

Orange County Transportation Authority
Portfolio Listing
As of June 30, 2019

LIQUID PORTFOLIO

DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
<u>CASH EQUIVALENTS</u>				
BANK DEPOSITS	6/30/2019	293,641.00	293,641.00	
REPURCHASE AGREEMENT	6/30/2019	30,058,968.00	30,058,968.00	1.00%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	33,827,253.79	33,827,253.79	2.28%
FIDELITY TREASURY OBLIGATIONS FUND	N/A	52,847,965.25	52,847,965.25	2.27%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	4,027.61	4,027.61	1.98%
SUB-TOTAL		117,031,855.65	117,031,855.65	
<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>	N/A	10,610,270.02	10,610,270.02	N/A
<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>	N/A	147,915.60	147,915.60	N/A
LIQUID PORTFOLIO - TOTAL		\$ 127,790,041.27	\$ 127,790,041.27	

SHORT-TERM PORTFOLIO

DESCRIPTION	MATURITY DATE	BOOK VALUE	MARKET VALUE	YIELD
<u>CASH EQUIVALENTS</u>				
BLACKROCK INSTITUTIONAL FUNDS	N/A	4,538,036.84	4,538,036.84	2.25
SUB-TOTAL		4,538,036.84	4,538,036.84	
<u>COMMERCIAL PAPER</u>				
BNP Paribas New York Branch	9/13/2019	3,455,005.56	3,483,585.00	2.19
BNP Paribas New York Branch	10/21/2019	6,911,593.89	6,951,630.00	2.16
MUFG Bank Ltd. (New York Branch)	9/23/2019	3,455,100.83	3,481,380.00	2.20
MUFG Bank Ltd. (New York Branch)	11/1/2019	6,911,049.44	6,947,850.00	2.13
Natixis, New York Branch	11/4/2019	4,936,355.56	4,961,850.00	2.13
Natixis, New York Branch	12/16/2019	5,542,278.00	5,544,056.00	2.10
SUB-TOTAL		31,211,383.28	31,370,351.00	
<u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u>				
U.S. Bank National Association	9/24/2019	4,000,000.00	4,005,920.00	2.31
SUB-TOTAL		4,000,000.00	4,005,920.00	
<u>U.S. GOVERNMENT & AGENCY OBLIGATIONS</u>				
FEDERAL HOME LOAN BANKS	9/26/2019	3,097,303.00	3,091,729.20	2.09
FEDERAL HOME LOAN BANKS	9/26/2019	764,334.45	762,781.50	2.19
FEDERAL HOME LOAN BANKS	9/26/2019	4,231,315.55	4,222,718.50	2.19
FEDERAL HOME LOAN BANKS	9/28/2020	1,654,671.40	1,649,044.00	1.91
FEDERAL HOME LOAN BANKS	9/28/2020	7,974,320.00	7,947,200.00	1.91
FEDERAL HOME LOAN BANKS	10/21/2019	9,982,300.00	9,978,400.00	2.19
FEDERAL HOME LOAN BANKS	2/11/2020	2,994,510.00	3,001,260.00	2.05
FEDERAL HOME LOAN BANKS	3/10/2023	5,053,550.00	5,145,900.00	1.93
FEDERAL HOME LOAN BANKS	6/10/2022	4,988,900.00	5,131,850.00	1.83
FEDERAL HOME LOAN BANKS	9/27/2019	11,004,184.51	10,998,548.00	2.18
FEDERAL HOME LOAN BANKS	10/12/2021	4,197,270.00	4,311,888.00	1.81
FEDERAL HOME LOAN BANKS	12/9/2022	7,058,660.00	7,277,900.00	1.81
FEDERAL HOME LOAN BANKS	11/9/2021	9,497,625.00	9,504,835.50	2.48
FEDERAL HOME LOAN BANKS	5/28/2020	3,000,000.00	3,001,638.00	2.37
FEDERAL HOME LOAN BANKS	3/11/2022	3,046,221.55	3,123,038.05	1.78
FEDERAL HOME LOAN BANKS	3/11/2022	1,160,218.50	1,189,487.75	1.78
FEDERAL HOME LOAN BANKS	6/9/2023	3,977,720.00	4,048,160.00	1.81
FEDERAL HOME LOAN BANKS	6/9/2023	4,029,880.00	4,048,160.00	1.81
FEDERAL HOME LOAN BANKS	9/9/2022	6,828,560.00	7,072,204.00	1.83
FEDERAL HOME LOAN BANKS	9/10/2021	2,515,300.00	2,561,875.00	1.85
FEDERAL HOME LOAN BANKS	9/10/2021	5,006,250.00	5,123,750.00	1.85
FEDERAL FARM CREDIT BANKS FUNDING CORP	1/4/2021	1,535,795.80	1,544,974.20	1.85
FEDERAL FARM CREDIT BANKS FUNDING CORP	12/17/2021	6,022,920.00	6,135,120.00	1.86

Orange County Transportation Authority
Portfolio Listing
As of June 30, 2019

FEDERAL FARM CREDIT BANKS FUNDING CORP	3/1/2021	6,965,140.00	7,079,100.00	1.81
FEDERAL FARM CREDIT BANKS FUNDING CORP	11/15/2021	7,034,930.00	7,201,390.00	1.81
FEDERAL FARM CREDIT BANKS FUNDING CORP	7/17/2023	5,060,200.00	5,189,200.00	1.90
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/26/2023	6,967,450.00	6,978,160.00	1.85
FEDERAL HOME LOAN MORTGAGE CORP	7/27/2021	5,149,725.00	5,238,623.25	2.17
FEDERAL HOME LOAN MORTGAGE CORP	9/29/2020	5,000,000.00	4,989,450.00	1.97
FEDERAL HOME LOAN MORTGAGE CORP	6/29/2022	3,247,624.00	3,352,144.00	1.85
FEDERAL HOME LOAN MORTGAGE CORP	9/27/2021	8,002,400.00	8,009,976.00	2.18
FEDERAL HOME LOAN MORTGAGE CORP	6/6/2022	1,910,000.00	1,910,420.20	2.57
FEDERAL HOME LOAN MORTGAGE CORP	6/20/2022	1,925,000.00	1,925,346.50	2.51
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/9/2019	5,746,054.00	6,220,812.40	2.25
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/17/2021	995,950.00	988,669.00	1.79
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/28/2019	9,984,400.00	9,981,000.00	2.14
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/24/2019	1,992,480.00	1,992,926.00	2.10
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/24/2019	7,479,900.00	7,472,325.00	2.15
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	998,210.00	1,005,489.00	1.78
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	1,812,960.00	1,809,880.20	1.78
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	5,610,864.00	5,630,738.40	1.78
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	5,677,685.00	5,681,012.85	1.78
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	6,815,760.00	7,036,750.00	1.79
FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/22/2021	2,574,407.75	2,621,504.50	1.82
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/11/2022	3,447,516.00	3,521,656.50	1.78
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/11/2022	3,000,780.00	3,062,310.00	1.78
FEDERAL NATIONAL MORTGAGE ASSOCIATION	4/12/2022	6,370,496.00	6,480,384.00	1.79
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/30/2020	6,753,567.54	6,754,297.97	2.50
FREDDIE MAC	1/13/2022	5,652,771.25	5,657,420.80	1.78
FEDERAL HOME LOAN MORTGAGE CORP	7/19/2019	3,890,562.00	3,896,841.00	2.26
FREDDIE MAC	1/17/2020	349,640.55	348,927.95	2.06
FREDDIE MAC	1/17/2020	139,867.82	139,571.18	2.06
FREDDIE MAC	1/17/2020	4,994,600.00	4,982,300.00	2.15
FREDDIE MAC	4/20/2020	713,174.40	716,342.40	2.01
FREDDIE MAC	9/29/2020	1,217,791.80	1,215,852.00	1.90
FREDDIE MAC	9/29/2020	5,859,375.30	5,850,042.00	1.90
FEDERAL HOME LOAN MORTGAGE CORP	2/16/2021	628,336.80	635,455.80	1.83
FEDERAL HOME LOAN MORTGAGE CORP	2/16/2021	4,986,800.00	5,043,300.00	1.83
FHMS K727 A1	10/25/2023	663,322.51	681,146.14	2.08
FHMS KI02 A	2/25/2023	1,098,494.04	1,096,264.10	2.85
FN 467260	3/1/2021	2,556,366.39	2,588,025.37	1.84
FN 468958	9/1/2021	4,293,863.48	4,360,226.52	1.98
FN 468431	7/1/2021	276,879.35	282,265.04	1.64
FN 468861	8/1/2021	622,253.84	635,255.37	1.66
U.S. DEPARTMENT OF HOUSING AND URBAN DEVELOPM	8/1/2021	710,000.00	717,192.30	2.07
UNITED STATES TREASURY	7/31/2022	4,097,668.75	4,108,364.10	1.73
UNITED STATES TREASURY	7/31/2022	7,004,300.00	7,151,968.80	1.73
UNITED STATES TREASURY	7/31/2022	6,005,625.00	6,026,940.00	1.73
UNITED STATES TREASURY	7/31/2022	6,061,226.56	6,227,838.00	1.73
UNITED STATES TREASURY	8/15/2020	17,253,078.13	17,120,708.00	1.91
UNITED STATES TREASURY	8/31/2019	7,562,296.88	7,585,750.00	2.32
UNITED STATES TREASURY	9/30/2022	7,534,603.16	7,597,195.20	1.72
UNITED STATES TREASURY	10/31/2022	5,360,733.97	5,437,162.50	1.73
UNITED STATES TREASURY	12/15/2020	3,833,650.02	3,841,804.80	1.84
UNITED STATES TREASURY	2/28/2023	5,538,052.36	5,715,064.00	1.73
UNITED STATES TREASURY	3/15/2021	7,598,515.63	7,673,340.00	1.80
UNITED STATES TREASURY	3/31/2023	1,594,187.50	1,644,624.00	1.73
UNITED STATES TREASURY	4/15/2023	3,778,122.36	3,849,937.08	0.32
UNITED STATES TREASURY	5/15/2021	4,061,875.00	4,061,720.00	1.79
UNITED STATES TREASURY	6/15/2021	7,832,012.11	7,833,519.40	1.76
UNITED STATES TREASURY	8/15/2021	6,488,828.13	6,634,290.00	1.76
UNITED STATES TREASURY	9/15/2021	8,465,800.78	8,688,615.00	1.72
UNITED STATES TREASURY	10/15/2021	4,987,304.69	5,127,150.00	1.74
UNITED STATES TREASURY	10/15/2021	3,458,729.41	3,558,242.10	1.74
UNITED STATES TREASURY	10/15/2021	3,463,190.43	3,563,369.25	1.74
UNITED STATES TREASURY	11/15/2021	3,489,220.12	3,576,760.05	1.74

