

**Orange County Transportation Authority  
Portfolio Listing  
As of August 31, 2023**

**LIQUID PORTFOLIO**

<u>NOTE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
	<b><u>CASH EQUIVALENTS</u></b>				
	BANK DEPOSITS	N/A	23,431,410	23,431,410	0.00
	BMO HARRIS BANK NCD	12/5/2023	20,000,000	20,002,200	5.67
	BMO HARRIS BANK NCD	11/1/2023	25,000,000	25,002,250	5.55
	BMO HARRIS BANK NCD	2/1/2024	25,000,000	25,006,000	5.78
	BMO HARRIS BANK NCD	5/1/2024	25,000,000	25,004,500	5.89
	MONEY MARKET DEMAND ACCOUNT	N/A	20,564,365	20,564,365	3.77
	FIDELITY TREASURY OBLIGATIONS FUND	N/A	242,793,690	242,793,690	5.24
	FEDERATED TREASURY OBLIGATIONS FUND	N/A	24,321,952	24,321,952	5.19
	<b><u>SUB-TOTAL</u></b>		<b><u>406,111,417</u></b>	<b><u>406,126,367</u></b>	
	<b><u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u></b>	N/A	<b>6,683,889</b>	<b>6,683,889</b>	3.43
	<b><u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u></b>	N/A	<b>629,721</b>	<b>629,721</b>	3.81
	<b>LIQUID PORTFOLIO - TOTAL</b>		<b><u>\$ 413,425,028</u></b>	<b><u>\$ 413,439,978</u></b>	

**SHORT-TERM PORTFOLIO**

<u>NOTE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
	<b><u>Money Market Funds</u></b>				
	FIRST AMER:GVT OBLG Z	8/31/2023	7,451,761	7,451,761	5.21
	<b><u>SUB-TOTAL</u></b>		<b><u>7,451,761</u></b>	<b><u>7,451,761</u></b>	
	<b><u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u></b>				
	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW YORK	8/16/2024	3,550,000	3,477,190	6.36
	NORDEA ABP - NEW YORK	11/3/2025	4,750,000	4,757,553	5.44
	RABOBANK NEDERLAND - NEW YORK	7/17/2026	3,450,000	3,453,381	5.04
	TORONTO-DOMINION BANK - NEW YORK	10/27/2025	4,725,000	4,738,136	5.21
	<b><u>SUB-TOTAL</u></b>		<b><u>16,475,000</u></b>	<b><u>16,426,259</u></b>	
	<b><u>U.S. TREASURY OBLIGATIONS</u></b>				
	UNITED STATES TREASURY	11/15/2027	3,778,750	3,678,280	4.36
	UNITED STATES TREASURY	9/30/2027	6,517,012	6,439,810	4.37
	UNITED STATES TREASURY	8/31/2027	7,737,813	7,633,760	4.39
	UNITED STATES TREASURY	7/31/2027	9,733,381	9,310,149	4.40
	UNITED STATES TREASURY	6/30/2027	17,424,887	16,992,000	4.40
	UNITED STATES TREASURY	4/30/2027	8,049,434	8,022,895	4.43
	UNITED STATES TREASURY	3/31/2027	6,686,992	6,793,468	4.42
	UNITED STATES TREASURY	2/15/2027	8,006,270	7,903,980	4.46
	UNITED STATES TREASURY	12/31/2026	7,083,689	7,106,814	4.45
	UNITED STATES TREASURY	11/15/2026	3,715,469	3,703,120	4.51
	UNITED STATES TREASURY	8/15/2026	3,141,296	3,150,663	4.54
	UNITED STATES TREASURY	7/15/2026	16,526,289	16,525,201	4.57
	UNITED STATES TREASURY	6/15/2026	14,637,570	14,599,413	4.57
	UNITED STATES TREASURY	5/15/2026	45,018,283	44,420,494	4.60
	UNITED STATES TREASURY	4/15/2026	37,459,945	36,737,599	4.63
	UNITED STATES TREASURY	3/15/2026	6,268,629	6,125,631	4.66
	UNITED STATES TREASURY	2/28/2026	14,455,078	14,241,150	4.67
	UNITED STATES TREASURY	2/28/2026	22,395,022	22,739,285	4.66
	UNITED STATES TREASURY	2/28/2026	14,271,250	14,445,000	4.66
	UNITED STATES TREASURY	2/15/2026	72,132,869	71,554,762	4.69
	UNITED STATES TREASURY	1/15/2026	10,113,863	9,958,064	4.73
	UNITED STATES TREASURY	12/15/2025	26,800,059	26,342,048	4.75
	UNITED STATES TREASURY	12/15/2025	14,225,545	14,116,813	4.76
	UNITED STATES TREASURY	11/15/2025	34,840,577	34,303,810	4.79
	UNITED STATES TREASURY	11/15/2025	14,569,102	14,210,700	4.79
	UNITED STATES TREASURY	10/31/2025	8,032,813	7,706,240	4.80
	UNITED STATES TREASURY	10/15/2025	1,950,113	1,933,084	4.81
	UNITED STATES TREASURY	9/30/2025	18,874,642	19,260,443	4.79
	UNITED STATES TREASURY	9/30/2025	9,515,918	9,157,145	4.84
	UNITED STATES TREASURY	9/30/2025	20,286,333	20,395,891	4.80
	UNITED STATES TREASURY	8/15/2025	5,567,432	5,441,963	4.88
	UNITED STATES TREASURY	8/15/2025	7,226,915	7,072,133	4.89
	UNITED STATES TREASURY	7/31/2025	14,709,063	14,198,930	4.89
	UNITED STATES TREASURY	7/15/2025	3,993,281	3,863,440	4.93
	UNITED STATES TREASURY	6/30/2025	6,811,055	6,432,860	4.93
	UNITED STATES TREASURY	6/15/2025	6,470,893	6,264,882	4.99
	UNITED STATES TREASURY	6/15/2025	4,793,813	4,629,936	4.97
	UNITED STATES TREASURY	5/31/2025	2,476,074	2,469,425	4.99
	UNITED STATES TREASURY	5/31/2025	7,357,324	6,911,100	5.00
	UNITED STATES TREASURY	5/15/2025	4,227,128	4,090,312	5.02
	UNITED STATES TREASURY	5/15/2025	11,420,827	11,027,944	5.00
	UNITED STATES TREASURY	5/15/2025	16,908,293	16,491,766	5.01
	UNITED STATES TREASURY	5/15/2025	6,230,727	6,172,747	5.01
	UNITED STATES TREASURY	4/30/2025	7,440,527	6,950,100	5.02
	UNITED STATES TREASURY	4/30/2025	2,441,619	2,366,455	5.03
	UNITED STATES TREASURY	3/31/2025	10,137,754	10,010,938	5.08
	UNITED STATES TREASURY	3/31/2025	24,239,802	23,631,648	5.06
	UNITED STATES TREASURY	2/15/2025	5,349,375	5,127,030	5.15
	UNITED STATES TREASURY	1/31/2025	8,313,750	7,591,600	5.16
	UNITED STATES TREASURY	12/31/2024	2,496,885	2,298,654	5.23
	UNITED STATES TREASURY	12/31/2024	22,589,278	20,817,336	5.21
	UNITED STATES TREASURY	12/31/2024	5,274,535	5,235,181	5.21
	UNITED STATES TREASURY	12/15/2024	16,601,615	15,736,966	5.22
	UNITED STATES TREASURY	11/30/2024	8,498,842	7,832,640	5.25
	UNITED STATES TREASURY	11/15/2024	17,620,260	16,730,965	5.26
	UNITED STATES TREASURY	10/31/2024	12,940,527	11,972,125	5.28

