

**Orange County Transportation Authority
Portfolio Listing
As of March 31, 2019**

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	3/31/2019	252,408.00	252,408.00	
REPURCHASE AGREEMENT	3/31/2019	33,036,558.00	33,036,558.00	1.00%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	21,938,587.28	21,938,587.28	2.36%
FIDELITY TREASURY OBLIGATIONS FUND	N/A	67,433,596.87	67,433,596.87	2.33%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	4,007.44	4,007.44	2.04%
SUB-TOTAL		122,665,157.59	122,665,157.59	
<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>	N/A	10,544,128.56	10,544,128.56	N/A
<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>	N/A	193,739.33	193,739.33	N/A
LIQUID PORTFOLIO - TOTAL		\$ 133,403,025.48	\$ 133,403,025.48	

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	15,525,425.90	15,525,425.90	2.48
SUB-TOTAL		15,525,425.90	15,525,425.90	
<u>COMMERCIAL PAPER</u>				
BNP Paribas	9/13/2019	3,455,005.56	3,458,770.00	2.57
Credit Agricole Corporate and Investment Bank	4/23/2019	4,931,750.00	4,992,450.00	2.28
J.P. Morgan Securities LLC	4/23/2019	4,566,337.50	4,623,008.70	2.28
MUFG Bank, Ltd.	5/7/2019	7,147,621.94	7,231,875.00	2.39
MUFG Bank, Ltd.	9/23/2019	3,455,100.83	3,456,285.00	2.57
Natixis	6/4/2019	4,940,858.33	4,977,500.00	2.48
Natixis	6/26/2019	4,929,691.67	4,969,800.00	2.49
SUB-TOTAL		33,426,365.83	33,709,688.70	
<u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u>				
BNP Paribas	4/18/2019	7,000,615.44	7,000,454.89	2.46
MUFG Bank, Ltd.	4/17/2019	3,200,017.15	3,200,008.07	2.61
MUFG Bank, Ltd.	4/8/2019	6,499,944.69	6,499,980.64	2.51
Mizuho Bank, Ltd.	4/9/2019	7,501,335.53	7,500,395.71	2.51
Natixis	5/15/2019	7,001,355.34	7,001,104.35	2.56
Svenska Handelsbanken AB	4/3/2019	7,200,095.69	7,200,011.96	2.48
The Toronto-Dominion Bank	9/24/2019	4,000,000.00	4,006,480.00	2.60
U.S. Bank National Association	6/25/2019	5,000,000.00	5,003,850.00	2.50
SUB-TOTAL		47,403,363.84	47,412,285.63	
<u>U.S. GOVERNMENT & AGENCY OBLIGATIONS</u>				
FEDERAL HOME LOAN BANKS	8/5/2019	808,444.80	805,579.02	2.44
FEDERAL HOME LOAN BANKS	9/26/2019	3,097,303.00	3,077,962.10	2.46
FEDERAL HOME LOAN BANKS	9/26/2019	764,334.45	759,683.25	2.43
FEDERAL HOME LOAN BANKS	9/26/2019	4,231,315.55	4,205,566.75	2.43
FEDERAL HOME LOAN BANKS	9/28/2020	1,654,671.40	1,635,183.00	2.40
FEDERAL HOME LOAN BANKS	9/28/2020	7,974,320.00	7,880,400.00	2.40
FEDERAL HOME LOAN BANKS	10/21/2019	9,982,300.00	9,946,900.00	2.46
FEDERAL HOME LOAN BANKS	2/11/2020	4,990,850.00	4,986,050.00	2.45
FEDERAL HOME LOAN BANKS	3/10/2023	5,053,550.00	5,088,150.00	2.28
FEDERAL HOME LOAN BANKS	6/10/2022	4,988,900.00	5,068,400.00	2.30

Orange County Transportation Authority
Portfolio Listing
As of March 31, 2019

FEDERAL HOME LOAN BANKS	9/27/2019	11,004,184.51	10,997,250.00	2.47
FEDERAL HOME LOAN BANKS	10/18/2022	1,732,397.50	1,735,503.15	2.77
FEDERAL HOME LOAN BANKS	10/12/2021	4,197,270.00	4,272,324.00	2.30
FEDERAL HOME LOAN BANKS	12/9/2022	7,058,660.00	7,178,500.00	2.28
FEDERAL HOME LOAN BANKS	3/11/2022	3,046,221.55	3,079,076.80	2.32
FEDERAL HOME LOAN BANKS	3/11/2022	1,160,218.50	1,172,744.00	2.32
FEDERAL HOME LOAN BANKS	9/9/2022	6,828,560.00	6,986,592.00	2.29
FEDERAL HOME LOAN BANKS	9/10/2021	2,515,300.00	2,538,325.00	2.35
FEDERAL HOME LOAN BANKS	9/10/2021	5,006,250.00	5,076,650.00	2.35
FEDERAL FARM CREDIT BANKS FUNDING CORP	1/4/2021	1,535,795.80	1,532,454.00	2.35
FEDERAL FARM CREDIT BANKS FUNDING CORP	12/17/2021	6,022,920.00	6,074,400.00	2.33
FEDERAL FARM CREDIT BANKS FUNDING CORP	3/1/2021	6,965,140.00	7,020,860.00	2.34
FEDERAL FARM CREDIT BANKS FUNDING CORP	11/15/2021	7,034,930.00	7,127,610.00	2.33
FEDERAL FARM CREDIT BANKS FUNDING CORP	7/17/2023	5,060,200.00	5,109,700.00	2.34
FEDERAL HOME LOAN MORTGAGE CORP	7/27/2021	5,149,725.00	5,204,120.25	2.55
FEDERAL HOME LOAN MORTGAGE CORP	9/29/2020	5,000,000.00	4,950,800.00	2.47
FEDERAL HOME LOAN MORTGAGE CORP	6/29/2022	3,247,624.00	3,325,545.00	2.33
FEDERAL HOME LOAN MORTGAGE CORP	1/18/2022	1,880,000.00	1,880,188.00	2.95
FEDERAL HOME LOAN MORTGAGE CORP	1/18/2022	3,550,816.50	3,550,741.95	2.91
FEDERAL HOME LOAN MORTGAGE CORP	1/25/2022	3,745,048.32	3,745,029.60	2.85
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/9/2019	5,746,054.00	6,179,684.20	2.46
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/17/2021	995,950.00	975,739.00	2.30
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/28/2019	9,984,400.00	9,940,300.00	2.45
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/24/2019	1,992,480.00	1,983,524.00	2.47
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/24/2019	7,479,900.00	7,438,725.00	2.45
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	998,210.00	992,894.00	2.27
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	1,812,960.00	1,787,209.20	2.27
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	6,815,760.00	6,945,680.00	2.29
FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/22/2021	2,574,407.75	2,599,462.50	2.31
FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/22/2021	3,419,213.40	3,452,490.00	2.31
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/11/2022	3,447,516.00	3,481,222.50	2.29
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/11/2022	3,000,780.00	3,027,150.00	2.29
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/30/2020	6,753,580.88	6,754,804.88	2.49
FEDERAL HOME LOAN MORTGAGE CORP	7/19/2019	1,992,540.00	1,990,476.00	2.44
FEDERAL HOME LOAN MORTGAGE CORP	7/19/2019	9,975,800.00	9,952,300.00	2.44
FREDDIE MAC	1/17/2020	349,640.55	347,394.25	2.44
FREDDIE MAC	1/17/2020	139,867.82	138,957.70	2.44
FREDDIE MAC	1/17/2020	4,994,600.00	4,962,450.00	2.45
FREDDIE MAC	4/20/2020	713,174.40	712,180.80	2.42
FEDERAL HOME LOAN MORTGAGE CORP	8/15/2019	6,190,886.00	6,176,006.00	2.40
FREDDIE MAC	9/29/2020	1,217,791.80	1,206,921.60	2.36
FREDDIE MAC	9/29/2020	5,859,375.30	5,807,073.60	2.36
FEDERAL HOME LOAN MORTGAGE CORP	2/16/2021	628,336.80	630,611.10	2.32
FEDERAL HOME LOAN MORTGAGE CORP	2/16/2021	3,031,974.40	3,042,948.80	2.32
FEDERAL HOME LOAN MORTGAGE CORP	2/16/2021	4,986,800.00	5,004,850.00	2.32
FHMS K727 A1	10/25/2023	677,516.99	688,371.05	2.65
FHMS KI02 A	2/25/2023	1,266,843.83	1,264,702.86	2.88
FN 467260	3/1/2021	2,570,616.40	2,588,548.36	2.56
FN 468958	9/1/2021	4,293,863.48	4,320,629.68	2.54
FN 468431	7/1/2021	278,285.93	281,375.19	2.36
FN 468861	8/1/2021	625,641.34	633,208.05	2.38
HOUSING AND URBAN DEVELOPMENT, U.S. DEPARTMENT	8/1/2021	710,000.00	710,000.00	2.57
UNITED STATES TREASURY	7/31/2022	4,097,668.75	4,042,556.00	2.24
UNITED STATES TREASURY	7/31/2022	7,004,300.00	7,037,408.00	2.24
UNITED STATES TREASURY	7/31/2022	6,061,226.56	6,128,080.00	2.24
UNITED STATES TREASURY	8/15/2020	17,253,078.13	16,993,084.00	2.39
UNITED STATES TREASURY	8/31/2019	7,562,296.88	7,562,000.00	2.45
UNITED STATES TREASURY	9/30/2022	7,534,603.16	7,470,262.80	2.23
UNITED STATES TREASURY	10/31/2022	5,360,733.97	5,346,826.10	2.23
UNITED STATES TREASURY	12/15/2020	3,833,650.02	3,810,739.20	2.33
UNITED STATES TREASURY	2/15/2021	7,968,125.00	7,991,280.00	2.31
UNITED STATES TREASURY	2/29/2020	6,650,259.77	6,640,623.50	2.40
UNITED STATES TREASURY	2/28/2023	5,538,052.36	5,620,274.60	2.24