Orange County Transportation Authority
Portfolio Listing
As of June 30, 2019

UNITED STATES TREASURY	1/15/2022	23,466,953.13	23,944,385.00	1.74
UNITED STATES TREASURY	1/15/2022	5,005,273.44	5,094,550.00	1.74
UNITED STATES TREASURY	1/31/2024	1,887,262.50	1,949,945.28	1.75
UNITED STATES TREASURY	2/15/2022	9,389,351.56	9,584,710.00	1.73
UNITED STATES TREASURY	4/15/2022	6,003,750.00	6,084,600.00	1.73
UNITED STATES TREASURY	4/15/2022	3,788,583.04	3,853,580.00	1.73
UNITED STATES TREASURY	4/15/2022	44,704,083.87	45,304,917.50	1.73
UNITED STATES TREASURY	4/15/2022	17,106,523.44	17,381,674.00	1.73
UNITED STATES TREASURY	5/15/2022	2,028,461.25	2,032,612.50	1.72
UNITED STATES TREASURY	5/15/2022	7,747,074.22	7,776,512.50	1.72
UNITED STATES TREASURY	5/31/2021	8,020,870.12	8,039,298.00	1.76
UNITED STATES TREASURY	5/31/2021	38,805,005.08	38,817,174.00	1.76
UNITED STATES TREASURY	6/15/2022	37,308,303.13	37,337,571.85	1.70
UNITED STATES TREASURY	1/31/2021	1,222,642.58	1,180,324.22	1.83
UNITED STATES TREASURY	1/31/2021	3,409,570.31	3,465,632.81	1.83
UNITED STATES TREASURY	1/31/2021	8,508,092.58	8,649,014.06	1.83
UNITED STATES TREASURY	3/31/2021	913,749.02	922,109.55	1.80
UNITED STATES TREASURY	8/31/2021	2,441,894.53	2,513,275.00	1.75
UNITED STATES TREASURY	8/31/2022	4,470,357.42	4,670,878.50	1.73
UNITED STATES TREASURY	8/31/2022	2,874,960.94	3,013,470.00	1.73
UNITED STATES TREASURY	10/31/2020	645,937.50	645,835.94	1.86
UNITED STATES TREASURY	10/31/2020	1,590,562.50	1,589,750.00	1.86
UNITED STATES TREASURY	10/31/2020	1,292,230.47	1,291,671.88	1.86
UNITED STATES TREASURY	10/31/2020	895,324.22	894,234.38	1.86
UNITED STATES TREASURY	10/31/2020	1,298,527.34	1,291,671.88	1.86
UNITED STATES TREASURY	10/31/2020	997,421.88	993,593.75	1.86
UNITED STATES TREASURY	10/31/2020	994,101.57	993,593.75	1.86
UNITED STATES TREASURY	10/31/2020	1,287,914.05	1,291,671.88	1.86
UNITED STATES TREASURY	10/31/2020	692,863.28	695,515.63	1.86
UNITED STATES TREASURY	11/30/2022	7,718,648.44	7,870,356.00	1.73
UNITED STATES TREASURY	12/31/2022	4,326,890.63	4,409,290.50	1.72
UNITED STATES TREASURY	12/31/2022	6,439,408.22	6,679,821.70	1.72
UNITED STATES TREASURY	1/31/2021	1,957,109.38	1,985,940.00	1.82
UNITED STATES TREASURY	5/31/2023	7,787,187.50	7,968,480.00	1.73
UNITED STATES TREASURY	5/31/2021	6,776,929.72	6,808,550.00	1.77
UNITED STATES TREASURY	1/15/2022	6,767,453.10	7,094,361.47	0.38
UNITED STATES TREASURY	1/15/2022	3,530,694.17	3,561,201.21	0.38
UNITED STATES TREASURY	12/31/2021	4,357,462.52	4,349,030.40	1.72
UNITED STATES TREASURY	12/31/2019	5,826,037.11	5,906,252.34	2.09
UNITED STATES TREASURY	12/31/2019	7,534,093.75	7,563,187.50	2.09
UNITED STATES TREASURY	12/31/2019	11,302,031.25	11,344,781.25	2.09
UNITED STATES TREASURY	1/15/2023	3,411,874.90	3,576,724.32	0.29
UNITED STATES TREASURY	1/15/2023	1,236,705.14	1,265,610.15	0.29
UNITED STATES TREASURY	1/31/2022	430,512.50	441,548.80	1.74
UNITED STATES TREASURY	1/31/2022	7,855,625.00	8,028,160.00	1.74
UNITED STATES TREASURY	8/31/2020	3,789,164.06	3,808,906.25	1.92
UNITED STATES TREASURY	3/15/2020	11,050,703.13	10,967,770.00	2.04
UNITED STATES TREASURY	3/15/2020	1,908,980.47	1,894,433.00	2.04
UNITED STATES TREASURY	3/15/2020	2,197,335.94	2,193,554.00	2.04
UNITED STATES TREASURY	3/31/2024	1,882,632.81	1,931,768.00	1.76
UNITED STATES TREASURY	4/30/2021	2,850,539.06	2,878,982.00	1.78
UNITED STATES TREASURY	4/30/2021	4,778,916.99	4,815,110.00	1.78
UNITED STATES TREASURY	5/31/2021	4,005,156.25	4,017,200.00	1.77
UNITED STATES TREASURY	4/15/2020	10,498,769.53	10,456,530.00	2.02
UNITED STATES TREASURY	4/30/2022	633,273.05	632,532.60	1.73
UNITED STATES TREASURY	4/30/2022	1,974,765.63	2,008,040.00	1.73
UNITED STATES TREASURY	6/30/2020	3,366,880.85	3,339,012.00	1.96
UNITED STATES TREASURY	6/15/2020	8,000,312.50	7,964,720.00	1.96
UNITED STATES TREASURY	6/15/2020	7,992,812.50	7,964,720.00	1.96
UNITED STATES TREASURY	6/30/2022	<u>4,329,843.75</u>	<u>4,505,625.00</u>	1.71
SUB-TOTAL		789,584,824.39	798,412,790.03	

