027 | 1,408,825 | 1,388,721 | 5.59 |
| | CARMX 2022-3 A3 | 4/15/2027 | 2,464,738 | 2,433,468 | 5.56 |
| | CARMX 2022-4 A3 | 8/16/2027 | 2,954,307 | 2,949,060 | 5.58 |
| | CARMX 2023-3 A3 | 5/15/2028 | 3,199,963 | 3,193,312 | 5.45 |
| | CARMX 2023-4 A3 | 7/17/2028 | 599,882 | 606,174 | 5.54 |
| | CARMX 2024-1 A3 | 10/16/2028 | 8,234,370 | 8,171,014 | 5.32 |
| | CARMX 2024-2 A3 | 1/16/2029 | 2,367,596 | 2,373,159 | 5.42 |
| | CARMX 2032-2 A3 | 1/18/2028 | 6,029,359 | 5,988,634 | 5.54 |
| | CCCIT 2023-A1 A1 | 12/8/2027 | 584,927 | 583,690 | 5.37 |
| | CHAIT 2023-1 A | 9/15/2028 | 11,146,566 | 11,146,689 | 5.29 |
| | CHAIT 241 A | 1/16/2029 | 3,259,504 | 3,218,435 | 5.17 |
| | CITZN 2023-1 A3 | 1/18/2028 | 2,299,620 | 2,307,636 | 5.69 |
| | COMET 2022-1 A | 3/15/2027 | 7,399,825 | 7,298,678 | 5.57 |
| | COMET 2022-2 A | 5/17/2027 | 5,254,160 | 5,156,994 | 5.54 |
| | COMET 2023-1 A | 5/15/2028 | 3,470,195 | 3,447,080 | 5.28 |
| | COPAR 2021-1 A3 | 9/15/2026 | 613,936 | 597,672 | 5.44 |
| | COPAR 2022-1 A3 | 4/15/2027 | 1,300,035 | 1,276,575 | 5.38 |
| | COPAR 2022-2 A3 | 5/17/2027 | 1,459,895 | 1,435,355 | 5.41 |
| | CRVNA 23P2 A3 | 4/10/2028 | 2,181,939 | 2,192,058 | 5.80 |
| | DCENT 2022-2 A | 5/17/2027 | 2,674,783 | 2,620,564 | 5.56 |
| | DCENT 2022-3 A | 7/15/2027 | 3,029,624 | 2,967,734 | 5.50 |
| | FCAT 2023-3 A3 | 4/17/2028 | 799,951 | 796,792 | 5.76 |
| | FCAT 231 A3 | 8/16/2027 | 1,599,884 | 1,587,312 | 5.85 |
| | FITAT 2023-1 A3 | 8/15/2028 | 2,649,836 | 2,654,505 | 5.49 |
| | FORDF 231 B | 5/15/2028 | 568,621 | 569,118 | 5.93 |
| | FORDF 241 A1 | 4/16/2029 | 2,599,488 | 2,599,688 | 5.45 |
| | FORDO 2021-A A3 | 8/15/2025 | 121,334 | 120,876 | 5.04 |
| | FORDO 2022-A A3 | 6/15/2026 | 384,094 | 376,091 | 5.57 |
| | FORDO 2022-B A3 | 9/15/2026 | 646,797 | 640,195 | 5.52 |
| | FORDO 2023-B A3 | 5/15/2028 | 1,434,981 | 1,432,345 | 5.39 |
| | GALC 221 A3 | 9/15/2026 | 3,699,362 | 3,678,318 | 5.78 |
| | GALC 241 A3 | 1/18/2028 | 2,799,516 | 2,773,652 | 5.53 |
| | GFORT 231 A1 | 6/15/2028 | 3,275,385 | 3,294,357 | 5.48 |
| | GMALT 2024-1 A3 | 3/22/2027 | 1,714,786 | 1,706,202 | 5.49 |
| | GMCAR 2021-1 A3 | 10/16/2025 | 15,442 | 15,393 | 5.00 |
| | GMCAR 2021-4 A3 | 9/16/2026 | 1,031,299 | 1,005,295 | 5.33 |
| | GMCAR 2022-1 A3 | 11/16/2026 | 1,249,245 | 1,222,306 | 5.14 |
| | GMCAR 2022-2 A3 | 2/16/2027 | 971,109 | 956,519 | 5.28 |
| | GMCAR 2022-3 A3 | 4/16/2027 | 1,549,989 | 1,528,502 | 5.53 |
| | GMCAR 2022-4 A3 | 8/16/2027 | 1,899,689 | 1,887,992 | 5.51 |
| | GMCAR 2023-2 A3 | 2/16/2028 | 664,982 | 656,801 | 5.35 |
| | GMCAR 2023-4 A3 | 8/16/2028 | 939,807 | 947,999 | 5.41 |
| | GMCAR 2024-1 A3 | 12/18/2028 | 2,964,404 | 2,938,107 | 5.31 |
| | GMCAR 2024-2 A3 | 3/16/2029 | 1,269,754 | 1,265,199 | 5.31 |
| | GTE 2023-1 A3 | 3/15/2028 | 2,199,815 | 2,181,344 | 6.71 |
| | HALST 24A A3 | 3/15/2027 | 1,794,660 | 1,784,194 | 5.56 |
| | HALST 24B A3 | 5/17/2027 | 1,964,945 | 1,965,000 | 5.74 |
| | HAROT 2021-4 A3 | 1/21/2026 | 1,260,840 | 1,233,778 | 5.53 |
| | HAROT 2022-1 A3 | 5/15/2026 | 733,455 | 718,146 | 5.65 |
| | HAROT 2022-2 A3 | 7/20/2026 | 1,549,785 | 1,530,752 | 5.62 |
| | HAROT 2023-4 A3 | 6/21/2028 | 599,894 | 604,608 | 5.33 |
| | HART 2021-A A3 | 9/15/2025 | 192,205 | 191,462 | 5.00 |
| | HART 2021-B A3 | 1/15/2026 | 811,632 | 803,044 | 5.39 |
| | HART 2021-C A3 | 5/15/2026 | 408,449 | 400,855 | 5.59 |
| | HART 2022-A A3 | 10/15/2026 | 1,849,992 | 1,814,431 | 5.59 |
| | HART 2022-B A3 | 11/16/2026 | 1,440,751 | 1,422,871 | 5.63 |
| | HART 2022-C A3 | 6/15/2027 | 6,804,967 | 6,796,017 | 5.57 |
| | HDMOT 2022-A A3 | 2/16/2027 | 1,533,690 | 1,511,825 | 5.64 |
| | HDMOT 2023-A A3 | 12/15/2027 | 1,639,835 | 1,630,767 | 5.55 |
| | HUNT 241 A3 | 1/16/2029 | 4,224,843 | 4,211,353 | 5.45 |
| | JDOT 2021 A3 | 9/15/2025 | 294,170 | 291,837 | 4.73 |
| | JDOT 2022 A3 | 9/15/2026 | 1,182,524 | 1,160,419 | 5.57 |