Orange County Transportation Authority
Portfolio Listing
As of March 31, 2019

UNITED STATES TREASURY	3/15/2021	9,998,046.88	10,016,800.00	2.29
UNITED STATES TREASURY	3/31/2023	1,594,187.50	1,616,128.00	2.24
UNITED STATES TREASURY	4/15/2023	3,778,122.36	3,775,608.89	0.45
UNITED STATES TREASURY	8/15/2021	6,488,828.13	6,572,085.00	2.27
UNITED STATES TREASURY	9/15/2021	8,465,800.78	8,599,620.00	2.26
UNITED STATES TREASURY	10/15/2021	4,987,304.69	5,075,800.00	2.26
UNITED STATES TREASURY	10/15/2021	3,458,729.41	3,522,605.20	2.26
UNITED STATES TREASURY	10/15/2021	3,463,190.43	3,527,681.00	2.26
UNITED STATES TREASURY	10/31/2020	1,500,058.60	1,512,135.00	2.35
UNITED STATES TREASURY	10/31/2020	2,996,396.16	2,994,502.65	2.63
UNITED STATES TREASURY	11/15/2021	3,489,220.12	3,539,331.15	2.26
UNITED STATES TREASURY	1/15/2022	23,466,953.13	23,658,860.00	2.25
UNITED STATES TREASURY	1/15/2022	5,005,273.44	5,033,800.00	2.25
UNITED STATES TREASURY	1/15/2022	239,240.62	241,622.40	2.25
UNITED STATES TREASURY	1/15/2022	1,769,239.45	1,781,965.20	2.25
UNITED STATES TREASURY	1/31/2021	48,095,104.03	48,277,505.28	2.31
UNITED STATES TREASURY	1/31/2021	49,982,441.00	50,172,000.00	2.31
UNITED STATES TREASURY	1/31/2021	3,513,765.60	3,527,091.60	2.31
UNITED STATES TREASURY	1/31/2024	1,887,262.50	1,909,976.32	2.24
UNITED STATES TREASURY	2/15/2022	9,389,351.56	9,468,996.00	2.24
UNITED STATES TREASURY	2/15/2022	40,688,109.38	40,948,371.00	2.24
UNITED STATES TREASURY	2/15/2022	7,549,097.66	7,610,453.70	2.24
UNITED STATES TREASURY	2/28/2021	2,069,029.69	2,078,010.90	2.29
UNITED STATES TREASURY	2/28/2021	8,598,277.34	8,638,301.35	2.29
UNITED STATES TREASURY	1/31/2021	1,222,642.58	1,171,144.53	2.31
UNITED STATES TREASURY	1/31/2021	3,409,570.31	3,438,679.69	2.31
UNITED STATES TREASURY	1/31/2021	8,508,092.58	8,581,748.44	2.31
UNITED STATES TREASURY	8/31/2021	2,441,894.53	2,484,275.00	2.27
UNITED STATES TREASURY	10/31/2019	6,024,375.00	5,966,460.00	2.46
UNITED STATES TREASURY	1/31/2020	927,439.06	911,087.50	2.42
UNITED STATES TREASURY	1/31/2020	1,016,835.94	990,312.50	2.42
UNITED STATES TREASURY	8/31/2022	4,470,357.42	4,594,804.50	2.24
UNITED STATES TREASURY	8/31/2022	2,874,960.94	2,964,390.00	2.24
UNITED STATES TREASURY	10/31/2020	645,937.50	640,250.00	2.34
UNITED STATES TREASURY	10/31/2020	1,590,562.50	1,576,000.00	2.34
UNITED STATES TREASURY	10/31/2020	1,292,230.47	1,280,500.00	2.34
UNITED STATES TREASURY	10/31/2020	895,324.22	886,500.00	2.34
UNITED STATES TREASURY	10/31/2020	1,298,527.34	1,280,500.00	2.34
UNITED STATES TREASURY	10/31/2020	997,421.88	985,000.00	2.34
UNITED STATES TREASURY	10/31/2020	994,101.57	985,000.00	2.34
UNITED STATES TREASURY	10/31/2020	1,287,914.05	1,280,500.00	2.34
UNITED STATES TREASURY	10/31/2020	692,863.28	689,500.00	2.34
UNITED STATES TREASURY	12/31/2022	4,326,890.63	4,332,165.00	2.24
UNITED STATES TREASURY	12/31/2022	6,439,408.22	6,562,981.00	2.24
UNITED STATES TREASURY	1/31/2021	1,957,109.38	1,966,260.00	2.32
UNITED STATES TREASURY	5/31/2021	6,776,929.72	6,730,071.60	2.27
UNITED STATES TREASURY	1/15/2022	6,820,856.60	6,976,295.67	0.42
UNITED STATES TREASURY	1/15/2022	3,477,290.67	3,502,071.34	0.42
UNITED STATES TREASURY	12/31/2021	4,357,462.52	4,293,345.60	2.23
UNITED STATES TREASURY	12/31/2019	1,706,042.97	1,683,796.88	2.40
UNITED STATES TREASURY	12/31/2019	1,525,937.50	1,505,512.50	2.40
UNITED STATES TREASURY	12/31/2019	8,260,505.86	8,334,794.53	2.40
UNITED STATES TREASURY	1/15/2023	3,430,838.40	3,502,941.04	0.43
UNITED STATES TREASURY	1/15/2023	1,217,741.64	1,239,506.56	0.43
UNITED STATES TREASURY	1/31/2022	430,512.50	435,547.20	2.24
UNITED STATES TREASURY	1/31/2022	7,855,625.00	7,919,040.00	2.24
UNITED STATES TREASURY	3/15/2020	11,050,703.13	10,918,820.00	2.41
UNITED STATES TREASURY	3/15/2020	1,908,980.47	1,885,978.00	2.41
UNITED STATES TREASURY	3/15/2020	2,197,335.94	2,183,764.00	2.41
UNITED STATES TREASURY	4/15/2020	10,498,769.53	10,403,190.00	2.40
UNITED STATES TREASURY	4/30/2022	633,273.05	623,208.60	2.24
UNITED STATES TREASURY	5/31/2020	1,633,145.31	1,622,960.40	2.40
UNITED STATES TREASURY	6/30/2020	4,422,171.86	4,358,068.00	2.40