**Orange County Transportation Authority
Portfolio Listing
As of June 30, 2019**

MEDIUM TERM NOTES

AMAZON.COM INC	12/5/2021	2,815,697.50	2,837,826.75	2.70
AMERICAN EXPRESS CO	10/30/2020	1,528,011.00	1,528,164.00	2.72
AMERICAN EXPRESS CO	5/20/2022	1,558,128.00	1,579,047.60	2.72
AMERICAN EXPRESS CREDIT CORP	9/14/2020	546,096.60	542,025.00	2.72
AMERICAN EXPRESS CREDIT CORP	9/14/2020	508,570.00	501,875.00	2.90
AMERICAN EXPRESS CREDIT CORP	9/14/2020	813,072.00	803,000.00	2.90
AMERICAN EXPRESS CREDIT CORP	5/5/2021	1,998,780.00	2,000,600.00	2.57
AMERICAN EXPRESS CREDIT CORP	3/3/2020	912,669.75	924,280.35	2.71
AMERICAN EXPRESS CREDIT CORP	3/3/2020	1,208,487.00	1,224,046.95	2.71
AMERICAN EXPRESS CREDIT CORP	3/3/2020	912,586.50	924,280.35	2.71
AMERICAN EXPRESS CREDIT CORP	3/3/2020	1,997,920.00	1,997,900.00	2.71
AMERICAN HONDA FINANCE CORP	7/12/2019	2,997,000.00	2,998,620.00	2.71
AMERICAN HONDA FINANCE CORP	2/14/2020	1,497,870.00	1,497,435.00	1.86
AMERICAN HONDA FINANCE CORP	6/27/2022	3,796,504.00	3,795,440.00	1.86
AMERIPRISE FINANCIAL INC	3/22/2022	1,535,888.20	1,568,259.00	2.59
AMERIPRISE FINANCIAL INC	3/22/2022	119,877.60	122,202.00	2.63
APPLE INC	5/3/2023	1,977,040.00	2,019,800.00	2.63
APPLE INC	2/23/2023	2,949,060.00	3,071,970.00	2.62
APPLE INC	8/4/2021	1,514,951.40	1,564,705.60	2.80
APPLE INC	5/11/2020	809,173.80	808,031.70	2.80
APPLE INC	5/11/2020	1,500,405.00	1,496,355.00	2.59
APPLE INC	5/11/2020	1,493,475.10	1,491,367.15	2.47
ARIZONA PUBLIC SERVICE CO	1/15/2020	1,481,565.00	1,498,050.00	2.51
ATHENE GLOBAL FUNDING	4/20/2020	224,588.25	225,656.55	2.51
ATHENE GLOBAL FUNDING	4/20/2020	200,236.00	200,583.60	2.51
ATHENE GLOBAL FUNDING	4/20/2020	251,135.00	250,729.50	2.69
ATHENE GLOBAL FUNDING	4/20/2020	197,836.00	200,583.60	2.76
ATHENE GLOBAL FUNDING	4/20/2020	1,019,500.20	1,022,976.36	2.76
BB&T CORP	4/1/2022	2,205,585.00	2,275,067.25	2.76
BB&T CORP	2/1/2021	1,714,211.10	1,711,981.60	2.76
BB&T CORP	2/1/2021	2,031,432.00	2,036,566.68	2.75
BB&T CORP	9/3/2021	1,198,572.00	1,221,468.00	2.68
BANK OF AMERICA CORP	7/1/2020	2,971,744.20	2,911,819.20	3.13
BANK OF AMERICA CORP	1/11/2023	3,034,740.00	3,092,340.00	2.71
BANK OF AMERICA CORP	10/19/2020	1,978,280.00	2,007,860.00	2.69
BANK OF AMERICA CORP	10/1/2021	1,469,790.00	1,498,185.00	2.79
BANK OF AMERICA CORP	10/1/2021	1,104,755.80	1,128,632.70	2.96
BANK OF AMERICA CORP	10/1/2021	948,417.50	968,826.30	2.96
BANK OF AMERICA CORP	10/1/2021	2,944,440.00	2,994,018.00	2.96
BANK OF AMERICA CORP	10/1/2021	244,827.50	249,501.50	2.97
BANK OF AMERICA CORP	1/23/2022	1,415,000.00	1,421,353.35	2.97
BANK OF NEW YORK MELLON CORP	5/3/2021	2,697,161.25	2,768,334.45	2.84
BANK OF NEW YORK MELLON CORP	2/24/2020	987,530.00	998,900.00	2.70
BANK OF NEW YORK MELLON	1/29/2023	2,944,320.00	3,062,820.00	2.79
BRANCH BANKING AND TRUST CO	1/15/2020	1,139,908.80	1,138,324.20	2.65
BRANCH BANKING AND TRUST CO	1/15/2020	1,999,840.00	1,997,060.00	2.80
BERKSHIRE HATHAWAY ENERGY CO	2/1/2020	2,099,475.90	2,114,255.52	2.56
BERKSHIRE HATHAWAY ENERGY CO	2/1/2020	1,721,015.90	1,734,389.28	2.56
BERKSHIRE HATHAWAY FINANCE CORP	3/15/2023	2,924,460.00	3,048,480.00	2.56
BERKSHIRE HATHAWAY FINANCE CORP	3/15/2023	2,014,300.00	2,032,320.00	2.68
BRISTOL-MYERS SQUIBB CO	5/14/2021	2,156,587.20	2,175,301.44	2.68
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	989,850.00	998,880.00	2.71
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	988,450.00	998,880.00	2.71
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	379,582.00	379,574.40	2.58
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	769,153.00	769,137.60	2.66
CATERPILLAR FINANCIAL SERVICES CORP	9/4/2020	1,423,803.00	1,419,984.00	2.66
CATERPILLAR FINANCIAL SERVICES CORP	11/29/2019	1,613,449.60	1,613,433.45	2.66
CATERPILLAR FINANCIAL SERVICES CORP	5/15/2020	789,849.90	794,392.40	2.66
CATERPILLAR FINANCIAL SERVICES CORP	9/7/2021	374,711.25	382,458.75	2.65
CATERPILLAR FINANCIAL SERVICES CORP	9/7/2021	1,713,679.45	1,749,111.35	2.60
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2021	1,124,460.00	1,135,080.00	2.66
CHEVRON CORP	11/15/2019	806,488.00	799,808.00	2.66

