

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

LIQUID PORTFOLIO

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
<u>CASH EQUIVALENTS</u>				
REPURCHASE AGREEMENT	4/3/2017	32,809,426.93	32,809,426.93	0.20%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	11,718,030.30	11,718,030.30	0.46%
FIDELITY TREASURY OBLIGATIONS FUND	N/A	68,427,199.87	68,427,199.87	0.44%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	68.91	68.91	0.17%
<i>SUB-TOTAL</i>		<u>112,954,726.01</u>	<u>112,954,726.01</u>	
<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>	N/A	10,234,174.50	10,234,174.50	N/A
<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>	N/A	36,444.14	36,444.14	N/A
LIQUID PORTFOLIO - TOTAL		<u>\$ 123,225,344.65</u>	<u>\$ 123,225,344.65</u>	

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	13,134,982.59	13,134,982.59	0.60%
CITIBANK , N.A. NEGOTIATED CD	7/7/2017	3,252,697.26	3,251,820.00	1.09%
COOPERATIEVE RABOBANK U.A. NEGOTIATED CD	4/24/2017	3,195,714.70	3,195,287.55	0.92%
MITSUBISHI UFJ TRUST & BANKING CORP NEG CD	6/22/2017	3,255,466.97	3,255,748.65	1.14%
MIZUHO BANK, LTD. NEGOTIATED CD	5/24/2017	3,250,000.00	3,250,975.00	0.89%
SVENSKA HANDELSBANKEN AB NEGOTIATED CD	9/1/2017	2,950,073.55	2,950,118.00	1.19%
<i>SUB-TOTAL</i>		<u>29,038,935.07</u>	<u>29,038,931.79</u>	
<u>U.S. GOVERNMENT & AGENCY OBLIGATIONS</u>				
FEDERAL HOME LOAN BANKS	5/30/2017	1,946,958.00	1,949,434.50	0.80%
FEDERAL HOME LOAN BANKS	3/19/2018	899,683.20	897,939.00	1.11%
FEDERAL HOME LOAN BANKS	6/8/2018	644,889.60	640,576.00	1.17%
FEDERAL HOME LOAN BANKS	6/29/2018	2,992,770.00	2,988,420.00	1.19%
FEDERAL HOME LOAN BANKS	8/7/2018	3,492,720.00	3,473,435.00	1.19%
FEDERAL HOME LOAN BANKS	9/14/2018	406,290.84	404,428.00	1.23%
FEDERAL HOME LOAN BANKS	10/1/2018	3,077,905.60	3,061,612.40	1.28%
FEDERAL HOME LOAN BANKS	12/14/2018	565,028.80	564,687.20	1.25%
FEDERAL HOME LOAN BANKS	1/16/2019	6,469,741.20	6,463,788.80	1.30%
FEDERAL HOME LOAN BANKS	1/16/2019	4,999,800.00	4,995,200.00	1.30%
FEDERAL HOME LOAN BANKS	3/18/2019	3,322,274.40	3,330,965.70	1.36%
FEDERAL HOME LOAN BANKS	3/18/2019	4,988,400.00	5,001,450.00	1.36%
FEDERAL HOME LOAN BANKS	8/5/2019	808,444.80	799,542.90	1.44%
FEDERAL HOME LOAN BANKS	9/26/2019	3,097,303.00	3,066,148.00	1.45%
FEDERAL HOME LOAN BANKS	9/26/2019	4,231,315.55	4,188,753.80	1.45%
FEDERAL HOME LOAN BANKS	9/26/2019	764,334.45	756,646.20	1.45%
FEDERAL HOME LOAN BANKS	11/29/2021	1,792,836.00	1,793,376.00	1.96%
FEDERAL HOME LOAN MORTGAGE CORP	4/9/2018	2,995,290.00	2,988,150.00	1.14%
FEDERAL HOME LOAN MORTGAGE CORP	9/14/2018	3,060,000.00	3,054,920.40	1.27%
FEDERAL HOME LOAN MORTGAGE CORP	10/12/2018	599,815.01	596,748.00	1.23%
FEDERAL HOME LOAN MORTGAGE CORP	10/12/2018	4,999,700.00	4,972,900.00	1.23%
FEDERAL HOME LOAN MORTGAGE CORP	10/12/2018	3,088,671.30	3,073,252.20	1.23%
FEDERAL HOME LOAN MORTGAGE CORP	4/15/2019	4,998,350.00	4,975,800.00	1.37%
FEDERAL HOME LOAN MORTGAGE CORP	7/19/2019	1,992,540.00	1,975,700.00	1.41%
FEDERAL HOME LOAN MORTGAGE CORP	7/19/2019	2,112,874.44	2,092,266.30	1.41%
FEDERAL HOME LOAN MORTGAGE CORP	7/19/2019	9,975,800.00	9,878,500.00	1.41%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/12/2017	554,755.00	504,305.00	0.98%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/12/2017	913,792.00	806,888.00	0.98%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/20/2018	724,754.95	724,543.25	1.17%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/20/2018	6,987,190.00	6,995,590.00	1.17%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/27/2018	3,065,395.00	3,050,321.30	1.24%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/19/2018	3,015,107.60	3,015,107.60	1.23%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/19/2018	9,983,800.00	9,983,800.00	1.23%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/14/2018	7,988,080.00	7,980,720.00	1.27%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	2/26/2019	2,883,179.60	2,871,099.40	1.35%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/13/2019	2,980,000.00	2,958,991.00	1.58%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/2/2019	3,204,607.20	3,168,334.20	1.44%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/28/2019	3,065,210.80	3,037,396.60	1.45%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/28/2019	9,984,400.00	9,893,800.00	1.45%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/9/2019	5,746,054.00	5,975,044.80	1.85%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/24/2019	1,992,480.00	1,975,640.00	1.49%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/24/2019	7,479,900.00	7,408,650.00	1.49%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	2/28/2020	1,948,752.00	1,945,300.50	1.58%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/17/2021	995,950.00	971,300.00	1.94%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	998,210.00	999,630.00	2.01%
FREDDIE MAC	6/13/2018	789,939.70	756,117.00	1.26%
FREDDIE MAC	1/17/2020	349,640.55	349,443.50	1.56%
FREDDIE MAC	1/17/2020	139,867.82	139,777.40	1.56%
FREDDIE MAC	1/17/2020	4,994,600.00	4,992,050.00	1.56%
U.S. DEPARTMENT OF HOUSING & URBAN DVLPMNT	8/1/2018	1,000,000.00	1,000,870.00	1.26%
UNITED STATES TREASURY	6/8/2017	14,973,718.75	14,980,500.00	0.69%
UNITED STATES TREASURY	9/7/2017	16,926,031.11	16,937,270.00	0.84%
UNITED STATES TREASURY	9/30/2017	5,783,234.38	5,726,505.00	0.94%
UNITED STATES TREASURY	9/30/2017	1,086,507.81	1,098,449.00	0.91%
UNITED STATES TREASURY	9/30/2017	692,261.72	699,013.00	0.91%
UNITED STATES TREASURY	9/30/2017	600,117.18	599,154.00	0.91%
UNITED STATES TREASURY	9/30/2017	500,488.28	499,295.00	0.91%
UNITED STATES TREASURY	9/30/2017	299,929.68	299,577.00	0.91%
UNITED STATES TREASURY	9/30/2017	395,218.75	399,436.00	0.91%
UNITED STATES TREASURY	9/30/2017	280,164.07	279,605.20	0.91%
UNITED STATES TREASURY	10/31/2017	423,703.12	402,064.00	0.98%
UNITED STATES TREASURY	10/31/2017	636,726.56	603,096.00	0.98%
UNITED STATES TREASURY	10/31/2017	403,067.19	381,960.80	0.98%
UNITED STATES TREASURY	10/31/2017	307,312.50	301,548.00	0.98%
UNITED STATES TREASURY	10/31/2017	593,687.50	562,889.60	0.98%
UNITED STATES TREASURY	10/31/2017	1,744,147.94	1,738,926.80	0.98%
UNITED STATES TREASURY	10/31/2017	600,820.32	599,298.00	0.95%
UNITED STATES TREASURY	10/31/2017	791,395.31	809,052.30	0.95%
UNITED STATES TREASURY	10/31/2017	513,247.26	509,403.30	0.95%
UNITED STATES TREASURY	10/31/2017	396,515.62	399,532.00	0.95%
UNITED STATES TREASURY	10/31/2017	197,867.19	199,766.00	0.95%
UNITED STATES TREASURY	10/31/2017	795,031.25	799,064.00	0.95%
UNITED STATES TREASURY	10/31/2017	792,031.25	799,064.00	0.95%
UNITED STATES TREASURY	10/31/2017	1,192,546.88	1,198,596.00	0.95%
UNITED STATES TREASURY	11/30/2017	600,117.19	598,596.00	0.98%
UNITED STATES TREASURY	11/30/2017	300,339.84	299,298.00	0.98%
UNITED STATES TREASURY	11/30/2017	590,367.19	598,596.00	0.98%
UNITED STATES TREASURY	11/30/2017	196,859.37	199,532.00	0.98%
UNITED STATES TREASURY	11/30/2017	300,117.19	299,298.00	0.98%
UNITED STATES TREASURY	11/30/2017	198,812.50	199,532.00	0.98%
UNITED STATES TREASURY	11/30/2017	1,087,925.78	1,097,426.00	0.98%
UNITED STATES TREASURY	11/30/2017	1,082,425.78	1,097,426.00	0.98%
UNITED STATES TREASURY	11/30/2017	787,250.00	798,128.00	0.98%
UNITED STATES TREASURY	12/31/2017	2,866,973.05	2,864,173.90	1.02%
UNITED STATES TREASURY	12/31/2017	598,570.32	598,782.00	1.02%
UNITED STATES TREASURY	12/31/2017	800,375.00	798,376.00	1.02%
UNITED STATES TREASURY	12/31/2017	692,070.31	698,579.00	1.02%
UNITED STATES TREASURY	12/31/2017	994,609.37	997,970.00	1.02%
UNITED STATES TREASURY	12/31/2017	791,906.25	798,376.00	1.02%

