

**Orange County Transportation Authority
Portfolio Listing
As of December 31, 2018**

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	12/31/2018	293,752.00	293,752.00	
REPURCHASE AGREEMENT	12/31/2018	25,103,741.00	25,103,741.00	1.00%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	28,289,527.94	28,289,527.94	2.07%
FIDELITY TREASURY OBLIGATIONS FUND	N/A	100,346,912.06	100,346,912.06	1.83%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	2,436.25	2,436.25	2.00%
SUB-TOTAL		154,036,369.25	154,036,369.25	
<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>	N/A	10,480,795.24	10,480,795.24	N/A
<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>	N/A	161,862.38	161,862.38	N/A
LIQUID PORTFOLIO - TOTAL		\$ 164,679,026.87	\$ 164,679,026.87	

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	9,571,292.75	9,571,292.75	2.27
SUB-TOTAL		9,571,292.75	9,571,292.75	
<u>COMMERCIAL PAPER</u>				
Credit Agricole Corporate and Investment Bank	4/23/2019	4,931,750.00	4,956,050.00	2.86
J.P. Morgan Securities LLC	4/23/2019	4,566,337.50	4,589,302.30	2.86
MUFG Bank, Ltd.	5/7/2019	7,147,621.94	7,177,500.00	2.89
Natixis	1/31/2019	4,961,111.11	4,989,450.00	2.55
Natixis	6/26/2019	4,929,691.67	4,929,500.00	2.93
SUB-TOTAL		26,536,512.22	26,641,802.30	
<u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u>				
Royal Bank of Canada	3/4/2019	5,000,000.00	4,998,300.00	2.72
Societe Generale	3/4/2019	5,000,000.00	4,998,650.00	2.66
The Toronto-Dominion Bank	3/4/2019	5,000,000.00	4,998,650.00	2.68
The Toronto-Dominion Bank	9/24/2019	4,000,000.00	3,998,320.00	3.01
U.S. Bank National Association	6/25/2019	5,000,000.00	4,999,750.00	2.85
SUB-TOTAL		24,000,000.00	23,993,670.00	
<u>U.S. GOVERNMENT & AGENCY OBLIGATIONS</u>				
FEDERAL HOME LOAN BANKS	8/5/2019	808,444.80	801,819.81	2.60
FEDERAL HOME LOAN BANKS	9/26/2019	3,097,303.00	3,063,612.20	2.62
FEDERAL HOME LOAN BANKS	9/26/2019	764,334.45	755,751.15	2.67
FEDERAL HOME LOAN BANKS	9/26/2019	4,231,315.55	4,183,798.85	2.67
FEDERAL HOME LOAN BANKS	1/16/2019	2,563,358.40	2,563,858.58	2.31
FEDERAL HOME LOAN BANKS	1/18/2019	6,995,072.00	6,996,437.00	2.32
FEDERAL HOME LOAN BANKS	9/28/2020	1,654,671.40	1,626,434.80	2.57
FEDERAL HOME LOAN BANKS	9/28/2020	7,974,320.00	7,838,240.00	2.57
FEDERAL HOME LOAN BANKS	10/21/2019	9,982,300.00	9,906,900.00	2.67
FEDERAL HOME LOAN BANKS	2/11/2020	4,990,850.00	4,976,600.00	2.55
FEDERAL HOME LOAN BANKS	3/30/2020	4,999,100.00	4,989,100.00	2.55
FEDERAL HOME LOAN BANKS	6/10/2022	4,988,900.00	5,021,100.00	2.62
FEDERAL HOME LOAN BANKS	9/27/2019	11,004,184.51	11,004,807.00	2.57
FEDERAL HOME LOAN BANKS	10/18/2022	1,732,397.50	1,737,047.30	2.94
FEDERAL HOME LOAN BANKS	10/12/2021	4,197,270.00	4,253,592.00	2.52
FEDERAL HOME LOAN BANKS	12/9/2022	7,058,660.00	7,096,600.00	2.63
FEDERAL HOME LOAN BANKS	9/9/2022	6,828,560.00	6,910,568.00	2.66
FEDERAL HOME LOAN BANKS	9/10/2021	2,515,300.00	2,526,350.00	2.59
FEDERAL HOME LOAN BANKS	9/10/2021	5,006,250.00	5,052,700.00	2.59

Orange County Transportation Authority
Portfolio Listing
As of December 31, 2018

FEDERAL FARM CREDIT BANKS FUNDING CORP	1/4/2021	1,535,795.80	1,525,785.80	2.54
FEDERAL FARM CREDIT BANKS FUNDING CORP	12/17/2021	6,022,920.00	6,036,360.00	2.59
FEDERAL FARM CREDIT BANKS FUNDING CORP	3/1/2021	6,965,140.00	6,990,340.00	2.57
FEDERAL FARM CREDIT BANKS FUNDING CORP	11/15/2021	7,034,930.00	7,091,910.00	2.57
FEDERAL HOME LOAN MORTGAGE CORP	7/27/2021	5,149,725.00	5,171,150.25	2.80
FEDERAL HOME LOAN MORTGAGE CORP	9/29/2020	5,000,000.00	4,927,400.00	2.66
FEDERAL HOME LOAN MORTGAGE CORP	6/29/2022	3,247,624.00	3,285,177.50	2.68
FEDERAL HOME LOAN MORTGAGE CORP	8/23/2021	6,103,050.00	6,101,659.20	2.78
FEDERAL HOME LOAN MORTGAGE CORP	8/27/2021	3,470,000.00	3,470,000.00	2.87
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/9/2019	5,746,054.00	6,129,666.80	2.73
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/17/2021	995,950.00	967,568.00	2.53
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/28/2019	9,984,400.00	9,893,400.00	2.64
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/24/2019	1,992,480.00	1,974,064.00	2.62
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/24/2019	7,479,900.00	7,400,625.00	2.66
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	998,210.00	984,038.00	2.55
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	1,812,960.00	1,771,268.40	2.55
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	6,815,760.00	6,896,400.00	2.51
FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/22/2021	3,419,213.40	3,439,186.20	2.51
FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/22/2021	2,574,407.75	2,589,445.75	2.51
FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/28/2021	1,729,135.00	1,731,211.00	2.61
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/30/2020	6,753,558.38	6,754,399.20	2.58
FEDERAL HOME LOAN MORTGAGE CORP	7/19/2019	1,992,540.00	1,981,416.00	2.59
FEDERAL HOME LOAN MORTGAGE CORP	7/19/2019	9,975,800.00	9,904,600.00	2.63
FREDDIE MAC	1/17/2020	349,640.55	345,941.75	2.63
FREDDIE MAC	1/17/2020	139,867.82	138,376.70	2.63
FREDDIE MAC	1/17/2020	4,994,600.00	4,943,900.00	2.60
FREDDIE MAC	4/20/2020	713,174.40	709,099.20	2.56
FEDERAL HOME LOAN MORTGAGE CORP	8/15/2019	7,988,240.00	7,935,760.00	2.68
FREDDIE MAC	9/29/2020	1,217,791.80	1,200,907.00	2.55
FREDDIE MAC	9/29/2020	5,859,375.30	5,778,134.50	2.55
FEDERAL HOME LOAN MORTGAGE CORP	2/16/2021	628,336.80	627,813.90	2.54
FEDERAL HOME LOAN MORTGAGE CORP	2/16/2021	3,031,974.40	3,029,451.20	2.54
FEDERAL HOME LOAN MORTGAGE CORP	2/16/2021	4,986,800.00	4,982,650.00	2.54
FHMS K727 A1	10/25/2023	871,783.97	880,719.19	2.87
FHMS KI02 A	2/25/2023	1,312,088.69	1,310,697.88	2.85
FN 466851	12/1/2020	2,452,012.25	2,457,048.90	3.07
FN 467260	3/1/2021	2,585,426.32	2,598,383.08	2.95
FN 468958	9/1/2021	4,293,863.48	4,270,422.32	3.10
FN 468431	7/1/2021	279,747.04	280,469.20	3.02
FN 468861	8/1/2021	629,164.94	631,485.33	3.00
UNITED STATES TREASURY	7/31/2022	4,097,668.75	4,005,173.40	2.48
UNITED STATES TREASURY	7/31/2022	7,004,300.00	6,972,331.20	2.48
UNITED STATES TREASURY	7/31/2022	6,061,226.56	6,071,412.00	2.48
UNITED STATES TREASURY	8/15/2020	17,253,078.13	16,918,436.00	2.53
UNITED STATES TREASURY	9/30/2022	7,534,603.16	7,395,494.40	2.49
UNITED STATES TREASURY	10/31/2022	5,360,733.97	5,294,435.30	2.49
UNITED STATES TREASURY	12/15/2020	3,833,650.02	3,794,265.60	2.50
UNITED STATES TREASURY	1/31/2020	3,982,187.50	3,973,920.00	2.61
UNITED STATES TREASURY	2/15/2021	7,968,125.00	7,956,560.00	2.51
UNITED STATES TREASURY	2/29/2020	6,650,259.77	6,623,267.00	2.60
UNITED STATES TREASURY	2/28/2023	5,538,052.36	5,568,143.20	2.50
UNITED STATES TREASURY	3/15/2021	9,998,046.88	9,973,400.00	2.50
UNITED STATES TREASURY	3/31/2023	1,594,187.50	1,600,192.00	2.50
UNITED STATES TREASURY	8/15/2021	6,488,828.13	6,543,940.00	2.48
UNITED STATES TREASURY	9/15/2021	8,465,800.78	8,559,075.00	2.48
UNITED STATES TREASURY	10/15/2021	4,987,304.69	5,052,750.00	2.48
UNITED STATES TREASURY	10/15/2021	3,458,729.41	3,506,608.50	2.48
UNITED STATES TREASURY	10/15/2021	3,463,190.43	3,511,661.25	2.48
UNITED STATES TREASURY	10/31/2020	4,345,169.73	4,372,156.25	2.52
UNITED STATES TREASURY	11/15/2021	3,489,220.12	3,523,788.05	2.47
UNITED STATES TREASURY	11/30/2020	49,990,234.38	50,226,500.00	2.51
UNITED STATES TREASURY	11/30/2020	16,286,818.36	16,363,793.70	2.51
UNITED STATES TREASURY	11/30/2020	12,237,893.55	12,280,379.25	2.51