**Orange County Transportation Authority
Portfolio Listing
As of June 30, 2019**

CHEVRON CORP	11/15/2019	126,197.50	124,970.00	2.66
CHEVRON CORP	5/16/2021	49,945.50	50,044.00	2.64
CISCO SYSTEMS INC	9/20/2019	3,496,115.00	3,492,475.00	2.64
CITIGROUP INC	8/2/2021	1,723,295.00	1,748,880.00	2.45
CITIBANK NA	9/18/2019	1,134,977.30	1,133,842.30	2.64
CITIBANK NA	9/18/2019	4,999,900.00	4,994,900.00	2.58
CITIBANK NA	10/20/2020	994,651.75	993,288.60	2.87
CITIBANK NA	10/20/2020	397,696.00	399,246.80	2.70
CITIBANK NA	10/20/2020	1,952,420.00	1,996,234.00	2.70
CITIBANK NA	10/20/2020	2,447,625.00	2,495,292.50	2.69
CITIBANK NA	10/20/2020	244,482.50	249,529.25	2.67
CITIBANK NA	5/1/2020	1,914,119.10	1,925,360.15	2.67
CITIBANK NA	7/23/2021	1,153,729.50	1,179,578.40	2.67
COCA-COLA CO	10/27/2020	1,457,430.40	1,456,846.40	2.67
COMCAST CORP	10/1/2020	1,384,612.20	1,403,988.35	2.74
COMCAST CORP	10/1/2021	694,298.05	715,099.40	2.79
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH)	1/14/2020	246,652.50	249,780.00	2.46
DAIMLER FINANCE NORTH AMERICA LLC	1/6/2020	999,540.00	998,630.00	2.66
DAIMLER FINANCE NORTH AMERICA LLC	5/5/2020	2,996,010.00	2,993,700.00	2.63
DEERE & CO	6/8/2022	1,466,700.00	1,517,850.00	2.68
JOHN DEERE CAPITAL CORP	3/4/2021	1,344,769.75	1,367,032.40	2.87
JOHN DEERE CAPITAL CORP	1/8/2021	2,197,734.00	2,213,046.00	2.94
JOHN DEERE CAPITAL CORP	3/13/2020	899,298.00	899,505.00	2.62
JOHN DEERE CAPITAL CORP	6/22/2020	804,508.95	802,931.15	2.62
JOHN DEERE CAPITAL CORP	6/22/2020	384,765.15	384,010.55	2.61
JOHN DEERE CAPITAL CORP	1/8/2021	929,516.40	932,780.70	2.63
JOHN DEERE CAPITAL CORP	3/12/2021	149,898.00	151,764.00	2.60
JOHN DEERE CAPITAL CORP	9/10/2021	1,154,641.95	1,178,434.95	2.60
JOHN DEERE CAPITAL CORP	1/10/2022	769,260.80	790,081.60	2.60
JOHN DEERE CAPITAL CORP	6/7/2021	499,660.00	501,370.00	2.62
DTE ELECTRIC CO	6/1/2021	625,115.72	636,802.44	2.64
ESTEE LAUDER COMPANIES INC	2/7/2020	1,194,832.70	1,190,757.75	2.57
EXXON MOBIL CORP	3/6/2022	339,237.50	352,908.50	2.64
EXXON MOBIL CORP	3/6/2022	1,212,050.00	1,260,387.50	5.31
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	4,411,710.00	4,588,470.00	2.57
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	2,233,875.00	2,345,218.00	2.40
FIFTH THIRD BANK (OHIO)	9/27/2019	643,929.30	643,787.40	2.40
FIFTH THIRD BANK (OHIO)	9/27/2019	2,760,410.10	2,759,801.80	2.30
FIFTH THIRD BANK (OHIO)	10/30/2020	314,880.30	314,666.10	2.30
FIFTH THIRD BANK (OHIO)	10/30/2020	1,873,750.90	1,913,136.71	2.60
FIFTH THIRD BANK (OHIO)	10/30/2020	195,626.00	199,805.40	2.72
FIFTH THIRD BANK (OHIO)	10/30/2020	2,892,711.00	2,947,129.65	2.72
FIFTH THIRD BANK (OHIO)	10/30/2020	244,932.50	249,756.75	2.74
GE CAPITAL INTERNATIONAL FUNDING CO	11/15/2020	1,724,817.60	1,751,640.00	2.72
GENERAL DYNAMICS CORP	5/11/2020	2,017,831.50	2,035,044.00	2.72
GENERAL DYNAMICS CORP	5/11/2021	3,985,000.00	4,064,760.00	2.72
GENERAL ELECTRIC CO	8/7/2019	405,081.30	391,279.20	2.72
GENERAL ELECTRIC CO	1/8/2020	873,222.00	851,936.40	3.13
GILEAD SCIENCES INC	9/20/2019	499,825.00	499,405.00	2.57
GOLDMAN SACHS GROUP INC	3/15/2020	223,358.00	204,128.40	2.56
GOLDMAN SACHS GROUP INC	3/15/2020	167,311.50	153,096.30	3.26
GOLDMAN SACHS GROUP INC	3/15/2020	244,803.91	225,561.88	2.65
GOLDMAN SACHS GROUP INC	3/15/2020	238,252.62	218,417.39	2.63
GOLDMAN SACHS GROUP INC	3/15/2020	325,245.00	306,192.60	2.94
GOLDMAN SACHS GROUP INC	7/27/2021	845,776.26	843,016.78	2.94
GOLDMAN SACHS GROUP INC	7/27/2021	2,644,400.00	2,641,030.00	2.94
GOLDMAN SACHS GROUP INC	12/27/2020	1,129,220.30	1,131,084.80	2.94
GOLDMAN SACHS GROUP INC	7/23/2019	489,941.20	489,877.50	2.94
GOLDMAN SACHS GROUP INC	12/13/2019	2,947,787.50	2,948,702.00	2.94
GOLDMAN SACHS BANK USA	6/5/2020	1,269,707.90	1,279,719.31	2.94
HSBC BANK USA	8/24/2020	268,915.00	256,512.25	2.92
HSBC BANK USA	8/24/2020	1,547,895.00	1,539,073.50	2.74
HSBC BANK USA	8/24/2020	1,547,865.00	1,539,073.50	2.77

**Orange County Transportation Authority
Portfolio Listing
As of June 30, 2019**

HERSHEY CO	5/15/2020	1,598,944.00	1,608,176.00	2.66
HOME DEPOT INC	6/5/2020	1,472,010.00	1,494,795.00	2.97
HOME DEPOT INC	3/1/2022	498,630.00	516,015.00	2.97
HONEYWELL INTERNATIONAL INC	10/30/2019	1,074,150.75	1,071,828.75	2.97
HONEYWELL INTERNATIONAL INC	10/30/2019	819,360.40	818,556.80	2.32
IBM CREDIT LLC	2/5/2021	1,735,247.50	1,759,677.50	2.43
INTEL CORP	5/19/2021	1,327,659.20	1,319,852.10	2.44
INTEL CORP	5/11/2020	1,614,386.30	1,609,202.15	2.73
INTERNATIONAL BUSINESS MACHINES CORP	2/19/2021	1,960,600.00	1,999,660.00	2.65
INTERNATIONAL BUSINESS MACHINES CORP	2/19/2021	1,469,190.00	1,499,745.00	2.72
INTERNATIONAL BUSINESS MACHINES CORP	1/27/2020	1,153,891.20	1,152,690.00	2.53
JPMORGAN CHASE & CO	7/22/2020	1,889,501.04	1,876,713.30	2.56
JPMORGAN CHASE & CO	7/22/2020	254,022.50	255,543.75	2.71
JPMORGAN CHASE & CO	10/29/2020	1,482,105.00	1,503,675.00	2.71
JPMORGAN CHASE & CO	3/1/2021	2,462,375.00	2,504,980.00	2.67
JPMORGAN CHASE & CO	3/1/2021	1,093,603.15	1,117,221.08	3.29
JPMORGAN CHASE & CO	6/7/2021	2,447,975.00	2,506,750.00	3.29
JPMORGAN CHASE & CO	4/1/2023	2,000,000.00	2,041,180.00	3.29
KEYBANK NA	12/15/2019	1,986,480.00	2,000,360.00	2.64
KEYBANK NA	11/22/2021	1,785,864.60	1,837,416.03	2.64
KEYBANK NA	11/22/2021	1,953,600.00	2,010,302.00	2.72
KIMBERLY-CLARK CORP	3/1/2020	1,554,346.90	1,550,428.30	2.71
MANUFACTURERS AND TRADERS TRUST CO	7/25/2019	999,860.00	999,920.00	2.71
MANUFACTURERS AND TRADERS TRUST CO	7/25/2019	1,223,942.66	1,213,902.88	2.75
MANUFACTURERS AND TRADERS TRUST CO	8/17/2020	2,038,286.40	2,036,226.00	3.00
MANUFACTURERS AND TRADERS TRUST CO	8/17/2020	604,491.80	603,880.75	2.73
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	1,473,008.75	1,482,434.00	2.76
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	249,662.50	251,877.00	2.76
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	2,411,195.76	2,469,402.11	2.65
MICROSOFT CORP	8/8/2019	2,082,852.45	2,082,518.85	2.63
MICROSOFT CORP	8/8/2021	1,057,023.00	1,090,639.00	2.63
MICROSOFT CORP	2/6/2020	1,998,660.00	1,995,720.00	2.66
MICROSOFT CORP	2/6/2022	2,049,725.70	2,111,945.00	2.66
MORGAN STANLEY	5/19/2022	993,370.00	1,010,490.00	2.58
MORGAN STANLEY	4/21/2021	1,957,500.00	2,003,740.00	2.74
MORGAN STANLEY	11/17/2021	321,688.25	327,089.75	2.74
MORGAN STANLEY	11/17/2021	2,469,419.55	2,551,300.05	2.55
MORGAN STANLEY	11/17/2021	243,050.00	251,607.50	2.60
MORGAN STANLEY	1/27/2020	994,330.00	1,001,140.00	2.55
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CO	1/27/2020	1,970,820.00	1,996,240.00	2.45
NEW YORK LIFE GLOBAL FUNDING	9/28/2020	1,710,817.50	1,747,007.50	2.83
NEW YORK LIFE GLOBAL FUNDING	9/28/2020	244,505.00	249,572.50	2.90
ORACLE CORP	5/15/2022	3,897,640.00	4,042,840.00	2.90
ORACLE CORP	9/15/2021	1,187,662.00	1,218,801.50	2.90
PNC BANK NA	7/2/2019	496,945.00	500,000.00	2.79
PNC BANK NA	7/21/2020	742,312.50	752,340.75	2.42
PNC BANK NA	7/21/2020	396,896.00	401,248.40	2.46
PNC BANK NA	7/21/2020	247,977.50	250,780.25	2.46
PNC BANK NA	7/21/2020	247,177.50	250,780.25	2.61
PNC BANK NA	11/5/2020	1,615,040.00	1,603,616.00	2.62
PNC BANK NA	11/5/2020	837,802.00	831,875.80	2.59
PNC BANK NA	7/29/2019	983,820.00	999,310.00	2.65
PNC BANK NA	7/29/2019	1,338,124.00	1,339,075.40	2.76
PNC BANK NA	5/19/2020	1,588,203.30	1,585,770.60	2.76
PNC BANK NA	5/19/2020	1,997,740.00	1,994,680.00	2.76
PNC BANK NA	1/22/2021	1,872,203.00	1,905,261.10	2.76
PACCAR FINANCIAL CORP	8/12/2019	1,226,625.00	1,248,287.50	2.71
PACCAR FINANCIAL CORP	8/12/2019	274,778.00	279,616.40	2.71
PACCAR FINANCIAL CORP	2/27/2020	499,100.00	498,735.00	2.68
PACCAR FINANCIAL CORP	2/27/2020	1,387,498.00	1,386,483.30	2.68
PACCAR FINANCIAL CORP	5/10/2021	2,354,387.70	2,394,375.60	2.57
PACCAR FINANCIAL CORP	5/10/2021	3,529,082.20	3,589,131.03	2.57
PACCAR FINANCIAL CORP	3/1/2022	499,560.00	509,290.00	2.55

