

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

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	47,544,755	47,544,755	5.15
	BMO HARRIS BANK NCD	12/16/2024	25,000,000	25,000,000	5.14
	BARCLAYS COMMERCIAL PAPER	9/10/2024	24,656,917	24,933,250	5.37
	NATIXIS COMMERCIAL PAPER	12/27/2024	24,303,063	24,582,453	5.31
	MONEY MARKET DEMAND ACCOUNT	N/A	512,621	512,621	3.71
	FIDELITY TREASURY OBLIGATIONS FUND	N/A	116,165,202	116,165,202	5.20
	INVESCO MONEY MARKET GOVERNMENT PORTFOLIO	N/A	126,788,637	126,788,637	5.20
	FEDERATED TREASURY OBLIGATIONS FUND	N/A	20,822,757	20,822,757	5.16
	SUB-TOTAL		386,043,951	386,599,675	
	<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>				
		N/A	7,033,549	7,033,549	4.58
	<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>				
		N/A	785,754	785,754	4.36
	LIQUID PORTFOLIO - TOTAL		\$ 393,863,254	\$ 394,418,978	

SHORT-TERM PORTFOLIO					
NOTE	DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
	<u>Money Market Funds</u>				
	FIRST AMER:GVT OBLG Z	8/31/2024	70,020,427	70,020,427	5.18
	SUB-TOTAL		70,020,427	70,020,427	
	<u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u>				
	COOPERATIEVE RABOBANK U.A., NEW YORK BRANCH	7/17/2026	3,450,000	3,532,214	3.77
	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	2/1/2027	3,750,000	3,771,788	4.38
	NATIXIS, NEW YORK BRANCH	9/18/2026	3,575,000	3,686,218	3.77
	NORDEA ABP - NEW YORK BRANCH	11/3/2025	4,750,000	4,812,178	4.39
	TORONTO-DOMINION BANK - NEW YORK BRANCH	10/27/2025	4,725,000	4,789,969	4.33
	SUB-TOTAL		20,250,000	20,592,366	
	<u>U.S. TREASURY OBLIGATIONS</u>				
	UNITED STATES TREASURY	7/31/2029	2,018,750	2,023,600	3.74
	UNITED STATES TREASURY	6/30/2029	3,190,311	3,201,313	3.76
	UNITED STATES TREASURY	5/31/2029	1,398,852	1,446,214	3.73
	UNITED STATES TREASURY	2/28/2029	936,753	954,794	3.74
	UNITED STATES TREASURY	12/31/2028	11,160,625	11,198,250	3.75
	UNITED STATES TREASURY	11/30/2028	6,415,842	6,549,120	3.76
	UNITED STATES TREASURY	11/15/2028	4,757,617	4,875,200	3.77
	UNITED STATES TREASURY	9/30/2028	17,857,861	18,520,180	3.76
	UNITED STATES TREASURY	8/31/2028	1,555,425	1,590,174	3.76
	UNITED STATES TREASURY	8/15/2028	11,211,953	11,606,760	3.77
	UNITED STATES TREASURY	5/31/2028	4,115,146	4,129,250	3.77
	UNITED STATES TREASURY	4/15/2028	2,667,091	2,680,799	1.81
	UNITED STATES TREASURY	4/15/2028	7,475,009	7,514,616	1.80
	UNITED STATES TREASURY	2/29/2028	2,008,984	2,014,680	3.77
	UNITED STATES TREASURY	11/15/2027	3,778,750	3,815,160	3.79
	UNITED STATES TREASURY	10/31/2027	7,903,178	8,080,172	3.78
	UNITED STATES TREASURY	9/30/2027	6,517,012	6,566,040	3.77
	UNITED STATES TREASURY	8/31/2027	7,737,813	7,849,360	3.79
	UNITED STATES TREASURY	7/31/2027	3,865,469	3,884,080	3.81
	UNITED STATES TREASURY	7/15/2027	37,280,383	37,412,045	3.80
	UNITED STATES TREASURY	6/30/2027	18,162,972	18,454,867	3.80
	UNITED STATES TREASURY	6/15/2027	4,649,665	4,734,931	3.80
	UNITED STATES TREASURY	5/15/2027	45,439,353	46,388,174	3.83
	UNITED STATES TREASURY	4/30/2027	8,049,434	8,271,265	3.82
	UNITED STATES TREASURY	4/15/2027	14,424,970	14,744,623	3.83
	UNITED STATES TREASURY	3/31/2027	14,125,480	14,618,159	3.81
	UNITED STATES TREASURY	3/31/2027	6,941,010	7,090,371	3.81
	UNITED STATES TREASURY	3/15/2027	15,087,814	15,334,229	3.83
	UNITED STATES TREASURY	2/15/2027	46,810,573	47,535,143	3.86
	UNITED STATES TREASURY	1/15/2027	19,033,681	19,102,325	3.87
	UNITED STATES TREASURY	12/31/2026	10,403,754	10,694,435	3.84
	UNITED STATES TREASURY	12/31/2026	30,077,513	30,901,706	3.84
	UNITED STATES TREASURY	12/15/2026	27,992,163	28,059,253	3.88
	UNITED STATES TREASURY	11/15/2026	3,715,469	3,842,040	3.88
	UNITED STATES TREASURY	11/15/2026	24,377,150	24,669,360	3.90
	UNITED STATES TREASURY	10/15/2026	18,428,832	18,789,167	3.92
	UNITED STATES TREASURY	9/15/2026	6,204,346	6,333,750	3.94
	UNITED STATES TREASURY	8/31/2026	13,152,289	13,527,000	3.93
	UNITED STATES TREASURY	8/31/2026	33,552,012	34,479,283	3.92
	UNITED STATES TREASURY	8/15/2026	30,310,746	30,795,928	3.94
	UNITED STATES TREASURY	7/31/2026	36,429,810	36,456,388	3.96
	UNITED STATES TREASURY	7/15/2026	14,357,900	14,518,205	3.98
	UNITED STATES TREASURY	6/15/2026	10,406,719	10,521,735	4.00

