

**Orange County Transportation Authority
Portfolio Listing
As of June 30, 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>				
BANK DEPOSITS	7/3/2017	297,156.00	297,156.00	
REPURCHASE AGREEMENT	7/3/2017	23,411,663.27	23,411,663.27	0.20%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	11,242,995.79	11,242,995.79	0.46%
FIDELITY TREASURY OBLIGATIONS FUND	N/A	101,341,678.62	101,341,678.62	0.44%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	68.96	68.96	0.38%
SUB-TOTAL		136,293,562.64	136,293,562.64	
<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>	N/A	10,253,753.92	10,253,753.92	N/A
<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>	N/A	43,640.78	43,640.78	N/A
LIQUID PORTFOLIO - TOTAL		\$ 146,590,957.34	\$ 146,590,957.34	

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	4,321,161.32	4,321,161.32	0.84%
CITIBANK N.A. NEGOTIATED CD	7/7/2017	3,252,697.26	3,250,097.50	1.11%
SVENSKA HANDELSBANKEN AB NEGOTIATED CD	9/1/2017	2,950,073.55	2,949,970.50	1.21%
SUB-TOTAL		10,523,932.13	10,521,229.32	
<u>U.S. GOVERNMENT & AGENCY OBLIGATIONS</u>				
FEDERAL HOME LOAN BANKS	3/19/2018	899,683.20	897,705.00	1.23%
FEDERAL HOME LOAN BANKS	6/8/2018	644,889.60	639,763.20	1.29%
FEDERAL HOME LOAN BANKS	9/14/2018	406,290.84	402,968.00	1.38%
FEDERAL HOME LOAN BANKS	10/1/2018	3,077,905.60	3,061,396.80	1.36%
FEDERAL HOME LOAN BANKS	12/14/2018	565,028.80	563,018.40	1.37%
FEDERAL HOME LOAN BANKS	1/16/2019	4,999,800.00	4,989,850.00	1.38%
FEDERAL HOME LOAN BANKS	1/16/2019	6,469,741.20	6,456,865.90	1.38%
FEDERAL HOME LOAN BANKS	3/18/2019	4,988,400.00	4,997,800.00	1.40%
FEDERAL HOME LOAN BANKS	3/18/2019	3,322,274.40	3,328,534.80	1.40%
FEDERAL HOME LOAN BANKS	5/28/2019	2,265,709.70	2,267,571.10	1.43%
FEDERAL HOME LOAN BANKS	5/28/2019	1,816,560.20	1,818,052.60	1.43%
FEDERAL HOME LOAN BANKS	5/28/2019	4,641,211.50	4,645,024.50	1.43%
FEDERAL HOME LOAN BANKS	8/5/2019	808,444.80	800,101.80	1.47%
FEDERAL HOME LOAN BANKS	9/26/2019	3,097,303.00	3,068,504.00	1.46%
FEDERAL HOME LOAN BANKS	9/26/2019	4,231,315.55	4,191,972.40	1.46%
FEDERAL HOME LOAN BANKS	9/26/2019	764,334.45	757,227.60	1.46%
FEDERAL HOME LOAN BANKS	7/11/2017	4,997,937.50	4,998,900.00	0.73%
FEDERAL HOME LOAN MORTGAGE CORP	9/14/2018	3,060,000.00	3,052,411.20	1.36%
FEDERAL HOME LOAN MORTGAGE CORP	10/12/2018	599,815.01	596,340.00	1.36%
FEDERAL HOME LOAN MORTGAGE CORP	10/12/2018	4,999,700.00	4,969,500.00	1.36%
FEDERAL HOME LOAN MORTGAGE CORP	10/12/2018	3,088,671.30	3,071,151.00	1.36%
FEDERAL HOME LOAN MORTGAGE CORP	4/15/2019	4,998,350.00	4,977,550.00	1.38%
FEDERAL HOME LOAN MORTGAGE CORP	7/19/2019	1,992,540.00	1,976,160.00	1.47%
FEDERAL HOME LOAN MORTGAGE CORP	7/19/2019	9,975,800.00	9,880,800.00	1.47%
FEDERAL HOME LOAN MORTGAGE CORP	7/19/2019	2,112,874.44	2,092,753.44	1.47%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/20/2018	724,754.95	723,535.50	1.32%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/27/2018	3,065,395.00	3,052,930.80	1.27%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/19/2018	9,983,800.00	9,968,900.00	1.37%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/19/2018	3,015,107.60	3,010,607.80	1.37%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/14/2018	7,988,080.00	7,971,600.00	1.37%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	2/26/2019	2,883,179.60	2,870,723.70	1.41%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/13/2019	2,980,000.00	2,959,259.20	1.61%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/2/2019	3,204,607.20	3,171,415.80	1.46%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/28/2019	9,984,400.00	9,902,300.00	1.46%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/28/2019	3,065,210.80	3,040,006.10	1.46%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/9/2019	5,746,054.00	6,005,092.80	1.84%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/24/2019	1,992,480.00	1,977,840.00	1.49%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/24/2019	7,479,900.00	7,416,900.00	1.49%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	2/28/2020	1,948,752.00	1,944,891.00	1.60%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/17/2021	995,950.00	977,540.00	1.82%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	1,812,960.00	1,805,994.00	1.92%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	998,210.00	1,003,330.00	1.92%
FREDDIE MAC	6/13/2018	789,939.70	749,418.00	1.31%
FREDDIE MAC	1/17/2020	349,640.55	349,706.00	1.53%
FREDDIE MAC	1/17/2020	139,867.82	139,882.40	1.53%
FREDDIE MAC	1/17/2020	4,994,600.00	4,995,800.00	1.53%
U.S. DEPT OF HOUSING AND URBAN DEVELOPMENT	8/1/2018	1,000,000.00	999,640.00	1.36%
UNITED STATES TREASURY	5/24/2018	20,757,409.17	20,773,620.00	1.21%
UNITED STATES TREASURY	11/30/2017	1,087,925.78	1,097,734.00	1.12%
UNITED STATES TREASURY	11/30/2017	364,103.13	369,237.80	1.12%
UNITED STATES TREASURY	12/31/2017	2,866,973.05	2,864,260.00	1.15%
UNITED STATES TREASURY	12/31/2017	598,570.32	598,800.00	1.15%
UNITED STATES TREASURY	12/31/2017	800,375.00	798,400.00	1.15%
UNITED STATES TREASURY	12/31/2017	692,070.31	698,600.00	1.15%
UNITED STATES TREASURY	12/31/2017	994,609.37	998,000.00	1.15%
UNITED STATES TREASURY	12/31/2017	791,906.25	798,400.00	1.15%
UNITED STATES TREASURY	12/31/2017	299,203.13	299,400.00	1.15%
UNITED STATES TREASURY	1/31/2018	4,812,468.75	4,808,094.60	1.17%
UNITED STATES TREASURY	1/31/2018	400,781.25	399,300.00	1.18%
UNITED STATES TREASURY	1/31/2018	651,294.92	648,862.50	1.18%
UNITED STATES TREASURY	1/31/2018	795,187.50	798,600.00	1.18%
UNITED STATES TREASURY	1/31/2018	550,000.00	549,037.50	1.18%
UNITED STATES TREASURY	1/31/2018	699,945.31	698,775.00	1.18%
UNITED STATES TREASURY	2/28/2018	1,037,695.31	1,009,840.00	1.27%
UNITED STATES TREASURY	2/28/2018	4,640,554.69	4,635,817.50	1.21%
UNITED STATES TREASURY	2/28/2018	349,166.02	348,932.50	1.21%
UNITED STATES TREASURY	2/28/2018	6,156,744.13	6,151,181.50	1.21%
UNITED STATES TREASURY	2/28/2018	7,486,781.62	7,467,155.50	1.21%
UNITED STATES TREASURY	3/15/2018	3,760,107.41	3,743,700.00	1.24%
UNITED STATES TREASURY	3/31/2018	2,192,121.09	2,124,612.00	1.30%
UNITED STATES TREASURY	3/31/2018	1,398,140.62	1,394,806.00	1.25%
UNITED STATES TREASURY	3/31/2018	498,203.12	498,145.00	1.25%
UNITED STATES TREASURY	3/31/2018	5,004,101.55	4,985,750.00	1.26%
UNITED STATES TREASURY	4/15/2018	6,840,748.85	6,841,833.00	1.27%
UNITED STATES TREASURY	4/30/2018	149,121.09	149,203.50	1.27%
UNITED STATES TREASURY	4/30/2018	649,212.89	646,548.50	1.27%
UNITED STATES TREASURY	4/30/2018	590,156.25	596,814.00	1.27%
UNITED STATES TREASURY	4/30/2018	989,179.69	994,690.00	1.27%
UNITED STATES TREASURY	4/30/2018	1,994,765.62	1,989,380.00	1.27%
UNITED STATES TREASURY	4/30/2018	294,937.50	298,407.00	1.27%
UNITED STATES TREASURY	4/30/2018	794,274.61	805,698.90	1.27%
UNITED STATES TREASURY	4/30/2018	1,082,425.78	1,094,159.00	1.27%
UNITED STATES TREASURY	4/30/2018	1,080,707.03	1,094,159.00	1.27%
UNITED STATES TREASURY	4/30/2018	389,765.62	397,876.00	1.27%
UNITED STATES TREASURY	4/30/2018	1,063,433.59	1,094,159.00	1.27%
UNITED STATES TREASURY	4/30/2018	5,000,781.25	4,978,150.00	1.28%
UNITED STATES TREASURY	5/31/2018	1,592,250.00	1,595,808.00	1.29%
UNITED STATES TREASURY	5/31/2018	4,019,843.75	3,989,520.00	1.29%
UNITED STATES TREASURY	5/31/2018	800,031.25	797,904.00	1.29%
UNITED STATES TREASURY	5/31/2018	297,996.10	299,214.00	1.29%
UNITED STATES TREASURY	5/31/2018	545,810.54	548,559.00	1.29%