Orange County Transportation Authority
Portfolio Listing
As of December 31, 2018

UNITED STATES TREASURY	11/30/2020	25,037,109.38	25,113,250.00	2.51
UNITED STATES TREASURY	12/15/2021	6,954,370.31	7,011,340.20	2.47
UNITED STATES TREASURY	12/15/2021	36,611,270.70	36,834,648.30	2.47
UNITED STATES TREASURY	12/31/2020	1,779,235.16	1,779,928.80	2.50
UNITED STATES TREASURY	1/31/2021	1,222,642.58	1,165,820.31	2.51
UNITED STATES TREASURY	1/31/2021	3,409,570.31	3,423,046.88	2.51
UNITED STATES TREASURY	1/31/2021	8,508,092.58	8,542,734.38	2.51
UNITED STATES TREASURY	8/31/2021	2,441,894.53	2,468,950.00	2.48
UNITED STATES TREASURY	10/31/2019	36,477,590.63	35,990,677.80	2.64
UNITED STATES TREASURY	1/31/2020	1,218,744.14	1,192,417.19	2.62
UNITED STATES TREASURY	1/31/2020	1,219,783.98	1,192,417.19	2.62
UNITED STATES TREASURY	1/31/2020	1,016,835.94	985,468.75	2.62
UNITED STATES TREASURY	2/29/2020	879,855.47	857,901.56	2.60
UNITED STATES TREASURY	2/29/2020	509,179.69	493,046.88	2.60
UNITED STATES TREASURY	2/29/2020	508,164.07	493,046.88	2.60
UNITED STATES TREASURY	2/29/2020	597,093.75	591,656.25	2.60
UNITED STATES TREASURY	8/31/2022	4,470,357.42	4,550,443.50	2.49
UNITED STATES TREASURY	8/31/2022	2,874,960.94	2,935,770.00	2.49
UNITED STATES TREASURY	9/30/2020	1,118,605.47	1,078,343.75	2.53
UNITED STATES TREASURY	9/30/2020	962,469.73	955,804.69	2.53
UNITED STATES TREASURY	9/30/2020	1,295,467.38	1,279,307.81	2.53
UNITED STATES TREASURY	9/30/2020	1,131,583.59	1,117,556.25	2.53
UNITED STATES TREASURY	9/30/2020	1,295,632.82	1,274,406.25	2.53
UNITED STATES TREASURY	9/30/2020	1,988,125.00	1,960,625.00	2.53
UNITED STATES TREASURY	9/30/2020	1,289,843.74	1,274,406.25	2.53
UNITED STATES TREASURY	10/31/2020	645,937.50	636,796.88	2.52
UNITED STATES TREASURY	10/31/2020	1,590,562.50	1,567,500.00	2.52
UNITED STATES TREASURY	10/31/2020	1,292,230.47	1,273,593.75	2.52
UNITED STATES TREASURY	10/31/2020	895,324.22	881,718.75	2.52
UNITED STATES TREASURY	10/31/2020	1,298,527.34	1,273,593.75	2.52
UNITED STATES TREASURY	10/31/2020	997,421.88	979,687.50	2.52
UNITED STATES TREASURY	10/31/2020	994,101.57	979,687.50	2.52
UNITED STATES TREASURY	10/31/2020	1,287,914.05	1,273,593.75	2.52
UNITED STATES TREASURY	10/31/2020	692,863.28	685,781.25	2.52
UNITED STATES TREASURY	12/31/2022	4,326,890.63	4,288,665.00	2.50
UNITED STATES TREASURY	12/31/2022	6,439,408.22	6,497,081.00	2.50
UNITED STATES TREASURY	5/31/2021	6,776,929.72	6,683,698.00	2.48
UNITED STATES TREASURY	1/15/2022	6,945,071.35	6,858,963.30	1.11
UNITED STATES TREASURY	1/15/2022	3,493,768.92	3,443,036.91	1.11
UNITED STATES TREASURY	10/15/2019	23,093,979.02	22,897,342.20	2.63
UNITED STATES TREASURY	8/31/2019	8,173,955.90	8,177,225.70	2.63
UNITED STATES TREASURY	12/31/2021	4,357,462.52	4,260,945.60	2.48
UNITED STATES TREASURY	12/31/2019	1,706,042.97	1,674,765.63	2.64
UNITED STATES TREASURY	12/31/2019	1,525,937.50	1,497,437.50	2.64
UNITED STATES TREASURY	12/31/2019	8,260,505.86	8,290,089.84	2.64
UNITED STATES TREASURY	1/15/2023	3,476,045.90	3,439,162.51	0.99
UNITED STATES TREASURY	1/31/2022	430,512.50	432,163.60	2.48
UNITED STATES TREASURY	4/30/2020	1,285,171.87	1,275,421.88	2.58
UNITED STATES TREASURY	4/30/2020	496,152.34	490,546.88	2.58
UNITED STATES TREASURY	4/30/2020	974,687.50	981,093.75	2.58
UNITED STATES TREASURY	4/30/2020	6,536,949.22	6,573,328.13	2.58
UNITED STATES TREASURY	4/30/2020	11,712,187.50	11,773,125.00	2.58
UNITED STATES TREASURY	4/30/2020	6,879,533.20	6,916,710.94	2.58
UNITED STATES TREASURY	8/31/2020	8,420,976.56	8,442,890.63	2.54
UNITED STATES TREASURY	8/31/2020	5,103,529.30	5,115,398.44	2.54
UNITED STATES TREASURY	8/31/2020	5,110,221.88	5,135,264.06	2.54
UNITED STATES TREASURY	3/15/2020	11,050,703.13	10,877,130.00	2.57
UNITED STATES TREASURY	3/15/2020	1,908,980.47	1,878,777.00	2.57
UNITED STATES TREASURY	3/15/2020	2,197,335.94	2,175,426.00	2.57
UNITED STATES TREASURY	4/15/2020	10,498,769.53	10,360,140.00	2.56
UNITED STATES TREASURY	4/30/2022	633,273.05	617,941.80	2.48
UNITED STATES TREASURY	5/31/2020	1,633,145.31	1,615,908.40	2.56
UNITED STATES TREASURY	6/30/2020	4,422,171.86	4,340,512.00	2.55

