

**Orange County Transportation Authority
Portfolio Listing
As of December 31, 2017**

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	1/2/2018	313,021.00	313,021.00	
REPURCHASE AGREEMENT	1/2/2018	16,595,936.98	16,595,936.98	0.20%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	20,879,477.83	20,879,477.83	0.83%
FIDELITY TREASURY OBLIGATIONS FUND	N/A	32,949,978.77	32,949,978.77	0.84%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	1,632.08	1,632.08	0.88%
SUB-TOTAL		70,740,046.66	70,740,046.66	
<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>	N/A	10,305,183.21	10,305,183.21	N/A
<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>	N/A	15,514,598.43	15,514,598.43	N/A
LIQUID PORTFOLIO - TOTAL		\$ 96,559,828.30	\$ 96,559,828.30	

SHORT-TERM PORTFOLIO

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
<u>CASH EQUIVALENTS</u>				
BLACKROCK INSTITUTIONAL FUNDS	N/A	2,294,407.52	2,294,407.52	1.18%
SUB-TOTAL		2,294,407.52	2,294,407.52	
<u>U.S. GOVERNMENT & AGENCY OBLIGATIONS</u>				
FEDERAL FARM CREDIT BANKS FUNDING CORP	12/11/2020	3,110,000.00	3,107,325.40	1.61%
FEDERAL HOME LOAN BANKS	3/19/2018	899,683.20	899,055.00	1.35%
FEDERAL HOME LOAN BANKS	6/8/2018	644,889.60	639,097.60	1.57%
FEDERAL HOME LOAN BANKS	9/14/2018	406,290.84	400,668.00	1.76%
FEDERAL HOME LOAN BANKS	12/14/2018	565,028.80	559,389.60	1.86%
FEDERAL HOME LOAN BANKS	1/16/2019	4,999,800.00	4,968,600.00	1.86%
FEDERAL HOME LOAN BANKS	3/18/2019	4,988,400.00	4,971,100.00	1.86%
FEDERAL HOME LOAN BANKS	5/28/2019	1,816,560.20	1,807,624.00	1.86%
FEDERAL HOME LOAN BANKS	5/28/2019	2,265,709.70	2,254,564.00	1.86%
FEDERAL HOME LOAN BANKS	5/28/2019	1,397,354.00	1,390,480.00	1.86%
FEDERAL HOME LOAN BANKS	8/5/2019	808,444.80	796,829.40	1.91%
FEDERAL HOME LOAN BANKS	9/26/2019	3,097,303.00	3,052,508.00	1.90%
FEDERAL HOME LOAN BANKS	9/26/2019	764,334.45	753,280.20	1.90%
FEDERAL HOME LOAN BANKS	9/26/2019	4,231,315.55	4,170,119.80	1.90%
FEDERAL HOME LOAN BANKS	10/21/2019	9,982,300.00	9,927,100.00	1.91%
FEDERAL HOME LOAN BANKS	10/21/2019	3,463,858.10	3,444,703.70	1.91%
FEDERAL HOME LOAN BANKS	9/28/2020	1,654,671.40	1,631,066.20	2.03%
FEDERAL HOME LOAN BANKS	9/28/2020	7,974,320.00	7,860,560.00	2.03%
FEDERAL HOME LOAN BANKS	9/28/2020	2,322,520.70	2,289,388.10	2.03%
FEDERAL HOME LOAN MORTGAGE CORP	10/12/2018	599,815.01	595,848.00	1.76%
FEDERAL HOME LOAN MORTGAGE CORP	4/15/2019	4,998,350.00	4,954,250.00	1.84%
FEDERAL HOME LOAN MORTGAGE CORP	7/19/2019	1,992,540.00	1,968,720.00	1.90%
FEDERAL HOME LOAN MORTGAGE CORP	7/19/2019	9,975,800.00	9,843,600.00	1.90%
FEDERAL HOME LOAN MORTGAGE CORP	7/19/2019	2,112,874.44	2,084,874.48	1.90%
FEDERAL HOME LOAN MORTGAGE CORP	8/15/2019	7,988,240.00	7,931,360.00	1.91%
FEDERAL HOME LOAN MORTGAGE CORP	8/15/2019	3,255,207.80	3,232,029.20	1.91%
FEDERAL HOME LOAN MORTGAGE CORP	9/29/2020	5,000,000.00	4,953,050.00	2.15%
FEDERAL HOME LOAN MORTGAGE CORP	11/17/2020	3,446,688.00	3,431,922.00	2.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/20/2018	724,754.95	722,926.50	1.64%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/14/2018	7,988,080.00	7,946,800.00	1.83%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/13/2019	2,980,000.00	2,952,077.40	1.91%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/2/2019	3,204,607.20	3,158,543.70	1.90%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/28/2019	9,984,400.00	9,852,500.00	1.90%

Orange County Transportation Authority
Portfolio Listing
As of December 31, 2017

FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/28/2019	3,065,210.80	3,024,717.50	1.90%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/9/2019	5,746,054.00	6,029,006.00	2.13%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/24/2019	1,992,480.00	1,967,380.00	1.92%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/24/2019	7,479,900.00	7,377,675.00	1.92%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	2/28/2020	1,948,752.00	1,929,759.00	1.99%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/17/2021	995,950.00	969,030.00	2.14%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	998,210.00	993,410.00	2.17%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	1,812,960.00	1,788,138.00	2.17%
FREDDIE MAC	6/13/2018	789,939.70	735,519.75	1.66%
FREDDIE MAC	1/17/2020	349,640.55	346,689.00	1.97%
FREDDIE MAC	1/17/2020	139,867.82	138,675.60	1.97%
FREDDIE MAC	1/17/2020	4,994,600.00	4,952,700.00	1.97%
FREDDIE MAC	4/20/2020	713,174.40	709,826.40	2.00%
FREDDIE MAC	9/29/2020	1,217,791.80	1,206,067.60	2.05%
FREDDIE MAC	9/29/2020	5,859,375.30	5,802,964.60	2.05%
UNITED STATES TREASURY	3/31/2018	2,251,845.70	2,247,187.50	1.37%
UNITED STATES TREASURY	4/15/2018	6,840,748.85	6,858,183.60	1.34%
UNITED STATES TREASURY	4/30/2018	5,000,781.25	4,989,050.00	1.40%
UNITED STATES TREASURY	5/31/2018	545,810.54	548,883.50	1.48%
UNITED STATES TREASURY	5/31/2018	796,687.50	798,376.00	1.48%
UNITED STATES TREASURY	5/31/2018	800,031.25	798,376.00	1.48%
UNITED STATES TREASURY	5/31/2018	297,996.10	299,391.00	1.48%
UNITED STATES TREASURY	5/31/2018	1,592,250.00	1,596,752.00	1.48%
UNITED STATES TREASURY	5/31/2018	4,019,843.75	3,991,880.00	1.48%
UNITED STATES TREASURY	6/30/2018	518,847.66	502,110.00	1.53%
UNITED STATES TREASURY	7/31/2018	911,214.85	898,803.00	1.60%
UNITED STATES TREASURY	7/31/2018	1,411,812.50	1,398,138.00	1.60%
UNITED STATES TREASURY	7/31/2018	711,074.22	699,069.00	1.60%
UNITED STATES TREASURY	8/31/2018	1,012,187.50	998,750.00	1.69%
UNITED STATES TREASURY	8/31/2018	6,071,484.38	5,992,500.00	1.69%
UNITED STATES TREASURY	9/15/2018	15,810,437.50	15,783,237.60	1.69%
UNITED STATES TREASURY	9/15/2018	5,192,281.28	5,174,832.00	1.69%
UNITED STATES TREASURY	9/15/2018	3,957,438.68	3,950,785.20	1.69%
UNITED STATES TREASURY	9/15/2018	4,999,414.05	4,975,800.00	1.69%
UNITED STATES TREASURY	9/30/2018	678,910.94	678,191.20	1.73%
UNITED STATES TREASURY	9/30/2018	1,012,148.44	997,340.00	1.73%
UNITED STATES TREASURY	10/11/2018	2,958,975.00	2,960,880.00	1.68%
UNITED STATES TREASURY	10/11/2018	7,893,631.89	7,895,680.00	1.68%
UNITED STATES TREASURY	10/11/2018	1,479,528.75	1,480,440.00	1.68%
UNITED STATES TREASURY	10/15/2018	995,585.94	993,520.00	1.70%
UNITED STATES TREASURY	10/31/2018	676,520.32	677,293.60	1.73%
UNITED STATES TREASURY	10/31/2018	1,486,699.22	1,494,030.00	1.73%
UNITED STATES TREASURY	10/31/2018	1,296,394.54	1,294,826.00	1.73%
UNITED STATES TREASURY	10/31/2018	1,097,335.93	1,095,622.00	1.73%
UNITED STATES TREASURY	10/31/2018	806,125.00	796,816.00	1.73%
UNITED STATES TREASURY	10/31/2018	100,730.46	99,602.00	1.73%
UNITED STATES TREASURY	10/31/2018	1,006,679.69	996,020.00	1.73%
UNITED STATES TREASURY	10/31/2018	400,250.00	398,408.00	1.73%
UNITED STATES TREASURY	10/31/2018	852,058.59	846,617.00	1.73%
UNITED STATES TREASURY	10/31/2018	1,006,015.62	996,020.00	1.73%
UNITED STATES TREASURY	10/31/2018	601,804.69	597,612.00	1.73%
UNITED STATES TREASURY	10/31/2018	907,945.31	896,418.00	1.73%
UNITED STATES TREASURY	11/30/2018	695,132.82	696,584.00	1.79%
UNITED STATES TREASURY	11/30/2018	493,847.65	497,560.00	1.79%
UNITED STATES TREASURY	11/30/2018	1,303,808.59	1,293,656.00	1.79%
UNITED STATES TREASURY	11/30/2018	401,437.50	398,048.00	1.79%
UNITED STATES TREASURY	12/31/2018	243,365.62	239,241.60	1.82%
UNITED STATES TREASURY	12/31/2018	1,009,453.12	995,590.00	1.82%
UNITED STATES TREASURY	12/31/2018	2,830,187.50	2,787,652.00	1.82%
UNITED STATES TREASURY	12/31/2018	1,403,937.50	1,393,826.00	1.82%
UNITED STATES TREASURY	12/31/2018	1,407,492.19	1,393,826.00	1.82%
UNITED STATES TREASURY	12/31/2018	1,210,312.50	1,194,708.00	1.82%