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UNITED STATES TREASURY	12/31/2017	299,203.13	299,391.00	1.02%
UNITED STATES TREASURY	1/31/2018	4,812,468.75	4,808,335.60	1.04%
UNITED STATES TREASURY	1/31/2018	400,781.25	399,436.00	1.04%
UNITED STATES TREASURY	1/31/2018	651,294.92	649,083.50	1.04%
UNITED STATES TREASURY	1/31/2018	795,187.50	798,872.00	1.04%
UNITED STATES TREASURY	1/31/2018	550,000.00	549,224.50	1.04%
UNITED STATES TREASURY	1/31/2018	699,945.31	699,013.00	1.04%
UNITED STATES TREASURY	2/28/2018	1,037,695.31	1,014,770.00	1.12%
UNITED STATES TREASURY	2/28/2018	4,640,554.69	4,636,933.50	1.06%
UNITED STATES TREASURY	2/28/2018	349,166.02	349,016.50	1.06%
UNITED STATES TREASURY	2/28/2018	10,148,150.37	10,141,422.30	1.06%
UNITED STATES TREASURY	2/28/2018	7,486,781.62	7,468,953.10	1.06%
UNITED STATES TREASURY	3/15/2018	3,760,107.41	3,747,225.00	1.08%
UNITED STATES TREASURY	3/31/2018	2,192,121.09	2,136,498.00	1.12%
UNITED STATES TREASURY	3/31/2018	1,398,140.62	1,395,408.00	1.08%
UNITED STATES TREASURY	3/31/2018	498,203.12	498,360.00	1.08%
UNITED STATES TREASURY	3/31/2018	5,004,101.55	4,989,850.00	1.08%
UNITED STATES TREASURY	4/15/2018	6,840,748.85	6,845,336.70	1.10%
UNITED STATES TREASURY	4/30/2018	590,156.25	596,886.00	1.11%
UNITED STATES TREASURY	4/30/2018	794,274.61	805,796.10	1.11%
UNITED STATES TREASURY	4/30/2018	149,121.09	149,221.50	1.11%
UNITED STATES TREASURY	4/30/2018	649,212.89	646,626.50	1.11%
UNITED STATES TREASURY	4/30/2018	294,937.50	298,443.00	1.11%
UNITED STATES TREASURY	4/30/2018	1,063,433.59	1,094,291.00	1.11%
UNITED STATES TREASURY	4/30/2018	389,765.62	397,924.00	1.11%
UNITED STATES TREASURY	4/30/2018	1,082,425.78	1,094,291.00	1.11%
UNITED STATES TREASURY	4/30/2018	1,080,707.03	1,094,291.00	1.11%
UNITED STATES TREASURY	4/30/2018	1,994,765.62	1,989,620.00	1.11%
UNITED STATES TREASURY	4/30/2018	989,179.69	994,810.00	1.11%
UNITED STATES TREASURY	4/30/2018	5,000,781.25	4,980,650.00	1.11%
UNITED STATES TREASURY	5/31/2018	796,687.50	798,872.00	1.12%
UNITED STATES TREASURY	5/31/2018	4,019,843.75	3,994,360.00	1.12%
UNITED STATES TREASURY	5/31/2018	800,031.25	798,872.00	1.12%
UNITED STATES TREASURY	5/31/2018	297,996.10	299,577.00	1.12%
UNITED STATES TREASURY	5/31/2018	545,810.54	549,224.50	1.12%
UNITED STATES TREASURY	5/31/2018	1,592,250.00	1,597,744.00	1.12%
UNITED STATES TREASURY	5/31/2018	10,870,319.63	10,848,121.60	1.13%
UNITED STATES TREASURY	5/31/2018	17,225,742.19	17,199,457.50	1.13%
UNITED STATES TREASURY	6/15/2018	399,765.63	399,952.00	1.13%
UNITED STATES TREASURY	6/30/2018	518,847.66	507,560.00	1.15%
UNITED STATES TREASURY	7/15/2018	996,960.00	996,560.00	1.14%
UNITED STATES TREASURY	7/15/2018	9,946,875.00	9,965,600.00	1.14%
UNITED STATES TREASURY	7/31/2018	711,074.22	702,023.00	1.16%
UNITED STATES TREASURY	7/31/2018	1,411,812.50	1,404,046.00	1.16%
UNITED STATES TREASURY	7/31/2018	911,214.85	902,601.00	1.16%
UNITED STATES TREASURY	8/31/2018	1,012,187.50	1,004,490.00	1.18%
UNITED STATES TREASURY	8/31/2018	6,071,484.38	6,026,940.00	1.18%
UNITED STATES TREASURY	9/15/2018	5,526,640.63	5,486,030.00	1.18%
UNITED STATES TREASURY	9/15/2018	3,957,438.68	3,959,916.20	1.18%
UNITED STATES TREASURY	9/15/2018	4,999,414.05	4,987,300.00	1.18%
UNITED STATES TREASURY	9/15/2018	15,810,437.50	15,819,715.60	1.18%
UNITED STATES TREASURY	9/15/2018	5,192,281.28	5,186,792.00	1.18%
UNITED STATES TREASURY	9/30/2018	678,910.94	681,992.40	1.18%
UNITED STATES TREASURY	9/30/2018	1,012,148.44	1,002,930.00	1.18%
UNITED STATES TREASURY	9/30/2018	7,477,441.41	7,452,225.00	1.18%
UNITED STATES TREASURY	9/30/2018	7,492,089.84	7,452,225.00	1.18%
UNITED STATES TREASURY	10/15/2018	995,585.94	995,350.00	1.18%
UNITED STATES TREASURY	10/31/2018	1,097,335.93	1,100,858.00	1.20%
UNITED STATES TREASURY	10/31/2018	1,006,679.69	1,000,780.00	1.20%
UNITED STATES TREASURY	10/31/2018	601,804.69	600,468.00	1.20%
UNITED STATES TREASURY	10/31/2018	1,006,015.62	1,000,780.00	1.20%

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UNITED STATES TREASURY	10/31/2018	1,296,394.54	1,301,014.00	1.20%
UNITED STATES TREASURY	10/31/2018	1,486,699.22	1,501,170.00	1.20%
UNITED STATES TREASURY	10/31/2018	806,125.00	800,624.00	1.20%
UNITED STATES TREASURY	10/31/2018	907,945.31	900,702.00	1.20%
UNITED STATES TREASURY	10/31/2018	852,058.59	850,663.00	1.20%
UNITED STATES TREASURY	10/31/2018	676,520.32	680,530.40	1.20%
UNITED STATES TREASURY	10/31/2018	400,250.00	400,312.00	1.20%
UNITED STATES TREASURY	10/31/2018	100,730.46	100,078.00	1.20%
UNITED STATES TREASURY	10/31/2018	11,983,593.75	11,915,640.00	1.20%
UNITED STATES TREASURY	11/30/2018	695,132.82	700,462.00	1.21%
UNITED STATES TREASURY	11/30/2018	1,303,808.59	1,300,858.00	1.21%
UNITED STATES TREASURY	11/30/2018	493,847.65	500,330.00	1.21%
UNITED STATES TREASURY	11/30/2018	401,437.50	400,264.00	1.21%
UNITED STATES TREASURY	11/30/2018	8,285,608.12	8,291,379.20	1.21%
UNITED STATES TREASURY	12/31/2018	1,115,425.78	1,105,159.00	1.23%
UNITED STATES TREASURY	12/31/2018	692,207.03	703,283.00	1.23%
UNITED STATES TREASURY	12/31/2018	1,210,312.50	1,203,096.00	1.23%
UNITED STATES TREASURY	12/31/2018	1,407,492.19	1,403,612.00	1.23%
UNITED STATES TREASURY	12/31/2018	1,403,937.50	1,403,612.00	1.23%
UNITED STATES TREASURY	12/31/2018	303,867.19	300,774.00	1.23%
UNITED STATES TREASURY	12/31/2018	1,009,453.12	1,002,580.00	1.23%
UNITED STATES TREASURY	12/31/2018	2,830,187.50	2,807,224.00	1.23%
UNITED STATES TREASURY	12/31/2018	18,012,656.25	18,009,180.00	1.22%
UNITED STATES TREASURY	1/31/2019	1,120,796.87	1,105,115.00	1.24%
UNITED STATES TREASURY	1/31/2019	502,988.28	502,325.00	1.24%
UNITED STATES TREASURY	1/31/2019	865,937.50	853,952.50	1.24%
UNITED STATES TREASURY	1/31/2019	408,109.38	401,860.00	1.24%
UNITED STATES TREASURY	1/31/2019	500,683.60	502,325.00	1.24%
UNITED STATES TREASURY	1/31/2019	1,006,328.12	1,004,650.00	1.24%
UNITED STATES TREASURY	1/31/2019	855,578.12	853,952.50	1.24%
UNITED STATES TREASURY	1/31/2019	1,698,937.50	1,700,527.00	1.23%
UNITED STATES TREASURY	1/31/2019	402,906.25	400,124.00	1.23%
UNITED STATES TREASURY	1/31/2019	1,973,750.00	2,000,620.00	1.23%
UNITED STATES TREASURY	1/31/2019	247,226.56	250,077.50	1.23%
UNITED STATES TREASURY	1/31/2019	198,984.37	200,062.00	1.23%
UNITED STATES TREASURY	1/31/2019	997,245.70	998,010.00	1.23%
UNITED STATES TREASURY	1/31/2019	7,103,868.75	7,105,831.20	1.23%
UNITED STATES TREASURY	1/31/2019	2,994,843.75	2,994,030.00	1.23%
UNITED STATES TREASURY	1/31/2019	4,189,992.19	4,191,642.00	1.23%
UNITED STATES TREASURY	2/28/2019	1,707,570.32	1,707,973.00	1.25%
UNITED STATES TREASURY	2/28/2019	858,234.38	853,986.50	1.25%
UNITED STATES TREASURY	2/28/2019	1,000,117.18	1,002,380.00	1.25%
UNITED STATES TREASURY	2/28/2019	1,001,992.19	1,002,380.00	1.25%
UNITED STATES TREASURY	2/28/2019	859,960.93	852,023.00	1.25%
UNITED STATES TREASURY	2/28/2019	1,191,328.13	1,202,856.00	1.25%
UNITED STATES TREASURY	2/28/2019	1,102,707.03	1,102,618.00	1.25%
UNITED STATES TREASURY	2/28/2019	708,367.18	701,666.00	1.25%
UNITED STATES TREASURY	2/28/2019	1,417,828.13	1,403,332.00	1.25%
UNITED STATES TREASURY	2/28/2019	1,400,218.75	1,403,332.00	1.25%
UNITED STATES TREASURY	2/28/2019	716,822.65	711,689.80	1.25%
UNITED STATES TREASURY	3/15/2019	1,241,017.19	1,233,651.20	1.27%
UNITED STATES TREASURY	3/15/2019	531,469.92	527,286.40	1.27%
UNITED STATES TREASURY	3/15/2019	7,059,638.67	7,013,904.00	1.27%
UNITED STATES TREASURY	3/15/2019	7,514,062.50	7,461,600.00	1.27%
UNITED STATES TREASURY	3/15/2019	3,923,135.18	3,889,980.80	1.27%
UNITED STATES TREASURY	3/31/2019	1,427,835.94	1,409,842.00	1.27%
UNITED STATES TREASURY	3/31/2019	1,119,464.84	1,107,733.00	1.27%
UNITED STATES TREASURY	4/15/2019	7,965,937.50	7,935,040.00	1.28%
UNITED STATES TREASURY	4/15/2019	5,483,457.03	5,455,340.00	1.28%
UNITED STATES TREASURY	4/30/2019	1,411,101.56	1,409,674.00	1.29%
UNITED STATES TREASURY	4/30/2019	858,433.59	855,873.50	1.29%

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UNITED STATES TREASURY	5/15/2019	1,106,574.22	1,090,331.00	1.30%
UNITED STATES TREASURY	5/15/2019	1,000,234.38	991,210.00	1.30%
UNITED STATES TREASURY	5/15/2019	6,231,000.00	6,145,502.00	1.30%
UNITED STATES TREASURY	5/15/2019	989,570.31	991,210.00	1.30%
UNITED STATES TREASURY	5/15/2019	994,179.69	991,210.00	1.30%
UNITED STATES TREASURY	5/15/2019	5,481,308.59	5,451,655.00	1.30%
UNITED STATES TREASURY	5/31/2019	1,725,300.79	1,707,378.00	1.30%
UNITED STATES TREASURY	5/31/2019	1,305,941.40	1,305,642.00	1.30%
UNITED STATES TREASURY	5/31/2019	1,422,695.31	1,406,076.00	1.30%
UNITED STATES TREASURY	5/31/2019	853,486.33	853,689.00	1.30%
UNITED STATES TREASURY	5/31/2019	1,113,062.50	1,104,774.00	1.30%
UNITED STATES TREASURY	5/31/2019	2,814,437.50	2,812,152.00	1.30%
UNITED STATES TREASURY	5/31/2019	702,980.47	703,038.00	1.30%
UNITED STATES TREASURY	5/31/2019	1,116,500.00	1,104,774.00	1.30%
UNITED STATES TREASURY	5/31/2019	1,410,992.19	1,406,076.00	1.30%
UNITED STATES TREASURY	6/15/2019	137,577.97	135,672.47	1.32%
UNITED STATES TREASURY	6/15/2019	9,988,281.25	9,903,100.00	1.32%
UNITED STATES TREASURY	6/30/2019	789,437.50	794,376.00	1.32%
UNITED STATES TREASURY	6/30/2019	377,721.10	387,258.30	1.32%
UNITED STATES TREASURY	6/30/2019	1,123,460.94	1,107,172.00	1.33%
UNITED STATES TREASURY	7/15/2019	10,849,179.69	10,855,240.00	1.33%
UNITED STATES TREASURY	7/15/2019	19,562,890.04	19,386,471.80	1.33%
UNITED STATES TREASURY	7/31/2019	597,037.50	603,540.10	1.34%
UNITED STATES TREASURY	7/31/2019	980,351.56	989,410.00	1.34%
UNITED STATES TREASURY	7/31/2019	918,095.32	910,257.20	1.34%
UNITED STATES TREASURY	7/31/2019	5,108,789.06	5,031,250.00	1.35%
UNITED STATES TREASURY	7/31/2019	912,667.19	895,562.50	1.35%
UNITED STATES TREASURY	7/31/2019	13,547,279.75	13,544,125.00	1.35%
UNITED STATES TREASURY	7/31/2019	12,056,969.59	12,044,812.50	1.35%
UNITED STATES TREASURY	7/31/2019	13,647,863.64	13,674,937.50	1.35%
UNITED STATES TREASURY	8/31/2019	534,166.01	545,143.50	1.37%
UNITED STATES TREASURY	8/31/2019	1,093,941.41	1,090,287.00	1.37%
UNITED STATES TREASURY	8/31/2019	24,665,270.44	24,719,779.80	1.37%
UNITED STATES TREASURY	9/30/2019	500,957.03	495,195.00	1.39%
UNITED STATES TREASURY	9/30/2019	968,945.31	990,390.00	1.39%
UNITED STATES TREASURY	9/30/2019	1,223,373.05	1,213,227.75	1.39%
UNITED STATES TREASURY	9/30/2019	1,504,687.50	1,485,585.00	1.39%
UNITED STATES TREASURY	9/30/2019	1,082,984.37	1,089,429.00	1.39%
UNITED STATES TREASURY	10/15/2019	7,004,101.56	6,930,000.00	1.40%
UNITED STATES TREASURY	10/15/2019	23,093,979.02	22,958,100.00	1.40%
UNITED STATES TREASURY	10/31/2019	36,477,590.63	36,403,749.90	1.42%
UNITED STATES TREASURY	11/30/2019	501,386.72	500,840.00	1.44%
UNITED STATES TREASURY	11/30/2019	1,111,988.28	1,101,848.00	1.44%
UNITED STATES TREASURY	11/30/2019	1,605,937.50	1,602,688.00	1.44%
UNITED STATES TREASURY	11/30/2019	1,001,914.06	1,001,680.00	1.44%
UNITED STATES TREASURY	11/30/2019	985,390.62	989,140.00	1.42%
UNITED STATES TREASURY	12/31/2019	1,222,734.38	1,205,532.00	1.45%
UNITED STATES TREASURY	12/31/2019	1,525,937.50	1,506,943.20	1.44%
UNITED STATES TREASURY	12/31/2019	1,706,042.97	1,685,397.00	1.44%
UNITED STATES TREASURY	1/31/2020	1,219,783.98	1,202,207.60	1.48%
UNITED STATES TREASURY	1/31/2020	1,218,744.14	1,202,207.60	1.48%
UNITED STATES TREASURY	1/31/2020	1,016,835.94	993,560.00	1.48%
UNITED STATES TREASURY	1/31/2020	199,826.00	199,468.00	1.47%
UNITED STATES TREASURY	2/15/2020	9,023,647.88	9,041,338.80	1.49%
UNITED STATES TREASURY	2/29/2020	509,179.69	498,105.00	1.51%
UNITED STATES TREASURY	2/29/2020	597,093.75	597,726.00	1.51%
UNITED STATES TREASURY	2/29/2020	508,164.07	498,105.00	1.51%
UNITED STATES TREASURY	2/29/2020	879,855.47	866,702.70	1.51%
UNITED STATES TREASURY	3/15/2020	4,699,314.67	4,716,873.00	1.50%
UNITED STATES TREASURY	3/15/2020	3,594,527.69	3,612,924.00	1.50%
UNITED STATES TREASURY	3/31/2020	498,242.19	497,830.00	1.52%

