

**Orange County Transportation Authority
Portfolio Listing
As of December 31, 2016**

LIQUID PORTFOLIO

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
<u>CASH EQUIVALENTS</u>				
BNP PARIBAS NY COMMERCIAL PAPER	1/5/2017	24,993,333.33	25,000,000.00	0.64%
REPURCHASE AGREEMENT	1/3/2017	39,918,912.39	39,918,912.39	0.10%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	18,988,031.14	18,988,031.14	0.25%
FIDELITY TREASURY OBLIGATIONS FUND	N/A	63,173,944.41	63,173,944.41	0.28%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	6.68	6.68	0.01%
SUB-TOTAL		147,074,227.95	147,080,894.62	
<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>	N/A	10,216,771.91	10,216,771.91	N/A
<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>	N/A	29,306.00	29,306.00	N/A
LIQUID PORTFOLIO - TOTAL		\$ 157,320,305.86	\$ 157,326,972.53	

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	\$ 5,081,486.82	5,081,486.82	0.37%
SUB-TOTAL		5,081,486.82	5,081,486.82	
<u>U.S. GOVERNMENT & AGENCY OBLIGATIONS</u>				
FEDERAL HOME LOAN BANKS	5/30/2017	1,946,958.00	1,949,161.50	0.73%
FEDERAL HOME LOAN BANKS	8/28/2017	349,450.50	349,933.50	0.78%
FEDERAL HOME LOAN BANKS	3/19/2018	899,683.20	898,551.00	1.01%
FEDERAL HOME LOAN BANKS	6/8/2018	644,889.60	641,459.20	1.09%
FEDERAL HOME LOAN BANKS	6/29/2018	2,992,770.00	2,989,560.00	1.11%
FEDERAL HOME LOAN BANKS	8/7/2018	3,492,720.00	3,472,175.00	1.13%
FEDERAL HOME LOAN BANKS	9/14/2018	406,290.84	405,444.00	1.19%
FEDERAL HOME LOAN BANKS	10/1/2018	3,077,905.60	3,063,060.00	1.19%
FEDERAL HOME LOAN BANKS	1/16/2019	4,999,800.00	4,998,250.00	1.27%
FEDERAL HOME LOAN BANKS	1/16/2019	6,469,741.20	6,467,735.50	1.27%
FEDERAL HOME LOAN BANKS	8/5/2019	808,444.80	798,538.50	1.43%
FEDERAL HOME LOAN BANKS	9/26/2019	3,097,303.00	3,063,048.00	1.45%
FEDERAL HOME LOAN BANKS	9/26/2019	4,231,315.55	4,184,518.80	1.45%
FEDERAL HOME LOAN BANKS	9/26/2019	764,334.45	755,881.20	1.45%
FEDERAL HOME LOAN BANKS	11/29/2021	1,792,836.00	1,788,408.00	2.01%
FEDERAL HOME LOAN MORTGAGE CORP	3/8/2017	180,997.20	180,144.00	0.57%
FEDERAL HOME LOAN MORTGAGE CORP	2/26/2018	2,890,000.00	2,889,364.20	1.07%
FEDERAL HOME LOAN MORTGAGE CORP	4/9/2018	2,995,290.00	2,988,930.00	1.04%
FEDERAL HOME LOAN MORTGAGE CORP	6/29/2018	3,060,000.00	3,055,165.20	1.11%
FEDERAL HOME LOAN MORTGAGE CORP	9/14/2018	3,060,000.00	3,055,501.80	1.24%
FEDERAL HOME LOAN MORTGAGE CORP	10/12/2018	599,815.01	596,742.00	1.18%
FEDERAL HOME LOAN MORTGAGE CORP	10/12/2018	4,999,700.00	4,972,850.00	1.18%
FEDERAL HOME LOAN MORTGAGE CORP	10/12/2018	3,088,671.30	3,073,221.30	1.18%
FEDERAL HOME LOAN MORTGAGE CORP	4/15/2019	4,998,350.00	4,979,750.00	1.30%
FEDERAL HOME LOAN MORTGAGE CORP	7/19/2019	1,992,540.00	1,973,580.00	1.40%
FEDERAL HOME LOAN MORTGAGE CORP	7/19/2019	9,975,800.00	9,867,900.00	1.40%
FEDERAL HOME LOAN MORTGAGE CORP	7/19/2019	2,112,874.44	2,090,021.22	1.40%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	2/13/2017	1,963,710.29	1,808,730.00	0.92%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	4/27/2017	141,170.40	140,211.40	0.66%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/12/2017	554,755.00	510,250.00	0.80%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/12/2017	913,792.00	816,400.00	0.80%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3/28/2018	6,986,000.00	6,985,930.00	1.04%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/20/2018	724,754.95	725,014.50	1.12%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/20/2018	6,987,190.00	7,000,140.00	1.12%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/27/2018	3,065,395.00	3,051,487.90	1.14%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/19/2018	9,983,800.00	9,987,700.00	1.19%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/19/2018	3,015,107.60	3,016,285.40	1.19%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/14/2018	7,988,080.00	7,983,520.00	1.23%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	2/26/2019	2,883,179.60	2,872,024.20	1.29%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/13/2019	2,980,000.00	2,974,099.60	1.33%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/2/2019	3,204,607.20	3,165,413.10	1.42%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/28/2019	9,984,400.00	9,888,900.00	1.43%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/28/2019	3,065,210.80	3,035,892.30	1.43%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/9/2019	5,746,054.00	5,936,358.00	1.92%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/24/2019	1,992,480.00	1,972,360.00	1.50%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/24/2019	7,479,900.00	7,396,350.00	1.50%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/17/2021	995,950.00	966,470.00	2.01%
FREDDIE MAC	7/14/2017	500,120.00	500,085.00	0.72%
FREDDIE MAC	7/14/2017	60,021.00	60,010.20	0.72%
FREDDIE MAC	6/13/2018	789,939.70	764,316.75	1.10%
U.S. DEPT OF HOUSING & URBAN DEVELOPMENT	8/1/2018	1,000,000.00	1,000,410.00	1.30%
UNITED STATES TREASURY	4/30/2017	1,470,671.41	1,471,675.80	0.53%
UNITED STATES TREASURY	5/31/2017	594,316.40	544,681.80	0.67%
UNITED STATES TREASURY	5/31/2017	494,191.41	453,901.50	0.67%
UNITED STATES TREASURY	5/31/2017	698,277.34	700,056.00	0.61%
UNITED STATES TREASURY	5/31/2017	893,917.97	900,072.00	0.61%
UNITED STATES TREASURY	5/31/2017	1,191,796.87	1,200,096.00	0.61%
UNITED STATES TREASURY	5/31/2017	1,686,718.75	1,700,136.00	0.61%
UNITED STATES TREASURY	5/31/2017	742,880.86	750,060.00	0.61%
UNITED STATES TREASURY	5/31/2017	994,218.75	1,000,080.00	0.61%
UNITED STATES TREASURY	5/31/2017	742,236.33	750,060.00	0.61%
UNITED STATES TREASURY	6/15/2017	3,056,195.31	3,053,568.50	0.62%
UNITED STATES TREASURY	6/30/2017	1,001,523.44	1,000,510.00	0.65%
UNITED STATES TREASURY	6/30/2017	1,092,867.19	1,100,561.00	0.65%
UNITED STATES TREASURY	6/30/2017	893,531.25	900,459.00	0.65%
UNITED STATES TREASURY	7/31/2017	537,558.59	504,805.00	0.73%
UNITED STATES TREASURY	7/31/2017	594,687.50	555,285.50	0.73%
UNITED STATES TREASURY	7/31/2017	420,179.60	403,844.00	0.73%
UNITED STATES TREASURY	7/31/2017	833,343.75	807,688.00	0.73%
UNITED STATES TREASURY	7/31/2017	520,937.50	504,805.00	0.73%
UNITED STATES TREASURY	7/31/2017	396,578.12	399,592.00	0.67%
UNITED STATES TREASURY	7/31/2017	297,621.10	299,694.00	0.67%
UNITED STATES TREASURY	7/31/2017	397,125.00	399,592.00	0.67%
UNITED STATES TREASURY	7/31/2017	317,225.00	319,673.60	0.67%
UNITED STATES TREASURY	7/31/2017	495,722.65	499,490.00	0.67%
UNITED STATES TREASURY	7/31/2017	983,046.87	998,980.00	0.67%
UNITED STATES TREASURY	7/31/2017	984,101.56	998,980.00	0.67%
UNITED STATES TREASURY	7/31/2017	885,691.41	899,082.00	0.67%
UNITED STATES TREASURY	7/31/2017	7,385,546.88	7,396,818.00	0.70%
UNITED STATES TREASURY	9/15/2017	3,424,238.66	3,435,350.80	0.78%
UNITED STATES TREASURY	9/30/2017	4,003,496.88	4,000,569.00	0.84%
UNITED STATES TREASURY	9/30/2017	718,976.56	705,390.00	0.84%
UNITED STATES TREASURY	9/30/2017	4,423,625.00	4,333,110.00	0.84%
UNITED STATES TREASURY	9/30/2017	1,086,507.81	1,098,449.00	0.81%
UNITED STATES TREASURY	9/30/2017	692,261.72	699,013.00	0.81%
UNITED STATES TREASURY	9/30/2017	600,117.18	599,154.00	0.81%
UNITED STATES TREASURY	9/30/2017	500,488.28	499,295.00	0.81%
UNITED STATES TREASURY	9/30/2017	299,929.68	299,577.00	0.81%
UNITED STATES TREASURY	9/30/2017	395,218.75	399,436.00	0.81%
UNITED STATES TREASURY	9/30/2017	400,234.38	399,436.00	0.81%
UNITED STATES TREASURY	10/31/2017	423,703.12	403,344.00	0.87%
UNITED STATES TREASURY	10/31/2017	636,726.56	605,016.00	0.87%
UNITED STATES TREASURY	10/31/2017	403,067.19	383,176.80	0.87%