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	UNITED STATES TREASURY	5/15/2026	34,792,727	34,966,272	4.03
	UNITED STATES TREASURY	4/15/2026	32,203,719	32,135,977	4.05
	UNITED STATES TREASURY	3/15/2026	7,783,474	7,724,864	4.10
	UNITED STATES TREASURY	2/28/2026	14,271,250	15,167,500	4.11
	UNITED STATES TREASURY	2/28/2026	10,889,492	11,039,083	4.10
	UNITED STATES TREASURY	2/28/2026	1,250,586	1,258,988	4.13
	UNITED STATES TREASURY	2/28/2026	31,820,822	33,836,517	4.09
	UNITED STATES TREASURY	2/15/2026	3,881,545	3,932,014	4.11
	UNITED STATES TREASURY	12/15/2025	2,788,644	2,846,970	4.22
	UNITED STATES TREASURY	12/15/2025	17,794,620	17,730,749	4.22
	UNITED STATES TREASURY	11/15/2025	14,569,102	14,649,000	4.25
	UNITED STATES TREASURY	10/31/2025	8,032,813	7,885,040	4.27
	UNITED STATES TREASURY	9/30/2025	9,515,918	9,367,570	4.33
(1)	UNITED STATES TREASURY	7/31/2025	11,582,531	11,579,569	5.30
	UNITED STATES TREASURY	7/31/2025	14,709,063	14,927,895	4.39
	UNITED STATES TREASURY	6/30/2025	6,811,055	6,762,140	4.44
	UNITED STATES TREASURY	5/31/2025	7,357,324	7,264,950	4.54
	UNITED STATES TREASURY	4/30/2025	7,440,527	7,293,900	4.60
	UNITED STATES TREASURY	3/31/2025	9,852,188	9,763,900	4.64
	UNITED STATES TREASURY	1/31/2025	8,313,750	7,885,280	4.87
	UNITED STATES TREASURY	12/17/2024	2,951,864	2,956,920	4.88
	UNITED STATES TREASURY	12/15/2024	8,000,000	7,913,440	4.74
	UNITED STATES TREASURY	11/15/2024	8,004,375	7,931,440	4.88
	UNITED STATES TREASURY	10/31/2024	7,758,691	7,455,000	5.07
	UNITED STATES TREASURY	9/30/2024	13,359,084	13,392,799	4.75
	UNITED STATES TREASURY	9/15/2024	5,787,992	5,790,662	4.08
	SUB-TOTAL		897,509,635	909,232,580	
	<u>FEDERAL AGENCY/GSE</u>				
	FEDERAL FARM CREDIT BANKS FUNDING CORP	4/30/2029	2,396,400	2,408,040	5.10
	FEDERAL FARM CREDIT BANKS FUNDING CORP	4/10/2029	4,942,000	5,126,150	3.77
	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/15/2027	4,973,700	5,114,200	3.86
	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/4/2027	4,012,000	4,073,080	3.87
	FEDERAL FARM CREDIT BANKS FUNDING CORP	8/16/2027	4,984,050	4,983,100	3.87
	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/7/2026	7,968,800	8,070,960	3.96
	FEDERAL FARM CREDIT BANKS FUNDING CORP	9/1/2026	3,994,800	4,057,600	4.00
	FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2026	14,828,188	15,040,708	3.90
	FEDERAL FARM CREDIT BANKS FUNDING CORP	7/30/2026	3,995,640	4,071,520	4.02
	FEDERAL FARM CREDIT BANKS FUNDING CORP	7/17/2026	4,003,400	4,042,040	4.04
	FEDERAL FARM CREDIT BANKS FUNDING CORP	6/23/2026	3,995,240	4,030,200	3.94
	FEDERAL FARM CREDIT BANKS FUNDING CORP	5/8/2026	7,957,920	8,085,760	4.08
	FEDERAL FARM CREDIT BANKS FUNDING CORP	2/25/2025	4,956,270	4,926,000	4.87
	FEDERAL HOME LOAN BANKS	9/8/2028	3,979,600	4,085,000	3.80
	FEDERAL HOME LOAN BANKS	6/30/2028	3,965,360	4,029,000	3.79
	FEDERAL HOME LOAN BANKS	6/9/2028	1,996,120	2,016,720	3.76
	FEDERAL HOME LOAN BANKS	3/10/2028	5,108,250	5,105,950	3.85
	FEDERAL HOME LOAN BANKS	12/10/2027	5,105,600	5,055,600	3.88
	FEDERAL HOME LOAN BANKS	4/9/2027	3,989,640	4,089,120	3.84
	FEDERAL HOME LOAN BANKS	3/25/2027	4,830,700	4,983,011	4.09
	FEDERAL HOME LOAN BANKS	11/17/2026	5,056,950	5,068,000	3.98
	FEDERAL HOME LOAN BANKS	9/11/2026	10,908,280	11,161,260	3.87
	FEDERAL HOME LOAN BANKS	8/26/2026	1,783,600	1,878,700	4.11
	FEDERAL HOME LOAN BANKS	6/12/2026	3,992,680	4,047,080	4.06
	FEDERAL HOME LOAN BANKS	12/20/2024	7,643,648	7,557,129	5.02
	FEDERAL HOME LOAN MORTGAGE CORP	1/27/2026	2,380,000	2,378,477	5.34
	FEDERAL HOME LOAN MORTGAGE CORP	10/20/2025	3,149,742	3,319,681	4.42
	FEDERAL HOME LOAN MORTGAGE CORP	9/30/2025	3,260,000	3,256,870	4.84
	FEDERAL HOME LOAN MORTGAGE CORP	8/28/2025	2,940,000	2,983,398	4.78
	FEDERAL HOME LOAN MORTGAGE CORP	7/21/2025	4,785,000	4,756,697	4.73
	FEDERAL HOME LOAN MORTGAGE CORP	1/27/2025	3,550,000	3,546,770	5.33
	FEDERAL HOME LOAN MORTGAGE CORP	1/24/2025	3,920,000	3,920,157	5.10
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/24/2026	5,226,860	5,303,498	4.04
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/25/2025	7,771,280	7,696,080	4.35
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/30/2025	3,614,768	3,791,350	4.53
	FHMS K-040 A2	9/25/2024	228,493	226,552	5.51
	FHMS K-045 A2	1/25/2025	4,482,838	4,491,692	5.23
	FHMS K-046 A2	3/25/2025	2,656,272	2,645,570	5.11
	FHMS K-047 A2	5/25/2025	3,566,443	3,500,153	4.97
	FHMS K-049 A2	7/25/2025	4,668,560	4,659,097	4.87
	FHMS K-051 A2	9/25/2025	5,891,784	5,787,437	4.73
	FHMS K-053 A2	12/25/2025	3,360,820	3,332,884	4.60
	FHMS K-054 A2	1/25/2026	11,003,391	11,254,969	4.52
	FHMS K-057 A2	7/25/2026	4,025,143	4,143,458	4.38
	FHMS K-057 A2	7/25/2026	411,188	412,192	4.34
	FHMS K-058 A2	8/25/2026	2,290,781	2,325,024	4.27
	FHMS K-059 A2	9/25/2026	3,078,232	3,175,640	4.25
(1)	FHMS K-061 A2	11/25/2026	1,638,588	1,655,902	4.30
	FHMS K-062 A2	12/25/2026	1,178,766	1,178,063	4.19