Orange County Transportation Authority
Portfolio Listing
As of December 31, 2018

UNITED STATES TREASURY	7/31/2020	1,508,085.93	1,478,671.88	2.55
UNITED STATES TREASURY	7/31/2020	651,650.39	640,757.81	2.55
UNITED STATES TREASURY	7/31/2020	702,160.16	690,046.88	2.55
UNITED STATES TREASURY	7/31/2020	1,000,468.75	985,781.25	2.55
UNITED STATES TREASURY	7/31/2020	1,306,753.91	1,281,515.63	2.55
UNITED STATES TREASURY	6/15/2020	8,000,312.50	7,883,760.00	2.52
UNITED STATES TREASURY	6/15/2020	7,992,812.50	7,883,760.00	2.52
UNITED STATES TREASURY	6/30/2022	4,329,843.75	4,391,010.00	2.48
UNITED STATES TREASURY	7/31/2020	18,986,778.35	18,982,965.93	2.56
SUB-TOTAL		797,477,869.90	795,874,759.05	

MEDIUM TERM NOTES

AMERICAN EXPRESS CO	10/30/2020	1,528,011.00	1,502,383.50	3.22
AMERICAN EXPRESS CREDIT CORP	9/14/2020	546,096.60	534,475.80	3.22
AMERICAN EXPRESS CREDIT CORP	9/14/2020	508,570.00	494,885.00	3.22
AMERICAN EXPRESS CREDIT CORP	9/14/2020	813,072.00	791,816.00	3.22
AMERICAN EXPRESS CREDIT CORP	9/14/2020	604,488.00	603,753.60	3.47
AMERICAN EXPRESS CREDIT CORP	9/14/2020	302,418.00	301,876.80	3.47
AMERICAN EXPRESS CREDIT CORP	5/5/2021	1,998,780.00	1,957,140.00	3.21
AMERICAN EXPRESS CREDIT CORP	3/3/2020	839,126.40	830,970.00	3.14
AMERICAN EXPRESS CREDIT CORP	3/3/2020	912,669.75	915,049.78	3.14
AMERICAN EXPRESS CREDIT CORP	3/3/2020	1,208,487.00	1,211,822.68	3.14
AMERICAN EXPRESS CREDIT CORP	3/3/2020	912,586.50	915,049.78	3.14
AMERICAN EXPRESS CREDIT CORP	3/3/2020	1,997,920.00	1,978,500.00	3.14
AMERICAN EXPRESS CREDIT CORP	5/3/2019	434,821.65	433,394.85	2.97
AMERICAN EXPRESS CREDIT CORP	5/3/2019	574,764.25	572,878.25	2.97
AMERICAN HONDA FINANCE CORP	7/12/2019	2,997,000.00	2,977,710.00	2.62
AMERICAN HONDA FINANCE CORP	2/14/2020	2,496,450.00	2,470,850.00	3.07
AMERICAN HONDA FINANCE CORP	2/14/2020	1,497,870.00	1,482,510.00	3.07
AMERICAN HONDA FINANCE CORP	6/16/2020	998,650.00	997,860.00	3.15
APPLE INC	2/23/2023	2,949,060.00	2,963,220.00	3.17
APPLE INC	8/4/2021	1,514,951.40	1,531,952.20	2.77
APPLE INC	5/11/2020	809,173.80	799,794.00	2.75
APPLE INC	5/11/2020	1,500,405.00	1,481,100.00	2.75
APPLE INC	5/11/2020	1,493,475.10	1,476,163.00	2.75
ARIZONA PUBLIC SERVICE CO	1/15/2020	1,481,565.00	1,492,800.00	2.67
ATHENE GLOBAL FUNDING	4/20/2020	224,588.25	222,394.28	3.67
ATHENE GLOBAL FUNDING	4/20/2020	200,236.00	197,683.80	3.67
ATHENE GLOBAL FUNDING	4/20/2020	251,135.00	247,104.75	3.67
ATHENE GLOBAL FUNDING	4/20/2020	197,836.00	197,683.80	3.67
BB&T CORP	6/29/2020	2,482,675.00	2,477,232.50	3.25
BB&T CORP	6/29/2020	1,441,233.88	1,440,758.42	3.25
BB&T CORP	4/1/2022	2,205,585.00	2,205,861.75	3.39
BB&T CORP	2/1/2021	1,714,211.10	1,678,916.40	3.20
BB&T CORP	9/3/2021	1,198,572.00	1,198,824.00	3.24
BANK OF AMERICA CORP	7/1/2020	2,971,744.20	2,915,823.60	3.28
BANK OF AMERICA CORP	10/19/2020	1,978,280.00	1,979,040.00	3.23
BANK OF AMERICA CORP	10/1/2021	1,469,790.00	1,470,720.00	3.47
BANK OF AMERICA CORP	10/1/2021	1,104,755.80	1,107,942.40	3.47
BANK OF AMERICA CORP	10/1/2021	948,417.50	951,065.60	3.47
BANK OF AMERICA CORP	10/1/2021	2,944,440.00	2,940,780.00	3.48
BANK OF AMERICA CORP	10/1/2021	244,827.50	245,065.00	3.48
BANK OF AMERICA CORP	1/23/2022	1,415,000.00	1,393,534.45	3.28
Bank of Montreal	3/21/2019	6,454,500.00	6,460,285.00	2.81
BANK OF NEW YORK MELLON CORP	5/3/2021	2,697,161.25	2,707,842.23	3.13
BANK OF NEW YORK COMPANY, INC. (THE)	5/15/2019	1,451,283.20	1,372,471.20	2.94
BANK OF NEW YORK MELLON CORP	2/24/2020	987,530.00	991,240.00	2.93
BANK OF NEW YORK MELLON	1/29/2023	2,944,320.00	2,952,780.00	3.37
BRANCH BANKING AND TRUST CO	5/10/2019	1,258,853.40	1,252,692.00	3.08
BRANCH BANKING AND TRUST CO	5/10/2019	328,065.80	330,074.40	3.08
BRANCH BANKING AND TRUST CO	5/10/2019	1,683,466.65	1,675,227.00	3.08
BRANCH BANKING AND TRUST CO	1/15/2020	1,139,908.80	1,128,087.00	3.13
BRANCH BANKING AND TRUST CO	1/15/2020	1,999,840.00	1,979,100.00	3.13