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UNITED STATES TREASURY	10/31/2017	307,312.50	302,508.00	0.87%
UNITED STATES TREASURY	10/31/2017	593,687.50	564,681.60	0.87%
UNITED STATES TREASURY	10/31/2017	1,744,147.94	1,744,462.80	0.87%
UNITED STATES TREASURY	10/31/2017	600,820.32	599,460.00	0.86%
UNITED STATES TREASURY	10/31/2017	791,395.31	809,271.00	0.86%
UNITED STATES TREASURY	10/31/2017	513,247.26	509,541.00	0.86%
UNITED STATES TREASURY	10/31/2017	396,515.62	399,640.00	0.86%
UNITED STATES TREASURY	10/31/2017	197,867.19	199,820.00	0.86%
UNITED STATES TREASURY	10/31/2017	795,031.25	799,280.00	0.86%
UNITED STATES TREASURY	10/31/2017	792,031.25	799,280.00	0.86%
UNITED STATES TREASURY	10/31/2017	1,192,546.88	1,198,920.00	0.86%
UNITED STATES TREASURY	11/9/2017	1,812,133.75	1,812,480.50	0.80%
UNITED STATES TREASURY	11/15/2017	12,041,881.25	12,110,484.40	0.87%
UNITED STATES TREASURY	11/15/2017	8,445,847.29	8,470,338.80	0.87%
UNITED STATES TREASURY	11/30/2017	600,117.19	598,596.00	0.88%
UNITED STATES TREASURY	11/30/2017	300,339.84	299,298.00	0.88%
UNITED STATES TREASURY	11/30/2017	590,367.19	598,596.00	0.88%
UNITED STATES TREASURY	11/30/2017	196,859.37	199,532.00	0.88%
UNITED STATES TREASURY	11/30/2017	300,117.19	299,298.00	0.88%
UNITED STATES TREASURY	11/30/2017	198,812.50	199,532.00	0.88%
UNITED STATES TREASURY	11/30/2017	1,087,925.78	1,097,426.00	0.88%
UNITED STATES TREASURY	11/30/2017	1,082,425.78	1,097,426.00	0.88%
UNITED STATES TREASURY	11/30/2017	787,250.00	798,128.00	0.88%
UNITED STATES TREASURY	11/30/2017	17,864,372.22	17,967,856.60	0.88%
UNITED STATES TREASURY	11/30/2017	1,111,604.30	1,110,088.80	0.87%
UNITED STATES TREASURY	11/30/2017	3,004,570.31	3,000,240.00	0.87%
UNITED STATES TREASURY	11/30/2017	5,605,290.77	5,620,449.60	0.87%
UNITED STATES TREASURY	11/30/2017	120,187.50	120,009.60	0.87%
UNITED STATES TREASURY	12/31/2017	791,906.25	798,688.00	0.91%
UNITED STATES TREASURY	12/31/2017	692,070.31	698,852.00	0.91%
UNITED STATES TREASURY	12/31/2017	598,570.32	599,016.00	0.91%
UNITED STATES TREASURY	12/31/2017	299,203.13	299,508.00	0.91%
UNITED STATES TREASURY	12/31/2017	800,375.00	798,688.00	0.91%
UNITED STATES TREASURY	12/31/2017	994,609.37	998,360.00	0.91%
UNITED STATES TREASURY	12/31/2017	621,891.14	620,483.60	0.92%
UNITED STATES TREASURY	12/31/2017	10,048,046.88	10,007,800.00	0.92%
UNITED STATES TREASURY	12/31/2017	1,698,120.87	1,701,326.00	0.92%
UNITED STATES TREASURY	1/15/2018	1,991,406.25	1,999,060.00	0.92%
UNITED STATES TREASURY	1/31/2018	795,187.50	799,408.00	0.94%
UNITED STATES TREASURY	1/31/2018	699,945.31	699,482.00	0.94%
UNITED STATES TREASURY	1/31/2018	550,000.00	549,593.00	0.94%
UNITED STATES TREASURY	1/31/2018	400,781.25	399,704.00	0.94%
UNITED STATES TREASURY	1/31/2018	651,294.92	649,519.00	0.94%
UNITED STATES TREASURY	1/31/2018	11,024,735.18	10,996,747.80	0.95%
UNITED STATES TREASURY	2/15/2018	2,510,546.88	2,500,875.00	0.97%
UNITED STATES TREASURY	2/15/2018	6,270,712.50	6,242,184.00	0.97%
UNITED STATES TREASURY	2/15/2018	1,555,396.55	1,558,545.30	0.97%
UNITED STATES TREASURY	2/15/2018	734,220.31	730,255.50	0.97%
UNITED STATES TREASURY	2/28/2018	1,037,695.31	1,020,040.00	1.02%
UNITED STATES TREASURY	2/28/2018	349,166.02	349,181.00	0.95%
UNITED STATES TREASURY	2/28/2018	4,640,554.69	4,639,119.00	0.95%
UNITED STATES TREASURY	2/28/2018	7,486,781.62	7,472,473.40	0.95%
UNITED STATES TREASURY	2/28/2018	10,148,150.37	10,146,202.20	0.95%
UNITED STATES TREASURY	3/15/2018	3,760,107.41	3,751,762.50	0.96%
UNITED STATES TREASURY	3/31/2018	2,192,121.09	2,149,308.00	0.98%
UNITED STATES TREASURY	3/31/2018	1,398,140.62	1,395,954.00	0.98%
UNITED STATES TREASURY	3/31/2018	498,203.12	498,555.00	0.98%
UNITED STATES TREASURY	3/31/2018	11,009,023.41	10,985,810.00	0.98%
UNITED STATES TREASURY	3/31/2018	7,689,300.00	7,670,092.80	0.98%
UNITED STATES TREASURY	4/15/2018	6,840,748.85	6,848,771.70	0.99%
UNITED STATES TREASURY	4/30/2018	590,156.25	597,072.00	0.99%

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UNITED STATES TREASURY	4/30/2018	794,274.61	806,047.20	0.99%
UNITED STATES TREASURY	4/30/2018	149,121.09	149,268.00	0.99%
UNITED STATES TREASURY	4/30/2018	649,212.89	646,828.00	0.99%
UNITED STATES TREASURY	4/30/2018	294,937.50	298,536.00	0.99%
UNITED STATES TREASURY	4/30/2018	1,063,433.59	1,094,632.00	0.99%
UNITED STATES TREASURY	4/30/2018	389,765.62	398,048.00	0.99%
UNITED STATES TREASURY	4/30/2018	1,082,425.78	1,094,632.00	0.99%
UNITED STATES TREASURY	4/30/2018	1,080,707.03	1,094,632.00	0.99%
UNITED STATES TREASURY	4/30/2018	1,994,765.62	1,990,240.00	0.99%
UNITED STATES TREASURY	4/30/2018	989,179.69	995,120.00	0.99%
UNITED STATES TREASURY	4/30/2018	8,999,648.44	8,970,480.00	1.00%
UNITED STATES TREASURY	4/30/2018	5,000,781.25	4,983,600.00	1.00%
UNITED STATES TREASURY	4/30/2018	9,987,924.13	9,967,200.00	1.00%
UNITED STATES TREASURY	5/31/2018	796,687.50	799,688.00	1.03%
UNITED STATES TREASURY	5/31/2018	4,019,843.75	3,998,440.00	1.03%
UNITED STATES TREASURY	5/31/2018	800,031.25	799,688.00	1.03%
UNITED STATES TREASURY	5/31/2018	297,996.10	299,883.00	1.03%
UNITED STATES TREASURY	5/31/2018	545,810.54	549,785.50	1.03%
UNITED STATES TREASURY	5/31/2018	1,592,250.00	1,599,376.00	1.03%
UNITED STATES TREASURY	5/31/2018	13,019,296.88	12,994,930.00	1.03%
UNITED STATES TREASURY	5/31/2018	15,276,395.88	15,260,184.50	1.01%
UNITED STATES TREASURY	6/15/2018	399,765.63	400,392.00	1.06%
UNITED STATES TREASURY	6/30/2018	518,847.66	509,670.00	1.07%
UNITED STATES TREASURY	7/15/2018	996,960.00	996,800.00	1.08%
UNITED STATES TREASURY	7/15/2018	10,979,804.69	10,964,800.00	1.08%
UNITED STATES TREASURY	7/15/2018	9,946,875.00	9,968,000.00	1.08%
UNITED STATES TREASURY	7/31/2018	711,074.22	703,115.00	1.09%
UNITED STATES TREASURY	7/31/2018	1,411,812.50	1,406,230.00	1.09%
UNITED STATES TREASURY	7/31/2018	911,214.85	904,005.00	1.09%
UNITED STATES TREASURY	7/31/2018	7,983,151.80	7,957,200.00	1.09%
UNITED STATES TREASURY	8/31/2018	1,012,187.50	1,006,250.00	1.12%
UNITED STATES TREASURY	8/31/2018	6,071,484.38	6,037,500.00	1.12%
UNITED STATES TREASURY	9/15/2018	7,033,906.25	6,985,230.00	1.12%
UNITED STATES TREASURY	9/15/2018	3,957,438.68	3,961,623.30	1.12%
UNITED STATES TREASURY	9/15/2018	4,999,414.05	4,989,450.00	1.12%
UNITED STATES TREASURY	9/15/2018	15,810,437.50	15,826,535.40	1.12%
UNITED STATES TREASURY	9/15/2018	5,192,281.28	5,189,028.00	1.12%
UNITED STATES TREASURY	9/15/2018	360,703.12	359,240.40	1.12%
UNITED STATES TREASURY	9/15/2018	1,162,632.01	1,157,552.40	1.12%
UNITED STATES TREASURY	9/30/2018	678,910.94	682,550.00	1.16%
UNITED STATES TREASURY	9/30/2018	1,012,148.44	1,003,750.00	1.16%
UNITED STATES TREASURY	9/30/2018	7,477,441.41	7,449,300.00	1.14%
UNITED STATES TREASURY	9/30/2018	7,492,089.84	7,449,300.00	1.14%
UNITED STATES TREASURY	10/15/2018	995,585.94	995,160.00	1.15%
UNITED STATES TREASURY	10/31/2018	1,097,335.93	1,101,760.00	1.16%
UNITED STATES TREASURY	10/31/2018	1,006,679.69	1,001,600.00	1.16%
UNITED STATES TREASURY	10/31/2018	601,804.69	600,960.00	1.16%
UNITED STATES TREASURY	10/31/2018	1,006,015.62	1,001,600.00	1.16%
UNITED STATES TREASURY	10/31/2018	1,296,394.54	1,302,080.00	1.16%
UNITED STATES TREASURY	10/31/2018	1,486,699.22	1,502,400.00	1.16%
UNITED STATES TREASURY	10/31/2018	806,125.00	801,280.00	1.16%
UNITED STATES TREASURY	10/31/2018	907,945.31	901,440.00	1.16%
UNITED STATES TREASURY	10/31/2018	852,058.59	851,360.00	1.16%
UNITED STATES TREASURY	10/31/2018	676,520.32	681,088.00	1.16%
UNITED STATES TREASURY	10/31/2018	400,250.00	400,640.00	1.16%
UNITED STATES TREASURY	10/31/2018	100,730.46	100,160.00	1.16%
UNITED STATES TREASURY	10/31/2018	11,983,593.75	11,913,720.00	1.15%
UNITED STATES TREASURY	10/31/2018	8,245,714.88	8,260,179.20	1.15%
UNITED STATES TREASURY	11/30/2018	695,132.82	701,015.00	1.17%
UNITED STATES TREASURY	11/30/2018	1,303,808.59	1,301,885.00	1.17%
UNITED STATES TREASURY	11/30/2018	493,847.65	500,725.00	1.17%

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UNITED STATES TREASURY	11/30/2018	401,437.50	400,580.00	1.17%
UNITED STATES TREASURY	11/30/2018	8,285,608.12	8,293,376.00	1.17%
UNITED STATES TREASURY	12/15/2018	7,531,933.59	7,508,175.00	1.19%
UNITED STATES TREASURY	12/15/2018	1,815,101.95	1,791,951.10	1.19%
UNITED STATES TREASURY	12/31/2018	1,115,425.78	1,106,402.00	1.20%
UNITED STATES TREASURY	12/31/2018	692,207.03	704,074.00	1.20%
UNITED STATES TREASURY	12/31/2018	1,210,312.50	1,203,888.00	1.21%
UNITED STATES TREASURY	12/31/2018	1,407,492.19	1,404,536.00	1.21%
UNITED STATES TREASURY	12/31/2018	1,403,937.50	1,404,536.00	1.21%
UNITED STATES TREASURY	12/31/2018	303,867.19	300,972.00	1.21%
UNITED STATES TREASURY	12/31/2018	1,009,453.12	1,003,240.00	1.21%
UNITED STATES TREASURY	12/31/2018	2,830,187.50	2,809,072.00	1.21%
UNITED STATES TREASURY	1/15/2019	11,073,046.88	10,978,990.00	1.22%
UNITED STATES TREASURY	1/31/2019	1,120,796.87	1,105,973.00	1.24%
UNITED STATES TREASURY	1/31/2019	502,988.28	502,715.00	1.24%
UNITED STATES TREASURY	1/31/2019	865,937.50	854,615.50	1.24%
UNITED STATES TREASURY	1/31/2019	408,109.38	402,172.00	1.24%
UNITED STATES TREASURY	1/31/2019	500,683.60	502,715.00	1.24%
UNITED STATES TREASURY	1/31/2019	1,006,328.12	1,005,430.00	1.24%
UNITED STATES TREASURY	1/31/2019	855,578.12	854,615.50	1.24%
UNITED STATES TREASURY	1/31/2019	1,698,937.50	1,701,003.00	1.22%
UNITED STATES TREASURY	1/31/2019	402,906.25	400,236.00	1.22%
UNITED STATES TREASURY	1/31/2019	1,973,750.00	2,001,180.00	1.22%
UNITED STATES TREASURY	1/31/2019	247,226.56	250,147.50	1.22%
UNITED STATES TREASURY	1/31/2019	198,984.37	200,118.00	1.22%
UNITED STATES TREASURY	2/28/2019	1,707,570.32	1,709,299.00	1.24%
UNITED STATES TREASURY	2/28/2019	858,234.38	854,649.50	1.24%
UNITED STATES TREASURY	2/28/2019	1,000,117.18	1,002,810.00	1.24%
UNITED STATES TREASURY	2/28/2019	1,001,992.19	1,002,810.00	1.24%
UNITED STATES TREASURY	2/28/2019	859,960.93	852,388.50	1.24%
UNITED STATES TREASURY	2/28/2019	1,191,328.13	1,203,372.00	1.24%
UNITED STATES TREASURY	2/28/2019	1,102,707.03	1,103,091.00	1.24%
UNITED STATES TREASURY	2/28/2019	708,367.18	701,967.00	1.24%
UNITED STATES TREASURY	2/28/2019	1,417,828.13	1,403,934.00	1.24%
UNITED STATES TREASURY	2/28/2019	1,400,218.75	1,403,934.00	1.24%
UNITED STATES TREASURY	2/28/2019	716,822.65	711,995.10	1.24%
UNITED STATES TREASURY	3/15/2019	7,514,062.50	7,460,175.00	1.24%
UNITED STATES TREASURY	3/15/2019	3,923,135.18	3,889,237.90	1.24%
UNITED STATES TREASURY	3/15/2019	5,514,519.92	5,480,741.90	1.24%
UNITED STATES TREASURY	3/15/2019	7,059,638.67	7,012,564.50	1.24%
UNITED STATES TREASURY	3/15/2019	531,469.92	527,185.70	1.24%
UNITED STATES TREASURY	3/31/2019	1,427,835.94	1,411,102.00	1.27%
UNITED STATES TREASURY	3/31/2019	1,119,464.84	1,108,723.00	1.27%
UNITED STATES TREASURY	4/15/2019	7,965,937.50	7,928,160.00	1.27%
UNITED STATES TREASURY	4/15/2019	5,483,457.03	5,450,610.00	1.27%
UNITED STATES TREASURY	4/30/2019	1,411,101.56	1,410,934.00	1.28%
UNITED STATES TREASURY	4/30/2019	858,433.59	856,638.50	1.28%
UNITED STATES TREASURY	5/15/2019	1,106,574.22	1,089,473.00	1.29%
UNITED STATES TREASURY	5/15/2019	1,000,234.38	990,430.00	1.29%
UNITED STATES TREASURY	5/15/2019	6,231,000.00	6,140,666.00	1.29%
UNITED STATES TREASURY	5/15/2019	994,179.69	990,430.00	1.29%
UNITED STATES TREASURY	5/15/2019	5,481,308.59	5,447,365.00	1.29%
UNITED STATES TREASURY	5/31/2019	1,725,300.79	1,707,837.00	1.31%
UNITED STATES TREASURY	5/31/2019	1,305,941.40	1,305,993.00	1.31%
UNITED STATES TREASURY	5/31/2019	1,422,695.31	1,406,454.00	1.31%
UNITED STATES TREASURY	5/31/2019	853,486.33	853,918.50	1.31%
UNITED STATES TREASURY	5/31/2019	1,113,062.50	1,105,071.00	1.31%
UNITED STATES TREASURY	5/31/2019	2,814,437.50	2,812,908.00	1.31%
UNITED STATES TREASURY	5/31/2019	1,116,500.00	1,105,071.00	1.31%
UNITED STATES TREASURY	5/31/2019	1,410,992.19	1,406,454.00	1.31%
UNITED STATES TREASURY	6/15/2019	9,988,281.25	9,895,300.00	1.31%