**Orange County Transportation Authority
Portfolio Listing
As of June 30, 2019**

PACCAR FINANCIAL CORP	5/10/2022	999,460.00	1,012,230.00	2.53
PASADENA CALIF PUB FING AUTH LEASE REV	12/1/2020	275,000.00	278,770.25	2.53
PASADENA CALIF PUB FING AUTH LEASE REV	12/1/2021	400,000.00	410,988.00	2.67
PFIZER INC	9/15/2021	1,872,468.75	1,912,518.75	2.67
PFIZER INC	3/11/2022	424,974.50	432,505.50	2.65
PHILIP MORRIS INTERNATIONAL INC	2/21/2020	586,389.20	588,289.00	2.65
PHILIP MORRIS INTERNATIONAL INC	11/1/2019	1,656,729.80	1,656,929.00	2.62
PINNACLE WEST CAPITAL CORP	11/30/2020	1,618,979.40	1,616,954.40	2.72
PRAXAIR INC	9/1/2021	2,338,645.05	2,385,287.10	2.73
PRAXAIR INC	9/1/2021	1,394,750.00	1,424,052.00	2.57
PRINCIPAL LIFE GLOBAL FUNDING II	11/19/2020	1,582,176.00	1,607,387.20	2.61
PRINCIPAL LIFE GLOBAL FUNDING II	11/19/2020	1,780,110.00	1,808,310.60	2.61
PROCTER & GAMBLE CO	11/1/2019	798,784.00	799,224.00	2.52
PROCTER & GAMBLE CO	10/25/2019	959,664.00	958,339.20	2.32
PRUDENTIAL FINANCIAL INC	11/15/2020	2,242,827.60	2,249,561.62	2.49
QUALCOMM INC	5/20/2020	743,220.00	749,752.50	2.76
CHARLES SCHWAB CORP	5/21/2021	2,169,934.90	2,212,011.20	2.76
CHARLES SCHWAB CORP	5/21/2021	1,554,953.35	1,585,104.80	2.68
SUNTRUST BANK	10/26/2021	1,350,000.00	1,370,472.75	2.88
SUNTRUST BANK	5/17/2022	1,978,990.20	2,005,225.20	2.61
3M CO	9/14/2021	823,308.75	840,642.00	2.61
3M CO	3/1/2022	1,154,457.15	1,174,011.30	2.62
TOYOTA MOTOR CREDIT CORP	4/17/2020	999,540.00	998,080.00	2.62
TOYOTA MOTOR CREDIT CORP	4/13/2021	2,488,525.00	2,534,400.00	2.61
U.S. BANK NATIONAL ASSOCIATION (CINCINNATI BRANCH)	1/24/2020	1,217,425.80	1,218,511.60	2.63
U.S. BANK NATIONAL ASSOCIATION (CINCINNATI BRANCH)	1/24/2020	1,267,320.30	1,268,450.60	2.78
U.S. BANK NATIONAL ASSOCIATION (CINCINNATI BRANCH)	1/24/2020	679,454.36	675,175.28	2.63
US BANK NA	10/23/2020	1,309,738.00	1,307,720.60	2.62
US BANK NA	1/23/2020	1,519,316.00	1,520,532.00	2.62
UNILEVER CAPITAL CORP	3/7/2022	1,990,320.00	2,044,980.00	2.67
UNITEDHEALTH GROUP INC	10/15/2020	1,277,875.20	1,274,777.60	3.05
VISA INC	12/14/2020	2,497,875.00	2,503,925.00	2.49
VISA INC	12/14/2020	1,010,820.00	1,001,570.00	2.43
VISA INC	12/14/2022	1,962,480.00	2,047,920.00	2.59
WAL-MART STORES INC	12/15/2020	2,995,650.00	2,994,600.00	2.61
WALMART INC	6/23/2021	1,049,947.50	1,072,911.00	2.64
WALMART INC	6/26/2023	3,083,010.00	3,153,090.00	2.64
WALMART INC	6/26/2023	2,056,460.00	2,102,060.00	2.64
WELLS FARGO & CO	4/1/2021	1,619,820.00	1,556,970.00	2.61
WELLS FARGO & CO	1/30/2020	1,607,810.40	1,608,486.60	2.65
WELLS FARGO & CO	7/22/2020	2,206,459.05	2,242,377.74	2.65
WELLS FARGO & CO	7/22/2020	2,038,967.91	2,067,803.36	2.66
WELLS FARGO & CO	12/7/2020	3,023,370.00	3,008,400.00	2.46
WELLS FARGO BANK NA	1/15/2020	1,408,815.60	1,410,423.00	2.46
WELLS FARGO BANK NA	10/22/2021	1,789,803.10	1,840,567.50	2.50
SUB-TOTAL		332,395,113.59	336,083,043.55	

MORTGAGE AND ASSET-BACK SECURITIES

		Book value		
ALLYA 191 A3	9/15/2023	1,399,830.88	1,425,858.00	2.07
AMXCA 173 A	4/15/2020	2,426,853.53	2,466,486.00	2.22
AMXCA 173 A	4/15/2020	3,663,037.52	3,667,340.80	2.22
AMXCA 176 A	10/15/2020	4,726,806.64	4,748,234.23	2.08
BACCT 171 A	3/16/2020	2,974,218.75	2,993,482.93	2.27
BMWLT 171 A3	5/20/2020	440,877.87	438,746.73	2.34
BMWLT 171 A3	5/20/2020	94,785.12	94,367.31	2.34
BMWLT 171 A3	5/20/2020	393,712.93	392,122.37	2.48
BMWLT 171 A3	5/20/2020	39,535.63	39,457.31	2.48
BMWLT 171 A4	6/22/2020	1,830,730.08	1,843,716.04	2.51
BMWLT 171 A4	6/22/2020	545,746.09	549,617.25	2.51
BMWOT 16A A3	11/25/2020	0.01	0.01	2.89
BMWLT 172 A3	2/20/2020	644,433.46	643,518.88	2.52
BMWLT 172 A3	2/20/2020	341,453.55	341,067.61	2.43
BMWLT 172 A3	2/20/2020	171,346.10	172,935.69	2.43

