

**Orange County Transportation Authority  
Portfolio Listing  
As of March 31, 2018**

**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                               | 1/2/2018             | 321,829.00               | 321,829.00               |              |
| REPURCHASE AGREEMENT                        | 1/2/2018             | 12,511,992.80            | 12,511,992.80            | 0.20%        |
| FEDERATED TREASURY OBLIGATIONS FUND         | N/A                  | 13,507,769.48            | 13,507,769.48            | 1.54%        |
| FIDELITY TREASURY OBLIGATIONS FUND          | N/A                  | 42,833,002.18            | 42,833,002.18            | 1.52%        |
| FIRST AMERICAN TREAS OBLIGATIONS            | N/A                  | 395.73                   | 395.73                   | 1.20%        |
| SUB-TOTAL                                   |                      | 69,174,989.19            | 69,174,989.19            |              |
| <u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>  | N/A                  | 10,336,469.36            | 10,336,469.36            | N/A          |
| <u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u> | N/A                  | 21,530,142.00            | 21,530,142.00            | N/A          |
| <b>LIQUID PORTFOLIO - TOTAL</b>             |                      | <b>\$ 101,041,600.55</b> | <b>\$ 101,041,600.55</b> |              |

**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                  | 9,525,199.56      | 9,525,199.56        | 1.56%        |
| SUB-TOTAL                                       |                      | 9,525,199.56      | 9,525,199.56        |              |
| <u>U.S. GOVERNMENT &amp; AGENCY OBLIGATIONS</u> |                      |                   |                     |              |
| FEDERAL FARM CREDIT BANKS FUNDING CORP          | 12/11/2020           | 3,110,000.00      | 3,110,590.90        | 1.89         |
| FEDERAL FARM CREDIT BANKS FUNDING CORP          | 1/4/2021             | 1,535,795.80      | 1,524,076.40        | 2.46         |
| FEDERAL HOME LOAN BANKS                         | 6/8/2018             | 644,889.60        | 639,366.40          | 1.77         |
| FEDERAL HOME LOAN BANKS                         | 9/14/2018            | 406,290.84        | 399,984.00          | 2.01         |
| FEDERAL HOME LOAN BANKS                         | 12/14/2018           | 565,028.80        | 558,807.20          | 2.05         |
| FEDERAL HOME LOAN BANKS                         | 5/28/2019            | 1,816,560.20      | 1,803,256.00        | 2.18         |
| FEDERAL HOME LOAN BANKS                         | 5/28/2019            | 2,265,709.70      | 2,249,116.00        | 2.18         |
| FEDERAL HOME LOAN BANKS                         | 8/5/2019             | 808,444.80        | 795,444.30          | 2.24         |
| FEDERAL HOME LOAN BANKS                         | 9/26/2019            | 3,097,303.00      | 3,043,828.00        | 2.24         |
| FEDERAL HOME LOAN BANKS                         | 9/26/2019            | 764,334.45        | 751,138.20          | 2.24         |
| FEDERAL HOME LOAN BANKS                         | 9/26/2019            | 4,231,315.55      | 4,158,261.80        | 2.24         |
| FEDERAL HOME LOAN BANKS                         | 10/21/2019           | 9,982,300.00      | 9,884,900.00        | 2.26         |
| FEDERAL HOME LOAN BANKS                         | 2/11/2020            | 5,769,422.60      | 5,756,070.80        | 2.35         |
| FEDERAL HOME LOAN BANKS                         | 2/11/2020            | 4,990,850.00      | 4,979,300.00        | 2.35         |
| FEDERAL HOME LOAN BANKS                         | 3/30/2020            | 5,549,001.00      | 5,550,721.50        | 2.37         |
| FEDERAL HOME LOAN BANKS                         | 3/30/2020            | 4,999,100.00      | 5,000,650.00        | 2.37         |
| FEDERAL HOME LOAN BANKS                         | 9/28/2020            | 1,654,671.40      | 1,619,296.80        | 2.39         |
| FEDERAL HOME LOAN BANKS                         | 9/28/2020            | 2,322,520.70      | 2,272,868.40        | 2.39         |
| FEDERAL HOME LOAN BANKS                         | 9/28/2020            | 7,974,320.00      | 7,803,840.00        | 2.39         |
| FEDERAL HOME LOAN MORTGAGE CORP                 | 10/12/2018           | 599,815.01        | 596,658.00          | 1.93         |
| FEDERAL HOME LOAN MORTGAGE CORP                 | 7/19/2019            | 2,112,874.44      | 2,081,633.94        | 2.22         |
| FEDERAL HOME LOAN MORTGAGE CORP                 | 7/19/2019            | 1,992,540.00      | 1,965,660.00        | 2.22         |
| FEDERAL HOME LOAN MORTGAGE CORP                 | 7/19/2019            | 9,975,800.00      | 9,828,300.00        | 2.22         |
| FEDERAL HOME LOAN MORTGAGE CORP                 | 8/15/2019            | 3,255,207.80      | 3,222,053.60        | 2.24         |
| FEDERAL HOME LOAN MORTGAGE CORP                 | 8/15/2019            | 7,988,240.00      | 7,906,880.00        | 2.24         |
| FEDERAL HOME LOAN MORTGAGE CORP                 | 9/29/2020            | 5,000,000.00      | 4,925,250.00        | 2.42         |
| FEDERAL HOME LOAN MORTGAGE CORP                 | 11/17/2020           | 3,446,688.00      | 3,399,216.00        | 2.46         |
| FEDERAL HOME LOAN MORTGAGE CORP                 | 2/15/2021            | 628,336.80        | 628,217.10          | 2.48         |
| FEDERAL HOME LOAN MORTGAGE CORP                 | 2/15/2021            | 3,031,974.40      | 3,031,396.80        | 2.48         |
| FEDERAL HOME LOAN MORTGAGE CORP                 | 2/15/2021            | 4,986,800.00      | 4,985,850.00        | 2.48         |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION           | 7/20/2018            | 724,754.95        | 723,405.00          | 1.85         |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION           | 8/2/2019             | 3,204,607.20      | 3,152,284.20        | 2.25         |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION           | 8/28/2019            | 3,065,210.80      | 3,019,068.70        | 2.20         |

