

**Orange County Transportation Authority
Portfolio Listing
As of April 30, 2021**

ATTACHMENT B

LIQUID PORTFOLIO

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
<u>CASH EQUIVALENTS</u>				
BANK DEPOSITS	4/30/2021	25,588,892.00	25,588,892.00	
MONEY MARKET DEMAND ACCOUNT	N/A	19,041,485.76	19,041,485.76	0.10%
FIDELITY TREASURY OBLIGATIONS FUND	N/A	39,374,510.75	39,374,510.75	0.01%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	10,957,956.00	10,957,956.00	0.04%
<i>SUB-TOTAL</i>		<u>94,962,844.51</u>	<u>94,962,844.51</u>	
<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>	N/A	70,996,561.09	70,996,561.09	0.34%
<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>	N/A	718,437.52	718,437.52	0.62%
LIQUID PORTFOLIO - TOTAL		<u>\$ 166,677,843.12</u>	<u>\$ 166,677,843.12</u>	

SHORT-TERM PORTFOLIO

<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	4/30/2021	419,104.04	419,104.04	0.03
FIRST AMER:GVT OBLG Z	4/30/2021	3,027,539.58	3,027,539.58	0.03
FIRST AMER:GVT OBLG Z	4/30/2021	8,481,339.44	8,481,339.44	0.03
FIRST AMER:GVT OBLG Z	4/30/2021	1,218,092.98	1,218,092.98	0.03
<i>SUB-TOTAL</i>		<u>13,146,076.04</u>	<u>13,146,076.04</u>	
<u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u>				
Credit Suisse AG, New York Branch	3/17/2023	3,100,000.00	3,103,658.00	0.53
DNB Bank ASA, New York Branch	12/2/2022	3,875,000.00	3,976,796.25	0.40
Nordea Bank Abp, New York Branch	8/26/2022	3,875,000.00	3,965,055.00	0.11
Skandinaviska Enskilda Banken AB (publ.)	8/26/2022	3,875,000.00	3,965,946.25	0.11
Societe Generale, New York Branch	2/14/2022	4,000,000.00	4,056,040.00	0.02
Sumitomo Mitsui Banking Corporation, New York Branch	7/8/2022	3,075,000.00	3,076,845.00	0.65
<i>SUB-TOTAL</i>		<u>21,800,000.00</u>	<u>22,144,340.50</u>	
<u>U.S. TREASURY OBLIGATIONS</u>				
UNITED STATES TREASURY	7/31/2022	4,097,668.75	4,181,084.30	0.10
UNITED STATES TREASURY	7/31/2022	7,004,300.00	7,278,562.40	0.10
UNITED STATES TREASURY	7/31/2022	6,005,625.00	6,133,620.00	0.10
UNITED STATES TREASURY	7/31/2022	5,216,656.25	5,315,804.00	0.10
UNITED STATES TREASURY	9/30/2022	7,534,603.16	7,747,563.60	0.12
UNITED STATES TREASURY	10/31/2022	5,360,733.97	5,540,973.90	0.13
UNITED STATES TREASURY	2/28/2023	5,538,052.36	5,789,300.00	0.17
UNITED STATES TREASURY	12/31/2022	4,326,890.63	4,493,071.50	0.15
UNITED STATES TREASURY	12/31/2022	6,439,408.22	6,806,745.10	0.15
UNITED STATES TREASURY	1/31/2023	1,253,320.31	1,284,862.50	0.16
UNITED STATES TREASURY	1/31/2023	2,911,894.53	2,980,881.00	0.16
UNITED STATES TREASURY	3/31/2023	15,308,789.06	15,383,250.00	0.17
UNITED STATES TREASURY	6/30/2023	4,097,187.50	4,101,400.00	0.20
UNITED STATES TREASURY	11/15/2022	3,995,937.50	4,091,720.00	0.14
UNITED STATES TREASURY	4/30/2022	1,658,803.13	1,710,055.20	0.08
UNITED STATES TREASURY	4/30/2024	4,455,693.36	4,459,355.00	0.35
UNITED STATES TREASURY	5/31/2022	9,031,289.06	9,162,450.00	0.09
UNITED STATES TREASURY	6/30/2022	2,010,156.25	2,038,600.00	0.10
UNITED STATES TREASURY	10/15/2022	745,312.50	763,650.00	0.13
UNITED STATES TREASURY	1/15/2023	2,713,289.06	2,762,451.00	0.15
UNITED STATES TREASURY	1/15/2023	4,101,875.00	4,092,520.00	0.15
UNITED STATES TREASURY	5/15/2023	2,192,093.75	2,197,602.00	0.18
UNITED STATES TREASURY	6/15/2023	4,003,281.25	4,005,320.00	0.19
UNITED STATES TREASURY	6/15/2023	1,051,927.73	1,051,396.50	0.19
UNITED STATES TREASURY	10/15/2023	9,980,859.38	9,973,100.00	0.23
UNITED STATES TREASURY	11/15/2023	4,123,057.81	4,120,000.00	0.25
UNITED STATES TREASURY	11/30/2022	874,179.69	875,000.00	0.12
UNITED STATES TREASURY	12/15/2023	1,995,468.75	1,992,420.00	0.27
UNITED STATES TREASURY	12/15/2023	2,418,842.77	2,415,809.25	0.27
UNITED STATES TREASURY	12/31/2022	1,924,849.61	1,924,557.25	0.14
UNITED STATES TREASURY	1/31/2023	7,001,640.62	6,997,270.00	0.15
UNITED STATES TREASURY	2/15/2024	5,127,669.92	5,126,258.50	0.29
UNITED STATES TREASURY	3/15/2024	5,658,817.38	5,664,785.00	0.31
UNITED STATES TREASURY	3/15/2024	2,744,306.64	2,745,050.00	0.31
UNITED STATES TREASURY	3/31/2023	1,998,828.13	1,998,760.00	0.16
UNITED STATES TREASURY	4/15/2024	3,002,226.56	3,003,270.00	0.34
UNITED STATES TREASURY	12/31/2022	40,254,000.00	40,244,741.58	0.14
UNITED STATES TREASURY	12/31/2022	549,829.97	549,873.50	0.14
UNITED STATES TREASURY	12/31/2022	36,440,759.77	36,446,615.35	0.14
UNITED STATES TREASURY	12/31/2022	3,749,560.55	3,749,137.50	0.14
UNITED STATES TREASURY	12/31/2022	5,799,668.82	5,798,666.00	0.14
UNITED STATES TREASURY	12/31/2022	3,935,153.71	3,934,094.95	0.14
UNITED STATES TREASURY	1/15/2024	25,227,616.56	25,196,868.92	0.29