**Orange County Transportation Authority
Portfolio Listing
As of June 30, 2019**

BMWLT 181 A3	7/20/2021	769,892.97	780,063.90	1.99
BMWLT 181 A3	7/20/2021	619,913.82	628,103.40	1.99
BMWLT 181 A4	3/21/2022	629,994.39	641,932.20	2.08
COPAR 191 A3	11/15/2023	899,817.66	910,197.00	2.07
CHAIT 154 A	4/15/2020	1,980,859.38	1,994,650.40	2.19
CHAIT 164 A	7/15/2020	1,524,299.41	1,535,390.10	2.10
CHAIT 165 A	7/15/2019	2,477,832.03	2,498,950.00	2.17
CHAIT 171 A	1/15/2020	2,000,000.00	2,002,300.00	2.51
CHAIT 171 A	1/15/2020	235,082.62	235,243.33	2.53
CHAIT 171 A	1/15/2020	456,142.50	456,472.16	2.53
CCART 16A A4	1/15/2022	19,994.56	20,004.53	2.99
CCCIT 14A1 A1	1/21/2021	1,991,259.38	2,019,147.69	2.09
CCCIT 16A1 A1	11/19/2019	4,999,732.00	4,989,950.00	2.27
CCCIT 17A3 A3	4/7/2020	3,249,063.68	3,243,175.00	2.19
FH G12952	12/1/2022	398,663.31	393,101.47	3.95
FH G18303	3/1/2024	697,196.09	699,798.24	2.03
FH J23790	5/1/2023	748,067.19	764,027.87	1.92
FNA 11M5 A2	7/25/2021	593,831.65	605,879.97	1.91
FNA 12M5 A2	2/25/2022	1,645,567.32	1,674,838.22	2.00
FNA 12M17 A2	11/25/2022	570,697.53	586,818.77	2.66
FNA 15M13A AQ2	9/25/2019	2,563.15	2,533.04	2.67
FNA 18M5 A2	9/25/2021	1,010,463.14	1,010,224.37	1.73
FHR 3710F AB	8/15/2020	107,648.31	107,910.43	2.48
FHMS K008 A2	6/25/2020	489,433.20	489,234.05	2.25
FHMS K010 A2	10/25/2020	1,377,124.52	1,367,372.72	2.26
FHMS K015 A2	7/25/2021	651,167.97	662,902.50	2.07
FHMS K015 A2	7/25/2021	178,096.68	178,473.75	2.07
FHMS K016 A2	10/25/2021	2,175,329.56	2,220,748.60	2.03
FHMS K016 A2	10/25/2021	627,950.95	628,970.19	2.03
FHMS K018 A2	1/25/2022	3,785,156.25	3,859,926.00	2.02
FHMS K019 A2	3/25/2022	2,466,992.19	2,511,050.00	2.04
FHMS K020 A2	5/25/2022	487,851.56	503,775.00	2.04
FHMS K020 A2	5/25/2022	97,562.50	100,755.00	2.04
FHMS K020 A2	5/25/2022	194,437.50	201,510.00	2.04
FHMS K021 A2	6/25/2022	979,257.81	1,008,650.00	2.04
FHMS K022 A2	7/25/2022	1,204,406.25	1,211,028.00	1.99
FHMS K023 A1	4/25/2022	823,708.81	836,532.66	2.12
FHMS K023 A1	4/25/2022	82,024.76	83,487.02	2.26
FHMS K023 A1	4/25/2022	401,129.51	402,824.88	2.26
FHMS K025 A1	4/25/2022	385,645.96	387,601.46	2.19
FHMS KSMC A2	1/25/2023	1,483,888.67	1,514,495.60	2.10
FHMS KSMC A2	1/25/2023	2,030,198.44	2,073,537.60	2.10
FHMS KS01 A2	1/25/2023	248,525.39	257,113.95	2.18
FHMS K027 A1	9/25/2022	77,535.59	79,003.94	2.22
FHMS K027 A2	1/25/2023	2,101,558.59	2,136,540.00	2.07
FHMS K027 A2	1/25/2023	1,875,366.21	1,907,625.00	2.07
FHMS K029 A1	10/25/2022	734,728.43	744,025.57	2.10
FHMS K029 A1	10/25/2022	1,342,275.95	1,360,966.03	2.10
FHMS K032 A2	5/25/2023	3,805,596.09	3,906,093.40	2.06
FHMS K034 A1	2/25/2023	1,397,636.13	1,417,369.97	2.08
FHMS K035 A1	3/25/2023	1,608,709.73	1,640,124.79	2.04
FHMS K714 A2	10/25/2020	2,073,258.57	1,978,183.45	2.22
FHMS K715 A2	1/25/2021	2,284,883.07	2,184,784.98	2.26
FHMS K717 A2	9/25/2021	800,625.00	812,072.00	2.15
FHMS K717 A2	9/25/2021	1,667,273.44	1,674,898.50	2.15
FHMS K720 A2	6/25/2022	2,196,304.69	2,232,428.00	2.11
FHMS K720 A2	6/25/2022	1,005,312.50	1,014,740.00	2.11
FHMS KJ02 A2	9/25/2020	244,977.44	242,610.30	2.35
FHMS K504 A2	9/25/2020	2,136,586.65	2,136,832.51	2.39
FHMS K504 A2	9/25/2020	2,029,448.60	2,041,010.43	2.39
FHMS KJ03 A1	1/25/2021	282,038.92	279,939.65	2.13
FHMS KP03 A2	7/25/2019	12,637.73	12,491.50	2.49
FHMS KP03 A2	7/25/2019	6,243.04	6,170.80	2.49

**Orange County Transportation Authority
Portfolio Listing
As of June 30, 2019**

FHMS KP03 A2	7/25/2019	11,289.76	11,242.35	2.49
FHMS KP04 AG1	7/25/2020	3,570,000.00	3,567,679.50	2.74
FHMS KI03 A	2/25/2023	1,185,862.91	1,184,356.86	2.81
FHMS KP05 A	7/25/2023	1,482,194.97	1,507,159.65	2.12
FHMS KJ23 A1	3/25/2022	1,763,731.98	1,798,668.26	2.19
FHMS KJ23 A2	12/25/2022	1,684,331.25	1,711,454.80	2.25
FN 469617	11/1/2021	107,495.08	110,002.50	1.99
FN 469617	11/1/2021	297,516.48	302,656.48	1.99
FN AM1568	12/1/2022	1,422,079.53	1,478,837.11	1.93
FN AM1568	12/1/2022	1,451,045.72	1,478,837.11	1.93
FN AM1999	7/1/2021	2,276,260.07	2,328,064.38	2.13
FN AM3498	6/1/2020	863,037.11	871,782.98	2.26
FNR 0338C MP	5/25/2023	504,555.63	507,279.71	2.40
FNR 0333J LB	5/25/2023	307,841.30	309,397.49	2.60
FNR 0364L HQ	7/25/2023	307,129.83	303,220.24	3.59
FHR 2666B OD	8/15/2023	284,076.40	287,031.03	2.37
FHR 2666B OD	8/15/2023	295,561.88	298,141.91	2.37
FNR 0845C DB	6/25/2023	828,142.32	827,906.85	2.51
FHMS K005 A2	11/25/2019	2,530,459.89	2,486,303.00	2.89
FN 961991	3/1/2023	1,029,664.62	1,029,794.88	2.82
FN MA1415	4/1/2023	93,526.70	97,054.40	0.89
FN MA1460	6/1/2023	147,388.67	150,073.43	1.50
FN MA1460	6/1/2023	136,069.91	138,602.84	1.50
FN MA1661	11/1/2023	242,189.29	246,774.08	1.59
FN AD0910	4/1/2020	652,947.18	598,558.56	1.48
FITAT 191 A3	12/15/2023	599,868.12	606,672.00	2.20
FORDL 19A A3	5/15/2022	849,933.53	859,248.00	2.07
GMCAR 191 A3	11/16/2023	2,399,734.32	2,437,104.00	2.25
HDMOT 19A A3	2/15/2024	4,299,667.18	4,299,656.00	2.36
HAROT 172 A3	8/16/2021	2,481,724.59	2,474,816.12	2.15
HAROT 172 A3	8/16/2021	3,545,320.85	3,535,451.59	2.15
HAROT 163 A3	5/18/2020	96,983.91	96,894.72	2.30
HAROT 163 A3	5/18/2020	181,354.32	181,360.69	2.30
HAROT 163 A4	11/18/2022	1,387,968.75	1,394,245.14	1.98
HAROT 173 A3	9/18/2021	759,338.75	769,843.75	2.18
HAROT 173 A3	9/18/2021	1,602,895.19	1,598,772.58	2.18
HAROT 173 A3	9/18/2021	308,510.43	312,803.33	2.18
HAROT 173 A3	9/18/2021	263,955.03	263,142.91	2.25
HAROT 162 A3	4/15/2020	5,717.63	5,714.14	2.74
HAROT 171 A4	6/21/2023	438,898.13	446,393.89	2.14
HAROT 182 A3	5/18/2022	1,314,971.33	1,331,371.75	2.09
HAROT 191 A2	9/20/2021	3,299,787.48	3,311,913.00	2.34
HAROT 184 A3	1/15/2023	1,104,834.80	1,125,995.00	2.10
HAROT 183 A3	8/22/2022	1,624,777.05	1,645,312.50	2.10
HART 19A A3	6/15/2023	449,940.78	454,743.00	2.19
JDOT 2017 A3	4/15/2021	910,225.10	908,524.92	2.45
JDOT 2017 A3	4/15/2021	325,322.04	327,720.81	2.55
JDOT 17B A3	10/15/2021	753,732.51	751,850.45	2.25
JDOT 17B A3	10/15/2021	149,125.57	148,737.77	2.27
JDOT 17B A3	10/15/2021	1,239,332.96	1,252,954.05	2.27
JDOT 16B A3	6/15/2020	18,806.65	18,797.04	2.76
JDOT 16B A3	6/15/2020	2,885.96	2,900.78	2.76
JDOT 2019 A2	10/15/2021	2,824,871.18	2,841,176.04	2.17
JDOT 2019 A3	7/17/2023	1,904,765.88	1,939,594.80	2.06
MBALT 17A A4	1/17/2023	1,945,887.30	1,963,483.30	2.54
MBALT 18B A3	9/15/2021	2,549,942.88	2,578,101.00	2.13
MBART 181 A3	1/15/2023	1,639,937.02	1,661,992.40	2.18
MBALT 19A A3	11/15/2021	1,249,963.37	1,263,412.50	2.20
NGN 10R3 2A	12/8/2020	838,001.14	836,153.62	---
NALT 18A A3	9/15/2021	974,914.79	987,879.75	2.08
NALT 18A A3	9/15/2021	1,339,882.88	1,357,701.40	2.08
NAROT 17B A3	10/15/2021	2,058,168.45	2,085,577.56	2.21
NAROT 17C A3	4/18/2022	109,981.40	109,990.64	2.14