Orange County Transportation Authority
Portfolio Listing
As of December 31, 2017

UNITED STATES TREASURY	12/31/2018	303,867.19	298,677.00	1.82%
UNITED STATES TREASURY	1/31/2019	50,316.41	49,816.50	1.84%
UNITED STATES TREASURY	1/31/2019	865,937.50	846,880.50	1.84%
UNITED STATES TREASURY	1/31/2019	1,120,796.87	1,095,963.00	1.84%
UNITED STATES TREASURY	1/31/2019	408,109.38	398,532.00	1.84%
UNITED STATES TREASURY	1/31/2019	247,226.56	248,437.50	1.83%
UNITED STATES TREASURY	1/31/2019	198,984.37	198,750.00	1.83%
UNITED STATES TREASURY	1/31/2019	1,698,937.50	1,689,375.00	1.83%
UNITED STATES TREASURY	1/31/2019	402,906.25	397,500.00	1.83%
UNITED STATES TREASURY	2/28/2019	858,234.38	846,617.00	1.85%
UNITED STATES TREASURY	2/28/2019	1,707,570.32	1,693,234.00	1.85%
UNITED STATES TREASURY	2/28/2019	794,218.75	795,656.00	1.85%
UNITED STATES TREASURY	2/28/2019	1,000,117.18	994,570.00	1.85%
UNITED STATES TREASURY	2/28/2019	708,367.18	696,199.00	1.85%
UNITED STATES TREASURY	2/28/2019	859,960.93	845,384.50	1.85%
UNITED STATES TREASURY	2/28/2019	1,400,218.75	1,392,398.00	1.85%
UNITED STATES TREASURY	2/28/2019	1,102,707.03	1,094,027.00	1.85%
UNITED STATES TREASURY	2/28/2019	1,001,992.19	994,570.00	1.85%
UNITED STATES TREASURY	2/28/2019	716,822.65	706,144.70	1.85%
UNITED STATES TREASURY	2/28/2019	1,417,828.13	1,392,398.00	1.85%
UNITED STATES TREASURY	2/28/2019	3,994,458.58	3,964,159.60	1.85%
UNITED STATES TREASURY	3/31/2019	1,427,835.94	1,395,898.00	1.86%
UNITED STATES TREASURY	3/31/2019	1,119,464.84	1,096,777.00	1.86%
UNITED STATES TREASURY	4/30/2019	858,433.59	847,373.50	1.86%
UNITED STATES TREASURY	4/30/2019	1,411,101.56	1,395,674.00	1.86%
UNITED STATES TREASURY	4/30/2019	1,208,578.13	1,196,292.00	1.86%
UNITED STATES TREASURY	4/30/2019	503,203.13	498,455.00	1.86%
UNITED STATES TREASURY	4/30/2019	1,097,848.27	1,096,601.00	1.86%
UNITED STATES TREASURY	4/30/2019	11,495,058.59	11,408,805.00	1.85%
UNITED STATES TREASURY	4/30/2019	13,475,742.19	13,392,945.00	1.85%
UNITED STATES TREASURY	5/15/2019	994,179.69	986,840.00	1.85%
UNITED STATES TREASURY	5/15/2019	1,000,234.38	986,840.00	1.85%
UNITED STATES TREASURY	5/15/2019	6,231,000.00	6,118,408.00	1.85%
UNITED STATES TREASURY	5/15/2019	5,481,308.59	5,427,620.00	1.85%
UNITED STATES TREASURY	5/15/2019	989,570.31	986,840.00	1.85%
UNITED STATES TREASURY	5/15/2019	4,962,304.69	4,934,200.00	1.85%
UNITED STATES TREASURY	5/31/2019	1,113,062.50	1,094,500.00	1.86%
UNITED STATES TREASURY	5/31/2019	1,410,992.19	1,393,000.00	1.86%
UNITED STATES TREASURY	5/31/2019	1,422,695.31	1,393,000.00	1.86%
UNITED STATES TREASURY	5/31/2019	1,725,300.79	1,691,500.00	1.86%
UNITED STATES TREASURY	5/31/2019	853,486.33	845,750.00	1.86%
UNITED STATES TREASURY	5/31/2019	1,305,941.40	1,293,500.00	1.86%
UNITED STATES TREASURY	5/31/2019	2,814,437.50	2,786,000.00	1.86%
UNITED STATES TREASURY	5/31/2019	1,116,500.00	1,094,500.00	1.86%
UNITED STATES TREASURY	5/31/2019	702,980.47	696,500.00	1.86%
UNITED STATES TREASURY	6/30/2019	377,721.10	385,140.60	1.84%
UNITED STATES TREASURY	6/30/2019	789,437.50	790,032.00	1.84%
UNITED STATES TREASURY	6/30/2019	1,123,460.94	1,096,172.00	1.86%
UNITED STATES TREASURY	6/30/2019	4,506,493.35	4,454,444.40	1.86%
UNITED STATES TREASURY	7/31/2019	597,037.50	600,801.20	1.84%
UNITED STATES TREASURY	7/31/2019	980,351.56	984,920.00	1.84%
UNITED STATES TREASURY	7/31/2019	918,095.32	906,126.40	1.84%
UNITED STATES TREASURY	7/31/2019	5,108,789.06	4,981,650.00	1.86%
UNITED STATES TREASURY	7/31/2019	912,667.19	886,733.70	1.86%
UNITED STATES TREASURY	7/31/2019	980,803.90	972,610.80	1.86%
UNITED STATES TREASURY	7/31/2019	12,056,969.59	11,926,070.10	1.86%
UNITED STATES TREASURY	7/31/2019	13,547,279.75	13,410,601.80	1.86%
UNITED STATES TREASURY	7/31/2019	13,647,863.64	13,540,124.70	1.86%
UNITED STATES TREASURY	7/31/2019	8,201,921.88	8,138,172.00	1.86%
UNITED STATES TREASURY	8/31/2019	534,166.01	542,223.00	1.86%
UNITED STATES TREASURY	8/31/2019	1,093,941.41	1,084,446.00	1.86%
UNITED STATES TREASURY	8/31/2019	19,720,348.54	19,658,048.40	1.86%

Orange County Transportation Authority
Portfolio Listing
As of December 31, 2017

UNITED STATES TREASURY	8/31/2019	10,834,195.94	10,741,418.12	1.87%
UNITED STATES TREASURY	9/30/2019	5,369,443.30	5,312,912.25	1.88%
UNITED STATES TREASURY	9/30/2019	35,855,112.28	35,600,096.70	1.88%
UNITED STATES TREASURY	9/30/2019	1,691,623.24	1,680,372.15	1.88%
UNITED STATES TREASURY	9/30/2019	498,789.06	495,685.00	1.88%
UNITED STATES TREASURY	9/30/2019	274,355.47	272,626.75	1.88%
UNITED STATES TREASURY	9/30/2019	119,573.44	118,964.40	1.88%
UNITED STATES TREASURY	10/15/2019	23,093,979.02	22,836,816.30	1.87%
UNITED STATES TREASURY	10/15/2019	1,988,281.25	1,969,540.00	1.87%
UNITED STATES TREASURY	10/31/2019	36,477,590.63	36,080,412.90	1.88%
UNITED STATES TREASURY	10/31/2019	2,216,734.54	2,204,748.60	1.88%
UNITED STATES TREASURY	10/31/2019	4,258,491.02	4,240,665.10	1.88%
UNITED STATES TREASURY	11/30/2019	1,001,914.06	992,770.00	1.88%
UNITED STATES TREASURY	11/30/2019	1,111,988.28	1,092,047.00	1.88%
UNITED STATES TREASURY	11/30/2019	501,386.72	496,385.00	1.88%
UNITED STATES TREASURY	11/30/2019	1,605,937.50	1,588,432.00	1.88%
UNITED STATES TREASURY	11/30/2019	985,390.62	983,560.00	1.88%
UNITED STATES TREASURY	12/31/2019	1,706,042.97	1,674,840.00	1.88%
UNITED STATES TREASURY	12/31/2019	1,525,937.50	1,497,504.00	1.88%
UNITED STATES TREASURY	1/31/2020	1,218,744.14	1,193,979.60	1.90%
UNITED STATES TREASURY	1/31/2020	1,219,783.98	1,193,979.60	1.90%
UNITED STATES TREASURY	1/31/2020	1,016,835.94	986,760.00	1.90%
UNITED STATES TREASURY	1/31/2020	199,826.00	197,882.00	1.89%
UNITED STATES TREASURY	2/29/2020	879,855.47	860,177.70	1.91%
UNITED STATES TREASURY	2/29/2020	509,179.69	494,355.00	1.91%
UNITED STATES TREASURY	2/29/2020	508,164.07	494,355.00	1.91%
UNITED STATES TREASURY	2/29/2020	597,093.75	593,226.00	1.91%
UNITED STATES TREASURY	3/15/2020	11,050,703.13	10,933,010.00	1.91%
UNITED STATES TREASURY	3/15/2020	1,908,980.47	1,888,429.00	1.91%
UNITED STATES TREASURY	3/15/2020	2,197,335.94	2,186,602.00	1.91%
UNITED STATES TREASURY	3/31/2020	1,088,914.06	1,087,108.00	1.91%
UNITED STATES TREASURY	3/31/2020	498,242.19	494,140.00	1.91%
UNITED STATES TREASURY	4/15/2020	10,498,769.53	10,402,350.00	1.92%
UNITED STATES TREASURY	4/30/2020	1,689,640.63	1,678,954.00	1.92%
UNITED STATES TREASURY	4/30/2020	1,193,953.12	1,185,144.00	1.92%
UNITED STATES TREASURY	4/30/2020	795,156.25	790,096.00	1.92%
UNITED STATES TREASURY	4/30/2020	998,320.32	987,620.00	1.92%
UNITED STATES TREASURY	4/30/2020	1,285,171.87	1,276,795.00	1.91%
UNITED STATES TREASURY	4/30/2020	496,152.34	491,075.00	1.91%
UNITED STATES TREASURY	5/31/2020	907,066.41	891,144.00	1.92%
UNITED STATES TREASURY	5/31/2020	1,287,058.01	1,282,257.20	1.92%
UNITED STATES TREASURY	5/31/2020	1,633,145.31	1,623,862.40	1.92%
UNITED STATES TREASURY	6/15/2020	8,000,312.50	7,919,360.00	1.92%
UNITED STATES TREASURY	6/15/2020	7,992,812.50	7,919,360.00	1.92%
UNITED STATES TREASURY	6/15/2020	10,401,399.53	10,295,168.00	1.92%
UNITED STATES TREASURY	6/30/2020	1,300,964.84	1,290,406.00	1.93%
UNITED STATES TREASURY	6/30/2020	4,422,171.86	4,367,528.00	1.93%
UNITED STATES TREASURY	7/31/2020	928,617.19	901,476.00	1.93%
UNITED STATES TREASURY	7/31/2020	2,058,828.13	2,003,280.00	1.93%
UNITED STATES TREASURY	7/31/2020	1,508,085.93	1,488,465.00	1.93%
UNITED STATES TREASURY	7/31/2020	651,650.39	645,001.50	1.93%
UNITED STATES TREASURY	7/31/2020	702,160.16	694,617.00	1.93%
UNITED STATES TREASURY	7/31/2020	1,000,468.75	992,310.00	1.93%
UNITED STATES TREASURY	7/31/2020	1,306,753.91	1,290,003.00	1.93%
UNITED STATES TREASURY	8/15/2020	17,253,078.13	17,009,940.00	1.93%
UNITED STATES TREASURY	8/15/2020	4,602,174.51	4,554,114.75	1.93%
UNITED STATES TREASURY	8/31/2020	1,505,449.22	1,478,085.00	1.94%
UNITED STATES TREASURY	8/31/2020	1,614,754.10	1,611,112.65	1.94%
UNITED STATES TREASURY	8/31/2020	995,390.63	985,390.00	1.94%
UNITED STATES TREASURY	8/31/2020	696,855.47	689,773.00	1.94%
UNITED STATES TREASURY	9/15/2020	458,041.41	453,440.40	1.92%
UNITED STATES TREASURY	9/15/2020	6,459,577.28	6,407,310.00	1.92%