Orange County Transportation Authority
Portfolio Listing
As of March 31, 2019

UNITED STATES TREASURY	6/15/2020	8,000,312.50	7,914,320.00	2.40
UNITED STATES TREASURY	6/15/2020	7,992,812.50	7,914,320.00	2.40
UNITED STATES TREASURY	6/30/2022	4,329,843.75	4,432,140.00	2.23
UNITED STATES TREASURY	7/31/2020	18,986,778.35	18,985,323.10	2.59
<i>SUB-TOTAL</i>		<u>742,977,372.17</u>	<u>745,705,636.19</u>	

MEDIUM TERM NOTES

AMERICAN EXPRESS CO	10/30/2020	1,528,011.00	1,518,188.40	2.70
AMERICAN EXPRESS CREDIT CORP	9/14/2020	546,096.60	539,065.80	2.72
AMERICAN EXPRESS CREDIT CORP	9/14/2020	508,570.00	499,135.00	2.72
AMERICAN EXPRESS CREDIT CORP	9/14/2020	813,072.00	798,616.00	2.72
AMERICAN EXPRESS CREDIT CORP	9/14/2020	604,488.00	606,148.80	2.90
AMERICAN EXPRESS CREDIT CORP	9/14/2020	302,418.00	303,074.40	2.90
AMERICAN EXPRESS CREDIT CORP	5/5/2021	1,998,780.00	1,986,980.00	2.57
AMERICAN EXPRESS CREDIT CORP	3/3/2020	839,126.40	836,102.40	2.71
AMERICAN EXPRESS CREDIT CORP	3/3/2020	912,669.75	920,674.70	2.71
AMERICAN EXPRESS CREDIT CORP	3/3/2020	1,208,487.00	1,219,271.90	2.71
AMERICAN EXPRESS CREDIT CORP	3/3/2020	912,586.50	920,674.70	2.71
AMERICAN EXPRESS CREDIT CORP	3/3/2020	1,997,920.00	1,990,720.00	2.71
AMERICAN EXPRESS CREDIT CORP	5/3/2019	434,821.65	435,000.00	1.86
AMERICAN EXPRESS CREDIT CORP	5/3/2019	574,764.25	575,000.00	1.86
AMERICAN HONDA FINANCE CORP	7/12/2019	2,997,000.00	2,988,090.00	2.59
AMERICAN HONDA FINANCE CORP	2/14/2020	2,496,450.00	2,486,475.00	2.63
AMERICAN HONDA FINANCE CORP	2/14/2020	1,497,870.00	1,491,885.00	2.63
AMERICAN HONDA FINANCE CORP	6/16/2020	998,650.00	1,004,510.00	2.62
AMERIPRISE FINANCIAL INC	3/22/2022	1,535,888.20	1,548,855.00	2.80
AMERIPRISE FINANCIAL INC	3/22/2022	119,877.60	120,690.00	2.80
APPLE INC	2/23/2023	2,949,060.00	3,027,450.00	2.59
APPLE INC	8/4/2021	1,514,951.40	1,547,057.00	2.47
APPLE INC	5/11/2020	809,173.80	803,698.20	2.51
APPLE INC	5/11/2020	1,500,405.00	1,488,330.00	2.51
APPLE INC	5/11/2020	1,493,475.10	1,483,368.90	2.51
ARIZONA PUBLIC SERVICE CO	1/15/2020	1,481,565.00	1,494,225.00	2.69
ATHENE GLOBAL FUNDING	4/20/2020	224,588.25	224,968.95	2.76
ATHENE GLOBAL FUNDING	4/20/2020	200,236.00	199,972.40	2.76
ATHENE GLOBAL FUNDING	4/20/2020	251,135.00	249,965.50	2.76
ATHENE GLOBAL FUNDING	4/20/2020	197,836.00	199,972.40	2.76
BB&T CORP	4/1/2022	2,205,585.00	2,250,009.00	2.75
BB&T CORP	2/1/2021	1,714,211.10	1,698,896.15	2.68
BB&T CORP	2/1/2021	2,031,432.00	2,028,865.68	3.13
BB&T CORP	9/3/2021	1,198,572.00	1,213,260.00	2.71
BANK OF AMERICA CORP	7/1/2020	2,971,744.20	2,921,277.48	2.69
BANK OF AMERICA CORP	10/19/2020	1,978,280.00	1,995,020.00	2.79
BANK OF AMERICA CORP	10/1/2021	1,469,790.00	1,486,050.00	2.96
BANK OF AMERICA CORP	10/1/2021	1,104,755.80	1,119,491.00	2.96
BANK OF AMERICA CORP	10/1/2021	948,417.50	960,979.00	2.96
BANK OF AMERICA CORP	10/1/2021	2,944,440.00	2,971,716.00	2.97
BANK OF AMERICA CORP	10/1/2021	244,827.50	247,643.00	2.97
BANK OF AMERICA CORP	1/23/2022	1,415,000.00	1,409,509.80	2.84
BANK OF NEW YORK MELLON CORP	5/3/2021	2,697,161.25	2,738,250.68	2.70
BANK OF NEW YORK COMPANY, INC. (THE)	5/15/2019	1,451,283.20	1,364,501.60	2.79
BANK OF NEW YORK MELLON CORP	2/24/2020	987,530.00	995,560.00	2.65
BANK OF NEW YORK MELLON	1/29/2023	2,944,320.00	3,015,810.00	2.80
BRANCH BANKING AND TRUST CO	5/10/2019	1,258,853.40	1,258,387.20	2.56
BRANCH BANKING AND TRUST CO	5/10/2019	328,065.80	331,575.04	2.56
BRANCH BANKING AND TRUST CO	5/10/2019	1,683,466.65	1,682,843.20	2.56
BRANCH BANKING AND TRUST CO	1/15/2020	1,139,908.80	1,134,801.60	2.68
BRANCH BANKING AND TRUST CO	1/15/2020	1,999,840.00	1,990,880.00	2.68
BERKSHIRE HATHAWAY ENERGY CO	2/1/2020	2,099,475.90	2,109,541.19	2.71
BERKSHIRE HATHAWAY ENERGY CO	2/1/2020	1,721,015.90	1,730,521.97	2.71
BERKSHIRE HATHAWAY FINANCE CORP	3/15/2023	2,924,460.00	3,017,910.00	2.58
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	989,850.00	995,690.00	2.66
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	988,450.00	995,690.00	2.66