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UNITED STATES TREASURY	5/31/2018	796,687.50	797,904.00	1.29%
UNITED STATES TREASURY	6/15/2018	399,765.63	399,360.00	1.29%
UNITED STATES TREASURY	6/30/2018	518,847.66	505,235.00	1.32%
UNITED STATES TREASURY	7/15/2018	996,960.00	995,630.00	1.30%
UNITED STATES TREASURY	7/31/2018	711,074.22	700,602.00	1.29%
UNITED STATES TREASURY	7/31/2018	1,411,812.50	1,401,204.00	1.29%
UNITED STATES TREASURY	7/31/2018	911,214.85	900,774.00	1.29%
UNITED STATES TREASURY	8/31/2018	1,012,187.50	1,002,270.00	1.30%
UNITED STATES TREASURY	8/31/2018	6,071,484.38	6,013,620.00	1.30%
UNITED STATES TREASURY	9/15/2018	3,957,438.68	3,955,112.50	1.31%
UNITED STATES TREASURY	9/15/2018	4,999,414.05	4,981,250.00	1.31%
UNITED STATES TREASURY	9/15/2018	15,810,437.50	15,800,525.00	1.31%
UNITED STATES TREASURY	9/15/2018	5,192,281.28	5,180,500.00	1.31%
UNITED STATES TREASURY	9/30/2018	678,910.94	680,265.20	1.34%
UNITED STATES TREASURY	9/30/2018	1,012,148.44	1,000,390.00	1.34%
UNITED STATES TREASURY	9/30/2018	4,586,164.06	4,567,478.00	1.32%
UNITED STATES TREASURY	10/15/2018	995,585.94	994,220.00	1.33%
UNITED STATES TREASURY	10/31/2018	1,097,335.93	1,098,713.00	1.34%
UNITED STATES TREASURY	10/31/2018	1,006,679.69	998,830.00	1.34%
UNITED STATES TREASURY	10/31/2018	601,804.69	599,298.00	1.34%
UNITED STATES TREASURY	10/31/2018	1,006,015.62	998,830.00	1.34%
UNITED STATES TREASURY	10/31/2018	1,296,394.54	1,298,479.00	1.34%
UNITED STATES TREASURY	10/31/2018	1,486,699.22	1,498,245.00	1.34%
UNITED STATES TREASURY	10/31/2018	806,125.00	799,064.00	1.34%
UNITED STATES TREASURY	10/31/2018	907,945.31	898,947.00	1.34%
UNITED STATES TREASURY	10/31/2018	852,058.59	849,005.50	1.34%
UNITED STATES TREASURY	10/31/2018	676,520.32	679,204.40	1.34%
UNITED STATES TREASURY	10/31/2018	400,250.00	399,532.00	1.34%
UNITED STATES TREASURY	10/31/2018	100,730.46	99,883.00	1.34%
UNITED STATES TREASURY	10/31/2018	11,983,593.75	11,907,240.00	1.34%
UNITED STATES TREASURY	11/30/2018	695,132.82	699,069.00	1.34%
UNITED STATES TREASURY	11/30/2018	1,303,808.59	1,298,271.00	1.34%
UNITED STATES TREASURY	11/30/2018	493,847.65	499,335.00	1.34%
UNITED STATES TREASURY	11/30/2018	401,437.50	399,468.00	1.34%
UNITED STATES TREASURY	11/30/2018	8,285,608.12	8,279,731.20	1.35%
UNITED STATES TREASURY	12/31/2018	1,115,425.78	1,102,409.00	1.35%
UNITED STATES TREASURY	12/31/2018	692,207.03	701,533.00	1.35%
UNITED STATES TREASURY	12/31/2018	1,210,312.50	1,200,468.00	1.35%
UNITED STATES TREASURY	12/31/2018	1,407,492.19	1,400,546.00	1.35%
UNITED STATES TREASURY	12/31/2018	1,403,937.50	1,400,546.00	1.35%
UNITED STATES TREASURY	12/31/2018	303,867.19	300,117.00	1.35%
UNITED STATES TREASURY	12/31/2018	1,009,453.12	1,000,390.00	1.35%
UNITED STATES TREASURY	12/31/2018	2,830,187.50	2,801,092.00	1.35%
UNITED STATES TREASURY	1/31/2019	1,120,796.87	1,102,233.00	1.37%
UNITED STATES TREASURY	1/31/2019	502,988.28	501,015.00	1.37%
UNITED STATES TREASURY	1/31/2019	865,937.50	851,725.50	1.37%
UNITED STATES TREASURY	1/31/2019	408,109.38	400,812.00	1.37%
UNITED STATES TREASURY	1/31/2019	500,683.60	501,015.00	1.37%
UNITED STATES TREASURY	1/31/2019	1,006,328.12	1,002,030.00	1.37%
UNITED STATES TREASURY	1/31/2019	855,578.12	851,725.50	1.37%
UNITED STATES TREASURY	1/31/2019	1,698,937.50	1,697,008.00	1.36%
UNITED STATES TREASURY	1/31/2019	402,906.25	399,296.00	1.36%
UNITED STATES TREASURY	1/31/2019	1,973,750.00	1,996,480.00	1.36%
UNITED STATES TREASURY	1/31/2019	247,226.56	249,560.00	1.36%
UNITED STATES TREASURY	1/31/2019	198,984.37	199,648.00	1.36%
UNITED STATES TREASURY	1/31/2019	2,994,843.75	2,989,110.00	1.36%
UNITED STATES TREASURY	1/31/2019	4,189,992.19	4,184,754.00	1.36%
UNITED STATES TREASURY	1/31/2019	997,245.70	996,370.00	1.36%
UNITED STATES TREASURY	1/31/2019	2,564,177.34	2,560,670.90	1.36%
UNITED STATES TREASURY	2/28/2019	1,707,570.32	1,703,519.00	1.37%
UNITED STATES TREASURY	2/28/2019	858,234.38	851,759.50	1.37%

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UNITED STATES TREASURY	2/28/2019	1,000,117.18	1,000,120.00	1.37%
UNITED STATES TREASURY	2/28/2019	1,001,992.19	1,000,120.00	1.37%
UNITED STATES TREASURY	2/28/2019	859,960.93	850,102.00	1.37%
UNITED STATES TREASURY	2/28/2019	1,191,328.13	1,200,144.00	1.37%
UNITED STATES TREASURY	2/28/2019	1,102,707.03	1,100,132.00	1.37%
UNITED STATES TREASURY	2/28/2019	708,367.18	700,084.00	1.37%
UNITED STATES TREASURY	2/28/2019	1,417,828.13	1,400,168.00	1.37%
UNITED STATES TREASURY	2/28/2019	1,400,218.75	1,400,168.00	1.37%
UNITED STATES TREASURY	2/28/2019	716,822.65	710,085.20	1.37%
UNITED STATES TREASURY	2/28/2019	3,994,458.58	3,988,238.60	1.37%
UNITED STATES TREASURY	3/15/2019	1,494,960.94	1,490,685.00	1.37%
UNITED STATES TREASURY	3/15/2019	4,007,500.00	3,975,160.00	1.37%
UNITED STATES TREASURY	3/15/2019	1,241,017.19	1,232,299.60	1.37%
UNITED STATES TREASURY	3/15/2019	531,469.92	526,708.70	1.37%
UNITED STATES TREASURY	3/15/2019	7,059,638.67	7,006,219.50	1.37%
UNITED STATES TREASURY	3/31/2019	1,427,835.94	1,406,286.00	1.36%
UNITED STATES TREASURY	3/31/2019	1,119,464.84	1,104,939.00	1.36%
UNITED STATES TREASURY	4/15/2019	7,965,937.50	7,930,000.00	1.37%
UNITED STATES TREASURY	4/15/2019	5,483,457.03	5,451,875.00	1.37%
UNITED STATES TREASURY	4/30/2019	1,411,101.56	1,406,076.00	1.38%
UNITED STATES TREASURY	4/30/2019	503,203.13	502,170.00	1.38%
UNITED STATES TREASURY	4/30/2019	1,208,578.13	1,205,208.00	1.38%
UNITED STATES TREASURY	4/30/2019	858,433.59	853,689.00	1.38%
UNITED STATES TREASURY	4/30/2019	11,495,058.59	11,471,710.00	1.39%
UNITED STATES TREASURY	4/30/2019	8,606,923.44	8,593,807.10	1.39%
UNITED STATES TREASURY	4/30/2019	2,098,761.11	2,094,834.00	1.39%
UNITED STATES TREASURY	5/15/2019	1,106,574.22	1,089,814.00	1.38%
UNITED STATES TREASURY	5/15/2019	1,000,234.38	990,740.00	1.38%
UNITED STATES TREASURY	5/15/2019	6,231,000.00	6,142,588.00	1.38%
UNITED STATES TREASURY	5/15/2019	989,570.31	990,740.00	1.38%
UNITED STATES TREASURY	5/15/2019	994,179.69	990,740.00	1.38%
UNITED STATES TREASURY	5/15/2019	5,481,308.59	5,449,070.00	1.38%
UNITED STATES TREASURY	5/31/2019	1,725,300.79	1,703,791.00	1.38%
UNITED STATES TREASURY	5/31/2019	1,305,941.40	1,302,899.00	1.38%
UNITED STATES TREASURY	5/31/2019	1,422,695.31	1,403,122.00	1.38%
UNITED STATES TREASURY	5/31/2019	853,486.33	851,895.50	1.38%
UNITED STATES TREASURY	5/31/2019	1,113,062.50	1,102,453.00	1.38%
UNITED STATES TREASURY	5/31/2019	2,814,437.50	2,806,244.00	1.38%
UNITED STATES TREASURY	5/31/2019	702,980.47	701,561.00	1.38%
UNITED STATES TREASURY	5/31/2019	1,116,500.00	1,102,453.00	1.38%
UNITED STATES TREASURY	5/31/2019	1,410,992.19	1,403,122.00	1.38%
UNITED STATES TREASURY	5/31/2019	17,980,312.50	17,956,440.00	1.38%
UNITED STATES TREASURY	6/15/2019	9,988,281.25	9,902,300.00	1.38%
UNITED STATES TREASURY	6/15/2019	137,577.97	135,661.51	1.38%
UNITED STATES TREASURY	6/30/2019	789,437.50	794,064.00	1.38%
UNITED STATES TREASURY	6/30/2019	377,721.10	387,106.20	1.38%
UNITED STATES TREASURY	6/30/2019	1,123,460.94	1,104,895.00	1.40%
UNITED STATES TREASURY	6/30/2019	4,506,493.35	4,489,891.50	1.40%
UNITED STATES TREASURY	7/15/2019	10,849,179.69	10,857,770.00	1.39%
UNITED STATES TREASURY	7/15/2019	11,451,933.59	11,351,305.00	1.39%
UNITED STATES TREASURY	7/31/2019	597,037.50	603,521.80	1.39%
UNITED STATES TREASURY	7/31/2019	980,351.56	989,380.00	1.39%
UNITED STATES TREASURY	7/31/2019	918,095.32	910,229.60	1.39%
UNITED STATES TREASURY	7/31/2019	5,108,789.06	5,022,850.00	1.40%
UNITED STATES TREASURY	7/31/2019	912,667.19	894,067.30	1.40%
UNITED STATES TREASURY	7/31/2019	13,547,279.75	13,521,512.20	1.40%
UNITED STATES TREASURY	7/31/2019	12,056,969.59	12,024,702.90	1.40%
UNITED STATES TREASURY	7/31/2019	13,647,863.64	13,652,106.30	1.40%
UNITED STATES TREASURY	8/31/2019	534,166.01	545,209.50	1.41%
UNITED STATES TREASURY	8/31/2019	1,093,941.41	1,090,419.00	1.41%
UNITED STATES TREASURY	8/31/2019	24,665,270.44	24,722,772.60	1.41%

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UNITED STATES TREASURY	9/30/2019	500,957.03	495,350.00	1.42%
UNITED STATES TREASURY	9/30/2019	968,945.31	990,700.00	1.42%
UNITED STATES TREASURY	9/30/2019	1,223,373.05	1,213,607.50	1.42%
UNITED STATES TREASURY	9/30/2019	1,504,687.50	1,486,050.00	1.42%
UNITED STATES TREASURY	9/30/2019	1,082,984.37	1,089,770.00	1.42%
UNITED STATES TREASURY	10/15/2019	23,093,979.02	22,970,854.50	1.42%
UNITED STATES TREASURY	10/15/2019	7,004,101.56	6,933,850.00	1.42%
UNITED STATES TREASURY	10/31/2019	36,477,590.63	36,378,318.90	1.44%
UNITED STATES TREASURY	11/30/2019	501,386.72	500,470.00	1.46%
UNITED STATES TREASURY	11/30/2019	1,111,988.28	1,101,034.00	1.46%
UNITED STATES TREASURY	11/30/2019	1,605,937.50	1,601,504.00	1.46%
UNITED STATES TREASURY	11/30/2019	1,001,914.06	1,000,940.00	1.46%
UNITED STATES TREASURY	11/30/2019	985,390.62	989,450.00	1.45%
UNITED STATES TREASURY	12/31/2019	1,222,734.38	1,204,500.00	1.47%
UNITED STATES TREASURY	12/31/2019	1,525,937.50	1,507,475.20	1.46%
UNITED STATES TREASURY	12/31/2019	1,706,042.97	1,685,992.00	1.46%
UNITED STATES TREASURY	1/31/2020	1,219,783.98	1,202,582.70	1.49%
UNITED STATES TREASURY	1/31/2020	1,218,744.14	1,202,582.70	1.49%
UNITED STATES TREASURY	1/31/2020	1,016,835.94	993,870.00	1.49%
UNITED STATES TREASURY	1/31/2020	199,826.00	199,446.00	1.48%
UNITED STATES TREASURY	2/29/2020	509,179.69	498,240.00	1.51%
UNITED STATES TREASURY	2/29/2020	597,093.75	597,888.00	1.51%
UNITED STATES TREASURY	2/29/2020	508,164.07	498,240.00	1.51%
UNITED STATES TREASURY	2/29/2020	879,855.47	866,937.60	1.51%
UNITED STATES TREASURY	3/15/2020	1,908,980.47	1,906,004.00	1.51%
UNITED STATES TREASURY	3/15/2020	11,050,703.13	11,034,760.00	1.51%
UNITED STATES TREASURY	3/15/2020	1,004,853.46	1,008,175.80	1.51%
UNITED STATES TREASURY	3/15/2020	3,594,527.69	3,611,376.00	1.51%
UNITED STATES TREASURY	3/31/2020	498,242.19	498,145.00	1.51%
UNITED STATES TREASURY	3/31/2020	1,088,914.06	1,095,919.00	1.51%
UNITED STATES TREASURY	4/15/2020	10,498,769.53	10,492,650.00	1.53%
UNITED STATES TREASURY	4/30/2020	1,689,640.63	1,692,367.00	1.54%
UNITED STATES TREASURY	4/30/2020	1,193,953.12	1,194,612.00	1.54%
UNITED STATES TREASURY	4/30/2020	998,320.32	995,510.00	1.54%
UNITED STATES TREASURY	4/30/2020	795,156.25	796,408.00	1.54%
UNITED STATES TREASURY	4/30/2020	1,285,171.87	1,285,674.00	1.52%
UNITED STATES TREASURY	4/30/2020	496,152.34	494,490.00	1.52%
UNITED STATES TREASURY	5/31/2020	907,066.41	898,668.00	1.55%
UNITED STATES TREASURY	5/31/2020	1,287,058.01	1,293,083.40	1.55%
UNITED STATES TREASURY	5/31/2020	4,720,188.27	4,732,984.80	1.55%
UNITED STATES TREASURY	6/15/2020	14,301,924.35	14,279,837.00	1.55%
UNITED STATES TREASURY	6/30/2020	1,300,964.84	1,302,288.00	1.56%
UNITED STATES TREASURY	6/30/2020	16,311,783.94	16,258,564.80	1.56%
UNITED STATES TREASURY	7/31/2020	2,058,828.13	2,024,760.00	1.59%
UNITED STATES TREASURY	7/31/2020	928,617.19	911,142.00	1.59%
UNITED STATES TREASURY	7/31/2020	1,508,085.93	1,501,755.00	1.59%
UNITED STATES TREASURY	7/31/2020	702,160.16	700,819.00	1.59%
UNITED STATES TREASURY	7/31/2020	651,650.39	650,760.50	1.59%
UNITED STATES TREASURY	8/31/2020	1,614,754.10	1,623,505.95	1.60%
UNITED STATES TREASURY	8/31/2020	995,390.63	992,970.00	1.60%
UNITED STATES TREASURY	8/31/2020	1,505,449.22	1,489,455.00	1.60%
UNITED STATES TREASURY	9/30/2020	1,295,467.38	1,295,316.90	1.61%
UNITED STATES TREASURY	9/30/2020	962,469.73	967,765.50	1.61%
UNITED STATES TREASURY	9/30/2020	1,118,605.47	1,091,838.00	1.61%
UNITED STATES TREASURY	10/31/2020	1,534,277.34	1,506,330.00	1.62%
UNITED STATES TREASURY	10/31/2020	5,851,600.80	5,772,276.00	1.63%
UNITED STATES TREASURY	11/30/2020	1,249,875.00	1,214,112.00	1.64%
UNITED STATES TREASURY	11/30/2020	1,141,550.78	1,112,936.00	1.64%
UNITED STATES TREASURY	11/30/2020	650,710.94	649,668.50	1.64%
UNITED STATES TREASURY	11/30/2020	997,695.31	999,490.00	1.64%
UNITED STATES TREASURY	1/31/2021	1,222,642.58	1,193,083.25	1.68%