**Orange County Transportation Authority
Portfolio Listing
As of December 31, 2017**

UNITED STATES TREASURY	9/30/2020	1,118,605.47	1,083,247.00	1.95%
UNITED STATES TREASURY	9/30/2020	962,469.73	960,150.75	1.95%
UNITED STATES TREASURY	9/30/2020	1,295,467.38	1,285,124.85	1.95%
UNITED STATES TREASURY	9/30/2020	1,131,583.59	1,122,637.80	1.95%
UNITED STATES TREASURY	9/30/2020	1,295,632.82	1,280,201.00	1.95%
UNITED STATES TREASURY	9/30/2020	1,988,125.00	1,969,540.00	1.95%
UNITED STATES TREASURY	9/30/2020	1,289,843.74	1,280,201.00	1.95%
UNITED STATES TREASURY	10/31/2020	645,937.50	639,515.50	1.96%
UNITED STATES TREASURY	10/31/2020	1,590,562.50	1,574,192.00	1.96%
UNITED STATES TREASURY	10/31/2020	1,292,230.47	1,279,031.00	1.96%
UNITED STATES TREASURY	10/31/2020	895,324.22	885,483.00	1.96%
UNITED STATES TREASURY	10/31/2020	1,298,527.34	1,279,031.00	1.96%
UNITED STATES TREASURY	10/31/2020	997,421.88	983,870.00	1.96%
UNITED STATES TREASURY	10/31/2020	994,101.57	983,870.00	1.96%
UNITED STATES TREASURY	10/31/2020	1,287,914.05	1,279,031.00	1.96%
UNITED STATES TREASURY	10/31/2020	692,863.28	688,709.00	1.96%
UNITED STATES TREASURY	10/31/2020	1,534,277.34	1,491,510.00	1.96%
UNITED STATES TREASURY	10/31/2020	1,306,347.65	1,292,642.00	1.96%
UNITED STATES TREASURY	11/30/2020	1,141,550.78	1,101,034.00	1.97%
UNITED STATES TREASURY	11/30/2020	1,249,875.00	1,201,128.00	1.97%
UNITED STATES TREASURY	11/30/2020	1,006,875.00	1,000,940.00	1.97%
UNITED STATES TREASURY	11/30/2020	997,695.31	989,960.00	1.98%
UNITED STATES TREASURY	11/30/2020	650,710.94	643,474.00	1.98%
UNITED STATES TREASURY	12/15/2020	5,371,103.42	5,364,451.80	1.98%
UNITED STATES TREASURY	12/15/2020	6,484,003.91	6,481,215.00	1.98%
UNITED STATES TREASURY	12/31/2020	1,306,753.90	1,290,965.00	1.99%
UNITED STATES TREASURY	12/31/2020	1,496,660.16	1,489,575.00	1.99%
UNITED STATES TREASURY	12/31/2020	999,335.94	993,050.00	1.99%
UNITED STATES TREASURY	1/31/2021	1,222,642.58	1,179,136.00	2.01%
UNITED STATES TREASURY	1/31/2021	1,011,210.94	980,940.00	2.01%
UNITED STATES TREASURY	1/31/2021	987,851.56	980,940.00	2.01%
UNITED STATES TREASURY	1/31/2021	978,867.18	980,940.00	2.01%
UNITED STATES TREASURY	1/31/2021	396,468.75	392,376.00	2.01%
UNITED STATES TREASURY	1/31/2021	1,186,734.36	1,177,128.00	2.01%
UNITED STATES TREASURY	1/31/2021	986,796.88	980,940.00	2.01%
UNITED STATES TREASURY	1/31/2021	986,289.06	980,940.00	2.01%
UNITED STATES TREASURY	1/31/2021	686,464.84	686,658.00	2.01%
UNITED STATES TREASURY	2/28/2021	1,463,847.66	1,458,690.00	2.03%
UNITED STATES TREASURY	2/28/2021	1,264,402.34	1,264,198.00	2.03%
UNITED STATES TREASURY	3/31/2021	977,343.75	975,310.00	2.04%
UNITED STATES TREASURY	3/31/2021	1,466,601.57	1,462,965.00	2.04%
UNITED STATES TREASURY	3/31/2021	685,507.81	682,717.00	2.04%
UNITED STATES TREASURY	3/31/2021	1,268,566.41	1,267,903.00	2.04%
UNITED STATES TREASURY	3/31/2021	1,268,566.41	1,267,903.00	2.04%
UNITED STATES TREASURY	4/30/2021	637,609.38	635,934.00	2.05%
UNITED STATES TREASURY	4/30/2021	1,567,375.00	1,565,376.00	2.05%
UNITED STATES TREASURY	4/30/2021	1,567,125.00	1,565,376.00	2.05%
UNITED STATES TREASURY	4/30/2021	532,442.97	518,530.80	2.05%
UNITED STATES TREASURY	5/31/2021	1,610,467.18	1,603,100.00	2.06%
UNITED STATES TREASURY	5/31/2021	1,375,335.93	1,368,500.00	2.06%
UNITED STATES TREASURY	5/31/2021	6,776,929.72	6,705,650.00	2.06%
UNITED STATES TREASURY	7/31/2021	2,559,765.62	2,514,550.00	2.08%
UNITED STATES TREASURY	10/31/2021	2,023,593.75	1,991,400.00	2.12%
UNITED STATES TREASURY	12/31/2021	4,357,462.52	4,298,054.40	2.13%
UNITED STATES TREASURY	4/30/2022	633,273.05	622,471.50	2.16%
UNITED STATES TREASURY	7/31/2022	4,097,668.75	4,034,580.50	2.19%
UNITED STATES TREASURY	8/31/2022	6,922,574.98	6,865,900.80	2.18%
UNITED STATES TREASURY	9/30/2022	7,534,603.16	7,450,455.60	2.20%
UNITED STATES TREASURY	10/31/2022	5,360,733.97	5,343,053.10	2.19%
UNITED STATES TREASURY	4/30/2018	758,010.93	758,039.20	1.39%
UNITED STATES TREASURY	6/15/2018	199,882.81	199,688.00	1.47%
UNITED STATES TREASURY	7/15/2018	996,960.00	996,410.00	1.54%
SUB-TOTAL		784,750,920.32	777,926,847.10	

**Orange County Transportation Authority
Portfolio Listing
As of December 31, 2017**

MEDIUM TERM NOTES

AFLAC INC	3/16/2020	289,772.42	287,238.21	2.36%
AIG GLOBAL FUNDING	7/2/2020	199,874.00	198,228.00	2.52%
AIG GLOBAL FUNDING	10/6/2021	499,075.00	486,810.00	2.64%
ALABAMA POWER CO	10/1/2020	157,474.50	153,714.00	2.44%
ALABAMA POWER CO	10/1/2020	96,586.20	92,228.40	2.44%
ALLSTATE CORPORATION (THE)	5/15/2018	125,163.15	106,686.30	2.44%
ALTERA CORP	11/15/2018	204,566.00	201,162.00	1.83%
ALTERA CORP	11/15/2018	144,172.00	140,813.40	1.83%
ALTERA CORP	11/15/2018	718,039.00	704,067.00	1.83%
AMERICAN EXPRESS CO	10/30/2020	1,528,011.00	1,517,454.00	2.50%
AMERICAN EXPRESS CREDIT CORP	7/31/2018	194,744.55	194,871.30	1.91%
AMERICAN EXPRESS CREDIT CORP	3/18/2019	75,237.00	75,000.00	2.12%
AMERICAN EXPRESS CREDIT CORP	5/3/2019	479,803.20	478,070.40	2.18%
AMERICAN EXPRESS CREDIT CORP	5/3/2019	574,764.25	572,688.50	2.18%
AMERICAN EXPRESS CREDIT CORP	5/3/2019	434,821.65	433,251.30	2.18%
AMERICAN EXPRESS CREDIT CORP	8/15/2019	14,965.80	15,031.35	2.12%
AMERICAN EXPRESS CREDIT CORP	8/15/2019	80,192.80	80,167.20	2.12%
AMERICAN EXPRESS CREDIT CORP	3/3/2020	1,997,920.00	1,993,940.00	2.34%
AMERICAN EXPRESS CREDIT CORP	3/3/2020	839,126.40	837,454.80	2.34%
AMERICAN EXPRESS CREDIT CORP	9/14/2020	77,388.75	75,379.50	2.40%
AMERICAN EXPRESS CREDIT CORP	9/14/2020	546,096.60	542,732.40	2.40%
AMERICAN EXPRESS CREDIT CORP	9/14/2020	508,570.00	502,530.00	2.40%
AMERICAN EXPRESS CREDIT CORP	9/14/2020	813,072.00	804,048.00	2.40%
AMERICAN EXPRESS CREDIT CORP	5/5/2021	95,137.75	94,250.45	2.50%
AMERICAN EXPRESS CREDIT CORP	5/5/2021	1,998,780.00	1,984,220.00	2.50%
AMERICAN HONDA FINANCE CORP	7/13/2018	202,074.00	199,806.00	1.78%
AMERICAN HONDA FINANCE CORP	10/10/2018	203,310.00	200,316.00	1.92%
AMERICAN HONDA FINANCE CORP	7/12/2019	2,997,000.00	2,958,510.00	2.12%
AMERICAN HONDA FINANCE CORP	8/15/2019	99,815.00	100,150.00	2.16%
AMERICAN HONDA FINANCE CORP	2/14/2020	2,496,450.00	2,487,200.00	2.25%
AMERICAN HONDA FINANCE CORP	2/14/2020	1,497,870.00	1,492,320.00	2.25%
AMERICAN HONDA FINANCE CORPORATION	10/1/2018	178,647.00	156,298.50	1.99%
AMERICAN HONDA FINANCE CORPORATION	10/1/2018	446,236.00	416,796.00	1.99%
AMERIPRISE FINANCIAL INC	3/15/2020	224,708.00	212,154.00	2.46%
ANHEUSER-BUSCH INBEV NV	1/15/2019	175,654.45	153,135.95	2.28%
ANHEUSER-BUSCH INBEV WORLDWIDE INC	11/15/2019	201,130.40	184,201.80	2.30%
APPLE INC	5/3/2018	495,845.00	498,765.00	1.72%
APPLE INC	2/8/2019	2,997,720.00	2,990,220.00	1.85%
APPLE INC	2/8/2019	884,327.40	882,114.90	1.85%
APPLE INC	2/22/2019	239,959.20	239,436.00	1.91%
APPLE INC	8/2/2019	1,518,480.00	1,499,100.00	1.98%
APPLE INC	2/7/2020	66,307.56	65,275.98	2.08%
APPLE INC	2/7/2020	329,838.30	329,006.70	2.05%
APPLE INC	5/11/2020	319,673.60	317,289.60	2.17%
APPLE INC	5/11/2020	809,173.80	803,139.30	2.17%
APPLE INC	5/11/2020	1,500,405.00	1,487,295.00	2.17%
APPLE INC	5/11/2020	1,493,475.10	1,482,337.35	2.17%
APPLE INC	2/23/2021	68,009.02	66,921.61	2.29%
APPLE INC	8/4/2021	192,731.73	187,503.36	2.38%
APPLE INC	8/4/2021	370,177.00	369,177.60	2.38%
ARIZONA PUBLIC SERVICE CO	3/1/2019	102,724.80	85,746.40	2.49%
ARIZONA PUBLIC SERVICE CO	1/15/2020	150,892.50	149,557.50	2.35%
ATHENE GLOBAL FUNDING	4/20/2020	224,588.25	225,112.50	2.73%
ATHENE GLOBAL FUNDING	4/20/2020	200,236.00	200,100.00	2.73%
ATHENE GLOBAL FUNDING	4/20/2020	251,135.00	250,125.00	2.73%
ATHENE GLOBAL FUNDING	7/1/2022	102,647.74	101,946.31	3.25%
ATLANTIC CITY ELECTRIC CO	11/15/2018	132,908.60	115,222.80	2.25%
ATMOS ENERGY CORP	3/15/2019	167,253.00	161,245.50	2.19%
BANK OF AMERICA NA	12/7/2018	3,000,000.00	2,999,130.00	2.08%
BANK OF NEW YORK COMPANY, INC. (THE)	5/15/2019	1,451,283.20	1,419,976.00	2.18%
BANK OF NEW YORK COMPANY, INC. (THE)	1/15/2020	101,092.50	94,131.90	2.29%