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	FHMS K-062 A2	12/25/2026	2,396,755	2,445,614	4.19
(1)	FHMS K-063 A2	1/25/2027	10,336,469	10,349,542	4.20
	FHMS K-065 A2	4/25/2027	3,879,088	3,952,800	4.18
	FHMS K-066 A2	6/25/2027	2,576,955	2,601,063	4.16
	FHMS K-067 A2	7/25/2027	3,858,125	3,897,960	4.10
	FHMS K-068 A2	8/25/2027	6,266,750	6,339,320	4.10
(1)	FHMS K-069 A2	9/25/2027	6,369,920	6,508,787	4.11
(1)	FHMS K-070 A2	11/25/2027	1,851,685	1,879,262	4.08
	FHMS K-073 A2	1/25/2028	6,511,410	6,605,219	4.13
(1)	FHMS K-081 A2	8/25/2028	4,803,447	4,906,292	4.13
(1)	FHMS K-733 A2	8/25/2025	1,733,276	1,769,452	4.80
	FHMS K-734 A2	2/25/2026	1,933,125	1,964,040	4.58
	FHMS K-736 A2	7/25/2026	2,458,807	2,557,674	4.39
(1)	FHMS K-748 A2	1/25/2029	1,847,109	1,850,620	4.15
	FHMS K-IR1 A2	3/25/2026	634,528	642,893	4.48
	FHMS K-S07 A2	9/25/2025	489,922	488,465	4.83
	FHMS K-S08 A2	3/25/2027	1,350,764	1,362,340	4.35
	FHR 3778 L	12/15/2025	83,927	82,298	5.25
	FHR 3806 L	2/15/2026	414,343	402,377	5.64
	FN AM8730	7/1/2025	1,596,145	1,463,316	5.42
	FN AN0429	1/1/2025	916,533	838,379	5.55
	FN AN0571	1/1/2026	582,703	587,700	4.94
	FN AN0992	2/1/2026	916,654	905,098	4.75
	FN AN1793	6/1/2026	348,254	353,872	4.76
	FN AN6001	7/1/2027	506,783	519,212	4.72
	FN BL5365	2/1/2027	291,595	302,380	4.22
(1)	FNA 2012-M14 AL	9/25/2027	3,592,581	3,639,308	5.86
(1)	FNA 2015-M15 A2	10/25/2025	1,272,912	1,291,099	5.45
	FNA 2016-M03 A2	2/25/2026	3,108,862	3,152,892	5.12
(1)	FNA 2017-M2 A2	2/25/2027	1,284,770	1,307,398	5.01
(1)	FNA 2018-M1 A2	12/25/2027	653,767	666,764	4.73
	FNGT 2017-T1 A	6/25/2027	3,582,859	3,659,045	4.36
	FNR 2011-74 UY	3/25/2026	51,000	49,955	5.86
		SUB-TOTAL	298,949,603	302,189,973	
	<u>MEDIUM TERM NOTES</u>				
	ABBVIE INC	3/15/2029	352,345	352,438	4.26
	ABBVIE INC	11/21/2026	4,703,375	4,786,706	4.29
	ADOBE INC	4/4/2027	1,544,228	1,570,122	4.16
	AIR PRODUCTS AND CHEMICALS INC	5/15/2027	1,829,260	1,883,680	4.14
	AMAZON.COM INC	8/22/2027	3,819,680	3,902,520	4.03
(1)	AMERICAN EXPRESS CO	7/26/2028	475,000	481,802	5.01
(1)	AMERICAN EXPRESS CO	7/28/2027	2,445,000	2,486,614	4.45
(1)	AMERICAN EXPRESS CO	4/23/2027	595,000	603,806	5.16
(1)	AMERICAN EXPRESS CO	11/4/2026	560,000	560,269	5.96
(1)	AMERICAN EXPRESS CO	10/30/2026	765,000	777,974	4.82
	AMERICAN EXPRESS CO	8/1/2025	2,452,545	2,435,458	4.84
	AMERICAN HONDA FINANCE CORP	7/7/2026	1,243,469	1,263,526	4.40
	AMERICAN HONDA FINANCE CORP	10/3/2025	1,348,745	1,366,632	4.63
	APPLE INC	2/23/2026	3,855,100	3,945,240	4.21
	ASTRAZENECA FINANCE LLC	2/26/2027	1,712,119	1,738,444	4.20
	ATHENE GLOBAL FUNDING	3/25/2027	2,555,000	2,604,644	4.70
	AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW Y	1/18/2027	2,350,000	2,375,333	4.27
	AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW Y	3/18/2026	1,750,000	1,764,858	4.43
	AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW Y	12/8/2025	2,025,000	2,039,641	4.49
(1)	BANK OF AMERICA CORP	4/24/2028	1,757,601	1,760,128	4.71
(1)	BANK OF AMERICA CORP	1/20/2027	1,425,000	1,431,099	4.75
(1)	BANK OF AMERICA CORP	10/24/2026	5,378,442	5,703,514	4.87
(1)	BANK OF AMERICA CORP	7/22/2026	195,000	194,608	5.05
(1)	BANK OF AMERICA CORP	4/2/2026	550,000	543,983	5.29
(1)	BANK OF AMERICA CORP	12/6/2025	2,930,000	2,899,792	5.43
(1)	BANK OF AMERICA CORP	10/22/2025	2,185,494	2,066,098	5.40
(1)	BANK OF NEW YORK MELLON CORP	7/21/2028	2,050,000	2,072,530	4.48
	BANK OF NEW YORK MELLON CORP	1/26/2027	3,695,080	3,808,040	4.17
(1)	BANK OF NEW YORK MELLON CORP	7/24/2026	3,510,000	3,493,924	4.94
	BANK OF NEW YORK MELLON CORP	4/25/2025	1,229,828	1,216,384	5.09
	BLACKROCK FUNDING INC	7/26/2027	7,240,233	7,338,822	4.06
	BMW US CAPITAL LLC	4/2/2027	964,149	966,480	4.40
	BMW US CAPITAL LLC	4/2/2027	2,447,085	2,481,042	4.38
	BMW US CAPITAL LLC	8/13/2026	3,964,921	3,981,019	4.43
	BMW US CAPITAL LLC	8/13/2026	1,664,184	1,671,247	4.45
	BMW US CAPITAL LLC	4/1/2025	1,068,994	1,059,482	4.97
	BP CAPITAL MARKETS AMERICA INC	11/17/2027	2,700,000	2,758,698	4.27
	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING	1/13/2025	2,172,216	2,145,203	5.52
	BRISTOL-MYERS SQUIBB CO	2/22/2029	353,211	353,753	4.26
	BRISTOL-MYERS SQUIBB CO	2/22/2027	1,178,726	1,198,833	4.19
	BRISTOL-MYERS SQUIBB CO	2/20/2026	1,978,970	1,997,681	4.32
	CAMDEN PROPERTY TRUST	11/3/2026	2,449,927	2,527,028	4.26
	CATERPILLAR FINANCIAL SERVICES CORP	8/16/2029	728,022	733,256	4.27
	CATERPILLAR FINANCIAL SERVICES CORP	10/15/2027	1,319,340	1,327,801	4.20