UNITED STATES TREASURY	1/15/2024	11,192,214.69	11,178,573.52	0.29
UNITED STATES TREASURY	1/15/2024	6,956,193.75	6,947,715.48	0.29
UNITED STATES TREASURY	1/15/2024	1,087,871.09	1,085,269.40	0.29
UNITED STATES TREASURY	1/15/2024	2,804,621.48	2,797,804.60	0.29
UNITED STATES TREASURY	1/15/2024	16,557,790.23	16,513,021.10	0.29
UNITED STATES TREASURY	1/31/2023	45,000.00	44,982.45	0.15
UNITED STATES TREASURY	1/31/2023	8,817,010.26	8,811,162.31	0.15
UNITED STATES TREASURY	1/31/2023	8,816,838.12	8,811,162.31	0.15
UNITED STATES TREASURY	1/31/2023	4,417,707.64	4,414,777.57	0.15
UNITED STATES TREASURY	1/31/2023	759,507.62	759,003.87	0.15
UNITED STATES TREASURY	1/31/2023	3,980,777.34	3,978,447.80	0.15
UNITED STATES TREASURY	1/31/2023	910,213.28	909,645.10	0.15
UNITED STATES TREASURY	1/31/2023	2,320,725.00	2,319,095.20	0.15
UNITED STATES TREASURY	1/31/2023	4,351,359.38	4,348,303.50	0.15
UNITED STATES TREASURY	1/31/2023	3,110,242.97	3,108,787.10	0.15
UNITED STATES TREASURY	1/31/2023	1,034,959.57	1,034,596.35	0.15
UNITED STATES TREASURY	3/31/2023	3,858,190.63	3,857,606.80	0.16
UNITED STATES TREASURY	4/15/2024	7,044,015.26	7,044,670.33	0.34
UNITED STATES TREASURY	5/15/2022	7,940,162.11	7,980,443.55	0.09
UNITED STATES TREASURY	5/15/2022	1,979,554.69	1,991,281.50	0.09
UNITED STATES TREASURY	9/30/2022	9,196,083.40	9,356,523.85	0.12
UNITED STATES TREASURY	9/30/2022	7,699,007.81	7,826,944.50	0.12
UNITED STATES TREASURY	9/30/2022	10,407,680.66	10,563,817.25	0.12
UNITED STATES TREASURY	9/30/2022	4,212,140.63	4,297,146.00	0.12
UNITED STATES TREASURY	10/15/2022	6,859,031.25	7,025,580.00	0.13
UNITED STATES TREASURY	10/15/2022	3,944,908.20	4,021,890.00	0.13
UNITED STATES TREASURY	3/15/2023	4,087,313.28	4,080,992.55	0.16
UNITED STATES TREASURY	3/15/2023	5,110,995.70	5,102,498.70	0.16

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UNITED STATES TREASURY	3/15/2023	3,678,658.20	3,673,396.50	0.16
UNITED STATES TREASURY	3/15/2023	4,132,031.25	4,126,281.00	0.16
UNITED STATES TREASURY	3/15/2023	2,821,000.00	2,817,948.00	0.16
UNITED STATES TREASURY	3/15/2023	614,622.66	613,910.10	0.16
UNITED STATES TREASURY	5/15/2023	4,098,078.13	4,095,531.00	0.18
UNITED STATES TREASURY	5/15/2023	5,623,022.46	5,618,868.75	0.18
UNITED STATES TREASURY	10/15/2023	4,989,843.75	4,986,550.00	0.23
UNITED STATES TREASURY	10/15/2023	4,096,476.56	4,088,971.00	0.23
UNITED STATES TREASURY	10/15/2023	6,972,656.25	6,981,170.00	0.23
UNITED STATES TREASURY	10/15/2023	4,099,725.00	4,098,944.10	0.23
UNITED STATES TREASURY	7/31/2022	6,061,226.56	6,338,074.00	0.10
UNITED STATES TREASURY	8/31/2022	4,470,357.42	4,758,996.00	0.12
UNITED STATES TREASURY	8/31/2022	2,874,960.94	3,070,320.00	0.12
UNITED STATES TREASURY	11/30/2022	7,718,648.44	8,029,710.00	0.14
UNITED STATES TREASURY	4/30/2023	5,234,208.98	5,401,777.50	0.18
UNITED STATES TREASURY	5/31/2023	7,787,187.50	8,238,480.00	0.19
UNITED STATES TREASURY	10/31/2023	8,007,187.50	8,273,760.00	0.25
UNITED STATES TREASURY	6/30/2022	4,329,843.75	4,586,850.00	0.10
UNITED STATES TREASURY	8/15/2022	6,983,046.88	7,126,910.00	0.10
UNITED STATES TREASURY	10/15/2022	7,957,187.50	8,145,600.00	0.13
UNITED STATES TREASURY	1/31/2025	8,313,750.00	8,246,880.00	0.54
UNITED STATES TREASURY	2/28/2022	10,149,609.38	10,088,300.00	0.07
UNITED STATES TREASURY	3/31/2025	1,989,687.50	1,993,280.00	0.59
UNITED STATES TREASURY	12/15/2023	7,978,437.50	7,969,680.00	0.27
UNITED STATES TREASURY	4/15/2024	8,013,437.50	8,008,720.00	0.34
<i>SUB-TOTAL</i>		<u>562,359,132.62</u>	<u>567,719,166.43</u>	
<u>FEDERAL AGENCY/GSE</u>				
FEDERAL HOME LOAN MORTGAGE CORP	6/8/2022	6,921,676.00	6,937,118.75	0.09
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	8,160,363.15	8,195,804.20	0.19
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	7,758,283.75	7,780,909.00	0.22
FEDERAL HOME LOAN MORTGAGE CORP	4/20/2023	7,526,137.50	7,573,218.30	0.18
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	7,146,997.00	7,175,025.00	0.20
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	7,383,377.40	7,409,739.20	0.22
FEDERAL HOME LOAN MORTGAGE CORP	7/25/2022	4,963,756.50	4,977,189.00	0.09
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	9,190,616.00	9,201,932.00	0.24
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	5,275,963.27	5,275,949.50	0.24
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	6,997,690.00	7,001,260.00	0.24
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	3,088,437.00	3,089,584.00	0.26
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	1,991,720.00	1,993,280.00	0.26
