

**Orange County Transportation Authority
Portfolio Listing
As of September 30, 2023**

LIQUID PORTFOLIO

<u>NOTE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
	<u>CASH EQUIVALENTS</u>				
	BANK DEPOSITS	N/A	250,000	250,000	0.00
	FIDELITY MONEY MARKET GOVERNMENT PORTFOLIO	N/A	25,256,002	25,256,002	5.06
	BMO HARRIS BANK NCD	12/5/2023	20,000,000	20,000,000	5.67
	BMO HARRIS BANK NCD	11/1/2023	25,000,000	25,000,000	5.55
	BMO HARRIS BANK NCD	2/1/2024	25,000,000	25,000,000	5.78
	BMO HARRIS BANK NCD	5/1/2024	25,000,000	25,000,000	5.89
	MONEY MARKET DEMAND ACCOUNT	N/A	30,657,598	30,657,598	3.71
	FIDELITY TREASURY OBLIGATIONS FUND	N/A	275,712,303	275,712,303	5.24
	FEDERATED TREASURY OBLIGATIONS FUND	N/A	29,017,651	29,017,651	5.21
	<u>SUB-TOTAL</u>		<u>455,893,554</u>	<u>455,893,554</u>	
	<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>	N/A	6,683,889	6,683,889	3.53
	<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>	N/A	636,719	636,719	3.89
	LIQUID PORTFOLIO - TOTAL		\$ 463,214,162	\$ 463,214,162	

SHORT-TERM PORTFOLIO

<u>NOTE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
	<u>Money Market Funds</u>				
	FIRST AMER:GVT OBLG Z	9/30/2023	6,410,374	6,410,374	5.23
	<u>SUB-TOTAL</u>		<u>6,410,374</u>	<u>6,410,374</u>	
	<u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u>				
	Credit Agricole Corporate And Investment Bank, New Natisis, New York Branch	8/16/2024	3,550,000	3,479,852	6.44
	Nordea ABP - New York Branch	9/18/2026	3,575,000	3,595,342	5.61
	Rabobank Nederland - New York Branch	11/3/2025	4,750,000	4,746,723	5.56
	Toronto-Dominion Bank - New York Branch	7/17/2026	3,450,000	3,446,654	5.11
		10/27/2025	4,725,000	4,727,504	5.30
	<u>SUB-TOTAL</u>		<u>20,050,000</u>	<u>19,996,074</u>	
	<u>U.S. TREASURY OBLIGATIONS</u>				
	UNITED STATES TREASURY	8/31/2028	1,955,535	1,935,606	4.60
	UNITED STATES TREASURY	11/15/2027	3,778,750	3,637,800	4.69
	UNITED STATES TREASURY	9/30/2027	6,517,012	6,364,670	4.70
	UNITED STATES TREASURY	8/31/2027	7,737,813	7,550,320	4.71
	UNITED STATES TREASURY	7/31/2027	9,733,381	9,212,733	4.72
	UNITED STATES TREASURY	6/30/2027	17,424,887	16,817,124	4.71
	UNITED STATES TREASURY	4/30/2027	8,049,434	7,948,520	4.74
	UNITED STATES TREASURY	3/31/2027	6,686,992	6,734,308	4.73
	UNITED STATES TREASURY	2/15/2027	8,006,270	7,843,545	4.75
	UNITED STATES TREASURY	12/31/2026	12,017,576	11,985,536	4.75
	UNITED STATES TREASURY	11/15/2026	3,715,469	3,679,240	4.79
	UNITED STATES TREASURY	9/15/2026	2,447,520	2,442,921	4.81
	UNITED STATES TREASURY	8/15/2026	35,419,572	35,246,730	4.84
	UNITED STATES TREASURY	7/15/2026	16,526,289	16,402,363	4.85
	UNITED STATES TREASURY	6/15/2026	14,637,570	14,496,460	4.86
	UNITED STATES TREASURY	5/15/2026	45,018,283	44,148,590	4.88
	UNITED STATES TREASURY	4/15/2026	37,459,945	36,518,520	4.91
	UNITED STATES TREASURY	3/15/2026	6,268,629	6,087,397	4.93
	UNITED STATES TREASURY	2/28/2026	14,271,250	14,402,500	4.93
	UNITED STATES TREASURY	2/28/2026	31,820,822	32,127,562	4.92
	UNITED STATES TREASURY	2/28/2026	14,455,078	14,183,250	4.91
	UNITED STATES TREASURY	2/15/2026	72,132,869	71,165,807	4.95
	UNITED STATES TREASURY	1/15/2026	10,113,863	9,911,272	4.97
	UNITED STATES TREASURY	12/15/2025	26,800,059	26,217,545	5.00
	UNITED STATES TREASURY	12/15/2025	14,225,545	14,049,547	5.01
	UNITED STATES TREASURY	11/15/2025	14,569,102	14,172,600	5.01
	UNITED STATES TREASURY	11/15/2025	33,934,952	33,258,028	5.03
	UNITED STATES TREASURY	10/31/2025	8,032,813	7,681,840	5.03
	UNITED STATES TREASURY	9/30/2025	18,874,642	19,237,400	5.03
	UNITED STATES TREASURY	9/30/2025	9,515,918	9,131,495	5.06
	UNITED STATES TREASURY	9/30/2025	32,554,458	32,654,292	5.04
	UNITED STATES TREASURY	8/15/2025	1,247,105	1,215,560	4.89
	UNITED STATES TREASURY	8/15/2025	5,979,811	5,836,617	5.12
	UNITED STATES TREASURY	7/31/2025	14,709,063	14,192,265	5.12
	UNITED STATES TREASURY	7/15/2025	3,993,281	3,854,680	5.14
	UNITED STATES TREASURY	6/30/2025	6,811,055	6,433,420	5.14
	UNITED STATES TREASURY	6/15/2025	4,793,813	4,621,104	5.18
	UNITED STATES TREASURY	5/31/2025	7,357,324	6,915,825	5.18
	UNITED STATES TREASURY	5/31/2025	2,476,074	2,462,900	5.19
	UNITED STATES TREASURY	5/15/2025	16,908,293	16,472,844	5.23
	UNITED STATES TREASURY	5/15/2025	8,474,102	8,176,915	5.21
	UNITED STATES TREASURY	5/15/2025	6,230,727	6,167,179	5.21
	UNITED STATES TREASURY	4/30/2025	2,441,619	2,363,001	5.23
	UNITED STATES TREASURY	4/30/2025	7,440,527	6,953,025	5.22
	UNITED STATES TREASURY	3/31/2025	10,137,754	10,017,656	5.28
	UNITED STATES TREASURY	3/31/2025	24,239,802	23,640,781	5.28
	UNITED STATES TREASURY	2/15/2025	5,349,375	5,129,568	5.32
	UNITED STATES TREASURY	1/31/2025	8,313,750	7,596,240	5.34
	UNITED STATES TREASURY	12/31/2024	5,274,535	5,228,556	5.37
	UNITED STATES TREASURY	12/31/2024	21,781,674	20,092,800	5.36
	UNITED STATES TREASURY	12/31/2024	2,496,885	2,300,533	5.38
	UNITED STATES TREASURY	12/15/2024	16,601,615	15,762,862	5.36