Orange County Transportation Authority
Portfolio Listing
As of December 31, 2017

BANK OF NEW YORK COMPANY, INC. (THE)	1/15/2020	141,420.50	135,968.30	2.29%
BANK OF NEW YORK COMPANY, INC. (THE)	1/15/2020	107,200.00	104,591.00	2.29%
BANK OF NEW YORK MELLON	2/1/2021	212,688.00	209,978.00	2.46%
BANK OF NEW YORK MELLON CORP	8/1/2018	913,734.00	900,855.00	1.91%
BANK OF NEW YORK MELLON CORP	3/4/2019	35,199.85	35,099.05	1.94%
BANK OF NEW YORK MELLON CORP	3/4/2019	50,603.50	50,141.50	1.94%
BANK OF NEW YORK MELLON CORP	3/4/2019	35,451.85	35,099.05	1.94%
BANK OF NEW YORK MELLON CORP	8/17/2020	154,755.00	151,147.50	2.29%
BANK OF TOKYO-MITSUBISHI UFJ LTD	3/5/2018	1,548,775.50	1,549,550.50	1.85%
BAYER US FINANCE LLC	10/8/2019	203,710.00	200,112.00	2.34%
BB&T CORP	2/1/2021	224,896.50	222,871.50	2.47%
BB&T CORP	2/1/2021	1,714,211.10	1,698,776.10	2.47%
BERKSHIRE HATHAWAY FINANCE CORP	5/15/2018	564,000.00	506,245.00	2.05%
BERKSHIRE HATHAWAY FINANCE CORP	3/15/2019	28,977.96	28,906.33	1.97%
BERKSHIRE HATHAWAY FINANCE CORP	3/15/2019	126,933.96	126,589.79	1.97%
BERKSHIRE HATHAWAY FINANCE CORP	3/15/2019	589,551.60	588,094.30	1.97%
BERKSHIRE HATHAWAY FINANCE CORP	8/15/2019	149,854.50	148,105.50	2.09%
BERKSHIRE HATHAWAY INC	2/9/2018	120,091.20	119,938.80	2.00%
BERKSHIRE HATHAWAY INC	2/9/2018	146,222.35	144,926.05	2.00%
BLACKROCK INC	12/10/2019	131,338.05	120,932.85	2.28%
BLACKROCK INC	12/10/2019	144,736.80	136,706.70	2.28%
BLACKROCK INC	12/10/2019	56,019.50	52,579.50	2.28%
BLACKROCK INC	12/10/2019	168,627.00	157,738.50	2.28%
BLACKROCK INC	12/10/2019	167,211.00	157,738.50	2.28%
BLACKROCK INC	12/10/2019	54,747.00	52,579.50	2.28%
BMW US CAPITAL LLC	4/11/2019	209,907.60	208,548.90	2.05%
BMW US CAPITAL LLC	9/13/2019	154,806.25	153,332.20	2.09%
BMW US CAPITAL LLC	4/6/2020	349,524.00	348,799.50	2.31%
BOEING CAPITAL CORP	8/15/2018	249,417.60	241,406.40	1.81%
BOEING CO	5/15/2018	106,835.30	109,699.70	1.68%
BRANCH BANKING AND TRUST CO	5/10/2019	1,683,466.65	1,669,043.05	2.16%
BRANCH BANKING AND TRUST CO	5/10/2019	1,258,853.40	1,248,067.80	2.16%
BRANCH BANKING AND TRUST CO	1/15/2020	1,999,840.00	1,995,500.00	2.21%
BRANCH BANKING AND TRUST CO	1/15/2020	1,139,908.80	1,137,435.00	2.21%
BRANCH BANKING AND TRUST CO	4/1/2021	308,532.00	304,116.00	2.40%
BRISTOL-MYERS SQUIBB CO	3/1/2019	637,057.40	632,866.40	2.04%
CATERPILLAR FINANCIAL SERVICES CORP	2/23/2018	130,566.80	129,945.40	1.77%
CATERPILLAR FINANCIAL SERVICES CORP	3/22/2019	729,562.00	728,890.40	2.02%
CATERPILLAR FINANCIAL SERVICES CORP	5/18/2019	149,916.00	148,531.50	2.07%
CATERPILLAR FINANCIAL SERVICES CORP	5/18/2019	509,500.20	505,007.10	2.07%
CATERPILLAR FINANCIAL SERVICES CORP	5/18/2019	1,099,384.00	1,089,231.00	2.07%
CATERPILLAR FINANCIAL SERVICES CORP	6/9/2019	206,011.44	204,097.92	2.07%
CATERPILLAR FINANCIAL SERVICES CORP	11/29/2019	1,613,449.60	1,611,527.75	2.11%
CATERPILLAR FINANCIAL SERVICES CORP	11/29/2019	1,088,953.60	1,087,656.50	2.11%
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	769,153.00	768,406.10	2.20%
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	379,582.00	379,213.40	2.20%
CATERPILLAR FINANCIAL SERVICES CORP	9/4/2020	1,423,803.00	1,408,370.25	2.30%
CATERPILLAR FINANCIAL SERVICES CORPORATION	2/15/2019	109,321.25	100,317.15	2.10%
CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	3/15/2021	160,604.60	154,762.40	2.89%
CHARLES SCHWAB CORP	7/25/2018	223,781.80	220,283.80	1.93%
CHARLES SCHWAB CORP	7/22/2020	156,330.30	152,790.85	2.28%
CHEVRON CORP	3/2/2018	65,000.00	64,956.45	1.74%
CHEVRON CORP	3/2/2018	140,417.20	139,906.20	1.74%
CHEVRON CORP	3/2/2018	93,769.70	93,937.02	1.74%
CHEVRON CORP	6/24/2018	120,578.40	120,000.00	1.72%
CHEVRON CORP	6/24/2018	20,223.40	20,000.00	1.72%
CHEVRON CORP	6/24/2018	54,750.85	55,000.00	1.72%
CHEVRON CORP	11/16/2018	225,000.00	224,646.75	1.97%
CHEVRON CORP	2/28/2019	445,000.00	443,843.00	1.91%
CHEVRON CORP	3/3/2019	55,220.00	51,674.00	2.06%
CHEVRON CORP	5/16/2019	300,000.00	298,287.00	1.98%
CHEVRON CORP	5/16/2019	1,280,000.00	1,272,691.20	1.98%

Orange County Transportation Authority
Portfolio Listing
As of December 31, 2017

CHEVRON CORP	11/15/2019	806,488.00	801,704.00	2.07%
CHEVRON CORP	11/15/2019	126,197.50	125,266.25	2.07%
CHEVRON CORP	5/16/2021	49,945.50	49,590.50	2.35%
CHUBB INA HOLDINGS INC	3/15/2018	60,709.50	50,385.00	2.10%
CHUBB INA HOLDINGS INC	5/15/2018	174,229.50	152,056.50	2.08%
CHUBB INA HOLDINGS INC	5/15/2018	115,653.00	101,371.00	2.08%
CHUBB INA HOLDINGS INC	5/15/2018	75,062.00	65,891.15	2.08%
CHUBB INA HOLDINGS INC	5/15/2018	97,289.30	86,165.35	2.08%
CHUBB INA HOLDINGS INC	5/15/2018	114,226.00	101,371.00	2.08%
CHUBB INA HOLDINGS INC	5/15/2018	59,137.10	55,754.05	2.08%
CHUBB INA HOLDINGS INC	6/15/2019	145,097.50	131,653.75	2.18%
CHUBB INA HOLDINGS INC	11/3/2020	349,804.00	349,443.50	2.36%
CHUBB INA HOLDINGS INC	11/3/2020	1,513,095.00	1,497,615.00	2.36%
CISCO SYSTEMS INC	2/15/2019	1,380,307.70	1,352,496.40	2.02%
CISCO SYSTEMS INC	2/28/2019	241,929.82	240,956.98	1.98%
CISCO SYSTEMS INC	2/28/2019	409,881.10	408,232.90	1.98%
CISCO SYSTEMS INC	3/1/2019	200,782.00	200,224.00	2.03%
CISCO SYSTEMS INC	3/1/2019	205,622.00	200,224.00	2.03%
CISCO SYSTEMS INC	9/20/2019	3,496,115.00	3,463,495.00	2.02%
CISCO SYSTEMS INC	9/20/2019	274,694.75	272,131.75	2.02%
CITIBANK NA	3/20/2019	1,998,360.00	1,996,140.00	2.16%
CITIBANK NA	9/18/2019	399,992.00	397,540.00	2.22%
CITIBANK NA	9/18/2019	4,999,900.00	4,969,250.00	2.22%
CITIBANK NA	9/18/2019	1,134,977.30	1,128,019.75	2.22%
CITIBANK NA	10/20/2020	397,696.00	396,180.00	2.48%
CITIBANK NA	10/20/2020	994,651.75	985,497.75	2.48%
COCA-COLA CO	3/14/2018	115,456.55	114,975.85	1.74%
COCA-COLA CO	5/30/2019	199,860.00	198,324.00	1.98%
COCA-COLA CO	5/30/2019	1,528,929.00	1,517,178.60	1.98%
COCA-COLA CO	10/27/2020	1,457,430.40	1,452,451.80	2.06%
COCA-COLA CO	5/25/2022	299,406.00	297,801.00	2.38%
COMERICA INC	5/23/2019	90,507.60	89,632.80	2.42%
COMERICA INC	5/23/2019	59,793.00	59,755.20	2.42%
COMERICA INC	5/23/2019	150,358.50	149,388.00	2.42%
COMMONWEALTH EDISON CO	3/15/2018	129,414.10	115,853.30	2.23%
COMMONWEALTH EDISON CO	3/15/2018	314,649.00	302,226.00	2.23%
COMMONWEALTH EDISON CO	1/15/2019	130,860.60	130,026.00	2.13%
COMMONWEALTH EDISON CO	1/15/2019	70,711.20	70,014.00	2.13%
CONSOLIDATED EDISON COMPANY OF NEW YORK IN	4/1/2018	49,707.00	45,420.75	2.14%
CONSUMERS ENERGY CO	9/15/2018	113,008.00	102,381.00	2.25%
CONSUMERS ENERGY CO	3/15/2019	76,363.95	67,959.45	2.29%
CONSUMERS ENERGY CO	3/15/2019	53,084.70	47,048.85	2.29%
COSTCO WHOLESALE CORP	5/18/2021	653,853.75	652,104.90	2.29%
DAIMLER FINANCE NORTH AMERICA LLC	1/11/2018	150,100.50	149,994.00	1.98%
DAIMLER FINANCE NORTH AMERICA LLC	8/3/2018	149,940.00	150,018.00	1.98%
DAIMLER FINANCE NORTH AMERICA LLC	8/3/2018	151,626.00	150,018.00	1.98%
DAIMLER FINANCE NORTH AMERICA LLC	7/5/2019	299,553.00	296,490.00	2.29%
DAIMLER FINANCE NORTH AMERICA LLC	1/6/2020	999,540.00	997,750.00	2.41%
DAIMLER FINANCE NORTH AMERICA LLC	5/5/2020	149,800.50	149,148.00	2.45%
DAIMLER FINANCE NORTH AMERICA LLC	5/5/2020	2,996,010.00	2,982,960.00	2.45%
DANAHER CORP	9/15/2018	151,149.00	149,733.00	1.90%
DANAHER CORP	9/15/2018	758,981.60	758,647.20	1.90%
DANAHER CORP	9/15/2018	739,008.40	738,682.80	1.90%
DTE ELECTRIC CO	6/1/2021	110,142.00	104,366.00	2.46%
DUKE ENERGY CAROLINAS LLC	1/15/2018	78,292.90	70,079.10	2.64%
DUKE ENERGY CAROLINAS LLC	6/15/2020	142,814.10	136,160.70	2.31%
DUKE ENERGY CAROLINAS LLC	6/15/2020	88,351.20	83,791.20	2.31%
DUKE ENERGY CAROLINAS LLC	6/15/2021	82,725.75	78,363.00	2.44%
DUKE ENERGY FLORIDA LLC	6/15/2018	125,594.70	111,861.20	1.94%
DUKE ENERGY FLORIDA LLC	6/15/2018	87,237.60	81,353.60	1.94%
ELI LILLY AND CO	3/15/2019	1,965,654.75	1,953,396.90	2.02%
EMERSON ELECTRIC CO	4/15/2019	88,555.20	82,727.20	2.31%