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UNITED STATES TREASURY	6/15/2019	137,577.97	135,565.61	1.31%
UNITED STATES TREASURY	6/30/2019	789,437.50	793,752.00	1.32%
UNITED STATES TREASURY	6/30/2019	377,721.10	386,954.10	1.32%
UNITED STATES TREASURY	6/30/2019	1,123,460.94	1,108,206.00	1.32%
UNITED STATES TREASURY	7/15/2019	20,752,895.31	20,537,194.80	1.33%
UNITED STATES TREASURY	7/31/2019	597,037.50	602,924.00	1.33%
UNITED STATES TREASURY	7/31/2019	980,351.56	988,400.00	1.33%
UNITED STATES TREASURY	7/31/2019	918,095.32	909,328.00	1.33%
UNITED STATES TREASURY	7/31/2019	5,108,789.06	5,034,950.00	1.35%
UNITED STATES TREASURY	7/31/2019	912,667.19	896,221.10	1.35%
UNITED STATES TREASURY	8/31/2019	534,166.01	544,824.50	1.36%
UNITED STATES TREASURY	8/31/2019	1,093,941.41	1,089,649.00	1.36%
UNITED STATES TREASURY	9/30/2019	500,957.03	494,785.00	1.39%
UNITED STATES TREASURY	9/30/2019	968,945.31	989,570.00	1.39%
UNITED STATES TREASURY	9/30/2019	1,223,373.05	1,212,223.25	1.39%
UNITED STATES TREASURY	9/30/2019	1,504,687.50	1,484,355.00	1.39%
UNITED STATES TREASURY	9/30/2019	1,082,984.37	1,088,527.00	1.39%
UNITED STATES TREASURY	10/15/2019	7,004,101.56	6,925,100.00	1.39%
UNITED STATES TREASURY	10/15/2019	23,093,979.02	22,941,867.00	1.39%
UNITED STATES TREASURY	11/30/2019	501,386.72	501,035.00	1.43%
UNITED STATES TREASURY	11/30/2019	1,111,988.28	1,102,277.00	1.43%
UNITED STATES TREASURY	11/30/2019	1,605,937.50	1,603,312.00	1.43%
UNITED STATES TREASURY	11/30/2019	1,001,914.06	1,002,070.00	1.43%
UNITED STATES TREASURY	11/30/2019	985,390.62	987,970.00	1.42%
UNITED STATES TREASURY	12/31/2019	1,222,734.38	1,205,904.00	1.46%
UNITED STATES TREASURY	12/31/2019	1,525,937.50	1,505,210.40	1.46%
UNITED STATES TREASURY	12/31/2019	1,706,042.97	1,683,459.00	1.46%
UNITED STATES TREASURY	1/31/2020	1,219,783.98	1,201,118.60	1.49%
UNITED STATES TREASURY	1/31/2020	1,218,744.14	1,201,118.60	1.49%
UNITED STATES TREASURY	1/31/2020	1,016,835.94	992,660.00	1.49%
UNITED STATES TREASURY	1/31/2020	199,826.00	199,242.00	1.50%
UNITED STATES TREASURY	2/29/2020	509,179.69	497,615.00	1.53%
UNITED STATES TREASURY	2/29/2020	508,164.07	497,615.00	1.53%
UNITED STATES TREASURY	2/29/2020	879,855.47	865,850.10	1.53%
UNITED STATES TREASURY	3/31/2020	1,088,914.06	1,094,247.00	1.54%
UNITED STATES TREASURY	4/30/2020	1,689,640.63	1,689,052.00	1.57%
UNITED STATES TREASURY	5/31/2020	907,066.41	897,255.00	1.59%
UNITED STATES TREASURY	5/31/2020	4,720,188.27	4,725,543.00	1.59%
UNITED STATES TREASURY	7/31/2020	2,058,828.13	2,025,860.00	1.63%
UNITED STATES TREASURY	7/31/2020	928,617.19	911,637.00	1.63%
UNITED STATES TREASURY	8/31/2020	1,505,449.22	1,484,415.00	1.67%
UNITED STATES TREASURY	9/30/2020	1,118,605.47	1,087,537.00	1.69%
UNITED STATES TREASURY	10/31/2020	1,534,277.34	1,502,985.00	1.70%
UNITED STATES TREASURY	10/31/2020	5,851,600.80	5,748,588.60	1.71%
UNITED STATES TREASURY	11/30/2020	1,249,875.00	1,212,420.00	1.73%
UNITED STATES TREASURY	11/30/2020	1,141,550.78	1,111,385.00	1.73%
UNITED STATES TREASURY	11/30/2020	997,695.31	995,980.00	1.73%
UNITED STATES TREASURY	1/31/2021	1,222,642.58	1,190,651.00	1.79%
UNITED STATES TREASURY	1/31/2021	1,011,210.94	984,020.00	1.78%
UNITED STATES TREASURY	1/31/2021	978,867.18	984,020.00	1.78%
UNITED STATES TREASURY	1/31/2021	987,851.56	984,020.00	1.78%
UNITED STATES TREASURY	2/28/2021	8,952,766.38	8,815,470.60	1.80%
UNITED STATES TREASURY	3/31/2021	5,558,903.50	5,441,388.70	1.82%
UNITED STATES TREASURY	3/31/2021	8,692,236.35	8,547,962.50	1.82%
UNITED STATES TREASURY	4/30/2021	3,455,856.27	3,374,571.20	1.83%
UNITED STATES TREASURY	4/30/2021	5,173,134.78	5,052,047.00	1.83%
UNITED STATES TREASURY	5/31/2021	340,066.41	333,240.80	1.85%
UNITED STATES TREASURY	8/31/2021	14,309,751.63	14,397,073.20	1.91%
UNITED STATES TREASURY	10/31/2021	1,027,734.38	1,002,890.00	1.94%
SUB-TOTAL		871,513,242.29	867,838,227.33	

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MEDIUM TERM NOTES

3M CO	6/26/2017	537,510.60	539,524.80	1.18%
ABB FINANCE USA INC	5/8/2017	104,903.40	105,141.75	1.24%
AIG GLOBAL FUNDING	12/15/2017	96,909.79	97,095.06	1.55%
AIG GLOBAL FUNDING	10/6/2021	499,075.00	481,340.00	2.74%
ALABAMA POWER CO	10/1/2020	157,474.50	154,993.50	2.44%
ALABAMA POWER CO	10/1/2020	96,586.20	92,996.10	2.44%
ALLSTATE CORPORATION (THE)	5/15/2018	125,163.15	111,777.75	1.97%
ALTERA CORP	11/15/2018	144,172.00	142,417.80	1.56%
ALTERA CORP	11/15/2018	718,039.00	712,089.00	1.56%
ALTERA CORP	11/15/2018	204,566.00	203,454.00	1.56%
AMERICAN EXPRESS CO	8/28/2017	98,224.20	92,685.60	1.59%
AMERICAN EXPRESS CO	8/28/2017	569,215.50	540,666.00	1.59%
AMERICAN EXPRESS CREDIT CORP	3/24/2017	2,683,642.00	2,606,526.00	1.29%
AMERICAN EXPRESS CREDIT CORP	6/5/2017	498,780.00	499,920.00	1.16%
AMERICAN EXPRESS CREDIT CORP	6/5/2017	179,560.80	179,971.20	1.16%
AMERICAN EXPRESS CREDIT CORP	6/5/2017	364,532.80	364,941.60	1.16%
AMERICAN EXPRESS CREDIT CORP	9/22/2017	1,053,586.30	1,056,171.05	1.40%
AMERICAN EXPRESS CREDIT CORP	7/31/2018	194,744.55	195,251.55	1.71%
AMERICAN EXPRESS CREDIT CORP	3/18/2019	75,237.00	75,299.25	1.94%
AMERICAN EXPRESS CREDIT CORP	8/15/2019	109,749.20	110,612.70	2.03%
AMERICAN EXPRESS CREDIT CORP	8/15/2019	80,192.80	80,445.60	2.03%
AMERICAN EXPRESS CREDIT CORP	9/14/2020	77,388.75	75,627.00	2.36%
AMERICAN EXPRESS CREDIT CORP	5/5/2021	1,998,780.00	1,976,160.00	2.54%
AMERICAN HONDA FINANCE CORP	7/14/2017	1,997,180.00	2,001,800.00	1.03%
AMERICAN HONDA FINANCE CORP	12/11/2017	38,144.02	38,033.06	1.46%
AMERICAN HONDA FINANCE CORP	7/13/2018	202,074.00	200,436.00	1.46%
AMERICAN HONDA FINANCE CORP	10/10/2018	203,310.00	201,564.00	1.68%
AMERICAN HONDA FINANCE CORP	7/12/2019	2,997,000.00	2,946,690.00	1.92%
AMERICAN HONDA FINANCE CORP	8/15/2019	99,815.00	100,974.00	1.87%
AMERICAN HONDA FINANCE CORPORATION	10/1/2018	178,647.00	164,941.50	1.82%
AMERICAN HONDA FINANCE CORPORATION	10/1/2018	446,236.00	439,844.00	1.82%
AMERIPRISE FINANCIAL INC	3/15/2020	224,708.00	216,782.00	2.56%
ANHEUSER-BUSCH CO	3/1/2017	68,582.40	60,415.20	1.48%
ANHEUSER-BUSCH INBEV NV	1/15/2019	175,654.45	161,511.15	2.03%
ANHEUSER-BUSCH INBEV WORLDWIDE INC	11/15/2019	201,130.40	192,334.60	2.14%
APPLE INC	5/5/2017	500,040.00	500,350.00	0.85%
APPLE INC	5/12/2017	86,939.97	86,986.08	0.94%
APPLE INC	5/12/2017	659,544.60	659,894.40	0.94%
APPLE INC	2/23/2018	179,922.60	180,133.20	1.23%
APPLE INC	5/3/2018	195,450.00	199,250.00	1.28%
APPLE INC	5/3/2018	178,111.80	179,325.00	1.28%
APPLE INC	5/3/2018	495,845.00	498,125.00	1.28%
APPLE INC	2/22/2019	239,959.20	240,453.60	1.61%
APPLE INC	8/2/2019	1,518,480.00	1,497,291.20	1.69%
APPLE INC	2/7/2020	66,307.56	65,193.48	1.96%
APPLE INC	2/23/2021	68,009.02	66,944.39	2.27%
APPLE INC	8/4/2021	192,731.73	186,596.26	2.32%
ARIZONA PUBLIC SERVICE CO	3/1/2019	102,724.80	90,941.60	2.25%
ARIZONA PUBLIC SERVICE CO	1/15/2020	150,892.50	150,175.50	2.16%
ATLANTIC CITY ELECTRIC CO	11/15/2018	132,908.60	121,772.20	1.91%
ATMOS ENERGY CORP	6/15/2017	115,223.00	102,280.00	1.34%
ATMOS ENERGY CORP	6/15/2017	87,063.20	81,824.00	1.34%
BANK OF AMERICA NA	2/14/2017	3,696,744.00	3,700,222.00	1.20%
BANK OF AMERICA NA	3/26/2018	1,500,810.00	1,501,395.00	1.57%
BANK OF AMERICA NA	3/26/2018	1,298,219.00	1,301,209.00	1.57%
BANK OF AMERICA NA	12/7/2018	3,000,000.00	3,016,080.00	1.77%
BANK OF NEW YORK COMPANY, INC. (THE)	1/15/2020	101,092.50	96,156.90	2.26%
BANK OF NEW YORK COMPANY, INC. (THE)	1/15/2020	141,420.50	138,893.30	2.26%
BANK OF NEW YORK MELLON CORP	5/22/2018	1,439,870.40	1,440,604.80	1.57%
BANK OF NEW YORK MELLON CORP	8/1/2018	913,734.00	907,173.00	1.56%