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	UNITED STATES TREASURY	11/30/2024	8,498,842	7,845,432	5.36
	UNITED STATES TREASURY	11/15/2024	17,620,260	16,764,676	5.39
	UNITED STATES TREASURY	10/31/2024	11,800,523	10,933,284	5.43
	UNITED STATES TREASURY	10/15/2024	447,785	428,310	5.44
	UNITED STATES TREASURY	9/15/2024	7,484,473	7,146,975	5.47
	UNITED STATES TREASURY	8/15/2024	7,914,375	7,653,760	5.49
	UNITED STATES TREASURY	7/15/2024	7,502,051	7,207,650	5.46
	UNITED STATES TREASURY	6/15/2024	3,282,952	3,339,935	5.50
	UNITED STATES TREASURY	6/15/2024	10,975,938	10,605,100	5.47
	UNITED STATES TREASURY	5/15/2024	3,489,746	3,388,315	5.49
	UNITED STATES TREASURY	4/15/2024	8,013,438	7,785,280	5.45
	UNITED STATES TREASURY	12/15/2023	7,978,438	7,916,240	5.15
	UNITED STATES TREASURY	11/9/2023	3,949,037	3,977,640	5.02
	UNITED STATES TREASURY	10/31/2023	8,007,188	7,976,240	5.02
	SUB-TOTAL		834,725,521	815,648,686	
	FEDERAL AGENCY/GSE				
	FEDERAL FARM CREDIT BANKS FUNDING CORP	9/1/2026	3,994,800	3,981,280	4.92
	FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2026	14,828,188	14,727,738	4.87
	FEDERAL FARM CREDIT BANKS FUNDING CORP	7/17/2026	4,003,400	3,962,720	4.98
	FEDERAL FARM CREDIT BANKS FUNDING CORP	6/23/2026	3,995,240	3,947,520	4.89
	FEDERAL FARM CREDIT BANKS FUNDING CORP	2/25/2025	4,956,270	4,762,550	5.30
	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/2/2023	4,994,600	5,000,000	0.20
	FEDERAL HOME LOAN BANKS	9/8/2028	3,979,600	3,942,280	4.70
	FEDERAL HOME LOAN BANKS	6/30/2028	3,965,360	3,883,200	4.69
	FEDERAL HOME LOAN BANKS	6/9/2028	1,996,120	1,942,360	4.69
	FEDERAL HOME LOAN BANKS	3/10/2028	5,108,250	4,973,100	4.64
	FEDERAL HOME LOAN BANKS	12/10/2027	5,105,600	4,912,650	4.71
	FEDERAL HOME LOAN BANKS	3/25/2027	4,830,700	4,764,136	5.12
	FEDERAL HOME LOAN BANKS	9/11/2026	3,977,160	3,968,160	4.91
	FEDERAL HOME LOAN BANKS	8/26/2026	1,783,600	1,774,754	5.12
	FEDERAL HOME LOAN BANKS	6/12/2026	3,992,680	3,979,720	4.95
	FEDERAL HOME LOAN BANKS	2/12/2026	4,147,095	3,724,874	5.25
	FEDERAL HOME LOAN BANKS	2/28/2025	850,000	812,706	5.47
	FEDERAL HOME LOAN BANKS	2/28/2025	4,095,000	3,910,520	5.56
	FEDERAL HOME LOAN BANKS	2/28/2025	4,254,377	4,238,700	5.37
	FEDERAL HOME LOAN BANKS	12/20/2024	7,643,648	7,253,654	5.43
	FEDERAL HOME LOAN BANKS	12/6/2024	3,710,000	3,687,109	5.84
	FEDERAL HOME LOAN BANKS	10/3/2024	7,092,261	7,022,113	5.63
	FEDERAL HOME LOAN BANKS	7/8/2024	6,427,506	6,318,735	5.51
	FEDERAL HOME LOAN BANKS	3/8/2024	5,201,750	4,920,200	5.57
	FEDERAL HOME LOAN BANKS	12/8/2023	6,686,160	6,454,890	5.87
	FEDERAL HOME LOAN MORTGAGE CORP	8/23/2027	6,000,000	5,999,280	5.85
	FEDERAL HOME LOAN MORTGAGE CORP	8/16/2027	6,000,000	5,946,480	6.26
	FEDERAL HOME LOAN MORTGAGE CORP	5/1/2026	2,800,000	2,772,364	5.91
	FEDERAL HOME LOAN MORTGAGE CORP	2/24/2026	2,268,865	2,245,529	5.89
	FEDERAL HOME LOAN MORTGAGE CORP	1/27/2026	2,380,000	2,352,606	5.83
	FEDERAL HOME LOAN MORTGAGE CORP	1/27/2026	5,000,000	4,952,735	5.74
	FEDERAL HOME LOAN MORTGAGE CORP	10/20/2025	3,149,742	3,158,247	5.19
	FEDERAL HOME LOAN MORTGAGE CORP	9/30/2025	3,260,000	3,208,199	5.60
	FEDERAL HOME LOAN MORTGAGE CORP	8/28/2025	3,060,000	2,990,110	5.32
	FEDERAL HOME LOAN MORTGAGE CORP	8/28/2025	3,060,000	2,990,110	5.47
	FEDERAL HOME LOAN MORTGAGE CORP	8/28/2025	2,940,000	2,935,377	5.40
	FEDERAL HOME LOAN MORTGAGE CORP	8/12/2025	4,095,490	3,764,813	5.25
	FEDERAL HOME LOAN MORTGAGE CORP	7/21/2025	4,785,000	4,672,371	5.43
	FEDERAL HOME LOAN MORTGAGE CORP	5/28/2025	2,980,000	2,962,567	5.99
	FEDERAL HOME LOAN MORTGAGE CORP	2/28/2025	3,030,000	2,964,491	5.61
	FEDERAL HOME LOAN MORTGAGE CORP	1/27/2025	324,935	322,832	5.65
	FEDERAL HOME LOAN MORTGAGE CORP	1/27/2025	6,899,698	6,858,048	5.60
	FEDERAL HOME LOAN MORTGAGE CORP	1/24/2025	3,920,000	3,884,681	5.86
	FEDERAL HOME LOAN MORTGAGE CORP	12/30/2024	2,685,000	2,635,497	5.54
	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2024	2,250,000	2,122,943	5.56
	FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	5,959,095	5,912,150	5.20
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/1/2028	975,938	965,270	5.21
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/24/2026	5,226,860	5,207,356	5.17
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/1/2026	354,258	346,232	7.66
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2/17/2026	2,610,000	2,575,574	5.80
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/25/2025	7,771,280	7,317,520	5.13
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/30/2025	3,614,768	3,615,812	5.26
	FHMS K-040 A2	9/25/2024	4,783,225	4,729,164	5.75
	FHMS K-045 A2	1/25/2025	4,658,707	4,557,472	5.64
	FHMS K-046 A1	1/25/2025	92,729	87,959	5.93
	FHMS K-046 A2	3/25/2025	2,679,855	2,608,092	5.61
	FHMS K-047 A2	5/25/2025	3,597,902	3,452,878	5.56
(1)	FHMS K-048 A2	6/25/2025	180,617	159,156	5.55
	FHMS K-049 A2	7/25/2025	7,081,363	6,926,572	5.52
	FHMS K-050 A1	1/25/2025	1,127,206	1,047,457	6.00
	FHMS K-051 A2	9/25/2025	12,057,972	11,036,375	5.49
	FHMS K-052 A2	11/25/2025	1,219,955	1,087,058	5.34
	FHMS K-053 A2	12/25/2025	3,360,820	3,235,814	5.41
	FHMS K-054 A2	1/25/2026	11,003,391	10,887,668	5.39
	FHMS K-057 A2	7/25/2026	4,025,143	3,995,287	5.22
	FHMS K-058 A2	8/25/2026	2,290,781	2,233,320	5.26
(1)	FHMS K-061 A2	11/25/2026	1,667,056	1,622,837	5.38
	FHMS K-062 A2	12/25/2026	492,458	464,481	5.24
(1)	FHMS K-063 A2	1/25/2027	8,615,836	8,246,307	5.25