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	CATERPILLAR FINANCIAL SERVICES CORP	5/14/2027	7,576,829	7,721,369	4.18
	CATERPILLAR FINANCIAL SERVICES CORP	10/16/2026	3,267,449	3,284,126	4.24
	CATERPILLAR FINANCIAL SERVICES CORP	5/15/2026	1,369,356	1,369,795	4.36
	CATERPILLAR FINANCIAL SERVICES CORP	2/27/2026	1,374,684	1,389,671	4.30
	CATERPILLAR FINANCIAL SERVICES CORP	1/6/2026	2,439,390	2,452,493	4.40
	CHUBB INA HOLDINGS LLC	5/3/2026	3,858,936	3,928,640	4.47
	CINTAS NO 2 CORP	5/1/2025	1,184,739	1,172,190	5.11
	CISCO SYSTEMS INC	2/26/2027	9,776,576	9,943,517	4.09
	CISCO SYSTEMS INC	2/26/2027	1,286,599	1,290,828	4.08
	CITIBANK NA	9/29/2028	722,692	724,127	4.44
	CITIBANK NA	12/4/2026	1,440,000	1,472,530	4.39
	CITIBANK NA	8/6/2026	4,310,000	4,346,506	4.45
	CITIBANK NA	8/6/2026	1,095,000	1,104,652	4.43
	CITIBANK NA	4/30/2026	1,370,000	1,389,865	4.48
	CITIBANK NA	9/29/2025	1,680,000	1,701,370	4.55
(1)	CITIGROUP INC	1/25/2026	1,435,000	1,415,326	5.48
(1)	CITIZENS BANK NA	10/24/2025	1,855,000	1,853,850	6.35
	CNO GLOBAL FUNDING	1/6/2025	694,555	685,256	5.72
	COMCAST CORP	11/7/2025	814,780	820,925	4.61
	COMMONWEALTH BANK OF AUSTRALIA (NEW YORK BRANCH)	3/13/2026	2,350,000	2,384,404	4.32
	COOPERATIVE RABOBANK UA (NEW YORK BRANCH)	1/9/2026	2,399,088	2,410,944	4.50
	COREBRIDGE GLOBAL FUNDING	8/20/2027	1,859,702	1,868,203	4.49
	DTE ELECTRIC CO	12/1/2026	1,411,252	1,414,218	4.20
	DTE ELECTRIC CO	12/1/2026	3,459,446	3,508,302	4.19
	DUKE ENERGY CAROLINAS LLC	11/15/2028	3,653,676	3,766,299	4.25
	ELI LILLY AND CO	8/14/2029	1,137,503	1,142,508	4.15
	ELI LILLY AND CO	2/9/2029	1,516,917	1,510,210	4.24
	ELI LILLY AND CO	2/9/2027	2,468,691	2,492,032	4.10
	ENTERPRISE PRODUCTS OPERATING LLC	1/11/2027	2,562,358	2,585,905	4.22
	EXXON MOBIL CORP	3/1/2026	3,559,696	3,634,140	4.28
(1)	FIFTH THIRD BANK NA	10/27/2025	950,000	949,953	5.77
	FLORIDA POWER & LIGHT CO	5/15/2028	3,935,680	4,023,160	4.22
(1)	GOLDMAN SACHS BANK USA	5/21/2027	1,265,000	1,279,269	4.72
(1)	GOLDMAN SACHS BANK USA	3/18/2027	738,800	740,286	4.79
(1)	GOLDMAN SACHS BANK USA	3/18/2027	7,793,403	7,874,238	4.77
	GOLDMAN SACHS GROUP INC	11/16/2026	1,937,324	2,028,997	4.56
(1)	GOLDMAN SACHS GROUP INC	8/10/2026	2,775,000	2,793,121	5.08
	HOME DEPOT INC	6/25/2029	352,328	352,725	4.22
	HOME DEPOT INC	6/25/2027	5,905,977	6,034,493	4.12
	HOME DEPOT INC	9/30/2026	1,017,766	1,034,790	4.19
	HOME DEPOT INC	6/25/2026	5,219,200	5,307,503	4.24
	HOME DEPOT INC	9/15/2025	1,699,388	1,692,367	4.44
	HONEYWELL INTERNATIONAL INC	8/15/2029	1,865,940	1,869,340	4.17
	HONEYWELL INTERNATIONAL INC	7/30/2027	4,984,850	5,051,101	4.15
	HORMEL FOODS CORP	3/30/2027	2,282,784	2,315,916	4.22
(1)	HUNTINGTON NATIONAL BANK	11/18/2025	2,415,000	2,414,493	5.71
	HYUNDAI CAPITAL AMERICA	1/8/2027	1,402,802	1,406,309	4.72
	HYUNDAI CAPITAL AMERICA	3/30/2026	4,817,909	4,860,841	4.84
	INTERCONTINENTAL EXCHANGE INC	5/23/2025	854,060	844,216	5.43
	INTERNATIONAL BUSINESS MACHINES CORP	7/27/2025	2,600,000	2,584,270	4.68
	JACKSON NATIONAL LIFE GLOBAL FUNDING	4/10/2026	4,276,833	4,323,784	4.93
	JACKSON NATIONAL LIFE GLOBAL FUNDING	1/9/2026	1,601,549	1,615,031	5.01
	JACKSON NATIONAL LIFE GLOBAL FUNDING	1/12/2025	669,886	661,230	5.38
	JOHN DEERE CAPITAL CORP	6/11/2029	2,398,796	2,401,069	4.29
	JOHN DEERE CAPITAL CORP	6/11/2027	2,172,303	2,214,215	4.20
	JOHN DEERE CAPITAL CORP	3/5/2027	1,348,745	1,370,493	4.21
	JOHN DEERE CAPITAL CORP	1/8/2027	6,844,677	6,910,965	4.10
	JOHN DEERE CAPITAL CORP	6/8/2026	1,294,249	1,304,661	4.31
	JOHN DEERE CAPITAL CORP	1/10/2025	774,636	764,313	5.13
(1)	JPMORGAN CHASE & CO	7/22/2028	950,000	962,141	4.50
(1)	JPMORGAN CHASE & CO	4/22/2028	240,000	246,043	4.55
(1)	JPMORGAN CHASE & CO	2/1/2028	2,898,373	2,894,229	4.76
(1)	JPMORGAN CHASE & CO	1/23/2028	5,424,033	5,500,274	4.50
(1)	JPMORGAN CHASE & CO	10/22/2027	1,205,000	1,244,247	4.46
(1)	JPMORGAN CHASE & CO	11/19/2026	2,211,269	2,350,210	4.86
(1)	JPMORGAN CHASE & CO	4/26/2026	1,000,000	993,210	5.14
(1)	JPMORGAN CHASE & CO	2/24/2026	2,570,000	2,537,464	5.28
	JPMORGAN CHASE BANK NA	12/8/2026	3,595,000	3,656,223	4.29
	KEYBANK NA	1/26/2026	354,705	353,498	5.01
	KEYBANK NA	8/8/2025	1,319,630	1,307,552	5.19
	MANUFACTURERS AND TRADERS TRUST CO	1/27/2028	340,111	342,758	4.91
	MANUFACTURERS AND TRADERS TRUST CO	1/27/2026	2,430,763	2,419,976	5.11
	MASSMUTUAL GLOBAL FUNDING II	5/30/2029	1,525,333	1,538,916	4.30
	MASSMUTUAL GLOBAL FUNDING II	4/9/2027	2,614,216	2,672,085	4.21
	MASSMUTUAL GLOBAL FUNDING II	8/26/2025	889,083	885,203	4.71
	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	1/11/2027	1,698,266	1,717,085	4.35
	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	8/3/2026	1,340,348	1,367,793	4.48
	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	7/31/2026	4,244,193	4,275,989	4.47
	MET TOWER GLOBAL FUNDING	6/13/2025	1,973,065	1,957,028	4.89