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BANK OF NEW YORK MELLON CORP	3/4/2019	35,199.85	35,249.55	1.85%
BANK OF NEW YORK MELLON CORP	3/4/2019	50,603.50	50,356.50	1.85%
BANK OF NEW YORK MELLON CORP	3/4/2019	35,451.85	35,249.55	1.85%
BANK OF NEW YORK MELLON CORP	2/24/2020	203,662.00	199,412.00	2.25%
BANK OF NEW YORK MELLON CORP	8/17/2020	154,755.00	151,092.00	2.38%
BANK OF TOKYO MITSUBISHI UFJ LTD	9/8/2017	489,412.00	489,211.10	1.69%
BANK OF TOKYO-MITSUBISHI UFJ LTD	3/5/2018	1,548,775.50	1,545,024.50	1.98%
BAYER US FINANCE LLC	10/8/2019	203,710.00	200,354.00	2.31%
BB&T CORP	3/22/2017	73,052.70	70,097.30	1.18%
BB&T CORP	3/22/2017	142,728.60	140,194.60	1.18%
BB&T CORP	8/15/2017	300,207.00	300,339.00	1.39%
BB&T CORP	8/15/2017	140,932.40	140,158.20	1.39%
BB&T CORP	8/15/2017	518,055.42	519,586.47	1.39%
BB&T CORP	8/15/2017	299,454.00	300,339.00	1.39%
BB&T CORP	1/12/2018	129,509.90	129,785.50	1.61%
BERKSHIRE HATHAWAY FINANCE CORP	3/7/2018	679,734.80	680,666.40	1.37%
BERKSHIRE HATHAWAY FINANCE CORP	5/15/2018	564,000.00	526,220.00	1.53%
BERKSHIRE HATHAWAY FINANCE CORP	3/15/2019	28,977.96	28,974.19	1.74%
BERKSHIRE HATHAWAY FINANCE CORP	3/15/2019	589,551.60	589,474.90	1.74%
BERKSHIRE HATHAWAY FINANCE CORP	8/15/2019	149,854.50	148,179.00	1.78%
BERKSHIRE HATHAWAY INC	1/31/2017	579,971.00	580,301.60	1.27%
BERKSHIRE HATHAWAY INC	2/9/2018	146,222.35	145,292.90	1.37%
BERKSHIRE HATHAWAY INC	2/9/2018	120,091.20	120,242.40	1.37%
BERKSHIRE HATHAWAY INC	8/15/2018	134,983.80	134,322.30	1.46%
BLACKROCK INC	9/15/2017	23,055.74	19,668.04	1.25%
BLACKROCK INC	9/15/2017	6,071.90	5,175.80	1.25%
BLACKROCK INC	12/10/2019	168,627.00	162,907.50	1.98%
BLACKROCK INC	12/10/2019	131,338.05	124,895.75	1.98%
BLACKROCK INC	12/10/2019	56,019.50	54,302.50	1.98%
BLACKROCK INC	12/10/2019	144,736.80	141,186.50	1.98%
BLACKROCK INC	12/10/2019	167,211.00	162,907.50	1.98%
BLACKROCK INC	12/10/2019	54,747.00	54,302.50	1.98%
BMW US CAPITAL LLC	4/11/2019	209,907.60	208,007.10	1.93%
BMW US CAPITAL LLC	9/13/2019	154,806.25	153,178.75	1.90%
BOEING CAPITAL CORP	8/15/2018	249,417.60	245,299.20	1.45%
BOEING CO	5/15/2018	106,835.30	109,505.00	1.28%
BRANCH BANKING AND TRUST CO	10/1/2017	499,240.00	499,525.00	1.48%
BRANCH BANKING AND TRUST CO	10/1/2017	999,380.00	999,050.00	1.48%
BRANCH BANKING AND TRUST CO	10/1/2017	719,553.60	719,316.00	1.48%
BRANCH BANKING AND TRUST CO	5/10/2019	1,683,466.65	1,666,245.95	1.93%
BRANCH BANKING AND TRUST CO	5/10/2019	1,258,853.40	1,245,976.20	1.93%
BRANCH BANKING AND TRUST CO	4/1/2021	308,532.00	304,593.00	2.46%
CARGILL INC	3/1/2017	233,410.90	230,317.40	1.08%
CARGILL INC	11/27/2017	115,382.00	104,078.00	1.46%
CARGILL INC	11/27/2017	103,601.70	93,670.20	1.46%
CATERPILLAR FINANCIAL SERVICES CORP	3/3/2017	249,852.50	249,942.50	1.13%
CATERPILLAR FINANCIAL SERVICES CORP	3/24/2017	91,200.60	90,146.70	1.04%
CATERPILLAR FINANCIAL SERVICES CORP	8/18/2017	999,800.00	1,000,320.00	1.20%
CATERPILLAR FINANCIAL SERVICES CORP	8/18/2017	300,357.00	300,096.00	1.20%
CATERPILLAR FINANCIAL SERVICES CORP	8/18/2017	499,750.00	500,160.00	1.20%
CATERPILLAR FINANCIAL SERVICES CORP	2/23/2018	130,566.80	129,951.90	1.53%
CATERPILLAR FINANCIAL SERVICES CORP	2/23/2018	309,928.70	309,885.30	1.53%
CATERPILLAR FINANCIAL SERVICES CORP	5/18/2019	149,916.00	147,925.50	1.95%
CATERPILLAR FINANCIAL SERVICES CORP	5/18/2019	509,500.20	502,946.70	1.95%
CATERPILLAR FINANCIAL SERVICES CORP	5/18/2019	1,099,384.00	1,084,787.00	1.95%
CATERPILLAR FINANCIAL SERVICES CORP	6/9/2019	206,011.44	204,742.56	1.95%
CATERPILLAR FINANCIAL SERVICES CORPORATION	9/1/2017	59,999.00	51,461.00	1.44%
CATERPILLAR FINANCIAL SERVICES CORPORATION	2/15/2019	109,321.25	105,178.30	1.98%
CATERPILLAR INC	6/26/2017	91,785.60	90,116.10	1.23%
CHARLES SCHWAB CORP	3/10/2018	699,118.00	700,168.00	1.48%
CHARLES SCHWAB CORP	7/25/2018	223,781.80	221,656.60	1.68%

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CHARLES SCHWAB CORP	7/22/2020	156,330.30	154,997.75	2.42%
CHEVRON CORP	11/9/2017	2,000,000.00	1,998,900.00	1.41%
CHEVRON CORP	11/9/2017	970,000.00	969,466.50	1.41%
CHEVRON CORP	11/15/2017	1,260,000.00	1,261,499.40	1.21%
CHEVRON CORP	12/5/2017	150,018.00	149,661.00	1.35%
CHEVRON CORP	12/5/2017	49,928.50	49,887.00	1.35%
CHEVRON CORP	3/2/2018	65,000.00	64,936.30	1.45%
CHEVRON CORP	3/2/2018	140,417.20	139,862.80	1.45%
CHEVRON CORP	3/2/2018	93,769.70	93,907.88	1.45%
CHEVRON CORP	3/2/2018	2,000,000.00	1,998,040.00	1.45%
CHEVRON CORP	3/2/2018	600,000.00	599,412.00	1.45%
CHEVRON CORP	6/24/2018	120,578.40	120,367.20	1.50%
CHEVRON CORP	6/24/2018	20,223.40	20,061.20	1.50%
CHEVRON CORP	6/24/2018	54,750.85	55,168.30	1.50%
CHEVRON CORP	11/16/2018	225,000.00	225,855.00	1.58%
CHEVRON CORP	11/16/2018	450,000.00	451,710.00	1.58%
CHEVRON CORP	3/3/2019	55,220.00	53,428.50	1.72%
CHEVRON CORP	5/16/2019	300,000.00	298,767.00	1.74%
CHEVRON CORP	5/16/2019	1,280,000.00	1,274,739.20	1.74%
CHEVRON CORP	11/15/2019	1,556,873.60	1,600,704.00	1.40%
CHEVRON CORP	11/15/2019	1,241,982.00	1,260,554.40	1.40%
CHEVRON CORP	11/15/2019	216,609.80	220,096.80	1.40%
CHUBB INA HOLDINGS INC	2/15/2017	24,723.82	22,109.12	1.69%
CHUBB INA HOLDINGS INC	3/15/2018	60,709.50	52,513.00	1.58%
CHUBB INA HOLDINGS INC	5/15/2018	75,062.00	68,592.55	1.67%
CHUBB INA HOLDINGS INC	5/15/2018	115,653.00	105,527.00	1.67%
CHUBB INA HOLDINGS INC	5/15/2018	97,289.30	89,697.95	1.67%
CHUBB INA HOLDINGS INC	5/15/2018	114,226.00	105,527.00	1.67%
CHUBB INA HOLDINGS INC	5/15/2018	174,229.50	158,290.50	1.67%
CHUBB INA HOLDINGS INC	5/15/2018	59,137.10	58,039.85	1.67%
CHUBB INA HOLDINGS INC	6/15/2019	145,097.50	136,800.00	1.95%
CHUBB INA HOLDINGS INC	11/3/2020	349,804.00	349,919.50	2.31%
CISCO SYSTEMS INC	3/14/2017	60,349.30	55,243.10	0.99%
CISCO SYSTEMS INC	3/14/2017	113,729.40	108,477.36	0.99%
CISCO SYSTEMS INC	6/15/2018	779,867.40	782,355.60	1.44%
CISCO SYSTEMS INC	2/28/2019	241,929.82	241,448.24	1.71%
CISCO SYSTEMS INC	2/28/2019	409,881.10	409,065.20	1.71%
CISCO SYSTEMS INC	3/1/2019	205,622.00	202,636.00	1.50%
CISCO SYSTEMS INC	3/1/2019	200,782.00	202,636.00	1.50%
CISCO SYSTEMS INC	9/20/2019	3,496,115.00	3,461,850.00	1.81%
CISCO SYSTEMS INC	9/20/2019	669,256.30	662,697.00	1.81%
COCA-COLA CO	10/27/2017	1,664,267.40	1,661,853.15	1.11%
COCA-COLA CO	10/27/2017	199,912.00	199,622.00	1.11%
COCA-COLA CO	3/14/2018	115,456.55	115,391.00	1.36%
COCA-COLA CO	5/30/2019	199,860.00	198,672.00	1.66%
COCA-COLA CO	5/30/2019	1,528,929.00	1,519,840.80	1.66%
COCA-COLA CO	10/27/2020	1,457,430.40	1,447,590.00	2.11%
COMCAST CORP	11/15/2017	159,987.00	156,214.50	1.51%
COMERICA INC	5/23/2019	150,358.50	149,781.00	2.19%
COMERICA INC	5/23/2019	90,507.60	89,868.60	2.19%
COMERICA INC	5/23/2019	59,793.00	59,912.40	2.19%
COMMONWEALTH BANK OF AUSTRALIA	9/18/2017	506,915.00	502,305.00	1.25%
COMMONWEALTH EDISON CO	3/15/2018	129,414.10	120,762.65	1.59%
COMMONWEALTH EDISON CO	1/15/2019	70,711.20	70,252.00	1.96%
COMMONWEALTH EDISON CO	1/15/2019	130,860.60	130,468.00	1.96%
CONSOLIDATED EDISON COMPANY OF NEW YORK IN	4/1/2018	49,707.00	47,358.45	1.61%
CONSUMERS ENERGY CO	9/15/2018	113,008.00	106,516.00	1.76%
CONSUMERS ENERGY CO	3/15/2019	53,084.70	49,076.10	1.91%
CONSUMERS ENERGY CO	3/15/2019	76,363.95	70,887.70	1.91%
COOPERATIEVE RABOBANK UA	1/19/2017	527,390.00	500,455.00	1.62%
COOPERATIEVE RABOBANK UA	1/19/2017	695,038.50	650,591.50	1.62%