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	FHMS K-065 A2	4/25/2027	1,162,125	1,125,936	5.17
	FHMS K-066 A2	6/25/2027	521,186	488,581	5.23
	FHMS K-067 A2	7/25/2027	3,858,125	3,728,680	5.18
	FHMS K-068 A2	8/25/2027	2,912,461	2,805,960	5.09
(1)	FHMS K-069 A2	9/25/2027	3,812,813	3,716,240	5.21
	FHMS K-073 A2	1/25/2028	6,511,410	6,302,444	5.19
	FHMS K-726 A2	4/25/2024	3,611,988	3,567,609	5.73
	FHMS K-727 A2	7/25/2024	3,807,940	3,462,786	5.78
	FHMS K-728 A2	8/25/2024	4,550,709	4,447,872	5.78
(1)	FHMS K-730 AM	1/25/2025	3,800,660	3,350,709	5.73
(1)	FHMS K-733 A2	8/25/2025	1,855,276	1,854,387	5.53
	FHMS K-734 A2	2/25/2026	1,933,125	1,908,460	5.44
	FHMS K-BX1 A1	9/25/2024	602,888	589,182	5.72
	FHMS K-BX1 A2	1/25/2026	744,258	719,160	5.56
	FHMS K-IR1 A2	3/25/2026	634,528	621,522	5.33
	FHMS K-PLB A	5/25/2025	5,316,560	4,817,434	5.51
	FHMS K-S07 A2	9/25/2025	489,922	474,520	5.41
	FHMS K-S08 A2	3/25/2027	1,350,764	1,303,386	5.47
(1)	FHMS Q-015 A	8/26/2024	107,627	107,592	6.05
	FHR 3778 L	12/15/2025	180,676	174,849	3.59
	FHR 3806 L	2/15/2026	848,766	815,556	6.02
	FHR 4285 BA	12/15/2023	43,055	41,901	6.63
	FN AM8730	7/1/2025	1,659,879	1,477,887	6.74
	FN AN0429	1/1/2025	937,429	835,809	6.74
	FN AN0439	12/1/2025	869,027.34	851,004.00	6.53
	FN AN0571	1/1/2026	582,703.13	570,084.00	6.29
	FN AN0992	2/1/2026	938,750.27	899,070.76	6.84
	FN AN6001	7/1/2027	514,223.74	502,585.11	7.67
	FN BL5365	2/1/2027	297,992.63	293,969.07	5.34
(1)	FNA 2012-M14 AL	9/25/2027	3,661,159.58	3,576,649.02	7.62
(1)	FNA 2014-M8 A2	6/25/2024	892,582.86	812,208.22	7.26
(1)	FNA 2015-M15 A2	10/25/2025	1,300,730.78	1,283,087.27	6.77
	FNA 2016-M03 A2	2/25/2026	3,583,658.24	3,520,580.17	6.30
(1)	FNA 2017-M2 A2	2/25/2027	1,307,901.84	1,280,109.40	6.37
(1)	FNA 2018-M1 A2	12/25/2027	704,512.01	686,919.21	6.04
	FNR 2011-74 UY	3/25/2026	520,862.50	506,011.89	6.94
		SUB-TOTAL	354,383,581	344,443,496	
	<u>MEDIUM TERM NOTES</u>				
	AMAZON.COM INC	4/13/2025	2,136,597	2,067,561	5.32
	AMAZON.COM INC	5/12/2024	3,265,226	3,168,663	5.61
(1)	AMERICAN EXPRESS CO	7/28/2027	2,445,000	2,410,770	5.47
(1)	AMERICAN EXPRESS CO	11/4/2026	860,000	852,234	6.28
	AMERICAN EXPRESS CO	8/1/2025	7,278,816	7,158,538	5.84
	AMERICAN EXPRESS CO	3/4/2025	1,087,483	1,035,805	5.93
	AMERICAN EXPRESS CO	7/30/2024	2,304,655	2,163,902	5.91
	AMERICAN HONDA FINANCE CORP	7/7/2026	1,243,469	1,237,306	5.49
	AMERICAN HONDA FINANCE CORP	1/13/2025	1,224,032	1,162,011	5.69
	AMERICAN HONDA FINANCE CORP	8/9/2024	1,138,631	1,101,286	5.87
	AMERICAN HONDA FINANCE CORP	1/12/2024	1,585,215	1,490,265	5.81
	APPLE INC	5/8/2026	235,000	231,249	5.08
	APPLE INC	2/23/2026	3,855,100	3,822,200	5.24
	ASTRAZENECA FINANCE LLC	5/28/2024	1,924,827	1,862,572	5.75
	AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD	12/8/2025	2,025,000	2,005,256	5.56
	BAKER HUGHES HOLDINGS LLC	12/15/2023	520,000	514,847	5.96
(1)	BANK OF AMERICA CORP	1/20/2027	1,425,000	1,392,866	6.14
(1)	BANK OF AMERICA CORP	10/24/2026	7,233,077	7,229,799	6.20
(1)	BANK OF AMERICA CORP	7/22/2026	195,000	190,104	6.31
(1)	BANK OF AMERICA CORP	4/2/2026	550,000	526,405	6.41
(1)	BANK OF AMERICA CORP	12/6/2025	2,930,000	2,766,623	6.27
(1)	BANK OF AMERICA CORP	10/22/2025	2,185,494	1,992,706	6.37
(1)	BANK OF AMERICA CORP	4/22/2025	2,595,000	2,514,166	6.28
(1)	BANK OF AMERICA CORP	2/4/2025	1,800,000	1,770,498	6.20
(1)	BANK OF AMERICA CORP	10/24/2024	2,155,000	2,146,725	6.12
(1)	BANK OF NEW YORK MELLON	5/22/2026	4,845,000	4,799,505	5.75
	BANK OF NEW YORK MELLON CORP	1/26/2027	3,695,080	3,574,440	5.60
(1)	BANK OF NEW YORK MELLON CORP	7/24/2026	3,510,000	3,410,562	6.08
	BANK OF NEW YORK MELLON CORP	4/25/2025	1,229,828	1,185,991	5.76
	BANK OF NEW YORK MELLON CORP	4/24/2025	1,279,625	1,171,500	5.85
	BANK OF NEW YORK MELLON CORP	10/25/2024	2,926,102	2,784,258	5.86
	BMW US CAPITAL LLC	8/11/2025	2,404,856	2,392,254	5.60
	BMW US CAPITAL LLC	4/1/2025	1,068,994	1,035,653	5.50
	BMW US CAPITAL LLC	8/12/2024	874,921	837,900	5.82
	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING	1/13/2025	2,172,216	2,051,090	6.42
	BURLINGTON NORTHERN SANTA FE LLC	4/1/2025	753,641	676,515	5.35
(1)	CAPITAL ONE FINANCIAL CORP	12/6/2024	470,000	464,322	6.36
	CATERPILLAR FINANCIAL SERVICES CORP	5/15/2026	1,369,356	1,339,271	5.27
	CATERPILLAR FINANCIAL SERVICES CORP	1/6/2026	3,559,110	3,520,555	5.32
	CATERPILLAR FINANCIAL SERVICES CORP	9/13/2024	1,642,763	1,568,952	5.84
	CATERPILLAR FINANCIAL SERVICES CORP	5/17/2024	7,265,252	7,047,365	5.55
	CHARLES SCHWAB CORP	3/18/2024	7,374,035	7,193,710	5.99
	CHUBB INA HOLDINGS INC	5/3/2026	1,651,406	1,640,922	5.51
	CINTAS NO 2 CORP	5/1/2025	1,184,739	1,144,651	5.72
	CITIBANK NA	9/29/2025	5,455,000	5,460,346	5.81
	CITIGROUP GLOBAL MARKETS HOLDINGS INC	6/7/2024	2,000,000	1,925,340	6.37
(1)	CITIGROUP INC	1/25/2026	1,435,000	1,355,071	6.30
(1)	CITIGROUP INC	11/3/2025	420,221	396,673	6.28
(1)	CITIGROUP INC	5/1/2025	5,169,353	5,003,578	6.26