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

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	META PLATFORMS INC	8/15/2029	1,595,750	1,606,380	4.14
	METROPOLITAN LIFE GLOBAL FUNDING I	1/8/2029	701,999	701,868	4.41
	METROPOLITAN LIFE GLOBAL FUNDING I	6/11/2027	1,732,849	1,772,250	4.22
	METROPOLITAN LIFE GLOBAL FUNDING I	1/6/2026	1,750,000	1,760,850	4.52
	METROPOLITAN LIFE GLOBAL FUNDING I	3/21/2025	579,484	572,878	5.06
	METROPOLITAN LIFE GLOBAL FUNDING I	9/27/2024	3,608,104	3,618,239	5.02
(1)	MORGAN STANLEY	2/1/2029	349,595	351,048	4.56
(1)	MORGAN STANLEY	4/13/2028	1,825,680	1,823,015	4.78
(1)	MORGAN STANLEY	4/13/2028	1,530,000	1,570,560	4.57
(1)	MORGAN STANLEY	7/20/2027	4,471,373	4,588,133	4.70
(1)	MORGAN STANLEY	1/28/2027	754,985	759,319	4.62
(1)	MORGAN STANLEY	10/16/2026	1,165,000	1,180,203	4.93
(1)	MORGAN STANLEY	2/18/2026	2,970,000	2,933,825	5.30
(1)	MORGAN STANLEY	10/21/2025	430,000	427,166	5.54
(1)	MORGAN STANLEY BANK NA	7/14/2028	1,060,000	1,073,197	4.50
(1)	MORGAN STANLEY BANK NA	5/26/2028	680,000	696,973	4.52
(1)	MORGAN STANLEY BANK NA	1/14/2028	1,250,000	1,259,675	4.60
	MORGAN STANLEY BANK NA	10/30/2026	2,340,000	2,411,230	4.34
	MORGAN STANLEY BANK NA	4/21/2026	3,470,000	3,483,845	4.49
	NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH)	6/11/2027	1,335,000	1,363,622	4.26
	NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH)	1/12/2026	2,960,000	2,979,654	4.46
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	5/6/2027	2,828,245	2,883,544	4.32
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/5/2027	1,070,070	1,069,540	4.39
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/5/2027	2,854,144	2,889,774	4.25
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	11/13/2026	1,734,393	1,775,616	4.43
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	3/13/2026	2,488,648	2,494,127	4.47
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	10/30/2025	444,404	449,036	4.64
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	6/15/2025	2,734,262	2,704,614	4.89
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/7/2025	1,754,947	1,730,342	5.16
	NATIONAL SECURITIES CLEARING CORP	5/30/2028	353,035	352,073	4.39
	NESTLE HOLDINGS INC	3/13/2026	819,729	831,759	4.27
	NEVADA POWER CO	5/1/2029	1,579,361	1,584,163	4.44
	NEW YORK LIFE GLOBAL FUNDING	9/18/2026	5,500,671	5,548,809	4.37
	NEW YORK LIFE GLOBAL FUNDING	4/2/2026	1,293,173	1,295,682	4.41
	NEW YORK LIFE GLOBAL FUNDING	1/14/2025	5,948,569	5,874,369	5.15
	NEW YORK LIFE GLOBAL FUNDING	10/29/2024	893,837	888,959	5.04
	NEWMONT CORPORATION	3/15/2026	929,842	938,575	4.67
	NEXTERA ENERGY CAPITAL HOLDINGS INC	1/29/2026	2,608,826	2,621,171	4.63
	NIKE INC	3/27/2025	44,939	44,435	4.63
	NORTHERN TRUST CORP	5/10/2027	3,930,215	3,983,680	4.16
	NORTHWESTERN MUTUAL GLOBAL FUNDING	6/12/2028	1,322,438	1,320,667	4.44
	NORTHWESTERN MUTUAL GLOBAL FUNDING	3/25/2027	1,476,492	1,480,631	4.19
	NORTHWESTERN MUTUAL GLOBAL FUNDING	3/25/2027	1,209,867	1,236,112	4.17
	NORTHWESTERN MUTUAL GLOBAL FUNDING	4/6/2026	2,236,430	2,243,158	4.46
	NORTHWESTERN MUTUAL GLOBAL FUNDING	7/1/2025	5,003,298	4,975,370	4.72
	PACCAR FINANCIAL CORP	8/6/2027	6,486,362	6,549,428	4.14
	PACCAR FINANCIAL CORP	5/13/2027	2,368,175	2,423,064	4.11
	PACCAR FINANCIAL CORP	8/10/2026	3,593,203	3,645,474	4.29
	PACCAR FINANCIAL CORP	4/7/2025	1,889,509	1,866,073	5.00
	PACCAR FINANCIAL CORP	11/8/2024	644,961	639,776	5.22
	PACIFIC LIFE GLOBAL FUNDING II	7/18/2028	1,001,564	1,003,514	4.52
	PACIFIC LIFE GLOBAL FUNDING II	7/18/2028	358,652	357,706	4.46
	PACIFIC LIFE GLOBAL FUNDING II	8/28/2026	794,722	809,763	4.52
	PFIZER INC	3/15/2029	1,969,982	1,970,077	4.23
(1)	PNC FINANCIAL SERVICES GROUP INC	1/21/2028	490,000	498,497	5.15
(1)	PNC FINANCIAL SERVICES GROUP INC	10/20/2027	3,808,843	3,843,170	4.62
(1)	PNC FINANCIAL SERVICES GROUP INC	1/26/2027	1,630,000	1,627,637	4.86
(1)	PNC FINANCIAL SERVICES GROUP INC	10/28/2025	1,570,000	1,570,188	5.49
	PRICOA GLOBAL FUNDING I	8/28/2026	809,182	827,132	4.43
	PRICOA GLOBAL FUNDING I	8/28/2025	354,783	353,232	4.72
	PRICOA GLOBAL FUNDING I	12/6/2024	4,115,756	4,076,122	5.19
	PRINCIPAL LIFE GLOBAL FUNDING II	1/25/2029	352,411	351,862	4.60
	PRINCIPAL LIFE GLOBAL FUNDING II	8/19/2027	789,384	793,784	4.43
	PRINCIPAL LIFE GLOBAL FUNDING II	1/16/2027	474,815	481,261	4.41
	PRINCIPAL LIFE GLOBAL FUNDING II	1/10/2025	922,003.00	912,891.75	5.06
	PUBLIC SERVICE ELECTRIC AND GAS CO	9/1/2028	2,539,641.65	2,570,676.29	4.36
	PUBLIC SERVICE ELECTRIC AND GAS CO	5/1/2028	1,929,761.61	1,983,753.30	4.36
	PUBLIC STORAGE OPERATING CO	11/9/2028	311,866.20	313,132.35	4.39
	ROCHE HOLDINGS INC	11/13/2026	2,775,000.00	2,832,803.25	4.23
	ROYAL BANK OF CANADA	4/14/2025	2,524,065.75	2,499,320.75	5.05
	ROYAL BANK OF CANADA	11/1/2024	4,205,160.00	3,979,120.00	5.32
	SOUTHERN CALIFORNIA EDISON CO	3/1/2026	3,530,000.00	3,572,112.90	4.52
	STATE STREET CORP	3/18/2027	5,775,000.00	5,867,111.25	4.31
	STATE STREET CORP	11/4/2026	685,000.00	692,336.35	4.80
	STATE STREET CORP	8/3/2026	3,235,000.00	3,285,530.70	4.38
	STATE STREET CORP	8/3/2026	1,169,633.85	1,170,132.81	4.52
	STATE STREET CORP	5/18/2026	1,225,000.00	1,226,751.75	4.89
	STATE STREET CORP	3/30/2026	2,045,440.00	1,973,220.00	5.26
	STATE STREET CORP	2/6/2026	3,765,000.00	3,707,207.25	5.36