Orange County Transportation Authority
Portfolio Listing
As of December 31, 2017

EMERSON ELECTRIC CO	10/15/2019	224,096.00	209,036.00	2.29%
ENTERGY GULF STATES LOUISIANA LLC	10/1/2020	121,026.00	119,261.90	2.42%
ENTERGY LOUISIANA LLC	9/1/2018	282,555.00	257,305.00	2.09%
ESTEE LAUDER COMPANIES INC	2/7/2020	499,930.00	496,295.00	2.16%
ESTEE LAUDER COMPANIES INC	2/7/2020	1,194,832.70	1,186,145.05	2.16%
EXXON MOBIL CORP	3/6/2018	1,360,000.00	1,358,748.80	1.79%
EXXON MOBIL CORP	3/1/2019	690,000.00	688,385.40	1.91%
EXXON MOBIL CORP	3/1/2019	340,000.00	339,204.40	1.91%
EXXON MOBIL CORP	3/15/2019	333,283.50	329,472.00	1.95%
EXXON MOBIL CORP	3/15/2019	501,925.00	499,200.00	1.95%
EXXON MOBIL CORP	3/15/2019	883,405.60	878,592.00	1.95%
FEDERAL REALTY INVESTMENT TRUST	1/15/2021	99,583.00	100,067.00	2.53%
FEDERAL REALTY INVESTMENT TRUST	1/15/2021	201,310.00	200,134.00	2.53%
FIFTH THIRD BANK	4/25/2019	401,592.00	401,156.00	2.14%
FIFTH THIRD BANK	4/25/2019	1,010,130.00	1,002,890.00	2.14%
FIFTH THIRD BANK (OHIO)	3/15/2019	389,910.30	390,296.40	2.23%
FIFTH THIRD BANK (OHIO)	9/27/2019	495,740.00	494,230.00	2.30%
FIFTH THIRD BANK (OHIO)	9/27/2019	2,760,410.10	2,733,091.90	2.30%
FIFTH THIRD BANK (OHIO)	9/27/2019	643,929.30	637,556.70	2.30%
FIFTH THIRD BANK (OHIO)	10/30/2020	314,880.30	313,059.60	2.43%
GENERAL ELECTRIC CAPITAL CORP	2/11/2021	158,642.77	154,409.97	2.62%
GENERAL ELECTRIC CAPITAL CORP	2/11/2021	7,756.91	7,558.53	2.62%
GENERAL ELECTRIC CO	8/7/2019	696,225.60	667,541.70	2.20%
GENERAL ELECTRIC CO	1/7/2021	191,399.60	180,344.50	2.52%
GILEAD SCIENCES INC	9/4/2018	60,303.60	60,002.40	1.84%
GILEAD SCIENCES INC	9/20/2019	49,982.50	49,792.50	2.10%
GILEAD SCIENCES INC	9/20/2019	499,825.00	497,925.00	2.10%
GILEAD SCIENCES INC	9/1/2020	159,712.00	161,422.40	2.20%
GLAXOSMITHKLINE CAPITAL INC	5/15/2018	130,635.40	116,582.40	1.97%
GOLDMAN SACHS GROUP INC	1/31/2019	201,590.00	200,864.00	2.22%
GOLDMAN SACHS GROUP INC	1/31/2019	1,531,635.00	1,506,480.00	2.22%
GOLDMAN SACHS GROUP INC	2/15/2019	127,453.20	110,968.20	2.36%
GOLDMAN SACHS GROUP INC	2/15/2019	179,527.50	158,526.00	2.36%
GOLDMAN SACHS GROUP INC	2/15/2019	153,973.30	137,389.20	2.36%
GOLDMAN SACHS GROUP INC	7/23/2019	489,941.20	487,143.30	2.33%
GOLDMAN SACHS GROUP INC	12/13/2019	2,947,787.50	2,948,112.00	2.33%
GOLDMAN SACHS GROUP INC	3/15/2020	223,358.00	212,066.00	2.55%
GOLDMAN SACHS GROUP INC	3/15/2020	167,311.50	159,049.50	2.55%
GOLDMAN SACHS GROUP INC	3/15/2020	244,803.91	234,332.93	2.55%
GOLDMAN SACHS GROUP INC	3/15/2020	238,252.62	226,910.62	2.55%
GOLDMAN SACHS GROUP INC	3/15/2020	325,245.00	318,099.00	2.55%
GOLDMAN SACHS GROUP INC	12/27/2020	1,129,220.30	1,129,875.70	2.60%
GOLDMAN SACHS GROUP INC	2/25/2021	133,396.90	130,960.70	2.62%
GOLDMAN SACHS GROUP INC	2/25/2021	57,648.09	57,421.23	2.62%
GOLDMAN SACHS GROUP INC	4/25/2021	200,522.00	199,862.00	2.65%
GOLDMAN SACHS GROUP INC	1/24/2022	337,695.00	332,649.00	2.90%
GUARDIAN LIFE GLOBAL FUNDING	10/27/2021	160,658.85	160,947.60	2.63%
GUARDIAN LIFE GLOBAL FUNDING	5/8/2022	299,622.00	296,853.00	2.76%
HOME DEPOT INC	6/15/2019	100,283.00	100,042.00	1.97%
HOME DEPOT INC	6/15/2019	128,987.30	130,054.60	1.97%
HOME DEPOT INC	6/15/2019	221,093.40	220,092.40	1.97%
HONEYWELL INTERNATIONAL INC	10/30/2019	339,731.40	336,317.80	2.00%
HONEYWELL INTERNATIONAL INC	10/30/2019	819,360.40	815,662.20	2.09%
HONEYWELL INTERNATIONAL INC	10/30/2019	1,074,150.75	1,063,357.75	2.00%
HONEYWELL INTERNATIONAL INC	10/30/2019	374,707.50	373,016.25	2.09%
HONEYWELL INTERNATIONAL INC	3/1/2021	164,493.00	158,449.50	2.39%
HSBC BANK USA	8/24/2020	268,915.00	264,385.00	2.61%
HSBC USA INC	3/5/2018	499,535.00	499,850.00	1.85%
HSBC USA INC (NEW)	1/16/2018	228,817.80	229,983.90	1.76%
HSBC USA INC (NEW)	1/16/2018	300,531.00	299,979.00	1.76%
HSBC USA INC (NEW)	6/23/2019	201,642.00	199,990.00	2.25%
IBM CREDIT LLC	9/6/2019	719,452.80	715,140.00	2.03%

**Orange County Transportation Authority
Portfolio Listing
As of December 31, 2017**

ILLINOIS TOOL WORKS INC	3/1/2019	59,965.20	59,902.80	2.09%
ILLINOIS TOOL WORKS INC	3/1/2019	84,775.60	84,862.30	2.09%
INTEL CORP	5/11/2020	1,614,386.30	1,607,587.15	2.05%
INTEL CORP	7/29/2020	322,870.40	323,488.00	2.01%
INTEL CORP	5/19/2021	1,327,659.20	1,306,179.70	2.25%
INTEL CORP	10/1/2021	303,710.25	295,556.40	2.26%
INTERNATIONAL BUSINESS MACHINES CORP	5/17/2019	202,942.00	199,480.00	1.99%
INTERNATIONAL BUSINESS MACHINES CORP	1/27/2020	1,153,891.20	1,149,710.10	2.13%
JACKSON NATIONAL LIFE GLOBAL FUNDING	6/1/2018	143,212.05	136,566.00	1.92%
JACKSON NATIONAL LIFE GLOBAL FUNDING	10/15/2018	71,962.56	71,928.00	2.00%
JACKSON NATIONAL LIFE GLOBAL FUNDING	10/15/2018	399,544.00	399,600.00	2.00%
JACKSON NATIONAL LIFE GLOBAL FUNDING	10/15/2018	151,656.00	149,850.00	2.00%
JACKSON NATIONAL LIFE GLOBAL FUNDING	4/16/2019	150,181.50	150,255.00	2.17%
JACKSON NATIONAL LIFE GLOBAL FUNDING	4/16/2019	351,501.50	350,595.00	2.17%
JACKSON NATIONAL LIFE GLOBAL FUNDING	1/30/2020	159,824.00	159,428.80	2.38%
JACKSON NATIONAL LIFE GLOBAL FUNDING	12/9/2020	153,591.00	150,217.50	2.55%
JOHN DEERE CAPITAL CORP	7/13/2018	36,985.94	36,954.86	1.83%
JOHN DEERE CAPITAL CORP	8/10/2018	129,872.60	129,979.20	1.78%
JOHN DEERE CAPITAL CORP	1/8/2019	999,940.00	999,150.00	2.03%
JOHN DEERE CAPITAL CORP	10/9/2019	1,347,273.00	1,329,763.50	2.11%
JOHN DEERE CAPITAL CORP	3/10/2020	152,674.50	149,626.50	2.17%
JOHN DEERE CAPITAL CORP	3/13/2020	339,734.80	339,643.00	2.25%
JOHN DEERE CAPITAL CORP	3/13/2020	899,298.00	899,055.00	2.25%
JOHN DEERE CAPITAL CORP	6/22/2020	299,817.00	297,873.00	2.25%
JOHN DEERE CAPITAL CORP	6/22/2020	384,765.15	382,270.35	2.25%
JOHN DEERE CAPITAL CORP	6/22/2020	804,508.95	799,292.55	2.25%
JOHN DEERE CAPITAL CORP	1/8/2021	2,197,734.00	2,208,492.00	2.42%
JOHNSON & JOHNSON	12/5/2018	181,539.00	179,600.40	1.89%
JOHNSON & JOHNSON	3/1/2019	180,978.28	179,182.76	2.00%
JOHNSON & JOHNSON	3/3/2022	209,428.80	209,737.50	2.28%
JPMORGAN CHASE & CO	3/22/2019	1,499,040.00	1,494,510.00	2.15%
JPMORGAN CHASE & CO	4/23/2019	149,613.03	140,022.40	2.21%
JPMORGAN CHASE & CO	4/23/2019	30,377.16	28,425.60	2.21%
JPMORGAN CHASE & CO	4/23/2019	213,573.30	200,032.00	2.21%
JPMORGAN CHASE & CO	3/25/2020	854,191.80	813,551.20	2.34%
KANSAS CITY POWER & LIGHT CO	4/1/2019	110,838.40	100,540.40	2.40%
KANSAS CITY POWER & LIGHT CO	4/1/2019	149,085.30	137,581.60	2.40%
KENTUCKY UTILITIES CO	11/1/2020	135,487.30	133,182.40	2.27%
KEYBANK NA	12/15/2019	616,470.00	601,770.00	2.34%
KIMBERLY-CLARK CORP	2/15/2019	199,988.00	198,572.00	2.04%
KIMBERLY-CLARK CORP	3/1/2020	1,554,346.90	1,542,342.30	2.24%
LOWES CO INC	4/15/2020	231,233.10	218,941.80	2.19%
LOWE'S COMPANIES INC	4/15/2019	1,198,704.00	1,186,548.00	2.03%
LOWE'S COMPANIES INC	4/15/2019	679,265.60	672,377.20	2.03%
MANUFACTURERS AND TRADERS TRUST CO	3/7/2018	250,897.50	249,885.00	1.90%
MANUFACTURERS AND TRADERS TRUST CO	1/30/2019	254,050.00	250,680.00	2.02%
MANUFACTURERS AND TRADERS TRUST CO	1/30/2019	252,302.50	250,680.00	2.02%
MANUFACTURERS AND TRADERS TRUST CO	7/25/2019	999,860.00	1,000,960.00	2.18%
MANUFACTURERS AND TRADERS TRUST CO	7/25/2019	1,223,942.66	1,215,165.44	2.18%
MANUFACTURERS AND TRADERS TRUST CO	8/17/2020	2,038,286.40	2,025,026.40	2.34%
MANUFACTURERS AND TRADERS TRUST CO	8/17/2020	604,491.80	600,559.30	2.34%
MARSH & MCLENNAN COMPANIES INC	9/10/2019	150,562.50	150,417.00	2.17%
MASSMUTUAL GLOBAL FUNDING II	4/9/2019	252,877.50	250,505.00	2.19%
MEAD JOHNSON NUTRITION CO	11/15/2020	226,162.20	223,295.60	2.46%
MEDTRONIC INC	4/1/2018	120,416.40	119,876.40	1.77%
MEDTRONIC INC	3/15/2020	202,964.00	201,184.00	2.22%
MEDTRONIC INC	3/15/2020	103,828.00	100,592.00	2.22%
MELLON FUNDING CORPORATION	11/15/2018	526,975.00	514,475.00	2.15%
METROPOLITAN LIFE GLOBAL FUNDING I	4/10/2019	305,529.00	300,417.00	2.19%
METROPOLITAN LIFE GLOBAL FUNDING I	4/10/2019	204,266.00	200,278.00	2.19%
METROPOLITAN LIFE GLOBAL FUNDING I	4/10/2019	307,266.00	300,417.00	2.19%
METROPOLITAN LIFE GLOBAL FUNDING I	9/13/2019	247,895.00	247,155.00	2.23%