**Orange County Transportation Authority
Portfolio Listing
As of June 30, 2019**

NAROT 17C A3	4/18/2022	68,908.98	69,994.04	2.14
NAROT 18C A3	6/15/2023	899,827.56	920,592.00	2.12
NAROT 18C A3	6/15/2023	1,519,708.77	1,554,777.60	2.12
NALT 17A A3	4/15/2020	75,960.94	75,931.71	2.46
NALT 17A A3	4/15/2020	53,504.01	53,979.89	2.46
NALT 17B A3	9/15/2020	1,439,748.43	1,439,294.40	2.28
NALT 17B A3	9/15/2020	2,473,925.78	2,498,775.00	2.28
NALT 17B A3	9/15/2020	340,940.43	340,699.89	2.46
NALT 17B A3	9/15/2020	500,312.50	499,559.96	2.46
NALT 17B A3	9/15/2020	371,953.13	374,669.97	2.46
NAROT 18B A3	3/15/2023	1,554,949.62	1,580,144.35	2.17
NAROT 19A A3	10/16/2023	2,424,632.61	2,468,019.50	2.09
NAROT 19A A3	10/16/2023	2,339,645.49	2,381,511.60	2.09
NALT 19A A3	3/15/2022	269,980.40	272,305.80	2.22
SRT 17A A3	1/20/2021	989,726.56	999,199.68	2.44
SRT 17A A3	1/20/2021	892,546.88	899,279.71	2.44
TAOT 17B A3	7/15/2021	2,035,184.73	2,057,902.43	2.29
TAOT 17B A3	7/15/2021	1,217,721.41	1,214,380.58	2.29
TAOT 17B A3	7/15/2021	729,174.50	727,353.71	2.25
TAOT 17B A3	7/15/2021	731,081.99	727,353.71	2.25
TAOT 17B A3	7/15/2021	25,196.05	25,457.38	2.25
TAOT 16D A3	10/15/2020	444,494.52	443,513.43	2.32
TAOT 18D A3	3/15/2023	999,783.70	1,020,040.00	2.14
TAOT 16B A3	4/15/2020	1,589.34	1,588.69	2.29
TAOT 16B A4	8/16/2021	200,523.44	199,406.19	2.32
TAOT 16B A4	8/16/2021	496,992.19	498,515.47	2.32
TAOT 16B A4	8/16/2021	216,235.94	219,346.81	2.32
TAOT 18A A3	5/16/2022	1,519,982.52	1,522,796.80	2.19
TAOT 17A A3	2/16/2021	519,493.94	518,334.14	2.51
TAOT 17A A3	2/16/2021	268,496.87	267,977.79	2.41
TAOT 18B A3	9/15/2022	1,474,978.02	1,494,440.50	2.06
TAOT 19A A2A	10/15/2021	2,709,753.93	2,721,598.80	2.27
TAOT 19A A3	7/17/2023	2,429,557.25	2,466,304.20	2.23
USAOT 171 A3	5/17/2021	520,835.69	519,786.30	2.24
USAOT 171 A3	5/17/2021	560,038.38	558,910.00	2.24
USAOT 161 A4	11/15/2021	60,983.57	61,532.57	2.00
USAOT 161 A4	11/15/2021	1,848,500.18	1,863,667.63	2.00
VALET 182 A3	4/20/2023	2,549,892.90	2,597,506.50	2.25
FHMS KJ22 A1	5/25/2023	1,585,659.53	1,631,386.42	2.10
FHMS KJ22 A1	5/25/2023	2,029,644.19	2,088,174.62	2.10
SUB-TOTAL		207,893,229.69	209,620,456.16	

Municipal Debt

ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	6/1/2022	1,275,187.50	1,282,350.00	2.08
BURLINGAME CALIF ELEM SCH DIST	8/1/2019	512,840.00	501,435.00	2.20
CALIFORNIA HSG FIN AGY REV	8/1/2020	1,530,000.00	1,533,488.40	2.09
CALIFORNIA HSG FIN AGY REV	2/1/2021	1,120,000.00	1,125,768.00	2.03
CALIFORNIA ST	10/1/2019	1,312,260.00	1,212,000.00	2.27
CALIFORNIA ST	10/1/2019	441,138.15	409,050.00	2.27
CALIFORNIA ST	10/1/2019	209,210.00	201,970.00	2.33
CALIFORNIA ST	10/1/2019	78,225.00	75,738.75	2.33
CALIFORNIA ST	10/1/2019	20,840.20	20,197.00	2.33
CALIFORNIA ST	10/1/2019	10,412.40	10,098.50	2.33
CALIFORNIA ST	10/1/2019	15,551.85	15,147.75	2.33
CALIFORNIA ST	10/1/2019	15,548.25	15,147.75	2.33
CALIFORNIA ST	10/1/2019	15,502.20	15,147.75	2.33
CALIFORNIA ST	10/1/2019	10,316.50	10,098.50	2.33
CALIFORNIA ST	10/1/2019	5,157.80	5,049.25	2.33
CALIFORNIA ST	10/1/2019	1,270,479.30	1,242,115.50	2.33
CALIFORNIA ST	10/1/2019	849,659.25	833,126.25	2.33
CALIFORNIA ST	10/1/2019	257,387.50	252,462.50	2.33
CALIFORNIA ST	10/1/2019	169,374.15	166,625.25	2.33
CALIFORNIA ST	4/1/2021	3,000,120.00	3,046,830.00	1.89
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	1,692,815.48	1,661,432.98	3.71
CUCAMONGA VY CALIF WTR DIST FING AUTH WTR REV	9/1/2019	1,000,000.00	1,000,510.00	2.28
LOS ANGELES CALIF	9/1/2019	2,056,060.00	2,011,280.00	2.37