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UNITED STATES TREASURY	3/31/2020	1,088,914.06	1,095,226.00	1.52%
UNITED STATES TREASURY	4/30/2020	1,689,640.63	1,691,041.00	1.55%
UNITED STATES TREASURY	4/30/2020	1,193,953.12	1,193,676.00	1.55%
UNITED STATES TREASURY	4/30/2020	795,156.25	795,784.00	1.55%
UNITED STATES TREASURY	5/31/2020	907,066.41	897,750.00	1.58%
UNITED STATES TREASURY	5/31/2020	1,287,058.01	1,291,762.50	1.58%
UNITED STATES TREASURY	5/31/2020	4,720,188.27	4,728,150.00	1.58%
UNITED STATES TREASURY	6/30/2020	1,300,964.84	1,301,066.00	1.60%
UNITED STATES TREASURY	7/31/2020	2,058,828.13	2,025,160.00	1.61%
UNITED STATES TREASURY	7/31/2020	928,617.19	911,322.00	1.61%
UNITED STATES TREASURY	8/31/2020	1,614,754.10	1,619,859.90	1.65%
UNITED STATES TREASURY	8/31/2020	1,505,449.22	1,486,110.00	1.65%
UNITED STATES TREASURY	9/30/2020	962,469.73	965,250.00	1.67%
UNITED STATES TREASURY	9/30/2020	1,118,605.47	1,089,000.00	1.67%
UNITED STATES TREASURY	10/31/2020	1,534,277.34	1,503,285.00	1.69%
UNITED STATES TREASURY	10/31/2020	5,851,600.80	5,756,329.20	1.69%
UNITED STATES TREASURY	11/30/2020	1,249,875.00	1,212,276.00	1.71%
UNITED STATES TREASURY	11/30/2020	1,141,550.78	1,111,253.00	1.71%
UNITED STATES TREASURY	11/30/2020	997,695.31	997,070.00	1.71%
UNITED STATES TREASURY	1/31/2021	1,222,642.58	1,191,062.25	1.75%
UNITED STATES TREASURY	1/31/2021	1,011,210.94	985,980.00	1.75%
UNITED STATES TREASURY	1/31/2021	978,867.18	985,980.00	1.75%
UNITED STATES TREASURY	1/31/2021	987,851.56	985,980.00	1.75%
UNITED STATES TREASURY	2/28/2021	7,253,124.20	7,161,124.20	1.77%
UNITED STATES TREASURY	3/31/2021	977,343.75	979,380.00	1.79%
UNITED STATES TREASURY	3/31/2021	1,466,601.57	1,469,070.00	1.79%
UNITED STATES TREASURY	4/30/2021	532,442.97	521,096.00	1.80%
UNITED STATES TREASURY	5/31/2021	1,610,467.18	1,610,791.60	1.82%
UNITED STATES TREASURY	5/31/2021	1,375,335.93	1,375,066.00	1.82%
UNITED STATES TREASURY	10/31/2021	1,027,734.38	1,004,570.00	1.90%
UNITED STATES TREASURY	1/31/2022	2,865,291.42	2,863,714.70	1.92%
SUB-TOTAL		840,692,989.51	838,016,757.52	

MEDIUM TERM NOTES

3M CO	6/26/2017	537,510.60	540,000.00	1.00%
ABB FINANCE USA INC	5/8/2017	104,903.40	105,038.85	1.26%
AFLAC INC	3/16/2020	289,772.42	290,148.39	2.02%
AIG GLOBAL FUNDING	12/15/2017	96,909.79	97,064.02	1.55%
AIG GLOBAL FUNDING	10/6/2021	499,075.00	481,685.00	2.77%
ALABAMA POWER CO	10/1/2020	157,474.50	154,386.00	2.50%
ALABAMA POWER CO	10/1/2020	96,586.20	92,631.60	2.50%
ALLSTATE CORPORATION (THE)	5/15/2018	125,163.15	110,248.95	2.21%
ALTERA CORP	11/15/2018	144,172.00	142,058.00	1.58%
ALTERA CORP	11/15/2018	718,039.00	710,290.00	1.58%
ALTERA CORP	11/15/2018	204,566.00	202,940.00	1.58%
AMERICAN EXPRESS CO	8/28/2017	98,224.20	91,625.40	1.69%
AMERICAN EXPRESS CO	8/28/2017	569,215.50	534,481.50	1.69%
AMERICAN EXPRESS CREDIT CORP	6/5/2017	179,560.80	180,007.20	1.10%
AMERICAN EXPRESS CREDIT CORP	6/5/2017	364,532.80	365,014.60	1.10%
AMERICAN EXPRESS CREDIT CORP	9/22/2017	1,053,586.30	1,055,854.55	1.38%
AMERICAN EXPRESS CREDIT CORP	7/31/2018	194,744.55	195,273.00	1.69%
AMERICAN EXPRESS CREDIT CORP	3/18/2019	75,237.00	75,368.25	1.87%
AMERICAN EXPRESS CREDIT CORP	8/15/2019	14,965.80	15,118.20	1.91%
AMERICAN EXPRESS CREDIT CORP	8/15/2019	80,192.80	80,630.40	1.91%
AMERICAN EXPRESS CREDIT CORP	3/3/2020	839,126.40	841,268.40	2.14%
AMERICAN EXPRESS CREDIT CORP	3/3/2020	1,997,920.00	2,003,020.00	2.14%
AMERICAN EXPRESS CREDIT CORP	5/26/2020	95,567.15	95,507.30	2.19%
AMERICAN EXPRESS CREDIT CORP	9/14/2020	77,388.75	75,794.25	2.27%
AMERICAN EXPRESS CREDIT CORP	9/14/2020	546,096.60	545,718.60	2.27%
AMERICAN EXPRESS CREDIT CORP	5/5/2021	1,998,780.00	1,982,100.00	2.48%
AMERICAN HONDA FINANCE CORP	12/11/2017	38,144.02	38,064.22	1.30%

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AMERICAN HONDA FINANCE CORP	7/13/2018	202,074.00	200,354.00	1.46%
AMERICAN HONDA FINANCE CORP	10/10/2018	203,310.00	201,532.00	1.61%
AMERICAN HONDA FINANCE CORP	7/12/2019	2,997,000.00	2,959,620.00	1.80%
AMERICAN HONDA FINANCE CORP	8/15/2019	99,815.00	100,874.00	1.87%
AMERICAN HONDA FINANCE CORP	2/14/2020	1,497,870.00	1,503,690.00	1.91%
AMERICAN HONDA FINANCE CORP	2/14/2020	2,496,450.00	2,506,150.00	1.91%
AMERICAN HONDA FINANCE CORPORATION	10/1/2018	178,647.00	162,822.00	1.82%
AMERICAN HONDA FINANCE CORPORATION	10/1/2018	446,236.00	434,192.00	1.82%
AMERIPRISE FINANCIAL INC	3/15/2020	224,708.00	217,284.00	2.26%
ANHEUSER-BUSCH INBEV NV	1/15/2019	175,654.45	159,523.20	2.02%
ANHEUSER-BUSCH INBEV WORLDWIDE INC	11/15/2019	201,130.40	190,632.90	2.09%
APPLE INC	5/5/2017	500,040.00	500,025.00	0.99%
APPLE INC	5/12/2017	86,939.97	86,989.56	1.00%
APPLE INC	5/12/2017	659,544.60	659,920.80	1.00%
APPLE INC	2/23/2018	179,922.60	180,070.20	1.26%
APPLE INC	5/3/2018	195,450.00	199,396.00	1.28%
APPLE INC	5/3/2018	178,111.80	179,456.40	1.28%
APPLE INC	5/3/2018	495,845.00	498,490.00	1.28%
APPLE INC	2/8/2019	884,327.40	886,601.85	1.45%
APPLE INC	2/8/2019	2,997,720.00	3,005,430.00	1.45%
APPLE INC	2/22/2019	239,959.20	240,950.40	1.49%
APPLE INC	8/2/2019	1,518,480.00	1,501,942.40	1.62%
APPLE INC	2/7/2020	66,307.56	65,605.32	1.77%
APPLE INC	2/7/2020	329,838.30	330,960.30	1.79%
APPLE INC	2/23/2021	68,009.02	67,203.01	2.17%
APPLE INC	8/4/2021	192,731.73	187,244.74	2.27%
ARIZONA PUBLIC SERVICE CO	3/1/2019	102,724.80	90,144.00	1.97%
ARIZONA PUBLIC SERVICE CO	1/15/2020	150,892.50	150,286.50	2.13%
ATLANTIC CITY ELECTRIC CO	11/15/2018	132,908.60	120,024.30	2.01%
ATMOS ENERGY CORP	6/15/2017	115,223.00	100,975.00	1.56%
ATMOS ENERGY CORP	6/15/2017	87,063.20	80,780.00	1.56%
BANK OF AMERICA NA	3/26/2018	1,298,219.00	1,300,507.00	1.61%
BANK OF AMERICA NA	3/26/2018	1,500,810.00	1,500,585.00	1.61%
BANK OF AMERICA NA	12/7/2018	3,000,000.00	3,016,320.00	1.72%
BANK OF NEW YORK COMPANY, INC. (THE)	1/15/2020	107,200.00	106,737.00	2.10%
BANK OF NEW YORK COMPANY, INC. (THE)	1/15/2020	101,092.50	96,063.30	2.10%
BANK OF NEW YORK COMPANY, INC. (THE)	1/15/2020	141,420.50	138,758.10	2.10%
BANK OF NEW YORK MELLON CORP	5/22/2018	1,439,870.40	1,439,740.80	1.62%
BANK OF NEW YORK MELLON CORP	8/1/2018	913,734.00	905,904.00	1.57%
BANK OF NEW YORK MELLON CORP	3/4/2019	35,199.85	35,259.35	1.79%
BANK OF NEW YORK MELLON CORP	3/4/2019	50,603.50	50,370.50	1.79%
BANK OF NEW YORK MELLON CORP	3/4/2019	35,451.85	35,259.35	1.79%
BANK OF NEW YORK MELLON CORP	2/24/2020	203,662.00	200,820.00	2.00%
BANK OF NEW YORK MELLON CORP	8/17/2020	154,755.00	151,689.00	2.24%
BANK OF TOKYO MITSUBISHI UFJ LTD	9/8/2017	489,412.00	489,573.70	1.65%
BANK OF TOKYO MITSUBISHI UFJ LTD	3/5/2018	1,548,775.50	1,550,046.50	1.70%
BAYER US FINANCE LLC	10/8/2019	203,710.00	201,372.00	2.09%
BB&T CORP	8/15/2017	300,207.00	300,186.00	1.38%
BB&T CORP	8/15/2017	140,932.40	140,086.80	1.38%
BB&T CORP	8/15/2017	299,454.00	300,186.00	1.38%
BB&T CORP	8/15/2017	518,055.42	519,321.78	1.38%
BB&T CORP	1/12/2018	129,509.90	129,980.50	1.47%
BERKSHIRE HATHAWAY FINANCE CORP	3/7/2018	679,734.80	680,340.00	1.40%
BERKSHIRE HATHAWAY FINANCE CORP	5/15/2018	564,000.00	522,150.00	1.41%
BERKSHIRE HATHAWAY FINANCE CORP	3/15/2019	126,933.96	127,219.71	1.61%
BERKSHIRE HATHAWAY FINANCE CORP	3/15/2019	28,977.96	29,050.17	1.61%
BERKSHIRE HATHAWAY FINANCE CORP	3/15/2019	589,551.60	591,020.70	1.61%
BERKSHIRE HATHAWAY FINANCE CORP	8/15/2019	149,854.50	148,564.50	1.71%
BERKSHIRE HATHAWAY INC	2/9/2018	146,222.35	145,104.40	1.46%
BERKSHIRE HATHAWAY INC	2/9/2018	120,091.20	120,086.40	1.46%
BERKSHIRE HATHAWAY INC	8/15/2018	134,983.80	134,320.95	1.52%