**Orange County Transportation Authority
Portfolio Listing
As of December 31, 2017**

MICROSOFT CORP	11/3/2018	169,830.00	169,394.80	1.73%
MICROSOFT CORP	6/1/2019	250,401.00	237,001.20	2.02%
MICROSOFT CORP	8/8/2019	2,082,852.45	2,057,123.55	1.95%
MICROSOFT CORP	2/6/2020	1,998,660.00	1,994,080.00	1.99%
MICROSOFT CORP	2/6/2020	1,124,246.25	1,121,670.00	1.99%
MICROSOFT CORP	8/8/2021	496,320.00	486,835.00	2.31%
MORGAN STANLEY	1/5/2018	100,554.00	99,998.00	1.98%
MORGAN STANLEY	4/1/2018	156,667.50	151,644.00	2.27%
MORGAN STANLEY	1/24/2019	2,291,400.00	2,255,737.50	2.26%
MORGAN STANLEY	5/13/2019	475,808.00	426,444.00	2.37%
MORGAN STANLEY	9/23/2019	227,906.00	210,764.00	2.43%
MORGAN STANLEY	4/21/2021	1,195,308.00	1,197,996.00	2.55%
MORGAN STANLEY	11/17/2021	321,688.25	323,518.00	2.75%
MUFG UNION BANK NA	5/6/2019	301,041.00	299,616.00	2.35%
NARRAGANSETT ELECTRIC CO	3/15/2020	318,414.00	310,584.00	2.87%
NATIONAL RURAL UTILITIES COOP FINANCE CORP	2/1/2018	85,738.40	80,216.80	2.34%
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE	2/8/2019	184,781.70	184,139.75	2.08%
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE	11/1/2019	322,019.75	320,869.25	2.21%
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE	11/15/2019	86,163.65	85,234.60	2.14%
NEVADA POWER CO	8/1/2018	190,207.50	179,506.25	2.07%
NEVADA POWER CO	3/15/2019	176,717.52	155,461.32	2.28%
NEW YORK LIFE GLOBAL FUNDING	11/2/2018	154,440.45	154,462.15	1.97%
NEW YORK LIFE GLOBAL FUNDING	11/2/2018	548,421.50	548,091.50	1.97%
NEW YORK LIFE GLOBAL FUNDING	6/18/2019	130,079.30	130,143.00	2.07%
NEW YORK LIFE GLOBAL FUNDING	10/24/2019	498,055.00	493,380.00	2.25%
NEW YORK LIFE GLOBAL FUNDING	4/13/2021	679,000.40	671,085.20	2.42%
NEW YORK UNIVERSITY	7/1/2018	640,000.00	637,216.00	2.18%
NIAGARA MOHAWK POWER CORP	8/15/2019	187,846.60	176,475.30	2.48%
NIAGARA MOHAWK POWER CORP	8/15/2019	147,260.70	140,142.15	2.48%
NIAGARA MOHAWK POWER CORP	8/15/2019	18,054.34	17,647.53	2.48%
NIAGARA MOHAWK POWER CORP	8/15/2019	88,315.32	86,161.47	2.48%
NISSAN MOTOR ACCEPTANCE CORP	3/4/2019	312,266.10	310,368.90	2.25%
NISSAN MOTOR ACCEPTANCE CORP	9/28/2020	319,731.20	317,353.60	2.46%
NORTHERN STATES POWER CO	8/15/2020	111,634.60	109,904.30	2.23%
NORTHERN TRUST COMPANY	8/15/2018	278,245.00	256,865.00	2.07%
NORTHERN TRUST CORP	11/4/2020	214,712.00	205,958.00	2.36%
NOVARTIS CAPITAL CORP	2/14/2020	498,045.00	496,335.00	2.15%
OCCIDENTAL PETROLEUM CORP	2/15/2018	64,899.90	64,959.05	1.98%
OCCIDENTAL PETROLEUM CORP	2/1/2021	255,076.80	251,361.60	2.37%
ORACLE CORP	4/15/2018	116,766.00	101,146.00	1.82%
ORACLE CORP	1/15/2019	152,989.50	150,625.50	1.97%
ORACLE CORP	7/8/2019	141,520.00	130,465.00	2.07%
ORACLE CORP	7/8/2019	86,448.00	83,497.60	2.07%
ORACLE CORP	10/8/2019	161,422.40	160,723.20	1.99%
ORACLE CORP	5/15/2022	661,613.07	654,031.74	2.46%
PACCAR FINANCIAL CORP	3/9/2018	177,860.22	176,899.11	1.74%
PACCAR FINANCIAL CORP	5/18/2018	78,895.72	78,836.47	1.94%
PACCAR FINANCIAL CORP	2/25/2019	109,846.00	109,512.70	2.04%
PACCAR FINANCIAL CORP	2/25/2019	938,684.00	935,835.80	2.04%
PACCAR FINANCIAL CORP	5/10/2019	71,957.52	71,226.00	2.10%
PACCAR FINANCIAL CORP	5/10/2019	634,625.35	628,173.75	2.10%
PACCAR FINANCIAL CORP	5/10/2019	799,528.00	791,400.00	2.10%
PACCAR FINANCIAL CORP	2/27/2020	1,382,498.00	1,382,229.90	2.22%
PACCAR FINANCIAL CORP	2/27/2020	499,100.00	497,205.00	2.22%
PACCAR INC	8/14/2018	50,102.50	49,978.50	1.82%
PACCAR INC	8/14/2018	152,082.00	149,935.50	1.82%
PACIFICORP	7/15/2018	136,090.80	122,464.80	1.84%
PEPSICO INC	4/30/2018	249,970.00	249,792.50	1.50%
PEPSICO INC	1/7/2019	237,400.02	234,664.56	1.94%
PEPSICO INC	2/22/2019	87,974.48	87,597.84	1.90%
PEPSICO INC	2/22/2019	1,999,420.00	1,990,860.00	1.90%
PEPSICO INC	5/2/2019	159,880.00	159,118.40	1.97%

**Orange County Transportation Authority
Portfolio Listing
As of December 31, 2017**

PEPSICO INC	10/4/2019	329,950.50	326,073.00	2.04%
PEPSICO INC	10/14/2020	102,872.00	99,852.00	2.20%
PEPSICO INC	4/15/2021	199,960.00	197,726.00	2.36%
PFIZER INC	6/3/2019	1,518,267.20	1,508,007.20	2.01%
PFIZER INC	12/15/2019	499,640.00	496,855.00	2.03%
PFIZER INC	12/15/2019	159,892.80	158,993.60	2.03%
PHILIP MORRIS INTERNATIONAL INC	1/15/2019	1,524,585.00	1,497,195.00	2.06%
PHILIP MORRIS INTERNATIONAL INC	2/21/2019	1,112,167.90	1,109,324.65	2.08%
PHILIP MORRIS INTERNATIONAL INC	11/1/2019	1,656,729.80	1,649,857.40	2.22%
PHILIP MORRIS INTERNATIONAL INC	2/21/2020	3,309,620.40	3,309,287.40	2.30%
PHILIP MORRIS INTERNATIONAL INC	2/21/2020	586,389.20	586,330.20	2.30%
PINNACLE WEST CAPITAL CORP	11/30/2020	1,618,979.40	1,612,337.40	2.42%
PNC BANK NA	12/7/2018	1,498,770.00	1,495,560.00	2.02%
PNC BANK NA	3/4/2019	701,316.00	698,775.00	2.10%
PNC BANK NA	7/29/2019	1,338,124.00	1,323,169.60	2.26%
PNC BANK NA	5/19/2020	299,661.00	297,558.00	2.35%
PNC BANK NA	5/19/2020	1,997,740.00	1,983,720.00	2.35%
PNC BANK NA	5/19/2020	1,588,203.30	1,577,057.40	2.35%
PNC BANK NA	11/5/2020	1,615,040.00	1,602,400.00	2.39%
PNC BANK NA	11/5/2020	837,802.00	831,245.00	2.39%
PNC FUNDING CORP	6/10/2019	135,483.80	122,004.65	2.39%
PNC FUNDING CORP	2/8/2020	445,592.00	422,168.00	2.41%
PNC FUNDING CORP	8/11/2020	126,810.50	120,838.55	2.36%
PPG INDUSTRIES INC	11/15/2020	292,647.60	287,165.20	2.67%
PRAXAIR INC	11/7/2018	58,611.60	59,752.80	1.74%
PRAXAIR INC	11/7/2018	97,590.00	99,588.00	1.74%
PRAXAIR INC	11/7/2018	89,084.70	89,629.20	1.74%
PRAXAIR INC	8/15/2019	55,353.50	51,856.00	2.17%
PRAXAIR INC	8/15/2019	164,019.00	155,568.00	2.17%
PRICOA GLOBAL FUNDING I	11/24/2020	531,398.40	521,778.40	2.43%
PRICOA GLOBAL FUNDING I	11/24/2020	154,051.50	150,513.00	2.43%
PRINCIPAL LIFE GLOBAL FUNDING II	10/15/2018	111,270.50	110,224.40	1.99%
PRINCIPAL LIFE GLOBAL FUNDING II	4/18/2019	33,893.92	33,706.92	2.17%
PROCTER & GAMBLE CO	11/15/2018	370,799.20	369,130.50	1.87%
PROCTER & GAMBLE CO	10/25/2019	959,664.00	957,024.00	1.92%
PROCTER & GAMBLE CO	11/1/2019	798,784.00	798,128.00	2.03%
PROCTER & GAMBLE CO	10/23/2020	49,923.50	49,730.50	2.10%
PROTECTIVE LIFE GLOBAL FUNDING	9/13/2019	298,000.00	294,605.78	2.24%
PUBLIC SERVICE CO OF COLORADO	6/1/2019	111,292.00	103,933.00	2.30%
PUBLIC SERVICE CO OF COLORADO	11/15/2020	212,790.00	204,240.00	2.28%
PUBLIC SERVICE COMPANY OF COLORADO	8/1/2018	57,056.00	51,061.00	2.15%
PUBLIC SERVICE ELECTRIC AND GAS CO	6/1/2019	175,586.25	174,119.75	2.16%
PUBLIC SERVICE ELECTRIC AND GAS CO	8/15/2019	35,218.40	34,909.35	2.16%
PUBLIC SERVICE ELECTRIC AND GAS CO	8/15/2019	86,203.60	84,779.85	2.16%
PUBLIC SERVICE ELECTRIC AND GAS CO	8/15/2019	114,530.80	114,702.15	2.16%
PUBLIC SERVICE ELECTRIC AND GAS CO	8/15/2019	151,134.00	149,611.50	2.16%
QUALCOMM INC	5/18/2018	496,245.00	499,200.00	1.81%
QUALCOMM INC	5/20/2019	529,756.20	527,996.60	2.13%
QUALCOMM INC	5/20/2020	319,980.80	318,652.80	2.28%
QUALCOMM INC	5/20/2020	743,220.00	744,217.50	2.58%
QUALCOMM INC	5/20/2020	489,970.60	487,937.10	2.28%
RAYTHEON CO	2/15/2020	132,494.40	125,412.00	2.22%
RAYTHEON CO	10/15/2020	170,092.80	163,676.80	2.27%
RELIANCE STANDARD LIFE GLOBAL FUNDING II	1/15/2020	199,734.00	200,010.00	2.50%
RELIANCE STANDARD LIFE GLOBAL FUNDING II	1/15/2020	100,613.00	100,005.00	2.50%
RELIANCE STANDARD LIFE GLOBAL FUNDING II	1/20/2021	103,822.59	104,398.74	2.58%
ROCHE HOLDINGS INC	9/30/2019	403,968.00	400,728.00	2.14%
SAN DIEGO GAS & ELECTRIC CO	8/15/2021	102,559.00	102,205.00	2.36%
SIMON PROPERTY GROUP LP	2/1/2018	78,793.60	79,990.40	2.56%
SIMON PROPERTY GROUP LP	2/1/2018	85,119.00	84,989.80	2.56%
SIMON PROPERTY GROUP LP	2/1/2018	160,246.40	159,980.80	2.56%
SIMON PROPERTY GROUP LP	2/1/2018	50,208.00	49,994.00	2.56%