**Orange County Transportation Authority
Portfolio Listing
As of June 30, 2019**

LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2019	288,730.40	280,565.60	2.24
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2019	1,546,949.70	1,513,050.20	2.24
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2020	1,484,164.80	1,461,931.20	1.99
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2022	1,019,560.00	1,029,180.00	2.08
LOS ANGELES CNTY CALIF REDEV REF AUTH TAX ALLOC	9/1/2019	1,709,932.00	1,727,422.30	1.97
SAN BERNARDINO CALIF CITY UNI SCH DIST	8/1/2019	502,170.00	500,505.00	2.05
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2020	1,200,000.00	1,212,576.00	1.99
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2021	1,325,000.00	1,354,812.50	1.99
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SAL	7/1/2020	630,000.00	630,296.10	2.12
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INT	5/1/2020	3,000,000.00	3,019,950.00	2.10
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INT	5/1/2021	2,800,000.00	2,839,732.00	2.14
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INT	5/1/2022	2,350,000.00	2,411,499.50	2.09
SAN FRANCISCO CALIF CITY & CNTY REDEV FING AUTH	2/1/2021	1,910,798.40	1,854,518.40	1.96
SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENC	8/1/2020	1,180,000.00	1,183,551.80	1.98
SANTA BARBARA CNTY CALIF SOLID WASTE SYS REV C1	12/1/2021	375,000.00	385,151.25	2.15
UNIV CALIF REGTS MED CTR POOLED REV	5/15/2021	1,201,003.20	1,203,979.95	2.17
UNIVERSITY CALIF REVS	5/15/2020	570,000.00	568,569.30	2.09
UNIVERSITY CALIF REVS	5/15/2021	860,000.00	860,352.60	
UNIVERSITY CALIF REVS	5/15/2022	1,926,739.20	1,980,364.80	2.15
<i>SUB-TOTAL</i>		42,748,133.23	42,665,077.63	
<i>Variable & Floating Rate</i>				
AMERICAN EXPRESS CO	5/17/2021	1,175,000.00	1,179,429.75	2.66
AMERICAN EXPRESS CO	5/20/2022	1,880,000.00	1,886,267.92	2.84
AVALONBAY COMMUNITIES INC	1/15/2021	630,214.20	630,063.00	2.75
AVALONBAY COMMUNITIES INC	1/15/2021	545,152.60	545,054.50	2.75
BANK OF AMERICA CORP	5/17/2022	1,075,000.00	1,095,715.25	2.45
BANK OF NEW YORK MELLON CORP	8/17/2020	600,000.00	605,106.00	2.42
CATERPILLAR FINANCIAL SERVICES CORP	3/15/2021	670,308.20	670,123.95	2.56
CATERPILLAR FINANCIAL SERVICES CORP	5/17/2021	2,100,000.00	2,105,607.00	2.59
CHEVRON CORP	11/15/2019	216,609.80	220,310.20	2.42
CHEVRON CORP	11/15/2019	1,241,982.00	1,261,776.60	2.42
CHEVRON CORP	11/15/2019	1,556,873.60	1,602,256.00	2.42
COMCAST CORP	10/1/2020	1,626,787.50	1,628,069.63	2.51
FEDERAL HOME LOAN BANKS	4/17/2020	3,623,622.50	3,624,119.13	2.39
FEDERAL HOME LOAN BANKS	5/8/2020	7,449,776.50	7,447,064.70	2.21
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/19/2020	5,775,000.00	5,775,248.33	2.40
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/25/2020	5,280,105.60	5,280,274.56	2.40
FEDERAL HOME LOAN MORTGAGE CORP	7/5/2019	2,090,773.30	2,090,058.52	2.28
FNA 14M06B A2	5/25/2021	235,802.91	241,060.66	1.99
FHMS K020 A1	1/25/2022	984,730.95	1,001,782.84	2.06
FHMS K724 A1	3/25/2023	1,076,570.24	1,096,836.90	2.15
FN FN0004	12/1/2020	464,014.30	465,008.11	2.04
FNA 10M3 A3	3/25/2020	970,428.13	963,429.81	2.22
FNA 10M3 A3	3/25/2020	592,666.76	591,558.18	2.22
GOLDMAN SACHS GROUP INC	10/31/2022	1,573,456.50	1,575,929.25	3.09
HSBC USA INC (NEW)	11/13/2019	1,360,000.00	1,362,815.20	2.44
HUNTINGTON NATIONAL BANK	3/10/2020	1,569,048.00	1,563,525.60	2.55
JPMORGAN CHASE & CO	6/1/2021	1,385,000.00	1,389,681.30	2.68
JPMORGAN CHASE & CO	6/18/2022	770,000.00	786,916.90	2.37
JACKSON NATIONAL LIFE GLOBAL FUNDING	6/11/2021	3,065,000.00	3,072,778.97	2.69
JPMORGAN CHASE BANK NA	2/1/2021	1,520,000.00	1,521,672.00	2.41
JPMORGAN CHASE BANK NA	4/26/2021	1,749,282.50	1,751,881.25	2.56
KEYBANK NA	11/22/2021	1,570,646.00	1,563,314.50	2.78
KEYBANK NA	2/1/2022	4,180,000.00	4,193,493.04	2.87

**Orange County Transportation Authority
Portfolio Listing
As of June 30, 2019**

MERCK & CO INC	2/10/2020	1,380,000.00	1,382,663.40	2.42
MERCK & CO INC	2/10/2022	1,226,775.00	1,260,425.00	2.02
MORGAN STANLEY	4/21/2021	1,223,124.00	1,221,096.00	2.75
MORGAN STANLEY	1/27/2020	1,330,000.00	1,337,341.60	2.55
NGN 10R1 1A	10/7/2020	4,074,883.94	4,064,155.04	2.69
NEW YORK LIFE GLOBAL FUNDING	1/28/2021	1,260,000.00	1,261,616.58	2.54
PACCAR FINANCIAL CORP	5/10/2021	1,400,000.00	1,401,848.00	2.53
PACCAR FINANCIAL CORP	5/10/2021	3,754,687.50	3,755,865.00	2.52
SUNTRUST BANK	1/29/2021	1,535,000.00	1,536,135.90	2.46
SUNTRUST BANK	5/17/2022	950,000.00	950,777.10	2.90
TOYOTA MOTOR CREDIT CORP	1/11/2022	3,686,662.50	3,789,225.00	2.17
TOYOTA MOTOR CREDIT CORP	1/8/2021	679,592.00	689,350.00	2.13
UBS AG (STAMFORD BRANCH)	6/1/2020	590,000.00	593,551.80	2.57
US BANK NA	4/26/2021	1,700,000.00	1,702,465.00	2.57
US BANK NA	2/4/2021	2,500,000.00	2,505,305.00	2.51
WELLS FARGO & CO	2/11/2022	550,734.72	547,193.28	2.91
WELLS FARGO & CO	2/11/2022	2,146,141.80	2,152,786.50	2.90
SUB-TOTAL		90,591,453.53	90,940,029.73	
<u>Supranationals</u>				
INTER-AMERICAN DEVELOPMENT BANK	9/14/2022	10,484,250.00	10,481,866.50	1.81
SUB-TOTAL		10,484,250.00	10,481,866.50	
SHORT-TERM PORTFOLIO - TOTAL		1,513,446,424.55	1,528,117,571.44	

BOND PROCEEDS PORTFOLIO

<u>GUARANTEED INVESTMENT CONTRACT (GIC)</u>				
<u>THE BANK OF NOVA SCOTIA</u>	4/1/2021	366,700,000.00	366,700,000.00	3.01%
<u>BNY MELLON</u>	N/A	36,198,143.46	36,198,143.46	1.84%
BOND PROCEEDS PORTFOLIO-TOTAL		\$ 402,898,143.46	\$ 402,898,143.46	

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	8/5/2019	11,281,472.25		2.29%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	1,410.21		1.98%
<u>91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES</u>			13,000,000.00	
BANK DEPOSITS	N/A	568,459.27		
OPERATING RESERVE: LONGSHIP FUNDING LLC	7/3/2019	2,994,441.67		2.30%
MAINTENANCE RESERVE: LONGSHIP FUNDING LLC	7/3/2019	9,981,472.22		2.30%
DEBT SERVICE RESERVE FUNDS - TOTAL		\$ 24,827,255.62		

	<u>Book Value</u>	<u>Market Value</u>
TOTAL PORTFOLIO	\$ 2,068,961,864.90	\$ 2,047,434,868.33