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BLACKROCK INC	9/15/2017	23,055.74	19,425.22	1.30%
BLACKROCK INC	9/15/2017	6,071.90	5,111.90	1.30%
BLACKROCK INC	12/10/2019	168,627.00	162,667.50	1.77%
BLACKROCK INC	12/10/2019	131,338.05	124,711.75	1.77%
BLACKROCK INC	12/10/2019	56,019.50	54,222.50	1.77%
BLACKROCK INC	12/10/2019	144,736.80	140,978.50	1.77%
BLACKROCK INC	12/10/2019	167,211.00	162,667.50	1.77%
BLACKROCK INC	12/10/2019	54,747.00	54,222.50	1.77%
BMW US CAPITAL LLC	4/11/2019	209,907.60	208,569.90	1.84%
BMW US CAPITAL LLC	9/13/2019	154,806.25	153,192.70	1.94%
BOEING CAPITAL CORP	8/15/2018	249,417.60	244,420.80	1.45%
BOEING CO	5/15/2018	106,835.30	109,655.70	1.23%
BRANCH BANKING AND TRUST CO	10/1/2017	719,553.60	720,021.60	1.34%
BRANCH BANKING AND TRUST CO	10/1/2017	499,240.00	500,015.00	1.34%
BRANCH BANKING AND TRUST CO	10/1/2017	999,380.00	1,000,030.00	1.34%
BRANCH BANKING AND TRUST CO	5/10/2019	1,258,853.40	1,246,946.40	1.95%
BRANCH BANKING AND TRUST CO	5/10/2019	1,683,466.65	1,667,543.40	1.95%
BRANCH BANKING AND TRUST CO	1/15/2020	1,139,908.80	1,141,459.20	2.05%
BRANCH BANKING AND TRUST CO	1/15/2020	1,999,840.00	2,002,560.00	2.05%
BRANCH BANKING AND TRUST CO	4/1/2021	308,532.00	304,605.00	2.44%
BRISTOL-MYERS SQUIBB CO	2/27/2019	1,004,196.00	1,003,974.90	1.65%
CARGILL INC	11/27/2017	115,382.00	102,913.00	1.51%
CARGILL INC	11/27/2017	103,601.70	92,621.70	1.51%
CATERPILLAR FINANCIAL SERVICES CORP	8/18/2017	999,800.00	1,000,240.00	1.18%
CATERPILLAR FINANCIAL SERVICES CORP	8/18/2017	300,357.00	300,072.00	1.18%
CATERPILLAR FINANCIAL SERVICES CORP	2/23/2018	130,566.80	129,812.80	1.66%
CATERPILLAR FINANCIAL SERVICES CORP	2/23/2018	309,928.70	309,553.60	1.66%
CATERPILLAR FINANCIAL SERVICES CORP	3/22/2019	729,562.00	730,138.70	1.89%
CATERPILLAR FINANCIAL SERVICES CORP	5/18/2019	149,916.00	148,186.50	1.93%
CATERPILLAR FINANCIAL SERVICES CORP	5/18/2019	509,500.20	503,834.10	1.93%
CATERPILLAR FINANCIAL SERVICES CORP	5/18/2019	1,099,384.00	1,086,701.00	1.93%
CATERPILLAR FINANCIAL SERVICES CORP	6/9/2019	206,011.44	204,909.84	1.89%
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	379,582.00	380,535.80	2.05%
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	769,153.00	771,085.70	2.05%
CATERPILLAR FINANCIAL SERVICES CORPORATION	9/1/2017	59,999.00	50,903.50	1.48%
CATERPILLAR FINANCIAL SERVICES CORPORATION	2/15/2019	109,321.25	104,019.30	1.96%
CATERPILLAR INC	6/26/2017	91,785.60	90,020.70	1.40%
CHARLES SCHWAB CORP	3/10/2018	699,118.00	699,860.00	1.52%
CHARLES SCHWAB CORP	7/25/2018	223,781.80	221,361.80	1.69%
CHARLES SCHWAB CORP	7/22/2020	156,330.30	155,318.20	2.21%
CHEVRON CORP	11/9/2017	2,000,000.00	2,000,680.00	1.29%
CHEVRON CORP	11/15/2017	1,260,000.00	1,260,088.20	1.33%
CHEVRON CORP	12/5/2017	150,018.00	149,749.50	1.35%
CHEVRON CORP	12/5/2017	49,928.50	49,916.50	1.35%
CHEVRON CORP	3/2/2018	140,417.20	139,918.80	1.43%
CHEVRON CORP	3/2/2018	93,769.70	93,945.48	1.43%
CHEVRON CORP	3/2/2018	65,000.00	64,962.30	1.43%
CHEVRON CORP	3/2/2018	600,000.00	599,652.00	1.43%
CHEVRON CORP	3/2/2018	2,000,000.00	1,998,840.00	1.43%
CHEVRON CORP	6/24/2018	120,578.40	120,385.20	1.43%
CHEVRON CORP	6/24/2018	20,223.40	20,064.20	1.43%
CHEVRON CORP	6/24/2018	54,750.85	55,176.55	1.43%
CHEVRON CORP	11/16/2018	225,000.00	225,630.00	1.61%
CHEVRON CORP	11/16/2018	450,000.00	451,260.00	1.61%
CHEVRON CORP	2/28/2019	445,000.00	445,467.25	2.08%
CHEVRON CORP	3/3/2019	55,220.00	53,035.00	1.73%
CHEVRON CORP	5/16/2019	300,000.00	299,013.00	1.72%
CHEVRON CORP	5/16/2019	1,280,000.00	1,275,788.80	1.72%
CHEVRON CORP	11/15/2019	1,556,873.60	1,609,424.00	1.34%
CHEVRON CORP	11/15/2019	1,241,982.00	1,267,421.40	1.34%
CHEVRON CORP	11/15/2019	216,609.80	221,295.80	1.34%

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CHUBB INA HOLDINGS INC	3/15/2018	60,709.50	52,007.00	1.55%
CHUBB INA HOLDINGS INC	5/15/2018	75,062.00	68,010.80	1.57%
CHUBB INA HOLDINGS INC	5/15/2018	115,653.00	104,632.00	1.57%
CHUBB INA HOLDINGS INC	5/15/2018	97,289.30	88,937.20	1.57%
CHUBB INA HOLDINGS INC	5/15/2018	114,226.00	104,632.00	1.57%
CHUBB INA HOLDINGS INC	5/15/2018	174,229.50	156,948.00	1.57%
CHUBB INA HOLDINGS INC	5/15/2018	59,137.10	57,547.60	1.57%
CHUBB INA HOLDINGS INC	6/15/2019	145,097.50	135,886.25	1.85%
CHUBB INA HOLDINGS INC	11/3/2020	349,804.00	351,256.50	2.19%
CISCO SYSTEMS INC	6/15/2018	779,867.40	782,503.80	1.38%
CISCO SYSTEMS INC	2/28/2019	241,929.82	242,336.38	1.53%
CISCO SYSTEMS INC	2/28/2019	409,881.10	410,569.90	1.53%
CISCO SYSTEMS INC	3/1/2019	205,622.00	202,086.00	1.57%
CISCO SYSTEMS INC	3/1/2019	200,782.00	202,086.00	1.57%
CISCO SYSTEMS INC	9/20/2019	669,256.30	664,861.10	1.72%
CISCO SYSTEMS INC	9/20/2019	3,496,115.00	3,473,155.00	1.72%
CITIBANK NA	3/20/2019	1,998,360.00	2,006,880.00	1.81%
CITIBANK NA	3/20/2019	994,184.10	998,422.80	1.81%
COCA-COLA CO	10/27/2017	199,912.00	199,690.00	1.15%
COCA-COLA CO	3/14/2018	115,456.55	115,327.75	1.35%
COCA-COLA CO	5/30/2019	199,860.00	199,106.00	1.59%
COCA-COLA CO	5/30/2019	1,528,929.00	1,523,160.90	1.59%
COCA-COLA CO	10/27/2020	1,457,430.40	1,459,489.00	1.89%
COMCAST CORP	11/15/2017	159,987.00	154,491.00	1.45%
COMERICA INC	5/23/2019	150,358.50	149,820.00	2.18%
COMERICA INC	5/23/2019	90,507.60	89,892.00	2.18%
COMERICA INC	5/23/2019	59,793.00	59,928.00	2.18%
COMMONWEALTH BANK OF AUSTRALIA	9/18/2017	506,915.00	500,980.00	1.47%
COMMONWEALTH EDISON CO	3/15/2018	129,414.10	119,564.35	1.60%
COMMONWEALTH EDISON CO	3/15/2018	314,649.00	311,907.00	1.60%
COMMONWEALTH EDISON CO	1/15/2019	70,711.20	70,438.20	1.78%
COMMONWEALTH EDISON CO	1/15/2019	130,860.60	130,813.80	1.78%
CONSOLIDATED EDISON COMPANY OF NEW YORK IN	4/1/2018	49,707.00	46,874.25	1.63%
CONSUMERS ENERGY CO	9/15/2018	113,008.00	105,377.00	1.89%
CONSUMERS ENERGY CO	3/15/2019	53,084.70	48,760.20	1.76%
CONSUMERS ENERGY CO	3/15/2019	76,363.95	70,431.40	1.76%
DAIMLER FINANCE NORTH AMERICA LLC	4/10/2017	152,268.00	150,021.00	1.82%
DAIMLER FINANCE NORTH AMERICA LLC	8/1/2017	149,482.50	149,982.00	1.41%
DAIMLER FINANCE NORTH AMERICA LLC	1/11/2018	150,100.50	150,138.00	1.75%
DAIMLER FINANCE NORTH AMERICA LLC	5/18/2018	1,498,080.00	1,498,275.00	1.75%
DAIMLER FINANCE NORTH AMERICA LLC	8/3/2018	151,626.00	150,354.00	1.82%
DAIMLER FINANCE NORTH AMERICA LLC	8/3/2018	149,940.00	150,354.00	1.82%
DAIMLER FINANCE NORTH AMERICA LLC	7/5/2019	299,553.00	295,764.00	2.14%
DAIMLER FINANCE NORTH AMERICA LLC	1/6/2020	999,540.00	1,002,270.00	2.21%
DANAHER CORP	9/15/2018	151,149.00	150,043.50	1.63%
DANAHER CORP	9/15/2018	739,008.40	740,214.60	1.63%
DANAHER CORP	9/15/2018	758,981.60	760,220.40	1.63%
DTE ELECTRIC CO	6/15/2018	166,586.15	151,677.25	1.72%
DTE ELECTRIC CO	6/15/2018	111,195.00	104,605.00	1.72%
DTE ELECTRIC CO	6/1/2021	110,142.00	105,315.00	2.47%
DUKE ENERGY CAROLINAS LLC	1/15/2018	78,292.90	72,036.30	1.52%
DUKE ENERGY CAROLINAS LLC	6/15/2020	88,351.20	85,457.60	2.09%
DUKE ENERGY CAROLINAS LLC	6/15/2020	142,814.10	138,868.60	2.09%
DUKE ENERGY CAROLINAS LLC	6/15/2021	82,725.75	79,343.25	2.36%
DUKE ENERGY FLORIDA LLC	6/15/2018	87,237.60	83,788.80	1.66%
DUKE ENERGY FLORIDA LLC	6/15/2018	125,594.70	115,209.60	1.66%
ELI LILLY AND CO	3/1/2018	399,648.00	399,532.00	1.38%
EMERSON ELECTRIC CO	4/15/2019	88,555.20	85,035.20	1.84%
EMERSON ELECTRIC CO	10/15/2019	224,096.00	215,260.00	1.79%
ENTERGY LOUISIANA LLC	9/1/2018	282,555.00	265,145.00	2.13%
ESTEE LAUDER COMPANIES INC	2/7/2020	499,930.00	500,455.00	1.77%