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UNITED STATES TREASURY	1/31/2021	1,011,210.94	989,530.00	1.68%
UNITED STATES TREASURY	1/31/2021	396,468.75	395,812.00	1.68%
UNITED STATES TREASURY	1/31/2021	978,867.18	989,530.00	1.68%
UNITED STATES TREASURY	1/31/2021	987,851.56	989,530.00	1.68%
UNITED STATES TREASURY	3/31/2021	977,343.75	983,440.00	1.71%
UNITED STATES TREASURY	3/31/2021	1,466,601.57	1,475,160.00	1.71%
UNITED STATES TREASURY	4/30/2021	532,442.97	523,231.90	1.72%
UNITED STATES TREASURY	5/31/2021	1,610,467.18	1,617,253.20	1.74%
UNITED STATES TREASURY	5/31/2021	1,375,335.93	1,380,582.00	1.74%
UNITED STATES TREASURY	5/31/2021	6,776,929.72	6,764,851.80	1.74%
UNITED STATES TREASURY	7/31/2021	2,559,765.62	2,547,550.00	1.77%
UNITED STATES TREASURY	10/31/2021	1,027,734.38	1,008,010.00	1.81%
UNITED STATES TREASURY	10/31/2021	2,023,593.75	2,016,020.00	1.81%
UNITED STATES TREASURY	12/31/2021	4,357,462.52	4,351,233.60	1.83%
UNITED STATES TREASURY	4/30/2022	633,273.05	629,880.30	1.88%
SUB-TOTAL		813,108,146.22	810,462,930.25	

MEDIUM TERM NOTES

AFLAC INC	3/16/2020	289,772.42	290,033.59	2.00%
AIG GLOBAL FUNDING	12/15/2017	96,909.79	97,061.11	1.51%
AIG GLOBAL FUNDING	10/6/2021	499,075.00	488,145.00	2.49%
ALABAMA POWER CO	10/1/2020	157,474.50	155,272.50	2.25%
ALABAMA POWER CO	10/1/2020	96,586.20	93,163.50	2.25%
ALLSTATE CORPORATION (THE)	5/15/2018	125,163.15	109,285.05	2.02%
ALTERA CORP	11/15/2018	144,172.00	141,790.60	1.56%
ALTERA CORP	11/15/2018	718,039.00	708,953.00	1.56%
ALTERA CORP	11/15/2018	204,566.00	202,558.00	1.56%
AMERICAN EXPRESS CO	8/28/2017	98,224.20	90,591.30	2.02%
AMERICAN EXPRESS CO	8/28/2017	569,215.50	528,449.25	2.02%
AMERICAN EXPRESS CREDIT CORP	7/31/2018	194,744.55	195,046.80	1.78%
AMERICAN EXPRESS CREDIT CORP	3/18/2019	75,237.00	75,360.00	1.84%
AMERICAN EXPRESS CREDIT CORP	5/3/2019	479,803.20	479,961.60	1.88%
AMERICAN EXPRESS CREDIT CORP	5/3/2019	574,764.25	574,954.00	1.88%
AMERICAN EXPRESS CREDIT CORP	5/3/2019	434,821.65	434,965.20	1.88%
AMERICAN EXPRESS CREDIT CORP	8/15/2019	14,965.80	15,129.15	1.83%
AMERICAN EXPRESS CREDIT CORP	8/15/2019	80,192.80	80,688.80	1.83%
AMERICAN EXPRESS CREDIT CORP	3/3/2020	1,997,920.00	2,009,520.00	2.01%
AMERICAN EXPRESS CREDIT CORP	3/3/2020	839,126.40	843,998.40	2.01%
AMERICAN EXPRESS CREDIT CORP	5/26/2020	95,567.15	95,870.20	2.04%
AMERICAN EXPRESS CREDIT CORP	9/14/2020	77,388.75	76,095.00	2.11%
AMERICAN EXPRESS CREDIT CORP	9/14/2020	546,096.60	547,884.00	2.11%
AMERICAN EXPRESS CREDIT CORP	5/5/2021	1,998,780.00	1,996,900.00	2.29%
AMERICAN HONDA FINANCE CORP	12/11/2017	38,144.02	38,019.76	1.43%
AMERICAN HONDA FINANCE CORP	7/13/2018	202,074.00	200,146.00	1.53%
AMERICAN HONDA FINANCE CORP	10/10/2018	203,310.00	201,286.00	1.61%
AMERICAN HONDA FINANCE CORP	7/12/2019	2,997,000.00	2,971,320.00	1.68%
AMERICAN HONDA FINANCE CORP	8/15/2019	99,815.00	100,849.00	1.84%
AMERICAN HONDA FINANCE CORP	2/14/2020	2,496,450.00	2,505,475.00	1.91%
AMERICAN HONDA FINANCE CORP	2/14/2020	1,497,870.00	1,503,285.00	1.91%
AMERICAN HONDA FINANCE CORPORATION	10/1/2018	178,647.00	160,983.00	1.69%
AMERICAN HONDA FINANCE CORPORATION	10/1/2018	446,236.00	429,288.00	1.69%
AMERIPRISE FINANCIAL INC	3/15/2020	224,708.00	216,264.00	2.19%
ANHEUSER-BUSCH INBEV NV	1/15/2019	175,654.45	157,645.45	1.98%
ANHEUSER-BUSCH INBEV WORLDWIDE INC	11/15/2019	201,130.40	188,846.20	2.07%
APPLE INC	5/3/2018	178,111.80	179,348.40	1.43%
APPLE INC	5/3/2018	195,450.00	199,276.00	1.43%
APPLE INC	5/3/2018	495,845.00	498,190.00	1.43%
APPLE INC	2/8/2019	2,997,720.00	2,999,130.00	1.57%
APPLE INC	2/8/2019	884,327.40	884,743.35	1.57%
APPLE INC	2/22/2019	239,959.20	240,660.00	1.53%
APPLE INC	8/2/2019	1,518,480.00	1,503,766.40	1.62%

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APPLE INC	2/7/2020	66,307.56	65,675.28	1.74%
APPLE INC	2/7/2020	329,838.30	330,828.30	1.80%
APPLE INC	5/11/2020	319,673.60	319,814.40	1.82%
APPLE INC	5/11/2020	809,173.80	809,530.20	1.82%
APPLE INC	5/11/2020	1,493,475.10	1,494,132.90	1.82%
APPLE INC	2/23/2021	68,009.02	67,444.21	2.06%
APPLE INC	8/4/2021	192,731.73	188,555.21	2.14%
ARIZONA PUBLIC SERVICE CO	3/1/2019	102,724.80	88,760.80	2.04%
ARIZONA PUBLIC SERVICE CO	1/15/2020	150,892.50	150,378.00	2.09%
ATHENE GLOBAL FUNDING	4/20/2020	224,588.25	225,492.75	2.67%
ATHENE GLOBAL FUNDING	4/20/2020	251,135.00	250,547.50	2.67%
ATHENE GLOBAL FUNDING	4/20/2020	200,236.00	200,438.00	2.67%
ATLANTIC CITY ELECTRIC CO	11/15/2018	132,908.60	118,554.70	1.99%
ATMOS ENERGY CORP	3/15/2019	167,253.00	166,081.50	2.08%
BANK OF AMERICA NA	3/26/2018	1,298,219.00	1,300,858.00	1.56%
BANK OF AMERICA NA	3/26/2018	1,500,810.00	1,500,990.00	1.56%
BANK OF AMERICA NA	12/7/2018	3,000,000.00	3,013,920.00	1.72%
BANK OF NEW YORK COMPANY, INC. (THE)	5/15/2019	1,451,283.20	1,448,957.60	1.88%
BANK OF NEW YORK COMPANY, INC. (THE)	1/15/2020	107,200.00	106,246.00	2.06%
BANK OF NEW YORK COMPANY, INC. (THE)	1/15/2020	101,092.50	95,621.40	2.06%
BANK OF NEW YORK COMPANY, INC. (THE)	1/15/2020	141,420.50	138,119.80	2.06%
BANK OF NEW YORK MELLON CORP	5/22/2018	1,439,870.40	1,440,763.20	1.53%
BANK OF NEW YORK MELLON CORP	8/1/2018	913,734.00	904,473.00	1.60%
BANK OF NEW YORK MELLON CORP	3/4/2019	35,199.85	35,238.35	1.76%
BANK OF NEW YORK MELLON CORP	3/4/2019	50,603.50	50,340.50	1.76%
BANK OF NEW YORK MELLON CORP	3/4/2019	35,451.85	35,238.35	1.76%
BANK OF NEW YORK MELLON CORP	2/24/2020	203,662.00	201,154.00	1.92%
BANK OF NEW YORK MELLON CORP	8/17/2020	154,755.00	152,215.50	2.10%
BANK OF TOKYO MITSUBISHI UFJ LTD	9/8/2017	489,412.00	489,843.20	1.61%
BANK OF TOKYO-MITSUBISHI UFJ LTD	3/5/2018	1,548,775.50	1,550,666.50	1.64%
BAYER US FINANCE LLC	10/8/2019	203,710.00	201,592.00	2.01%
BB&T CORP	8/15/2017	300,207.00	300,021.00	1.41%
BB&T CORP	8/15/2017	140,932.40	140,009.80	1.41%
BB&T CORP	1/12/2018	129,509.90	129,933.70	1.55%
BBT	8/15/2017	518,055.42	519,036.33	1.50%
BERKSHIRE HATHAWAY FINANCE CORP	5/15/2018	564,000.00	516,390.00	1.61%
BERKSHIRE HATHAWAY FINANCE CORP	3/15/2019	126,933.96	127,302.26	1.56%
BERKSHIRE HATHAWAY FINANCE CORP	3/15/2019	28,977.96	29,069.02	1.56%
BERKSHIRE HATHAWAY FINANCE CORP	3/15/2019	589,551.60	591,404.20	1.56%
BERKSHIRE HATHAWAY FINANCE CORP	8/15/2019	149,854.50	148,911.00	1.65%
BERKSHIRE HATHAWAY INC	2/9/2018	146,222.35	145,136.30	1.39%
BERKSHIRE HATHAWAY INC	2/9/2018	120,091.20	120,112.80	1.39%
BERKSHIRE HATHAWAY INC	8/15/2018	134,983.80	134,515.35	1.47%
BLACKROCK INC	12/10/2019	168,627.00	161,058.00	1.90%
BLACKROCK INC	12/10/2019	131,338.05	123,477.80	1.90%
BLACKROCK INC	12/10/2019	56,019.50	53,686.00	1.90%
BLACKROCK INC	12/10/2019	144,736.80	139,583.60	1.90%
BLACKROCK INC	12/10/2019	167,211.00	161,058.00	1.90%
BLACKROCK INC	12/10/2019	54,747.00	53,686.00	1.90%
BMW US CAPITAL LLC	4/11/2019	209,907.60	209,170.50	1.73%
BMW US CAPITAL LLC	9/13/2019	154,806.25	153,956.85	1.76%
BMW US CAPITAL LLC	4/6/2020	349,524.00	351,624.00	1.98%
BOEING CAPITAL CORP	8/15/2018	249,417.60	243,439.20	1.51%
BOEING CO	5/15/2018	106,835.30	109,566.60	1.40%
BRANCH BANKING AND TRUST CO	10/1/2017	499,240.00	499,920.00	1.41%
BRANCH BANKING AND TRUST CO	10/1/2017	999,380.00	999,840.00	1.41%
BRANCH BANKING AND TRUST CO	5/10/2019	1,683,466.65	1,671,907.55	1.88%
BRANCH BANKING AND TRUST CO	5/10/2019	1,258,853.40	1,250,209.80	1.88%
BRANCH BANKING AND TRUST CO	1/15/2020	1,999,840.00	2,007,580.00	1.94%
BRANCH BANKING AND TRUST CO	1/15/2020	1,139,908.80	1,144,320.60	1.94%
BRANCH BANKING AND TRUST CO	4/1/2021	308,532.00	306,444.00	2.24%