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COOPERATIEVE RABOBANK UA	1/19/2017	1,171,049.00	1,101,001.00	1.62%
DAIMLER FINANCE NORTH AMERICA LLC	4/10/2017	152,268.00	150,469.50	1.26%
DAIMLER FINANCE NORTH AMERICA LLC	8/1/2017	149,482.50	150,003.00	1.37%
DAIMLER FINANCE NORTH AMERICA LLC	8/1/2017	996,550.00	1,000,020.00	1.37%
DAIMLER FINANCE NORTH AMERICA LLC	1/11/2018	150,100.50	150,205.50	1.74%
DAIMLER FINANCE NORTH AMERICA LLC	5/18/2018	1,498,080.00	1,497,225.00	1.79%
DAIMLER FINANCE NORTH AMERICA LLC	8/3/2018	151,626.00	150,207.00	1.91%
DAIMLER FINANCE NORTH AMERICA LLC	8/3/2018	149,940.00	150,207.00	1.91%
DAIMLER FINANCE NORTH AMERICA LLC	7/5/2019	299,553.00	295,164.00	2.16%
DANAHER CORP	9/15/2018	151,149.00	150,201.00	1.57%
DANAHER CORP	9/15/2018	739,008.40	740,991.60	1.57%
DANAHER CORP	9/15/2018	758,981.60	761,018.40	1.57%
DTE ELECTRIC CO	6/15/2018	166,586.15	153,179.45	1.67%
DTE ELECTRIC CO	6/15/2018	111,195.00	105,641.00	1.67%
DTE ELECTRIC CO	6/1/2021	110,142.00	105,842.00	2.42%
DUKE ENERGY CAROLINAS LLC	1/15/2018	78,292.90	72,631.30	1.60%
DUKE ENERGY CAROLINAS LLC	6/15/2020	88,351.20	85,518.40	2.22%
DUKE ENERGY CAROLINAS LLC	6/15/2020	142,814.10	138,967.40	2.22%
DUKE ENERGY CAROLINAS LLC	6/15/2021	82,725.75	79,608.00	2.36%
DUKE ENERGY FLORIDA LLC	6/15/2018	87,237.60	84,575.20	1.66%
DUKE ENERGY FLORIDA LLC	6/15/2018	125,594.70	116,290.90	1.66%
ELI LILLY AND CO	3/1/2018	399,648.00	400,096.00	1.23%
EMERSON ELECTRIC CO	4/15/2019	88,555.20	85,562.40	1.88%
EMERSON ELECTRIC CO	10/15/2019	224,096.00	215,768.00	1.96%
ENTERGY LOUISIANA LLC	9/1/2018	282,555.00	268,745.00	1.91%
EXXON MOBIL CORP	3/1/2018	1,275,000.00	1,276,530.00	1.33%
EXXON MOBIL CORP	3/1/2018	360,000.00	360,432.00	1.33%
EXXON MOBIL CORP	3/6/2018	1,360,000.00	1,359,673.60	1.33%
EXXON MOBIL CORP	3/6/2018	2,065,000.00	2,064,504.40	1.33%
EXXON MOBIL CORP	3/1/2019	690,000.00	691,490.40	1.61%
EXXON MOBIL CORP	3/1/2019	340,000.00	340,734.40	1.61%
EXXON MOBIL CORP	3/15/2019	333,283.50	330,541.20	1.74%
FIFTH THIRD BANK	8/20/2018	899,847.00	905,688.00	1.74%
FIFTH THIRD BANK	4/25/2019	401,592.00	403,008.00	2.03%
FIFTH THIRD BANK (OHIO)	3/15/2019	389,910.30	392,632.50	1.97%
FIFTH THIRD BANK (OHIO)	9/27/2019	2,760,410.10	2,731,930.60	2.08%
FIFTH THIRD BANK (OHIO)	9/27/2019	643,929.30	637,285.80	2.08%
FLORIDA POWER & LIGHT CO	11/1/2017	229,360.40	196,669.00	1.31%
FLORIDA POWER & LIGHT CO	11/1/2017	251,570.40	248,424.00	1.31%
GENERAL DYNAMICS CORP	11/15/2017	112,245.75	114,795.30	1.20%
GENERAL DYNAMICS CORP	11/15/2017	59,721.00	59,893.20	1.20%
GENERAL DYNAMICS CORP	11/15/2017	79,261.60	79,857.60	1.20%
GENERAL DYNAMICS CORP	11/15/2017	148,566.00	149,733.00	1.20%
GENERAL ELECTRIC CAPITAL CORP	1/9/2017	1,233,132.00	1,200,420.00	1.48%
GENERAL ELECTRIC CAPITAL CORP	5/15/2017	929,860.50	929,721.00	1.33%
GENERAL ELECTRIC CAPITAL CORP	5/15/2017	439,934.00	439,868.00	1.33%
GENERAL ELECTRIC CO	9/15/2017	35,978.25	34,014.75	1.25%
GENERAL ELECTRIC CO	9/15/2017	577,628.16	527,744.00	1.25%
GENERAL ELECTRIC CO	1/7/2021	191,399.60	184,587.70	2.37%
GENERAL ELECTRIC COMPANY	12/6/2017	427,260.00	414,376.00	1.36%
GENERAL ELECTRIC CORP	2/15/2017	730,951.00	653,165.50	1.47%
GEORGIA POWER CO	6/1/2017	113,686.00	101,814.00	1.34%
GEORGIA POWER CO	6/1/2017	60,218.50	50,907.00	1.34%
GILEAD SCIENCES INC	9/4/2018	60,303.60	60,226.80	1.62%
GILEAD SCIENCES INC	9/4/2018	1,159,872.40	1,164,384.80	1.62%
GILEAD SCIENCES INC	9/1/2020	159,712.00	161,686.40	2.25%
GLAXOSMITHKLINE CAPITAL INC	5/15/2018	130,635.40	121,211.15	1.66%
GOLDMAN SACHS & CO	6/15/2020	340,500.00	332,682.00	2.68%
GOLDMAN SACHS GROUP INC	1/18/2018	91,544.00	83,339.20	1.91%
GOLDMAN SACHS GROUP INC	1/18/2018	136,581.60	125,008.80	1.91%
GOLDMAN SACHS GROUP INC	1/22/2018	714,961.28	708,188.80	1.81%

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GOLDMAN SACHS GROUP INC	1/31/2019	1,531,635.00	1,516,125.00	2.09%
GOLDMAN SACHS GROUP INC	2/15/2019	127,453.20	116,400.90	2.24%
GOLDMAN SACHS GROUP INC	2/15/2019	179,527.50	166,287.00	2.24%
GOLDMAN SACHS GROUP INC	2/15/2019	153,973.30	144,115.40	2.24%
GOLDMAN SACHS GROUP INC	10/23/2019	305,556.00	302,202.00	2.28%
GOLDMAN SACHS GROUP INC	12/13/2019	2,947,787.50	2,946,666.50	2.34%
GOLDMAN SACHS GROUP INC	3/15/2020	238,252.62	232,187.86	2.60%
GOLDMAN SACHS GROUP INC	3/15/2020	223,358.00	216,998.00	2.60%
GOLDMAN SACHS GROUP INC	3/15/2020	244,803.91	239,782.79	2.60%
GOLDMAN SACHS GROUP INC	3/15/2020	167,311.50	162,748.50	2.60%
GOLDMAN SACHS GROUP INC	9/15/2020	57,194.37	57,246.24	2.62%
GOLDMAN SACHS GROUP INC	2/25/2021	133,396.90	130,600.60	2.75%
GOLDMAN SACHS GROUP INC	4/25/2021	200,522.00	198,548.00	2.80%
GUARDIAN LIFE GLOBAL FUNDING	10/27/2021	160,658.85	160,340.40	2.58%
HERSHEY CO	8/21/2018	2,689,300.60	2,702,508.50	1.31%
HOME DEPOT INC	6/15/2019	221,093.40	221,916.20	1.62%
HOME DEPOT INC	6/15/2019	128,987.30	131,132.30	1.62%
HOME DEPOT INC	6/15/2019	100,283.00	100,871.00	1.62%
HONEYWELL INTERNATIONAL INC	10/30/2019	339,731.40	336,855.00	1.74%
HONEYWELL INTERNATIONAL INC	10/30/2019	1,074,150.75	1,065,056.25	1.74%
HONEYWELL INTERNATIONAL INC	3/1/2021	164,493.00	162,207.00	2.20%
HSBC USA INC	3/5/2018	499,535.00	499,720.00	1.75%
HSBC USA INC (NEW)	1/16/2018	228,817.80	229,597.50	1.79%
HSBC USA INC (NEW)	6/23/2019	201,642.00	200,108.00	2.23%
ILLINOIS TOOL WORKS INC	2/25/2017	142,801.23	142,955.67	1.10%
ILLINOIS TOOL WORKS INC	3/1/2019	59,965.20	60,309.60	1.71%
ILLINOIS TOOL WORKS INC	3/1/2019	84,775.60	85,438.60	1.71%
INTEL CORP	5/19/2021	1,327,659.20	1,298,878.00	2.26%
INTEL CORP	10/1/2021	303,710.25	296,163.45	2.42%
INTERNATIONAL BUSINESS MACHINES CORP	5/17/2019	202,942.00	200,086.00	1.78%
JACKSON NATIONAL LIFE GLOBAL FUNDING	6/1/2018	143,212.05	140,292.00	1.89%
JACKSON NATIONAL LIFE GLOBAL FUNDING	10/15/2018	71,962.56	72,149.04	1.76%
JACKSON NATIONAL LIFE GLOBAL FUNDING	10/15/2018	151,656.00	150,310.50	1.76%
JACKSON NATIONAL LIFE GLOBAL FUNDING	10/15/2018	399,544.00	400,828.00	1.76%
JACKSON NATIONAL LIFE GLOBAL FUNDING	4/16/2019	150,181.50	150,615.00	2.12%
JACKSON NATIONAL LIFE GLOBAL FUNDING	12/9/2020	153,591.00	150,501.00	2.51%
JOHN DEERE CAPITAL CORP	3/15/2017	202,634.00	200,198.00	0.92%
JOHN DEERE CAPITAL CORP	12/15/2017	56,986.32	57,144.78	1.28%
JOHN DEERE CAPITAL CORP	12/15/2017	110,532.40	110,279.40	1.28%
JOHN DEERE CAPITAL CORP	1/16/2018	999,500.00	998,780.00	1.47%
JOHN DEERE CAPITAL CORP	7/13/2018	36,985.94	36,987.79	1.62%
JOHN DEERE CAPITAL CORP	7/13/2018	329,874.60	329,891.10	1.62%
JOHN DEERE CAPITAL CORP	8/10/2018	129,872.60	130,244.40	1.63%
JOHN DEERE CAPITAL CORP	1/8/2019	999,940.00	1,004,210.00	1.74%
JOHN DEERE CAPITAL CORP	10/9/2019	1,347,273.00	1,325,943.00	1.91%
JOHN DEERE CAPITAL CORP	3/10/2020	152,674.50	149,553.00	2.15%
JOHN DEERE CAPITAL CORP	1/8/2021	2,197,734.00	2,209,196.00	2.44%
JOHNSON & JOHNSON	12/5/2018	181,539.00	180,990.00	1.36%
JOHNSON & JOHNSON	3/1/2019	180,978.28	179,546.57	1.50%
JPMORGAN CHASE & CO	3/22/2019	1,499,040.00	1,495,260.00	2.00%
JPMORGAN CHASE & CO	4/23/2019	213,573.30	207,620.60	2.17%
JPMORGAN CHASE & CO	4/23/2019	149,613.03	145,334.42	2.17%
JPMORGAN CHASE & CO	4/23/2019	30,377.16	29,503.98	2.17%
JPMORGAN CHASE & CO	3/25/2020	854,191.80	829,644.20	2.44%
JPMORGAN CHASE BANK NA	9/21/2018	894,579.35	891,079.90	1.71%
KANSAS CITY POWER & LIGHT CO	4/1/2019	149,085.30	143,859.30	2.27%
KANSAS CITY POWER & LIGHT CO	4/1/2019	110,838.40	105,127.95	2.27%
KENTUCKY UTILITIES CO	11/1/2020	135,487.30	134,270.50	2.29%
KEYBANK NA	12/15/2019	616,470.00	606,252.00	2.13%
KIMBERLY-CLARK CORP	8/1/2017	109,043.10	92,596.50	1.17%
KIMBERLY-CLARK CORP	2/15/2019	199,988.00	198,856.00	1.67%

