

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

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	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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(1)	CITIGROUP INC	10/30/2024	2,500,000	2,501,575	5.81
(1)	CITIZENS BANK NA	10/24/2025	1,855,557	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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NOTE	DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
	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 IMPT 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
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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.