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	8,192,620.00	8,197,950.00	0.26
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	6,918,144.25	6,921,329.75	0.27
FHMS K-727 A1	10/25/2023	389,140.46	403,553.50	0.45
FEDERAL HOME LOAN BANKS	2/12/2026	4,147,095.00	4,095,386.00	0.88
FEDERAL HOME LOAN BANKS	3/12/2024	1,840,000.00	1,840,147.20	0.48
FEDERAL HOME LOAN MORTGAGE CORP	11/25/2024	2,250,000.00	2,243,385.00	0.53
U.S. DEPARTMENT OF HOUSING AND URBAN DEVELOPMENT	8/1/2021	710,000.00	714,444.60	0.09
FEDERAL HOME LOAN MORTGAGE CORP	10/20/2022	5,098,470.00	5,101,377.00	0.20
FEDERAL HOME LOAN MORTGAGE CORP	10/20/2022	5,839,084.50	5,836,575.45	0.20
FEDERAL HOME LOAN MORTGAGE CORP	8/12/2025	4,095,490.00	4,072,202.00	0.76
FEDERAL HOME LOAN MORTGAGE CORP	9/28/2023	4,084,387.25	4,088,063.75	0.12
FEDERAL HOME LOAN MORTGAGE CORP	9/28/2023	3,999,600.00	4,003,000.00	0.12
FEDERAL HOME LOAN MORTGAGE CORP	10/13/2023	4,097,950.00	4,096,638.00	0.33
FEDERAL HOME LOAN MORTGAGE CORP	11/24/2023	2,035,000.00	2,033,677.25	0.38
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	251,800.00	253,295.00	0.06
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	5,610,864.00	5,673,808.00	0.06
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	5,677,685.00	5,724,467.00	0.06
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/27/2023	6,098,475.00	6,101,159.00	0.26
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	5,652,771.25	5,665,147.75	0.07
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	5,663,313.58	5,665,147.75	0.07
FN 468861	8/1/2021	595,530.31	586,690.59	3.03
FEDERAL HOME LOAN BANKS	9/8/2023	4,135,800.00	4,198,040.00	0.27
FEDERAL HOME LOAN BANKS	9/8/2023	4,104,600.00	4,198,040.00	0.27
FEDERAL HOME LOAN BANKS	3/8/2024	5,201,750.00	5,215,350.00	0.36
FEDERAL HOME LOAN BANKS	3/10/2023	5,053,550.00	5,234,700.00	0.22
FEDERAL HOME LOAN BANKS	6/10/2022	4,988,900.00	5,147,250.00	0.10
FEDERAL HOME LOAN BANKS	12/9/2022	7,058,660.00	7,316,330.00	0.18
FEDERAL HOME LOAN BANKS	3/11/2022	3,046,221.55	3,142,658.65	0.09
FEDERAL HOME LOAN BANKS	3/11/2022	1,160,218.50	1,196,960.75	0.09
FEDERAL HOME LOAN BANKS	6/9/2023	3,977,720.00	4,160,840.00	0.21
FEDERAL HOME LOAN BANKS	6/9/2023	4,029,880.00	4,160,840.00	0.21
FEDERAL HOME LOAN BANKS	9/9/2022	6,828,560.00	7,077,236.00	0.12
FEDERAL FARM CREDIT BANKS FUNDING CORP	12/17/2021	6,022,920.00	6,103,260.00	0.07
FEDERAL FARM CREDIT BANKS FUNDING CORP	11/15/2021	7,034,930.00	7,111,230.00	0.11
FEDERAL FARM CREDIT BANKS FUNDING CORP	7/17/2023	5,060,200.00	5,293,900.00	0.21
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/26/2023	6,967,450.00	7,237,090.00	0.19
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/1/2023	4,996,450.00	5,148,750.00	0.15
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	4,993,550.00	5,156,750.00	0.23
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	7,983,280.00	7,996,160.00	0.22
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/21/2023	5,000,600.00	5,117,550.00	0.15
FEDERAL FARM CREDIT BANKS FUNDING CORP	4/8/2022	7,204,321.80	7,236,212.10	0.06
FEDERAL FARM CREDIT BANKS FUNDING CORP	5/6/2022	8,124,668.55	8,149,724.35	0.07
FEDERAL FARM CREDIT BANKS FUNDING CORP	10/2/2023	4,994,600.00	4,993,100.00	0.26
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5/22/2023	6,111,548.70	6,138,091.60	0.19
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	3,203,098.50	3,212,439.60	0.22
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/10/2023	5,000,300.00	5,003,800.00	0.22
FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2023	1,797,948.00	1,799,334.00	0.26
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	6,815,760.00	7,092,260.00	0.06
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	4,411,710.00	4,670,685.00	0.16
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	2,233,875.00	2,387,239.00	0.16
FEDERAL NATIONAL MORTGAGE ASSOCIATION	4/12/2022	6,370,496.00	6,531,648.00	0.08
FEDERAL NATIONAL MORTGAGE ASSOCIATION	9/6/2022	3,986,080.00	4,067,040.00	0.13
FEDERAL HOME LOAN MORTGAGE CORP	1/13/2022	8,248,720.00	8,129,360.00	0.17
FEDERAL HOME LOAN MORTGAGE CORP	5/5/2023	7,621,797.50	7,651,687.50	0.20
FEDERAL HOME LOAN MORTGAGE CORP	6/26/2023	7,463,143.80	7,489,790.40	0.22
FEDERAL HOME LOAN MORTGAGE CORP	8/24/2023	8,001,840.00	8,001,680.00	0.24
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	5,098,317.00	5,100,918.00	0.24
FEDERAL HOME LOAN MORTGAGE CORP	9/8/2023	3,001,860.00	3,000,540.00	0.24
FEDERAL HOME LOAN MORTGAGE CORP	10/16/2023	6,376,128.00	6,378,496.00	0.26
FEDERAL HOME LOAN MORTGAGE CORP	11/6/2023	4,705,761.00	4,708,822.50	0.26