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

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	STATE STREET CORP	1/26/2026	345,000.00	344,410.05	5.26
	TEXAS INSTRUMENTS INC	2/8/2027	2,198,592.00	2,223,430.00	4.12
	THERMO FISHER SCIENTIFIC INC	12/5/2026	1,873,706.25	1,905,206.25	4.22
	TORONTO-DOMINION BANK	4/5/2027	4,942,150.00	5,068,250.00	4.42
	TOYOTA MOTOR CREDIT CORP	8/9/2029	2,012,880.00	2,016,820.00	4.36
	TOYOTA MOTOR CREDIT CORP	3/19/2027	724,122.75	738,680.75	4.21
	TOYOTA MOTOR CREDIT CORP	5/18/2026	2,053,808.10	2,057,198.85	4.38
	TOYOTA MOTOR CREDIT CORP	5/15/2026	3,822,513.75	3,878,473.50	4.34
	TRUIST FINANCIAL CORP	10/28/2026	1,650,000.00	1,666,533.00	4.99
	TRUIST FINANCIAL CORP	7/28/2026	3,065,000.00	3,037,323.05	5.28
	UNILEVER CAPITAL CORP	8/12/2027	1,002,316.65	1,008,738.60	4.11
	UNITEDHEALTH GROUP INC	5/15/2029	3,411,485.00	3,463,880.00	4.24
	UNITEDHEALTH GROUP INC	5/15/2027	1,637,058.80	1,637,493.72	4.23
	UNITEDHEALTH GROUP INC	4/15/2027	2,085,363.00	2,124,633.00	4.11
	UNITEDHEALTH GROUP INC	7/15/2026	823,614.00	833,274.75	4.19
	US BANCORP	7/22/2028	1,501,755.40	1,508,334.47	4.59
	USAA CAPITAL CORP	6/1/2027	2,213,584.20	2,276,321.40	4.26
	VERIZON COMMUNICATIONS INC	8/15/2026	2,793,218.55	2,860,573.60	4.43
	VERIZON COMMUNICATIONS INC	3/20/2026	1,701,144.40	1,705,859.26	4.62
	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	8/14/2026	1,406,109.95	1,408,485.80	4.77
	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	8/14/2026	4,504,763.70	4,514,415.45	4.79
	WALMART INC	4/15/2026	734,676.60	732,986.10	4.17
	WALMART INC	9/9/2025	1,274,107.50	1,268,625.00	4.40
	WASTE MANAGEMENT INC	7/3/2027	2,561,896.35	2,614,914.90	4.20
	WELLS FARGO & CO	4/22/2028	995,000.00	1,021,974.45	4.60
	WELLS FARGO & CO	6/17/2027	1,323,053.55	1,331,048.35	4.65
	WELLS FARGO & CO	8/15/2026	1,360,000.00	1,353,934.40	5.02
(1)	WELLS FARGO & CO	4/25/2026	1,850,000.00	1,834,034.50	5.26
	WELLS FARGO & CO	4/22/2026	2,046,240.00	2,122,843.50	4.53
(1)	WELLS FARGO & CO	10/30/2025	2,182,028.50	2,064,106.25	5.54
	WELLS FARGO BANK NA	12/11/2026	4,100,000.00	4,179,417.00	4.32
	WELLS FARGO BANK NA	8/7/2026	534,957.20	544,870.75	4.40
	WELLS FARGO BANK NA	8/7/2026	946,572.60	944,510.79	4.56
	WISCONSIN ELECTRIC POWER CO	5/15/2029	709,057.80	708,912.90	4.34
	WISCONSIN PUBLIC SERVICE CORP	11/10/2025	504,888.90	508,565.30	4.69
	SUB-TOTAL		505,115,662	509,632,497	
	<u>MORTGAGE AND ASSET-BACK SECURITIES</u>				
	AESOP 212 A	2/20/2028	1,612,535	1,655,507	4.85
	AESOP 221 A	8/21/2028	3,813,055	3,877,970	4.82
	AESOP 221 A	8/21/2028	1,756,125	1,756,141	4.82
	AESOP 232 A	10/20/2027	746,338	755,048	4.88
	AESOP 242 A	10/20/2028	575,611	575,897	4.80
	ALLYA 2022-1 A3	11/16/2026	1,389,855	1,378,642	4.92
	ALLYA 2022-2 A3	5/17/2027	933,934	931,985	5.10
	ALLYA 2023-1 A3	5/15/2028	1,619,724	1,635,908	4.86
	AMCAR 2021-3 A3	8/18/2026	174,666	173,227	5.98
	AMCAR 2023-2 A3	5/18/2028	4,599,241	4,668,402	4.83
	AMCAR 2024-1 A3	1/18/2029	1,199,889	1,215,972	3.83
	AMXCA 2022-2 A	5/17/2027	6,908,472	6,833,023	5.05
	AMXCA 2023-1 A	5/15/2028	5,092,811	5,123,696	4.51
	AMXCA 2023-1 A	5/15/2028	1,007,031	1,006,486	4.52
	AMXCA 2023-3 A	9/15/2028	1,831,131	1,859,474	4.30
	AMXCA 2024-1 A	4/16/2029	5,218,930	5,344,915	4.30
	BAAT 231 A3	2/15/2028	1,079,959	1,091,027	4.87
	BAAT 232 A3	6/15/2028	1,299,976	1,322,126	4.82
	BAAT 241 A3	11/15/2028	549,910	558,960	4.62
	BACCT 2023-1 A	5/15/2028	2,423,816	2,429,170	4.47
	BACCT 2023-2 A	11/15/2028	3,130,400	3,180,120	4.30
	BACCT 2024-1 A	5/15/2029	2,944,717	2,998,628	4.25
	BMWOT 2022-A A3	8/25/2026	1,582,219	1,567,538	5.04
	BMWOT 2023-A A3	2/25/2028	779,862	787,753	4.79
	BMWOT 2024-A A3	2/26/2029	3,864,413	3,930,087	4.48
	CARMX 2021-1 A3	12/15/2025	11,256	11,234	5.25
	CARMX 2021-2 A3	2/17/2026	129,654	128,889	5.34
	CARMX 2021-3 A3	6/15/2026	700,458	688,243	5.46
	CARMX 2022-2 A3	2/16/2027	1,136,728	1,125,498	5.22
	CARMX 2022-3 A3	4/15/2027	2,058,702	2,043,639	5.03
	CARMX 2022-4 A3	8/16/2027	2,878,411	2,888,904	4.98
	CARMX 2023-3 A3	5/15/2028	3,199,963	3,231,328	4.71
	CARMX 2023-4 A3	7/17/2028	599,882	613,158	4.81
	CARMX 2024-1 A3	10/16/2028	8,234,370	8,296,186	4.60
	CARMX 2024-2 A3	1/16/2029	2,367,596	2,413,601	4.63
	CARMX 2024-3 A3	7/16/2029	5,699,743	5,762,244	4.52
	CARMX 2032-2 A3	1/18/2028	6,029,359	6,053,336	4.81
	CARMX 2032-2 A3	1/18/2028	1,606,875	1,606,370	4.80
	CCCIT 2023-A1 A1	12/8/2027	584,927	589,101	4.65
	CHAIT 2023-1 A	9/15/2028	1,627,938	1,625,658	4.38
	CHAIT 2023-1 A	9/15/2028	11,146,566	11,352,014	4.34
	CHAIT 241 A	1/16/2029	3,259,504	3,283,994	4.31
	CITZN 2023-1 A3	1/18/2028	2,299,620	2,326,358	5.06