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	UNITED STATES TREASURY	10/15/2024	5,552,688	5,293,853	5.31
	UNITED STATES TREASURY	9/15/2024	12,364,027	11,781,488	5.37
	UNITED STATES TREASURY	8/15/2024	15,480,032	14,848,582	5.45
	UNITED STATES TREASURY	7/15/2024	7,502,051	7,181,550	5.42
	UNITED STATES TREASURY	6/15/2024	20,970,652	20,221,262	5.41
	UNITED STATES TREASURY	6/15/2024	15,687,973	15,814,118	5.43
	UNITED STATES TREASURY	5/15/2024	3,988,281	3,857,040	5.48
	UNITED STATES TREASURY	4/15/2024	8,013,438	7,752,800	5.49
	UNITED STATES TREASURY	12/15/2023	7,978,438	7,881,840	5.30
	UNITED STATES TREASURY	11/9/2023	3,949,037	3,959,480	5.35
	UNITED STATES TREASURY	10/31/2023	8,007,188	7,950,320	5.38
	<b>SUB-TOTAL</b>		<b>835,880,287</b>	<b>817,419,117</b>	
	<b>FEDERAL AGENCY/GSE</b>				
	FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2026	14,828,188	14,826,210	4.62
	FEDERAL FARM CREDIT BANKS FUNDING CORP	7/17/2026	4,003,400	3,995,920	4.66
	FEDERAL FARM CREDIT BANKS FUNDING CORP	6/23/2026	3,995,240	3,973,440	4.63
	FEDERAL FARM CREDIT BANKS FUNDING CORP	2/25/2025	4,956,270	4,763,100	5.11
	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/2/2023	4,994,600	4,977,100	5.54
	FEDERAL HOME LOAN BANKS	6/30/2028	3,965,360	3,952,960	4.27
	FEDERAL HOME LOAN BANKS	6/9/2028	1,996,120	1,975,980	4.28
	FEDERAL HOME LOAN BANKS	3/10/2028	5,108,250	5,034,600	4.33
	FEDERAL HOME LOAN BANKS	12/10/2027	5,105,600	4,953,050	4.49
	FEDERAL HOME LOAN BANKS	3/25/2027	4,830,700	4,798,935	4.85
	FEDERAL HOME LOAN BANKS	9/11/2026	3,977,160	3,999,880	4.62
	FEDERAL HOME LOAN BANKS	8/26/2026	1,783,600	1,783,276	4.84
	FEDERAL HOME LOAN BANKS	6/12/2026	3,992,680	4,012,040	4.63
	FEDERAL HOME LOAN BANKS	2/12/2026	4,147,095	3,735,706	4.98
	FEDERAL HOME LOAN BANKS	2/28/2025	4,095,000	3,907,531	5.44
	FEDERAL HOME LOAN BANKS	2/28/2025	4,254,377	4,259,105	5.01
	FEDERAL HOME LOAN BANKS	2/28/2025	850,000	812,069	5.35
	FEDERAL HOME LOAN BANKS	12/20/2024	7,643,648	7,245,162	5.26
	FEDERAL HOME LOAN BANKS	12/6/2024	3,710,000	3,698,388	5.55
	FEDERAL HOME LOAN BANKS	10/3/2024	7,092,261	7,037,662	5.34
	FEDERAL HOME LOAN BANKS	7/8/2024	6,427,506	6,308,366	5.48
	FEDERAL HOME LOAN BANKS	3/8/2024	5,201,750	4,906,250	5.59
	FEDERAL HOME LOAN BANKS	12/8/2023	6,686,160	6,440,785	5.65
	FEDERAL HOME LOAN BANKS	9/8/2023	4,104,600	3,998,120	4.74
	FEDERAL HOME LOAN MORTGAGE CORP	8/23/2027	6,000,000	5,995,440	5.87
	FEDERAL HOME LOAN MORTGAGE CORP	8/16/2027	6,000,000	5,993,220	6.03
	FEDERAL HOME LOAN MORTGAGE CORP	5/1/2026	2,800,000	2,777,096	5.83
	FEDERAL HOME LOAN MORTGAGE CORP	2/24/2026	2,268,865	2,250,183	5.78
	FEDERAL HOME LOAN MORTGAGE CORP	1/27/2026	5,000,000	4,964,430	5.62
	FEDERAL HOME LOAN MORTGAGE CORP	1/27/2026	2,380,000	2,356,533	5.74
	FEDERAL HOME LOAN MORTGAGE CORP	10/20/2025	3,149,742	3,155,811	5.06
	FEDERAL HOME LOAN MORTGAGE CORP	9/30/2025	3,260,000	3,211,393	5.52
	FEDERAL HOME LOAN MORTGAGE CORP	8/28/2025	3,060,000	2,986,438	5.34
	FEDERAL HOME LOAN MORTGAGE CORP	8/28/2025	3,060,000	3,003,451	5.19
	FEDERAL HOME LOAN MORTGAGE CORP	8/28/2025	2,940,000	2,938,983	5.29
	FEDERAL HOME LOAN MORTGAGE CORP	8/12/2025	4,095,490	3,759,786	5.13
	FEDERAL HOME LOAN MORTGAGE CORP	7/21/2025	4,785,000	4,677,060	5.32
	FEDERAL HOME LOAN MORTGAGE CORP	5/28/2025	2,980,000	2,979,195	5.64
	FEDERAL HOME LOAN MORTGAGE CORP	2/28/2025	3,030,000	2,965,279	5.51
	FEDERAL HOME LOAN MORTGAGE CORP	1/27/2025	6,899,698	6,839,418	5.78
	FEDERAL HOME LOAN MORTGAGE CORP	1/27/2025	324,935	323,149	5.55
	FEDERAL HOME LOAN MORTGAGE CORP	1/24/2025	3,920,000	3,886,445	5.79
	FEDERAL HOME LOAN MORTGAGE CORP	12/30/2024	2,685,000	2,636,691	5.41
	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2024	2,250,000	2,117,318	5.46
	FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	5,959,095	5,878,508	5.95
	FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	8,100,177	8,092,143	5.24
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/24/2026	5,228,860	5,228,026	5.01
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/1/2026	354,769	347,225	7.62
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2/17/2026	2,610,000	2,581,238	5.69
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/25/2025	7,771,280	7,314,000	4.97
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/30/2025	3,614,768	3,610,914	5.14
	FHMS K-040 A2	9/25/2024	4,783,225	4,723,646	5.66
	FHMS K-045 A2	1/25/2025	4,666,835	4,566,558	5.47
	FHMS K-046 A1	1/25/2025	106,922	101,344	5.75
	FHMS K-046 A2	3/25/2025	2,679,855	2,609,712	5.43
	FHMS K-047 A2	5/25/2025	3,597,902	3,456,918	5.37
(1)	FHMS K-048 A2	6/25/2025	180,617	159,474	5.31
	FHMS K-049 A2	7/25/2025	7,081,363	6,937,560	5.31
	FHMS K-050 A1	1/25/2025	1,184,875	1,100,021	5.93
	FHMS K-051 A2	9/25/2025	12,057,972	11,061,308	5.27
	FHMS K-052 A2	11/25/2025	1,219,955	1,087,489	5.24
	FHMS K-053 A2	12/25/2025	3,360,820	3,243,124	5.21
	FHMS K-054 A2	1/25/2026	11,003,391	10,916,826	5.17
	FHMS K-057 A2	7/25/2026	4,025,143	4,004,179	5.06
	FHMS K-058 A2	8/25/2026	2,290,781	2,245,080	5.00
(1)	FHMS K-061 A2	11/25/2026	1,667,056	1,632,400	5.12
	FHMS K-062 A2	12/25/2026	492,458	467,452	4.98
(1)	FHMS K-063 A2	1/25/2027	8,615,836	8,299,033	4.99
	FHMS K-065 A2	4/25/2027	1,162,125	1,132,248	4.95
	FHMS K-066 A2	6/25/2027	521,186	492,471	4.95
	FHMS K-067 A2	7/25/2027	3,858,125	3,756,160	4.93
	FHMS K-068 A2	8/25/2027	2,912,461	2,819,550	4.92
(1)	FHMS K-069 A2	9/25/2027	3,812,813	3,750,480	4.92