**Orange County Transportation Authority
Portfolio Listing
As of May 31, 2024**

| <u>NOTE</u> | <u>DESCRIPTION</u> | <u>MATURITY DATE</u> | <u>BOOK VALUE</u> | <u>MARKET VALUE</u> | <u>YIELD</u> |
|-------------|--|----------------------|-------------------------|-------------------------|--------------|
| | JDOT 2022-C A3 | 6/15/2027 | 3,899,697 | 3,883,815 | 5.54 |
| | JDOT 2024 A3 | 11/15/2028 | 1,254,930 | 1,246,792 | 5.30 |
| | KCOT 2021-1 A3 | 8/15/2025 | 194,302 | 192,554 | 5.77 |
| | KCOT 2022-1 A3 | 10/15/2026 | 2,237,023 | 2,189,665 | 5.69 |
| | KCOT 2023-1 A3 | 6/15/2027 | 6,743,944 | 6,696,908 | 5.55 |
| | KCOT 212 A3 | 11/17/2025 | 585,315 | 574,953 | 6.07 |
| | KCOT 222 A3 | 12/15/2026 | 2,374,565 | 2,342,130 | 5.76 |
| | KCOT 232 A3 | 1/18/2028 | 3,029,235 | 3,023,395 | 5.41 |
| | KCOT 241 A3 | 7/17/2028 | 4,039,842 | 4,024,123 | 5.50 |
| | MBALT 2024-A A3 | 1/18/2028 | 1,319,846 | 1,319,683 | 5.38 |
| | MBART 2022-1 A3 | 8/16/2027 | 3,894,230 | 3,884,873 | 5.51 |
| | MBART 2023-1 A3 | 11/15/2027 | 729,912 | 722,189 | 5.43 |
| | NAROT 2022-B A3 | 5/17/2027 | 1,504,689 | 1,490,296 | 5.40 |
| | NAROT 2023-A A3 | 11/15/2027 | 3,299,417 | 3,278,055 | 5.41 |
| | NAROT 2023-B A3 | 3/15/2028 | 2,799,432 | 2,822,260 | 5.54 |
| | NART-24A-A3 | 12/15/2028 | 2,629,754 | 2,630,789 | 5.32 |
| | NAVMT 231 A | 8/25/2028 | 2,784,604 | 2,801,153 | 5.75 |
| | NAVMT 241 A | 4/25/2029 | 2,514,663 | 2,515,000 | 5.59 |
| | NMOTR 24B A | 2/15/2029 | 1,699,887 | 1,688,355 | 5.38 |
| | ODART 2021-1 B | 7/14/2028 | 798,188 | 836,271 | 5.09 |
| | PFSFC 24B A | 2/15/2029 | 616,797 | 617,988 | 5.28 |
| | SBALT 23A A3 | 4/20/2027 | 3,309,545 | 3,345,880 | 5.68 |
| | SBAT 24A A3 | 12/15/2028 | 4,199,391 | 4,183,956 | 5.73 |
| | SDART 2023-3 A3 | 10/15/2027 | 1,399,842 | 1,398,544 | 5.78 |
| | TAOT 2021-A A3 | 5/15/2025 | 29,721 | 29,712 | 1.26 |
| | TAOT 2021-D A3 | 4/15/2026 | 584,679 | 572,045 | 5.59 |
| | TAOT 2022-B A3 | 9/15/2026 | 1,056,749 | 1,039,084 | 5.58 |
| | TAOT 2022-C A3 | 4/15/2027 | 3,025,132 | 3,042,352 | 5.52 |
| | TAOT 2022-D A3 | 9/15/2027 | 4,799,526 | 4,792,752 | 5.47 |
| | TAOT 2023-A A3 | 9/15/2027 | 775,000 | 767,413 | 5.46 |
| | TAOT 2023-B A3 | 2/15/2028 | 1,894,894 | 1,872,127 | 5.51 |
| | TAOT 2023-D A3 | 8/15/2028 | 2,385,301 | 2,394,447 | 5.31 |
| | TEVT 2023-1 A3 | 6/20/2028 | 1,005,625 | 998,540 | 5.50 |
| | TLOT 2024-A A3 | 4/20/2027 | 999,958 | 997,810 | 5.45 |
| | VALET 2021-1 A3 | 6/22/2026 | 576,903 | 564,227 | 6.42 |
| | VWALT 2022-A A3 | 7/21/2025 | 318,636 | 317,651 | 5.43 |
| | VWALT 2024-A A3 | 6/21/2027 | 4,799,598 | 4,787,520 | 5.41 |