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

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	CMXS 2024-A A3	11/15/2028	2,279,966	2,311,966	4.75
	COMET 2022-2 A	5/17/2027	1,454,767	1,439,650	5.06
	COMET 2022-3 A	10/15/2027	795,469	801,944	4.77
	COMET 2022-3 A	10/15/2027	701,641	701,133	4.85
	COMET 2023-1 A	5/15/2028	3,470,195	3,498,495	4.49
	COPAR 2021-1 A3	9/15/2026	455,031	446,708	4.78
	COPAR 2022-1 A3	4/15/2027	1,069,532	1,055,976	4.95
	COPAR 2022-2 A3	5/17/2027	1,321,121	1,308,307	4.89
	CRVNA 23P2 A3	4/10/2028	2,181,939	2,210,318	4.96
	DCENT 2022-2 A	5/17/2027	2,674,783	2,643,569	5.06
	DCENT 2022-3 A	7/15/2027	3,029,624	2,996,973	4.88
	DCENT 2022-4 A	10/15/2027	1,605,000	1,604,915	4.80
	DROCK 2023-1 A	2/15/2029	75,234	74,957	4.80
	FITAT 2023-1 A3	8/15/2028	2,649,836	2,678,276	4.93
	FORDF 2024-1 A1	4/15/2029	2,599,488	2,650,440	4.55
	FORDF 231 B	5/15/2028	568,621	579,152	4.92
	FORDO 2022-A A3	6/15/2026	279,911	275,865	5.06
	FORDO 2022-B A3	9/15/2026	491,502	488,216	5.18
	FORDO 2023-B A3	5/15/2028	1,434,981	1,448,102	4.67
	FORDO 2024-B A3	4/15/2029	3,264,970	3,320,244	4.41
	GALC 2022-1 A3	9/15/2026	3,699,362	3,702,849	5.02
	GALC 241 A3	1/18/2028	2,799,516	2,826,824	4.47
	GFORT 231 A1	6/15/2028	3,275,385	3,344,418	4.60
	GMALT 2024-1 A3	3/22/2027	1,714,786	1,724,724	4.68
	GMCAR 2021-4 A3	9/16/2026	765,761	751,775	4.95
	GMCAR 2022-1 A3	11/16/2026	945,034	929,134	5.03
	GMCAR 2022-2 A3	2/16/2027	785,706	776,244	5.15
	GMCAR 2022-3 A3	4/16/2027	1,303,571	1,292,265	5.05
	GMCAR 2023-2 A3	2/16/2028	664,982	663,111	4.74
	GMCAR 2023-4 A3	8/16/2028	939,807	959,364	4.68
	GMCAR 2024-1 A3	12/18/2028	2,964,404	2,989,017	4.49
	GMCAR 2024-2 A3	3/16/2029	1,269,754	1,287,348	4.51
	GMCAR 243 A3	4/16/2029	1,894,708	1,925,699	4.49
	GTE 2023-1 A3	3/15/2028	2,199,815	2,198,284	4.86
	HALST 24A A3	3/15/2027	1,794,660	1,803,831	4.79
	HALST 24B A3	5/17/2027	1,964,945	1,992,019	4.53
	HAROT 2021-4 A3	1/21/2026	885,326	871,265	5.32
	HAROT 2022-1 A3	5/15/2026	555,215	546,652	5.28
	HAROT 2022-2 A3	7/20/2026	1,231,594	1,221,863	5.18
	HAROT 2023-4 A3	6/21/2028	599,894	611,580	4.62
	HAROT 2024-3 A3	3/21/2029	5,224,179	5,248,774	4.42
	HART 2021-B A3	1/15/2026	349,818	348,128	5.34
	HART 2021-C A3	5/15/2026	270,324	267,142	5.10
	HART 2022-A A3	10/15/2026	1,414,075	1,393,002	5.43
	HART 2022-B A3	11/16/2026	1,143,594	1,133,999	5.27
	HART 2022-C A3	6/15/2027	6,804,967	6,831,880	4.95
	HDMOT 2022-A A3	2/16/2027	1,161,857	1,150,860	5.14
	HDMOT 2023-A A3	12/15/2027	1,639,835	1,642,214	4.97
	HUNT 241 A3	1/16/2029	4,224,843	4,294,332	4.61
	JDOT 2021 A3	9/15/2025	88,951	88,776	3.96
	JDOT 2022 A3	9/15/2026	926,264	913,007	5.36
	JDOT 2022-C A3	6/15/2027	3,712,339	3,716,117	5.03
	JDOT 2024 A3	11/15/2028	1,254,930	1,270,336	4.41
	KCOT 2021-1 A3	8/15/2025	51,998	51,863	5.32
	KCOT 2022-1 A3	10/15/2026	1,828,005	1,801,592	5.12
	KCOT 2023-1 A3	6/15/2027	6,743,944	6,769,349	4.78
	KCOT 2024-2 A2	4/15/2027	899,898	907,434	4.55
	KCOT 212 A3	11/17/2025	352,087	348,456	5.64
	KCOT 222 A3	12/15/2026	2,166,002	2,151,300	5.18
	KCOT 232 A3	1/18/2028	3,029,235	3,062,300	4.76
	KCOT 241 A3	7/17/2028	4,039,842	4,103,186	4.60
	MBALT 2024-A A3	1/18/2028	1,319,846	1,343,773	4.36
	MBART 2022-1 A3	8/16/2027	3,582,115	3,590,204	5.02
	MBART 2023-1 A3	11/15/2027	729,912	727,744	4.88
	NAROT 2022-B A3	5/17/2027	1,466,743	1,461,031	4.98
	NAROT 2023-A A3	11/15/2027	3,299,417	3,307,260	4.78
	NAROT 2023-B A3	3/15/2028	2,799,432	2,849,280	4.85
	NART-24A-A3	12/15/2028	2,629,754	2,674,552	4.17
	NAVMT 231 A	8/25/2028	3,035,968	3,068,810	5.07
	NAVMT 241 A	4/25/2029	2,514,663	2,545,935	4.86
	NMOTR 24B A	2/15/2029	1,699,887	1,721,284	4.55
	ODART 2021-1 B	7/14/2028	798,188	854,523	4.39
	PFSFC 24B A	2/15/2029	616,797	631,438	4.55
	PILOT 241 A3	11/22/2027	749,918	750,848	4.75
	SBALT 23A A3	4/20/2027	3,309,545	3,363,556	4.91
	SBALT 23A A4	4/20/2028	2,044,375	2,055,960	4.80
	SBAT 24A A3	12/15/2028	4,199,391	4,226,502	4.96
	SDART 2023-3 A3	10/15/2027	1,399,842	1,403,178	5.33
	TAOT 2021-D A3	4/15/2026	417,181	410,803	5.25
	TAOT 2022-B A3	9/15/2026	835,452	825,203	5.25