FEDERAL HOME LOAN MORTGAGE CORP	12/4/2023	5,959,094.65	5,961,838.55	0.27
<i>SUB-TOTAL</i>		<u>374,028,746.71</u>	<u>377,846,095.54</u>	
<u>MEDIUM TERM NOTES</u>				
ADOBE INC	2/1/2023	449,383.50	461,250.00	0.27
AMAZON.COM INC	6/3/2023	2,022,165.00	2,032,634.25	0.22
AMERICAN HONDA FINANCE CORP	6/27/2022	3,796,504.00	3,886,108.00	0.24
APPLE INC	9/11/2022	589,899.70	601,864.90	0.22
APPLE INC	5/11/2023	1,475,974.40	1,494,400.40	0.27

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BANK OF NEW YORK MELLON CORP	8/23/2022	1,724,448.00	1,764,933.75	0.19
BANK OF NEW YORK MELLON CORP	1/27/2023	1,099,230.00	1,130,294.00	0.20
BANK OF NEW YORK MELLON CORP	4/24/2025	1,279,625.00	1,286,850.00	0.83
BRISTOL-MYERS SQUIBB CO	11/13/2023	1,900,000.00	1,902,033.00	0.34
BURLINGTON NORTHERN SANTA FE LLC	4/1/2025	753,641.00	752,850.00	0.90
CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	1,048,540.50	1,074,328.50	0.18
CATERPILLAR FINANCIAL SERVICES CORP	11/18/2022	499,770.00	513,440.00	0.21
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	1,124,370.00	1,132,762.50	0.33
CATERPILLAR FINANCIAL SERVICES CORP	8/11/2023	450,000.00	451,471.50	0.28
CHEVRON USA INC	5/11/2023	875,000.00	889,840.00	0.30
CHEVRON CORP	7/5/2023	399,672.00	403,440.00	0.30
JOHN DEERE CAPITAL CORP	10/10/2023	499,420.00	501,115.00	0.31
JOHN DEERE CAPITAL CORP	1/17/2024	794,435.55	795,079.50	0.45
GOLDMAN SACHS GROUP INC	3/3/2024	440,856.00	437,012.00	0.71
GOLDMAN SACHS GROUP INC	1/27/2023	1,000,000.00	1,000,560.00	0.41
HONEYWELL INTERNATIONAL INC	8/8/2022	779,212.20	797,846.40	0.22
HONEYWELL INTERNATIONAL INC	8/19/2022	1,875,000.00	1,876,612.50	0.20
INTERNATIONAL BUSINESS MACHINES CORP	2/12/2024	1,027,845.50	1,016,120.60	0.48
JPMORGAN CHASE & CO	4/1/2023	1,000,000.00	1,026,080.00	0.36
MORGAN STANLEY	5/19/2022	496,685.00	512,880.00	0.30
MORGAN STANLEY	2/25/2023	1,063,280.00	1,059,960.00	0.44
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	1/21/2022	1,099,032.00	1,110,725.00	0.40
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2/8/2024	809,441.10	808,274.70	0.43
NORTHERN TRUST CORP	8/2/2022	1,012,140.00	1,027,130.00	0.21
PNC BANK NA	2/24/2023	800,000.00	809,272.00	0.32
PACCAR FINANCIAL CORP	5/10/2022	999,460.00	1,024,670.00	0.25
PACCAR FINANCIAL CORP	8/11/2023	449,410.50	449,154.00	0.43
PEPSICO INC	5/1/2023	923,168.50	934,185.25	0.25
CHARLES SCHWAB CORP	3/18/2024	1,279,360.00	1,288,204.80	0.52
TOYOTA MOTOR CREDIT CORP	1/11/2022	3,686,662.50	3,809,962.50	0.30
TOYOTA MOTOR CREDIT CORP	1/11/2024	2,149,871.00	2,149,720.50	0.45
TOYOTA MOTOR CREDIT CORP	4/6/2023	584,526.15	586,924.65	0.23
ADOBE INC	2/1/2023	1,103,486.15	1,132,625.00	0.27
AMERICAN EXPRESS CO	5/20/2022	1,558,128.00	1,597,658.40	0.26
AMERIPRISE FINANCIAL INC	3/22/2022	1,535,888.20	1,577,298.80	0.29
AMERIPRISE FINANCIAL INC	3/22/2022	119,877.60	122,906.40	0.29
APPLE INC	5/11/2023	1,441,069.60	1,459,059.85	0.27
TRUIST FINANCIAL CORP	6/20/2022	2,048,120.00	2,058,520.00	0.27
TRUIST FINANCIAL CORP	3/16/2023	1,943,560.70	2,009,340.60	0.34
BANK OF AMERICA CORP	5/17/2022	1,075,000.00	1,076,225.50	1.07
BANK OF NEW YORK MELLON CORP	4/28/2023	1,352,323.95	1,383,863.67	0.22
CATERPILLAR FINANCIAL SERVICES CORP	11/29/2022	859,078.00	880,778.50	0.25
CATERPILLAR FINANCIAL SERVICES CORP	9/7/2021	1,713,679.45	1,732,235.75	0.30
CATERPILLAR FINANCIAL SERVICES CORP	9/6/2022	1,353,116.55	1,386,395.35	0.18
CATERPILLAR FINANCIAL SERVICES CORP	11/18/2022	1,469,323.80	1,509,513.60	0.21
CHEVRON CORP	5/11/2023	455,000.00	462,716.80	0.30
CISCO SYSTEMS INC	9/20/2021	1,894,243.00	1,909,576.00	0.20
CITIGROUP INC	12/8/2021	1,012,830.00	1,013,670.00	0.28
COMERICA INC	7/31/2023	2,120,020.00	2,138,040.00	0.49
CONSUMERS ENERGY CO	6/1/2023	579,802.80	579,309.80	0.41
JOHN DEERE CAPITAL CORP	6/13/2022	1,438,142.40	1,467,230.40	0.26
JOHN DEERE CAPITAL CORP	4/6/2023	519,875.20	529,599.20	0.24
DUKE ENERGY CAROLINAS LLC	3/15/2023	2,502,051.75	2,563,110.00	0.41
ERP OPERATING LP	4/15/2023	1,933,786.40	1,923,918.64	0.35
ENTERGY LOUISIANA LLC	11/17/2023	759,863.20	760,843.60	0.42
ENTERGY LOUISIANA LLC	11/17/2023	740,355.20	740,821.40	0.42
FIFTH THIRD BANK NA (OHIO)	1/30/2023	1,473,761.00	1,511,049.00	0.33
HUNTINGTON NATIONAL BANK	2/3/2023	1,568,681.20	1,609,155.80	0.31
KEYBANK NA	3/7/2023	694,840.24	704,940.40	0.38
KEYBANK NA	3/7/2023	311,595.00	316,590.00	0.38
KEYBANK NA	3/7/2023	150,524.50	153,018.50	0.38
KEYBANK NA	3/7/2023	821,620.13	830,521.10	0.38
MORGAN STANLEY	5/19/2022	1,031,611.25	1,051,404.00	0.30
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	4/25/2022	1,208,052.00	1,222,536.00	0.32