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(1)	CITIGROUP INC	10/30/2024	4,565,000	4,543,681	6.06
(1)	CITIZENS BANK NA	10/24/2025	1,855,000	1,789,778	8.23
(1)	CITIZENS BANK NA	5/23/2025	625,000	604,250	7.87
	CNO GLOBAL FUNDING	1/6/2025	694,555	650,979	6.95
	COLGATE-PALMOLIVE CO	3/2/2026	1,243,556	1,239,173	5.01
	COLGATE-PALMOLIVE CO	8/15/2025	769,292	740,971	5.23
	COMCAST CORP	11/7/2025	1,239,665	1,234,346	5.48
	COMCAST CORP	10/15/2025	4,042,257	3,507,454	5.51
	COMMONWEALTH BANK OF AUSTRALIA (NEW YORK BRANCH)	3/13/2026	2,350,000	2,340,882	5.49
	COMMONWEALTH BANK OF AUSTRALIA (NEW YORK BRANCH)	1/10/2025	3,290,000	3,269,832	5.58
	COOPERATIVE RABOBANK UA (NEW YORK BRANCH)	1/10/2025	2,043,727	1,939,546	5.80
	COOPERATIVE RABOBANK UA (NEW YORK BRANCH)	8/22/2024	1,684,225	1,656,136	5.86
	ELEVANCE HEALTH INC	2/8/2026	958,992	941,664	5.78
	ENTERGY LOUISIANA LLC	10/1/2024	1,203,193	1,148,799	5.79
	ENTERGY LOUISIANA LLC	11/17/2023	633,304	628,930	5.47
	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	8/12/2024	2,504,775	2,393,327	6.14
	EXXON MOBIL CORP	3/1/2026	3,559,696	3,508,673	5.35
	F&G GLOBAL FUNDING	9/20/2024	4,454,142	4,211,578	6.91
(1)	FIFTH THIRD BANK NA (OHIO)	10/27/2025	950,000	934,582	7.05
	FLORIDA POWER & LIGHT CO	5/15/2028	3,935,680	3,857,000	5.28
	GA GLOBAL FUNDING TRUST	9/13/2024	1,551,563	1,468,029	6.95
	GA GLOBAL FUNDING TRUST	4/8/2024	2,886,990	2,910,420	6.89
(1)	GOLDMAN SACHS GROUP INC	8/10/2026	2,775,000	2,753,771	6.23
(1)	GOLDMAN SACHS GROUP INC	2/12/2026	6,058,338	6,116,352	6.30
(1)	GOLDMAN SACHS GROUP INC	1/24/2025	2,575,000	2,534,186	6.27
	GOLDMAN SACHS GROUP INC	3/3/2024	440,856	396,584	6.03
	HOME DEPOT INC	9/15/2025	2,204,206	2,151,727	5.31
	HOME DEPOT INC	4/15/2025	369,353	355,363	5.40
	HONEYWELL INTERNATIONAL INC	11/1/2024	399,932	397,272	5.50
	HORMEL FOODS CORP	6/3/2024	1,173,957	1,173,945	5.80
	HSBC USA INC	5/24/2024	3,544,858	3,486,401	6.37
(1)	HUNTINGTON NATIONAL BANK	11/18/2025	2,415,000	2,360,445	7.25
(1)	HUNTINGTON NATIONAL BANK	5/16/2025	3,410,000	3,323,966	7.21
	INTEL CORP	7/29/2025	1,713,075	1,693,825	5.56
	INTERCONTINENTAL EXCHANGE INC	5/23/2025	3,351,310	3,253,186	5.60
	INTERNATIONAL BUSINESS MACHINES CORP	7/27/2025	2,600,000	2,531,594	5.53
	INTERNATIONAL BUSINESS MACHINES CORP	2/12/2024	1,027,846	927,333	5.87
	JACKSON NATIONAL LIFE GLOBAL FUNDING	1/9/2026	1,601,549	1,568,390	6.59
	JACKSON NATIONAL LIFE GLOBAL FUNDING	1/12/2025	2,329,604	2,187,707	6.79
	JOHN DEERE CAPITAL CORP	6/8/2026	1,948,869	1,923,812	5.29
	JOHN DEERE CAPITAL CORP	1/9/2026	1,714,194	1,695,072	5.35
	JOHN DEERE CAPITAL CORP	6/6/2025	639,853	618,918	5.47
	JOHN DEERE CAPITAL CORP	3/7/2025	259,888	247,684	5.60
	JOHN DEERE CAPITAL CORP	1/10/2025	1,789,159	1,696,204	5.54
	JOHN DEERE CAPITAL CORP	9/10/2024	534,652	510,690	5.62
	JOHN DEERE CAPITAL CORP	1/17/2024	3,512,504	3,461,256	5.63
(1)	JPMORGAN CHASE & CO	4/26/2026	1,000,000	970,470	6.07
(1)	JPMORGAN CHASE & CO	2/24/2026	2,570,000	2,446,717	6.22
(1)	JPMORGAN CHASE & CO	12/10/2025	3,295,542	3,416,464	6.20
(1)	JPMORGAN CHASE & CO	8/9/2025	1,100,000	1,047,728	6.17
(1)	JPMORGAN CHASE & CO	6/1/2025	6,445,597	6,199,466	6.23
(1)	JPMORGAN CHASE & CO	2/16/2025	815,000	796,777	6.06
	KENVUE INC	3/22/2025	904,665	902,846	5.67
	KEYBANK NA	1/26/2026	354,705	336,625	7.15
	KEYBANK NA	8/8/2025	1,319,630	1,243,057	7.57
(1)	KEYBANK NA	6/14/2024	2,045,600	2,012,198	7.92
(1)	KEYCORP	5/23/2025	240,040	231,358	4.02
	LINDE INC	12/5/2025	3,516,198	3,478,499	5.28
	LOCKHEED MARTIN CORP	10/15/2025	782,763	779,010	5.35
	MANUFACTURERS AND TRADERS TRUST CO	1/27/2026	2,430,763	2,320,750	6.86
	MASSMUTUAL GLOBAL FUNDING II	8/26/2025	1,208,754	1,177,064	5.67
	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	8/3/2026	1,340,348	1,336,365	5.59
	MET TOWER GLOBAL FUNDING	6/13/2025	1,973,065	1,902,498	5.99
	METROPOLITAN LIFE GLOBAL FUNDING I	1/6/2026	2,380,000	2,351,702	5.56
	METROPOLITAN LIFE GLOBAL FUNDING I	3/21/2025	579,484	555,414	5.84
	METROPOLITAN LIFE GLOBAL FUNDING I	9/27/2024	5,137,921	4,903,496	5.92
(1)	MORGAN STANLEY	1/28/2027	754,985	740,074	5.97
(1)	MORGAN STANLEY	10/16/2026	1,165,000	1,166,107	6.09
(1)	MORGAN STANLEY	4/28/2026	4,360,979	4,354,073	6.27
(1)	MORGAN STANLEY	2/18/2026	2,970,000	2,826,935	6.31
(1)	MORGAN STANLEY	10/21/2025	615,000	579,422	6.36
(1)	MORGAN STANLEY	1/22/2025	3,032,519	2,986,049	6.17
(1)	MORGAN STANLEY	1/25/2024	1,085,000	1,084,772	5.71
	MORGAN STANLEY BANK NA	4/21/2026	3,720,000	3,636,114	5.71
	NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH)	1/12/2026	2,960,000	2,924,865	5.52
	NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH)	6/9/2025	2,280,000	2,203,734	5.59
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	3/13/2026	2,488,648	2,437,041	5.47
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	10/30/2025	758,982	759,050	5.51
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	6/15/2025	3,164,145	3,045,300	5.80
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/7/2025	2,254,932	2,141,957	5.77
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/8/2024	809,441	794,764	5.70
	NATIONAL SECURITIES CLEARING CORP	11/21/2024	3,254,251	3,225,412	5.88
	NESTLE HOLDINGS INC	3/13/2026	819,729	818,024	5.36
	NESTLE HOLDINGS INC	9/12/2025	1,034,658	1,011,744	5.22
	NESTLE HOLDINGS INC	9/14/2024	3,120,000	2,975,731	5.63
	NEW YORK LIFE GLOBAL FUNDING	9/18/2026	1,384,737	1,381,454	5.54
	NEW YORK LIFE GLOBAL FUNDING	1/14/2025	5,948,569	5,642,898	5.72