| | WFCIT 2024-1 A | 2/15/2029 | 4,490,859 | 4,481,505 | 5.15 |
| | WFLOOR 241 A1 | 2/15/2028 | 999,872 | 997,410 | 5.50 |
| | WLAKE 2023-1 A3 | 1/18/2028 | 1,599,921 | 1,594,032 | 5.75 |
| | WLAKE 2023-2 A3 | 2/16/2027 | 3,799,858 | 3,803,230 | 5.74 |
| | WLAKE 223 A3 | 7/15/2026 | 3,701,503 | 3,697,290 | 5.88 |
| | WOART 2021-D A3 | 10/15/2026 | 700,332 | 684,590 | 5.51 |
| | WOLS 2024-A A3 | 10/15/2027 | 799,932 | 798,944 | 5.38 |
| | SUB-TOTAL | | 281,242,695 | 279,702,252 | |
| | <u>Municipal Debt</u> | | | | |
| | ALABAMA FED AID HWY FIN AUTH SPL OBLIG REV | 9/1/2027 | 1,349,172 | 1,355,433 | 4.89 |
| | BURBANK GLENDALE PASADENA ARPT AUTH CALIF ARPT REV | 7/1/2028 | 1,500,000 | 1,496,910 | 5.18 |
| | CALIFORNIA ST PUB WKS BRD LEASE REV | 4/1/2027 | 1,510,000 | 1,500,925 | 5.15 |
| | CALIFORNIA ST PUB WKS BRD LEASE REV | 11/1/2026 | 1,600,000 | 1,611,792 | 5.21 |
| | CALIFORNIA ST PUB WKS BRD LEASE REV | 4/1/2026 | 1,135,000 | 1,128,758 | 5.31 |
| | CONNECTICUT ST | 6/15/2024 | 1,668,696 | 1,629,087 | 5.58 |
| | FLORIDA ST BRD ADMIN FIN CORP REV | 7/1/2025 | 1,025,000 | 979,193 | 5.57 |
| | GOLDEN ST TOB SECURITIZATION CORP CALIF TOB SETTLE | 6/1/2025 | 2,120,000 | 2,037,765 | 5.44 |
| | HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV | 7/1/2024 | 715,000 | 712,962 | 5.40 |
| | LOS ANGELES CALIF MUN IMPRT CORP LEASE REV | 11/1/2025 | 1,600,000 | 1,510,416 | 5.09 |
| | MASSACHUSETTS (COMMONWEALTH OF) | 7/15/2027 | 764,544 | 766,189 | 4.95 |
| | MASSACHUSETTS (COMMONWEALTH OF) | 11/1/2026 | 431,068 | 441,423 | 4.98 |
| | MASSACHUSETTS (COMMONWEALTH OF) | 1/15/2025 | 2,345,000 | 2,319,533 | 5.45 |
| | NEW JERSEY ST TPK AUTH TPK REV | 1/1/2025 | 850,000 | 828,419 | 5.38 |
| | REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV | 5/1/2026 | 1,495,000 | 1,385,880 | 5.38 |
| | RIVERSIDE CNTY CALIF INFRASTRUCTURE FING AUTH LEAS | 11/1/2024 | 1,810,000 | 1,776,587 | 5.40 |
| | WISCONSIN ST GEN FD ANNUAL APPROPRIATION REV | 5/1/2027 | 2,276,950 | 2,227,727 | 4.86 |
| | WISCONSIN ST GEN FD ANNUAL APPROPRIATION REV | 5/1/2027 | 841,263 | 821,314 | 4.94 |
| | WISCONSIN ST GEN FD ANNUAL APPROPRIATION REV | 5/1/2026 | 1,240,000 | 1,223,558 | 5.10 |
| | SUB-TOTAL | | 26,276,693 | 25,753,871 | |
| | <u>Supranationals</u> | | | | |
| | INTER-AMERICAN DEVELOPMENT BANK | 9/23/2024 | 6,764,990 | 6,668,585 | 5.39 |
| | INTERNATIONAL FINANCE CORP | 1/15/2027 | 4,938,847 | 4,903,022 | 4.80 |
| | SUB-TOTAL | | 11,703,837 | 11,571,607 | |
| | SHORT-TERM PORTFOLIO - TOTAL | | \$ 2,017,397,916 | \$ 2,005,970,411 | |