Orange County Transportation Authority
Portfolio Listing
As of March 31, 2019

CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	379,582.00	378,362.20	2.66
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	769,153.00	766,681.30	2.66
CATERPILLAR FINANCIAL SERVICES CORP	9/4/2020	1,423,803.00	1,408,997.25	2.65
CATERPILLAR FINANCIAL SERVICES CORP	11/29/2019	1,613,449.60	1,608,588.45	2.60
CATERPILLAR FINANCIAL SERVICES CORP	5/15/2020	789,849.90	792,512.20	2.66
CATERPILLAR FINANCIAL SERVICES CORP	9/7/2021	374,711.25	379,320.00	2.66
CATERPILLAR FINANCIAL SERVICES CORP	9/7/2021	1,713,679.45	1,734,756.80	2.66
CHEVRON CORP	11/15/2019	806,488.00	797,784.00	2.64
CHEVRON CORP	11/15/2019	126,197.50	124,653.75	2.64
CHEVRON CORP	5/16/2021	49,945.50	49,641.50	2.45
CHEVRON CORP	5/16/2019	1,280,000.00	1,278,169.60	2.64
CISCO SYSTEMS INC	9/20/2019	3,496,115.00	3,480,680.00	2.58
CITIGROUP INC	8/2/2021	1,723,295.00	1,729,525.00	2.87
CITIBANK NA	9/18/2019	1,134,977.30	1,130,505.40	2.70
CITIBANK NA	9/18/2019	4,999,900.00	4,980,200.00	2.70
CITIBANK NA	10/20/2020	994,651.75	986,542.50	2.69
CITIBANK NA	10/20/2020	397,696.00	396,686.00	2.67
CITIBANK NA	10/20/2020	1,952,420.00	1,983,430.00	2.67
CITIBANK NA	10/20/2020	2,447,625.00	2,479,287.50	2.67
CITIBANK NA	10/20/2020	244,482.50	247,928.75	2.67
CITIBANK NA	5/1/2020	1,914,119.10	1,921,357.80	2.74
CITIBANK NA	7/23/2021	1,153,729.50	1,170,049.65	2.79
COCA-COLA CO	10/27/2020	1,457,430.40	1,446,889.20	2.46
COMCAST CORP	10/1/2020	1,384,612.20	1,398,046.70	2.66
COMCAST CORP	10/1/2021	694,298.05	708,705.40	2.63
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH)	1/14/2020	246,652.50	249,152.50	2.68
DAIMLER FINANCE NORTH AMERICA LLC	1/6/2020	999,540.00	995,660.00	2.87
DAIMLER FINANCE NORTH AMERICA LLC	5/5/2020	2,996,010.00	2,976,240.00	2.94
DEERE & CO	6/8/2022	1,466,700.00	1,499,190.00	2.62
JOHN DEERE CAPITAL CORP	3/4/2021	1,344,769.75	1,359,661.20	2.62
JOHN DEERE CAPITAL CORP	1/8/2021	2,197,734.00	2,197,690.00	2.61
JOHN DEERE CAPITAL CORP	3/13/2020	899,298.00	896,382.00	2.63
JOHN DEERE CAPITAL CORP	6/22/2020	804,508.95	798,737.10	2.60
JOHN DEERE CAPITAL CORP	6/22/2020	384,765.15	382,004.70	2.60
JOHN DEERE CAPITAL CORP	1/8/2021	929,516.40	925,963.80	2.60
JOHN DEERE CAPITAL CORP	3/12/2021	149,898.00	150,720.00	2.62
JOHN DEERE CAPITAL CORP	9/10/2021	1,154,641.95	1,168,167.00	2.64
JOHN DEERE CAPITAL CORP	1/10/2022	769,260.80	782,835.90	2.57
DTE ELECTRIC CO	6/1/2021	625,115.72	633,583.64	2.64
DUKE ENERGY OHIO INC	4/1/2019	2,337,342.00	2,280,000.00	5.31
ESTEE LAUDER COMPANIES INC	2/7/2020	1,194,832.70	1,187,232.50	2.57
EXXON MOBIL CORP	3/6/2022	339,237.50	349,993.00	2.40
EXXON MOBIL CORP	3/6/2022	1,212,050.00	1,249,975.00	2.40
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	4,411,710.00	4,512,105.00	2.30
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	2,233,875.00	2,306,187.00	2.30
FIFTH THIRD BANK	4/25/2019	1,010,130.00	999,820.00	2.60
FIFTH THIRD BANK (OHIO)	9/27/2019	643,929.30	641,549.25	2.72
FIFTH THIRD BANK (OHIO)	9/27/2019	2,760,410.10	2,750,207.25	2.72
FIFTH THIRD BANK (OHIO)	10/30/2020	314,880.30	312,376.05	2.74
FIFTH THIRD BANK (OHIO)	10/30/2020	1,873,750.90	1,899,716.39	2.72
FIFTH THIRD BANK (OHIO)	10/30/2020	195,626.00	198,403.80	2.72
FIFTH THIRD BANK (OHIO)	10/30/2020	2,892,711.00	2,926,456.05	2.72
FIFTH THIRD BANK (OHIO)	10/30/2020	244,932.50	248,004.75	2.72
GE CAPITAL INTERNATIONAL FUNDING CO	11/15/2020	1,724,817.60	1,738,193.60	3.13
GENERAL DYNAMICS CORP	5/11/2020	2,017,831.50	2,031,702.75	2.57
GENERAL DYNAMICS CORP	5/11/2021	3,985,000.00	4,036,120.00	2.56
GENERAL ELECTRIC CO	8/7/2019	405,081.30	393,712.80	3.26
GENERAL ELECTRIC CO	1/8/2020	873,222.00	858,219.60	2.65
GILEAD SCIENCES INC	9/20/2019	499,825.00	498,165.00	2.63
GOLDMAN SACHS GROUP INC	3/15/2020	223,358.00	204,569.60	2.94
GOLDMAN SACHS GROUP INC	3/15/2020	167,311.50	153,427.20	2.94
GOLDMAN SACHS GROUP INC	3/15/2020	244,803.91	226,049.41	2.94
GOLDMAN SACHS GROUP INC	3/15/2020	238,252.62	218,889.47	2.94

Orange County Transportation Authority
Portfolio Listing
As of March 31, 2019

GOLDMAN SACHS GROUP INC	3/15/2020	325,245.00	306,854.40	2.94
GOLDMAN SACHS GROUP INC	7/27/2021	845,776.26	839,069.87	2.94
GOLDMAN SACHS GROUP INC	7/27/2021	2,644,400.00	2,628,665.00	2.94
GOLDMAN SACHS GROUP INC	12/27/2020	1,129,220.30	1,123,785.00	2.92
GOLDMAN SACHS GROUP INC	7/23/2019	489,941.20	488,765.20	2.74
GOLDMAN SACHS GROUP INC	12/13/2019	2,947,787.50	2,940,265.00	2.77
GOLDMAN SACHS BANK USA	6/5/2020	1,269,707.90	1,277,937.50	2.66
HSBC BANK USA	8/24/2020	268,915.00	256,506.00	2.97
HSBC BANK USA	8/24/2020	1,547,895.00	1,539,036.00	2.97
HSBC BANK USA	8/24/2020	1,547,865.00	1,539,036.00	2.97
HERSHEY CO	5/15/2020	1,598,944.00	1,610,240.00	2.32
HOME DEPOT INC	6/5/2020	1,472,010.00	1,488,945.00	2.43
HOME DEPOT INC	3/1/2022	498,630.00	511,350.00	2.44
HONEYWELL INTERNATIONAL INC	10/30/2019	1,074,150.75	1,066,733.25	2.73
HONEYWELL INTERNATIONAL INC	10/30/2019	819,360.40	815,965.60	2.65
IBM CREDIT LLC	2/5/2021	1,735,247.50	1,747,742.50	2.72
INTEL CORP	5/19/2021	1,327,659.20	1,307,163.90	2.53
INTEL CORP	5/11/2020	1,614,386.30	1,602,435.30	2.56
INTERNATIONAL BUSINESS MACHINES CORP	2/19/2021	1,960,600.00	1,983,140.00	2.71
INTERNATIONAL BUSINESS MACHINES CORP	2/19/2021	1,469,190.00	1,487,355.00	2.71
INTERNATIONAL BUSINESS MACHINES CORP	1/27/2020	1,153,891.20	1,147,735.05	2.67
JPMORGAN CHASE & CO	4/23/2019	149,613.03	133,258.02	3.29
JPMORGAN CHASE & CO	4/23/2019	30,377.16	27,052.38	3.29
JPMORGAN CHASE & CO	4/23/2019	213,573.30	190,368.60	3.29
JPMORGAN CHASE & CO	7/22/2020	1,889,501.04	1,877,278.79	2.64
JPMORGAN CHASE & CO	7/22/2020	254,022.50	255,620.75	2.64
JPMORGAN CHASE & CO	10/29/2020	1,482,105.00	1,496,010.00	2.72
JPMORGAN CHASE & CO	3/1/2021	2,462,375.00	2,492,615.00	2.71
JPMORGAN CHASE & CO	3/1/2021	1,093,603.15	1,111,706.29	2.71
JPMORGAN CHASE & CO	6/7/2021	2,447,975.00	2,481,575.00	2.75
JPMORGAN CHASE & CO	4/1/2023	2,000,000.00	2,012,040.00	3.00
KEYBANK NA	12/15/2019	1,986,480.00	1,996,760.00	2.73
KEYBANK NA	11/22/2021	1,785,864.60	1,816,116.17	2.76
KEYBANK NA	11/22/2021	1,953,600.00	1,986,998.00	2.76
KIMBERLY-CLARK CORP	3/1/2020	1,554,346.90	1,543,710.70	2.65
MANUFACTURERS AND TRADERS TRUST CO	7/25/2019	999,860.00	998,740.00	2.63
MANUFACTURERS AND TRADERS TRUST CO	7/25/2019	1,223,942.66	1,212,470.36	2.63
MANUFACTURERS AND TRADERS TRUST CO	8/17/2020	2,038,286.40	2,023,292.40	2.66
MANUFACTURERS AND TRADERS TRUST CO	8/17/2020	604,491.80	600,045.05	2.66
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	1,473,008.75	1,476,047.25	2.58
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	249,662.50	249,480.50	2.74
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	2,411,195.76	2,445,906.82	2.74
MICROSOFT CORP	8/8/2019	2,082,852.45	2,074,241.40	2.55
MICROSOFT CORP	8/8/2021	1,057,023.00	1,073,721.00	2.60
MICROSOFT CORP	2/6/2020	1,998,660.00	1,988,160.00	2.55
MICROSOFT CORP	2/6/2022	2,049,725.70	2,087,011.30	2.45
MORGAN STANLEY	4/21/2021	1,957,500.00	1,987,000.00	2.83
MORGAN STANLEY	11/17/2021	321,688.25	322,779.60	2.90
MORGAN STANLEY	11/17/2021	2,469,419.55	2,517,680.88	2.90
MORGAN STANLEY	11/17/2021	243,050.00	248,292.00	2.90
MORGAN STANLEY	1/27/2020	1,988,660.00	1,997,760.00	2.79
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE COR	1/27/2020	1,970,820.00	1,993,160.00	2.42
NEW YORK LIFE GLOBAL FUNDING	9/28/2020	1,710,817.50	1,736,922.25	2.46
NEW YORK LIFE GLOBAL FUNDING	9/28/2020	244,505.00	248,131.75	2.46
OCCIDENTAL PETROLEUM CORP	2/1/2021	255,076.80	245,541.60	2.61
ORACLE CORP	5/15/2022	3,897,640.00	3,985,840.00	2.62
ORACLE CORP	9/15/2021	1,187,662.00	1,204,861.00	2.59
PNC BANK NA	7/2/2019	496,945.00	499,465.00	2.65
PNC BANK NA	7/21/2020	742,312.50	748,431.00	2.76
PNC BANK NA	7/21/2020	396,896.00	399,163.20	2.76
PNC BANK NA	7/21/2020	247,977.50	249,477.00	2.76
PNC BANK NA	7/21/2020	247,177.50	249,477.00	2.76
PNC BANK NA	11/5/2020	1,615,040.00	1,593,568.00	2.71