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ESTEE LAUDER COMPANIES INC	2/7/2020	1,194,832.70	1,196,087.45	1.77%
EXXON MOBIL CORP	3/1/2018	360,000.00	360,331.20	1.34%
EXXON MOBIL CORP	3/1/2018	1,275,000.00	1,276,173.00	1.34%
EXXON MOBIL CORP	3/6/2018	2,065,000.00	2,063,348.00	1.39%
EXXON MOBIL CORP	3/6/2018	1,360,000.00	1,358,912.00	1.39%
EXXON MOBIL CORP	3/1/2019	340,000.00	340,584.80	1.62%
EXXON MOBIL CORP	3/1/2019	690,000.00	691,186.80	1.62%
EXXON MOBIL CORP	3/15/2019	333,283.50	331,254.00	1.61%
FEDERAL REALTY INVESTMENT TRUST	1/15/2021	99,583.00	99,929.00	2.57%
FIFTH THIRD BANK	8/20/2018	899,847.00	905,265.00	1.69%
FIFTH THIRD BANK	4/25/2019	401,592.00	402,924.00	2.00%
FIFTH THIRD BANK (OHIO)	3/15/2019	389,910.30	392,636.40	1.93%
FIFTH THIRD BANK (OHIO)	9/27/2019	643,929.30	637,111.65	2.13%
FIFTH THIRD BANK (OHIO)	9/27/2019	2,760,410.10	2,731,184.05	2.13%
FLORIDA POWER & LIGHT CO	11/1/2017	229,360.40	194,322.50	1.61%
FLORIDA POWER & LIGHT CO	11/1/2017	251,570.40	245,460.00	1.61%
GENERAL DYNAMICS CORP	11/15/2017	112,245.75	114,793.00	1.29%
GENERAL DYNAMICS CORP	11/15/2017	59,721.00	59,892.00	1.29%
GENERAL DYNAMICS CORP	11/15/2017	79,261.60	79,856.00	1.29%
GENERAL DYNAMICS CORP	11/15/2017	148,566.00	149,730.00	1.29%
GENERAL ELECTRIC CAPITAL CORP	5/15/2017	929,860.50	930,000.00	1.24%
GENERAL ELECTRIC CAPITAL CORP	5/15/2017	439,934.00	440,000.00	1.24%
GENERAL ELECTRIC CO	9/15/2017	35,978.25	33,641.52	1.33%
GENERAL ELECTRIC CO	9/15/2017	577,628.16	521,953.28	1.33%
GENERAL ELECTRIC CO	8/7/2019	696,225.60	692,010.90	1.71%
GENERAL ELECTRIC CO	1/7/2021	191,399.60	184,424.50	2.26%
GENERAL ELECTRIC COMPANY	12/6/2017	427,260.00	410,132.00	1.49%
GEORGIA POWER CO	6/1/2017	113,686.00	100,650.00	1.76%
GEORGIA POWER CO	6/1/2017	60,218.50	50,325.00	1.76%
GILEAD SCIENCES INC	9/4/2018	60,303.60	60,184.80	1.63%
GILEAD SCIENCES INC	9/4/2018	1,159,872.40	1,163,572.80	1.63%
GILEAD SCIENCES INC	9/1/2020	159,712.00	161,723.20	2.22%
GLAXOSMITHKLINE CAPITAL INC	5/15/2018	130,635.40	120,313.00	1.48%
GOLDMAN SACHS & CO	6/15/2020	340,500.00	332,082.00	2.51%
GOLDMAN SACHS GROUP INC	1/18/2018	91,544.00	82,613.60	1.80%
GOLDMAN SACHS GROUP INC	1/18/2018	136,581.60	123,920.40	1.80%
GOLDMAN SACHS GROUP INC	1/22/2018	714,961.28	707,857.92	1.69%
GOLDMAN SACHS GROUP INC	1/31/2019	1,531,635.00	1,516,920.00	1.99%
GOLDMAN SACHS GROUP INC	2/15/2019	127,453.20	115,233.30	2.16%
GOLDMAN SACHS GROUP INC	2/15/2019	179,527.50	164,619.00	2.16%
GOLDMAN SACHS GROUP INC	2/15/2019	153,973.30	142,669.80	2.16%
GOLDMAN SACHS GROUP INC	12/13/2019	2,947,787.50	2,951,799.50	2.28%
GOLDMAN SACHS GROUP INC	3/15/2020	238,252.62	231,993.12	2.41%
GOLDMAN SACHS GROUP INC	3/15/2020	325,245.00	325,224.00	2.41%
GOLDMAN SACHS GROUP INC	3/15/2020	223,358.00	216,816.00	2.41%
GOLDMAN SACHS GROUP INC	3/15/2020	244,803.91	239,581.68	2.41%
GOLDMAN SACHS GROUP INC	3/15/2020	167,311.50	162,612.00	2.41%
GOLDMAN SACHS GROUP INC	9/15/2020	57,194.37	57,471.96	2.49%
GOLDMAN SACHS GROUP INC	12/27/2020	1,129,220.30	1,130,180.80	2.59%
GOLDMAN SACHS GROUP INC	2/25/2021	133,396.90	130,842.40	2.70%
GOLDMAN SACHS GROUP INC	4/25/2021	200,522.00	199,452.00	2.70%
GUARDIAN LIFE GLOBAL FUNDING	10/27/2021	160,658.85	160,338.75	2.61%
HERSHEY CO	8/21/2018	2,689,300.60	2,699,361.20	1.35%
HOME DEPOT INC	6/15/2019	221,093.40	221,707.20	1.63%
HOME DEPOT INC	6/15/2019	128,987.30	131,008.80	1.63%
HOME DEPOT INC	6/15/2019	100,283.00	100,776.00	1.63%
HONEYWELL INTERNATIONAL INC	10/30/2019	339,731.40	337,419.40	1.70%
HONEYWELL INTERNATIONAL INC	10/30/2019	1,074,150.75	1,066,840.75	1.70%
HONEYWELL INTERNATIONAL INC	3/1/2021	164,493.00	161,400.00	2.21%
HSBC USA INC	3/5/2018	499,535.00	500,250.00	1.65%
HSBC USA INC (NEW)	1/16/2018	300,531.00	299,811.00	1.70%

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HSBC USA INC (NEW)	1/16/2018	228,817.80	229,855.10	1.70%
HSBC USA INC (NEW)	6/23/2019	201,642.00	200,860.00	2.05%
ILLINOIS TOOL WORKS INC	3/1/2019	59,965.20	60,420.60	1.58%
ILLINOIS TOOL WORKS INC	3/1/2019	84,775.60	85,595.85	1.58%
INTEL CORP	7/29/2020	322,870.40	325,145.60	1.95%
INTEL CORP	5/19/2021	1,327,659.20	1,302,043.40	2.23%
INTEL CORP	10/1/2021	303,710.25	296,294.55	2.37%
INTERNATIONAL BUSINESS MACHINES CORP	5/17/2019	202,942.00	200,880.00	1.59%
INTERNATIONAL BUSINESS MACHINES CORP	1/27/2020	1,153,891.20	1,158,857.70	1.78%
JACKSON NATIONAL LIFE GLOBAL FUNDING	6/1/2018	143,212.05	139,430.70	1.84%
JACKSON NATIONAL LIFE GLOBAL FUNDING	10/15/2018	71,962.56	72,139.68	1.75%
JACKSON NATIONAL LIFE GLOBAL FUNDING	10/15/2018	151,656.00	150,291.00	1.75%
JACKSON NATIONAL LIFE GLOBAL FUNDING	10/15/2018	399,544.00	400,776.00	1.75%
JACKSON NATIONAL LIFE GLOBAL FUNDING	4/16/2019	150,181.50	150,763.50	2.04%
JACKSON NATIONAL LIFE GLOBAL FUNDING	1/30/2020	159,824.00	159,785.60	2.25%
JACKSON NATIONAL LIFE GLOBAL FUNDING	12/9/2020	153,591.00	150,522.00	2.50%
JDOT 15 A4	12/15/2021	1,001,406.25	1,001,070.00	1.55%
JOHN DEERE CAPITAL CORP	12/15/2017	56,986.32	57,056.43	1.41%
JOHN DEERE CAPITAL CORP	12/15/2017	110,532.40	110,108.90	1.41%
JOHN DEERE CAPITAL CORP	1/16/2018	999,500.00	1,000,660.00	1.27%
JOHN DEERE CAPITAL CORP	7/13/2018	36,985.94	37,043.29	1.51%
JOHN DEERE CAPITAL CORP	7/13/2018	329,874.60	330,386.10	1.51%
JOHN DEERE CAPITAL CORP	8/10/2018	129,872.60	130,345.80	1.55%
JOHN DEERE CAPITAL CORP	1/8/2019	999,940.00	1,005,520.00	1.63%
JOHN DEERE CAPITAL CORP	10/9/2019	1,347,273.00	1,329,844.50	1.86%
JOHN DEERE CAPITAL CORP	3/10/2020	152,674.50	150,090.00	2.03%
JOHN DEERE CAPITAL CORP	3/13/2020	339,734.80	340,975.80	2.10%
JOHN DEERE CAPITAL CORP	3/13/2020	899,298.00	902,583.00	2.10%
JOHN DEERE CAPITAL CORP	1/8/2021	2,197,734.00	2,216,588.00	2.34%
JOHNSON & JOHNSON	12/5/2018	181,539.00	180,914.40	1.34%
JOHNSON & JOHNSON	3/1/2019	180,978.28	180,189.12	1.36%
JOHNSON & JOHNSON	3/3/2022	209,428.80	210,273.00	2.22%
JPMORGAN CHASE & CO	3/22/2019	1,499,040.00	1,500,405.00	1.84%
JPMORGAN CHASE & CO	4/23/2019	213,573.30	206,389.40	2.01%
JPMORGAN CHASE & CO	4/23/2019	149,613.03	144,472.58	2.01%
JPMORGAN CHASE & CO	4/23/2019	30,377.16	29,329.02	2.01%
JPMORGAN CHASE & CO	3/25/2020	854,191.80	831,453.70	2.17%
JPMORGAN CHASE BANK NA	9/21/2018	894,579.35	893,881.25	1.54%
KANSAS CITY POWER & LIGHT CO	4/1/2019	149,085.30	143,018.20	2.02%
KANSAS CITY POWER & LIGHT CO	4/1/2019	110,838.40	104,513.30	2.02%
KENTUCKY UTILITIES CO	11/1/2020	135,487.30	134,058.60	2.27%
KEYBANK NA	12/15/2019	616,470.00	606,774.00	2.07%
KIMBERLY-CLARK CORP	8/1/2017	109,043.10	91,342.80	1.61%
KIMBERLY-CLARK CORP	2/15/2019	199,988.00	199,322.00	1.58%
LOWES CO INC	4/15/2020	231,233.10	224,057.40	1.91%
LOWE'S COMPANIES INC	4/15/2019	679,265.60	672,091.60	1.73%
LOWE'S COMPANIES INC	4/15/2019	1,198,704.00	1,186,044.00	1.73%
MANUFACTURERS AND TRADERS TRUST CO	7/25/2017	2,499,050.00	2,498,425.00	1.60%
MANUFACTURERS AND TRADERS TRUST CO	3/7/2018	250,897.50	249,640.00	1.61%
MANUFACTURERS AND TRADERS TRUST CO	1/30/2019	254,050.00	252,135.00	1.80%
MANUFACTURERS AND TRADERS TRUST CO	7/25/2019	999,860.00	1,007,180.00	1.92%
MARSH & MCLENNAN COMPANIES INC	9/10/2019	150,562.50	151,056.00	2.04%
MASSMUTUAL GLOBAL FUNDING II	4/9/2019	252,877.50	252,510.00	1.84%
MCDONALDS CORPORATION	10/15/2017	62,875.45	56,258.95	1.52%
MCDONALDS CORPORATION	10/15/2017	58,561.50	51,144.50	1.52%
MCDONALDS CORPORATION	10/15/2017	41,471.85	35,801.15	1.52%
MEDTRONIC INC	4/1/2018	120,416.40	119,802.00	1.54%
MEDTRONIC INC	3/15/2020	103,828.00	101,441.00	2.00%
MEDTRONIC INC	3/15/2020	202,964.00	202,882.00	2.00%
METROPOLITAN LIFE GLOBAL FUNDING I	4/10/2017	728,992.60	730,014.60	1.21%
METROPOLITAN LIFE GLOBAL FUNDING I	1/10/2018	246,922.50	249,562.50	1.73%