Orange County Transportation Authority
Portfolio Listing
As of December 31, 2018

BERKSHIRE HATHAWAY ENERGY CO	2/1/2020	2,099,475.90	2,100,508.02	3.05
BERKSHIRE HATHAWAY ENERGY CO	2/1/2020	1,721,015.90	1,723,111.78	3.05
BERKSHIRE HATHAWAY FINANCE CORP	3/15/2023	2,924,460.00	2,945,040.00	3.22
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	989,850.00	990,240.00	3.07
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	988,450.00	990,240.00	3.07
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	379,582.00	376,291.20	3.07
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	769,153.00	762,484.80	3.07
CATERPILLAR FINANCIAL SERVICES CORP	9/4/2020	1,423,803.00	1,397,255.25	3.05
CATERPILLAR FINANCIAL SERVICES CORP	11/29/2019	1,613,449.60	1,603,372.00	2.80
CATERPILLAR FINANCIAL SERVICES CORP	3/15/2021	1,625,647.90	1,623,603.88	3.08
CATERPILLAR FINANCIAL SERVICES CORP	5/15/2020	789,849.90	789,431.20	3.00
CATERPILLAR FINANCIAL SERVICES CORP	9/7/2021	374,711.25	375,990.00	3.05
CATERPILLAR FINANCIAL SERVICES CORP	9/7/2021	1,713,679.45	1,719,527.60	3.05
CHEVRON CORP	11/15/2019	806,488.00	796,104.00	2.76
CHEVRON CORP	11/15/2019	126,197.50	124,391.25	2.76
CHEVRON CORP	5/16/2021	49,945.50	49,035.00	2.95
CHEVRON CORP	5/16/2019	1,280,000.00	1,273,088.00	3.01
CISCO SYSTEMS INC	2/15/2019	1,380,307.70	1,312,777.20	3.15
CISCO SYSTEMS INC	9/20/2019	3,496,115.00	3,468,605.00	2.67
CITIBANK NA	9/18/2019	1,134,977.30	1,125,545.45	3.04
CITIBANK NA	9/18/2019	4,999,900.00	4,958,350.00	3.04
CITIBANK NA	10/20/2020	994,651.75	975,279.10	3.26
CITIBANK NA	10/20/2020	397,696.00	391,538.40	3.34
CITIBANK NA	10/20/2020	1,952,420.00	1,957,692.00	3.34
CITIBANK NA	10/20/2020	2,447,625.00	2,447,115.00	3.34
CITIBANK NA	10/20/2020	244,482.50	244,711.50	3.34
CITIBANK NA	5/1/2020	1,914,119.10	1,912,567.95	3.15
CITIBANK NA	7/23/2021	1,153,729.50	1,156,466.85	3.35
COCA-COLA CO	10/27/2020	1,457,430.40	1,434,990.20	2.85
COCA-COLA CO	5/30/2019	1,528,929.00	1,521,585.00	2.71
COMCAST CORP	10/1/2020	1,384,612.20	1,390,304.55	3.07
COMCAST CORP	10/1/2020	2,199,384.00	2,204,010.60	3.19
COMCAST CORP	10/1/2021	694,298.05	702,047.30	3.06
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH)	1/14/2020	246,652.50	247,862.50	3.09
DAIMLER FINANCE NORTH AMERICA LLC	1/6/2020	999,540.00	989,080.00	3.40
DAIMLER FINANCE NORTH AMERICA LLC	5/5/2020	2,996,010.00	2,950,830.00	3.46
DEERE & CO	6/8/2022	1,466,700.00	1,468,065.00	3.26
JOHN DEERE CAPITAL CORP	3/4/2021	1,344,769.75	1,347,235.85	3.07
JOHN DEERE CAPITAL CORP	1/8/2019	999,940.00	999,870.00	2.59
JOHN DEERE CAPITAL CORP	1/8/2021	2,197,734.00	2,180,112.00	3.01
JOHN DEERE CAPITAL CORP	3/13/2020	899,298.00	891,702.00	2.99
JOHN DEERE CAPITAL CORP	6/22/2020	804,508.95	792,442.00	3.04
JOHN DEERE CAPITAL CORP	6/22/2020	384,765.15	378,994.00	3.04
JOHN DEERE CAPITAL CORP	1/8/2021	929,516.40	917,249.70	3.06
JOHN DEERE CAPITAL CORP	3/12/2021	149,898.00	149,596.50	3.00
JOHN DEERE CAPITAL CORP	9/10/2021	1,154,641.95	1,157,148.30	3.05
DTE ELECTRIC CO	6/1/2021	625,115.72	629,727.27	3.07
DUKE ENERGY OHIO INC	4/1/2019	2,337,342.00	2,289,256.80	3.76
ESTEE LAUDER COMPANIES INC	2/7/2020	1,194,832.70	1,182,046.20	2.81
EXXON MOBIL CORP	3/6/2022	339,237.50	343,483.00	3.01
EXXON MOBIL CORP	3/6/2022	1,212,050.00	1,226,725.00	3.01
EXXON MOBIL CORP	3/1/2019	690,000.00	688,771.80	2.77
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	4,411,710.00	4,466,340.00	2.57
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	2,233,875.00	2,282,796.00	2.57
FIFTH THIRD BANK	4/25/2019	1,010,130.00	997,940.00	3.02
FIFTH THIRD BANK (OHIO)	9/27/2019	643,929.30	638,221.05	3.07
FIFTH THIRD BANK (OHIO)	9/27/2019	2,760,410.10	2,735,939.85	3.07
FIFTH THIRD BANK (OHIO)	10/30/2020	314,880.30	308,813.40	3.31
FIFTH THIRD BANK (OHIO)	10/30/2020	1,873,750.90	1,877,069.60	3.32
FIFTH THIRD BANK (OHIO)	10/30/2020	195,626.00	196,038.60	3.32
FIFTH THIRD BANK (OHIO)	10/30/2020	2,892,711.00	2,891,569.35	3.32
FIFTH THIRD BANK (OHIO)	10/30/2020	244,932.50	245,048.25	3.32
GE CAPITAL INTERNATIONAL FUNDING CO	11/15/2020	1,724,817.60	1,698,505.60	4.30

Orange County Transportation Authority
Portfolio Listing
As of December 31, 2018

GENERAL DYNAMICS CORP	5/11/2020	2,017,831.50	2,026,397.25	2.82
GENERAL DYNAMICS CORP	5/11/2020	1,823,521.80	1,830,808.86	2.84
GENERAL DYNAMICS CORP	5/11/2021	3,985,000.00	4,003,240.00	2.96
GENERAL ELECTRIC CO	8/7/2019	405,081.30	394,200.30	4.16
GENERAL ELECTRIC CO	1/8/2020	873,222.00	849,895.20	4.31
GENERAL ELECTRIC CO	10/17/2021	2,489,591.30	2,398,240.72	4.51
GILEAD SCIENCES INC	9/1/2020	159,712.00	158,684.96	3.06
GILEAD SCIENCES INC	9/1/2020	1,689,582.60	1,695,945.51	3.06
GILEAD SCIENCES INC	9/1/2020	247,497.50	247,945.25	3.06
GILEAD SCIENCES INC	9/20/2019	499,825.00	495,530.00	3.11
GOLDMAN SACHS GROUP INC	3/15/2020	223,358.00	204,438.00	3.47
GOLDMAN SACHS GROUP INC	3/15/2020	167,311.50	153,328.50	3.47
GOLDMAN SACHS GROUP INC	3/15/2020	244,803.91	225,903.99	3.47
GOLDMAN SACHS GROUP INC	3/15/2020	238,252.62	218,748.66	3.47
GOLDMAN SACHS GROUP INC	3/15/2020	325,245.00	306,657.00	3.47
GOLDMAN SACHS GROUP INC	7/27/2021	845,776.26	827,348.84	3.74
GOLDMAN SACHS GROUP INC	7/27/2021	2,644,400.00	2,591,945.00	3.74
GOLDMAN SACHS GROUP INC	12/27/2020	1,129,220.30	1,108,846.40	3.58
GOLDMAN SACHS GROUP INC	7/23/2019	489,941.20	486,736.60	3.16
GOLDMAN SACHS GROUP INC	12/13/2019	2,947,787.50	2,919,998.50	3.40
GOLDMAN SACHS BANK USA	6/5/2020	1,269,707.90	1,269,866.65	3.21
HSBC BANK USA	8/24/2020	268,915.00	255,482.00	3.49
HSBC BANK USA	8/24/2020	1,547,895.00	1,532,892.00	3.49
HSBC BANK USA	8/24/2020	1,547,865.00	1,532,892.00	3.49
HERSHEY CO	5/15/2020	1,598,944.00	1,599,152.00	2.94
HOME DEPOT INC	6/5/2020	1,472,010.00	1,478,535.00	2.83
HOME DEPOT INC	3/1/2022	498,630.00	505,190.00	2.91
HONEYWELL INTERNATIONAL INC	10/30/2019	1,074,150.75	1,061,433.50	2.94
HONEYWELL INTERNATIONAL INC	10/30/2019	819,360.40	811,964.00	3.00
IBM CREDIT LLC	2/5/2021	1,735,247.50	1,730,312.50	3.21
IBM CREDIT LLC	11/30/2020	3,757,029.60	3,781,356.80	3.14
INTEL CORP	5/19/2021	1,327,659.20	1,292,494.00	2.93
INTEL CORP	5/11/2020	1,614,386.30	1,595,216.25	2.77
INTERNATIONAL BUSINESS MACHINES CORP	2/19/2021	1,960,600.00	1,959,700.00	3.23
INTERNATIONAL BUSINESS MACHINES CORP	2/19/2021	1,469,190.00	1,469,775.00	3.23
INTERNATIONAL BUSINESS MACHINES CORP	1/27/2020	1,153,891.20	1,141,856.10	2.99
JPMORGAN CHASE & CO	4/23/2019	149,613.03	134,300.74	3.09
JPMORGAN CHASE & CO	4/23/2019	30,377.16	27,264.06	3.09
JPMORGAN CHASE & CO	4/23/2019	213,573.30	191,858.20	3.09
JPMORGAN CHASE & CO	7/22/2020	1,889,501.04	1,869,187.54	3.20
JPMORGAN CHASE & CO	7/22/2020	254,022.50	254,519.00	3.20
JPMORGAN CHASE & CO	10/29/2020	1,482,105.00	1,483,320.00	3.18
JPMORGAN CHASE & CO	3/1/2021	2,954,850.00	2,954,382.00	3.28
JPMORGAN CHASE & CO	3/1/2021	1,093,603.15	1,098,045.31	3.28
JPMORGAN CHASE & CO	3/22/2019	1,499,040.00	1,495,695.00	3.12
JPMORGAN CHASE & CO	6/7/2021	2,447,975.00	2,445,275.00	3.34
JACKSON NATIONAL LIFE GLOBAL FUNDING	4/29/2021	699,764.40	701,941.68	3.38
KEYBANK NA	12/15/2019	1,986,480.00	1,987,720.00	3.16
KEYBANK NA	11/22/2021	1,785,864.60	1,790,345.03	3.25
KEYBANK NA	11/22/2021	1,953,600.00	1,958,802.00	3.25
KIMBERLY-CLARK CORP	3/1/2020	1,554,346.90	1,536,153.40	2.91
MANUFACTURERS AND TRADERS TRUST CO	7/25/2019	999,860.00	996,470.00	2.88
MANUFACTURERS AND TRADERS TRUST CO	7/25/2019	1,223,942.66	1,209,714.58	2.88
MANUFACTURERS AND TRADERS TRUST CO	8/17/2020	2,038,286.40	1,999,812.00	3.30
MANUFACTURERS AND TRADERS TRUST CO	8/17/2020	604,491.80	593,081.50	3.30
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	1,473,008.75	1,455,353.00	3.30
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	249,662.50	246,549.00	3.32
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	2,411,195.76	2,417,166.40	3.32
MICROSOFT CORP	8/8/2019	2,082,852.45	2,064,254.25	2.77
MICROSOFT CORP	8/8/2021	1,057,023.00	1,068,617.00	2.69
MICROSOFT CORP	2/6/2020	1,998,660.00	1,985,480.00	2.52
MICROSOFT CORP	2/6/2022	2,049,725.70	2,065,923.20	2.79
MORGAN STANLEY	1/24/2019	2,291,400.00	2,249,077.50	3.11