BOND PROCEEDS PORTFOLIO

| <u>NOTE</u> | <u>DESCRIPTION</u> | <u>MATURITY DATE</u> | <u>BOOK VALUE</u> | <u>MARKET VALUE</u> | <u>YIELD</u> |
|-------------|--|----------------------|-------------------|---------------------|--------------|
| | 2021 Bond Anticipation Notes (BANs) - US Bank | | | | |
| | FIRST AMERICAN GOVERNMENT OBLIGATIONS FUND | N/A | 54,959 | 54,959 | 4.93 |

**Orange County Transportation Authority
Portfolio Listing
As of May 31, 2024**

| <u>NOTE</u> | <u>DESCRIPTION</u> | <u>MATURITY DATE</u> | <u>BOOK VALUE</u> | <u>MARKET VALUE</u> | <u>YIELD</u> |
|-------------|---|----------------------|-------------------------|-------------------------|--------------|
| | <u>91 EXPRESS LANES 2023 BONDS (US Bank COI)</u> | | | | |
| | FIRST AMERICAN GOVERNMENT OBLIGATIONS FUND | N/A | 2,594 | 2,594 | 4.93 |
| | BOND PROCEEDS PORTFOLIO-TOTAL | | <u>\$ 57,553</u> | <u>\$ 57,553</u> | |

DEBT SERVICE RESERVE FUNDS

| <u>NOTE</u> | <u>DESCRIPTION</u> | <u>MATURITY DATE</u> | <u>BOOK VALUE</u> | <u>MARKET VALUE</u> | <u>YIELD</u> |
|-------------|--|----------------------|-----------------------------|-----------------------------|--------------|
| | <u>91 EXPRESS LANES 2023 BONDS (US Bank DSF/DSRF)</u> | | | | |
| | FIRST AMERICAN GOVERNMENT OBLIGATIONS FUND | N/A | 5,429,969 | 5,429,969 | 4.93 |
| | <u>91 EXPRESS LANES 2023 BONDS - OPERATING & MAINTENANCE RESERVES</u> | | | | |
| | BMO HARRIS BANK NCD | 7/5/2024 | 5,000,000 | 5,001,800 | 5.84 |
| | BMO HARRIS BANK NCD | 10/8/2024 | 3,000,000 | 3,000,000 | 5.16 |
| | DEBT SERVICE RESERVE FUNDS - TOTAL | | <u>\$ 13,429,969</u> | <u>\$ 13,431,769</u> | |

| | <u>Book Value</u> | <u>Market Value</u> |
|------------------------|--------------------------------|--------------------------------|
| TOTAL PORTFOLIO | <u>\$ 2,502,168,791</u> | <u>\$ 2,490,743,086</u> |

NOTE: 1. Variable or floating rate securities.