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	NEW YORK LIFE GLOBAL FUNDING	10/29/2024	2,162,186	2,051,316	5.98
	NEW YORK LIFE GLOBAL FUNDING	8/27/2024	2,171,977	2,076,125	5.79
	NEW YORK LIFE GLOBAL FUNDING	6/6/2024	2,448,016	2,404,161	5.97
(1)	NEXTERA ENERGY CAPITAL HOLDINGS INC	9/1/2025	1,149,770	1,151,985	5.65
(1)	NEXTERA ENERGY CAPITAL HOLDINGS INC	3/1/2025	2,175,425	2,178,220	5.77
(1)	NEXTERA ENERGY CAPITAL HOLDINGS INC	9/1/2024	300,762	295,155	6.08
	NIKE INC	3/27/2025	44,939	43,043	5.47
	NORTHERN TRUST CORP	5/10/2027	3,930,215	3,783,720	5.67
	NORTHWESTERN MUTUAL GLOBAL FUNDING	4/6/2026	6,038,862	5,912,188	5.58
	NORTHWESTERN MUTUAL GLOBAL FUNDING	7/1/2025	5,003,298	4,859,505	5.76
	PACCAR FINANCIAL CORP	8/10/2026	3,593,203	3,577,672	5.23
	PACCAR FINANCIAL CORP	4/7/2025	10,162,357	9,759,823	5.62
	PACCAR FINANCIAL CORP	11/8/2024	1,544,907	1,465,154	5.78
	PACCAR FINANCIAL CORP	8/9/2024	959,482	918,797	5.68
	PACCAR FINANCIAL CORP	2/2/2024	1,618,121	1,590,953	5.70
	PACIFIC LIFE GLOBAL FUNDING II	8/28/2026	794,722	790,802	5.70
	PAYPAL HOLDINGS INC	10/1/2024	1,759,687	1,645,974	5.70
	PEPSICO INC	2/13/2026	1,579,084	1,563,141	5.03
	PEPSICO INC	7/17/2025	1,649,663	1,647,011	5.34
	PNC BANK NA	4/10/2025	4,562,820	4,340,070	6.35
(1)	PNC FINANCIAL SERVICES GROUP INC	1/26/2027	1,630,000	1,584,507	6.06
(1)	PNC FINANCIAL SERVICES GROUP INC	10/28/2025	1,570,000	1,557,880	5.72
	PRICOA GLOBAL FUNDING I	8/28/2026	809,182	810,065	5.55
	PRICOA GLOBAL FUNDING I	8/28/2025	504,692	490,870	5.76
	PRICOA GLOBAL FUNDING I	12/6/2024	4,565,293	4,324,271	5.91
	PRINCIPAL LIFE GLOBAL FUNDING II	1/10/2025	922,003	873,265	5.98
	PRINCIPAL LIFE GLOBAL FUNDING II	8/23/2024	1,124,303	1,072,226	6.19
	PUBLIC SERVICE ELECTRIC AND GAS CO	5/1/2028	1,929,762	1,899,225	5.29
	ROCHE HOLDINGS INC	3/10/2025	6,220,000	5,933,071	5.49
	ROYAL BANK OF CANADA	4/14/2025	2,524,066	2,436,095	5.79
	ROYAL BANK OF CANADA	11/1/2024	4,205,160	3,845,200	5.97
	SALESFORCE INC	7/15/2024	1,064,457	1,023,582	5.70
	SECURITY BENEFIT GLOBAL FUNDING	5/17/2024	3,128,811	3,020,732	6.98
	SOUTHERN CALIFORNIA GAS CO	9/15/2024	3,704,883	3,635,300	5.93
(1)	STATE STREET CORP	11/4/2026	685,000	682,596	5.93
	STATE STREET CORP	8/3/2026	4,335,000	4,294,294	5.63
(1)	STATE STREET CORP	5/18/2026	1,225,000	1,209,516	5.92
(1)	STATE STREET CORP	3/30/2026	2,045,440	1,907,860	6.16
(1)	STATE STREET CORP	2/6/2026	3,765,000	3,552,842	5.99
(1)	STATE STREET CORP	1/26/2026	345,000	339,221	6.09
	TARGET CORP	7/1/2024	1,487,696	1,376,774	5.77