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METROPOLITAN LIFE GLOBAL FUNDING I	4/10/2019	305,529.00	301,755.00	2.00%
METROPOLITAN LIFE GLOBAL FUNDING I	4/10/2019	307,266.00	301,755.00	2.00%
METROPOLITAN LIFE GLOBAL FUNDING I	4/10/2019	204,266.00	201,170.00	2.00%
MICROSOFT CORP	11/3/2018	169,830.00	169,962.60	1.31%
MICROSOFT CORP	11/3/2018	1,438,560.00	1,439,683.20	1.31%
MICROSOFT CORP	11/3/2018	1,728,270.00	1,729,619.40	1.31%
MICROSOFT CORP	6/1/2019	250,401.00	243,314.70	1.47%
MICROSOFT CORP	8/8/2019	2,082,852.45	2,062,231.80	1.57%
MICROSOFT CORP	2/6/2020	1,124,246.25	1,128,487.50	1.74%
MICROSOFT CORP	2/6/2020	1,998,660.00	2,006,200.00	1.74%
MICROSOFT CORP	8/8/2021	496,320.00	487,215.00	2.17%
MORGAN STANLEY	12/28/2017	174,928.50	154,674.00	1.70%
MORGAN STANLEY	1/5/2018	100,554.00	100,176.00	1.64%
MORGAN STANLEY	1/24/2019	2,291,400.00	2,272,207.50	1.94%
MORGAN STANLEY	5/13/2019	475,808.00	442,168.00	2.18%
MORGAN STANLEY	9/23/2019	227,906.00	215,958.00	2.29%
MORGAN STANLEY	6/16/2020	1,206,948.00	1,214,556.00	2.40%
MORGAN STANLEY	11/17/2021	321,688.25	322,858.25	2.78%
MUFG UNION BANK NA	5/6/2019	301,041.00	301,224.00	2.04%
NATIONAL RURAL UTILITIES COOP FINANCE CORP	4/10/2017	101,504.45	85,047.60	3.13%
NATIONAL RURAL UTILITIES COOP FINANCE CORP	4/10/2017	56,796.50	50,028.00	3.13%
NATIONAL RURAL UTILITIES COOP FINANCE CORP	4/10/2017	72,342.40	65,036.40	3.13%
NATIONAL RURAL UTILITIES COOP FINANCE CORP	2/1/2018	85,738.40	82,572.80	1.55%
NATIONAL RURAL UTILITIES COOP FINANCE CORP	11/1/2019	322,019.75	322,140.00	1.85%
NATIONAL RURAL UTILITIES COOP FINANCE CORP	11/15/2019	86,163.65	85,799.85	1.92%
NATIONAL SEMICONDUCTOR CORP	6/15/2017	99,349.60	80,851.20	1.38%
NEVADA POWER CO	8/1/2018	190,207.50	186,051.25	1.69%
NEVADA POWER CO	3/15/2019	176,717.52	162,045.45	1.78%
NEW YORK LIFE GLOBAL FUNDING	11/2/2018	154,440.45	154,738.05	1.66%
NEW YORK LIFE GLOBAL FUNDING	11/2/2018	548,421.50	549,070.50	1.66%
NEW YORK LIFE GLOBAL FUNDING	6/18/2019	130,079.30	130,638.30	1.92%
NEW YORK LIFE GLOBAL FUNDING	10/24/2019	498,055.00	493,865.00	1.99%
NEW YORK LIFE GLOBAL FUNDING	4/13/2021	679,000.40	669,310.40	2.41%
NEW YORK UNIVERSITY	7/1/2018	640,000.00	637,132.80	1.68%
NIAGARA MOHAWK POWER CORP	8/15/2019	187,846.60	181,367.90	1.98%
NIAGARA MOHAWK POWER CORP	8/15/2019	147,260.70	144,027.45	1.98%
NISSAN MOTOR ACCEPTANCE CORP	3/4/2019	312,266.10	312,036.70	2.00%
NORTHERN STATES POWER CO	8/15/2020	111,634.60	110,346.50	2.10%
NORTHERN STATES POWER CO (MINNESOTA)	3/1/2018	136,449.60	124,012.80	1.56%
NORTHERN TRUST COMPANY	8/15/2018	278,245.00	266,310.00	1.67%
NORTHERN TRUST CORP	11/4/2020	214,712.00	208,210.00	2.25%
NOVARTIS CAPITAL CORP	2/14/2020	498,045.00	500,490.00	1.76%
NSTAR ELECTRIC CO	11/15/2017	112,617.00	102,564.00	1.47%
NSTAR ELECTRIC CO	11/15/2017	115,107.00	102,564.00	1.47%
OCCIDENTAL PETROLEUM CORP	2/15/2018	64,899.90	64,980.50	1.53%
ORACLE CORP	10/15/2017	996,840.00	999,740.00	1.25%
ORACLE CORP	4/15/2018	116,766.00	104,396.00	1.47%
ORACLE CORP	1/15/2019	152,989.50	152,064.00	1.59%
ORACLE CORP	7/8/2019	141,520.00	134,036.25	1.74%
ORACLE CORP	7/8/2019	86,448.00	85,783.20	1.74%
ORACLE CORP	10/8/2019	161,422.40	161,958.40	1.75%
ORACLE CORP	9/15/2021	654,443.13	641,650.86	2.31%
PACCAR FINANCIAL CORP	11/17/2017	79,964.80	80,016.00	1.37%
PACCAR FINANCIAL CORP	3/9/2018	177,860.22	177,107.97	1.38%
PACCAR FINANCIAL CORP	5/18/2018	78,895.72	78,940.75	1.47%
PACCAR FINANCIAL CORP	2/25/2019	109,846.00	109,865.80	1.72%
PACCAR FINANCIAL CORP	2/25/2019	938,684.00	938,853.20	1.72%
PACCAR FINANCIAL CORP	5/10/2019	71,957.52	71,395.92	1.71%
PACCAR FINANCIAL CORP	5/10/2019	799,528.00	793,288.00	1.71%
PACCAR FINANCIAL CORP	5/10/2019	634,625.35	629,672.35	1.71%
PACCAR FINANCIAL CORP	2/27/2020	499,100.00	500,670.00	1.90%

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PACCAR FINANCIAL CORP	2/27/2020	1,387,498.00	1,391,862.60	1.90%
PACCAR INC	8/14/2018	50,102.50	50,129.00	1.56%
PACCAR INC	8/14/2018	152,082.00	150,387.00	1.56%
PACCAR INC	8/14/2018	799,392.00	802,064.00	1.56%
PACIFIC GAS AND ELECTRIC CO	11/30/2017	103,338.00	92,403.00	1.58%
PACIFICORP	7/15/2018	136,090.80	126,070.80	1.66%
PEPSICO INC	7/17/2017	1,399,552.00	1,399,328.00	1.29%
PEPSICO INC	8/13/2017	496,215.00	500,045.00	1.22%
PEPSICO INC	4/30/2018	249,970.00	249,862.50	1.30%
PEPSICO INC	4/30/2018	2,099,748.00	2,098,845.00	1.30%
PEPSICO INC	1/7/2019	237,400.02	236,723.76	1.55%
PEPSICO INC	2/22/2019	87,974.48	88,008.80	1.49%
PEPSICO INC	2/22/2019	1,999,420.00	2,000,200.00	1.49%
PEPSICO INC	10/4/2019	329,950.50	327,518.40	1.66%
PEPSICO INC	10/14/2020	102,872.00	100,571.00	1.98%
PFIZER INC	6/1/2018	3,497,445.00	3,495,590.00	1.31%
PFIZER INC	6/3/2019	1,518,267.20	1,512,704.00	1.68%
PFIZER INC	11/15/2019	499,640.00	499,570.00	1.73%
PHILIP MORRIS INTERNATIONAL INC	11/9/2017	1,610,510.30	1,614,079.45	1.34%
PHILIP MORRIS INTERNATIONAL INC	1/15/2019	1,524,585.00	1,502,985.00	1.76%
PHILIP MORRIS INTERNATIONAL INC	2/21/2019	1,112,167.90	1,111,041.75	1.82%
PHILIP MORRIS INTERNATIONAL INC	2/21/2020	586,389.20	588,530.90	2.09%
PHILIP MORRIS INTERNATIONAL INC	2/21/2020	3,309,620.40	3,321,708.30	2.09%
PNC BANK NA	10/18/2017	1,999,620.00	2,000,720.00	1.42%
PNC BANK NA	7/20/2018	1,649,802.00	1,653,613.50	1.67%
PNC BANK NA	11/5/2018	704,914.00	700,714.00	1.73%
PNC BANK NA	12/7/2018	1,498,770.00	1,499,700.00	1.71%
PNC BANK NA	7/29/2019	1,338,124.00	1,324,549.80	1.96%
PNC BANK, N.A.	9/21/2017	346,098.55	340,199.20	1.56%
PNC BANK, N.A.	9/21/2017	673,238.70	619,467.20	1.56%
PNC FUNDING CORP	6/10/2019	135,483.80	126,521.85	2.00%
PNC FUNDING CORP	2/8/2020	445,592.00	432,260.00	2.19%
PNC FUNDING CORP	8/11/2020	126,810.50	122,542.85	2.33%
PPG INDUSTRIES INC	11/15/2020	292,647.60	293,118.00	2.25%
PRAXAIR INC	11/7/2017	39,737.20	39,937.60	1.31%
PRAXAIR INC	11/7/2017	109,486.30	109,828.40	1.31%
PRAXAIR INC	11/7/2017	140,847.00	139,781.60	1.31%
PRAXAIR INC	11/7/2018	89,084.70	89,640.00	1.50%
PRAXAIR INC	11/7/2018	58,611.60	59,760.00	1.50%
PRAXAIR INC	11/7/2018	97,590.00	99,600.00	1.50%
PRAXAIR INC	8/15/2019	55,353.50	53,028.00	1.88%
PRAXAIR INC	8/15/2019	164,019.00	159,084.00	1.88%
PRICOA GLOBAL FUNDING I	8/18/2017	300,324.00	299,565.00	1.73%
PRICOA GLOBAL FUNDING I	11/24/2020	531,398.40	522,251.60	2.42%
PRICOA GLOBAL FUNDING I	11/24/2020	154,051.50	150,649.50	2.42%
PRINCIPAL LIFE GLOBAL FUNDING II	5/19/2017	199,036.00	199,960.00	1.34%
PRINCIPAL LIFE GLOBAL FUNDING II	9/11/2017	79,962.40	79,992.00	1.52%
PRINCIPAL LIFE GLOBAL FUNDING II	10/15/2018	111,270.50	110,774.40	1.78%
PRINCIPAL LIFE GLOBAL FUNDING II	4/18/2019	33,893.92	33,712.36	1.92%
PROCTER & GAMBLE CO	11/15/2018	370,799.20	371,998.00	1.26%
PROCTER & GAMBLE CO	11/1/2019	798,784.00	806,688.00	1.57%
PROTECTIVE LIFE GLOBAL FUNDING	9/13/2019	298,000.00	293,237.96	2.23%
PUBLIC SERVICE CO OF COLORADO	6/1/2019	111,292.00	106,705.00	1.95%
PUBLIC SERVICE CO OF COLORADO	11/15/2020	212,790.00	206,706.00	2.08%
PUBLIC SERVICE COMPANY OF COLORADO	8/1/2018	57,056.00	52,623.50	1.80%
PUBLIC SERVICE ELECTRIC AND GAS CO	6/1/2019	175,586.25	174,959.75	1.81%
PUBLIC SERVICE ELECTRIC AND GAS CO	8/15/2019	114,530.80	114,949.40	2.02%
PUBLIC SERVICE ELECTRIC AND GAS CO	8/15/2019	35,218.40	34,984.60	2.02%
PUBLIC SERVICE ELECTRIC AND GAS CO	8/15/2019	151,134.00	149,934.00	2.02%
PUBLIC SERVICE ELECTRIC AND GAS CO	8/15/2019	86,203.60	84,962.60	2.02%
QUALCOMM INC	5/18/2018	913,773.90	915,146.40	1.39%