Orange County Transportation Authority
Portfolio Listing
As of March 31, 2019

PNC BANK NA	11/5/2020	837,802.00	826,663.40	2.71
PNC BANK NA	7/29/2019	983,820.00	995,910.00	2.68
PNC BANK NA	7/29/2019	1,338,124.00	1,334,519.40	2.68
PNC BANK NA	5/19/2020	1,588,203.30	1,579,792.20	2.57
PNC BANK NA	5/19/2020	1,997,740.00	1,987,160.00	2.57
PNC BANK NA	1/22/2021	1,872,203.00	1,898,328.00	2.55
PACCAR FINANCIAL CORP	5/10/2019	799,528.00	798,872.00	2.53
PACCAR FINANCIAL CORP	5/10/2019	634,625.35	634,104.65	2.53
PACCAR FINANCIAL CORP	8/12/2019	1,226,625.00	1,243,262.50	2.67
PACCAR FINANCIAL CORP	8/12/2019	274,778.00	278,490.80	2.67
PACCAR FINANCIAL CORP	2/27/2020	499,100.00	496,885.00	2.65
PACCAR FINANCIAL CORP	2/27/2020	1,387,498.00	1,381,340.30	2.65
PACCAR FINANCIAL CORP	3/1/2021	2,004,017.55	2,011,516.25	2.62
PACCAR FINANCIAL CORP	5/10/2021	2,354,387.70	2,373,251.25	2.72
PACCAR FINANCIAL CORP	5/10/2021	3,529,082.20	3,556,362.04	2.73
PACCAR FINANCIAL CORP	3/1/2022	499,560.00	503,945.00	2.57
PASADENA CALIF PUB FING AUTH LEASE REV	12/1/2020	275,000.00	277,200.00	2.61
PASADENA CALIF PUB FING AUTH LEASE REV	12/1/2021	400,000.00	406,384.00	2.61
PFIZER INC	6/3/2019	1,518,267.20	1,517,096.80	2.52
PFIZER INC	9/15/2021	1,872,468.75	1,905,112.50	2.32
PFIZER INC	3/11/2022	424,974.50	428,684.75	2.49
PHILIP MORRIS INTERNATIONAL INC	2/21/2020	586,389.20	586,070.60	2.76
PHILIP MORRIS INTERNATIONAL INC	2/21/2020	3,309,620.40	3,307,822.20	2.76
PHILIP MORRIS INTERNATIONAL INC	11/1/2019	1,656,729.80	1,652,181.40	2.68
PINNACLE WEST CAPITAL CORP	11/30/2020	1,618,979.40	1,603,411.20	2.88
PRAXAIR INC	9/1/2021	2,338,645.05	2,366,128.45	2.61
PRAXAIR INC	9/1/2021	1,394,750.00	1,412,614.00	2.61
PRINCIPAL LIFE GLOBAL FUNDING II	11/19/2020	1,582,176.00	1,600,048.00	2.62
PRINCIPAL LIFE GLOBAL FUNDING II	11/19/2020	1,780,110.00	1,800,054.00	2.62
PROCTER & GAMBLE CO	11/1/2019	798,784.00	796,680.00	2.61
PROCTER & GAMBLE CO	10/25/2019	959,664.00	955,248.00	2.63
PRUDENTIAL FINANCIAL INC	11/15/2020	2,242,827.60	2,239,119.42	2.78
QUALCOMM INC	5/20/2020	743,220.00	746,835.00	2.63
CHARLES SCHWAB CORP	5/21/2021	2,169,934.90	2,197,211.80	2.62
CHARLES SCHWAB CORP	5/21/2021	1,554,953.35	1,574,499.70	2.62
SUNTRUST BANK	1/31/2020	1,104,580.10	1,101,176.70	2.67
SUNTRUST BANK	10/26/2021	1,350,000.00	1,359,830.70	3.05
3M CO	9/14/2021	823,308.75	834,586.50	2.49
3M CO	3/1/2022	1,154,457.15	1,165,071.60	2.43
TOYOTA MOTOR CREDIT CORP	4/17/2020	999,540.00	993,370.00	2.59
TOYOTA MOTOR CREDIT CORP	4/13/2021	2,488,525.00	2,516,975.00	2.61
U.S. BANK NATIONAL ASSOCIATION (CINCINNATI BRANCH	1/24/2020	1,217,425.64	1,239,506.56	2.64
U.S. BANK NATIONAL ASSOCIATION (CINCINNATI BRANCH	1/24/2020	1,267,320.30	1,263,408.70	2.64
U.S. BANK NATIONAL ASSOCIATION (CINCINNATI BRANCH	1/24/2020	679,454.36	672,491.56	2.64
US BANK NA	10/23/2020	1,309,738.00	1,298,812.60	2.61
US BANK NA	1/23/2020	1,519,316.00	1,516,321.60	2.65
UNILEVER CAPITAL CORP	3/7/2022	1,990,320.00	2,019,680.00	2.65
UNITEDHEALTH GROUP INC	10/15/2020	1,277,875.20	1,266,252.80	2.66
VISA INC	12/14/2020	2,497,875.00	2,489,000.00	2.46
VISA INC	12/14/2020	1,010,820.00	995,600.00	2.46
VISA INC	12/14/2022	1,962,480.00	2,020,500.00	2.50
WAL-MART STORES INC	12/15/2020	2,995,650.00	2,974,080.00	2.42
WALMART INC	6/23/2021	1,049,947.50	1,064,406.00	2.49
WELLS FARGO & CO	4/1/2021	1,619,820.00	1,549,350.00	2.90
WELLS FARGO & CO	1/30/2020	1,607,810.40	1,602,513.50	2.71
WELLS FARGO & CO	7/22/2020	2,206,459.05	2,232,843.23	2.67
WELLS FARGO & CO	7/22/2020	2,038,967.91	2,059,011.14	2.67
WELLS FARGO & CO	12/7/2020	3,023,370.00	2,990,280.00	2.75
WELLS FARGO BANK NA	1/15/2020	1,408,815.60	1,406,658.30	2.70
WELLS FARGO BANK NA	10/22/2021	1,789,803.10	1,823,544.60	2.84
SUB-TOTAL		329,900,674.57	331,103,786.60	