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	FHMS K-073 A2	1/25/2028	6,511,410	6,371,888	4.87
	FHMS K-726 A2	4/25/2024	3,616,569	3,564,090	5.73
	FHMS K-727 A2	7/25/2024	3,813,590	3,461,906	5.71
	FHMS K-728 A2	8/25/2024	4,557,268	4,450,732	5.61
(1)	FHMS K-730 AM	1/25/2025	3,800,660	3,350,192	5.62
(1)	FHMS K-733 A2	8/25/2025	1,856,195	1,860,213	5.30
	FHMS K-734 A2	2/25/2026	1,933,125	1,916,900	5.14
	FHMS K-BX1 A1	9/25/2024	603,136	588,627	5.63
	FHMS K-BX1 A2	1/25/2026	744,258	720,240	5.34
	FHMS K-IR1 A2	3/25/2026	634,528	624,221	5.07
	FHMS K-PLB A	5/25/2025	5,316,560	4,823,330	5.31
	FHMS K-S07 A2	9/25/2025	489,922	475,660	5.18
	FHMS K-S08 A2	3/25/2027	1,350,764	1,314,348	5.16
(1)	FHMS Q-015 A	8/26/2024	107,627	107,553	6.02
	FHR 3778 L	12/15/2025	189,555	183,489	5.91
	FHR 3806 L	2/15/2026	893,410	859,080	5.91
	FHR 4285 BA	12/15/2023	64,237	62,355	6.53
	FN AM8730	7/1/2025	1,665,464	1,485,337	6.44
	FN AN0429	1/1/2025	939,213	837,427	6.55
	FN AN0439	12/1/2025	869,027	856,305	6.00
	FN AN0571	1/1/2026	582,703.13	572,178.00	5.95
	FN AN0992	2/1/2026	940,652.34	901,622.67	6.79
	FN AN6001	7/1/2027	514,847.06	505,537.87	7.27
	FN BL5365	2/1/2027	298,549.51	296,382.31	5.07
(1)	FNA 2012-M14 AL	9/25/2027	3,667,068.13	3,618,302.73	6.94
(1)	FNA 2014-M13 A2	8/25/2024	326,347.76	319,124.01	5.68
(1)	FNA 2014-M8 A2	6/25/2024	894,575.81	812,317.56	7.41
(1)	FNA 2015-M15 A2	10/25/2025	1,302,584.92	1,287,691.51	6.45
	FNA 2016-M03 A2	2/25/2026	3,588,496.49	3,541,034.83	5.91
(1)	FNA 2017-M2 A2	2/25/2027	1,395,732.14	1,373,207.94	5.96
(1)	FNA 2018-M1 A2	12/25/2027	705,426.92	695,484.82	5.57
	FNR 2011-74 UY	3/25/2026	587,180.32	570,525.75	6.90
		<b>SUB-TOTAL</b>	<b>358,317,641</b>	<b>349,235,341</b>	
	<b><u>MEDIUM TERM NOTES</u></b>				
	AMAZON.COM INC	4/13/2025	2,136,597	2,071,113	5.10
	AMAZON.COM INC	5/12/2024	3,265,226	3,161,011	5.38
(1)	AMERICAN EXPRESS CO	7/28/2027	2,445,000	2,430,501	5.82
(1)	AMERICAN EXPRESS CO	11/4/2026	860,000	855,537	6.13
	AMERICAN EXPRESS CO	8/1/2025	7,278,816	7,180,146	5.60
	AMERICAN EXPRESS CO	3/4/2025	1,087,483	1,036,416	5.70
	AMERICAN EXPRESS CO	7/30/2024	2,304,655	2,160,831	5.77
	AMERICAN HONDA FINANCE CORP	7/7/2026	1,243,469	1,247,029	5.19
	AMERICAN HONDA FINANCE CORP	1/13/2025	1,224,032	1,161,790	5.47
	AMERICAN HONDA FINANCE CORP	8/9/2024	1,138,631	1,098,699	5.70
	AMERICAN HONDA FINANCE CORP	1/12/2024	1,585,215	1,488,030	5.76
	APPLE INC	5/8/2026	235,000	232,918	4.77
	APPLE INC	2/23/2026	3,855,100	3,846,080	4.92
	ASTRAZENECA FINANCE LLC	5/28/2024	1,924,827	1,858,530	5.51
	AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW Y	12/8/2025	2,025,000	2,016,009	5.29
	BAKER HUGHES HOLDINGS LLC	12/15/2023	520,000	513,297	5.75
(1)	BANK OF AMERICA CORP	1/20/2027	1,425,000	1,406,276	5.67
(1)	BANK OF AMERICA CORP	10/24/2026	7,233,077	7,245,229	5.91
(1)	BANK OF AMERICA CORP	7/22/2026	195,000	191,361	5.88
(1)	BANK OF AMERICA CORP	4/2/2026	550,000	528,572	5.99
(1)	BANK OF AMERICA CORP	12/6/2025	2,930,000	2,770,637	6.03
(1)	BANK OF AMERICA CORP	10/22/2025	2,185,494	1,994,511	6.02
(1)	BANK OF AMERICA CORP	4/22/2025	2,595,000	2,506,822	6.21
(1)	BANK OF AMERICA CORP	2/4/2025	1,800,000	1,767,366	6.08
(1)	BANK OF AMERICA CORP	10/24/2024	2,155,000	2,138,299	6.10
(1)	BANK OF NEW YORK MELLON	5/22/2026	4,845,000	4,815,785	5.51
	BANK OF NEW YORK MELLON CORP	1/26/2027	3,695,080	3,614,840	5.17
(1)	BANK OF NEW YORK MELLON CORP	7/24/2026	3,510,000	3,431,376	5.67
(1)	BANK OF NEW YORK MELLON CORP	6/13/2025	3,410,000	3,349,507	5.77
	BANK OF NEW YORK MELLON CORP	4/25/2025	4,214,410	4,063,344	5.66
	BANK OF NEW YORK MELLON CORP	4/24/2025	1,279,625	1,174,475	5.49
	BANK OF NEW YORK MELLON CORP	10/25/2024	2,926,102	2,779,709	5.67
	BMW US CAPITAL LLC	8/11/2025	2,404,856	2,396,679	5.49
	BMW US CAPITAL LLC	4/1/2025	1,068,994	1,038,125	5.23
	BMW US CAPITAL LLC	8/12/2024	874,921	836,544	5.58
	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING	1/13/2025	2,172,216	2,049,546	6.22
	BURLINGTON NORTHERN SANTA FE LLC	4/1/2025	753,641	675,962	5.29
(1)	CAPITAL ONE FINANCIAL CORP	12/6/2024	470,000	463,256	6.22
	CATERPILLAR FINANCIAL SERVICES CORP	5/15/2026	1,369,356	1,348,409	4.98
	CATERPILLAR FINANCIAL SERVICES CORP	1/6/2026	3,559,110	3,542,520	5.02
	CATERPILLAR FINANCIAL SERVICES CORP	9/13/2024	1,642,763	1,565,629	5.47
	CATERPILLAR FINANCIAL SERVICES CORP	5/17/2024	7,265,252	7,018,702	5.57
	CHARLES SCHWAB CORP	3/18/2024	7,374,035	7,175,506	5.72
	CHUBB INA HOLDINGS INC	5/3/2026	1,651,406	1,658,343	5.02
	CINTAS NO 2 CORP	5/1/2025	1,184,739	1,147,803	5.44
	CITIGROUP GLOBAL MARKETS HOLDINGS INC	6/7/2024	2,000,000	1,915,640	6.48
(1)	CITIGROUP INC	1/25/2026	1,435,000	1,357,553	6.07
(1)	CITIGROUP INC	11/3/2025	420,221	397,358	6.00
(1)	CITIGROUP INC	5/1/2025	5,169,353	4,992,979	6.13
(1)	CITIGROUP INC	10/30/2024	4,565,000	4,523,550	6.08
(1)	CITIZENS BANK NA	10/24/2025	1,855,000	1,795,937	7.97
(1)	CITIZENS BANK NA	5/23/2025	625,000	603,294	7.79
	CNO GLOBAL FUNDING	1/6/2025	694,555	651,264	6.61
	COLGATE-PALMOLIVE CO	3/2/2026	1,243,556	1,246,394	4.75
	COLGATE-PALMOLIVE CO	8/15/2025	769,292	742,157	5.07