NIKE INC	3/27/2025	134,816.40	142,925.85	0.84
PNC BANK NA	7/22/2022	1,925,000.00	1,933,296.75	0.34
PNC BANK NA	2/24/2023	315,000.00	318,650.85	0.32
PACCAR FINANCIAL CORP	9/26/2022	714,127.70	731,924.05	0.31
PACCAR FINANCIAL CORP	2/7/2023	1,999,900.00	2,056,300.00	0.30
PRECISION CASTPARTS CORP	1/15/2023	1,965,015.00	2,011,678.50	0.32
CHARLES SCHWAB CORP	3/18/2024	1,754,122.50	1,766,249.55	0.52
TRUIST BANK	5/17/2022	1,978,990.20	2,029,480.20	0.20
WALMART INC	12/15/2022	1,323,622.40	1,320,947.20	0.27
WELLS FARGO BANK NA	10/22/2021	1,789,803.10	1,813,019.40	0.34
AMERICAN EXPRESS CO	8/1/2022	3,103,260.00	3,076,230.00	0.32
ASSOCIATION OF AMERICAN MEDICAL COLLEGES	10/1/2022	2,990,000.00	3,015,684.10	1.31
TRUIST FINANCIAL CORP	6/20/2022	2,339,167.50	2,315,835.00	0.27
TRUIST FINANCIAL CORP	3/16/2023	2,947,817.00	3,047,586.00	0.34
BAYCARE HEALTH SYSTEM INC	11/15/2022	1,456,344.00	1,486,569.60	0.50
CATERPILLAR FINANCIAL SERVICES CORP	7/7/2023	3,053,289.20	3,076,079.50	0.33
COMCAST CORP	10/15/2025	4,042,256.85	4,055,053.95	1.04
CREDIT SUISSE AG (NEW YORK BRANCH)	2/2/2024	2,655,000.00	2,633,706.90	0.79
GEORGIA-PACIFIC LLC	5/15/2024	3,064,049.85	3,056,571.25	0.72
HONEYWELL INTERNATIONAL INC	8/19/2022	4,015,000.00	4,018,452.90	0.20
HUNTINGTON NATIONAL BANK	8/7/2022	2,024,431.10	2,021,436.70	0.29
KEYBANK NA	11/22/2021	1,785,864.60	1,851,197.32	0.24
KEYBANK NA	11/22/2021	1,953,600.00	2,025,380.00	0.24
MASSMUTUAL GLOBAL FUNDING II	6/9/2023	3,982,648.85	4,021,462.75	0.41
NATIONAL SECURITIES CLEARING CORP	4/23/2023	3,162,024.90	3,220,577.40	0.31
NEW YORK LIFE GLOBAL FUNDING	5/5/2023	2,084,562.15	2,114,565.30	0.39
PACIFIC LIFE GLOBAL FUNDING II	9/23/2023	2,022,468.75	2,028,604.50	0.43
PROTECTIVE LIFE GLOBAL FUNDING	6/9/2023	3,500,000.00	3,543,750.00	0.49
TOYOTA MOTOR CREDIT CORP	1/11/2024	2,544,847.30	2,544,669.15	0.45
VIRGINIA ELECTRIC AND POWER CO	3/15/2023	2,087,580.00	2,077,840.00	0.35
AMERICAN HONDA FINANCE CORP	11/16/2022	2,021,300.00	2,067,240.00	0.41
AMERICAN HONDA FINANCE CORP	1/12/2024	1,585,215.00	1,624,335.00	0.46
APPLE INC	5/3/2023	1,977,040.00	2,084,220.00	0.30
APPLE INC	2/23/2023	2,949,060.00	3,128,760.00	0.24
BANK OF AMERICA CORP	1/11/2023	3,034,740.00	3,151,440.00	0.32
BANK OF NEW YORK MELLON CORP	1/29/2023	2,944,320.00	3,131,580.00	0.31
BERKSHIRE HATHAWAY INC	3/15/2023	2,924,460.00	3,123,930.00	0.32
BERKSHIRE HATHAWAY INC	3/15/2023	2,014,300.00	2,082,620.00	0.32
DEERE & CO	6/8/2022	1,466,700.00	1,530,615.00	0.21
JOHN DEERE CAPITAL CORP	1/17/2024	3,512,504.35	3,515,351.50	0.45
GENERAL DYNAMICS CORP	5/11/2021	3,985,000.00	4,002,440.00	0.99
PACCAR FINANCIAL CORP	9/26/2022	1,498,170.00	1,535,505.00	0.31
PACCAR FINANCIAL CORP	2/7/2023	2,274,886.25	2,339,041.25	0.30
PACCAR FINANCIAL CORP	2/2/2024	1,618,120.80	1,611,721.80	0.54
CHARLES SCHWAB CORP	5/21/2021	1,554,953.35	1,555,777.50	1.43

**Orange County Transportation Authority
Portfolio Listing
As of April 30, 2021**

DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
CHARLES SCHWAB CORP	3/18/2024	2,333,832.50	2,349,967.35	0.52
CHARLES SCHWAB CORP	3/18/2024	2,006,720.00	2,012,820.00	0.52
TOYOTA MOTOR CREDIT CORP	4/6/2023	1,798,542.00	1,805,922.00	0.23
U.S. BANCORP	2/5/2024	2,107,940.00	2,156,920.00	0.43
U.S. BANCORP	7/30/2024	2,662,075.00	2,643,375.00	0.57
VISA INC	12/14/2022	1,962,480.00	2,075,920.00	0.19
WALMART INC	6/26/2023	3,083,010.00	3,195,000.00	0.25
WALMART INC	6/26/2023	2,056,460.00	2,130,000.00	0.25
SUB-TOTAL		203,133,774.97	206,424,688.33	
<u>MORTGAGE AND ASSET-BACK SECURITIES</u>				
ALLYA 2019-1 A3	9/15/2023	839,989.93	851,012.60	1.06
BMWLT 2021-1 A3	1/25/2024	769,975.59	769,507.20	0.33
COMET 2019-2 A	9/15/2022	2,749,307.55	2,803,817.50	0.29
COPAR 2019-1 A3	11/15/2023	691,231.64	699,709.65	1.01
CARMX 2021-2 A3	2/17/2026	1,314,716.62	1,315,341.90	0.51
CARMX 2020-4 A3	8/15/2025	474,895.45	476,064.00	0.41
CARMX 2021-1 A3	12/15/2025	649,871.56	649,005.50	0.40
DCENT 2019-3 A	10/15/2024	999,785.20	1,023,690.00	0.27
FNA 2012-M5 A2	2/25/2022	436,628.65	441,854.00	1.34
FNA 2013-M1 A2	8/25/2022	811,614.92	819,527.90	0.19
FNA 2013-M7 A2	12/25/2022	648,064.03	655,822.75	0.04
FHMS K-018 A2	1/25/2022	3,150,787.53	3,207,079.62	0.37
FHMS K-019 A2	3/25/2022	2,330,221.72	2,393,679.91	0.27
FHMS K-020 A1	1/25/2022	13,659.47	14,000.60	0.25
FHMS K-022 A2	7/25/2022	1,203,426.01	1,224,382.69	0.35
FHMS K-023 A1	4/25/2022	301,581.95	310,794.22	0.28
FHMS K-023 A2	8/25/2022	1,775,839.84	1,790,460.00	0.32
FHMS K-026 A2	11/25/2022	3,462,687.50	3,502,034.00	0.33
FHMS K-026 A2	11/25/2022	510,800.78	515,005.00	0.33