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BRISTOL-MYERS SQUIBB CO	2/27/2019	1,397,522.00	1,398,628.00	1.66%
BRISTOL-MYERS SQUIBB CO	2/27/2019	1,004,196.00	1,004,015.10	1.66%
CATERPILLAR FINANCIAL SERVICES CORP	8/18/2017	999,800.00	999,800.00	1.39%
CATERPILLAR FINANCIAL SERVICES CORP	8/18/2017	300,357.00	299,940.00	1.39%
CATERPILLAR FINANCIAL SERVICES CORP	2/23/2018	130,566.80	129,851.80	1.68%
CATERPILLAR FINANCIAL SERVICES CORP	2/23/2018	309,928.70	309,646.60	1.68%
CATERPILLAR FINANCIAL SERVICES CORP	3/22/2019	729,562.00	732,744.80	1.68%
CATERPILLAR FINANCIAL SERVICES CORP	5/18/2019	149,916.00	148,768.50	1.80%
CATERPILLAR FINANCIAL SERVICES CORP	5/18/2019	509,500.20	505,812.90	1.80%
CATERPILLAR FINANCIAL SERVICES CORP	5/18/2019	1,099,384.00	1,090,969.00	1.80%
CATERPILLAR FINANCIAL SERVICES CORP	6/9/2019	206,011.44	205,134.24	1.81%
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	769,153.00	775,112.80	1.83%
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	379,582.00	382,523.20	1.83%
CATERPILLAR FINANCIAL SERVICES CORPORATION	9/1/2017	59,999.00	50,335.50	1.84%
CATERPILLAR FINANCIAL SERVICES CORPORATION	2/15/2019	109,321.25	102,997.10	1.86%
CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	3/15/2021	160,604.60	160,440.80	2.50%
CHARLES SCHWAB CORP	7/25/2018	223,781.80	221,128.60	1.67%
CHARLES SCHWAB CORP	7/22/2020	156,330.30	154,707.75	2.18%
Chevron	11/9/2017	2,000,000.00	1,999,660.00	1.38%
Chevron	3/2/2018	2,000,000.00	1,999,480.00	1.35%
CHEVRON CORP	12/5/2017	150,018.00	149,913.00	1.24%
CHEVRON CORP	12/5/2017	49,928.50	49,971.00	1.24%
CHEVRON CORP	3/2/2018	140,417.20	139,963.60	1.40%
CHEVRON CORP	3/2/2018	93,769.70	93,975.56	1.40%
CHEVRON CORP	3/2/2018	65,000.00	64,983.10	1.40%
CHEVRON CORP	3/2/2018	600,000.00	599,844.00	1.40%
CHEVRON CORP	6/24/2018	54,750.85	55,120.45	1.47%
CHEVRON CORP	6/24/2018	20,223.40	20,043.80	1.47%
CHEVRON CORP	6/24/2018	120,578.40	120,262.80	1.47%
CHEVRON CORP	11/16/2018	225,000.00	225,688.50	1.56%
CHEVRON CORP	11/16/2018	450,000.00	451,377.00	1.56%
CHEVRON CORP	2/28/2019	445,000.00	445,311.50	2.16%
CHEVRON CORP	3/3/2019	55,220.00	52,659.50	1.71%
CHEVRON CORP	5/16/2019	300,000.00	299,127.00	1.72%
CHEVRON CORP	5/16/2019	1,280,000.00	1,276,275.20	1.72%
CHEVRON CORP	11/15/2019	1,556,873.60	1,613,024.00	1.36%
CHEVRON CORP	11/15/2019	1,241,982.00	1,270,256.40	1.36%
CHEVRON CORP	11/15/2019	216,609.80	221,790.80	1.36%
CHEVRON CORP	11/15/2019	806,488.00	807,888.00	1.75%
CHEVRON CORP	11/15/2019	126,197.50	126,232.50	1.75%
CHEVRON CORP	5/16/2021	49,945.50	49,849.00	2.18%
CHUBB INA HOLDINGS INC	3/15/2018	60,709.50	51,426.50	1.73%
CHUBB INA HOLDINGS INC	5/15/2018	174,229.50	155,389.50	1.60%
CHUBB INA HOLDINGS INC	5/15/2018	75,062.00	67,335.45	1.60%
CHUBB INA HOLDINGS INC	5/15/2018	115,653.00	103,593.00	1.60%
CHUBB INA HOLDINGS INC	5/15/2018	114,226.00	103,593.00	1.60%
CHUBB INA HOLDINGS INC	5/15/2018	97,289.30	88,054.05	1.60%
CHUBB INA HOLDINGS INC	5/15/2018	59,137.10	56,976.15	1.60%
CHUBB INA HOLDINGS INC	6/15/2019	145,097.50	134,608.75	1.88%
CHUBB INA HOLDINGS INC	11/3/2020	349,804.00	351,995.00	2.12%
CHUBB INA HOLDINGS INC	6/15/2018	779,867.40	781,552.20	1.44%
CISCO SYSTEMS INC	2/15/2019	1,380,307.70	1,378,264.10	1.68%
CISCO SYSTEMS INC	2/28/2019	241,929.82	241,985.48	1.60%
CISCO SYSTEMS INC	2/28/2019	409,881.10	409,975.40	1.60%
CISCO SYSTEMS INC	3/1/2019	205,622.00	201,622.00	1.63%
CISCO SYSTEMS INC	3/1/2019	200,782.00	201,622.00	1.63%
CISCO SYSTEMS INC	9/20/2019	3,496,115.00	3,475,920.00	1.72%
CISCO SYSTEMS INC	9/20/2019	669,256.30	665,390.40	1.72%
CITIBANK NA	3/20/2019	1,998,360.00	2,007,460.00	1.77%
CITIBANK NA	3/20/2019	994,184.10	998,711.35	1.77%
CITIBANK NA	6/12/2020	399,828.00	400,128.00	2.09%

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COCA-COLA CO	3/14/2018	115,456.55	115,208.15	1.39%
COCA-COLA CO	5/30/2019	199,860.00	199,212.00	1.58%
COCA-COLA CO	5/30/2019	1,528,929.00	1,523,971.80	1.58%
COCA-COLA CO	10/27/2020	1,457,430.40	1,457,240.60	1.93%
COCA-COLA CO	5/25/2022	299,406.00	299,703.00	2.22%
COMCAST CORP	11/15/2017	159,987.00	152,584.50	1.66%
COMERICA INC	5/23/2019	150,358.50	149,658.00	2.25%
COMERICA INC	5/23/2019	90,507.60	89,794.80	2.25%
COMERICA INC	5/23/2019	59,793.00	59,863.20	2.25%
COMMONWEALTH BANK OF AUSTRALIA	9/18/2017	506,915.00	500,535.00	1.40%
COMMONWEALTH EDISON CO	3/15/2018	129,414.10	118,263.70	1.75%
COMMONWEALTH EDISON CO	3/15/2018	314,649.00	308,514.00	1.75%
COMMONWEALTH EDISON CO	1/15/2019	70,711.20	70,344.40	1.81%
COMMONWEALTH EDISON CO	1/15/2019	130,860.60	130,639.60	1.81%
CONSOLIDATED EDISON COMPANY OF NEW YORK IN	4/1/2018	49,707.00	46,415.70	1.62%
CONSUMERS ENERGY CO	9/15/2018	113,008.00	104,505.00	1.86%
CONSUMERS ENERGY CO	3/15/2019	53,084.70	48,153.15	1.93%
CONSUMERS ENERGY CO	3/15/2019	76,363.95	69,554.55	1.93%
COSTCO WHOLESALE CORP	5/18/2021	653,853.75	655,098.25	2.15%
DAIMLER FINANCE NORTH AMERICA LLC	8/1/2017	149,482.50	150,001.50	1.36%
DAIMLER FINANCE NORTH AMERICA LLC	1/11/2018	150,100.50	150,175.50	1.65%
DAIMLER FINANCE NORTH AMERICA LLC	5/18/2018	1,498,080.00	1,499,265.00	1.71%
DAIMLER FINANCE NORTH AMERICA LLC	8/3/2018	151,626.00	150,382.50	1.76%
DAIMLER FINANCE NORTH AMERICA LLC	8/3/2018	149,940.00	150,382.50	1.76%
DAIMLER FINANCE NORTH AMERICA LLC	7/5/2019	299,553.00	297,144.00	1.98%
DAIMLER FINANCE NORTH AMERICA LLC	1/6/2020	999,540.00	1,003,200.00	2.17%
DAIMLER FINANCE NORTH AMERICA LLC	5/5/2020	149,800.50	149,998.50	2.20%
DAIMLER FINANCE NORTH AMERICA LLC	5/5/2020	2,996,010.00	2,999,970.00	2.20%
DANAHER CORP	9/15/2018	151,149.00	149,965.50	1.67%
DANAHER CORP	9/15/2018	758,981.60	759,825.20	1.67%
DANAHER CORP	9/15/2018	739,008.40	739,829.80	1.67%
DTE ELECTRIC CO	6/15/2018	111,195.00	103,722.00	1.67%
DTE ELECTRIC CO	6/15/2018	166,586.15	150,396.90	1.67%
DTE ELECTRIC CO	6/1/2021	110,142.00	105,443.00	2.34%
DUKE ENERGY CAROLINAS LLC	1/15/2018	78,292.90	71,352.40	1.65%
DUKE ENERGY CAROLINAS LLC	6/15/2020	88,351.20	85,319.20	1.97%
DUKE ENERGY CAROLINAS LLC	6/15/2020	142,814.10	138,643.70	1.97%
DUKE ENERGY CAROLINAS LLC	6/15/2021	82,725.75	79,625.25	2.16%
DUKE ENERGY FLORIDA LLC	6/15/2018	87,237.60	83,060.80	1.61%
DUKE ENERGY FLORIDA LLC	6/15/2018	125,594.70	114,208.60	1.61%
ELI LILLY AND CO	3/15/2019	1,965,654.75	1,963,660.65	1.69%
EMERSON ELECTRIC CO	4/15/2019	88,555.20	84,325.60	1.91%
EMERSON ELECTRIC CO	10/15/2019	224,096.00	213,048.00	1.95%
ENTERGY GULF STATES LOUISIANA LLC	10/1/2020	121,026.00	120,110.60	2.41%
ENTERGY LOUISIANA LLC	9/1/2018	282,555.00	262,457.50	2.16%
ESTEE LAUDER COMPANIES INC	2/7/2020	499,930.00	500,315.00	1.77%
ESTEE LAUDER COMPANIES INC	2/7/2020	1,194,832.70	1,195,752.85	1.77%
Exxon	3/1/2018	1,275,000.00	1,275,229.50	1.37%
EXXON MOBIL CORP	3/6/2018	1,360,000.00	1,359,170.40	1.39%
EXXON MOBIL CORP	3/1/2019	690,000.00	691,511.10	1.57%
EXXON MOBIL CORP	3/1/2019	340,000.00	340,744.60	1.57%
EXXON MOBIL CORP	3/15/2019	333,283.50	331,303.50	1.57%
EXXON MOBIL CORP	3/15/2019	501,925.00	501,975.00	1.57%
EXXON MOBIL CORP	3/15/2019	883,405.60	883,476.00	1.57%
FEDERAL REALTY INVESTMENT TRUST	1/15/2021	99,583.00	100,180.00	2.50%
FIFTH THIRD BANK	8/20/2018	899,847.00	903,780.00	1.75%
FIFTH THIRD BANK	4/25/2019	401,592.00	402,664.00	1.98%
FIFTH THIRD BANK	4/25/2019	1,010,130.00	1,006,660.00	1.98%
FIFTH THIRD BANK (OHIO)	3/15/2019	389,910.30	392,449.20	1.90%
FIFTH THIRD BANK (OHIO)	9/27/2019	495,740.00	495,120.00	2.07%
FIFTH THIRD BANK (OHIO)	9/27/2019	2,760,410.10	2,738,013.60	2.07%