**Orange County Transportation Authority
Portfolio Listing
As of December 31, 2017**

SIMON PROPERTY GROUP LP	2/1/2019	109,826.22	109,105.73	2.08%
SOUTHERN CALIFORNIA EDISON CO	8/15/2018	114,483.00	102,210.00	1.94%
SOUTHERN CALIFORNIA EDISON CO	8/15/2018	50,859.90	45,994.50	1.94%
SOUTHERN CALIFORNIA EDISON CO	6/1/2021	154,280.00	146,497.40	2.35%
SOUTHERN CALIFORNIA EDISON CO	2/1/2022	198,564.00	198,564.00	2.59%
SOUTHERN CALIFORNIA GAS CO	6/15/2018	249,992.50	249,405.00	2.07%
SOUTHERN CALIFORNIA GAS CO	6/15/2018	49,845.50	49,881.00	2.07%
STATE STREET CORP	5/15/2018	98,574.00	99,844.00	1.76%
STATE STREET CORP	5/15/2018	139,818.00	139,781.60	1.76%
STATE STREET CORP	8/18/2020	201,626.00	201,326.00	2.29%
STATE STREET CORP	5/19/2021	302,436.00	295,671.00	2.40%
SUNTRUST BANK	1/31/2020	1,104,580.10	1,103,298.30	2.33%
TARGET CORP	6/26/2019	251,967.50	251,200.00	1.97%
TD AMERITRADE HOLDING CORP	12/1/2019	243,194.60	233,536.60	2.31%
TEXAS INSTRUMENTS INC	5/1/2018	414,933.60	413,983.25	1.72%
TORONTO-DOMINION BANK	3/13/2018	1,359,959.20	1,359,646.40	1.74%
TOYOTA MOTOR CREDIT CORP	1/12/2018	100,194.00	99,990.00	1.72%
TOYOTA MOTOR CREDIT CORP	10/24/2018	141,297.80	140,175.00	1.84%
TOYOTA MOTOR CREDIT CORP	1/9/2019	2,998,950.00	2,993,790.00	1.90%
TOYOTA MOTOR CREDIT CORP	1/17/2019	100,792.00	100,229.00	1.88%
TOYOTA MOTOR CREDIT CORP	1/17/2019	60,504.60	60,137.40	1.88%
TOYOTA MOTOR CREDIT CORP	1/17/2019	125,822.80	124,283.96	1.88%
TOYOTA MOTOR CREDIT CORP	1/17/2019	322,502.40	320,732.80	1.88%
TOYOTA MOTOR CREDIT CORP	7/18/2019	81,196.80	80,002.40	2.12%
TOYOTA MOTOR CREDIT CORP	4/17/2020	299,862.00	298,791.00	2.13%
TOYOTA MOTOR CREDIT CORP	4/17/2020	999,540.00	995,970.00	2.13%
TOYOTA MOTOR CREDIT CORPORATION	1/10/2018	75,335.25	74,994.75	1.59%
TRAVELERS CO INC	11/1/2020	81,245.25	77,994.75	2.43%
TRAVELERS CO INC	11/1/2020	98,562.60	93,593.70	2.43%
U.S. BANCORP	4/25/2019	661,498.50	651,839.50	1.97%
U.S. BANK N.A. (CINCINNATI BRANCH)	4/26/2019	576,502.60	575,458.60	2.00%
U.S. BANK N.A. (CINCINNATI BRANCH)	4/26/2019	735,219.60	734,205.80	2.00%
U.S. BANK N.A. (CINCINNATI BRANCH)	1/24/2020	399,156.00	398,312.00	2.21%
U.S. BANK N.A. (CINCINNATI BRANCH)	1/24/2020	1,267,320.30	1,264,640.60	2.21%
U.S. BANK N.A. (CINCINNATI BRANCH)	1/24/2020	679,454.36	673,147.28	2.21%
U.S. BANK N.A. (CINCINNATI BRANCH)	1/24/2020	1,217,425.80	1,214,851.60	2.21%
UBS AG (LONDON BRANCH)	6/8/2020	1,604,384.00	1,589,728.00	2.47%
UBS AG (STAMFORD BRANCH)	3/26/2018	639,161.60	640,025.60	1.78%
UNION PACIFIC CORP	2/1/2020	99,767.00	99,396.00	2.10%
UNITED PARCEL SERVICE INC	5/16/2022	444,372.55	443,001.95	2.46%
UNITEDHEALTH GROUP INC	2/15/2018	75,608.65	65,320.45	2.08%
UNITEDHEALTH GROUP INC	3/15/2019	216,119.20	218,807.60	2.08%
UNITEDHEALTH GROUP INC	3/15/2019	335,527.31	335,173.46	2.08%
UNITEDHEALTH GROUP INC	12/15/2019	302,913.00	300,777.00	2.16%
UNITEDHEALTH GROUP INC	10/15/2020	1,277,875.20	1,268,300.80	2.29%
US BANK NA	10/23/2020	1,309,738.00	1,300,568.00	2.32%
USAA CAPITAL CORP	8/1/2020	1,005,080.00	999,650.00	2.46%
VIRGINIA ELECTRIC AND POWER CO	4/30/2018	121,760.10	106,187.55	1.99%
VIRGINIA ELECTRIC AND POWER CO	6/30/2019	56,267.00	51,868.50	2.45%
VIRGINIA ELECTRIC AND POWER CO	6/30/2019	78,746.50	72,615.90	2.45%
VIRGINIA ELECTRIC AND POWER CO	6/30/2019	110,509.00	103,737.00	2.45%
VISA INC	12/14/2020	2,497,875.00	2,498,025.00	2.23%
VISA INC	12/14/2020	1,010,820.00	999,210.00	2.23%
WAL MART STORES INC	10/25/2020	261,277.50	257,562.50	2.14%
WAL-MART STORES INC	10/9/2019	1,884,962.30	1,878,308.25	1.95%
WAL-MART STORES INC	12/15/2020	214,688.25	213,615.40	2.12%
WAL-MART STORES INC	12/15/2020	2,995,650.00	2,980,680.00	2.12%
WALT DISNEY CO	9/17/2018	73,937.10	73,807.60	1.87%
WALT DISNEY CO	1/8/2019	82,888.78	82,753.49	1.94%
WALT DISNEY CO	7/12/2019	149,496.00	147,271.50	2.08%
WALT DISNEY CO	6/5/2020	139,837.60	138,840.80	2.15%
WELLS FARGO & CO	1/15/2019	35,162.40	35,056.35	1.99%

**Orange County Transportation Authority
Portfolio Listing
As of December 31, 2017**

WELLS FARGO & CO	4/22/2019	125,080.00	124,980.00	2.14%
WELLS FARGO & CO	4/22/2019	1,527,435.00	1,499,760.00	2.14%
WELLS FARGO & CO	1/30/2020	47,905.92	47,894.88	2.26%
WELLS FARGO & CO	1/30/2020	26,938.17	26,940.87	2.26%
WELLS FARGO & CO	1/30/2020	24,942.75	24,945.25	2.26%
WELLS FARGO & CO	1/30/2020	75,618.00	74,835.75	2.26%
WELLS FARGO & CO	1/30/2020	250,367.50	249,452.50	2.26%
WELLS FARGO & CO	1/30/2020	1,607,810.40	1,606,474.10	2.26%
WELLS FARGO & CO	12/7/2020	3,023,370.00	3,012,150.00	2.41%
WELLS FARGO & CO	3/4/2021	551,083.50	549,747.00	2.51%
WELLS FARGO & CO	3/4/2021	108,550.80	107,950.32	2.51%
WELLS FARGO & CO	4/1/2021	312,177.60	297,556.00	2.58%
WELLS FARGO & CO	4/1/2021	1,619,820.00	1,594,050.00	2.58%
WELLS FARGO & CO	7/26/2021	214,317.88	213,367.42	2.59%
WISCONSIN ELECTRIC POWER CO	6/15/2018	105,225.75	104,955.90	1.79%
WISCONSIN ELECTRIC POWER CO	6/15/2018	181,333.80	179,924.40	1.79%
WISCONSIN POWER AND LIGHT CO	7/15/2019	190,661.80	176,995.50	2.27%
WISCONSIN PUBLIC SERVICE CORP	12/4/2018	266,730.45	264,133.45	2.01%
WISCONSIN PUBLIC SERVICE CORP	12/4/2018	989,079.30	986,762.70	2.01%
XTO ENERGY INC	12/15/2018	121,526.00	104,141.00	2.12%
SUB-TOTAL		264,297,332.29	261,531,767.49	

VARIABLE RATE NOTES

AMERICAN EXPRESS CREDIT CORP	3/3/2020	1,555,456.00	1,553,673.50	2.00%
BANK OF NEW YORK MELLON CORP	8/17/2020	600,000.00	609,018.00	1.96%
CHEVRON CORP	11/15/2019	216,609.80	221,535.60	1.72%
CHEVRON CORP	11/15/2019	1,241,982.00	1,268,794.80	1.72%
CHEVRON CORP	11/15/2019	1,556,873.60	1,611,168.00	1.72%
EXXON MOBIL CORP	2/28/2018	1,654,773.45	1,650,990.00	1.71%
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/25/2020	3,260,000.00	3,260,423.80	1.56%
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/24/2020	850,000.00	849,838.50	1.58%
FEDERAL FARM CREDIT BANKS FUNDING CORP	7/13/2022	1,970,000.00	1,968,305.80	1.67%
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/1/2022	1,470,000.00	1,468,809.30	1.66%
FEDERAL FARM CREDIT BANKS FUNDING CORP	9/6/2022	1,640,000.00	1,638,327.20	1.67%
FEDERAL HOME LOAN BANKS	6/27/2019	8,099,080.73	8,099,028.00	1.54%
GOLDMAN SACHS GROUP INC	10/31/2022	1,573,456.50	1,577,047.50	2.43%
HOME DEPOT INC	6/5/2020	1,015,000.00	1,016,735.65	1.76%
HSBC USA INC (NEW)	9/24/2018	820,000.00	824,264.00	1.87%
HSBC USA INC (NEW)	11/13/2019	1,360,000.00	1,367,684.00	1.99%
HUNTINGTON NATIONAL BANK	3/10/2020	1,569,048.00	1,567,285.20	1.98%
INTERNATIONAL BUSINESS MACHINES CORP	2/12/2019	170,000.00	170,571.20	1.74%
JPMORGAN CHASE & CO	6/1/2021	1,385,000.00	1,392,783.70	2.13%
KEYBANK NA	11/22/2021	1,570,646.00	1,569,158.00	2.17%
MANUFACTURERS AND TRADERS TRUST CO	5/18/2022	1,190,000.00	1,195,735.80	2.18%
MERCK & CO INC	2/10/2020	1,380,000.00	1,388,500.80	1.77%
MORGAN STANLEY	1/27/2020	1,330,000.00	1,349,165.30	2.13%
MORGAN STANLEY	7/22/2022	1,240,000.00	1,249,957.20	2.39%
PACCAR FINANCIAL CORP	12/6/2018	230,000.00	231,039.60	1.78%
TORONTO-DOMINION BANK	11/5/2019	1,360,000.00	1,368,663.20	1.90%
TOYOTA MOTOR CREDIT CORP	7/13/2018	2,290,000.00	2,293,961.70	1.82%
TOYOTA MOTOR CREDIT CORP	7/13/2018	548,526.00	550,951.50	1.82%
TOYOTA MOTOR CREDIT CORP	7/13/2018	107,692.52	108,186.84	1.82%
UBS AG (STAMFORD BRANCH)	6/1/2020	590,000.00	597,186.20	2.02%
UNITED PARCEL SERVICE INC	5/16/2022	910,000.00	911,556.10	2.03%
WELLS FARGO & CO	2/11/2022	875,000.00	885,911.25	2.21%
WELLS FARGO & CO	2/11/2022	759,285.00	759,352.50	2.21%
WESTPAC BANKING CORP	7/30/2018	830,000.00	832,838.60	1.83%
SUB-TOTAL		47,218,429.60	47,408,448.34	

STATE OF CALIFORNIA AND LOCAL AGENCIES

CALIFORNIA HSG FIN AGY REV	8/1/2020	1,530,000.00	1,528,500.60	2.34%
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Orange County Transportation Authority
Portfolio Listing
As of December 31, 2017

CALIFORNIA HSG FIN AGY REV	2/1/2021	1,120,000.00	1,118,432.00	2.41%
CALIFORNIA ST	4/1/2019	1,680,000.00	1,671,902.40	1.98%
CALIFORNIA ST	4/1/2019	585,239.85	582,180.30	1.98%
CALIFORNIA ST	4/1/2019	429,686.10	427,927.40	1.98%
CALIFORNIA ST	10/1/2019	1,312,260.00	1,286,100.00	2.02%
CALIFORNIA ST	10/1/2019	441,138.15	434,058.75	2.02%
CALIFORNIA ST	10/1/2019	1,602,831.45	1,601,986.10	1.99%
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	2,194,980.87	2,202,136.40	3.82%
LA CALIF DEPT ARPTS ARPT REV	5/15/2019	600,000.00	597,780.00	2.02%
LA CALIF MUN IMPT CORP LEASE REV	11/1/2018	1,055,000.00	1,058,365.45	1.96%
LA CALIF MUN IMPT CORP LEASE REV	11/1/2019	288,730.40	283,329.20	2.18%
LA CALIF MUN IMPT CORP LEASE REV	11/1/2019	1,546,949.70	1,527,953.90	2.18%
LA CALIF MUN IMPT CORP LEASE REV	11/1/2020	1,484,164.80	1,472,198.40	2.33%
LA CNTY CALIF PUB WKS FING AUTH LEASE REV	12/1/2018	350,000.00	349,884.50	2.07%
LA CNTY CALIF REDEV REF AUTH TAX ALLOCATI	9/1/2019	1,709,932.00	1,701,039.80	2.15%
SAN DIEGO CALIF REDEV AGY TAX ALLOC REV	9/1/2020	2,426,826.60	2,364,871.50	2.23%
SF CALIF BAY AREA RAPID TRAN DIST SALES	7/1/2019	620,000.00	619,454.40	2.07%
SF CALIF BAY AREA RAPID TRAN DIST SALES	7/1/2020	630,000.00	629,363.70	2.21%
SF CALIF BAY AREA RAPID TRAN DIST SALES	7/1/2021	710,000.00	709,290.00	2.42%
SJ CA REDEV AGY SUCCESSOR AGY TAX ALLOCAT	8/1/2019	1,940,000.00	1,944,151.60	1.96%
SJ CA REDEV AGY SUCCESSOR AGY TAX ALLOCAT	8/1/2020	1,180,000.00	1,185,888.20	2.06%
UNIVERSITY CALIF REVS	5/15/2018	1,531,511.75	1,523,170.00	1.61%
UNIVERSITY CALIF REVS	5/15/2019	790,000.00	782,186.90	1.90%
UNIVERSITY CALIF REVS	5/15/2019	170,000.00	169,325.10	1.90%
UNIVERSITY CALIF REVS	7/1/2019	506,885.00	498,205.00	2.04%
UNIVERSITY CALIF REVS	7/1/2019	1,466,599.20	1,454,758.60	2.04%
UNIVERSITY CALIF REVS	7/1/2019	581,734.20	577,917.80	2.04%
UNIVERSITY CALIF REVS	5/15/2020	570,000.00	564,345.60	2.31%
UNIVERSITY CALIF REVS	5/15/2021	860,000.00	851,133.40	2.43%
SUB-TOTAL		31,914,470.07	31,717,837.00	