Orange County Transportation Authority
Portfolio Listing
As of March 31, 2019

MORTGAGE AND ASSET-BACK SECURITIES

		Book value		
ALLYA 191 A3	9/15/2023	1,399,830.88	1,410,640.00	2.61
AMXCA 173 A	4/15/2020	2,426,853.53	2,453,690.25	2.62
AMXCA 173 A	4/15/2020	3,663,037.52	3,648,315.20	2.62
AMXCA 174 A	5/15/2019	6,343,983.53	6,335,038.35	2.89
BACCT 171 A	3/16/2020	2,974,218.75	2,981,416.58	2.62
BMWLT 171 A3	5/20/2020	1,136,770.30	1,130,007.69	2.79
BMWLT 171 A3	5/20/2020	244,396.27	243,046.35	2.79
BMWLT 171 A3	5/20/2020	1,015,159.08	1,009,985.49	2.83
BMWLT 171 A3	5/20/2020	101,939.63	101,629.79	2.83
BMWLT 171 A4	6/22/2020	1,830,730.08	1,840,057.26	2.80
BMWLT 171 A4	6/22/2020	545,746.09	548,526.55	2.80
BMWOT 16A A3	11/25/2020	0.01	0.01	2.89
BMWLT 172 A3	2/20/2020	669,999.46	667,454.00	2.83
BMWLT 172 A3	2/20/2020	354,999.72	353,684.72	2.81
BMWLT 172 A3	2/20/2020	178,143.75	179,333.10	2.81
BMWLT 181 A3	7/20/2021	769,892.97	776,568.10	2.58
BMWLT 181 A3	7/20/2021	619,913.82	625,288.60	2.58
BMWLT 181 A4	3/21/2022	629,994.39	638,240.40	2.60
CHAIT 154 A	4/15/2020	1,980,859.38	1,984,731.59	2.60
CHAIT 161 A	5/15/2019	1,262,083.67	1,261,458.21	2.63
CHAIT 162 A	6/17/2019	541,878.91	548,553.50	2.60
CHAIT 164 A	7/15/2020	1,524,299.41	1,524,775.95	2.53
CHAIT 165 A	7/15/2019	2,477,832.03	2,490,450.00	2.59
CHAIT 171 A	1/15/2020	2,000,000.00	2,002,720.00	2.63
CHAIT 171 A	1/15/2020	235,082.62	235,277.82	2.65
CHAIT 171 A	1/15/2020	456,142.50	456,539.09	2.65
CCART 16A A4	1/15/2022	259,809.93	259,604.76	3.16
CCCIT 14A1 A1	1/21/2021	1,991,259.38	2,007,273.38	2.53
CCCIT 16A1 A1	11/19/2019	4,999,732.00	4,972,250.00	2.63
CCCIT 17A3 A3	4/7/2020	3,249,063.68	3,227,705.00	2.60
FH G12952	12/1/2022	453,221.96	455,090.10	2.66
FH J23790	5/1/2023	822,311.70	838,563.83	2.02
FNA 11M5 A2	7/25/2021	625,550.56	632,536.59	2.59
FNA 12M5 A2	2/25/2022	1,832,438.28	1,843,518.53	2.68
FNA 12M17 A2	11/25/2022	626,226.58	631,973.86	3.41
FNA 15M13A AQ2	9/25/2019	61,668.25	60,843.13	2.71
FNA 18M5 A2	9/25/2021	1,048,597.46	1,041,111.53	2.48
FHR 3710F AB	8/15/2020	162,709.78	162,849.17	2.80
FHMS K008 A2	6/25/2020	489,433.20	487,745.10	2.82
FHMS K010 A2	10/25/2020	1,378,315.63	1,368,260.60	2.63
FHMS K015 A2	7/25/2021	651,167.97	658,547.50	2.51
FHMS K016 A2	10/25/2021	2,249,598.22	2,275,623.20	2.53
FHMS K018 A2	1/25/2022	3,785,156.25	3,817,632.00	2.54
FHMS K710 A2	5/25/2019	805,503.29	794,186.90	2.71
FHMS K019 A2	3/25/2022	2,466,992.19	2,480,025.00	2.53
FHMS K020 A2	5/25/2022	487,851.56	497,820.00	2.48
FHMS K020 A2	5/25/2022	97,562.50	99,564.00	2.48
FHMS K020 A2	5/25/2022	194,437.50	199,128.00	2.48
FHMS K021 A2	6/25/2022	979,257.81	996,300.00	2.48
FHMS K023 A1	4/25/2022	891,230.74	899,271.36	2.50
FHMS K023 A1	4/25/2022	88,748.58	89,284.34	2.96
FHMS KS01 A2	1/25/2023	248,525.39	252,340.35	2.83
FHMS K027 A1	9/25/2022	83,474.11	84,227.82	2.78
FHMS K029 A1	10/25/2022	790,441.17	794,176.45	2.61
FHMS K029 A1	10/25/2022	1,444,057.60	1,452,701.65	2.61
FHMS K032 A2	5/25/2023	3,805,596.09	3,842,476.00	2.56
FHMS K034 A1	2/25/2023	1,486,852.64	1,495,695.87	2.55
FHMS K035 A1	3/25/2023	1,722,065.27	1,745,379.67	2.43
FHMS K714 A2	10/25/2020	2,084,576.93	1,980,921.09	2.69
FHMS K715 A2	1/25/2021	2,296,446.33	2,185,960.61	2.62
FHMS K717 A2	9/25/2021	800,625.00	806,112.00	2.57
FHMS K720 A2	6/25/2022	2,196,304.69	2,208,118.00	2.54