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

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	TAOT 2022-C A3	4/15/2027	2,813,414	2,850,580	4.91
	TAOT 2022-D A3	9/15/2027	4,799,526	4,827,216	4.78
	TAOT 2023-A A3	9/15/2027	775,000	773,814	4.83
	TAOT 2023-B A3	2/15/2028	1,894,894	1,895,246	4.75
	TAOT 2023-D A3	8/15/2028	2,385,301	2,428,290	4.52
	TEVT 2023-1 A3	6/20/2028	1,005,625	1,011,970	4.80
	TEVT 2023-1 A3	6/20/2028	671,650	672,283	4.86
	TLOT 2024-A A3	4/20/2027	999,958	1,009,440	4.53
	USAOT 24A A3	3/15/2029	814,847	824,438	4.97
	VALET 2021-1 A3	6/22/2026	390,507	385,277	5.53
	VWALT 2022-A A3	7/21/2025	69,538	69,433	6.40
	VWALT 2024-A A3	6/21/2027	4,799,598	4,863,072	4.42
	VZMT 2024-4 B	6/20/2029	779,875	788,291	4.83
	WFCIT 2024-1 A	2/15/2029	2,680,915	2,683,490	4.39
	WFCIT 2024-1 A	2/15/2029	6,946,823	7,071,290	4.29
	WFLOOR 241 A1	2/15/2028	999,872	1,009,040	5.26
	WLAKE 2023-1 A3	1/18/2028	1,599,921	1,598,432	5.46
	WLAKE 2023-2 A3	2/16/2027	3,799,858	3,810,640	5.34
	WLAKE 223 A3	7/15/2026	2,287,524	2,287,231	5.65
	WOART 2021-D A3	10/15/2026	506,882	498,657	5.21
	WOLS 2024-A A3	10/15/2027	799,932	812,360	4.41
	SUB-TOTAL		300,960,877	303,127,348	
	<u>Municipal Debt</u>				
	ALABAMA FED AID HWY FIN AUTH SPL OBLIG REV	9/1/2027	1,349,172	1,401,366	4.00
	BURBANK GLENDALE PASADENA ARPT AUTH CALIF ARPT REV	7/1/2028	1,500,000	1,540,935	4.34
	CALIFORNIA ST PUB WKS BRD LEASE REV	4/1/2027	1,510,000	1,527,788	4.43
	CALIFORNIA ST PUB WKS BRD LEASE REV	11/1/2026	1,600,000	1,634,704	4.48
	CALIFORNIA ST PUB WKS BRD LEASE REV	4/1/2026	1,135,000	1,140,562	4.67
	FLORIDA ST BRD ADMIN FIN CORP REV	7/1/2025	1,025,000	995,900	4.76
	GOLDEN ST TOB SECURITIZATION CORP CALIF TOB SETTLE	6/1/2025	2,120,000	2,066,131	4.88
	LOS ANGELES CALIF CMNTY COLLEGE DIST	8/1/2026	2,170,000	2,193,718	4.38
	LOS ANGELES CALIF MUN IMPT CORP LEASE REV	1/1/2025	1,600,000	1,532,480	4.70
	MASSACHUSETTS (COMMONWEALTH OF)	7/15/2027	764,544	788,091	4.00
	MASSACHUSETTS (COMMONWEALTH OF)	11/1/2026	431,068	454,353	4.06
	REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	5/1/2026	1,495,000	1,415,571	4.67
	RIVERSIDE CNTY CALIF INFRASTRUCTURE FING AUTH LEAS	11/1/2024	1,810,000	1,798,253	4.72
	SAN FRANCISCO (CITY & COUNTY) PUBLIC UTILITIES COM	10/1/2027	4,230,000	4,269,551	4.32
	WISCONSIN ST GEN FD ANNUAL APPROPRIATION REV	5/1/2027	2,276,950	2,267,029	4.20
	WISCONSIN ST GEN FD ANNUAL APPROPRIATION REV	5/1/2027	841,263	839,826	4.10
	WISCONSIN ST GEN FD ANNUAL APPROPRIATION REV	5/1/2026	1,240,000	1,241,116	4.30
	SUB-TOTAL		27,097,996	27,107,373	
	<u>Supranationals</u>				
	INTER-AMERICAN DEVELOPMENT BANK	5/15/2026	5,069,553	5,132,385	4.11
	INTER-AMERICAN DEVELOPMENT BANK	9/23/2024	6,764,990	6,751,856	4.70
	INTERNATIONAL FINANCE CORP	1/15/2027	4,938,847	5,001,527	3.96
	SUB-TOTAL		16,773,390	16,885,769	
	SHORT-TERM PORTFOLIO - TOTAL		\$ 2,136,677,591	\$ 2,158,788,332	
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	55,643	55,643	4.91
	<u>91 EXPRESS LANES 2023 BONDS (US Bank COI)</u>				
	FIRST AMERICAN GOVERNMENT OBLIGATIONS FUND	N/A	2,626	2,626	4.91
	BOND PROCEEDS PORTFOLIO-TOTAL		\$ 58,270	\$ 58,270	
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	5,214,668	5,214,668	4.91
	<u>91 EXPRESS LANES 2023 BONDS - OPERATING & MAINTENANCE RESERVES</u>				
	BANK DEPOSITS	N/A	216,567	216,567	0.00
	BMO HARRIS BANK NCD	4/4/2025	5,000,000	5,000,000	5.26
	BMO HARRIS BANK NCD	10/8/2024	3,000,000	3,000,000	5.16
	DEBT SERVICE RESERVE FUNDS - TOTAL		\$ 13,431,235	\$ 13,431,235	
TOTAL PORTFOLIO			Book Value	Market Value	
			\$ 2,544,030,349	\$ 2,566,696,815	

NOTE: 1. Variable or floating rate securities.