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	COMCAST CORP	11/7/2025	1,239,665	1,241,612	5.18
	COMCAST CORP	10/15/2025	4,042,257	3,521,010	5.26
	COMMONWEALTH BANK OF AUSTRALIA (NEW YORK BRANCH)	3/13/2026	2,350,000	2,358,578	5.16
	COMMONWEALTH BANK OF AUSTRALIA (NEW YORK BRANCH)	1/10/2025	3,290,000	3,279,472	5.32
	COOPERATIEVE RABOBANK UA (NEW YORK BRANCH)	1/10/2025	2,043,727	1,941,432	5.47
	COOPERATIEVE RABOBANK UA (NEW YORK BRANCH)	8/22/2024	1,684,225	1,654,502	5.81
	ELEVANCE HEALTH INC	2/8/2026	958,992	947,664	5.47
	ENTERGY LOUISIANA LLC	10/1/2024	1,203,193	1,143,641	5.87
	ENTERGY LOUISIANA LLC	11/17/2023	633,304	626,955	5.50
	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	8/12/2024	2,504,775	2,385,261	6.07
	EXXON MOBIL CORP	3/1/2026	3,559,696	3,535,091	4.96
	F&G GLOBAL FUNDING	9/20/2024	4,454,142	4,192,980	6.89
(1)	FIFTH THIRD BANK NA (OHIO)	10/27/2025	950,000	936,187	6.91
	FLORIDA POWER & LIGHT CO	5/15/2028	3,935,680	3,912,840	4.92
	GA GLOBAL FUNDING TRUST	9/13/2024	1,551,563	1,462,058	6.89
	GA GLOBAL FUNDING TRUST	4/8/2024	2,886,990	2,899,260	6.78
(1)	GOLDMAN SACHS GROUP INC	8/10/2026	2,775,000	2,766,453	5.97
(1)	GOLDMAN SACHS GROUP INC	2/12/2026	6,058,338	6,122,226	6.08
(1)	GOLDMAN SACHS GROUP INC	1/24/2025	2,575,000	2,527,234	6.22
	GOLDMAN SACHS GROUP INC	3/3/2024	440,856	396,032	6.02
	HOME DEPOT INC	9/15/2025	2,204,206	2,159,004	5.09
	HOME DEPOT INC	4/15/2025	369,353	355,381	5.27
	HONEYWELL INTERNATIONAL INC	11/1/2024	399,932	397,940	5.31
	HORMEL FOODS CORP	6/3/2024	1,173,957	1,170,531	5.67
	HSBC USA INC	5/24/2024	3,544,858	3,487,819	6.03
(1)	HUNTINGTON NATIONAL BANK	11/18/2025	2,415,000	2,368,656	7.02
(1)	HUNTINGTON NATIONAL BANK	5/16/2025	3,410,000	3,325,500	7.03
	INTEL CORP	7/29/2025	1,713,075	1,700,598	5.27
	INTERCONTINENTAL EXCHANGE INC	5/23/2025	3,351,310	3,276,637	5.08
	INTERNATIONAL BUSINESS MACHINES CORP	7/27/2025	2,600,000	2,540,902	5.27
	INTERNATIONAL BUSINESS MACHINES CORP	2/12/2024	1,027,846	926,276	5.75
	JACKSON NATIONAL LIFE GLOBAL FUNDING	1/9/2026	1,601,549	1,574,826	6.37
	JACKSON NATIONAL LIFE GLOBAL FUNDING	1/12/2025	2,329,604	2,185,237	6.59
	JOHN DEERE CAPITAL CORP	6/8/2026	1,948,869	1,940,309	4.94
	JOHN DEERE CAPITAL CORP	1/9/2026	1,714,194	1,705,070	5.06
	JOHN DEERE CAPITAL CORP	6/6/2025	639,853	620,326	5.24
	JOHN DEERE CAPITAL CORP	3/7/2025	259,888	248,157	5.29
	JOHN DEERE CAPITAL CORP	1/10/2025	1,789,159	1,696,222	5.30
	JOHN DEERE CAPITAL CORP	9/10/2024	534,652	509,470	5.48
	JOHN DEERE CAPITAL CORP	1/17/2024	3,512,504	3,450,746	5.38
(1)	JPMORGAN CHASE & CO	4/26/2026	1,000,000	975,540	5.65
(1)	JPMORGAN CHASE & CO	2/24/2026	2,570,000	2,454,453	5.81
(1)	JPMORGAN CHASE & CO	12/10/2025	3,295,542	3,413,319	6.08
(1)	JPMORGAN CHASE & CO	8/9/2025	1,100,000	1,045,033	6.08
(1)	JPMORGAN CHASE & CO	6/1/2025	6,445,597	6,184,139	6.15