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FIFTH THIRD BANK (OHIO)	9/27/2019	643,929.30	638,704.80	2.07%
FLORIDA POWER & LIGHT CO	11/1/2017	229,360.40	192,504.20	1.59%
FLORIDA POWER & LIGHT CO	11/1/2017	251,570.40	243,163.20	1.59%
GENERAL DYNAMICS CORP	11/15/2017	112,245.75	114,873.50	1.29%
GENERAL DYNAMICS CORP	11/15/2017	59,721.00	59,934.00	1.29%
GENERAL DYNAMICS CORP	11/15/2017	79,261.60	79,912.00	1.29%
GENERAL DYNAMICS CORP	11/15/2017	148,566.00	149,835.00	1.29%
GENERAL ELECTRIC CAPITAL CORP	2/11/2021	7,756.91	7,741.23	2.23%
GENERAL ELECTRIC CAPITAL CORP	2/11/2021	158,642.77	158,142.27	2.23%
GENERAL ELECTRIC CO	9/15/2017	35,978.25	33,269.94	1.66%
GENERAL ELECTRIC CO	8/7/2019	696,225.60	684,684.00	1.78%
GENERAL ELECTRIC CO	1/7/2021	191,399.60	184,501.00	2.10%
GENERAL ELECTRIC COMPANY	12/6/2017	427,260.00	406,568.00	1.43%
GILEAD SCIENCES INC	9/4/2018	60,303.60	60,141.60	1.65%
GILEAD SCIENCES INC	9/1/2020	159,712.00	162,305.60	2.08%
GLAXOSMITHKLINE CAPITAL INC	5/15/2018	130,635.40	119,015.80	1.61%
GOLDMAN SACHS & CO	6/15/2020	340,500.00	330,966.00	2.37%
GOLDMAN SACHS GROUP INC	1/18/2018	91,544.00	81,788.00	1.84%
GOLDMAN SACHS GROUP INC	1/18/2018	136,581.60	122,682.00	1.84%
GOLDMAN SACHS GROUP INC	1/22/2018	714,961.28	707,125.76	1.58%
GOLDMAN SACHS GROUP INC	1/31/2019	1,531,635.00	1,515,165.00	1.97%
GOLDMAN SACHS GROUP INC	2/15/2019	127,453.20	113,893.50	2.16%
GOLDMAN SACHS GROUP INC	2/15/2019	179,527.50	162,705.00	2.16%
GOLDMAN SACHS GROUP INC	2/15/2019	153,973.30	141,011.00	2.16%
GOLDMAN SACHS GROUP INC	12/13/2019	2,947,787.50	2,958,053.50	2.18%
GOLDMAN SACHS GROUP INC	3/15/2020	238,252.62	231,021.56	2.33%
GOLDMAN SACHS GROUP INC	3/15/2020	325,245.00	323,862.00	2.33%
GOLDMAN SACHS GROUP INC	3/15/2020	223,358.00	215,908.00	2.33%
GOLDMAN SACHS GROUP INC	3/15/2020	244,803.91	238,578.34	2.33%
GOLDMAN SACHS GROUP INC	3/15/2020	167,311.50	161,931.00	2.33%
GOLDMAN SACHS GROUP INC	9/15/2020	57,194.37	57,686.85	2.35%
GOLDMAN SACHS GROUP INC	12/27/2020	1,129,220.30	1,136,022.90	2.38%
GOLDMAN SACHS GROUP INC	2/25/2021	133,396.90	131,393.60	2.56%
GOLDMAN SACHS GROUP INC	4/25/2021	200,522.00	200,396.00	2.57%
GUARDIAN LIFE GLOBAL FUNDING	10/27/2021	160,658.85	161,475.60	2.47%
GUARDIAN LIFE GLOBAL FUNDING	5/8/2022	299,622.00	299,400.00	2.54%
HOME DEPOT INC	6/15/2019	221,093.40	221,540.00	1.62%
HOME DEPOT INC	6/15/2019	128,987.30	130,910.00	1.62%
HOME DEPOT INC	6/15/2019	100,283.00	100,700.00	1.62%
HONEYWELL INTERNATIONAL INC	10/30/2019	339,731.40	337,694.80	1.70%
HONEYWELL INTERNATIONAL INC	10/30/2019	1,074,150.75	1,067,711.50	1.70%
HONEYWELL INTERNATIONAL INC	3/1/2021	164,493.00	160,966.50	2.17%
HSBC BANK USA	8/24/2020	268,915.00	268,880.00	2.37%
HSBC USA INC	3/5/2018	499,535.00	500,095.00	1.67%
HSBC USA INC (NEW)	1/16/2018	300,531.00	300,102.00	1.56%
HSBC USA INC (NEW)	1/16/2018	228,817.80	230,078.20	1.56%
HSBC USA INC (NEW)	6/23/2019	201,642.00	200,966.00	2.00%
ILLINOIS TOOL WORKS INC	3/1/2019	59,965.20	60,439.80	1.50%
ILLINOIS TOOL WORKS INC	3/1/2019	84,775.60	85,623.05	1.50%
INTEL CORP	5/11/2020	1,614,386.30	1,615,452.20	1.84%
INTEL CORP	7/29/2020	322,870.40	325,404.80	1.88%
INTEL CORP	5/19/2021	1,327,659.20	1,312,749.90	2.05%
INTEL CORP	10/1/2021	303,710.25	298,010.25	2.17%
INTERNATIONAL BUSINESS MACHINES CORP	5/17/2019	202,942.00	200,468.00	1.67%
INTERNATIONAL BUSINESS MACHINES CORP	1/27/2020	1,153,891.20	1,155,323.40	1.89%
JACKSON NATIONAL LIFE GLOBAL FUNDING	6/1/2018	143,212.05	138,510.00	1.83%
JACKSON NATIONAL LIFE GLOBAL FUNDING	10/15/2018	71,962.56	72,128.88	1.73%
JACKSON NATIONAL LIFE GLOBAL FUNDING	10/15/2018	151,656.00	150,268.50	1.73%
JACKSON NATIONAL LIFE GLOBAL FUNDING	10/15/2018	399,544.00	400,716.00	1.73%
JACKSON NATIONAL LIFE GLOBAL FUNDING	4/16/2019	150,181.50	150,775.50	2.00%
JACKSON NATIONAL LIFE GLOBAL FUNDING	4/16/2019	351,501.50	351,809.50	2.00%

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JACKSON NATIONAL LIFE GLOBAL FUNDING	1/30/2020	159,824.00	160,046.40	2.19%
JACKSON NATIONAL LIFE GLOBAL FUNDING	12/9/2020	153,591.00	150,861.00	2.42%
JDOT 15 A4	12/15/2021	1,001,406.25	1,000,480.00	1.60%
JDOT 15 A4	12/15/2021	883,723.75	884,424.32	1.60%
JOHN DEERE CAPITAL CORP	12/15/2017	56,986.32	57,038.76	1.40%
JOHN DEERE CAPITAL CORP	12/15/2017	110,532.40	110,074.80	1.40%
JOHN DEERE CAPITAL CORP	7/13/2018	36,985.94	37,035.15	1.51%
JOHN DEERE CAPITAL CORP	7/13/2018	329,874.60	330,313.50	1.51%
JOHN DEERE CAPITAL CORP	7/13/2018	187,142.12	187,177.65	1.51%
JOHN DEERE CAPITAL CORP	8/10/2018	129,872.60	130,273.00	1.56%
JOHN DEERE CAPITAL CORP	1/8/2019	999,940.00	1,003,950.00	1.69%
JOHN DEERE CAPITAL CORP	10/9/2019	1,347,273.00	1,332,855.00	1.82%
JOHN DEERE CAPITAL CORP	3/10/2020	152,674.50	150,891.00	1.82%
JOHN DEERE CAPITAL CORP	3/13/2020	339,734.80	342,849.20	1.88%
JOHN DEERE CAPITAL CORP	3/13/2020	899,298.00	907,542.00	1.88%
JOHN DEERE CAPITAL CORP	6/22/2020	299,817.00	300,783.00	1.86%
JOHN DEERE CAPITAL CORP	6/22/2020	384,765.15	386,004.85	1.86%
JOHN DEERE CAPITAL CORP	6/22/2020	804,508.95	807,101.05	1.86%
JOHN DEERE CAPITAL CORP	1/8/2021	2,197,734.00	2,230,448.00	2.14%
JOHNSON & JOHNSON	12/5/2018	181,539.00	180,439.20	1.48%
JOHNSON & JOHNSON	3/1/2019	180,978.28	180,047.94	1.44%
JOHNSON & JOHNSON	3/3/2022	209,428.80	211,115.10	2.13%
JPMORGAN CHASE & CO	3/22/2019	1,499,040.00	1,498,425.00	1.91%
JPMORGAN CHASE & CO	4/23/2019	213,573.30	204,491.30	2.00%
JPMORGAN CHASE & CO	4/23/2019	149,613.03	143,143.91	2.00%
JPMORGAN CHASE & CO	4/23/2019	30,377.16	29,059.29	2.00%
JPMORGAN CHASE & CO	3/25/2020	854,191.80	825,809.60	2.20%
JPMORGAN CHASE BANK NA	9/21/2018	894,579.35	892,878.85	1.65%
KANSAS CITY POWER & LIGHT CO	4/1/2019	149,085.30	141,178.70	2.12%
KANSAS CITY POWER & LIGHT CO	4/1/2019	110,838.40	103,169.05	2.12%
KENTUCKY UTILITIES CO	11/1/2020	135,487.30	134,095.00	2.19%
KEYBANK NA	12/15/2019	616,470.00	605,982.00	2.08%
KIMBERLY-CLARK CORP	8/1/2017	109,043.10	90,290.70	2.31%
KIMBERLY-CLARK CORP	2/15/2019	199,988.00	199,616.00	1.52%
KIMBERLY-CLARK CORP	3/1/2020	1,554,346.90	1,553,600.50	1.88%
LOWES CO INC	4/15/2020	231,233.10	222,803.70	1.89%
LOWE'S COMPANIES INC	4/15/2019	1,198,704.00	1,187,328.00	1.75%
LOWE'S COMPANIES INC	4/15/2019	679,265.60	672,819.20	1.75%
MANUFACTURERS AND TRADERS TRUST CO	3/7/2018	250,897.50	249,925.00	1.49%
MANUFACTURERS AND TRADERS TRUST CO	1/30/2019	252,302.50	251,885.00	1.79%
MANUFACTURERS AND TRADERS TRUST CO	1/30/2019	254,050.00	251,885.00	1.79%
MANUFACTURERS AND TRADERS TRUST CO	7/25/2019	999,860.00	1,006,770.00	1.90%
MARSH & MCLENNAN COMPANIES INC	9/10/2019	150,562.50	150,982.50	2.03%
MASSMUTUAL GLOBAL FUNDING II	4/9/2019	252,877.50	252,237.50	1.83%
MCDONALDS CORPORATION	10/15/2017	62,875.45	55,617.10	1.91%
MCDONALDS CORPORATION	10/15/2017	58,561.50	50,561.00	1.91%
MCDONALDS CORPORATION	10/15/2017	41,471.85	35,392.70	1.91%
MEDTRONIC INC	4/1/2018	120,416.40	119,874.00	1.51%
MEDTRONIC INC	3/15/2020	103,828.00	101,449.00	1.95%
MEDTRONIC INC	3/15/2020	202,964.00	202,898.00	1.95%
MELLON FUNDING CORPORATION	11/15/2018	526,975.00	524,090.00	1.93%
METROPOLITAN LIFE GLOBAL FUNDING I	4/10/2019	305,529.00	302,511.00	1.82%
METROPOLITAN LIFE GLOBAL FUNDING I	4/10/2019	307,266.00	302,511.00	1.82%
METROPOLITAN LIFE GLOBAL FUNDING I	4/10/2019	204,266.00	201,674.00	1.82%
METROPOLITAN LIFE GLOBAL FUNDING I	9/13/2019	247,895.00	247,782.50	1.96%
MICROSOFT CORP	11/3/2018	169,830.00	169,729.70	1.42%
MICROSOFT CORP	11/3/2018	1,728,270.00	1,727,249.30	1.42%
MICROSOFT CORP	11/3/2018	1,438,560.00	1,437,710.40	1.42%
MICROSOFT CORP	6/1/2019	250,401.00	241,297.60	1.59%
MICROSOFT CORP	8/8/2019	2,082,852.45	2,060,292.75	1.67%
MICROSOFT CORP	2/6/2020	1,998,660.00	2,005,100.00	1.75%