Orange County Transportation Authority
Portfolio Listing
As of December 31, 2018

MORGAN STANLEY	4/21/2021	1,957,500.00	1,957,600.00	3.46
MORGAN STANLEY	4/21/2021	1,195,308.00	1,175,154.00	3.44
MORGAN STANLEY	11/17/2021	321,688.25	316,567.23	3.58
MORGAN STANLEY	11/17/2021	2,469,419.55	2,469,224.36	3.58
MORGAN STANLEY	11/17/2021	243,050.00	243,513.25	3.58
MORGAN STANLEY	1/27/2020	1,988,660.00	1,984,980.00	3.37
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE COF	1/27/2020	1,970,820.00	1,981,080.00	2.90
NEW YORK LIFE GLOBAL FUNDING	4/13/2021	679,000.40	662,592.00	3.17
NEW YORK LIFE GLOBAL FUNDING	9/28/2020	2,932,830.00	2,942,835.00	3.08
NEW YORK LIFE GLOBAL FUNDING	9/28/2020	244,505.00	245,236.25	3.08
OCCIDENTAL PETROLEUM CORP	2/1/2021	255,076.80	244,147.20	3.12
ORACLE CORP	5/15/2022	3,897,640.00	3,914,120.00	3.18
PNC BANK NA	7/2/2019	496,945.00	498,210.00	2.97
PNC BANK NA	7/21/2020	742,312.50	743,169.00	3.20
PNC BANK NA	7/21/2020	396,896.00	396,356.80	3.20
PNC BANK NA	7/21/2020	247,977.50	247,723.00	3.20
PNC BANK NA	7/21/2020	247,177.50	247,723.00	3.20
PNC BANK NA	11/5/2020	1,615,040.00	1,580,384.00	3.14
PNC BANK NA	11/5/2020	837,802.00	819,824.20	3.14
PNC BANK NA	7/29/2019	983,820.00	991,400.00	2.96
PNC BANK NA	7/29/2019	1,338,124.00	1,328,476.00	2.96
PNC BANK NA	5/19/2020	1,588,203.30	1,565,259.60	3.16
PNC BANK NA	5/19/2020	1,997,740.00	1,968,880.00	3.16
PNC BANK NA	1/22/2021	1,872,203.00	1,874,025.10	3.19
PACCAR FINANCIAL CORP	2/25/2019	938,684.00	937,847.40	3.17
PACCAR FINANCIAL CORP	5/10/2019	799,528.00	795,024.00	3.05
PACCAR FINANCIAL CORP	5/10/2019	634,625.35	631,050.30	3.05
PACCAR FINANCIAL CORP	8/12/2019	1,226,625.00	1,236,262.50	3.02
PACCAR FINANCIAL CORP	8/12/2019	274,778.00	276,922.80	3.02
PACCAR FINANCIAL CORP	2/27/2020	499,100.00	495,040.00	2.83
PACCAR FINANCIAL CORP	2/27/2020	1,387,498.00	1,376,211.20	2.83
PACCAR FINANCIAL CORP	3/1/2021	2,004,017.55	1,986,834.70	3.24
PACCAR FINANCIAL CORP	5/10/2021	2,354,387.70	2,345,603.55	3.28
PACCAR FINANCIAL CORP	5/10/2021	3,529,082.20	3,534,324.25	3.04
PASADENA CALIF PUB FING AUTH LEASE REV	12/1/2020	275,000.00	276,498.75	2.81
PASADENA CALIF PUB FING AUTH LEASE REV	12/1/2021	400,000.00	404,300.00	2.85
PFIZER INC	6/3/2019	1,518,267.20	1,511,108.00	2.85
PFIZER INC	9/15/2021	1,872,468.75	1,886,193.75	2.77
PHILIP MORRIS INTERNATIONAL INC	2/21/2020	586,389.20	582,636.80	3.12
PHILIP MORRIS INTERNATIONAL INC	2/21/2020	3,309,620.40	3,288,441.60	3.12
PHILIP MORRIS INTERNATIONAL INC	11/1/2019	1,656,729.80	1,640,030.20	3.35
PINNACLE WEST CAPITAL CORP	11/30/2020	1,618,979.40	1,588,021.20	3.32
PRAXAIR INC	9/1/2021	2,338,645.05	2,346,969.80	2.97
PRAXAIR INC	9/1/2021	1,394,750.00	1,401,176.00	2.97
PRINCIPAL LIFE GLOBAL FUNDING II	11/19/2020	1,582,176.00	1,585,502.40	3.12
PRINCIPAL LIFE GLOBAL FUNDING II	11/19/2020	1,780,110.00	1,783,690.20	3.12
PROCTER & GAMBLE CO	11/1/2019	798,784.00	793,912.00	2.83
PROCTER & GAMBLE CO	10/25/2019	959,664.00	951,888.00	2.80
PRUDENTIAL FINANCIAL INC	11/15/2020	2,242,827.60	2,237,264.24	3.04
QUALCOMM INC	5/20/2020	743,220.00	739,575.00	3.28
CHARLES SCHWAB CORP	5/21/2021	2,169,934.90	2,180,589.60	3.03
CHARLES SCHWAB CORP	5/21/2021	1,809,945.70	1,816,655.37	3.08
CHARLES SCHWAB CORP	5/21/2021	1,554,953.35	1,562,588.40	3.03
SUNTRUST BANK	1/31/2020	1,104,580.10	1,091,894.70	3.37
SUNTRUST BANK	10/26/2021	1,350,000.00	1,343,063.70	3.65
3M CO	9/14/2021	823,308.75	831,666.00	2.68
TOYOTA MOTOR CREDIT CORP	4/17/2020	999,540.00	987,580.00	2.93
TOYOTA MOTOR CREDIT CORP	4/13/2021	2,488,525.00	2,500,375.00	2.94
U.S. BANK NATIONAL ASSOCIATION (CINCINNATI BRANCH	1/24/2020	1,217,425.80	1,208,605.20	2.90
U.S. BANK NATIONAL ASSOCIATION (CINCINNATI BRANCH	1/24/2020	1,267,320.30	1,258,138.20	2.90
U.S. BANK NATIONAL ASSOCIATION (CINCINNATI BRANCH	1/24/2020	679,454.36	669,686.16	2.90
US BANK NA	10/23/2020	1,309,738.00	1,287,284.60	3.04
US BANK NA	1/23/2020	1,519,316.00	1,510,348.00	2.96

