

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

ATTACHMENT G

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	9/30/2019	279,103.00	279,103.00	
REPURCHASE AGREEMENT	9/30/2019	62,718,973.00	62,718,973.00	1.00%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	11,758,808.48	11,758,808.48	1.95%
FIDELITY TREASURY OBLIGATIONS FUND	N/A	43,648,466.94	43,648,466.94	1.92%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	19,176.89	19,176.89	1.52%
SUB-TOTAL		118,424,528.31	118,424,528.31	
<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>	N/A	10,678,070.56	10,678,070.56	N/A
<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>	N/A	15,573,511.69	15,573,511.69	N/A
LIQUID PORTFOLIO - TOTAL		\$ 144,676,110.56	\$ 144,676,110.56	

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	22,744,915.28	22,744,915.28	1.83
SUB-TOTAL		22,744,915.28	22,744,915.28	
<u>COMMERCIAL PAPER</u>				
BNP Paribas New York Branch	10/21/2019	6,911,593.89	6,992,440.00	1.85
MUFG Bank Ltd. (New York Branch)	11/1/2019	6,911,049.44	6,988,100.00	1.91
Natixis, New York Branch	11/4/2019	4,936,355.56	4,990,650.00	1.92
Natixis, New York Branch	12/16/2019	5,542,278.00	5,576,368.00	1.97
SUB-TOTAL		24,301,276.89	24,547,558.00	
<u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u>				
Bank of Nova Scotia, Houston Branch	3/9/2020	5,213,326.58	5,214,009.15	2.04
Nordea Bank Abp, New York Branch	8/26/2022	3,875,000.00	3,879,262.50	1.81
Skandinaviska Enskilda Banken AB (publ.)	8/26/2022	3,875,000.00	3,880,386.25	1.81
SUB-TOTAL		12,963,326.58	12,973,657.90	
<u>U.S. GOVERNMENT & AGENCY OBLIGATIONS</u>				
FEDERAL HOME LOAN BANKS	9/8/2023	4,135,800.00	4,115,400.00	1.62
FEDERAL HOME LOAN BANKS	9/28/2020	7,974,320.00	7,963,520.00	1.84
FEDERAL HOME LOAN BANKS	10/21/2019	9,982,300.00	9,998,100.00	1.81
FEDERAL HOME LOAN BANKS	2/11/2020	2,994,510.00	3,002,160.00	1.92
FEDERAL HOME LOAN BANKS	3/10/2023	5,053,550.00	5,175,500.00	1.70
FEDERAL HOME LOAN BANKS	6/10/2022	4,988,900.00	5,145,750.00	1.64
FEDERAL HOME LOAN BANKS	10/12/2021	4,197,270.00	4,311,342.00	1.67
FEDERAL HOME LOAN BANKS	12/9/2022	7,058,660.00	7,282,030.00	1.70
FEDERAL HOME LOAN BANKS	8/15/2024	1,087,438.50	1,084,114.00	1.62
FEDERAL HOME LOAN BANKS	3/11/2022	3,046,221.55	3,129,177.20	1.65
FEDERAL HOME LOAN BANKS	3/11/2022	1,160,218.50	1,191,826.00	1.65
FEDERAL HOME LOAN BANKS	6/9/2023	3,977,720.00	4,075,960.00	1.59
FEDERAL HOME LOAN BANKS	6/9/2023	4,029,880.00	4,075,960.00	1.59
FEDERAL HOME LOAN BANKS	9/9/2022	6,828,560.00	7,082,812.00	1.67
FEDERAL HOME LOAN BANKS	9/10/2021	2,515,300.00	2,561,250.00	1.71
FEDERAL HOME LOAN BANKS	9/10/2021	5,006,250.00	5,122,500.00	1.71
FEDERAL FARM CREDIT BANKS FUNDING CORP	1/4/2021	1,535,795.80	1,544,496.80	1.83
FEDERAL FARM CREDIT BANKS FUNDING CORP	12/17/2021	6,022,920.00	6,138,720.00	1.73
FEDERAL FARM CREDIT BANKS FUNDING CORP	3/1/2021	6,965,140.00	7,066,570.00	1.82
FEDERAL FARM CREDIT BANKS FUNDING CORP	11/15/2021	7,034,930.00	7,201,040.00	1.67
FEDERAL FARM CREDIT BANKS FUNDING CORP	7/17/2023	5,060,200.00	5,232,500.00	1.61
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/26/2023	6,967,450.00	7,041,090.00	1.61
FEDERAL FARM CREDIT BANKS FUNDING CORP	2/1/2023	4,996,450.00	5,038,300.00	1.61
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/14/2023	4,993,550.00	4,998,950.00	1.61
FEDERAL HOME LOAN MORTGAGE CORP	9/29/2020	5,000,000.00	4,993,700.00	1.93
FEDERAL HOME LOAN MORTGAGE CORP	6/29/2022	3,247,624.00	3,352,948.00	1.73
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/9/2019	5,746,054.00	6,256,744.80	2.09