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LOWES CO INC	4/15/2020	231,233.10	225,052.80	1.97%
LOWE'S COMPANIES INC	4/15/2019	1,198,704.00	1,185,144.00	1.70%
LOWE'S COMPANIES INC	4/15/2019	679,265.60	671,581.60	1.70%
MANUFACTURERS AND TRADERS TRUST CO	1/30/2017	1,207,452.00	1,200,000.00	1.24%
MANUFACTURERS AND TRADERS TRUST CO	7/25/2017	2,499,050.00	2,501,325.00	1.29%
MANUFACTURERS AND TRADERS TRUST CO	7/25/2017	729,722.60	730,386.90	1.29%
MANUFACTURERS AND TRADERS TRUST CO	3/7/2018	250,897.50	249,665.00	1.56%
MANUFACTURERS AND TRADERS TRUST CO	1/30/2019	254,050.00	251,845.00	1.92%
MANUFACTURERS AND TRADERS TRUST CO	7/25/2019	999,860.00	1,007,960.00	1.92%
MARSH & MCLENNAN COMPANIES INC	9/10/2019	150,562.50	150,843.00	2.13%
MASSMUTUAL GLOBAL FUNDING II	4/9/2019	252,877.50	252,317.50	1.93%
MCDONALDS CORPORATION	3/15/2017	124,088.80	110,925.10	1.23%
MCDONALDS CORPORATION	10/15/2017	62,875.45	56,878.25	1.44%
MCDONALDS CORPORATION	10/15/2017	58,561.50	51,707.50	1.44%
MCDONALDS CORPORATION	10/15/2017	41,471.85	36,195.25	1.44%
MEDTRONIC INC	4/1/2018	120,416.40	119,794.80	1.51%
MEDTRONIC INC	3/15/2020	103,828.00	101,119.00	2.14%
MEDTRONIC INC	3/15/2020	202,964.00	202,238.00	2.14%
METROPOLITAN LIFE GLOBAL FUNDING I	4/10/2017	728,992.60	730,408.80	1.09%
METROPOLITAN LIFE GLOBAL FUNDING I	1/10/2018	246,922.50	250,040.00	1.48%
METROPOLITAN LIFE GLOBAL FUNDING I	4/10/2019	305,529.00	301,656.00	2.05%
METROPOLITAN LIFE GLOBAL FUNDING I	4/10/2019	307,266.00	301,656.00	2.05%
METROPOLITAN LIFE GLOBAL FUNDING I	4/10/2019	204,266.00	201,104.00	2.05%
MICROSOFT CORP	11/3/2018	169,830.00	169,864.00	1.34%
MICROSOFT CORP	11/3/2018	1,728,270.00	1,728,616.00	1.34%
MICROSOFT CORP	11/3/2018	1,438,560.00	1,438,848.00	1.34%
MICROSOFT CORP	6/1/2019	250,401.00	244,402.60	1.55%
MICROSOFT CORP	8/8/2019	2,082,852.45	2,056,956.75	1.63%
MICROSOFT CORP	8/8/2021	496,320.00	484,955.00	2.24%
MORGAN STANLEY	12/28/2017	174,928.50	156,124.50	1.79%
MORGAN STANLEY	1/5/2018	100,554.00	100,149.00	1.73%
MORGAN STANLEY	1/24/2019	2,291,400.00	2,273,647.50	1.98%
MORGAN STANLEY	5/13/2019	475,808.00	445,712.00	2.31%
MORGAN STANLEY	9/23/2019	227,906.00	216,792.00	2.43%
MORGAN STANLEY	6/16/2020	1,206,948.00	1,209,816.00	2.55%
MUFG UNION BANK NA	5/6/2019	301,041.00	300,471.00	2.18%
NATIONAL RURAL UTILITIES COOP FINANCE CORP	1/27/2017	999,410.00	999,980.00	1.12%
NATIONAL RURAL UTILITIES COOP FINANCE CORP	4/10/2017	101,504.45	85,962.20	1.34%
NATIONAL RURAL UTILITIES COOP FINANCE CORP	4/10/2017	56,796.50	50,566.00	1.34%
NATIONAL RURAL UTILITIES COOP FINANCE CORP	4/10/2017	72,342.40	65,735.80	1.34%
NATIONAL RURAL UTILITIES COOP FINANCE CORP	2/1/2018	85,738.40	83,434.40	1.45%
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE	11/15/2019	86,163.65	85,600.10	2.04%
NATIONAL SEMICONDUCTOR CORP	6/15/2017	99,349.60	81,988.00	1.15%
NEVADA POWER CO	8/1/2018	190,207.50	188,175.75	1.67%
NEVADA POWER CO	3/15/2019	176,717.52	163,430.19	1.93%
NEW YORK LIFE GLOBAL FUNDING	11/2/2018	154,440.45	154,556.70	1.71%
NEW YORK LIFE GLOBAL FUNDING	11/2/2018	548,421.50	548,427.00	1.71%
NEW YORK LIFE GLOBAL FUNDING	6/18/2019	130,079.30	130,673.40	1.93%
NEW YORK LIFE GLOBAL FUNDING	10/24/2019	498,055.00	493,300.00	1.99%
NEW YORK LIFE GLOBAL FUNDING	4/13/2021	679,000.40	667,617.20	2.45%
NEW YORK UNIVERSITY	7/1/2018	640,000.00	636,704.00	1.66%
NIAGARA MOHAWK POWER CORP	8/15/2019	187,846.60	181,415.50	2.23%
NIAGARA MOHAWK POWER CORP	8/15/2019	147,260.70	144,065.25	2.23%
NISSAN MOTOR ACCEPTANCE CORP	3/4/2019	312,266.10	311,553.10	2.11%
NORTHERN STATES POWER CO	8/15/2020	111,634.60	110,169.40	2.15%
NORTHERN STATES POWER CO (MINNESOTA)	3/1/2018	136,449.60	125,378.40	1.37%
NORTHERN TRUST COMPANY	8/15/2018	278,245.00	268,485.00	1.86%
NORTHERN TRUST CORP	11/4/2020	214,712.00	208,824.00	2.25%
NSTAR ELECTRIC CO	11/15/2017	112,617.00	103,440.00	1.65%
NSTAR ELECTRIC CO	11/15/2017	115,107.00	103,440.00	1.65%
OCCIDENTAL PETROLEUM CORP	2/15/2018	64,899.90	65,059.15	1.41%

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ORACLE CORP	10/15/2017	996,840.00	1,000,240.00	1.17%
ORACLE CORP	4/15/2018	116,766.00	105,646.00	1.33%
ORACLE CORP	1/15/2019	152,989.50	152,008.50	1.70%
ORACLE CORP	7/8/2019	141,520.00	134,802.50	1.81%
ORACLE CORP	9/15/2021	654,443.13	638,105.07	2.41%
PACCAR FINANCIAL CORP	3/15/2017	101,324.00	100,119.00	1.02%
PACCAR FINANCIAL CORP	11/17/2017	79,964.80	80,145.60	1.19%
PACCAR FINANCIAL CORP	11/17/2017	2,224,021.00	2,229,049.50	1.19%
PACCAR FINANCIAL CORP	11/17/2017	1,199,472.00	1,202,184.00	1.19%
PACCAR FINANCIAL CORP	3/9/2018	177,860.22	176,934.51	1.48%
PACCAR FINANCIAL CORP	5/18/2018	78,895.72	78,913.10	1.48%
PACCAR FINANCIAL CORP	2/25/2019	109,846.00	109,620.50	1.81%
PACCAR FINANCIAL CORP	2/25/2019	938,684.00	936,757.00	1.81%
PACCAR FINANCIAL CORP	5/10/2019	71,957.52	71,146.80	1.81%
PACCAR FINANCIAL CORP	5/10/2019	634,625.35	627,475.25	1.81%
PACCAR FINANCIAL CORP	5/10/2019	799,528.00	790,520.00	1.81%
PACCAR INC	8/14/2018	50,102.50	50,212.50	1.48%
PACCAR INC	8/14/2018	152,082.00	150,637.50	1.48%
PACCAR INC	8/14/2018	799,392.00	803,400.00	1.48%
PACIFIC GAS AND ELECTRIC CO	11/30/2017	103,338.00	93,339.00	1.53%
PACIFICORP	7/15/2018	136,090.80	127,225.20	1.68%
PEPSICO INC	7/17/2017	1,399,552.00	1,399,692.00	1.17%
PEPSICO INC	8/13/2017	496,215.00	500,190.00	1.19%
PEPSICO INC	4/30/2018	249,970.00	249,685.00	1.35%
PEPSICO INC	4/30/2018	2,099,748.00	2,097,354.00	1.35%
PEPSICO INC	1/7/2019	237,400.02	236,779.92	1.62%
PEPSICO INC	2/22/2019	87,974.48	87,692.00	1.67%
PEPSICO INC	2/22/2019	1,999,420.00	1,993,000.00	1.67%
PEPSICO INC	10/4/2019	329,950.50	327,492.00	1.63%
PEPSICO INC	10/14/2020	102,872.00	100,177.00	2.10%
PFIZER INC	1/15/2017	129,792.09	129,998.70	0.92%
PFIZER INC	6/1/2018	3,497,445.00	3,490,830.00	1.39%
PFIZER INC	6/3/2019	1,518,267.20	1,510,743.20	1.71%
PFIZER INC	11/15/2019	499,640.00	499,530.00	1.73%
PHILIP MORRIS INTERNATIONAL INC	8/11/2017	1,196,976.00	1,200,804.00	1.14%
PHILIP MORRIS INTERNATIONAL INC	11/9/2017	1,610,510.30	1,613,465.75	1.36%
PHILIP MORRIS INTERNATIONAL INC	1/15/2019	1,524,585.00	1,500,180.00	1.87%
PNC BANK NA	1/27/2017	469,309.10	470,032.90	1.03%
PNC BANK NA	10/18/2017	1,999,620.00	2,001,020.00	1.43%
PNC BANK NA	7/20/2018	1,649,802.00	1,652,871.00	1.73%
PNC BANK NA	11/5/2018	704,914.00	701,274.00	1.69%
PNC BANK NA	12/7/2018	1,498,770.00	1,497,285.00	1.80%
PNC BANK NA	7/29/2019	1,338,124.00	1,321,776.00	1.99%
PNC BANK, N.A.	9/21/2017	346,098.55	343,013.20	1.54%
PNC BANK, N.A.	9/21/2017	673,238.70	624,591.20	1.54%
PNC FUNDING CORP	6/10/2019	135,483.80	127,591.35	2.08%
PNC FUNDING CORP	2/8/2020	445,592.00	432,784.00	2.37%
PNC FUNDING CORP	8/11/2020	126,810.50	122,458.90	2.49%
PPG INDUSTRIES INC	11/15/2019	120,273.60	120,584.40	2.12%
PPG INDUSTRIES INC	11/15/2019	60,448.80	60,292.20	2.12%
PPG INDUSTRIES INC	11/15/2019	101,520.00	100,487.00	2.12%
PRAXAIR INC	11/7/2017	39,737.20	39,942.00	1.22%
PRAXAIR INC	11/7/2017	109,486.30	109,840.50	1.22%
PRAXAIR INC	11/7/2017	140,847.00	139,797.00	1.22%
PRAXAIR INC	11/7/2018	89,084.70	89,589.60	1.50%
PRAXAIR INC	11/7/2018	58,611.60	59,726.40	1.50%
PRAXAIR INC	11/7/2018	97,590.00	99,544.00	1.50%
PRAXAIR INC	8/15/2019	55,353.50	53,297.00	1.91%
PRAXAIR INC	8/15/2019	164,019.00	159,891.00	1.91%
PRICOA GLOBAL FUNDING I	8/18/2017	300,324.00	300,156.00	1.27%
PRICOA GLOBAL FUNDING I	11/24/2020	531,398.40	520,104.00	2.54%