Orange County Transportation Authority
Portfolio Listing
As of December 31, 2018

US BANK NA	4/26/2021	1,601,200.00	1,600,915.20	3.12
UNILEVER CAPITAL CORP	3/7/2022	1,990,320.00	1,985,280.00	3.24
UNITEDHEALTH GROUP INC	12/15/2021	1,131,798.15	1,137,423.54	3.11
UNITEDHEALTH GROUP INC	12/15/2021	2,107,954.50	2,115,905.79	3.11
UNITEDHEALTH GROUP INC	12/15/2021	247,795.00	248,345.75	3.11
UNITEDHEALTH GROUP INC	10/15/2020	1,277,875.20	1,257,664.00	2.96
VISA INC	12/14/2020	2,497,875.00	2,472,850.00	2.77
VISA INC	12/14/2020	1,010,820.00	989,140.00	2.77
VISA INC	12/14/2022	1,962,480.00	1,974,900.00	3.14
WAL-MART STORES INC	12/15/2020	2,995,650.00	2,952,930.00	2.73
WALMART INC	6/23/2021	1,049,947.50	1,057,465.50	2.83
WELLS FARGO & CO	4/1/2021	1,619,820.00	1,536,030.00	3.48
WELLS FARGO & CO	1/30/2020	1,607,810.40	1,592,499.30	3.18
WELLS FARGO & CO	7/22/2020	2,206,459.05	2,213,273.57	3.24
WELLS FARGO & CO	7/22/2020	2,038,967.91	2,040,965.02	3.24
WELLS FARGO & CO	12/7/2020	3,023,370.00	2,957,730.00	3.31
WELLS FARGO BANK NA	1/15/2020	1,408,815.60	1,398,000.90	3.24
WELLS FARGO BANK NA	10/22/2021	1,789,803.10	1,800,596.80	3.39
SUB-TOTAL		363,340,197.41	361,504,428.13	

MORTGAGE AND ASSET-BACK SECURITIES

AMXCA 173 A	4/15/2020	2,426,853.53	2,439,582.75	2.91
AMXCA 173 A	4/15/2020	3,663,037.52	3,627,339.20	2.91
AMXCA 174 A	5/15/2019	6,343,983.53	6,315,368.85	2.90
BMWLT 171 A3	5/20/2020	1,682,618.42	1,669,006.70	3.21
BMWLT 171 A3	5/20/2020	361,749.13	358,976.30	3.21
BMWLT 171 A3	5/20/2020	1,235,266.73	1,230,775.89	3.21
BMWLT 171 A3	5/20/2020	427,544.55	428,906.75	3.21
BMWLT 171 A3	5/20/2020	929,590.92	932,405.98	3.21
BMWLT 171 A3	5/20/2020	1,502,612.59	1,492,095.50	3.15
BMWLT 171 A3	5/20/2020	150,888.44	150,142.11	3.15
BMWLT 171 A4	6/22/2020	1,830,730.08	1,835,183.63	2.98
BMWLT 171 A4	6/22/2020	545,746.09	547,073.71	2.98
BMWOT 16A A3	11/25/2020	242,506.34	240,931.14	2.72
BMWOT 16A A3	11/25/2020	715,089.83	716,939.00	2.72
BMWLT 162 A3	9/20/2019	287,612.33	287,746.60	2.70
BMWLT 172 A3	2/20/2020	669,999.46	665,021.90	3.14
BMWLT 172 A3	2/20/2020	354,999.72	352,068.50	3.26
BMWLT 172 A3	2/20/2020	178,143.75	178,513.60	3.26
BMWLT 181 A3	7/20/2021	769,892.97	773,642.10	2.94
BMWLT 181 A3	7/20/2021	619,913.82	622,932.60	2.94
BMWLT 181 A4	3/21/2022	629,994.39	633,943.80	3.05
CHAIT 161 A	5/15/2019	1,262,083.67	1,261,930.19	2.74
CHAIT 162 A	6/17/2019	541,878.91	545,864.00	3.01
CHAIT 164 A	7/15/2020	1,524,299.41	1,511,334.45	2.95
CHAIT 165 A	7/15/2019	2,477,832.03	2,478,075.00	2.91
CHAIT 171 A	1/15/2020	3,000,000.00	3,001,470.00	2.79
CHAIT 171 A	1/15/2020	235,082.62	235,090.60	2.80
CHAIT 171 A	1/15/2020	456,142.50	456,175.80	2.80
CCART 16A A4	1/15/2022	499,511.72	498,164.05	3.28
CCCIT 14A1 A1	1/21/2021	1,991,259.38	1,993,004.55	2.93
CCCIT 16A1 A1	11/19/2019	4,999,732.00	4,946,950.00	2.97
CCCIT 17A2 A2	1/17/2019	3,499,329.75	3,497,760.00	2.99
CCCIT 17A3 A3	4/7/2020	3,249,063.68	3,208,562.50	2.94
FH G12952	12/1/2022	507,644.58	513,510.62	2.22
FH J23790	5/1/2023	922,617.75	938,337.86	2.16
FNA 11M5 A2	7/25/2021	645,504.46	650,551.65	2.81
FNA 12M17 A2	11/25/2022	650,811.29	649,943.05	3.73
FNA 15M13A AQ2	9/25/2019	94,672.35	93,165.68	3.08
FNA 18M5 A2	9/25/2021	1,153,974.23	1,144,174.58	2.69
FHMS K008 A2	6/25/2020	489,433.20	487,953.65	2.91
FHMS K010 A2	10/25/2020	1,378,315.63	1,369,600.60	2.81
FHMS K015 A2	7/25/2021	651,167.97	655,863.00	2.76