MORTGAGE AND ASSET-BACK SECURITIES

AMXCA 173 A	4/15/2020	3,663,037.52	3,648,352.00	2.16%
AMXCA 174 A	5/15/2019	6,343,983.53	6,312,196.35	2.03%
AMXCA 174 A	5/15/2019	2,669,572.27	2,656,196.10	2.03%
BMWLT 161 A3	1/22/2019	614,939.49	614,704.06	1.82%
BMWLT 162 A3	9/20/2019	998,281.25	995,760.00	2.05%
BMWLT 171 A3	5/20/2020	1,605,500.00	1,597,760.00	2.12%
BMWLT 171 A3	5/20/2020	161,220.12	160,774.60	2.12%
BMWLT 171 A3	5/20/2020	1,797,831.25	1,787,494.00	2.12%
BMWLT 171 A3	5/20/2020	386,518.94	384,461.00	2.12%
BMWLT 171 A3	5/20/2020	2,569,704.71	2,566,402.00	2.12%
BMWLT 172 A3	2/20/2020	354,999.72	354,030.85	2.25%
BMWLT 172 A3	2/20/2020	669,999.46	668,170.90	2.25%
BMWOT 16A A3	11/25/2020	2,784,987.47	2,763,555.50	1.89%
CCART 16A A4	1/15/2022	499,511.72	498,850.00	2.14%
CCCIT 13A7 A7	9/10/2018	1,248,193.36	1,253,100.00	1.61%
CCCIT 13A7 A7	9/10/2018	1,451,869.14	1,453,596.00	1.61%
CCCIT 16A1 A1	11/19/2019	4,999,732.00	4,966,250.00	2.12%
CCCIT 17A2 A2	1/17/2019	3,499,329.75	3,492,195.00	1.96%
CCCIT 17A3 A3	4/7/2020	3,249,063.68	3,229,720.00	2.20%
CHAIT 161 A	5/15/2019	3,003,515.64	3,012,030.00	1.69%
CHAIT 164 A	7/15/2020	1,524,299.41	1,518,395.10	2.20%
CHAIT 165 A	7/15/2019	2,477,832.03	2,470,575.00	2.05%
CHAIT 171 A	1/15/2020	3,000,000.00	3,010,680.00	1.69%
FHMS K004 A1	5/25/2019	1,257,861.66	1,210,896.49	1.96%
FHMS K702 A2	2/25/2018	1,509,009.09	1,444,824.42	2.97%
FHMS K708 A2	1/25/2019	1,253,019.88	1,226,158.07	1.94%
FHMS K708 A2	1/25/2019	1,166,717.90	1,141,270.21	1.94%
FHMS K709 A2	3/25/2019	959,093.75	940,084.60	1.96%
FHMS K710 A2	5/25/2019	1,923,527.34	1,896,010.00	1.96%
FHMS K714 A2	10/25/2020	2,110,000.00	2,035,400.00	2.25%

**Orange County Transportation Authority
Portfolio Listing
As of December 31, 2017**

FHMS K715 A2	1/25/2021	2,316,187.50	2,231,856.00	2.29%
FHMS KJ02 A2	9/25/2020	642,391.34	639,008.19	2.30%
FHMS KJ03 A1	1/25/2021	445,868.30	438,978.11	2.28%
FHMS KP03 A2	10/25/2020	1,202,136.32	1,193,009.62	1.97%
FHMS KP03 A2	7/25/2019	670,367.45	660,785.62	2.02%
FHMS KP03 A2	7/25/2019	331,161.52	326,428.10	2.02%
FHMS KP04 AG1	7/25/2019	598,864.76	594,707.06	2.02%
FN 14M01 AQ2	7/25/2020	3,570,000.00	3,570,000.00	2.37%
FN 14M01 AQ2	11/25/2018	741,256.55	734,843.32	2.08%
FN 14M08A FA	11/25/2018	415,177.86	409,242.01	2.08%
FN 14M08A FA	5/25/2018	88,725.76	88,674.11	1.83%
FN 15M13A AQ2	5/25/2018	108,268.40	108,049.75	1.83%
FN AD0910	9/25/2019	704,060.91	694,759.13	2.25%
FN AM2422	4/1/2020	1,399,882.81	1,320,223.53	1.15%
HAROT 151 A3	1/1/2020	3,544,882.83	3,520,147.30	2.40%
HAROT 151 A3	10/15/2018	29,957.11	29,948.01	1.57%
HAROT 153 A3	10/15/2018	10,914.16	10,918.55	1.57%
HAROT 161 A3	4/18/2019	487,322.50	485,562.79	1.88%
HAROT 162 A3	12/18/2019	359,519.82	358,233.31	1.86%
HAROT 163 A3	4/15/2020	1,481,548.39	1,476,687.93	1.90%
HAROT 163 A3	5/18/2020	1,566,782.03	1,557,519.65	1.92%
HAROT 172 A3	5/18/2020	2,929,792.03	2,915,255.35	1.92%
HAROT 172 A3	8/16/2021	4,999,567.50	4,958,300.00	2.13%
HAROT 173 A3	8/16/2021	3,499,697.25	3,470,810.00	2.13%
HAROT 173 A3	9/18/2021	302,967.19	300,727.50	2.16%
JDOT 14B A4	9/18/2021	1,839,800.73	1,826,200.00	2.16%
JDOT 15 A3	6/15/2021	1,907,755.05	1,905,144.68	1.53%
JDOT 15 A3	6/17/2019	150,912.58	150,535.51	1.91%
JDOT 15 A3	6/17/2019	7,522.09	7,526.78	1.91%
JDOT 15 A4	6/17/2019	10,534.22	10,537.49	1.91%
JDOT 15 A4	12/15/2021	1,001,406.25	998,570.00	1.91%
JDOT 15 A4	12/15/2021	883,723.75	882,735.88	1.91%
JDOT 15 A4	12/15/2021	131,040.94	130,812.67	1.91%
JDOT 15 A4	12/15/2021	4,989.06	4,992.85	1.91%
JDOT 15B A3	10/15/2019	303,422.89	303,068.03	1.98%
JDOT 15B A3	10/15/2019	197,154.09	197,163.22	1.98%
JDOT 16B A3	6/15/2020	323,895.46	321,987.96	2.13%
JDOT 16B A3	6/15/2020	49,703.13	49,689.50	2.13%
JDOT 17B A3	10/15/2021	183,986.53	182,627.36	2.22%
JDOT 17B A3	10/15/2021	929,931.92	923,062.20	2.22%
JDOT 2017 A3	5/17/2021	1,939,723.74	1,930,688.00	2.11%
NALT 16B A4	1/18/2022	124,418.95	124,450.00	2.03%
NALT 16B A4	1/18/2022	49,714.84	49,780.00	2.03%
NALT 17A A2A	9/16/2019	269,694.14	269,319.60	2.05%
NALT 17A A2A	9/16/2019	99,812.50	99,748.00	2.05%
NALT 17A A3	4/15/2020	210,962.17	210,242.51	2.18%
NALT 17B A3	9/15/2020	340,940.43	340,202.06	2.20%
NALT 17B A3	9/15/2020	500,312.50	498,830.00	2.20%
NAROT 17C A3	9/15/2020	1,439,748.43	1,436,630.40	2.20%
NGN 10R3 2A	4/18/2022	109,981.40	109,810.80	2.20%
TAOT 15C A4	12/8/2020	1,077,518.71	1,077,892.76	1.89%
TAOT 15C A4	12/15/2020	220,962.50	219,443.40	1.93%
TAOT 16A A3	12/15/2020	4,004,843.76	3,989,880.00	1.93%
TAOT 16A A3	3/16/2020	816,961.53	813,878.72	1.86%
TAOT 16B A3	3/16/2020	1,386,987.36	1,385,680.69	1.86%
TAOT 16B A4	4/15/2020	169,611.88	168,982.77	1.85%
TAOT 16B A4	8/16/2021	200,523.44	198,034.00	2.03%
TAOT 16C A2A	8/16/2021	496,992.19	495,085.00	2.03%
TAOT 16D A2A	1/15/2019	186,818.90	186,704.65	1.82%
TAOT 16D A3	5/15/2019	311,329.80	311,486.17	1.72%
TAOT 17A A3	10/15/2020	1,826,771.26	1,811,086.83	2.00%
	2/16/2021	536,936.80	534,341.85	2.08%

**Orange County Transportation Authority
Portfolio Listing
As of December 31, 2017**

TAOT 17A A3	2/16/2021	2,388,718.81	2,377,174.45	2.08%
TAOT 17B A3	7/15/2021	999,923.30	993,410.00	2.14%
TAOT 17B A3	7/15/2021	1,002,539.06	993,410.00	2.14%
TAOT 17B A3	7/15/2021	1,669,871.91	1,658,994.70	2.14%
USAOT 151 A3	6/17/2019	190,678.49	190,280.70	1.99%
USAOT 151 A4	11/16/2020	492,526.56	489,294.40	1.73%
USAOT 151 A4	11/16/2020	1,500,351.56	1,497,840.00	1.73%
USAOT 161 A2	3/15/2019	59,641.01	59,656.94	1.61%
USAOT 161 A2	3/15/2019	11,150.79	11,161.62	1.61%
USAOT 161 A3	6/15/2020	1,999,671.00	1,992,320.00	1.90%
USAOT 161 A3	6/15/2020	895,104.88	891,563.20	1.90%
USAOT 171 A3	5/17/2021	999,894.60	994,140.00	2.03%
USAOT 171 A3	5/17/2021	929,901.98	924,550.20	2.03%
SUB-TOTAL		<u>129,587,772.22</u>	<u>128,635,215.70</u>	

SHORT-TERM PORTFOLIO - TOTAL

\$ 1,260,063,332.02 \$ 1,249,514,523.15

DEBT SERVICE RESERVE FUNDS

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>REQUIRED AMOUNT</u>	<u>YIELD</u>
<u>91 EXPRESS LANES 2013 BONDS</u>	2030		10,799,437.46	
BANK OF TOKYO/MITSUBISHI COMMERCIAL PAPER	2/1/2018	10,941,998.91		1.29%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	879.17		0.88%
<u>91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES</u>			13,000,000.00	
BANK DEPOSITS	1/4/2018	186,241.20		
OPERATING RESERVE: JOHNSON & JOHNSON CP	1/4/2018	2,997,200.00		1.12%
MAINTENANCE RESERVE: JOHNSON & JOHNSON CP	1/4/2018	9,990,666.67		1.12%

DEBT SERVICE RESERVE FUNDS - TOTAL

\$ 24,116,985.95

	<u>Book Value</u>	<u>Market Value</u>
TOTAL PORTFOLIO	\$ <u>1,380,740,146.27</u>	\$ <u>1,370,191,337.40</u>