	TEXAS INSTRUMENTS INC	11/18/2024	379,829	375,980	5.67
	TORONTO-DOMINION BANK	6/12/2024	3,171,900	2,931,360	6.02
	TOYOTA MOTOR CREDIT CORP	5/18/2026	2,053,808	2,009,379	5.36
	TOYOTA MOTOR CREDIT CORP	1/13/2025	973,694	925,733	5.57
	TOYOTA MOTOR CREDIT CORP	6/18/2024	3,086,323	2,979,378	5.65
	TOYOTA MOTOR CREDIT CORP	1/11/2024	899,946	886,950	5.64
(1)	TRUIST FINANCIAL CORP	10/28/2026	1,650,000	1,631,784	6.47
(1)	TRUIST FINANCIAL CORP	7/28/2026	3,065,000	2,950,706	6.45
	TRUIST FINANCIAL CORP	8/1/2024	6,114,362	5,913,462	6.29
	UNILEVER CAPITAL CORP	8/12/2024	705,000	674,925	5.73
	UNITEDHEALTH GROUP INC	10/15/2025	539,951.40	538,407.00	5.30
	UNITEDHEALTH GROUP INC	5/15/2024	3,691,746.80	3,588,255.45	5.73
	US BANCORP	7/30/2024	2,662,075.00	2,428,375.00	5.96
	US BANCORP	2/5/2024	2,107,940.00	1,980,900.00	6.13
	USAA CAPITAL CORP	5/1/2025	1,903,754.30	1,840,495.10	5.80
	WALMART INC	4/15/2026	2,628,842.80	2,560,673.20	5.12
	WALMART INC	9/9/2025	3,122,812.50	3,046,218.75	5.28
(1)	WELLS FARGO & CO	8/15/2026	1,360,000.00	1,320,913.60	6.18
(1)	WELLS FARGO & CO	4/25/2026	1,850,000.00	1,782,567.50	6.38
	WELLS FARGO & CO	4/22/2026	2,046,240.00	2,025,990.75	5.92
(1)	WELLS FARGO & CO	10/30/2025	6,660,523.30	6,597,964.35	6.44
(1)	WELLS FARGO & CO	5/19/2025	455,000.00	438,792.90	6.15
	WELLS FARGO BANK NA	8/7/2026	1,659,867.20	1,648,894.60	5.70
	WELLS FARGO BANK NA	8/1/2025	3,512,469.20	3,503,435.65	5.74
	WISCONSIN PUBLIC SERVICE CORP	11/10/2025	684,849.30	682,842.25	5.51
	SUB-TOTAL		459,230,954	446,013,103	
	<u>MORTGAGE AND ASSET-BACK SECURITIES</u>				
	ACAR 221 B	9/14/2026	429,157	427,922	2.27
	ALLYA 2022-1 A3	11/16/2026	2,659,485	2,599,246	5.63
	ALLYA 2022-2 A3	5/17/2027	2,374,971	2,344,553	5.70
	ALLYA 2023-1 A3	5/15/2028	1,619,724	1,616,468	5.62
	AMCAR 2021-3 A3	8/18/2026	703,953	682,967	6.51
	AMCAR 2023-2 A3	5/18/2028	4,599,241	4,594,250	5.94
	AMXCA 2022-2 A	5/17/2027	11,233,105	10,866,688	5.71
	AMXCA 2023-1 A	5/15/2028	1,339,881	1,323,277	5.44
	BAAT 231 A3	2/15/2028	1,079,959	1,079,222	5.53
	BACCT 2023-1 A	5/15/2028	914,793	901,787	5.44
	BMWLT 2021-2 A3	12/26/2024	246,671	245,295	5.63
	BMWLT 2022-1 A3	3/25/2025	857,213	847,284	6.76
	BMWLT 2023-1 A3	11/25/2025	1,399,967	1,388,170	6.12
	BMWOT 2022-A A3	8/25/2026	3,049,841	2,975,428	5.66
	BMWOT 2023-A A3	2/25/2028	779,862	777,949	5.65
	CARMX 2020-1 A3	12/16/2024	15,902	15,833	5.45
	CARMX 2020-3 A3	3/17/2025	34,105	34,005	5.03
	CARMX 2020-3 B	3/16/2026	858,341	814,819	4.84
	CARMX 2020-4 A3	8/15/2025	133,888	131,629	5.54