(1)	JPMORGAN CHASE & CO	2/16/2025	815,000	794,568	5.98
(1)	JPMORGAN CHASE & CO	9/16/2024	2,333,331	2,370,155	5.54
	KENVUE INC	3/22/2025	904,665	908,168	5.26
	KEYBANK NA	1/26/2026	354,705	337,619	6.95
	KEYBANK NA	8/8/2025	1,319,630	1,248,971	7.17
(1)	KEYBANK NA	6/14/2024	2,045,000	2,003,691	8.24
(1)	KEYCORP	5/23/2025	240,040	229,013	8.20
	LINDE INC	12/5/2025	3,516,198	3,491,523	5.08
	LOCKHEED MARTIN CORP	10/15/2025	782,763	782,629	5.10
	MANUFACTURERS AND TRADERS TRUST CO	1/27/2026	2,430,763	2,330,027	6.62
	MASSMUTUAL GLOBAL FUNDING II	8/26/2025	1,208,754	1,180,246	5.47
	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	8/3/2026	1,340,348	1,347,341	5.27
	MET TOWER GLOBAL FUNDING	6/13/2025	1,973,065	1,904,690	5.83
	METROPOLITAN LIFE GLOBAL FUNDING I	1/6/2026	2,380,000	2,361,436	5.36
	METROPOLITAN LIFE GLOBAL FUNDING I	3/21/2025	579,484	554,700	5.77
	METROPOLITAN LIFE GLOBAL FUNDING I	9/27/2024	5,137,921	4,894,879	5.71
(1)	MORGAN STANLEY	1/28/2027	754,985	746,982	5.53
(1)	MORGAN STANLEY	10/16/2026	1,165,000	1,173,423	5.77
(1)	MORGAN STANLEY	4/28/2026	4,360,979	4,368,256	5.88
(1)	MORGAN STANLEY	2/18/2026	2,970,000	2,828,955	6.07
(1)	MORGAN STANLEY	10/21/2025	615,000	578,715	6.21
(1)	MORGAN STANLEY	1/22/2025	3,032,519	2,978,558	6.04
(1)	MORGAN STANLEY	1/25/2024	1,085,000	1,084,772	5.72
	MORGAN STANLEY BANK NA	4/21/2026	3,720,000	3,671,826	5.28
	NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH)	1/12/2026	2,960,000	2,942,743	5.23
	NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH)	6/9/2025	2,280,000	2,210,962	5.31
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	3/13/2026	2,488,648	2,450,265	5.21
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	10/30/2025	758,982	762,189	5.30
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	6/15/2025	3,164,145	3,051,566	5.58
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/7/2025	2,254,932	2,142,092	5.56
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/8/2024	809,441	791,637	5.68
	NATIONAL SECURITIES CLEARING CORP	11/21/2024	3,254,251	3,238,107	5.49
	NESTLE HOLDINGS INC	3/13/2026	819,729	823,633	5.06
	NESTLE HOLDINGS INC	9/12/2025	1,034,658	1,014,600	5.03
	NESTLE HOLDINGS INC	9/14/2024	3,120,000	2,968,337	5.50
	NEW YORK LIFE GLOBAL FUNDING	1/14/2025	5,948,569	5,627,058	5.69
	NEW YORK LIFE GLOBAL FUNDING	10/29/2024	2,162,186	2,052,961	5.56
	NEW YORK LIFE GLOBAL FUNDING	8/27/2024	2,171,977	2,065,946	5.89
	NEW YORK LIFE GLOBAL FUNDING	6/6/2024	2,448,016	2,401,515	5.83
(1)	NEXTERA ENERGY CAPITAL HOLDINGS INC	9/1/2025	1,149,770	1,041,783	11.04
(1)	NEXTERA ENERGY CAPITAL HOLDINGS INC	3/1/2025	2,175,425	2,195,545	5.55
(1)	NEXTERA ENERGY CAPITAL HOLDINGS INC	9/1/2024	300,762	295,230	5.92
	NIKE INC	3/27/2025	44,939	43,053	5.30
	NORTHERN TRUST CORP	5/10/2027	3,930,215	3,841,360	5.19