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MICROSOFT CORP	2/6/2020	1,124,246.25	1,127,868.75	1.75%
MICROSOFT CORP	8/8/2021	496,320.00	489,215.00	2.10%
MORGAN STANLEY	1/5/2018	100,554.00	100,119.00	1.64%
MORGAN STANLEY	4/1/2018	156,667.50	155,326.50	1.85%
MORGAN STANLEY	1/24/2019	2,291,400.00	2,267,370.00	2.00%
MORGAN STANLEY	5/13/2019	475,808.00	437,308.00	2.18%
MORGAN STANLEY	9/23/2019	227,906.00	214,864.00	2.19%
MORGAN STANLEY	4/21/2021	1,195,308.00	1,199,076.00	2.52%
MORGAN STANLEY	11/17/2021	321,688.25	324,522.25	2.66%
MUFG UNION BANK NA	5/6/2019	301,041.00	301,239.00	2.01%
NARRAGANSETT ELECTRIC CO	3/15/2020	318,414.00	316,242.00	2.45%
NATIONAL RURAL UTILITIES COOP FINANCE CORP	2/1/2018	85,738.40	81,746.40	1.69%
NATIONAL RURAL UTILITIES COOP FINANCE CORP	2/8/2019	184,781.70	184,580.05	1.79%
NATIONAL RURAL UTILITIES COOP FINANCE CORP	11/1/2019	322,019.75	321,298.25	2.00%
NATIONAL RURAL UTILITIES COOP FINANCE CORP	11/15/2019	86,163.65	85,527.00	2.02%
NEVADA POWER CO	8/1/2018	190,207.50	183,947.75	1.73%
NEVADA POWER CO	3/15/2019	176,717.52	159,921.30	1.87%
NEW YORK LIFE GLOBAL FUNDING	11/2/2018	154,440.45	154,731.85	1.68%
NEW YORK LIFE GLOBAL FUNDING	11/2/2018	548,421.50	549,048.50	1.68%
NEW YORK LIFE GLOBAL FUNDING	6/18/2019	130,079.30	130,751.40	1.85%
NEW YORK LIFE GLOBAL FUNDING	10/24/2019	498,055.00	495,840.00	1.87%
NEW YORK LIFE GLOBAL FUNDING	4/13/2021	679,000.40	673,975.20	2.25%
NEW YORK UNIVERSITY	7/1/2018	640,000.00	637,126.40	1.77%
NIAGARA MOHAWK POWER CORP	8/15/2019	88,315.32	87,830.60	2.07%
NIAGARA MOHAWK POWER CORP	8/15/2019	18,054.34	17,989.40	2.07%
NIAGARA MOHAWK POWER CORP	8/15/2019	187,846.60	179,894.00	2.07%
NIAGARA MOHAWK POWER CORP	8/15/2019	147,260.70	142,857.00	2.07%
NISSAN MOTOR ACCEPTANCE CORP	3/4/2019	312,266.10	311,674.00	2.02%
NORTHERN STATES POWER CO	8/15/2020	111,634.60	110,281.60	2.11%
NORTHERN STATES POWER CO (MINNESOTA)	3/1/2018	136,449.60	122,920.80	1.58%
NORTHERN TRUST COMPANY	8/15/2018	278,245.00	262,790.00	1.88%
NORTHERN TRUST CORP	11/4/2020	214,712.00	208,478.00	2.13%
NOVARTIS CAPITAL CORP	2/14/2020	498,045.00	500,350.00	1.77%
NSTAR ELECTRIC CO	11/15/2017	112,617.00	101,370.00	1.93%
NSTAR ELECTRIC CO	11/15/2017	115,107.00	101,370.00	1.93%
OCCIDENTAL PETROLEUM CORP	2/15/2018	64,899.90	64,930.45	1.67%
OCCIDENTAL PETROLEUM CORP	2/1/2021	255,076.80	255,657.60	2.07%
ORACLE CORP	10/15/2017	996,840.00	999,500.00	1.37%
ORACLE CORP	4/15/2018	116,766.00	103,175.00	1.69%
ORACLE CORP	1/15/2019	152,989.50	151,726.50	1.62%
ORACLE CORP	7/8/2019	141,520.00	133,146.25	1.71%
ORACLE CORP	7/8/2019	86,448.00	85,213.60	1.71%
ORACLE CORP	10/8/2019	161,422.40	161,971.20	1.69%
ORACLE CORP	9/15/2021	654,443.13	647,260.13	2.04%
PACCAR FINANCIAL CORP	11/17/2017	79,964.80	79,990.40	1.43%
PACCAR FINANCIAL CORP	3/9/2018	177,860.22	177,061.95	1.40%
PACCAR FINANCIAL CORP	5/18/2018	78,895.72	78,965.24	1.45%
PACCAR FINANCIAL CORP	2/25/2019	109,846.00	109,807.50	1.76%
PACCAR FINANCIAL CORP	2/25/2019	938,684.00	938,355.00	1.76%
PACCAR FINANCIAL CORP	5/10/2019	71,957.52	71,426.88	1.74%
PACCAR FINANCIAL CORP	5/10/2019	634,625.35	629,945.40	1.74%
PACCAR FINANCIAL CORP	5/10/2019	799,528.00	793,632.00	1.74%
PACCAR FINANCIAL CORP	2/27/2020	1,387,498.00	1,389,902.70	1.95%
PACCAR FINANCIAL CORP	2/27/2020	499,100.00	499,965.00	1.95%
PACCAR INC	8/14/2018	50,102.50	50,156.00	1.47%
PACCAR INC	8/14/2018	152,082.00	150,468.00	1.47%
PACCAR INC	8/14/2018	799,392.00	802,496.00	1.47%
PACIFIC GAS AND ELECTRIC CO	11/30/2017	103,338.00	91,477.80	1.65%
PACIFICORP	7/15/2018	136,090.80	124,831.20	1.73%
PEPSICO INC	7/17/2017	1,399,552.00	1,399,916.00	1.25%
PEPSICO INC	8/13/2017	496,215.00	499,880.00	1.44%

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PEPSICO INC	4/30/2018	249,970.00	249,592.50	1.45%
PEPSICO INC	4/30/2018	2,099,748.00	2,096,577.00	1.45%
PEPSICO INC	1/7/2019	237,400.02	236,269.80	1.56%
PEPSICO INC	2/22/2019	87,974.48	87,873.28	1.59%
PEPSICO INC	2/22/2019	1,999,420.00	1,997,120.00	1.59%
PEPSICO INC	5/2/2019	159,880.00	159,945.60	1.57%
PEPSICO INC	5/2/2019	1,948,537.50	1,949,337.00	1.57%
PEPSICO INC	10/4/2019	329,950.50	327,086.10	1.75%
PEPSICO INC	10/14/2020	102,872.00	100,638.00	1.94%
PFIZER INC	6/1/2018	3,497,445.00	3,493,455.00	1.41%
PFIZER INC	5/15/2019	1,350,612.80	1,352,046.60	1.61%
PFIZER INC	6/3/2019	1,518,267.20	1,513,996.00	1.66%
PFIZER INC	11/15/2019	499,640.00	500,795.00	1.63%
PFIZER INC	11/15/2019	159,892.80	160,254.40	1.63%
PHILIP MORRIS INTERNATIONAL INC	11/9/2017	1,610,510.30	1,614,402.45	1.35%
PHILIP MORRIS INTERNATIONAL INC	1/15/2019	1,524,585.00	1,502,280.00	1.77%
PHILIP MORRIS INTERNATIONAL INC	2/21/2019	1,112,167.90	1,111,498.90	1.82%
PHILIP MORRIS INTERNATIONAL INC	2/21/2020	3,309,620.40	3,337,092.90	1.92%
PHILIP MORRIS INTERNATIONAL INC	2/21/2020	586,389.20	591,256.70	1.92%
PNC BANK NA	7/20/2018	1,649,802.00	1,651,881.00	1.73%
PNC BANK NA	12/7/2018	1,498,770.00	1,499,805.00	1.71%
PNC BANK NA	3/4/2019	701,316.00	701,274.00	1.83%
PNC BANK NA	7/29/2019	1,338,124.00	1,327,256.60	1.92%
PNC BANK NA	5/19/2020	299,661.00	299,535.00	2.06%
PNC BANK NA	5/19/2020	1,997,740.00	1,996,900.00	2.06%
PNC BANK NA	5/19/2020	1,588,203.30	1,587,535.50	2.06%
PNC BANK, N.A.	9/21/2017	346,098.55	337,301.45	1.79%
PNC FUNDING CORP	6/10/2019	135,483.80	125,036.05	2.10%
PNC FUNDING CORP	2/8/2020	445,592.00	430,284.00	2.12%
PNC FUNDING CORP	8/11/2020	126,810.50	122,403.70	2.22%
PPG INDUSTRIES INC	11/15/2020	292,647.60	291,908.40	2.28%
PRAXAIR INC	11/7/2017	39,737.20	39,941.20	1.47%
PRAXAIR INC	11/7/2017	109,486.30	109,838.30	1.47%
PRAXAIR INC	11/7/2017	140,847.00	139,794.20	1.47%
PRAXAIR INC	11/7/2018	89,084.70	89,757.00	1.45%
PRAXAIR INC	11/7/2018	58,611.60	59,838.00	1.45%
PRAXAIR INC	11/7/2018	97,590.00	99,730.00	1.45%
PRAXAIR INC	8/15/2019	55,353.50	52,725.50	1.87%
PRAXAIR INC	8/15/2019	164,019.00	158,176.50	1.87%
PRICOA GLOBAL FUNDING I	8/18/2017	300,324.00	299,934.00	1.51%
PRICOA GLOBAL FUNDING I	11/24/2020	531,398.40	523,624.40	2.34%
PRICOA GLOBAL FUNDING I	11/24/2020	154,051.50	151,045.50	2.34%
PRINCIPAL LIFE GLOBAL FUNDING II	9/11/2017	79,962.40	79,993.60	1.53%
PRINCIPAL LIFE GLOBAL FUNDING II	10/15/2018	111,270.50	110,652.30	1.78%
PRINCIPAL LIFE GLOBAL FUNDING II	4/18/2019	33,893.92	33,686.52	2.02%
PROCTER & GAMBLE CO	11/15/2018	370,799.20	370,673.40	1.47%
PROCTER & GAMBLE CO	11/1/2019	798,784.00	803,664.00	1.70%
PROTECTIVE LIFE GLOBAL FUNDING	9/13/2019	298,000.00	293,628.34	2.24%
PUBLIC SERVICE CO OF COLORADO	6/1/2019	111,292.00	105,968.00	1.94%
PUBLIC SERVICE CO OF COLORADO	11/15/2020	212,790.00	206,236.00	2.08%
PUBLIC SERVICE COMPANY OF COLORADO	8/1/2018	57,056.00	52,120.00	1.84%
PUBLIC SERVICE ELECTRIC AND GAS CO	6/1/2019	175,586.25	174,760.25	1.87%
PUBLIC SERVICE ELECTRIC AND GAS CO	8/15/2019	114,530.80	115,116.15	1.95%
PUBLIC SERVICE ELECTRIC AND GAS CO	8/15/2019	35,218.40	35,035.35	1.95%
PUBLIC SERVICE ELECTRIC AND GAS CO	8/15/2019	151,134.00	150,151.50	1.95%
PUBLIC SERVICE ELECTRIC AND GAS CO	8/15/2019	86,203.60	85,085.85	1.95%
QUALCOMM INC	5/18/2018	496,245.00	499,685.00	1.47%
QUALCOMM INC	5/18/2018	913,773.90	914,423.55	1.47%
QUALCOMM INC	5/20/2019	2,998,620.00	3,006,840.00	1.73%
QUALCOMM INC	5/20/2019	529,756.20	531,208.40	1.73%
QUALCOMM INC	5/20/2020	319,980.80	321,462.40	1.94%