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QUALCOMM INC	5/18/2018	496,245.00	500,080.00	1.39%
QUALCOMM INC	5/20/2020	743,220.00	751,665.00	2.18%
RAYTHEON CO	2/15/2020	132,494.40	128,352.00	1.90%
RAYTHEON CO	10/15/2020	170,092.80	165,344.00	2.14%
RELIANCE STANDARD LIFE GLOBAL FUNDING II	1/15/2020	199,734.00	199,890.00	2.52%
ROCHE HOLDINGS INC	9/29/2017	201,140.00	200,140.00	1.21%
SAN DIEGO GAS & ELECTRIC CO	8/15/2021	102,559.00	102,346.00	2.43%
SCHLUMBERGER HOLDINGS CORP	12/21/2020	335,049.00	337,434.90	2.35%
SCHLUMBERGER HOLDINGS CORP	12/21/2020	313,080.00	306,759.00	2.35%
SIMON PROPERTY GROUP LP	9/15/2017	41,560.00	40,067.60	1.32%
SIMON PROPERTY GROUP LP	9/15/2017	77,601.00	75,126.75	1.32%
SIMON PROPERTY GROUP LP	2/1/2018	50,208.00	49,959.50	1.60%
SIMON PROPERTY GROUP LP	2/1/2018	160,246.40	159,870.40	1.60%
SIMON PROPERTY GROUP LP	2/1/2018	85,119.00	84,931.15	1.60%
SIMON PROPERTY GROUP LP	2/1/2018	78,793.60	79,935.20	1.60%
SOUTHERN CALIFORNIA EDISON CO	5/1/2017	57,981.44	57,994.78	1.23%
SOUTHERN CALIFORNIA EDISON CO	5/1/2017	62,086.80	61,994.42	1.23%
SOUTHERN CALIFORNIA EDISON CO	5/1/2017	899,712.00	899,919.00	1.23%
SOUTHERN CALIFORNIA EDISON CO	5/1/2017	249,920.00	249,977.50	1.23%
SOUTHERN CALIFORNIA EDISON CO	8/15/2018	114,483.00	105,132.00	1.70%
SOUTHERN CALIFORNIA EDISON CO	8/15/2018	50,859.90	47,309.40	1.70%
SOUTHERN CALIFORNIA EDISON CO	6/1/2021	154,280.00	147,994.00	2.34%
SOUTHERN CALIFORNIA GAS CO	6/15/2018	49,845.50	50,000.50	1.55%
SOUTHERN CALIFORNIA GAS CO	6/15/2018	249,992.50	250,002.50	1.55%
STATE STREET CORP	4/30/2017	94,543.20	80,223.20	1.98%
STATE STREET CORP	5/15/2018	139,818.00	139,697.60	1.54%
STATE STREET CORP	5/15/2018	98,574.00	99,784.00	1.54%
STATE STREET CORP	8/18/2020	201,626.00	202,686.00	2.14%
STATE STREET CORP	5/19/2021	302,436.00	294,747.00	2.40%
SUNTRUST BANK	1/31/2020	1,104,580.10	1,108,591.25	2.13%
TARGET CORP	6/26/2019	251,967.50	253,187.50	1.72%
TD AMERITRADE HOLDING CORP	12/1/2019	243,194.60	239,808.80	2.11%
TEXAS INSTRUMENTS INC	5/1/2018	414,933.60	413,281.90	1.39%
TORONTO-DOMINION BANK	3/13/2018	1,359,959.20	1,361,659.20	1.49%
TOYOTA MOTOR CREDIT CORP	5/22/2017	203,278.00	200,166.00	1.16%
TOYOTA MOTOR CREDIT CORP	1/12/2018	100,194.00	99,984.00	1.47%
TOYOTA MOTOR CREDIT CORP	1/12/2018	539,260.20	539,913.60	1.47%
TOYOTA MOTOR CREDIT CORP	10/24/2018	141,297.80	140,691.60	1.68%
TOYOTA MOTOR CREDIT CORP	1/9/2019	2,998,950.00	3,005,610.00	1.59%
TOYOTA MOTOR CREDIT CORP	1/17/2019	100,792.00	100,852.00	1.62%
TOYOTA MOTOR CREDIT CORP	1/17/2019	125,822.80	125,056.48	1.62%
TOYOTA MOTOR CREDIT CORP	1/17/2019	60,504.60	60,511.20	1.62%
TOYOTA MOTOR CREDIT CORP	1/17/2019	322,502.40	322,726.40	1.62%
TOYOTA MOTOR CREDIT CORP	7/18/2019	81,196.80	80,635.20	1.77%
TOYOTA MOTOR CREDIT CORPORATION	1/10/2018	75,335.25	74,986.50	1.40%
TRAVELERS CO INC	12/15/2017	119,868.00	102,982.00	1.48%
TRAVELERS CO INC	11/1/2020	81,245.25	79,415.25	2.18%
TRAVELERS CO INC	11/1/2020	98,562.60	95,298.30	2.18%
U.S. BANCORP	5/15/2017	255,618.40	251,022.59	1.41%
U.S. BANCORP	5/15/2017	538,733.60	529,047.61	1.41%
U.S. BANCORP	4/25/2019	661,498.50	655,193.50	1.79%
U.S. BANK N. A. (CINCINNATI BRANCH)	1/24/2020	399,156.00	401,488.00	1.86%
U.S. BANK N. A. (CINCINNATI BRANCH)	1/24/2020	1,217,425.80	1,224,538.40	1.86%
U.S. BANK N. A. (CINCINNATI BRANCH)	1/24/2020	1,267,320.30	1,274,724.40	1.86%
UBS AG (STAMFORD BRANCH)	8/14/2017	1,395,492.00	1,400,378.00	1.30%
UBS AG (STAMFORD BRANCH)	3/26/2018	639,161.60	640,454.40	1.73%
UNITED PARCEL SERVICE INC	10/1/2017	85,812.52	85,886.48	1.39%
UNITED PARCEL SERVICE INC	10/1/2017	33,922.14	33,955.12	1.39%
UNITED PARCEL SERVICE INC	10/1/2017	100,119.00	99,868.00	1.39%
UNITED TECHNOLOGIES CORP	6/1/2017	41,239.20	40,039.20	1.20%
UNITED TECHNOLOGIES CORP	11/1/2019	609,377.80	605,784.90	1.77%

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UNITED TECHNOLOGIES CORP	11/1/2019	4,994,900.00	4,965,450.00	1.77%
UNITEDHEALTH GROUP INC	7/17/2017	379,927.80	380,258.40	1.21%
UNITEDHEALTH GROUP INC	12/15/2017	639,116.80	640,006.40	1.40%
UNITEDHEALTH GROUP INC	2/15/2018	75,608.65	67,505.10	1.53%
UNITEDHEALTH GROUP INC	7/16/2018	439,441.20	441,918.40	1.56%
UNITEDHEALTH GROUP INC	3/15/2019	335,527.31	335,948.56	1.79%
UNITEDHEALTH GROUP INC	3/15/2019	216,119.20	219,313.60	1.79%
US BANK NA	9/11/2017	1,319,260.80	1,320,580.80	1.25%
US BANK NA	9/11/2017	799,552.00	800,352.00	1.25%
US BANK NA	1/26/2018	599,088.00	599,268.00	1.50%
US BANK NA	1/29/2018	949,183.00	949,743.50	1.48%
US BANK NA	1/29/2018	2,997,420.00	2,999,190.00	1.48%
USAA CAPITAL CORP	8/1/2020	1,005,080.00	1,006,230.00	2.25%
VF CORP	11/1/2017	182,224.35	169,243.80	1.50%
VIRGINIA ELECTRIC AND POWER CO	4/30/2018	121,760.10	109,078.20	1.76%
VIRGINIA ELECTRIC AND POWER CO	6/30/2019	110,509.00	106,773.00	1.91%
VIRGINIA ELECTRIC AND POWER CO	6/30/2019	56,267.00	53,386.50	1.91%
VIRGINIA ELECTRIC AND POWER CO	6/30/2019	78,746.50	74,741.10	1.91%
VISA INC	12/14/2017	1,039,448.80	1,039,022.40	1.33%
VISA INC	12/14/2020	2,497,875.00	2,507,325.00	2.12%
WAL MART STORES INC	4/5/2017	381,519.60	330,000.00	5.24%
WAL MART STORES INC	4/21/2017	249,962.50	249,960.00	1.28%
WAL MART STORES INC	2/1/2019	161,755.50	157,072.50	1.51%
WALT DISNEY CO	5/30/2017	74,865.00	74,981.25	1.02%
WALT DISNEY CO	9/17/2018	73,937.10	74,154.66	1.35%
WALT DISNEY CO	9/17/2018	2,143,176.75	2,149,483.05	1.35%
WALT DISNEY CO	1/8/2019	82,888.78	83,164.34	1.54%
WALT DISNEY CO	7/12/2019	149,496.00	147,382.50	1.66%
WALT DISNEY CO	7/12/2019	657,782.40	648,483.00	1.66%
WALT DISNEY CO	3/4/2020	1,034,730.90	1,037,318.40	1.87%
WELLS FARGO & CO	5/8/2017	1,776,420.80	1,761,267.20	1.39%
WELLS FARGO & CO	5/8/2017	719,936.00	700,504.00	1.39%
WELLS FARGO & CO	4/22/2019	125,080.00	125,476.25	1.94%
WELLS FARGO & CO	4/22/2019	1,527,435.00	1,505,715.00	1.94%
WELLS FARGO & CO	1/30/2020	250,367.50	250,527.50	2.07%
WELLS FARGO & CO	1/30/2020	75,618.00	75,158.25	2.07%
WELLS FARGO & CO	1/30/2020	24,942.75	25,052.75	2.07%
WELLS FARGO & CO	1/30/2020	47,905.92	48,101.28	2.07%
WELLS FARGO & CO	1/30/2020	26,938.17	27,056.97	2.07%
WELLS FARGO & CO	1/30/2020	1,607,810.40	1,613,397.10	2.07%
WELLS FARGO & CO	7/22/2020	153,472.50	151,483.50	2.29%
WELLS FARGO & CO	7/22/2020	178,883.25	176,730.75	2.29%
WELLS FARGO & CO	12/7/2020	300,216.00	301,521.00	2.40%
WELLS FARGO & CO	12/7/2020	256,707.50	251,267.50	2.40%
WELLS FARGO & CO	4/1/2021	312,177.60	301,019.60	2.61%
WELLS FARGO BANK NA	1/22/2018	1,149,666.50	1,149,356.00	1.72%
WELLS FARGO BANK NA	1/22/2018	2,999,130.00	2,998,320.00	1.72%
WELLS FARGO BANK NA	2/1/2018	38,486.35	36,100.05	1.93%
WISCONSIN ELECTRIC POWER CO	6/15/2018	181,333.80	180,194.40	1.60%
WISCONSIN ELECTRIC POWER CO	6/15/2018	105,225.75	105,113.40	1.60%
WISCONSIN POWER AND LIGHT CO	7/15/2019	190,661.80	181,114.60	2.06%
WISCONSIN PUBLIC SERVICE CORP	12/4/2018	266,730.45	264,048.65	1.87%
WISCONSIN PUBLIC SERVICE CORP	12/4/2018	989,079.30	986,445.90	1.87%
WYETH	4/1/2017	113,403.00	100,000.00	0.00%
XTO ENERGY INC	12/15/2018	121,526.00	107,831.00	1.81%
SUB-TOTAL		282,610,695.04	280,886,362.86	

VARIABLE RATE NOTES

BANK OF NEW YORK MELLON CORP	8/17/2020	600,000.00	610,806.00	1.47%
EXXON MOBIL CORP	2/28/2018	1,654,773.45	1,659,801.00	1.11%
GOLDMAN SACHS GROUP INC	4/30/2018	254,759.00	252,212.50	1.54%