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	NORTHWESTERN MUTUAL GLOBAL FUNDING	4/6/2026	6,038,862	5,962,660	5.23
	NORTHWESTERN MUTUAL GLOBAL FUNDING	7/1/2025	5,003,298	4,874,970	5.51
	PACCAR FINANCIAL CORP	8/10/2026	3,593,203	3,604,095	4.96
	PACCAR FINANCIAL CORP	4/7/2025	10,162,357	9,775,985	5.38
	PACCAR FINANCIAL CORP	11/8/2024	1,544,907	1,467,874	5.30
	PACCAR FINANCIAL CORP	8/9/2024	959,482	916,589	5.51
	PACCAR FINANCIAL CORP	2/2/2024	1,618,121	1,585,867	5.49
	PACIFIC LIFE GLOBAL FUNDING II	8/28/2026	794,722	797,703	5.38
	PAYPAL HOLDINGS INC	10/1/2024	1,759,687	1,643,424	5.61
	PEPSICO INC	2/13/2026	1,579,084	1,571,326	4.79
	PEPSICO INC	7/17/2025	1,649,663	1,651,924	5.10
	PNC BANK NA	4/10/2025	4,562,820	4,346,190	6.14
(1)	PNC FINANCIAL SERVICES GROUP INC	1/26/2027	1,630,000	1,600,155	5.58
(1)	PNC FINANCIAL SERVICES GROUP INC	10/28/2025	1,570,000	1,563,579	6.15
	PRICOA GLOBAL FUNDING I	8/28/2026	809,182	815,929	5.28
	PRICOA GLOBAL FUNDING I	8/28/2025	504,692	492,264	5.56
	PRICOA GLOBAL FUNDING I	12/6/2024	4,565,293	4,318,193	5.73
	PRINCIPAL LIFE GLOBAL FUNDING II	1/10/2025	922,003	872,377	5.79
	PRINCIPAL LIFE GLOBAL FUNDING II	8/23/2024	1,124,303	1,067,333	6.24
	PUBLIC SERVICE ELECTRIC AND GAS CO	5/1/2028	1,929,762	1,924,628	4.95
	ROCHE HOLDINGS INC	3/10/2025	6,220,000	5,939,976	5.24
	ROYAL BANK OF CANADA	4/14/2025	2,524,066	2,442,635	5.51
	ROYAL BANK OF CANADA	11/1/2024	4,205,160	3,845,880	5.71
	SALESFORCE INC	7/15/2024	1,064,457	1,021,122	5.53
	SECURITY BENEFIT GLOBAL FUNDING	5/17/2024	3,128,811	3,008,869	6.92
	SOUTHERN CALIFORNIA GAS CO	9/15/2024	3,704,883	3,636,456	5.70
(1)	STATE STREET CORP	11/4/2026	685,000	686,418	5.64
	STATE STREET CORP	8/3/2026	4,335,000	4,335,867	5.26
(1)	STATE STREET CORP	5/18/2026	1,225,000	1,214,147	5.65
(1)	STATE STREET CORP	3/30/2026	2,045,440	1,915,260	5.74
(1)	STATE STREET CORP	2/6/2026	3,765,000	3,557,699	5.79
(1)	STATE STREET CORP	1/26/2026	345,000	340,415	5.85
	TARGET CORP	7/1/2024	1,487,696	1,376,032	5.63
	TEXAS INSTRUMENTS INC	11/18/2024	379,829	377,697	5.22
	TORONTO-DOMINION BANK	6/12/2024	3,171,900	2,927,550	5.85
	TOYOTA MOTOR CREDIT CORP	5/18/2026	2,053,808	2,026,394	5.00
	TOYOTA MOTOR CREDIT CORP	1/13/2025	973,694	925,685	5.34
	TOYOTA MOTOR CREDIT CORP	6/18/2024	3,086,323	2,968,161	5.63
	TOYOTA MOTOR CREDIT CORP	1/11/2024	899,946	884,124	5.43
(1)	TRUIST FINANCIAL CORP	10/28/2026	1,650,000	1,645,512	6.03
(1)	TRUIST FINANCIAL CORP	7/28/2026	3,065,000	2,960,851	6.17
	TRUIST FINANCIAL CORP	8/1/2024	6,114,362	5,902,970	6.18
	UNILEVER CAPITAL CORP	8/12/2024	705,000	673,818	5.48
	UNITEDHEALTH GROUP INC	10/15/2025	539,951.40	539,670.60	5.18
	UNITEDHEALTH GROUP INC	5/15/2024	3,691,746.80	3,578,029.65	5.57
	US BANCORP	7/30/2024	2,662,075.00	2,426,550.00	5.73
	US BANCORP	2/5/2024	2,107,940.00	1,980,640.00	5.68
	USAA CAPITAL CORP	5/1/2025	1,903,754.30	1,845,060.00	5.54
	WALMART INC	4/15/2026	2,628,842.80	2,581,660.60	4.75
	WALMART INC	9/9/2025	3,122,812.50	3,056,343.75	5.06
(1)	WELLS FARGO & CO	8/15/2026	1,360,000.00	1,327,999.20	5.83
(1)	WELLS FARGO & CO	4/25/2026	1,850,000.00	1,788,543.00	6.05
	WELLS FARGO & CO	4/22/2026	2,046,240.00	2,038,758.00	5.58
(1)	WELLS FARGO & CO	10/30/2025	6,660,523.30	6,602,095.35	6.11
(1)	WELLS FARGO & CO	5/19/2025	455,000.00	437,973.90	6.01
	WELLS FARGO BANK NA	8/7/2026	1,659,867.20	1,665,262.20	5.33
	WELLS FARGO BANK NA	8/1/2025	3,512,469.20	3,522,240.90	5.43
	WISCONSIN PUBLIC SERVICE CORP	11/10/2025	684,849.30	684,883.55	5.35
	<b>SUB-TOTAL</b>		<b>461,119,130</b>	<b>448,515,805</b>	
	<b><u>MORTGAGE AND ASSET-BACK SECURITIES</u></b>				
	ACAR 221 B	9/14/2026	739,865	736,367	2.51
	ALLYA 2022-1 A3	11/16/2026	2,659,485	2,599,006	5.46
	ALLYA 2022-2 A3	5/17/2027	2,374,971	2,348,281	5.54
	ALLYA 2023-1 A3	5/15/2028	1,619,724	1,625,638	5.37
	AMCAR 2021-3 A3	8/18/2026	759,815	737,027	6.26
	AMXCA 2022-2 A	5/17/2027	11,233,105	10,893,712	5.44
	AMXCA 2023-1 A	5/15/2028	1,339,881	1,332,429	5.14
	BAAT 231 A3	2/15/2028	1,079,959	1,083,812	5.41
	BACCT 2023-1 A	5/15/2026	914,793	907,369	5.17
	BMWLT 2021-2 A3	12/26/2024	366,930	364,146	5.77
	BMWLT 2022-1 A3	3/25/2025	1,012,188	998,865	6.66
	BMWLT 2023-1 A3	11/25/2025	1,399,967	1,390,816	5.85
	BMWOT 2022-A A3	8/25/2026	3,049,841	2,972,866	5.55
	BMWOT 2023-A A3	2/25/2028	779,862	782,675	5.38
	CARMX 2020-1 A3	12/16/2024	57,544	57,249	5.33
	CARMX 2020-2 A4	5/15/2025	1,076,819	1,035,744	5.24
	CARMX 2020-3 A3	3/17/2025	61,575	61,286	5.26
	CARMX 2020-3 B	3/16/2026	858,341	816,629	4.40
	CARMX 2020-4 A3	8/15/2025	154,161	151,264	5.55
	CARMX 2021-1 A3	12/15/2025	270,650	263,857	5.35
	CARMX 2021-2 A3	2/17/2026	750,446	728,172	5.57
	CARMX 2021-3 A3	6/15/2026	1,895,286	1,822,636	5.49
	CARMX 2022-2 A3	2/16/2027	1,929,706	1,881,847	5.67
	CARMX 2022-3 A3	4/15/2027	2,529,940	2,471,000	5.57
	CARMX 2022-4 A3	8/16/2027	7,453,252	7,422,273	5.65
	CARMX 2023-3 A3	5/15/2028	3,199,963	3,199,072	5.34
	CARMX 2032-2 A3	1/18/2028	6,029,359	5,987,971	5.41
	CITZN 231 A3	1/18/2028	2,299,620	2,298,643	5.93
	COMET 2021-3 A	11/16/2026	2,774,618	2,630,534	5.56