FHMS K-029 A1	10/25/2022	199,990.40	202,533.07	0.20
FHMS K-029 A1	10/25/2022	365,362.61	370,471.98	0.20
FHMS K-034 A1	2/25/2023	706,925.78	724,723.35	0.26
FHMS K-035 A1	3/25/2023	565,941.43	579,512.57	0.24
FHMS K-717 A2	9/25/2021	718,835.85	721,686.50	0.42
FHMS K-720 A2	6/25/2022	2,196,304.69	2,243,384.00	0.38
FHMS K-720 A2	6/25/2022	1,005,312.50	1,019,720.00	0.38
FHMS K-P05 A	7/25/2023	228,175.47	232,614.18	0.98
FHMS K-J27 A1	7/25/2024	973,405.66	1,002,729.23	0.44
FITAT 2019-1 A3	12/15/2023	439,903.72	446,186.84	0.85
FORDL 2019-A A3	5/15/2022	94,655.08	94,767.55	0.21
FORDO 2021-A A3	8/15/2025	859,927.50	859,286.20	0.33
GMCAR 2019-1 A3	11/16/2023	1,195,228.37	1,210,458.10	1.12
GMCAR 2020-3 A3	4/16/2025	899,794.08	902,304.00	0.33
GMCAR 2020-4 A3	8/18/2025	424,909.18	425,263.50	0.35
GMALT 2021-1 A3	2/20/2024	1,084,888.90	1,084,359.85	0.29
GMALT 2019-3 A3	6/20/2022	477,527.20	479,480.65	0.87
HDMOT 2020-A A3	10/15/2024	874,809.16	887,731.25	0.52
HAROT 2018-4 A3	1/15/2023	501,489.99	507,648.96	0.69
HAROT 2018-3 A3	8/22/2022	409,029.42	412,051.42	0.76
HALST 2021-A A3	1/16/2024	494,938.22	495,242.55	0.30
HART 2019-A A3	6/15/2023	305,313.74	309,088.40	0.66
HART 2021-A A3	9/15/2025	869,908.48	870,017.40	0.38
KCOT 211 A3	8/15/2025	914,812.79	915,000.00	0.62
MBALT 2020-B A3	11/15/2023	259,986.82	260,291.20	0.33
MBART 2020-1 A3	2/18/2025	624,951.19	627,168.75	0.35
MBART 2018-1 A3	1/15/2023	442,664.60	445,997.29	0.96
NALT 2019-B A3	7/15/2022	345,523.99	347,050.19	0.61
NAROT 2018-C A3	6/15/2023	522,671.83	530,540.38	0.87
NAROT 2020-B A3	7/15/2024	1,149,968.49	1,154,209.00	0.30
NAROT 2018-B A3	3/15/2023	649,649.95	656,895.34	0.89
NAROT 2019-C A3	7/15/2024	899,952.48	914,643.00	0.63
NAROT 2019-A A3	10/16/2023	1,674,639.00	1,698,642.72	1.03
NALT 2019-A A3	3/15/2022	68,279.18	68,523.13	0.03
TAOT 2018-D A3	3/15/2023	546,182.41	552,888.96	0.78
TAOT 2018-B A3	9/15/2022	369,344.19	371,536.25	0.70
TAOT 2019-C A3	9/15/2023	1,099,990.98	1,111,517.00	0.57
VZOT 2020-B A	2/20/2025	799,832.00	803,064.00	0.23
VZOT 2019-C A1A	4/22/2024	1,424,890.13	1,448,484.00	0.27
VZOT 2020-A A1A	7/22/2024	999,882.90	1,019,480.00	0.24
VWALT 2019-A A3	11/21/2022	899,985.78	908,253.00	0.38
VALET 2018-2 A3	4/20/2023	1,090,846.52	1,103,983.05	0.68
WOART 2020-B A3	5/15/2025	999,921.60	1,004,740.00	0.38
BMWLT 2021-1 A4	7/25/2024	1,349,946.41	1,348,609.50	0.42
COPAR 2020-1 A3	11/15/2024	2,129,547.16	2,163,164.10	0.62
CARMX 2021-2 A3	2/17/2026	3,349,278.08	3,350,871.00	0.51
DRIVE 2020-2 A3	5/15/2024	629,975.93	632,003.40	0.43
DRIVE 2021-1 A3	11/15/2024	1,299,923.56	1,301,209.00	0.38
FNA 2011-M5 A2	7/25/2021	149,197.33	143,120.88	-0.05
FHMS K-020 A2	5/25/2022	2,714,871.09	2,746,980.00	0.30
FHMS K-SMC A2	1/25/2023	1,483,888.67	1,548,184.50	0.26
FHMS K-SMC A2	1/25/2023	2,030,198.44	2,119,662.00	0.26
FHMS K-SMC A2	1/25/2023	410,500.00	415,620.00	0.26
FHMS K-717 A2	9/25/2021	1,496,950.40	1,488,478.41	0.42
FHMS K-724 A1	3/25/2023	903,760.03	922,165.61	0.46
FHMS K-J33 A1	12/25/2025	1,443,401.16	1,436,201.24	0.59
FHMS K-727 A2	7/25/2024	4,493,337.89	4,440,758.10	0.73
FHMS K-J23 A2	12/25/2022	1,231,739.33	1,236,487.14	1.06
FHMS K-J30 A1	1/25/2025	1,582,604.82	1,578,709.96	0.60
GMCAR 212 A3	4/16/2026	649,942.87	651,085.50	0.46
HDMOT 2019-A A3	2/15/2024	3,129,398.43	3,163,346.90	0.64
HAROT 2019-3 A3	8/15/2023	1,809,984.98	1,830,181.50	0.53
JDOT 2019 A3	7/17/2023	1,161,436.23	1,176,958.29	0.55
JDOT 2020 A3	8/15/2024	2,799,828.92	2,823,716.00	0.55
MBALT 2020-A A3	12/15/2022	1,029,864.25	1,039,733.50	0.51
SDART 2020-3	7/15/2024	2,469,763.87	2,473,532.10	0.37
SDART 2021-1 A3	9/16/2024	2,949,875.51	2,949,705.00	0.33
TAOT 2018-A A3	5/16/2022	0.00	0.00	0.34
TAOT 2019-C A3	9/15/2023	1,829,984.99	1,849,160.10	0.57
VWALT 2019-A A3	11/21/2022	849,986.52	857,794.50	0.38
BMWLT 2019-1 A4	8/22/2022	4,179,346.35	4,136,388.23	0.44
CNH 2020-A A2	7/17/2023	358,864.35	359,705.68	0.45
CARMX 2019-3 A2A	12/15/2022	0.01	0.01	0.55
CARMX 2020-1 A3	12/16/2024	1,024,798.90	1,048,739.00	0.55
CARMX 2020-1 A4	6/16/2025	4,262,480.39	4,249,490.34	0.83
FH G12952	12/1/2022	84,084.37	83,219.65	0.81
FNA 2012-M9 A2	4/25/2022	259,955.05	261,518.78	0.42
FNA 2012-M9 A2	4/25/2022	53,564.41	53,886.72	0.42
FNA 2012-M17 A2	11/25/2022	371,758.78	394,103.53	0.14

**Orange County Transportation Authority
Portfolio Listing
As of April 30, 2021**

DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
BAY AREA TOLL AUTH CALIF TOLL BRDG REV	4/1/2022	1,105,500.00	1,117,743.00	0.37
CALIFORNIA HEALTH FACs FING AUTH REV	6/1/2021	2,140,000.00	2,142,846.20	0.35