Orange County Transportation Authority
Portfolio Listing
As of March 31, 2019

FHMS KJ02 A2	9/25/2020	246,209.96	243,011.82	2.76
FHMS K504 A2	9/25/2020	2,206,284.95	2,200,865.14	2.74
FHMS K504 A2	9/25/2020	2,095,651.92	2,102,171.63	2.74
FHMS KJ03 A1	1/25/2021	326,868.20	321,960.80	2.62
FHMS KP03 A2	7/25/2019	287,301.81	283,181.07	2.94
FHMS KP03 A2	7/25/2019	141,927.10	139,891.45	2.94
FHMS KP03 A2	7/25/2019	256,657.64	254,862.96	2.94
FHMS KP04 AG1	7/25/2020	3,570,000.00	3,566,751.30	2.84
FHMS KI03 A	2/25/2023	1,320,000.00	1,318,257.60	2.88
FHMS KP05 A	7/25/2023	1,495,667.84	1,509,656.86	2.63
FHMS KJ23 A1	3/25/2022	1,781,153.57	1,804,251.76	2.56
FHMS KJ23 A2	12/25/2022	1,684,331.25	1,695,022.00	2.66
FN 469617	11/1/2021	108,181.05	109,488.85	2.56
FN 469617	11/1/2021	299,415.06	301,243.25	2.56
FN AM1568	12/1/2022	1,428,654.44	1,458,795.65	2.65
FN AM1568	12/1/2022	1,457,754.55	1,458,795.65	2.65
FN AM1999	7/1/2021	2,290,906.65	2,312,820.60	2.87
FN AM3498	6/1/2020	863,037.11	867,026.56	2.66
FNR 0333J LB	5/25/2023	341,908.70	342,178.24	3.01
FHR 2666B OD	8/15/2023	310,613.35	312,321.66	2.78
FHR 2666B OD	8/15/2023	323,171.75	324,411.53	2.78
FNR 0845C DB	6/25/2023	942,686.91	938,755.97	2.93
FHMS K003 A6	5/25/2019	30,708.23	30,066.34	2.87
FHMS K005 A2	11/25/2019	2,701,136.72	2,659,858.00	3.10
FN 961991	3/1/2023	1,106,952.21	1,101,284.46	3.37
FN MA1415	4/1/2023	104,732.00	107,158.24	1.81
FN AD0910	4/1/2020	913,058.94	837,410.09	2.22
FORDL 19A A3	5/15/2022	849,933.53	852,558.50	2.72
GMCAR 191 A3	11/16/2023	2,399,734.32	2,419,272.00	2.65
HAROT 172 A3	8/16/2021	3,108,040.85	3,086,613.72	2.65
HAROT 172 A3	8/16/2021	4,440,058.36	4,409,448.17	2.65
HAROT 163 A3	5/18/2020	300,702.37	300,044.23	2.88
HAROT 163 A3	5/18/2020	562,296.08	561,601.61	2.88
HAROT 173 A3	9/18/2021	871,567.89	880,223.28	2.57
HAROT 173 A3	9/18/2021	1,839,800.73	1,828,003.20	2.57
HAROT 173 A3	9/18/2021	354,107.81	357,652.80	2.57
HAROT 173 A3	9/18/2021	302,967.19	301,006.11	2.58
HAROT 162 A3	4/15/2020	185,605.23	185,282.16	2.62
HAROT 171 A4	6/21/2023	438,898.13	441,555.74	2.67
HAROT 182 A3	5/18/2022	1,314,971.33	1,323,087.25	2.63
HAROT 191 A2	9/20/2021	3,299,787.48	3,303,102.00	2.68
HAROT 184 A3	1/15/2023	1,104,834.80	1,117,243.40	2.62
HAROT 183 A3	8/22/2022	1,624,777.05	1,636,196.25	2.55
JDOT 2017 A3	4/15/2021	1,293,854.56	1,287,840.39	2.99
JDOT 2017 A3	4/15/2021	462,434.41	464,804.55	2.93
JDOT 17B A3	10/15/2021	929,931.92	924,094.50	2.71
JDOT 17B A3	10/15/2021	183,986.53	182,828.87	2.72
JDOT 17B A3	10/15/2021	1,529,050.78	1,540,134.50	2.72
JDOT 16B A3	6/15/2020	62,550.72	62,405.70	3.31
JDOT 16B A3	6/15/2020	9,613.92	9,630.51	3.31
JDOT 2019 A2	10/15/2021	2,824,871.18	2,828,781.21	2.74
JDOT 2019 A3	7/17/2023	1,904,765.88	1,917,192.00	2.65
MBALT 17A A4	1/17/2023	1,945,887.30	1,958,602.03	2.83
MBALT 18B A3	9/15/2021	2,549,942.88	2,567,875.50	2.66
MBART 181 A3	1/15/2023	1,639,937.02	1,652,546.00	2.62
MBALT 19A A3	11/15/2021	1,249,963.37	1,258,175.00	2.65
NGN 10R3 2A	12/8/2020	862,987.43	861,596.28	2.56
NMOTR 16A A2	6/15/2021	1,408,523.44	1,421,392.90	2.73
NALT 18A A3	9/15/2021	974,914.79	982,566.00	2.68
NALT 18A A3	9/15/2021	1,339,882.88	1,350,398.40	2.68
NAROT 17B A3	10/15/2021	2,058,168.45	2,075,389.52	2.60
NAROT 17C A3	4/18/2022	109,981.40	109,415.73	2.55
NAROT 17C A3	4/18/2022	68,908.98	69,628.19	2.55

Orange County Transportation Authority
Portfolio Listing
As of March 31, 2019

NAROT 18C A3	6/15/2023	899,827.56	911,754.00	2.66
NAROT 18C A3	6/15/2023	1,519,708.77	1,539,851.20	2.66
NALT 17A A3	4/15/2020	185,595.60	185,307.87	2.74
NALT 17A A3	4/15/2020	130,726.50	131,735.45	2.74
NALT 17B A3	9/15/2020	1,439,748.43	1,435,406.40	2.75
NALT 17B A3	9/15/2020	2,473,925.78	2,492,025.00	2.75
NALT 17B A3	9/15/2020	340,940.43	339,935.24	2.74
NALT 17B A3	9/15/2020	500,312.50	498,438.77	2.74
NALT 17B A3	9/15/2020	371,953.13	373,829.08	2.74
NAROT 18B A3	3/15/2023	1,554,949.62	1,568,357.45	2.65
NAROT 19A A3	10/16/2023	2,424,632.61	2,442,945.00	2.62
NAROT 19A A3	10/16/2023	2,339,645.49	2,357,316.00	2.62
SRT 17A A3	1/20/2021	989,726.56	995,710.12	3.00
SRT 17A A3	1/20/2021	892,546.88	896,139.11	3.00
TAOT 17B A3	7/15/2021	2,584,207.41	2,606,371.43	2.60
TAOT 17B A3	7/15/2021	1,546,220.67	1,538,035.44	2.60
TAOT 17B A3	7/15/2021	925,880.64	919,978.00	2.77
TAOT 17B A3	7/15/2021	928,302.71	919,978.00	2.77
TAOT 17B A3	7/15/2021	31,993.07	32,199.23	2.77
TAOT 16D A3	10/15/2020	759,274.87	756,375.56	2.97
TAOT 18D A3	3/15/2023	999,783.70	1,013,700.00	2.55
TAOT 15C A4	12/15/2020	1,070,699.77	1,068,870.09	1.97
TAOT 15C A4	12/15/2020	59,074.59	58,789.13	1.96
TAOT 15C A4	12/15/2020	18,605.66	18,705.63	1.96
TAOT 16B A3	4/15/2020	22,472.72	22,428.34	2.74
TAOT 16B A4	8/16/2021	200,523.44	198,603.25	2.61
TAOT 16B A4	8/16/2021	496,992.19	496,508.13	2.61
TAOT 16B A4	8/16/2021	216,235.94	218,463.58	2.61
TAOT 18A A3	5/16/2022	1,519,982.52	1,516,200.00	2.55
TAOT 17A A3	2/16/2021	721,853.34	718,494.67	2.84
TAOT 17A A3	2/16/2021	373,084.94	371,403.67	2.81
TAOT 18B A3	9/15/2022	1,474,978.02	1,485,929.75	2.53
TAOT 19A A2A	10/15/2021	2,709,753.93	2,714,932.20	2.66
TAOT 19A A3	7/17/2023	2,429,557.25	2,447,277.30	2.62
USAOT 171 A3	5/17/2021	758,540.34	754,910.64	2.74
USAOT 171 A3	5/17/2021	815,634.77	811,731.88	2.74
USAOT 161 A4	11/15/2021	79,046.88	79,441.33	2.53
USAOT 161 A4	11/15/2021	2,396,025.20	2,406,079.36	2.53
VALET 182 A3	4/20/2023	2,549,892.90	2,579,580.00	2.71
FHMS KJ22 A1	5/25/2023	1,845,198.66	1,881,895.11	2.58
FHMS KJ22 A1	5/25/2023	2,361,854.28	2,408,825.75	2.58
SUB-TOTAL		204,043,721.71	204,436,391.82	

State of California & Local Agencies

BURLINGAME CALIF ELEM SCH DIST	8/1/2019	512,840.00	504,725.00	2.55
CALIFORNIA HSG FIN AGY REV	8/1/2020	1,530,000.00	1,522,625.40	2.67
CALIFORNIA HSG FIN AGY REV	2/1/2021	1,120,000.00	1,114,433.60	2.64
CALIFORNIA ST	10/1/2019	1,312,260.00	1,222,116.00	2.51
CALIFORNIA ST	10/1/2019	441,138.15	412,464.15	2.51
CALIFORNIA ST	10/1/2019	209,210.00	203,554.00	2.64
CALIFORNIA ST	10/1/2019	78,225.00	76,332.75	2.64
CALIFORNIA ST	10/1/2019	20,840.20	20,355.40	2.64
CALIFORNIA ST	10/1/2019	10,412.40	10,177.70	2.64
CALIFORNIA ST	10/1/2019	15,551.85	15,266.55	2.64
CALIFORNIA ST	10/1/2019	15,548.25	15,266.55	2.64
CALIFORNIA ST	10/1/2019	15,502.20	15,266.55	2.64
CALIFORNIA ST	10/1/2019	10,316.50	10,177.70	2.64
CALIFORNIA ST	10/1/2019	5,157.80	5,088.85	2.64
CALIFORNIA ST	10/1/2019	1,270,479.30	1,251,857.10	2.64
CALIFORNIA ST	10/1/2019	849,659.25	839,660.25	2.64
CALIFORNIA ST	10/1/2019	257,387.50	254,442.50	2.64
CALIFORNIA ST	10/1/2019	169,374.15	167,932.05	2.64
CALIFORNIA ST	4/1/2021	3,000,120.00	3,027,090.00	2.34