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	COMET 2022-1 A	3/17/2025	7,399,825	7,164,098	5.50
	COMET 2022-2 A	5/15/2025	5,254,160	5,094,985	5.41
	COPAR 2021-1 A3	9/15/2026	1,154,786	1,106,537	5.50
	COPAR 2022-1 A3	4/15/2027	1,469,679	1,421,696	5.50
	COPAR 2022-2 A3	5/17/2027	1,459,895	1,418,025	5.43
	CRVNA 2021-P1 A3	12/10/2025	761,606	752,894	5.59
	CRVNA 23P2 A3	4/10/2028	2,181,939	2,176,922	6.00
	DCENT 2021-1 A	9/16/2024	1,334,714	1,266,982	5.68
	DCENT 2022-2 A	5/17/2027	2,674,783	2,583,381	5.48
	DCENT 2022-3 A	7/15/2027	3,029,624	2,933,252	5.41
	DRIVE 2021-3 B	5/15/2026	693,190	687,616	5.78
	FCAT 231 A3	8/16/2027	1,599,884	1,580,800	5.78
	FCAT 233 A3	4/17/2028	799,951	798,720	5.57
	FITAT 2023-1 A3	8/15/2028	2,649,836	2,657,102	5.48
	FORDF 2019-4 A	9/15/2024	5,716,489	5,437,961	5.89
	FORDF 231 B	5/15/2028	568,621	566,737	5.95
	FORDO 2021-A A3	8/15/2025	786,503	769,974	5.17
	FORDO 2022-A A3	6/15/2026	746,465	721,739	5.49
	FORDO 2022-B A3	9/15/2026	844,954	828,007	5.54
	FORDO 2023-B A3	5/15/2028	1,434,981	1,434,498	5.30
	GALC 2021-2 A3	7/15/2025	3,199,590	3,085,856	7.68
	GALC 221 A3	9/15/2026	3,699,362	3,663,370	5.86
	GFORT 231 A1	6/15/2028	1,299,682	1,298,479	5.44
	GMALT 2022-1 A3	3/20/2025	3,088,582	3,044,750	6.99
	GMALT 2023-1 A3	4/20/2026	1,349,777	1,341,509	5.75
	GMCAR 2020-3 A3	4/16/2025	150,975	150,379	2.21
	GMCAR 2020-4 A3	8/18/2025	112,315	110,610	5.00
	GMCAR 2021-1 A3	10/16/2025	129,752	126,684	5.79
	GMCAR 2021-4 A3	9/16/2026	1,916,247	1,836,654	5.60
	GMCAR 2022-1 A3	11/16/2026	2,129,815	2,045,972	5.65
	GMCAR 2022-2 A3	2/16/2027	1,209,747	1,174,305	5.50
	GMCAR 2022-3 A3	4/16/2027	1,549,989	1,511,591	5.39
	GMCAR 2022-4 A3	8/16/2027	1,899,689	1,881,684	5.44
	GMCAR 2023-2 A3	2/16/2028	664,982	653,901	5.29
	GTE 231 A3	3/15/2028	2,199,815	2,168,842	6.10
	HALST 2022-A A3	1/15/2025	1,679,499	1,657,366	6.74
	HALST 21C A3	9/16/2024	807,289	800,435	6.13
	HAROT 2021-3 A3	11/18/2025	3,892,782	3,761,144	5.79
	HAROT 2021-4 A3	1/21/2026	2,586,825	2,489,904	5.89
	HAROT 2022-1 A3	5/15/2026	1,084,837	1,042,555	5.77
	HAROT 2022-2 A3	7/20/2026	1,614,904	1,576,046	5.59
	HART 2019-B C	6/15/2026	1,557,012	1,481,490	5.03
	HART 2021-A A3	9/15/2025	1,276,884	1,249,039	5.37
	HART 2021-B A3	1/15/2026	2,426,644	2,357,253	5.66
	HART 2021-C A3	5/15/2026	875,717	845,308	5.64
	HART 2022-A A3	10/15/2026	2,699,896	2,599,722	5.82
	HART 2022-B A3	11/16/2026	1,549,999	1,512,010	5.62
	HART 2022-C A3	6/15/2027	6,804,967	6,793,227	5.55
	HDMOT 2022-A A3	2/16/2027	2,534,578	2,478,470	5.54
	HDMOT 2023-A A3	12/15/2027	1,639,835	1,625,552	5.58
	JDOT 2021 A3	9/15/2025	1,219,175	1,188,320	5.55
	JDOT 2022 A3	9/15/2026	1,994,559	1,931,479	5.75
	JDOT 2022-C A3	6/15/2027	3,899,697	3,867,591	5.64
	KCOT 2021-1 A3	8/15/2025	660,786	641,906	6.13
	KCOT 2023-1 A3	6/15/2027	6,743,944	6,681,597	5.51
	KCOT 212 A3	11/17/2025	1,338,224	1,285,707	6.61
	KCOT 221 A2	4/15/2025	357,955	353,682	10.24
	KCOT 221 A3	10/15/2026	2,499,643	2,384,750	6.91
	KCOT 222 A3	12/15/2026	2,374,565	2,314,081	6.11
	KCOT 232 A3	1/18/2028	3,029,235	3,024,243	5.39
	MBALT 2021-B A3	11/15/2024	970,672	959,678	6.65
	MBART 2020-1 A3	2/18/2025	49,529	49,247	3.87
	MBART 2022-1 A3	8/16/2027	3,894,230	3,883,899	5.43
	MBART 2023-1 A3	11/15/2027	729,912	719,619	5.29
	MCCT 211 A	11/21/2025	4,741,016	4,814,700	5.83
	MMAF 22B A2	9/9/2025	3,354,830	3,339,225	6.47
	NAROT 2022-B A3	5/17/2027	1,504,689	1,480,679	5.45
	NAROT 2023-A A3	11/15/2027	3,299,417	3,271,653	5.37
	PFSFC 20E A	10/15/2025	1,309,578	1,292,148	5.91
	SDART 2021-4 B	6/15/2026	98,047	97,411	5.05
	SDART 2022-6 A3	11/16/2026	1,999,946	1,984,180	5.82
	SDART 2023-3 A3	10/15/2027	1,399,842	1,396,178	5.83
	SYNIT 2022-1 A	4/15/2025	580,311	574,490	5.65
	TAOT 2020-D A3	1/15/2025	261,784	259,926	5.15
	TAOT 2021-A A3	5/15/2025	1,184,048	1,161,672	5.53
	TAOT 2021-D A3	4/15/2026	1,166,368	1,121,277	5.94
	TAOT 2022-B A3	9/15/2026	1,399,967	1,357,202	5.71
	TAOT 2022-C A3	4/15/2027	3,025,132	3,012,132	5.41
	TAOT 2022-D A3	9/15/2027	4,799,526	4,795,872	5.40
	TAOT 2023-A A3	9/15/2027	775,000	764,948	5.36
	TAOT 2023-B A3	12/15/2027	1,894,894	1,876,296	5.19
	TLOT 2022-A A3	2/20/2025	1,217,383	1,231,163	6.27
	TLOT 2023-A A3	4/20/2026	2,599,547	2,573,376	5.71
	TLOT 21B A3	10/21/2024	322,225	319,816	6.08
	UART 211 A3	6/16/2025	8,679	8,700	2.87
	VALET 2021-1 A3	6/22/2026	1,213,557	1,169,721	6.03
	VWALT 2022-A A3	7/21/2025	739,941	728,241	5.94
	VZMT 2022-5 A1A	7/20/2027	1,824,920	1,809,780	5.94
	VZOT 2020-B A	2/20/2025	34,952	34,858	2.18