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QUALCOMM INC	5/20/2020	743,220.00	757,117.50	1.91%
QUALCOMM INC	5/20/2020	489,970.60	492,239.30	1.94%
RAYTHEON CO	2/15/2020	132,494.40	127,600.80	1.91%
RAYTHEON CO	10/15/2020	170,092.80	165,772.80	1.99%
RELIANCE STANDARD LIFE GLOBAL FUNDING II	1/15/2020	199,734.00	200,330.00	2.43%
RELIANCE STANDARD LIFE GLOBAL FUNDING II	1/20/2021	103,822.59	104,157.72	2.72%
ROCHE HOLDINGS INC	9/29/2017	201,140.00	200,006.00	1.33%
ROCHE HOLDINGS INC	9/30/2019	403,968.00	402,804.00	1.92%
SAN DIEGO GAS & ELECTRIC CO	8/15/2021	102,559.00	102,872.00	2.27%
SIMON PROPERTY GROUP LP	2/1/2018	50,208.00	49,963.00	1.63%
SIMON PROPERTY GROUP LP	2/1/2018	160,246.40	159,881.60	1.63%
SIMON PROPERTY GROUP LP	2/1/2018	85,119.00	84,937.10	1.63%
SIMON PROPERTY GROUP LP	2/1/2018	78,793.60	79,940.80	1.63%
SIMON PROPERTY GROUP LP	2/1/2019	109,826.22	109,687.79	1.72%
SOUTHERN CALIFORNIA EDISON CO	8/15/2018	114,483.00	104,234.00	1.68%
SOUTHERN CALIFORNIA EDISON CO	8/15/2018	50,859.90	46,905.30	1.68%
SOUTHERN CALIFORNIA EDISON CO	6/1/2021	154,280.00	148,052.80	2.23%
SOUTHERN CALIFORNIA GAS CO	6/15/2018	49,845.50	49,998.00	1.55%
SOUTHERN CALIFORNIA GAS CO	6/15/2018	249,992.50	249,990.00	1.55%
STATE STREET CORP	5/15/2018	139,818.00	139,855.80	1.47%
STATE STREET CORP	5/15/2018	98,574.00	99,897.00	1.47%
STATE STREET CORP	8/18/2020	201,626.00	203,756.00	1.93%
STATE STREET CORP	5/19/2021	302,436.00	296,211.00	2.29%
SUNTRUST BANK	1/31/2020	1,104,580.10	1,109,762.55	2.07%
TARGET CORP	6/26/2019	251,967.50	253,085.00	1.67%
TD AMERITRADE HOLDING CORP	12/1/2019	243,194.60	237,791.40	2.15%
TEXAS INSTRUMENTS INC	5/1/2018	414,933.60	413,252.85	1.51%
TORONTO-DOMINION BANK	3/13/2018	1,359,959.20	1,361,536.80	1.46%
TOYOTA MOTOR CREDIT CORP	1/12/2018	100,194.00	100,059.00	1.34%
TOYOTA MOTOR CREDIT CORP	10/24/2018	141,297.80	140,760.20	1.58%
TOYOTA MOTOR CREDIT CORP	1/9/2019	2,998,950.00	3,001,470.00	1.67%
TOYOTA MOTOR CREDIT CORP	1/17/2019	100,792.00	100,615.00	1.70%
TOYOTA MOTOR CREDIT CORP	1/17/2019	125,822.80	124,762.60	1.70%
TOYOTA MOTOR CREDIT CORP	1/17/2019	60,504.60	60,369.00	1.70%
TOYOTA MOTOR CREDIT CORP	1/17/2019	322,502.40	321,968.00	1.70%
TOYOTA MOTOR CREDIT CORP	7/18/2019	81,196.80	80,555.20	1.78%
TOYOTA MOTOR CREDIT CORP	4/17/2020	299,862.00	299,907.00	1.96%
TOYOTA MOTOR CREDIT CORP	4/17/2020	999,540.00	999,690.00	1.96%
TOYOTA MOTOR CREDIT CORPORATION	1/10/2018	75,335.25	75,039.75	1.27%
TRAVELERS CO INC	12/15/2017	119,868.00	101,909.00	1.55%
TRAVELERS CO INC	11/1/2020	81,245.25	79,191.75	2.15%
TRAVELERS CO INC	11/1/2020	98,562.60	95,030.10	2.15%
U.S. BANCORP	4/25/2019	661,498.50	655,414.50	1.71%
U.S. BANK NATIONAL ASSOC (CINCINNATI BRANCH)	4/26/2019	576,502.60	576,427.20	1.74%
U.S. BANK NATIONAL ASSOC (CINCINNATI BRANCH)	4/26/2019	735,219.60	735,441.60	1.74%
U.S. BANK NATIONAL ASSOC (CINCINNATI BRANCH)	1/24/2020	399,156.00	401,724.00	1.82%
U.S. BANK NATIONAL ASSOC (CINCINNATI BRANCH)	1/24/2020	1,267,320.30	1,275,473.70	1.82%
U.S. BANK NATIONAL ASSOC (CINCINNATI BRANCH)	1/24/2020	1,217,425.80	1,225,258.20	1.82%
UBS AG (STAMFORD BRANCH)	8/14/2017	1,395,492.00	1,400,000.00	1.37%
UBS AG (STAMFORD BRANCH)	3/26/2018	639,161.60	641,030.40	1.58%
UNION PACIFIC CORP	2/1/2020	99,767.00	99,748.00	1.90%
UNITED PARCEL SERVICE INC	10/1/2017	85,812.52	85,947.54	1.36%
UNITED PARCEL SERVICE INC	10/1/2017	33,922.14	33,979.26	1.36%
UNITED PARCEL SERVICE INC	10/1/2017	100,119.00	99,939.00	1.36%
UNITED PARCEL SERVICE INC	5/16/2022	444,372.55	446,472.95	2.28%
UNITED TECHNOLOGIES CORP	11/1/2019	4,994,900.00	4,975,650.00	1.71%
UNITED TECHNOLOGIES CORP	11/1/2019	609,377.80	607,029.30	1.71%
UNITED TECHNOLOGIES CORP	5/4/2020	1,624,203.75	1,627,795.00	1.84%
UNITEDHEALTH GROUP INC	12/15/2017	639,116.80	639,814.40	1.46%
UNITEDHEALTH GROUP INC	2/15/2018	75,608.65	66,734.20	1.69%
UNITEDHEALTH GROUP INC	7/16/2018	439,441.20	441,619.20	1.54%

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UNITEDHEALTH GROUP INC	3/15/2019	335,527.31	334,863.42	2.00%
UNITEDHEALTH GROUP INC	3/15/2019	216,119.20	218,605.20	2.00%
UNITEDHEALTH GROUP INC	12/15/2019	302,913.00	303,252.00	1.85%
US BANK NA	1/26/2018	599,088.00	599,700.00	1.44%
US BANK NA	1/29/2018	2,997,420.00	3,001,080.00	1.38%
US BANK NA	9/11/2017	799,552.00	800,032.00	1.39%
USAA CAPITAL CORP	8/1/2020	1,005,080.00	1,008,890.00	2.15%
VF CORP	11/1/2017	182,224.35	167,351.25	1.67%
VIRGINIA ELECTRIC AND POWER CO	4/30/2018	121,760.10	108,210.90	1.69%
VIRGINIA ELECTRIC AND POWER CO	6/30/2019	110,509.00	105,821.00	2.02%
VIRGINIA ELECTRIC AND POWER CO	6/30/2019	56,267.00	52,910.50	2.02%
VIRGINIA ELECTRIC AND POWER CO	6/30/2019	78,746.50	74,074.70	2.02%
VISA INC	12/14/2020	2,497,875.00	2,520,900.00	1.94%
WAL MART STORES INC	2/1/2019	161,755.50	155,778.00	1.65%
WAL MART STORES INC	10/25/2020	261,277.50	260,357.50	1.95%
WALT DISNEY CO	9/17/2018	73,937.10	73,991.86	1.51%
WALT DISNEY CO	9/17/2018	2,143,176.75	2,144,764.05	1.51%
WALT DISNEY CO	1/8/2019	82,888.78	83,181.77	1.50%
WALT DISNEY CO	7/12/2019	149,496.00	147,771.00	1.62%
WALT DISNEY CO	7/12/2019	657,782.40	650,192.40	1.62%
WALT DISNEY CO	3/4/2020	1,034,730.90	1,038,229.20	1.83%
WALT DISNEY CO	6/5/2020	139,837.60	139,699.00	1.88%
WELLS FARGO & CO	1/15/2019	35,162.40	35,175.35	1.82%
WELLS FARGO & CO	4/22/2019	125,080.00	125,651.25	1.83%
WELLS FARGO & CO	4/22/2019	1,527,435.00	1,507,815.00	1.83%
WELLS FARGO & CO	1/30/2020	250,367.50	250,642.50	2.05%
WELLS FARGO & CO	1/30/2020	75,618.00	75,192.75	2.05%
WELLS FARGO & CO	1/30/2020	24,942.75	25,064.25	2.05%
WELLS FARGO & CO	1/30/2020	47,905.92	48,123.36	2.05%
WELLS FARGO & CO	1/30/2020	26,938.17	27,069.39	2.05%
WELLS FARGO & CO	1/30/2020	1,607,810.40	1,614,137.70	2.05%
WELLS FARGO & CO	7/22/2020	153,472.50	152,115.00	2.12%
WELLS FARGO & CO	7/22/2020	178,883.25	177,467.50	2.12%
WELLS FARGO & CO	3/4/2021	551,083.50	551,903.00	2.40%
WELLS FARGO & CO	4/1/2021	312,177.60	301,826.00	2.41%
WELLS FARGO BANK NA	1/22/2018	2,999,130.00	3,002,040.00	1.53%
WELLS FARGO BANK NA	1/22/2018	1,149,666.50	1,150,782.00	1.53%
WISCONSIN ELECTRIC POWER CO	6/15/2018	105,225.75	105,107.10	1.58%
WISCONSIN ELECTRIC POWER CO	6/15/2018	181,333.80	180,183.60	1.58%
WISCONSIN POWER AND LIGHT CO	7/15/2019	190,661.80	179,994.30	2.04%
WISCONSIN PUBLIC SERVICE CORP	12/4/2018	266,730.45	264,459.40	1.80%
WISCONSIN PUBLIC SERVICE CORP	12/4/2018	989,079.30	987,980.40	1.80%
XTO ENERGY INC	12/15/2018	121,526.00	106,848.00	1.72%
SUB-TOTAL		293,968,662.80	292,654,003.90	

VARIABLE RATE NOTES

BANK OF NEW YORK MELLON CORP	8/17/2020	600,000.00	611,058.00	1.55%
EXXON MOBIL CORP	2/28/2018	1,654,773.45	1,656,253.50	1.32%
FEDERAL HOME LOAN BANKS	6/27/2019	8,099,080.73	8,100,081.00	1.14%
GOLDMAN SACHS GROUP INC	4/30/2018	254,759.00	251,905.00	1.58%
GOLDMAN SACHS GROUP INC	4/30/2018	1,090,000.00	1,098,305.80	1.58%
HOME DEPOT INC	6/5/2020	1,015,000.00	1,015,801.85	1.42%
HSBC USA INC (NEW)	9/24/2018	820,000.00	825,617.00	1.62%
HSBC USA INC (NEW)	11/13/2019	1,360,000.00	1,361,604.80	1.85%
INTERNATIONAL BUSINESS MACHINES CORP	8/18/2017	900,567.00	900,450.00	1.26%
INTERNATIONAL BUSINESS MACHINES CORP	8/18/2017	2,100,000.00	2,101,050.00	1.26%
INTERNATIONAL BUSINESS MACHINES CORP	2/12/2019	170,000.00	170,863.60	1.35%
JPMORGAN CHASE & CO	6/1/2021	1,385,000.00	1,386,911.30	1.92%
LOWE'S COMPANIES INC	9/14/2018	280,000.00	281,898.40	1.33%
MANUFACTURERS AND TRADERS TRUST CO	5/18/2022	1,190,000.00	1,189,512.10	1.91%
MERCK & CO INC	2/10/2020	1,380,000.00	1,389,825.60	1.39%