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	CARMX 2021-1 A3	12/15/2025	244,067	237,990	5.69
	CARMX 2021-2 A3	2/17/2026	688,844	670,156	5.41
	CARMX 2021-3 A3	6/15/2026	1,776,543	1,705,460	5.93
	CARMX 2022-2 A3	2/16/2027	1,929,706	1,880,303	5.91
	CARMX 2022-3 A3	4/15/2027	2,529,940	2,469,052	5.72
	CARMX 2022-4 A3	8/16/2027	7,453,252	7,385,743	5.97
	CARMX 2023-3 A3	5/15/2028	3,199,963	3,175,488	5.66
	CARMX 2032-2 A3	1/18/2028	6,029,359	5,962,524	5.63
	CHAIT 2023-1 A	9/15/2028	11,146,566	11,123,913	5.18
	CITZN 231 A3	1/18/2028	2,299,620	2,295,354	6.00
	COMET 2021-3 A	11/16/2026	2,774,618	2,632,310	5.83
	COMET 2022-1 A	3/15/2027	7,399,825	7,152,093	5.77
	COMET 2022-2 A	5/17/2027	5,254,160	5,076,750	5.74
	COPAR 2021-1 A3	9/15/2026	1,088,506	1,044,093	5.56
	COPAR 2022-1 A3	4/15/2027	1,469,679	1,419,711	5.74
	COPAR 2022-2 A3	5/17/2027	1,459,895	1,416,901	5.57
	CRVNA 23P2 A3	4/10/2028	2,181,939	2,174,898	5.48
	DCENT 2021-1 A	9/15/2026	1,334,714	1,269,185	5.93
	DCENT 2022-2 A	5/17/2027	2,674,783	2,577,229	5.74
	DCENT 2022-3 A	7/15/2027	3,029,624	2,924,677	5.67
	DRIVE 2021-3 B	5/15/2026	516,067	512,877	5.64
	FCAT 231 A3	8/16/2027	1,599,884	1,576,896	5.98
	FCAT 233 A3	4/17/2028	799,951	795,208	5.79
	FITAT 2023-1 A3	8/15/2028	2,649,836	2,642,342	5.71
	FORDF 2019-4 A	9/15/2026	5,716,489	5,438,299	6.17
	FORDF 231 B	5/15/2028	568,621	564,282	6.16
	FORDO 2021-A A3	8/15/2025	700,006	686,492	5.15
	FORDO 2022-A A3	6/15/2026	698,694	677,548	5.27
	FORDO 2022-B A3	9/15/2026	844,954	827,044	5.79
	FORDO 2023-B A3	5/15/2028	1,434,981	1,424,395	5.61
	GALC 2021-2 A3	7/15/2025	3,108,003	3,010,890	7.25
	GALC 221 A3	9/15/2026	3,699,362	3,652,825	6.14
	GFORT 231 A1	6/15/2028	1,299,682	1,288,443	5.76
	GMALT 2022-1 A3	3/20/2025	2,745,150	2,710,118	7.06
	GMALT 2023-1 A3	4/20/2026	1,349,777	1,337,729	6.06
	GMCAR 2020-3 A3	4/16/2025	121,394	120,994	2.22
	GMCAR 2020-4 A3	8/18/2025	96,020	94,431	6.08
	GMCAR 2021-1 A3	10/16/2025	115,287	112,916	5.51
	GMCAR 2021-4 A3	9/16/2026	1,806,378	1,733,047	5.66
	GMCAR 2022-1 A3	11/16/2026	2,110,352	2,039,410	5.31
	GMCAR 2022-2 A3	2/16/2027	1,209,747	1,176,205	5.52
	GMCAR 2022-3 A3	4/16/2027	1,549,989	1,511,374	5.50
	GMCAR 2022-4 A3	8/16/2027	1,899,689	1,874,578	5.72
	GMCAR 2023-2 A3	2/16/2028	664,982	650,131	5.60
	GTE 231 A3	3/15/2028	2,199,815	2,158,134	7.39
	HALST 2022-A A3	1/15/2025	1,452,764	1,436,816	6.40
	HALST 21C A3	9/16/2024	610,262	606,546	5.62
	HAROT 2021-3 A3	11/18/2025	3,596,964	3,483,314	5.67
	HAROT 2021-4 A3	1/21/2026	2,420,908	2,327,007	6.28
	HAROT 2022-1 A3	5/15/2026	1,084,837	1,046,775	5.66
	HAROT 2022-2 A3	7/20/2026	1,614,904	1,572,622	5.88
	HART 2021-A A3	9/15/2025	1,142,473	1,119,410	5.38
	HART 2021-B A3	1/15/2026	2,227,527	2,165,188	5.85
	HART 2021-C A3	5/15/2026	818,126	790,821	5.66
	HART 2022-A A3	10/15/2026	2,699,896	2,612,682	5.60
	HART 2022-B A3	11/16/2026	1,549,999	1,513,079	5.68
	HART 2022-C A3	6/15/2027	6,804,967	6,774,446	5.73
	HDMOT 2022-A A3	2/16/2027	2,534,578	2,477,658	5.82
	HDMOT 2023-A A3	12/15/2027	1,639,835	1,618,860	5.85
	JDOT 2021 A3	9/15/2025	1,103,855	1,077,866	5.52
	JDOT 2022 A3	9/15/2026	1,994,559	1,931,459	6.07
	JDOT 2022-C A3	6/15/2027	3,899,697	3,858,348	5.83
	KCOT 2021-1 A3	8/15/2025	603,525	587,332	6.17
	KCOT 2023-1 A3	6/15/2027	6,743,944	6,638,766	5.10
	KCOT 212 A3	11/17/2025	1,246,178	1,199,342	6.67
	KCOT 221 A2	4/15/2025	303,086	299,971	11.32
	KCOT 221 A3	10/15/2026	2,499,643	2,386,025	7.18
	KCOT 222 A3	12/15/2026	2,374,565	2,310,186	6.37
	KCOT 232 A3	1/18/2028	3,029,235	3,001,154	5.33
	MBALT 2021-B A3	11/15/2024	779,624	773,040	6.17
	MBART 2020-1 A3	2/18/2025	31,819	31,694	3.49
	MBART 2022-1 A3	8/16/2027	3,894,230	3,869,254	5.67
	MBART 2023-1 A3	11/15/2027	729,912	715,823	5.62
	MCCT 211 A	11/21/2025	4,741,016	4,830,550	5.98
	MMAF 22B A2	9/9/2025	2,970,259	2,957,156	5.60
	NAROT 2022-B A3	5/17/2027	1,504,689	1,476,405	5.67
	NAROT 2023-A A3	11/15/2027	3,299,417	3,259,311	5.57
	NAVMT 231 A	8/25/2028	2,784,604	2,785,000	6.18
	SDART 2021-4 B	6/15/2026	70,066	69,777	4.38
	SDART 2022-6 A3	11/16/2026	1,999,946	1,985,040	5.99
	SDART 2023-3 A3	10/15/2027	1,399,842	1,392,692	6.01
	SYNIT 2022-1 A	4/17/2028	580,311	572,979	5.96
	TAOT 2020-D A3	1/15/2025	181,565	180,600	5.18
	TAOT 2021-A A3	5/15/2025	1,034,979	1,017,304	5.50
	TAOT 2021-D A3	4/15/2026	1,094,160	1,052,582	6.06
	TAOT 2022-B A3	9/15/2026	1,399,967	1,362,928	5.51
	TAOT 2022-C A3	4/15/2027	3,025,132	2,996,620	5.84