CALIFORNIA ST	4/1/2024	3,239,373.40	3,310,698.60	0.47
CALIFORNIA ST DEPT WTR RES CENT VY PROJ REV	12/1/2024	2,120,000.00	2,113,470.40	0.65
CHAFFEE CMNTY COLLEGE DIST CALIF	6/1/2022	715,000.00	724,716.85	0.35
CONTRA COSTA CALIF CMNTY COLLEGE DIST	8/1/2022	1,000,000.00	1,016,710.00	0.31
COOPERATIVE RABOBANK UA (NEW YORK BRANCH)	1/12/2024	4,332,008.85	4,321,691.55	0.49
EL CAJON CALIF	4/1/2023	610,000.00	609,939.00	0.65
EL CAJON CALIF	4/1/2024	540,000.00	538,342.20	1.03
EL DORADO CALIF IRR DIST REV	3/1/2023	720,000.00	725,479.20	0.45
EL DORADO CALIF IRR DIST REV	3/1/2024	720,000.00	728,294.40	0.67
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2022	715,000.00	725,002.85	0.62
HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	7/1/2024	715,000.00	737,851.40	0.98
LOS ANGELES CALIF DEPT ARPTS ARPT REV	5/15/2021	1,006,380.00	1,000,620.00	0.80
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	1,620,000.00	1,615,431.60	0.51
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	900,000.00	900,081.00	0.51
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2023	720,000.00	719,712.00	0.67
LOS ANGELES CNTY CALIF PUB WKS FING AUTH LEASE REV	12/1/2021	1,537,050.00	1,525,020.00	0.33
MASSACHUSETTS ST SCH BLDG AUTH DEDICATED SALES TAX	10/15/2022	1,800,000.00	1,844,676.00	0.26
MASSACHUSETTS ST WTR RES AUTH IAM COML PAPER NTS 3	8/1/2023	2,365,000.00	2,441,389.50	0.33
MISSISSIPPI ST	11/1/2023	4,540,000.00	4,549,670.20	0.34
OHIO ST SPL OBLIG	10/1/2023	1,180,000.00	1,184,295.20	0.41
OHIONE CALIF CMNTY COLLEGE DIST	8/1/2022	800,000.00	814,904.00	0.21
PASADENA CALIF PUB FING AUTH LEASE REV	12/1/2021	400,000.00	406,520.00	0.45
PENNSYLVANIA ST TPK COMM TPK REV	12/1/2021	876,767.50	884,992.50	0.32
RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST	9/1/2023	865,000.00	863,737.10	0.48
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2021	480,000.00	484,651.20	0.47
RHODE IS ST TPK & BRDG AUTH TOLL REV	12/1/2022	400,000.00	409,836.00	0.60
RIVERSIDE CNTY CALIF PENSION OBLIG	2/15/2022	2,420,000.00	2,453,371.80	0.52
SAN DIEGO CALIF CMNTY COLLEGE DIST	8/1/2022	1,500,000.00	1,531,860.00	0.24
SAN DIEGO CNTY CALIF WTR AUTH WTR REV	5/1/2024	1,440,000.00	1,444,766.40	0.48
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMM INTL A	5/1/2022	2,138,837.50	2,183,101.20	0.48
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMM INTL A	5/1/2023	1,635,140.00	1,692,270.60	0.73
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2021	290,000.00	290,449.50	0.14
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2022	430,000.00	432,829.40	0.21
SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST	9/1/2023	430,000.00	431,419.00	0.36
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2023	2,590,000.00	2,604,737.10	0.43
UPPER SANTA CLARA VY JT PWRS AUTH CALIF REV	8/1/2024	2,625,000.00	2,642,666.25	0.62
UTAH HSG CORP SINGLE FAMILY MTG REV	1/1/2022	1,300,000.00	1,312,636.00	0.64
UTAH HSG CORP SINGLE FAMILY MTG REV	7/1/2022	545,000.00	553,812.65	0.76
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2022	560,000.00	563,483.20	0.43
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	720,000.00	728,748.00	0.56
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	722,793.60	728,748.00	0.56
VENTURA CNTY CALIF PUB FING AUTH LEASE REV	11/1/2023	728,517.60	728,748.00	0.56
NEW YORK ST	2/15/2024	3,000,000.00	3,134,250.00	0.40
SUB-TOTAL		126,572,661.49	127,707,899.66	
Variable & Floating Rate				
BANK OF AMERICA CORP	3/5/2024	1,064,260.00	1,053,360.00	0.64
BANK OF AMERICA CORP	5/19/2024	1,425,000.00	1,448,897.25	0.66
BANK OF AMERICA CORP	4/22/2025	850,000.00	851,895.50	0.85
CARMX 2020-3 A3	3/17/2025	774,867.17	778,371.25	0.39
CITIGROUP INC	10/30/2024	2,500,000.00	2,502,775.00	0.79
CITIGROUP INC	11/4/2022	599,999.91	312,858.20	0.50
GMALT 2020-3 A3	8/21/2023	624,940.13	626,406.25	0.28
GMCAR 2021-1 A3	10/16/2025	369,941.10	370,033.30	0.35
GOLDMAN SACHS GROUP INC	11/17/2023	1,675,000.00	1,676,993.25	0.55
JPMORGAN CHASE & CO	6/1/2024	1,575,000.00	1,605,066.75	0.91
JPMORGAN CHASE & CO	9/16/2024	300,000.00	300,447.00	0.68
JPMORGAN CHASE & CO	2/16/2025	815,000.00	810,069.25	0.73
JPMORGAN CHASE & CO	3/16/2024	1,000,000.00	1,003,340.00	0.58
MORGAN STANLEY	1/25/2024	1,535,000.00	1,533,971.55	0.53
MORGAN STANLEY	4/5/2024	250,000.00	250,580.00	0.61
NALT 2020-B A3	10/16/2023	424,956.27	425,718.25	0.32
TLOT-21A-A3	4/20/2024	1,084,873.38	1,085,000.00	0.00
BANK OF AMERICA CORP	10/24/2024	2,155,000.00	2,158,814.35	0.74
BANK OF AMERICA CORP	4/22/2025	1,745,000.00	1,748,891.35	0.85
CITIGROUP INC	10/30/2024	2,065,000.00	2,067,292.15	0.79