Orange County Transportation Authority
Portfolio Listing
As of March 31, 2019

CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	1,692,815.48	1,671,677.09	3.64
CUCAMONGA VY CALIF WTR DIST FING AUTH WTR REV	9/1/2019	1,000,000.00	1,000,020.00	2.58
LOS ANGELES CALIF	9/1/2019	2,056,060.00	2,024,300.00	2.73
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2019	288,730.40	280,120.40	2.77
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2019	1,546,949.70	1,510,649.30	2.77
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2020	1,484,164.80	1,448,985.60	2.74
LOS ANGELES CNTY CALIF REDEV REF AUTH TAX ALLOC/	9/1/2019	1,709,932.00	1,719,602.70	2.56
SAN BERNARDINO CALIF CITY UNI SCH DIST	8/1/2019	502,170.00	500,900.00	2.63
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2020	1,200,000.00	1,204,188.00	2.59
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2021	1,325,000.00	1,341,589.00	2.48
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALE	7/1/2020	630,000.00	627,517.80	2.49
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL	5/1/2019	1,033,100.30	1,031,009.40	2.26
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL	5/1/2020	3,000,000.00	3,009,510.00	2.60
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL	5/1/2021	2,800,000.00	2,817,444.00	2.62
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL	5/1/2022	2,350,000.00	2,382,524.00	2.58
SAN FRANCISCO CALIF CITY & CNTY REDEV FING AUTH T.	2/1/2021	1,910,798.40	1,865,623.20	2.44
SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY	8/1/2020	1,180,000.00	1,175,822.80	2.53
SANTA BARBARA CNTY CALIF SOLID WASTE SYS REV CTF	12/1/2021	375,000.00	381,476.25	2.63
UNIVERSITY CALIF REVS	5/15/2020	570,000.00	565,559.70	2.58
UNIVERSITY CALIF REVS	5/15/2021	860,000.00	852,208.40	2.55
UNIVERSITY CALIF REVS	5/15/2022	1,926,739.20	1,959,340.80	2.60
SUB-TOTAL		40,285,482.83	40,058,900.54	
<i>Variable & Floating Rate</i>				
AMERICAN EXPRESS CO	5/17/2021	1,175,000.00	1,178,160.75	3.00
AMXCA 141 A	5/15/2019	1,135,931.05	1,135,398.95	2.60
AVALONBAY COMMUNITIES INC	1/15/2021	630,214.20	625,432.50	3.45
AVALONBAY COMMUNITIES INC	1/15/2021	545,152.60	541,048.75	3.45
BANK OF AMERICA CORP	5/17/2022	1,075,000.00	1,087,588.25	2.93
BANK OF NEW YORK MELLON CORP	8/17/2020	600,000.00	606,150.00	2.69
CHEVRON CORP	11/15/2019	216,609.80	220,506.00	2.68
CHEVRON CORP	11/15/2019	1,241,982.00	1,262,898.00	2.68
CHEVRON CORP	11/15/2019	1,556,873.60	1,603,680.00	2.68
COMCAST CORP	10/1/2020	1,626,787.50	1,626,961.38	2.85
FEDERAL HOME LOAN BANKS	7/5/2019	3,411,295.80	3,409,955.67	2.46
FEDERAL HOME LOAN BANKS	7/5/2019	2,850,213.75	2,849,962.95	2.46
FEDERAL HOME LOAN BANKS	4/17/2020	3,623,622.50	3,623,473.88	2.50
FEDERAL HOME LOAN BANKS	5/8/2020	7,449,776.50	7,444,464.65	2.51
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/19/2020	5,775,000.00	5,774,249.25	2.51
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/25/2020	5,280,105.60	5,279,303.04	2.51
FEDERAL HOME LOAN MORTGAGE CORP	7/5/2019	2,090,773.30	2,089,960.29	2.46
FNA 14M06B A2	5/25/2021	291,356.36	295,206.91	2.67
FHMS K020 A1	1/25/2022	1,069,096.66	1,079,751.57	2.51
FHMS K724 A1	3/25/2023	1,339,228.50	1,352,992.81	2.58
FN FN0004	12/1/2020	493,781.78	492,202.12	2.71
FNA 10M3 A3	3/25/2020	1,165,633.53	1,157,805.52	2.69
FNA 10M3 A3	3/25/2020	711,879.17	714,318.90	2.69
GOLDMAN SACHS GROUP INC	10/31/2022	1,573,456.50	1,568,196.00	3.51
HSBC USA INC (NEW)	11/13/2019	1,360,000.00	1,363,835.20	2.79
HUNTINGTON NATIONAL BANK	3/10/2020	1,569,048.00	1,564,461.60	2.81
JPMORGAN CHASE & CO	6/1/2021	1,385,000.00	1,388,822.60	3.05
JPMORGAN CHASE & CO	6/18/2022	770,000.00	780,741.50	2.86
JACKSON NATIONAL LIFE GLOBAL FUNDING	6/11/2021	3,065,000.00	3,069,986.76	3.01
JPMORGAN CHASE BANK NA	2/1/2021	1,520,000.00	1,516,443.20	2.89
JPMORGAN CHASE BANK NA	4/26/2021	1,749,282.50	1,749,247.50	2.97
KEYBANK NA	11/22/2021	1,570,646.00	1,562,772.00	3.10
KEYBANK NA	2/1/2022	4,180,000.00	4,193,003.98	3.15
MERCK & CO INC	2/10/2020	1,380,000.00	1,383,615.60	2.70
MERCK & CO INC	2/10/2022	1,226,775.00	1,247,925.00	2.41
MORGAN STANLEY	4/21/2021	1,223,124.00	1,220,583.60	3.16
MORGAN STANLEY	1/27/2020	1,330,000.00	1,338,605.10	2.99
NGN 10R1 1A	10/7/2020	4,509,921.29	4,496,994.62	3.16
NEW YORK LIFE GLOBAL FUNDING	1/28/2021	1,260,000.00	1,260,572.04	2.87
PACCAR FINANCIAL CORP	5/10/2021	1,400,000.00	1,400,672.00	2.85

**Orange County Transportation Authority
Portfolio Listing
As of March 31, 2019**

SUNTRUST BANK	1/29/2021	1,535,000.00	1,531,438.80	2.87
TOYOTA MOTOR CREDIT CORP	1/11/2022	3,686,662.50	3,722,994.00	2.58
TOYOTA MOTOR CREDIT CORP	1/8/2021	679,592.00	686,147.20	2.52
UBS AG (STAMFORD BRANCH)	6/1/2020	590,000.00	593,870.40	2.90
US BANK NA	4/26/2021	1,700,000.00	1,700,816.00	2.91
US BANK NA	2/4/2021	2,500,000.00	2,502,117.50	2.88
WELLS FARGO & CO	2/11/2022	550,734.72	547,987.52	3.14
WELLS FARGO & CO	2/11/2022	2,146,142.07	2,153,511.96	3.20
<i>SUB-TOTAL</i>		<u>89,815,698.78</u>	<u>89,996,833.80</u>	
SHORT-TERM PORTFOLIO - TOTAL		1,503,378,105.63	1,507,948,949.18	

GUARANTEED INVESTMENT CONTRACT

<u>GUARANTEED INVESTMENT CONTRACT (GIC)</u>				
<u>THE BANK OF NOVA SCOTIA</u>	4/1/2021	400,000,000.00	400,000,000.00	3.01%

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	5/6/2019	11,215,253.00		2.44%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	135.54		2.04%
<u>91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES</u>			13,000,000.00	
BANK DEPOSITS	N/A	509,706.49		
OPERATING RESERVE: LONGSHIP FUNDING LLC	4/23/2019	2,992,037.50		2.45%
MAINTENANCE RESERVE: LONGSHIP FUNDING LLC	4/23/2019	9,973,458.33		2.45%

DEBT SERVICE RESERVE FUNDS - TOTAL \$ 24,690,590.86

	<u>Book Value</u>	<u>Market Value</u>
TOTAL PORTFOLIO	<u>\$ 2,061,471,721.97</u>	<u>\$ 2,066,042,565.52</u>