**Orange County Transportation Authority
Portfolio Listing
As of September 30, 2023**

<u>NOTE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
	TAOT 2022-D A3	9/15/2027	4,799,526	4,768,896	5.72
	TAOT 2023-A A3	9/15/2027	775,000	761,755	5.62
	TAOT 2023-B A3	2/15/2028	1,894,894	1,857,441	5.67
	TLOT 2023-A A3	4/20/2026	2,599,547	2,567,500	5.94
	TLOT 21B A3	10/21/2024	225,894	224,612	5.98
	VALET 2021-1 A3	6/22/2026	1,134,983	1,095,120	6.10
	VWALT 2022-A A3	7/21/2025	739,941	728,870	6.13
	VZMT 2022-5 A1A	7/20/2027	1,824,920	1,813,393	5.88
	VZOT 2020-B A	2/20/2025	5,412	5,402	3.99
	WLAKE 2023-1 A3	1/18/2028	1,599,921	1,584,608	5.97
	WLAKE 223 A3	7/15/2026	4,799,655	4,768,848	6.33
	WLAKE 232 A3	2/16/2027	3,799,858	3,786,472	6.13
	WOART 2020-B A3	5/15/2025	115,147	114,367	4.99
	WOART 2021-D A3	10/15/2026	1,271,908	1,224,442	5.72
	SUB-TOTAL		250,905,240	246,343,389	
	<u>Municipal Debt</u>				
	ALABAMA FED AID HWY FIN AUTH SPL OBLIG REV	9/1/2027	1,349,172	1,327,455	4.89
	CALIFORNIA ST	4/1/2024	3,239,373	3,045,944	5.57
	CALIFORNIA ST UNIV REV	11/1/2023	2,090,000	2,081,724	4.94
	CONNECTICUT ST	6/15/2024	1,668,696	1,614,662	5.61
	CORONA	5/1/2024	1,510,000	1,467,252	5.66
	EL CAJON CALIF	4/1/2024	540,000	526,516	6.02
	FLORIDA ST BRD ADMIN FIN CORP REV	7/1/2025	1,025,000	951,528	5.60
	GOLDEN ST TOB SECURITIZATION CORP CALIF TOB SETTLE	6/1/2025	2,120,000	1,981,967	5.53
	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2024	715,000	695,094	5.82
	LOS ALTOS CALIF SCH DIST	10/1/2024	1,826,514	1,721,340	5.53
	LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2025	1,600,000	1,454,128	5.63
	MASSACHUSETTS (COMMONWEALTH OF)	11/1/2026	431,068	427,673	5.18
	MASSACHUSETTS (COMMONWEALTH OF)	1/15/2025	2,345,000	2,293,598	5.43
	MASSACHUSETTS (COMMONWEALTH OF)	7/15/2024	4,240,000	4,179,707	5.49
	NEW JERSEY ST TPK AUTH TPK REV	1/1/2025	850,000	804,364	5.38
	NEW YORK ST	2/15/2024	3,000,000	2,961,990	5.42
	NEW YORK STATE DORMITORY AUTHORITY	3/15/2025	2,690,000	2,521,122	5.41
	REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	5/1/2026	1,495,000	1,346,517	5.49
	RIVERSIDE CNTY CALIF INFRASTRUCTURE FING AUTH LEAS	11/1/2024	1,810,000	1,720,604	5.61
	SAN BERNARDINO CALIF CMNTY COLLEGE DIST	8/1/2024	890,000	857,248	5.49
	SAN DIEGO CNTY CALIF WTR AUTH WTR REV	5/1/2024	667,541	685,274	5.49
	SAN DIEGO CNTY CALIF WTR AUTH WTR REV	5/1/2024	1,400,000	1,360,380	5.54
	WISCONSIN ST GEN FD ANNUAL APPROPRIATION REV	5/1/2027	3,118,213	3,018,739	5.09
	WISCONSIN ST GEN FD ANNUAL APPROPRIATION REV	5/1/2026	1,240,000	1,214,456	5.22
	SUB-TOTAL		41,860,577	40,259,281	
	<u>Supranationals</u>				
	INTER-AMERICAN DEVELOPMENT BANK	9/23/2024	10,976,871	10,450,909	5.65
	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	3/19/2024	5,349,700	4,928,000	5.63
	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	11/24/2023	3,043,443	3,026,149	5.41
	SUB-TOTAL		19,370,014	18,405,058	
	SHORT-TERM PORTFOLIO - TOTAL		\$ 1,986,936,261	\$ 1,937,519,461	

BOND PROCEEDS PORTFOLIO

<u>NOTE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
	<u>2021 Bond Anticipation Notes (BANs) - US Bank</u>				
	FIRST AMERICAN GOVERNMENT OBLIGATIONS FUND	N/A	53,184	53,184	4.96
	<u>91 EXPRESS LANES 2023 BONDS (US Bank COI)</u>				
	FIRST AMERICAN GOVERNMENT OBLIGATIONS FUND	N/A	4,319	4,319	4.96
	BOND PROCEEDS PORTFOLIO-TOTAL		\$ 57,503	\$ 57,503	

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 2013 BONDS (US Bank DSF/DSRF)</u>				
	FIRST AMERICAN GOVERNMENT OBLIGATIONS FUND	N/A	12,471	12,471	4.96
	<u>91 EXPRESS LANES 2023 BONDS (US Bank DSF/DSRF)</u>				
	FIRST AMERICAN GOVERNMENT OBLIGATIONS FUND	N/A	5,253,765	5,253,765	4.96
	<u>91 EXPRESS LANES 2023 BONDS - OPERATING & MAINTENANCE RESERVES</u>				
	BANK DEPOSITS	N/A	11,864	11,864	0.00
	BMO HARRIS BANK NCD	10/11/2023	5,000,000	5,000,000	5.42
	BMO HARRIS BANK NCD	1/11/2024	3,300,000	3,300,000	5.75
	DEBT SERVICE RESERVE FUNDS - TOTAL		\$ 13,578,100	\$ 13,578,100	

		<u>Book Value</u>	<u>Market Value</u>
TOTAL PORTFOLIO		\$ 2,463,786,026	\$ 2,414,369,227

NOTE: 1. Variable or floating rate securities.