CITIBANK NA	5/20/2022	298,510.50	295,345.15	0.78
CITIBANK NA	5/20/2022	1,319,576.85	1,306,526.85	0.78
FNA 2014-M8 A2	6/25/2024	2,052,518.63	2,020,146.21	0.53
FNA 2018-M5 A2	9/25/2021	95,976.18	94,440.31	1.08
FHMS K-029 A2	2/25/2023	1,076,080.08	1,081,149.80	0.29
FHMS K-029 A2	2/25/2023	1,716,426.56	1,721,442.40	0.29
FHMS K-029 A2	2/25/2023	820,581.64	829,231.40	0.29
FHMS K-029 A2	2/25/2023	1,797,539.45	1,773,925.40	0.29
FHMS K-031 A2	4/25/2023	3,771,482.81	3,731,761.80	0.37
FHMS K-032 A2	5/25/2023	3,805,596.09	3,953,254.80	0.38
FHMS K-033 A2	7/25/2023	3,809,798.44	3,825,874.80	0.39
FHMS K-105 A	7/25/2024	1,143,213.25	1,145,191.00	0.27
FIRST REPUBLIC BANK	2/12/2024	500,000.00	512,155.00	0.54
GOLDMAN SACHS GROUP INC	6/5/2023	2,177,282.40	2,175,480.40	0.51
GOLDMAN SACHS GROUP INC	3/8/2024	2,115,000.00	2,117,749.50	0.60
GOLDMAN SACHS GROUP INC	10/31/2022	1,573,456.50	1,579,331.25	0.42
JPMORGAN CHASE & CO	9/16/2024	1,160,000.00	1,161,728.40	0.68
JPMORGAN CHASE & CO	2/16/2025	915,000.00	909,464.25	0.73
JPMORGAN CHASE & CO	3/16/2024	2,110,000.00	2,117,047.40	0.58
JDOT 2021 A3	9/15/2025	2,349,548.33	2,344,548.00	0.46
KEYBANK NA	1/3/2024	1,450,000.00	1,453,059.50	0.30
MORGAN STANLEY	10/21/2025	615,000.00	614,077.50	0.87
MORGAN STANLEY	11/10/2023	1,160,000.00	1,161,252.80	0.48
MORGAN STANLEY	1/25/2024	1,840,000.00	1,838,767.20	0.53
MORGAN STANLEY	4/5/2024	875,000.00	877,030.00	0.61
PNC BANK NA	12/9/2022	1,640,000.00	1,656,744.40	0.35
WELLS FARGO BANK NA	9/9/2022	1,990,000.00	2,002,397.70	0.34
BMW US CAPITAL LLC	4/1/2024	2,410,000.00	2,423,206.80	0.35
BANK OF AMERICA CORP	12/20/2023	2,879,411.20	2,848,175.20	0.58
BANK OF AMERICA CORP	10/24/2024	2,256,637.50	2,253,982.50	0.74
BANK OF AMERICA CORP	10/24/2024	802,424.00	801,416.00	0.74
FNA 2014-M6 A2	5/25/2021	21,098.46	21,371.52	0.96
FN AL3382	3/1/2023	727,610.27	734,157.86	0.87
GOLDMAN SACHS GROUP INC	11/17/2023	3,560,000.00	3,564,236.40	0.55
GOLDMAN SACHS GROUP INC	11/17/2023	3,604,680.00	3,604,284.00	0.55
JPMORGAN CHASE & CO	12/5/2024	964,932.50	947,362.50	0.80
JPMORGAN CHASE & CO	12/5/2024	3,132,832.40	3,074,868.00	0.80
JPMORGAN CHASE & CO	12/5/2024	3,961,872.00	3,897,720.00	0.80
KEYBANK NA	2/1/2022	4,180,000.00	4,197,556.00	0.30
MORGAN STANLEY	11/10/2023	5,725,000.00	5,731,183.00	0.48
MORGAN STANLEY	11/10/2023	1,801,008.00	1,801,944.00	0.48
PNC BANK NA	2/24/2023	4,045,000.00	4,052,281.00	0.30

**Orange County Transportation Authority
Portfolio Listing
As of April 30, 2021**

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
STATE STREET CORP	3/30/2023	1,750,000.00	1,789,672.50	0.35
WELLS FARGO & CO	6/2/2024	6,140,580.00	6,133,800.00	0.58
JDOT 2021 A3	9/15/2025	1,454,720.35	1,451,624.40	0.46
TLOT-21A-A3	4/20/2024	<u>2,344,726.34</u>	<u>2,345,000.00</u>	0.00
SUB-TOTAL		118,775,958.69	118,583,745.56	
<i>Supranationals</i>				
INTER-AMERICAN DEVELOPMENT BANK	5/24/2023	2,599,116.00	2,614,066.00	0.24
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	11/24/2023	2,644,302.50	2,645,097.50	0.32
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	4/20/2023	2,859,069.45	2,859,499.20	0.22
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	1,934,593.40	1,959,413.20	0.15
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	1,177,726.00	1,192,907.00	0.15
INTER-AMERICAN DEVELOPMENT BANK	4/14/2022	811,863.00	822,344.40	0.15
INTER-AMERICAN DEVELOPMENT BANK	9/14/2022	10,484,250.00	10,725,540.00	0.18
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	3/19/2024	5,349,700.00	5,300,150.00	0.41
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	11/24/2023	<u>3,043,442.50</u>	<u>3,044,357.50</u>	0.32
SUB-TOTAL		30,904,062.85	31,163,374.80	
SHORT-TERM PORTFOLIO - TOTAL		\$ 1,629,950,316.62	\$ 1,633,628,101.03	
BOND PROCEEDS PORTFOLIO				
<u>GUARANTEED INVESTMENT CONTRACT (GIC)</u>				
BNY MELLON-MONEY MARKET FUND	N/A	171,153,283.76	171,153,283.76	0.06%
BOND PROCEEDS PORTFOLIO-TOTAL		\$ 171,153,283.76	\$ 171,153,283.76	
DEBT SERVICE RESERVE FUNDS				
<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>REQUIRED AMOUNT</u>	<u>YIELD</u>
<i>91 EXPRESS LANES 2013 BONDS</i>	2030		10,799,437.46	
US BANK COMMERCIAL PAPER	7/6/2021	11,490,414.08		0.09%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	67.59		0.01%
<i>91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES</i>			13,000,000.00	
BANK DEPOSITS	N/A	218,920.72		
OPERATING RESERVE	7/13/2021	3,098,667.86		0.13%
MAINTENANCE RESERVE	7/13/2021	10,495,487.92		0.13%
DEBT SERVICE RESERVE FUNDS - TOTAL		\$ 25,303,558.17		
TOTAL PORTFOLIO				
		\$ 1,993,085,001.67	\$ 1,996,762,786.08	