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MORGAN STANLEY	1/27/2020	1,330,000.00	1,350,122.90	1.84%
PACCAR FINANCIAL CORP	12/6/2018	230,000.00	231,674.40	1.38%
TORONTO-DOMINION BANK	11/5/2019	1,360,000.00	1,368,568.00	1.58%
TOYOTA MOTOR CREDIT CORP	7/13/2018	548,526.00	552,343.00	1.34%
TOYOTA MOTOR CREDIT CORP	7/13/2018	107,692.52	108,460.08	1.34%
TOYOTA MOTOR CREDIT CORP	7/13/2018	2,290,000.00	2,299,755.40	1.34%
UBS AG (STAMFORD BRANCH)	6/1/2020	590,000.00	594,566.60	1.87%
UNITED PARCEL SERVICE INC	5/16/2022	910,000.00	913,094.00	1.60%
WELLS FARGO & CO	2/11/2022	875,000.00	882,402.50	1.98%
WESTPAC BANKING CORP	7/30/2018	830,000.00	835,212.40	1.45%
SUB-TOTAL		31,370,398.70	31,477,337.23	

STATE OF CALIFORNIA AND LOCAL AGENCIES

CALIFORNIA HSG FIN AGY REV	8/1/2020	1,530,000.00	1,527,965.10	2.35%
CALIFORNIA HSG FIN AGY REV	2/1/2021	1,120,000.00	1,117,132.80	2.44%
CALIFORNIA ST	4/1/2019	585,239.85	584,034.75	1.69%
CALIFORNIA ST	4/1/2019	1,680,000.00	1,677,228.00	1.69%
LA CALIF DEPT ARPTS ARPT REV	5/15/2019	600,000.00	598,254.00	1.91%
LA CALIF MUN IMPT CORP LEASE REV	11/1/2018	1,055,000.00	1,063,640.45	1.72%
LA CALIF MUN IMPT CORP LEASE REV	11/1/2019	288,730.40	285,485.20	1.98%
LA CALIF MUN IMPT CORP LEASE REV	11/1/2019	1,546,949.70	1,539,580.90	1.98%
LA CALIF MUN IMPT CORP LEASE REV	11/1/2020	1,484,164.80	1,477,915.20	2.32%
LA CNTY CALIF PUB WKS FING AUTH LEASE REV	12/1/2017	145,000.00	145,014.50	1.48%
LA CNTY CALIF PUB WKS FING AUTH LEASE REV	12/1/2018	350,000.00	350,868.00	1.86%
LA CNTY CALIF REDEV REF AUTH TAX ALLOCATI	9/1/2019	1,709,932.00	1,706,904.50	1.76%
UNIVERSITY CALIF REVS	5/15/2018	1,531,511.75	1,523,383.50	1.42%
UNIVERSITY CALIF REVS	5/15/2019	790,000.00	782,068.40	1.72%
UNIVERSITY CALIF REVS	5/15/2019	170,000.00	169,658.30	1.72%
UNIVERSITY CALIF REVS	7/1/2019	581,734.20	580,736.60	1.73%
UNIVERSITY CALIF REVS	7/1/2019	506,885.00	500,635.00	1.73%
UNIVERSITY CALIF REVS	7/1/2019	1,466,599.20	1,461,854.20	1.73%
SUB-TOTAL		17,141,746.90	17,092,359.40	

MORTGAGE AND ASSET-BACK SECURITIES

AMXCA 144 A	6/15/2020	3,005,507.82	3,000,600.00	1.38%
AMXCA 174 A	12/15/2021	6,343,983.53	6,339,987.45	1.69%
AMXCA 174 A	12/15/2021	2,669,572.27	2,667,890.70	1.69%
BMWLT 161 A3	1/22/2019	999,062.50	999,440.00	1.45%
BMWLT 162 A3	9/20/2019	998,281.25	997,250.00	1.68%
BMWLT 171 A3	5/20/2020	1,605,500.00	1,605,392.00	1.77%
BMWLT 171 A3	5/20/2020	386,518.94	386,297.45	1.77%
BMWLT 171 A3	5/20/2020	1,797,831.25	1,796,032.30	1.77%
BMWLT 171 A3	5/20/2020	2,569,704.71	2,578,660.90	1.77%
BMWOT 16A A3	11/25/2020	2,784,987.47	2,766,591.15	1.58%
CCCIT 13A7 A7	9/10/2020	1,248,193.36	1,254,675.00	1.33%
CCCIT 13A7 A7	9/10/2020	1,451,869.14	1,455,423.00	1.33%
CCCIT 16A1 A1	11/19/2021	4,999,732.00	4,995,550.00	1.79%
CCCIT 17A2 A2	7/19/2021	3,499,329.75	3,504,480.00	1.66%
CCCIT 17A2 A2	7/19/2021	3,039,417.84	3,043,891.20	1.66%
CCCIT 17A3 A3	4/7/2022	3,249,063.68	3,253,607.50	1.88%
CHAIT 131 A	2/18/2020	3,270,101.56	3,261,832.95	1.46%
CHAIT 147 A	11/15/2019	2,999,648.10	3,000,240.00	1.36%
CHAIT 161 A	5/17/2021	3,003,515.64	3,016,140.00	1.35%
CHAIT 171 A	1/18/2022	3,000,000.00	3,009,900.00	1.40%
FHMS K004 A1	5/25/2019	1,576,165.98	1,529,395.26	1.60%
FHMS K502 A2	8/25/2017	275,286.16	273,288.32	1.24%
FHMS K702 A2	2/25/2018	2,425,276.18	2,340,197.81	1.61%
FHMS K708 A2	1/25/2019	1,215,700.59	1,195,887.63	1.62%
FHMS K708 A2	1/25/2019	1,305,625.81	1,284,837.95	1.62%
FHMS K709 A2	3/25/2019	959,093.75	946,044.20	1.61%
FHMS K710 A2	5/25/2019	1,923,527.34	1,906,745.00	1.61%

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FHMS K714 A2	10/25/2020	2,110,000.00	2,063,760.00	1.89%
FHMS K715 A2	1/25/2021	2,316,187.50	2,261,490.00	1.97%
FHMS KJ02 A2	9/25/2020	780,925.89	787,437.16	1.79%
FHMS KJ03 A1	1/25/2021	1,185,998.79	1,177,135.58	1.91%
FHMS KJ04 A1	10/25/2020	1,957,281.75	1,944,653.27	1.72%
FHMS KP03 A2	7/25/2019	2,379,492.85	2,357,026.14	1.70%
FHMS KP03 A2	7/25/2019	1,175,469.47	1,164,370.91	1.70%
FHMS KP03 A2	7/25/2019	2,125,691.53	2,121,323.52	1.70%
FN 12M9 AQ2	12/25/2017	553,224.08	540,862.10	1.45%
FN 13M12 FA	10/25/2017	34,732.59	34,711.85	1.29%
FN 14M01 AQ2	11/25/2018	851,141.92	849,651.93	1.57%
FN 14M01 AQ2	11/25/2018	476,724.66	473,180.14	1.57%
FN 14M08A FA	5/25/2018	387,492.67	387,027.50	1.37%
FN 14M08A FA	5/25/2018	317,549.56	317,625.15	1.37%
FN 15M13A AQ2	9/25/2019	1,268,010.62	1,255,175.14	1.58%
FN AD0910	4/1/2020	1,536,188.78	1,469,477.84	1.44%
FN AM2422	1/1/2020	3,591,097.19	3,586,508.72	1.88%
GEDFT 142 A	10/20/2019	2,996,367.19	3,002,520.00	1.41%
HAROT 142 A3	3/19/2018	1,969.25	1,974.23	1.35%
HAROT 142 A3	3/19/2018	6,744.07	6,757.96	1.35%
HAROT 142 A3	3/19/2018	6,592.03	6,590.91	1.35%
HAROT 151 A3	10/15/2018	75,365.47	75,356.52	1.34%
HAROT 151 A3	10/15/2018	206,862.53	206,692.17	1.34%
HAROT 153 A3	4/18/2019	1,109,439.36	1,105,842.68	1.43%
HAROT 161 A3	12/18/2019	466,933.64	465,795.14	1.50%
HAROT 162 A3	4/15/2020	1,519,970.51	1,516,777.60	1.58%
HAROT 163 A3	5/18/2020	2,929,792.03	2,916,575.20	1.60%
HAROT 163 A3	5/18/2020	1,566,782.03	1,558,224.80	1.60%
HAROT 172 A3	8/16/2021	4,999,567.50	4,992,400.00	1.75%
HAROT 172 A3	8/16/2021	3,499,697.25	3,494,680.00	1.75%
JDOT 14 A3	4/16/2018	18,647.48	18,640.65	1.43%
JDOT 14 A3	4/16/2018	21,127.12	21,126.07	1.43%
JDOT 14 A3	4/16/2018	27,960.29	27,960.97	1.43%
JDOT 14 A3	4/16/2018	4,982.95	4,983.27	1.43%
JDOT 14B A3	11/15/2018	81,618.67	81,596.88	1.42%
JDOT 14B A3	11/15/2018	135,590.70	135,488.77	1.42%
JDOT 14B A4	6/15/2021	1,927,406.25	1,925,231.00	1.49%
JDOT 15 A3	6/17/2019	23,332.44	23,353.22	1.43%
JDOT 15 A3	6/17/2019	334,259.08	333,617.47	1.43%
JDOT 15 A3	6/17/2019	16,660.81	16,680.87	1.43%
JDOT 15B A3	10/15/2019	327,735.90	328,085.84	1.52%
JDOT 15B A3	10/15/2019	504,390.12	504,314.80	1.52%
JDOT 16B A3	6/15/2020	323,895.46	322,558.20	1.65%
JDOT 2017 A3	5/17/2021	1,939,723.74	1,942,231.00	1.72%
NALT 17A A3	4/15/2020	210,962.17	210,713.04	1.99%
TAOT 14C A3	7/16/2018	142,507.41	142,408.12	1.40%
TAOT 14C A3	7/16/2018	101,514.60	101,614.13	1.40%
TAOT 15A A3	2/15/2019	522,432.39	521,421.13	1.44%
TAOT 15C A4	12/15/2020	220,962.50	220,145.20	1.66%
TAOT 15C A4	12/15/2020	4,004,843.76	4,002,640.00	1.66%
TAOT 16A A3	3/16/2020	1,655,201.56	1,655,750.40	1.53%
TAOT 16A A3	3/16/2020	974,944.72	972,504.00	1.53%
TAOT 16B A3	4/15/2020	173,991.11	173,512.80	1.56%
TAOT 16B A4	8/16/2021	200,523.44	199,066.00	1.72%
TAOT 16B A4	8/16/2021	496,992.19	497,665.00	1.72%
TAOT 16C A2A	1/15/2019	719,118.63	718,369.64	1.36%
TAOT 16D A2A	5/15/2019	648,120.61	648,485.10	1.37%
TAOT 16D A3	10/15/2020	1,826,771.26	1,815,270.66	1.62%
TAOT 17A A3	2/16/2021	536,936.80	537,687.36	1.67%
TAOT 17A A3	2/16/2021	2,388,718.81	2,392,057.92	1.67%
TAOT 17B A3	7/15/2021	1,002,539.06	1,000,620.00	1.74%

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TAOT 17B A3	7/15/2021	999,923.30	1,000,620.00	1.74%
TAOT 17B A3	7/15/2021	3,339,743.82	3,342,070.80	1.74%
USAOT 151 A3	6/17/2019	993,446.15	991,324.05	1.36%
USAOT 151 A4	11/16/2020	492,526.56	489,872.60	1.56%
USAOT 161 A2	3/15/2019	104,426.68	104,470.60	1.33%
USAOT 161 A2	3/15/2019	558,535.54	558,377.32	1.33%
USAOT 161 A3	6/15/2020	895,104.88	891,804.85	1.49%
USAOT 161 A3	6/15/2020	1,999,671.00	1,992,860.00	1.49%
SUB-TOTAL		<u>135,933,579.28</u>	<u>135,419,081.64</u>	
SHORT-TERM PORTFOLIO - TOTAL		<u>\$ 1,302,046,466.03</u>	<u>\$ 1,297,626,941.74</u>	

DEBT SERVICE RESERVE FUNDS

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>REQUIRED AMOUNT</u>	<u>YIELD</u>
<i>91 EXPRESS LANES 2013 BONDS</i>	2030		10,799,437.46	
BANK OF TOKYO/MITSUBISHI COMMERCIAL PAPER	7/19/2017	10,886,890.00		1.00%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	69.71		0.38%
<i>91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES</i>			13,000,000.00	
BANK DEPOSITS	7/3/2017	125,180.93		
OPERATING RESERVE: BNP FORTIS CP	8/1/2017	2,996,675.00		1.14%
MAINTENANCE RESERVE: BNP FORTIS CP	8/1/2017	9,988,916.67		1.14%
DEBT SERVICE RESERVE FUNDS - TOTAL		<u>\$ 23,997,732.31</u>		

	<u>Book Value</u>	<u>Market Value</u>
TOTAL PORTFOLIO	<u>\$ 1,472,635,155.68</u>	<u>\$ 1,468,215,631.39</u>