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GOLDMAN SACHS GROUP INC	4/30/2018	1,090,000.00	1,099,646.50	1.54%
HSBC USA INC (NEW)	9/24/2018	820,000.00	824,731.40	1.65%
HSBC USA INC (NEW)	11/13/2019	1,360,000.00	1,364,977.60	1.62%
INTERNATIONAL BUSINESS MACHINES CORP	8/18/2017	900,567.00	901,620.00	1.15%
INTERNATIONAL BUSINESS MACHINES CORP	8/18/2017	2,100,000.00	2,103,780.00	1.15%
INTERNATIONAL BUSINESS MACHINES CORP	2/12/2019	170,000.00	170,882.30	1.25%
JPMORGAN CHASE & CO	1/25/2018	1,500,000.00	1,509,015.00	1.33%
LOWE'S COMPANIES INC	9/14/2018	280,000.00	282,237.20	1.21%
MERCK & CO INC	2/10/2020	1,380,000.00	1,392,171.60	1.22%
MORGAN STANLEY	1/27/2020	1,330,000.00	1,352,969.10	1.68%
NATIONAL CITY BANK	6/7/2017	497,720.00	500,010.00	1.46%
PACCAR FINANCIAL CORP	12/6/2018	230,000.00	231,812.40	1.29%
TORONTO-DOMINION BANK	11/5/2019	1,360,000.00	1,366,963.20	1.52%
TOYOTA MOTOR CREDIT CORP	7/13/2018	548,526.00	551,908.50	1.35%
TOYOTA MOTOR CREDIT CORP	7/13/2018	107,692.52	108,374.76	1.35%
TOYOTA MOTOR CREDIT CORP	7/13/2018	2,290,000.00	2,297,946.30	1.35%
UBS AG (STAMFORD BRANCH)	6/1/2020	590,000.00	592,059.10	1.89%
WELLS FARGO & CO	2/11/2022	875,000.00	880,057.50	1.93%
WESTPAC BANKING CORP	7/30/2018	830,000.00	835,785.10	1.37%
SUB-TOTAL		20,769,037.97	20,889,767.06	

STATE OF CALIFORNIA AND LOCAL AGENCIES

CALIFORNIA ST PUB WKS BRD LEASE REV	4/1/2018	536,026.40	530,623.60	0.94%
CALIFORNIA ST PUB WKS BRD LEASE REV	6/1/2018	996,759.00	983,098.00	0.99%
LOS ANGELES CALIF DEPT ARPTS ARPT REV	5/15/2019	600,000.00	598,902.00	1.84%
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	3/1/2018	1,266,732.00	1,244,268.00	0.95%
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2018	1,055,000.00	1,069,559.00	1.46%
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2019	288,730.40	285,188.40	2.11%
LA CNTY CALIF PUB WKS FING AUTH LEASE REV	12/1/2017	145,000.00	145,158.05	1.34%
LA CNTY CALIF PUB WKS FING AUTH LEASE REV	12/1/2018	350,000.00	351,036.00	1.85%
UNIVERSITY CALIF REVS	5/15/2017	1,500,000.00	1,500,030.00	1.20%
UNIVERSITY CALIF REVS	5/15/2018	1,531,511.75	1,521,126.50	1.53%
UNIVERSITY CALIF REVS	5/15/2019	790,000.00	779,903.80	1.79%
UNIVERSITY CALIF REVS	7/1/2019	506,885.00	502,695.00	1.55%
SUB-TOTAL		9,566,644.55	9,511,588.35	

MORTGAGE AND ASSET-BACK SECURITIES

AMXCA 142 A	1/15/2020	3,012,421.88	3,000,570.00	1.15%
AMXCA 144 A	6/15/2020	3,005,507.82	3,002,160.00	1.31%
BMWLT 171 A3	5/20/2020	2,569,704.71	2,579,586.10	1.77%
BMWOT 16A A3	11/25/2020	2,784,987.47	2,759,350.15	1.66%
CCCIT 13A7 A7	9/10/2020	1,248,193.36	1,255,112.50	1.12%
CCCIT 13A7 A7	9/10/2020	1,451,869.14	1,455,930.50	1.12%
CCCIT 16A1 A1	11/19/2021	4,999,732.00	4,991,850.00	1.81%
CCCIT 17A2 A2	7/19/2021	3,039,417.84	3,044,833.60	1.65%
CCCIT 17A2 A2	7/19/2021	3,499,329.75	3,505,565.00	1.65%
CHAIT 131 A	2/18/2020	3,270,101.56	3,263,987.85	1.34%
CHAIT 147 A	11/15/2019	1,507,324.22	1,500,705.00	1.30%
CHAIT 147 A	11/15/2019	2,599,695.02	2,601,222.00	1.30%
CHAIT 147 A	11/15/2019	2,999,648.10	3,001,410.00	1.30%
CHAIT 161 A	5/17/2021	3,003,515.64	3,016,560.00	1.14%
CHAIT 171 A	1/18/2022	3,000,000.00	3,007,500.00	1.20%
FHMS K004 A1	5/25/2019	1,729,796.30	1,684,657.54	1.50%
FHMS K502 A2	8/25/2017	837,257.58	831,871.78	1.07%
FHMS K702 A2	2/25/2018	2,439,152.70	2,362,819.04	1.59%
FHMS K708 A2	1/25/2019	1,222,250.87	1,203,609.70	1.62%
FHMS K708 A2	1/25/2019	1,312,660.61	1,293,134.39	1.62%
FHMS K709 A2	3/25/2019	959,093.75	945,536.60	1.70%
FHMS K710 A2	5/25/2019	1,923,527.34	1,903,477.00	1.73%
FHMS K714 A2	10/25/2020	2,110,000.00	2,064,020.00	1.97%
FHMS K715 A2	1/25/2021	2,316,187.50	2,255,682.00	2.10%

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FHMS KJ02 A1	10/25/2019	151,164.26	151,518.57	1.26%
FHMS KJ02 A2	9/25/2020	797,875.51	801,913.20	1.98%
FHMS KJ03 A1	1/25/2021	1,243,693.92	1,227,857.54	2.07%
FHMS KJ04 A1	10/25/2020	1,973,173.72	1,955,864.90	1.80%
FHMS KP03 A2	7/25/2019	1,247,320.36	1,227,108.35	2.03%
FHMS KP03 A2	7/25/2019	2,524,940.00	2,484,025.00	2.03%
FN 12M9 AQ2	12/25/2017	950,900.37	930,415.05	1.75%
FN 13M12 FA	10/25/2017	40,063.00	40,063.50	1.51%
FN 14M01 AQ2	11/25/2018	870,351.90	868,871.37	1.87%
FN 14M01 AQ2	11/25/2018	487,484.17	483,883.65	1.87%
FN 14M08A FA	5/25/2018	683,336.76	683,875.37	1.36%
FN 14M08A FA	5/25/2018	833,847.77	833,304.84	1.36%
FN 14M9A AQ2	4/25/2017	125,504.96	124,143.84	1.19%
FN 15M13A AQ2	9/25/2019	1,394,440.93	1,380,477.52	1.91%
FN AD0910	4/1/2020	1,543,075.48	1,476,612.05	2.19%
FN AM2422	1/1/2020	3,613,798.00	3,594,768.55	2.00%
GEDFT 142 A	10/20/2019	2,996,367.19	3,002,010.00	1.32%
HAROT 142 A3	3/19/2018	17,816.37	17,853.93	1.19%
HAROT 142 A3	3/19/2018	61,015.46	61,115.37	1.19%
HAROT 142 A3	3/19/2018	59,639.84	59,604.66	1.19%
HAROT 151 A3	10/15/2018	113,105.91	113,091.34	1.27%
HAROT 151 A3	10/15/2018	310,452.18	310,193.40	1.27%
HAROT 153 A3	4/18/2019	1,477,001.05	1,472,448.50	1.37%
HAROT 161 A3	12/18/2019	466,933.64	465,510.27	1.49%
HAROT 161 A3	12/18/2019	1,299,815.27	1,295,853.00	1.49%
HAROT 162 A3	4/15/2020	1,519,970.51	1,516,990.40	1.53%
HAROT 163 A3	5/18/2020	2,929,792.03	2,915,577.98	1.54%
HAROT 163 A3	5/18/2020	1,566,782.03	1,557,692.02	1.54%
HDMOT 152 A2A	1/15/2019	18,335.74	18,365.44	1.18%
JDOT 14 A3	4/16/2018	240,614.62	240,567.54	1.18%
JDOT 14 A3	4/16/2018	42,881.20	42,874.48	1.18%
JDOT 14 A3	4/16/2018	181,811.20	181,762.14	1.18%
JDOT 14 A3	4/16/2018	160,472.42	160,378.36	1.18%
JDOT 14B A3	11/15/2018	154,982.26	155,016.87	1.20%
JDOT 14B A3	11/15/2018	257,467.47	257,400.10	1.20%
JDOT 14B A4	6/15/2021	1,927,406.25	1,925,885.50	1.46%
JDOT 15 A3	6/17/2019	449,859.77	449,041.18	1.38%
JDOT 15 A3	6/17/2019	22,422.81	22,452.06	1.38%
JDOT 15B A2	6/15/2018	170,049.21	170,064.94	1.22%
JDOT 15B A2	6/15/2018	279,561.50	279,598.29	1.22%
JDOT 15B A2	6/15/2018	96,088.01	96,081.89	1.22%
JDOT 15B A3	10/15/2019	349,507.81	349,982.50	1.45%
JDOT 15B A3	10/15/2019	537,897.40	537,973.10	1.45%
JDOT 16 A3	4/15/2020	1,464,769.41	1,461,952.80	1.54%
JDOT 16B A3	6/15/2020	323,895.46	321,987.96	1.70%
JDOT 2017 A3	5/17/2021	1,939,723.74	1,939,262.80	1.80%
TAOT 14B A3	3/15/2018	46,914.33	46,968.56	1.13%
TAOT 14B A3	3/15/2018	187,906.45	187,874.25	1.13%
TAOT 14C A3	7/16/2018	282,808.51	282,605.81	1.34%
TAOT 14C A3	7/16/2018	201,457.54	201,651.02	1.34%
TAOT 14C A3	7/16/2018	883,776.59	883,143.16	1.34%
TAOT 15A A3	2/15/2019	737,611.21	736,205.53	1.33%
TAOT 15A A3	2/15/2019	1,820,532.05	1,819,041.17	1.33%
TAOT 15B A3	5/15/2019	870,484.14	870,061.15	1.36%
TAOT 15C A4	12/15/2020	220,962.50	220,275.00	1.63%
TAOT 16A A3	3/16/2020	974,944.72	972,504.00	1.46%
TAOT 16B A3	4/15/2020	173,991.11	173,439.72	1.54%
TAOT 16B A4	8/16/2021	200,523.44	198,800.00	1.75%
TAOT 16B A4	8/16/2021	496,992.19	497,000.00	1.75%
TAOT 16C A2A	1/15/2019	999,951.50	998,930.00	1.25%
TAOT 16D A2A	5/15/2019	698,578.13	698,789.00	1.31%

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TAOT 16D A3	10/15/2020	1,826,771.26	1,814,119.65	1.60%
TAOT 17A A3	2/16/2021	536,936.80	536,935.56	1.74%
TAOT 17A A3	2/16/2021	2,388,718.81	2,388,713.32	1.74%
USAOT 151 A3	6/17/2019	1,525,454.84	1,522,531.35	1.25%
USAOT 151 A4	11/16/2020	492,526.56	489,848.10	1.56%
USAOT 161 A2	3/15/2019	144,818.75	144,870.95	1.24%
USAOT 161 A2	3/15/2019	774,576.17	774,310.25	1.24%
USAOT 161 A3	6/15/2020	895,104.88	890,990.40	1.49%
USAOT 161 A3	6/15/2020	1,999,671.00	1,991,040.00	1.49%
<i>SUB-TOTAL</i>		<u>116,140,797.50</u>	<u>115,535,090.85</u>	
SHORT-TERM PORTFOLIO - TOTAL		<u>\$ 1,298,819,099.64</u>	<u>\$ 1,293,878,498.43</u>	

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 COMMERCIAL PAPER	4/4/2017	10,866,647.88		0.47%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	54.97		0.17%
<u>91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES</u>			13,000,000.00	
BANK DEPOSITS	4/3/2017	86,166.50		
OPERATING RESERVE: UPS DISCOUNT CP	4/3/2017	2,998,480.00		0.57%
MAINTENANCE RESERVE: UPS DISCOUNT CP	4/3/2017	9,994,933.33		0.57%
DEBT SERVICE RESERVE FUNDS - TOTAL		<u>\$ 23,946,282.68</u>		

	<u>Book Value</u>	<u>Market Value</u>
TOTAL PORTFOLIO	<u>\$ 1,445,990,726.97</u>	<u>\$ 1,441,050,125.76</u>