Orange County Transportation Authority
Portfolio Listing
As of December 31, 2018

FHMS K016 A2	10/25/2021	2,262,065.72	2,277,363.55	2.76
FHMS K018 A2	1/25/2022	3,785,156.25	3,791,450.00	2.82
FHMS K708 A2	1/25/2019	333,263.03	325,225.61	3.13
FHMS K708 A2	1/25/2019	310,309.48	302,709.99	3.13
FHMS K709 A2	3/25/2019	686,664.09	671,257.58	2.88
FHMS K710 A2	5/25/2019	1,763,515.08	1,735,621.65	2.86
FHMS K020 A2	5/25/2022	487,851.56	493,765.00	2.74
FHMS K020 A2	5/25/2022	97,562.50	98,753.00	2.74
FHMS K020 A2	5/25/2022	194,437.50	197,506.00	2.74
FHMS K021 A2	6/25/2022	979,257.81	988,030.00	2.73
FHMS K023 A1	4/25/2022	960,679.62	964,199.38	2.75
FHMS K023 A1	4/25/2022	95,664.29	96,074.48	2.96
FHMS KS01 A2	1/25/2023	248,525.39	252,444.90	2.79
FHMS K027 A1	9/25/2022	89,576.38	89,858.16	3.06
FHMS K029 A1	10/25/2022	844,392.29	843,626.08	2.92
FHMS K029 A1	10/25/2022	1,542,620.94	1,543,154.53	2.92
FHMS K034 A1	2/25/2023	1,578,876.51	1,583,283.89	2.71
FHMS K035 A1	3/25/2023	1,839,427.62	1,855,453.88	2.69
FHMS K714 A2	10/25/2020	2,096,241.53	1,986,024.93	2.94
FHMS K715 A2	1/25/2021	2,316,187.50	2,194,016.00	2.91
FHMS K717 A2	9/25/2021	800,625.00	801,896.00	2.83
FHMS KJ02 A2	9/25/2020	267,007.31	262,936.25	2.92
FHMS K504 A2	9/25/2020	2,214,586.56	2,204,404.17	2.90
FHMS K504 A2	9/25/2020	2,103,537.24	2,105,551.96	2.90
FHMS KJ03 A1	1/25/2021	343,704.79	336,582.00	2.83
FHMS KP03 A2	7/25/2019	330,014.23	324,738.45	2.80
FHMS KP03 A2	7/25/2019	163,027.03	160,420.79	2.80
FHMS KP03 A2	7/25/2019	294,814.27	292,264.60	2.80
FHMS KP04 AG1	7/25/2020	3,570,000.00	3,567,858.00	2.83
FHMS KI03 A	2/25/2023	1,320,000.00	1,316,343.60	2.98
FHMS KP05 A	7/25/2023	1,674,994.98	1,684,949.50	2.85
FEDERAL HOME LOAN MORTGAGE CORPORATION MULTI	3/25/2022	1,799,985.60	1,811,214.00	2.87
FN AM1568	12/1/2022	1,435,464.45	1,455,938.09	2.91
FN AM1999	7/1/2021	2,305,874.07	2,309,179.74	3.20
FN AM3498	6/1/2020	863,037.11	863,873.79	2.81
FNR 0333J LB	5/25/2023	374,774.72	374,168.85	3.30
FHR 2666B OD	8/15/2023	339,138.97	341,695.44	2.81
FNR 0845C DB	6/25/2023	1,020,156.25	1,018,561.43	2.96
FHMS K003 A6	5/25/2019	2,548,828.13	2,509,600.00	2.74
FHMS K004 A1	5/25/2019	369,246.92	352,056.07	2.92
FHMS K005 A2	11/25/2019	2,701,136.72	2,670,113.50	2.97
FN 961991	3/1/2023	1,212,359.52	1,216,550.10	2.85
FN MA1415	4/1/2023	115,579.05	114,024.95	3.93
FN AD0910	4/1/2020	1,348,895.30	1,238,190.08	2.61
HAROT 172 A3	8/16/2021	3,499,697.25	3,463,810.00	2.92
HAROT 172 A3	8/16/2021	4,999,567.50	4,948,300.00	2.92
HAROT 163 A3	5/18/2020	519,661.39	517,060.86	2.92
HAROT 163 A3	5/18/2020	971,736.83	967,798.02	2.92
HAROT 154 A4	1/21/2022	1,396,340.63	1,407,249.27	1.92
HAROT 154 A4	1/21/2022	198,062.50	199,609.83	1.92
HAROT 173 A3	9/18/2021	1,839,800.73	1,817,460.00	2.93
HAROT 173 A3	9/18/2021	354,107.81	355,590.00	2.93
HAROT 173 A3	9/18/2021	871,567.89	875,146.50	2.93
HAROT 173 A3	9/18/2021	302,967.19	299,349.41	2.91
HAROT 162 A3	4/15/2020	379,004.84	377,511.30	2.83
HAROT 171 A4	6/21/2023	438,898.13	439,082.37	2.86
HAROT 182 A3	5/18/2022	1,314,971.33	1,316,301.85	2.97
HAROT 184 A3	1/15/2023	1,104,834.80	1,110,248.75	2.96
HAROT 183 A3	8/22/2022	1,624,777.05	1,626,023.75	2.93
JDOT 2017 A3	4/15/2021	1,708,316.18	1,696,343.28	3.23
JDOT 2017 A3	4/15/2021	610,566.45	612,119.82	3.22
JDOT 17B A3	10/15/2021	929,931.92	919,491.00	3.02
JDOT 17B A3	10/15/2021	183,986.53	181,965.64	3.00

Orange County Transportation Authority
Portfolio Listing
As of December 31, 2018

JDOT 17B A3	10/15/2021	1,529,050.78	1,532,862.74	3.00
JDOT 16B A3	6/15/2020	123,505.08	123,035.62	3.37
JDOT 16B A3	6/15/2020	18,952.38	18,986.98	3.37
MBALT 16B A4	6/15/2022	1,877,153.91	1,887,152.93	3.23
MBALT 17A A4	1/17/2023	1,945,887.30	1,951,058.26	3.23
MBALT 18B A3	9/15/2021	2,549,942.88	2,560,480.50	2.94
MBART 181 A3	1/15/2023	1,639,937.02	1,642,952.00	2.96
NGN 10R3 2A	12/8/2020	902,324.96	901,363.88	2.81
NMOTR 16A A2	6/15/2021	1,408,523.44	1,414,815.92	3.12
NALT 16B A4	1/18/2022	107,583.42	107,980.64	2.74
NALT 16B A4	1/18/2022	42,987.76	43,192.26	2.74
NALT 16B A4	1/18/2022	2,573,186.25	2,591,535.30	2.74
NALT 18A A3	9/15/2021	974,914.79	976,160.25	3.19
NALT 18A A3	9/15/2021	1,339,882.88	1,341,594.60	3.19
NAROT 17B A3	10/15/2021	2,058,168.45	2,067,690.96	2.58
NAROT 17C A3	4/18/2022	109,981.40	108,793.73	2.79
NAROT 17C A3	4/18/2022	68,908.98	69,232.37	2.79
NAROT 18C A3	6/15/2023	899,827.56	906,480.00	2.95
NAROT 18C A3	6/15/2023	1,519,708.77	1,530,944.00	2.95
NALT 17A A2A	9/16/2019	0.00	0.00	2.84
NALT 17A A3	4/15/2020	210,962.17	209,957.38	3.06
NALT 17A A3	4/15/2020	148,593.75	149,258.80	3.06
NALT 17B A3	9/15/2020	1,439,748.43	1,429,416.00	3.12
NALT 17B A3	9/15/2020	2,473,925.78	2,481,625.00	3.12
NALT 17B A3	9/15/2020	340,940.43	338,672.01	3.04
NALT 17B A3	9/15/2020	500,312.50	496,586.52	3.04
NALT 17B A3	9/15/2020	371,953.13	372,439.89	3.04
NAROT 18B A3	3/15/2023	1,554,949.62	1,561,002.30	2.91
SRT 17A A3	1/20/2021	989,726.56	991,956.72	3.29
SRT 17A A3	1/20/2021	892,546.88	892,761.05	3.29
TAOT 17B A3	7/15/2021	2,790,866.42	2,803,879.10	2.86
TAOT 17B A3	7/15/2021	1,669,871.91	1,654,585.90	2.86
TAOT 17B A3	7/15/2021	999,923.30	990,252.63	2.92
TAOT 17B A3	7/15/2021	1,002,539.06	990,252.63	2.92
TAOT 17B A3	7/15/2021	34,551.56	34,658.84	2.92
TAOT 16D A3	10/15/2020	1,095,412.67	1,087,823.42	3.10
TAOT 18D A3	3/15/2023	999,783.70	1,007,980.00	2.83
TAOT 15C A4	12/15/2020	2,133,193.89	2,124,712.05	3.33
TAOT 15C A4	12/15/2020	117,696.44	116,967.99	2.77
TAOT 15C A4	12/15/2020	37,068.73	37,217.09	2.77
TAOT 16B A3	4/15/2020	45,053.03	44,847.90	3.03
TAOT 16B A4	8/16/2021	200,523.44	197,858.66	2.71
TAOT 16B A4	8/16/2021	496,992.19	494,646.64	2.71
TAOT 16B A4	8/16/2021	216,235.94	217,644.52	2.71
TAOT 18A A3	5/16/2022	1,519,982.52	1,505,392.80	2.98
TAOT 17A A3	2/16/2021	933,971.49	927,421.43	3.02
TAOT 17A A3	2/16/2021	482,716.74	479,258.98	3.05
TAOT 18B A3	9/15/2022	1,474,978.02	1,475,354.00	2.96
USAOT 171 A3	5/17/2021	929,901.98	923,118.00	2.82
USAOT 171 A3	5/17/2021	999,894.60	992,600.00	2.82
USAOT 161 A3	6/15/2020	0.00	0.00	2.68
USAOT 161 A4	11/15/2021	79,046.88	79,227.62	2.58
USAOT 161 A4	11/15/2021	2,396,025.20	2,399,606.39	2.58
VALET 182 A3	4/20/2023	2,549,892.90	2,571,114.00	2.91
FHMS KJ22 A1	5/25/2023	1,995,218.69	2,025,061.98	2.84
FHMS KJ22 A1	5/25/2023	2,553,879.92	2,592,079.33	2.84
SUB-TOTAL		189,446,300.03	188,863,020.55	

State of California & Local Agencies

ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	6/1/2019	1,570,000.00	1,567,393.80	2.88
BURLINGAME CALIF ELEM SCH DIST	8/1/2019	512,840.00	507,870.00	2.65
CALIFORNIA HSG FIN AGY REV	8/1/2020	1,530,000.00	1,513,338.30	3.01
CALIFORNIA HSG FIN AGY REV	2/1/2021	1,120,000.00	1,106,504.00	2.96