**Orange County Transportation Authority  
Portfolio Listing  
As of August 31, 2023**

<u>NOTE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
	WLAKE 2023-1 A3	1/18/2028	1,599,921	1,587,264	5.81
	WLAKE 223 A3	7/15/2026	4,799,655	4,777,152	6.06
	WLAKE 232 A3	2/16/2027	3,799,858	3,798,632	5.88
	WOART 2020-B A3	5/15/2025	148,399	147,209	4.84
	WOART 2021-D A3	10/15/2026	1,350,421	1,296,540	5.87
	<b>SUB-TOTAL</b>		<b>243,081,515</b>	<b>238,735,460</b>	
	<b><u>Municipal Debt</u></b>				
	ALABAMA FED AID HWY FIN AUTH SPL OBLIG REV	9/1/2027	1,349,172	1,334,228	4.69
	CALIFORNIA ST	4/1/2024	3,239,373	3,040,761	5.53
	CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2023	230,000	227,224	5.30
	CALIFORNIA ST UNIV REV	11/1/2023	2,090,000	2,073,531	5.24
	CONNECTICUT ST	6/15/2024	1,668,696	1,615,966	5.37
	CORONA	5/1/2024	1,510,000	1,462,103	5.62
	EL CAJON CALIF	4/1/2024	540,000	524,588	5.98
	FLORIDA ST BRD ADMIN FIN CORP REV	7/1/2025	1,025,000	953,127	5.32
	GOLDEN ST TOB SECURITIZATION CORP CALIF TOB SETTLE	6/1/2025	2,120,000	1,973,211	5.61
	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2024	715,000	693,643	5.73
	LOS ALTOS CALIF SCH DIST	10/1/2024	1,826,514	1,716,804	5.45
	LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2025	1,600,000	1,454,976	5.44
	MASSACHUSETTS (COMMONWEALTH OF)	11/1/2026	431,068	430,156	4.88
	MASSACHUSETTS (COMMONWEALTH OF)	1/15/2025	2,345,000	2,292,026	5.39
	MASSACHUSETTS (COMMONWEALTH OF)	7/15/2024	4,240,000	4,173,390	5.50
	NEW JERSEY ST TPK AUTH TPK REV	1/1/2025	850,000	800,292	5.51
	NEW YORK ST	2/15/2024	3,000,000	2,952,870	5.54
	NEW YORK ST URBAN DEV CORP REV	3/15/2024	2,790,000	2,720,138	5.40
	NEW YORK STATE DORMITORY AUTHORITY	3/15/2025	2,690,000	2,519,427	5.23
	REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	5/1/2026	1,495,000	1,350,090	5.26
	RIVERSIDE CNTY CALIF INFRASTRUCTURE FING AUTH LEAS	11/1/2024	1,810,000	1,713,418	5.66
	SAN BERNARDINO CALIF CMNTY COLLEGE DIST	8/1/2024	890,000	854,658	5.44
	SAN DIEGO CNTY CALIF WTR AUTH WTR REV	5/1/2024	667,541	682,898	5.44
	SAN DIEGO CNTY CALIF WTR AUTH WTR REV	5/1/2024	1,400,000	1,355,662	5.50
	WISCONSIN ST GEN FD ANNUAL APPROPRIATION REV	5/1/2027	3,118,213	3,035,793	4.91
	WISCONSIN ST GEN FD ANNUAL APPROPRIATION REV	5/1/2026	1,240,000	1,218,089	5.08
	<b>SUB-TOTAL</b>		<b>44,880,577</b>	<b>43,169,070</b>	
	<b><u>Supranationals</u></b>				
	INTER-AMERICAN DEVELOPMENT BANK	9/23/2024	10,976,871	10,433,443	5.43
	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	3/19/2024	5,349,700	4,918,250	5.56
	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	11/24/2023	3,043,443	3,015,474	5.22
	<b>SUB-TOTAL</b>		<b>19,370,014</b>	<b>18,367,167</b>	
	<b>SHORT-TERM PORTFOLIO - TOTAL</b>		<b>\$ 1,986,575,926</b>	<b>\$ 1,939,319,979</b>	

**BOND PROCEEDS PORTFOLIO**

<u>NOTE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
	<b><u>2021 Bond Anticipation Notes (BANs) - US Bank</u></b>				
	FIRST AMERICAN GOVERNMENT OBLIGATIONS FUND	N/A	53,184	53,184	4.94
	<b><u>91 EXPRESS LANES 2023 BONDS (US Bank COI)</u></b>				
	FIRST AMERICAN GOVERNMENT OBLIGATIONS FUND	N/A	68,557	68,557	4.94
	<b>BOND PROCEEDS PORTFOLIO-TOTAL</b>		<b>\$ 121,742</b>	<b>\$ 121,742</b>	

**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>
	<b><u>91 EXPRESS LANES 2013 BONDS (US Bank DSF/DSRF)</u></b>				
	FIRST AMERICAN GOVERNMENT OBLIGATIONS FUND	N/A	12,471	12,471	4.94
	<b><u>91 EXPRESS LANES 2023 BONDS (US Bank DSRF)</u></b>				
	FIRST AMERICAN GOVERNMENT OBLIGATIONS FUND	N/A	5,231,630	5,231,630	4.94
	<b><u>91 EXPRESS LANES 2023 BONDS - OPERATING &amp; MAINTENANCE RESERVES</u></b>				
	BANK DEPOSITS	N/A	11,864	11,864	0.00
	BMO HARRIS BANK NCD	10/11/2023	5,000,000	4,999,950	5.42
	BMO HARRIS BANK NCD	1/11/2024	3,300,000	3,301,122	5.75
	<b>DEBT SERVICE RESERVE FUNDS - TOTAL</b>		<b>\$ 13,555,966</b>	<b>\$ 13,557,038</b>	

		<u>Book Value</u>	<u>Market Value</u>
<b>TOTAL PORTFOLIO</b>		<b>\$ 2,413,678,661</b>	<b>\$ 2,366,438,736</b>

NOTE: 1. Variable or floating rate securities.