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PRICOA GLOBAL FUNDING I	11/24/2020	154,051.50	150,030.00	2.54%
PRINCIPAL LIFE GLOBAL FUNDING II	2/24/2017	399,792.00	399,980.00	1.15%
PRINCIPAL LIFE GLOBAL FUNDING II	5/19/2017	199,036.00	199,982.00	1.22%
PRINCIPAL LIFE GLOBAL FUNDING II	9/11/2017	79,962.40	80,053.60	1.40%
PRINCIPAL LIFE GLOBAL FUNDING II	10/15/2018	111,270.50	111,093.40	1.68%
PRINCIPAL LIFE GLOBAL FUNDING II	4/18/2019	33,893.92	33,572.62	2.06%
PROCTER & GAMBLE CO	11/15/2018	370,799.20	372,456.80	1.24%
PROCTER & GAMBLE CO	11/1/2019	798,784.00	807,264.00	1.57%
PROTECTIVE LIFE GLOBAL FUNDING	9/13/2019	298,000.00	293,449.54	2.14%
PUBLIC SERVICE CO OF COLORADO	6/1/2019	111,292.00	107,782.00	1.82%
PUBLIC SERVICE CO OF COLORADO	11/15/2020	212,790.00	206,486.00	2.20%
PUBLIC SERVICE COMPANY OF COLORADO	8/1/2018	57,056.00	53,150.00	1.75%
PUBLIC SERVICE ELECTRIC AND GAS CO	6/1/2019	175,586.25	174,805.75	1.85%
PUBLIC SERVICE ELECTRIC AND GAS CO	8/15/2019	114,530.80	115,713.00	1.75%
PUBLIC SERVICE ELECTRIC AND GAS CO	8/15/2019	35,218.40	35,217.00	1.75%
PUBLIC SERVICE ELECTRIC AND GAS CO	8/15/2019	151,134.00	150,930.00	1.75%
PUBLIC SERVICE ELECTRIC AND GAS CO	8/15/2019	86,203.60	85,527.00	1.75%
QUALCOMM INC	5/18/2018	496,245.00	499,930.00	1.41%
QUALCOMM INC	5/18/2018	913,773.90	914,871.90	1.41%
QUALCOMM INC	5/20/2020	743,220.00	750,052.50	2.25%
RAYTHEON CO	2/15/2020	132,494.40	128,094.00	2.16%
RAYTHEON CO	10/15/2020	170,092.80	165,182.40	2.23%
ROCHE HOLDINGS INC	9/29/2017	201,140.00	200,348.00	1.11%
SCHLUMBERGER HOLDINGS CORP	12/21/2020	313,080.00	306,345.00	2.43%
SIMON PROPERTY GROUP LP	9/15/2017	41,560.00	40,171.60	1.21%
SIMON PROPERTY GROUP LP	9/15/2017	77,601.00	75,321.75	1.21%
SIMON PROPERTY GROUP LP	2/1/2018	50,208.00	49,977.00	1.54%
SIMON PROPERTY GROUP LP	2/1/2018	78,793.60	79,963.20	1.54%
SIMON PROPERTY GROUP LP	2/1/2018	85,119.00	84,960.90	1.54%
SIMON PROPERTY GROUP LP	2/1/2018	160,246.40	159,926.40	1.54%
SOUTHERN CALIFORNIA EDISON CO	5/1/2017	57,981.44	58,007.54	1.08%
SOUTHERN CALIFORNIA EDISON CO	5/1/2017	62,086.80	62,008.06	1.08%
SOUTHERN CALIFORNIA EDISON CO	5/1/2017	249,920.00	250,032.50	1.08%
SOUTHERN CALIFORNIA EDISON CO	5/1/2017	899,712.00	900,117.00	1.08%
SOUTHERN CALIFORNIA EDISON CO	8/15/2018	114,483.00	106,255.00	1.58%
SOUTHERN CALIFORNIA EDISON CO	8/15/2018	50,859.90	47,814.75	1.58%
SOUTHERN CALIFORNIA EDISON CO	6/1/2021	154,280.00	148,170.40	2.40%
SOUTHERN CALIFORNIA GAS CO	6/15/2018	49,845.50	50,037.50	1.50%
SOUTHERN CALIFORNIA GAS CO	6/15/2018	249,992.50	250,187.50	1.50%
STATE STREET CORP	4/30/2017	94,543.20	81,064.00	1.35%
STATE STREET CORP	5/15/2018	139,818.00	139,615.00	1.55%
STATE STREET CORP	5/15/2018	98,574.00	99,725.00	1.55%
STATE STREET CORP	5/19/2021	302,436.00	293,976.00	2.44%
TARGET CORP	6/26/2019	251,967.50	254,030.00	1.64%
TD AMERITRADE HOLDING CORP	12/1/2019	243,194.60	241,687.60	2.10%
TEXAS INSTRUMENTS INC	3/12/2017	25,017.50	24,996.75	0.94%
TEXAS INSTRUMENTS INC	3/12/2017	1,247,525.00	1,249,837.50	0.94%
TEXAS INSTRUMENTS INC	3/12/2017	698,614.00	699,909.00	0.94%
TEXAS INSTRUMENTS INC	5/1/2018	414,933.60	413,070.25	1.35%
TORONTO-DOMINION BANK	3/13/2018	1,359,959.20	1,361,414.40	1.54%
TOYOTA MOTOR CREDIT CORP	5/22/2017	203,278.00	200,450.00	1.17%
TOYOTA MOTOR CREDIT CORP	1/12/2018	100,194.00	100,029.00	1.42%
TOYOTA MOTOR CREDIT CORP	1/12/2018	539,260.20	540,156.60	1.42%
TOYOTA MOTOR CREDIT CORP	10/24/2018	141,297.80	140,828.80	1.67%
TOYOTA MOTOR CREDIT CORP	1/17/2019	100,792.00	100,549.00	1.83%
TOYOTA MOTOR CREDIT CORP	1/17/2019	125,822.80	124,680.76	1.83%
TOYOTA MOTOR CREDIT CORP	1/17/2019	60,504.60	60,329.40	1.83%
TOYOTA MOTOR CREDIT CORP	7/18/2019	81,196.80	80,347.20	1.95%
TOYOTA MOTOR CREDIT CORPORATION	1/10/2018	75,335.25	74,905.50	1.50%
TRAVELERS CO INC	12/15/2017	119,868.00	104,181.00	1.34%
TRAVELERS CO INC	11/1/2020	81,245.25	79,428.00	2.28%

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TRAVELERS CO INC	11/1/2020	98,562.60	95,313.60	2.28%
U.S. BANCORP	5/15/2017	255,618.40	251,358.93	1.16%
U.S. BANCORP	5/15/2017	538,733.60	529,756.47	1.16%
U.S. BANCORP	4/25/2019	661,498.50	655,551.00	1.81%
UBS AG (STAMFORD BRANCH)	8/14/2017	1,395,492.00	1,399,538.00	1.43%
UBS AG (STAMFORD BRANCH)	3/26/2018	639,161.60	640,441.60	1.74%
UNITED PARCEL SERVICE INC	10/1/2017	85,812.52	85,963.02	1.18%
UNITED PARCEL SERVICE INC	10/1/2017	33,922.14	33,985.38	1.18%
UNITED PARCEL SERVICE INC	10/1/2017	100,119.00	99,957.00	1.18%
UNITED TECHNOLOGIES CORP	6/1/2017	41,239.20	40,104.40	1.17%
UNITED TECHNOLOGIES CORP	11/1/2019	4,994,900.00	4,963,150.00	1.77%
UNITED TECHNOLOGIES CORP	11/1/2019	609,377.80	605,504.30	1.77%
UNITEDHEALTH GROUP INC	7/17/2017	1,999,620.00	2,003,240.00	1.15%
UNITEDHEALTH GROUP INC	7/17/2017	379,927.80	380,615.60	1.15%
UNITEDHEALTH GROUP INC	12/15/2017	639,116.80	640,121.60	1.38%
UNITEDHEALTH GROUP INC	2/15/2018	75,608.65	68,153.15	1.63%
UNITEDHEALTH GROUP INC	7/16/2018	439,441.20	441,953.60	1.61%
UNITEDHEALTH GROUP INC	2/15/2019	289,892.70	289,127.10	1.84%
UNITEDHEALTH GROUP INC	2/15/2019	47,564.00	46,858.53	1.84%
UNITEDHEALTH GROUP INC	3/15/2019	216,119.20	219,155.20	1.80%
US BANK NA	9/11/2017	1,998,880.00	2,001,600.00	1.24%
US BANK NA	9/11/2017	1,319,260.80	1,321,056.00	1.24%
US BANK NA	1/26/2018	599,088.00	598,956.00	1.51%
US BANK NA	1/29/2018	2,997,420.00	2,998,020.00	1.51%
US BANK NA	1/29/2018	949,183.00	949,373.00	1.51%
USAA CAPITAL CORP	8/1/2020	1,005,080.00	1,003,060.00	2.36%
VF CORP	11/1/2017	182,224.35	171,072.00	1.50%
VIRGINIA ELECTRIC AND POWER CO	4/30/2018	121,760.10	110,093.55	1.70%
VIRGINIA ELECTRIC AND POWER CO	6/30/2019	110,509.00	107,302.00	1.99%
VIRGINIA ELECTRIC AND POWER CO	6/30/2019	56,267.00	53,651.00	1.99%
VIRGINIA ELECTRIC AND POWER CO	6/30/2019	78,746.50	75,111.40	1.99%
VISA INC	12/14/2017	1,039,448.80	1,039,854.40	1.21%
VISA INC	12/14/2020	2,497,875.00	2,507,775.00	2.12%
WAL MART STORES INC	4/5/2017	381,519.60	333,616.80	1.19%
WAL MART STORES INC	4/21/2017	249,962.50	250,032.50	0.96%
WAL MART STORES INC	2/1/2019	161,755.50	157,560.00	1.66%
WALT DISNEY CO	2/15/2017	803,760.00	800,088.00	1.03%
WALT DISNEY CO	5/30/2017	74,865.00	74,956.50	1.01%
WALT DISNEY CO	5/30/2017	2,395,680.00	2,398,608.00	1.01%
WALT DISNEY CO	9/17/2018	73,937.10	74,136.16	1.39%
WALT DISNEY CO	9/17/2018	2,143,176.75	2,148,946.80	1.39%
WALT DISNEY CO	1/8/2019	82,888.78	83,079.68	1.60%
WALT DISNEY CO	7/12/2019	149,496.00	146,985.00	1.69%
WALT DISNEY CO	7/12/2019	657,782.40	646,734.00	1.69%
WELLS FARGO & CO	5/8/2017	1,776,420.80	1,764,980.80	1.30%
WELLS FARGO & CO	5/8/2017	719,936.00	701,981.00	1.30%
WELLS FARGO & CO	6/2/2017	2,996,220.00	2,999,220.00	1.21%
WELLS FARGO & CO	4/22/2019	1,527,435.00	1,504,860.00	1.98%
WELLS FARGO & CO	1/30/2020	250,367.50	248,820.00	2.31%
WELLS FARGO & CO	1/30/2020	75,618.00	74,646.00	2.31%
WELLS FARGO & CO	1/30/2020	24,942.75	24,882.00	2.31%
WELLS FARGO & CO	1/30/2020	47,905.92	47,773.44	2.31%
WELLS FARGO & CO	1/30/2020	26,938.17	26,872.56	2.31%
WELLS FARGO & CO	1/30/2020	1,607,810.40	1,602,400.80	2.31%
WELLS FARGO & CO	7/22/2020	153,472.50	150,867.00	2.43%
WELLS FARGO & CO	7/22/2020	178,883.25	176,011.50	2.43%
WELLS FARGO & CO	12/7/2020	300,216.00	300,342.00	2.52%
WELLS FARGO & CO	12/7/2020	256,707.50	250,285.00	2.52%
WELLS FARGO & CO	4/1/2021	312,177.60	300,871.20	2.73%
WELLS FARGO BANK NA	1/22/2018	2,999,130.00	2,999,910.00	1.65%
WELLS FARGO BANK NA	1/22/2018	1,149,666.50	1,149,965.50	1.65%

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WELLS FARGO BANK NA	2/1/2018	38,486.35	36,491.00	1.77%
WISCONSIN ELECTRIC POWER CO	6/15/2018	181,333.80	180,435.60	1.52%
WISCONSIN ELECTRIC POWER CO	6/15/2018	105,225.75	105,254.10	1.52%
WISCONSIN POWER AND LIGHT CO	7/15/2019	190,661.80	181,332.20	2.29%
WISCONSIN PUBLIC SERVICE CORP	12/4/2018	266,730.45	264,727.05	1.70%
WISCONSIN PUBLIC SERVICE CORP	12/4/2018	989,079.30	988,980.30	1.70%
WYETH	4/1/2017	113,403.00	101,031.00	1.34%
XTO ENERGY INC	12/15/2018	121,526.00	109,141.00	1.73%
SUB-TOTAL		270,466,356.24	268,216,004.76	