Orange County Transportation Authority
Portfolio Listing
As of December 31, 2018

CALIFORNIA ST	10/1/2019	1,312,260.00	1,230,060.00	2.79
CALIFORNIA ST	10/1/2019	441,138.15	415,145.25	2.79
CALIFORNIA ST	10/1/2019	209,210.00	205,234.00	2.65
CALIFORNIA ST	10/1/2019	78,225.00	76,962.75	2.65
CALIFORNIA ST	10/1/2019	20,840.20	20,523.40	2.65
CALIFORNIA ST	10/1/2019	10,412.40	10,261.70	2.65
CALIFORNIA ST	10/1/2019	15,551.85	15,392.55	2.65
CALIFORNIA ST	10/1/2019	15,548.25	15,392.55	2.65
CALIFORNIA ST	10/1/2019	15,502.20	15,392.55	2.65
CALIFORNIA ST	10/1/2019	10,316.50	10,261.70	2.65
CALIFORNIA ST	10/1/2019	5,157.80	5,130.85	2.65
CALIFORNIA ST	10/1/2019	1,270,479.30	1,262,189.10	2.65
CALIFORNIA ST	10/1/2019	849,659.25	846,590.25	2.65
CALIFORNIA ST	10/1/2019	257,387.50	256,542.50	2.65
CALIFORNIA ST	10/1/2019	169,374.15	169,318.05	2.65
CALIFORNIA ST	4/1/2019	1,680,000.00	1,675,262.40	2.72
CALIFORNIA ST	4/1/2019	585,239.85	583,350.30	2.72
CALIFORNIA ST	4/1/2019	429,686.10	428,787.40	2.72
CALIFORNIA ST	4/1/2021	3,000,120.00	2,997,360.00	2.84
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	1,692,815.48	1,671,994.25	3.80
CUCAMONGA VY CALIF WTR DIST FING AUTH WTR REV	9/1/2019	1,000,000.00	999,080.00	2.73
LOS ANGELES CALIF	9/1/2019	2,056,060.00	2,037,480.00	2.79
LOS ANGELES CALIF DEPT ARPTS ARPT REV	5/15/2019	600,000.00	598,044.00	2.63
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2019	288,730.40	279,809.60	2.93
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2019	1,546,949.70	1,508,973.20	2.93
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2020	1,484,164.80	1,447,027.20	2.87
LOS ANGELES CNTY CALIF REDEV REF AUTH TAX ALLOC,	9/1/2019	1,709,932.00	1,711,817.70	2.73
SAN BERNARDINO CALIF CITY UNI SCH DIST	8/1/2019	502,170.00	501,130.00	2.78
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2020	1,200,000.00	1,199,400.00	2.85
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2021	1,325,000.00	1,329,120.75	2.88
SAN DIEGO CALIF REDEV AGY TAX ALLOC REV	9/1/2020	2,426,826.60	2,236,572.90	2.77
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALE	7/1/2019	620,000.00	618,140.00	2.62
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALE	7/1/2020	630,000.00	624,909.60	2.72
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL	5/1/2019	1,033,100.30	1,032,492.60	2.65
SAN FRANCISCO CALIF CITY & CNTY REDEV FING AUTH T	2/1/2021	1,910,798.40	1,882,725.60	2.63
SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENC'	8/1/2019	1,940,000.00	1,932,084.80	2.81
SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENC'	8/1/2020	1,180,000.00	1,169,462.60	2.84
SANTA BARBARA CNTY CALIF SOLID WASTE SYS REV CTI	12/1/2021	375,000.00	379,395.00	2.88
UNIVERSITY CALIF REVS	5/15/2020	570,000.00	562,823.70	2.82
UNIVERSITY CALIF REVS	5/15/2021	860,000.00	847,057.00	2.77
UNIVERSITY CALIF REVS	5/15/2019	790,000.00	785,797.20	2.61
UNIVERSITY CALIF REVS	5/15/2022	1,926,739.20	1,943,827.20	2.89
SUB-TOTAL		42,777,235.38	42,233,428.30	

Variable & Floating Rate

AMERICAN EXPRESS CO	5/17/2021	1,175,000.00	1,169,712.50	3.53
AVALONBAY COMMUNITIES INC	1/15/2021	630,214.20	625,445.10	3.60
AVALONBAY COMMUNITIES INC	1/15/2021	545,152.60	541,059.65	3.60
BANK OF AMERICA CORP	5/17/2022	1,075,000.00	1,075,161.25	3.49
BANK OF NEW YORK MELLON CORP	8/17/2020	600,000.00	604,656.00	3.17
CHEVRON CORP	11/15/2019	216,609.80	220,299.20	3.06
CHEVRON CORP	11/15/2019	1,241,982.00	1,261,713.60	3.06
CHEVRON CORP	11/15/2019	1,556,873.60	1,602,176.00	3.06
FEDERAL FARM CREDIT BANKS FUNDING CORP	9/6/2022	1,640,000.00	1,638,015.60	2.63
FEDERAL FARM CREDIT BANKS FUNDING CORP	9/13/2021	1,762,654.50	1,770,053.10	2.92
FNA 14M06B A2	5/25/2021	310,724.77	313,357.41	2.94
FHMS K020 A1	1/25/2022	1,156,052.86	1,161,637.16	2.76
FHMS K724 A1	3/25/2023	1,359,541.89	1,361,908.08	2.91
FN FN0004	12/1/2020	581,460.11	578,142.08	3.09
FNA 10M3 A3	3/25/2020	2,025,557.55	2,010,890.19	2.93
FNA 10M3 A3	3/25/2020	1,237,062.89	1,234,712.20	2.93
GOLDMAN SACHS GROUP INC	10/31/2022	1,573,456.50	1,534,648.50	4.30
HSBC USA INC (NEW)	11/13/2019	1,360,000.00	1,361,251.20	3.31
HUNTINGTON NATIONAL BANK	3/10/2020	1,569,048.00	1,559,656.80	3.34

Orange County Transportation Authority
Portfolio Listing
As of December 31, 2018

INTERNATIONAL BUSINESS MACHINES CORP	2/12/2019	170,000.00	170,035.70	2.80
JPMORGAN CHASE & CO	6/1/2021	1,385,000.00	1,376,579.20	3.75
JPMORGAN CHASE & CO	6/18/2022	770,000.00	771,740.20	3.42
JACKSON NATIONAL LIFE GLOBAL FUNDING	6/11/2021	3,065,000.00	3,054,208.14	3.44
JPMORGAN CHASE BANK NA	2/1/2021	1,520,000.00	1,507,931.20	3.23
KEYBANK NA	11/22/2021	1,570,646.00	1,546,311.00	3.70
MERCK & CO INC	2/10/2020	1,380,000.00	1,380,869.40	3.13
MORGAN STANLEY	1/27/2020	1,330,000.00	1,335,466.30	3.56
PACCAR FINANCIAL CORP	5/10/2021	1,400,000.00	1,400,392.00	3.05
SUNTRUST BANK	1/29/2021	1,535,000.00	1,520,049.10	3.33
TOYOTA MOTOR CREDIT CORP	1/11/2022	3,686,662.50	3,690,300.00	3.16
UBS AG (STAMFORD BRANCH)	6/1/2020	590,000.00	592,542.90	3.36
US BANK NA	4/26/2021	1,700,000.00	1,693,489.00	3.29
WELLS FARGO & CO	2/11/2022	550,734.72	540,474.88	3.95
SUB-TOTAL		42,269,434.48	42,204,884.63	
SHORT-TERM PORTFOLIO - TOTAL		1,495,418,842.18	1,490,887,285.69	

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	
US BANK CP	2/4/2019	11,147,092.83		2.41%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	635.10		2.00%
<u>91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES</u>			13,000,000.00	
BANK DEPOSITS	N/A	427,318.99		
OPERATING RESERVE: FIRST ABU DHABI BANK CP	1/16/2019	2,992,800.00		2.40%
MAINTENANCE RESERVE: FIRST ABU DHABI BANK CP	1/16/2019	9,976,000.00		2.40%
DEBT SERVICE RESERVE FUNDS - TOTAL		<u>\$ 24,543,846.92</u>		

	<u>Book Value</u>	<u>Market Value</u>
TOTAL PORTFOLIO	<u>\$ 1,684,641,715.97</u>	<u>\$ 1,680,110,159.48</u>