VARIABLE RATE NOTES

AMERICAN EXPRESS CREDIT CORP	3/18/2019	540,000.00	541,031.40	1.47%
AMERICAN HONDA FINANCE CORP	7/13/2018	2,200,000.00	2,207,348.00	1.24%
BANK OF NEW YORK MELLON CORP	8/17/2020	600,000.00	608,862.00	1.45%
DUKE ENERGY PROGRESS INC	3/6/2017	1,880,000.00	1,880,470.00	1.01%
EXXON MOBIL CORP	2/28/2018	1,654,773.45	1,660,279.50	1.08%
GOLDMAN SACHS GROUP INC	4/30/2018	254,759.00	252,177.50	1.55%
GOLDMAN SACHS GROUP INC	4/30/2018	1,090,000.00	1,099,493.90	1.55%
HSBC USA INC (NEW)	9/24/2018	820,000.00	821,869.60	1.75%
HSBC USA INC (NEW)	11/13/2019	1,360,000.00	1,355,539.20	1.73%
INTERNATIONAL BUSINESS MACHINES CORP	8/18/2017	900,567.00	902,511.00	1.04%
INTERNATIONAL BUSINESS MACHINES CORP	8/18/2017	2,100,000.00	2,105,859.00	1.04%
INTERNATIONAL BUSINESS MACHINES CORP	2/12/2019	170,000.00	170,742.90	1.17%
JPMORGAN CHASE & CO	1/25/2018	1,500,000.00	1,509,810.00	1.30%
LOWE'S COMPANIES INC	9/14/2018	280,000.00	282,158.80	1.15%
MANUFACTURERS AND TRADERS TRUST CO	1/30/2017	642,009.60	640,153.60	0.98%
MANUFACTURERS AND TRADERS TRUST CO	1/30/2017	702,373.00	700,168.00	0.98%
MERCK & CO INC	2/10/2020	1,380,000.00	1,387,176.00	1.21%
MORGAN STANLEY	1/27/2020	1,330,000.00	1,341,770.50	1.85%
NATIONAL CITY BANK	6/7/2017	1,343,844.00	1,350,553.50	1.31%
PACCAR FINANCIAL CORP	12/6/2018	230,000.00	231,472.00	1.27%
TORONTO-DOMINION BANK	11/5/2019	1,360,000.00	1,361,672.80	1.52%
TOYOTA MOTOR CREDIT CORP	7/13/2018	548,526.00	551,611.50	1.27%
TOYOTA MOTOR CREDIT CORP	7/13/2018	107,692.52	108,316.44	1.27%
TOYOTA MOTOR CREDIT CORP	7/13/2018	2,290,000.00	2,296,709.70	1.27%
UBS AG (STAMFORD BRANCH)	6/1/2020	590,000.00	590,442.50	1.83%
WESTPAC BANKING CORP	7/30/2018	830,000.00	834,407.30	1.41%
SUB-TOTAL		26,704,544.57	26,792,606.64	

STATE OF CALIFORNIA AND LOCAL AGENCIES

CALIFORNIA EARTHQUAKE AUTH REV	7/1/2017	470,000.00	471,344.20	125.20%
CALIFORNIA ST PUB WKS BRD LEASE REV	4/1/2018	536,026.40	531,471.20	121.90%
CALIFORNIA ST PUB WKS BRD LEASE REV	6/1/2018	996,759.00	987,496.50	118.70%
LOS ANGELES CALIF DEPT ARPTS ARPT REV	5/15/2019	600,000.00	598,002.00	189.40%
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	3/1/2018	1,266,732.00	1,254,000.00	111.50%
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2018	1,055,000.00	1,072,555.20	142.20%
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2019	288,730.40	285,782.00	209.20%
LA CNTY CALIF PUB WKS FING AUTH LEASE REV	12/1/2017	145,000.00	145,358.15	123.60%
LA CNTY CALIF PUB WKS FING AUTH LEASE REV	12/1/2018	350,000.00	350,812.00	191.20%
UNIVERSITY CALIF REVS	5/15/2017	1,500,000.00	1,500,945.00	105.20%
UNIVERSITY CALIF REVS	5/15/2018	1,531,511.75	1,525,152.50	128.80%
UNIVERSITY CALIF REVS	5/15/2019	790,000.00	780,606.90	168.20%
UNIVERSITY CALIF REVS	7/1/2019	506,885.00	501,420.00	168.00%
SUB-TOTAL		10,036,644.55	10,004,945.65	

MORTGAGE AND ASSET-BACK SECURITIES

AMXCA 142 A	1/15/2020	3,012,421.88	3,001,890.00	1.12%
AMXCA 144 A	6/15/2020	3,005,507.82	3,004,980.00	1.24%
BMWOT 13A A4	4/27/2020	33,671.46	33,659.44	1.06%
BMWOT 13A A4	4/27/2020	1,095,219.42	1,093,931.90	1.06%
BMWOT 16A A3	11/25/2020	2,784,987.47	2,757,929.80	1.64%

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CCCIT 13A7 A7	9/10/2020	1,248,193.36	1,254,487.50	0.98%
CCCIT 13A7 A7	9/10/2020	1,451,869.14	1,455,205.50	0.98%
CCCIT 14A2 A2	2/22/2019	1,997,040.00	1,999,920.00	1.05%
CCCIT 14A2 A2	2/22/2019	1,499,739.30	1,499,940.00	1.05%
CCCIT 16A1 A1	11/19/2021	4,999,732.00	4,978,000.00	1.91%
CHAIT 131 A	2/18/2020	3,270,101.56	3,263,008.35	1.36%
CHAIT 147 A	11/15/2019	2,999,648.10	3,002,610.00	1.28%
CHAIT 147 A	11/15/2019	1,507,324.22	1,501,305.00	1.28%
CHAIT 147 A	11/15/2019	2,599,695.02	2,602,262.00	1.28%
CHAIT 152 A	2/18/2020	2,505,848.75	2,507,125.00	1.34%
CHAIT 155 A	4/15/2020	2,199,612.36	2,198,702.00	1.41%
CHAIT 161 A	5/17/2021	3,003,515.64	3,009,360.00	1.05%
DROCK 142 A	3/16/2020	1,800,843.75	1,800,306.00	1.07%
FHMS K004 A1	5/25/2019	1,890,026.85	1,848,715.70	1.37%
FHMS K502 A2	8/25/2017	972,355.39	966,747.83	1.09%
FHMS K702 A2	2/25/2018	2,453,667.24	2,385,954.19	1.59%
FHMS K708 A2	1/25/2019	1,229,024.64	1,212,382.82	1.60%
FHMS K708 A2	1/25/2019	1,319,935.44	1,302,560.06	1.60%
FHMS K709 A2	3/25/2019	959,093.75	947,256.80	1.66%
FHMS K710 A2	5/25/2019	1,923,527.34	1,909,386.00	1.61%
FHMS K714 A2	10/25/2020	2,110,000.00	2,071,260.00	1.94%
FHMS K715 A2	1/25/2021	2,316,187.50	2,265,670.00	2.03%
FHMS KJ02 A1	10/25/2019	258,359.49	259,384.65	1.12%
FHMS KJ02 A2	9/25/2020	797,875.51	804,607.10	1.92%
FHMS KJ03 A1	1/25/2021	1,415,166.34	1,397,514.50	2.09%
FHMS KJ04 A1	10/25/2020	2,054,146.73	2,035,922.20	1.76%
FHMS KP03 A2	7/25/2019	2,524,940.00	2,491,550.00	1.88%
FHMS KP03 A2	7/25/2019	1,247,320.36	1,230,825.70	1.88%
FN 12M9 AQ2	12/25/2017	1,223,144.56	1,198,409.80	1.89%
FN 13M12 FA	10/25/2017	60,659.42	60,706.23	1.16%
FN 14M01 AQ2	11/25/2018	927,127.24	927,560.53	1.81%
FN 14M01 AQ2	11/25/2018	519,284.05	516,568.26	1.81%
FN 14M04A AQ2	1/25/2017	87,107.85	86,170.36	1.11%
FN 14M08A FA	5/25/2018	884,939.65	883,627.82	1.19%
FN 14M08A FA	5/25/2018	1,079,855.49	1,076,703.98	1.19%
FN 14M9A AQ2	4/25/2017	550,861.65	545,242.01	1.31%
FN 15M13A AQ2	9/25/2019	1,414,019.46	1,398,320.00	1.61%
FN AD0910	4/1/2020	1,550,297.27	1,498,349.14	1.71%
GEDFT 142 A	10/20/2019	2,996,367.19	3,000,630.00	1.20%
HAROT 141 A3	11/21/2017	73,528.91	73,517.07	1.01%
HAROT 142 A3	3/19/2018	116,633.59	116,549.63	1.05%
HAROT 142 A3	3/19/2018	119,323.80	119,503.65	1.05%
HAROT 142 A3	3/19/2018	34,842.26	34,911.18	1.05%
HAROT 151 A3	10/15/2018	422,520.91	422,308.15	1.16%
HAROT 151 A3	10/15/2018	1,173,669.18	1,173,078.19	1.16%
HAROT 153 A3	4/18/2019	1,604,000.00	1,599,488.00	1.32%
HAROT 161 A3	12/18/2019	466,933.64	465,921.23	1.39%
HAROT 161 A3	12/18/2019	1,299,815.27	1,296,997.00	1.39%
HAROT 162 A3	4/15/2020	1,519,970.51	1,517,644.00	1.49%
HAROT 163 A3	5/18/2020	2,929,792.03	2,916,311.23	1.49%
HAROT 163 A3	5/18/2020	1,566,782.03	1,558,083.77	1.49%
HDMOT 152 A2A	1/15/2019	224,047.94	224,383.91	1.00%
JDOT 14 A3	4/16/2018	567,020.01	566,909.06	1.09%
JDOT 14 A3	4/16/2018	101,051.61	101,035.79	1.09%
JDOT 14 A3	4/16/2018	428,446.90	428,331.29	1.09%
JDOT 14 A3	4/16/2018	378,161.04	377,939.37	1.09%
JDOT 14B A3	11/15/2018	241,488.63	241,641.63	1.09%
JDOT 14B A3	11/15/2018	401,177.95	401,237.50	1.09%
JDOT 15 A3	6/17/2019	500,781.25	500,125.00	1.28%
JDOT 15B A2	6/15/2018	393,080.92	393,188.06	1.01%
JDOT 15B A2	6/15/2018	646,226.42	646,427.83	1.01%

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JDOT 15B A2	6/15/2018	222,114.33	222,140.15	1.01%
JDOT 15B A3	10/15/2019	349,507.81	350,287.00	1.35%
JDOT 15B A3	10/15/2019	537,897.40	538,441.16	1.35%
JDOT 16 A3	4/15/2020	1,464,769.41	1,461,161.70	1.56%
JDOT 16B A3	6/15/2020	323,895.46	322,454.52	1.55%
TAOT 14A A3	12/15/2017	57,322.01	57,359.52	1.06%
TAOT 14A A3	12/15/2017	190,367.49	190,318.89	1.06%
TAOT 14B A3	3/15/2018	125,904.18	126,010.65	1.05%
TAOT 14B A3	3/15/2018	504,285.35	504,042.60	1.05%
TAOT 14C A3	7/16/2018	437,714.92	437,466.86	1.12%
TAOT 14C A3	7/16/2018	311,804.52	312,150.83	1.12%
TAOT 14C A3	7/16/2018	1,367,859.13	1,367,083.93	1.12%
TAOT 15A A3	2/15/2019	963,332.82	961,920.45	1.22%
TAOT 15A A3	2/15/2019	2,377,645.90	2,376,745.11	1.22%
TAOT 15B A2A	11/15/2017	56,053.63	56,090.73	1.06%
TAOT 15B A3	5/15/2019	999,945.90	999,980.00	1.28%
TAOT 15C A4	12/15/2020	220,962.50	220,294.80	1.61%
TAOT 16A A3	3/16/2020	974,944.72	973,059.75	1.40%
TAOT 16B A3	4/15/2020	173,991.11	173,441.46	1.50%
TAOT 16B A4	8/15/2021	200,523.44	198,286.00	1.82%
TAOT 16C A2A	1/15/2019	999,951.50	998,320.00	1.25%
TAOT 16D A3	10/15/2020	1,826,771.26	1,813,370.58	1.59%
USAA AUTO OWNER TRUST	3/15/2019	774,576.17	774,248.25	1.19%
USAOT 151 A3	6/17/2019	2,003,359.38	2,001,380.00	1.08%
USAOT 161 A3	6/15/2020	895,104.88	891,393.15	1.43%
USAOT 161 A3	6/15/2020	1,999,671.00	1,991,940.00	1.43%
USAOT-151-A4	11/16/2020	492,526.56	490,705.60	1.47%
SUB-TOTAL		<u>111,842,359.24</u>	<u>111,272,274.42</u>	

SHORT-TERM PORTFOLIO - TOTAL

\$ 1,295,644,633.71 \$ 1,289,205,545.62

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 COMMERCIAL PAPER	1/5/2017	10,852,982.30		0.57%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	593.89		0.01%
<i>91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES</i>			13,000,000.00	
BANK DEPOSITS	1/3/2017	62,394.56		
OPERATING RESERVE: BANK OF THE WEST CD	1/5/2017	2,998,992.50		0.40%
MAINTENANCE RESERVE: BANK OF THE WEST CD	1/5/2017	9,996,641.67		0.40%

DEBT SERVICE RESERVE FUNDS - TOTAL

\$ 23,911,604.92

	<u>Book Value</u>	<u>Market Value</u>
TOTAL PORTFOLIO	\$ 1,476,876,544.49	\$ 1,470,444,123.07