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|                                       |            |               |               |      |
|---------------------------------------|------------|---------------|---------------|------|
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 8/28/2019  | 9,984,400.00  | 9,834,100.00  | 2.20 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 10/9/2019  | 5,746,054.00  | 6,038,333.40  | 2.38 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 10/24/2019 | 1,992,480.00  | 1,960,540.00  | 2.29 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 10/24/2019 | 7,479,900.00  | 7,352,025.00  | 2.29 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 2/28/2020  | 1,948,752.00  | 1,920,574.50  | 2.31 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 8/17/2021  | 995,950.00    | 959,240.00    | 2.52 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 1/5/2022   | 998,210.00    | 979,660.00    | 2.57 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 1/5/2022   | 1,812,960.00  | 1,763,388.00  | 2.57 |
| FREDDIE MAC                           | 6/13/2018  | 789,939.70    | 729,270.25    | 1.93 |
| FREDDIE MAC                           | 1/17/2020  | 349,640.55    | 345,009.00    | 2.31 |
| FREDDIE MAC                           | 1/17/2020  | 139,867.82    | 138,003.60    | 2.31 |
| FREDDIE MAC                           | 1/17/2020  | 4,994,600.00  | 4,928,700.00  | 2.31 |
| FREDDIE MAC                           | 4/20/2020  | 713,174.40    | 706,269.60    | 2.33 |
| FREDDIE MAC                           | 9/29/2020  | 1,217,791.80  | 1,197,149.40  | 2.40 |
| FREDDIE MAC                           | 9/29/2020  | 5,859,375.30  | 5,760,054.90  | 2.40 |
| UNITED STATES TREASURY                | 4/30/2018  | 2,240,350.00  | 2,238,544.00  | 1.51 |
| UNITED STATES TREASURY                | 8/31/2018  | 202,437.50    | 199,672.00    | 1.89 |
| UNITED STATES TREASURY                | 8/31/2018  | 6,071,484.38  | 5,990,160.00  | 1.89 |
| UNITED STATES TREASURY                | 9/15/2018  | 15,810,437.50 | 15,797,511.60 | 1.86 |
| UNITED STATES TREASURY                | 9/15/2018  | 5,192,281.28  | 5,179,512.00  | 1.86 |
| UNITED STATES TREASURY                | 9/15/2018  | 3,957,438.68  | 3,954,358.20  | 1.86 |
| UNITED STATES TREASURY                | 9/15/2018  | 4,999,414.05  | 4,980,300.00  | 1.86 |
| UNITED STATES TREASURY                | 9/30/2018  | 678,910.94    | 678,143.60    | 1.92 |
| UNITED STATES TREASURY                | 9/30/2018  | 1,012,148.44  | 997,270.00    | 1.92 |
| UNITED STATES TREASURY                | 9/30/2018  | 992,852.00    | 994,180.00    | 1.92 |
| UNITED STATES TREASURY                | 10/15/2018 | 995,585.94    | 994,100.00    | 1.97 |
| UNITED STATES TREASURY                | 10/31/2018 | 676,520.32    | 677,103.20    | 1.98 |
| UNITED STATES TREASURY                | 10/31/2018 | 1,486,699.22  | 1,493,610.00  | 1.98 |
| UNITED STATES TREASURY                | 10/31/2018 | 1,296,394.54  | 1,294,462.00  | 1.98 |
| UNITED STATES TREASURY                | 10/31/2018 | 1,097,335.93  | 1,095,314.00  | 1.98 |
| UNITED STATES TREASURY                | 10/31/2018 | 806,125.00    | 796,592.00    | 1.98 |
| UNITED STATES TREASURY                | 10/31/2018 | 100,730.46    | 99,574.00     | 1.98 |
| UNITED STATES TREASURY                | 10/31/2018 | 1,006,679.69  | 995,740.00    | 1.98 |
| UNITED STATES TREASURY                | 10/31/2018 | 400,250.00    | 398,296.00    | 1.98 |
| UNITED STATES TREASURY                | 10/31/2018 | 852,058.59    | 846,379.00    | 1.98 |
| UNITED STATES TREASURY                | 10/31/2018 | 1,006,015.62  | 995,740.00    | 1.98 |
| UNITED STATES TREASURY                | 10/31/2018 | 601,804.69    | 597,444.00    | 1.98 |
| UNITED STATES TREASURY                | 10/31/2018 | 907,945.31    | 896,166.00    | 1.98 |
| UNITED STATES TREASURY                | 11/30/2018 | 695,132.82    | 696,472.00    | 2.01 |
| UNITED STATES TREASURY                | 11/30/2018 | 493,847.65    | 497,480.00    | 2.01 |
| UNITED STATES TREASURY                | 11/30/2018 | 1,303,808.59  | 1,293,448.00  | 2.01 |
| UNITED STATES TREASURY                | 11/30/2018 | 401,437.50    | 397,984.00    | 2.01 |
| UNITED STATES TREASURY                | 12/31/2018 | 243,365.62    | 238,958.40    | 2.08 |
| UNITED STATES TREASURY                | 12/31/2018 | 199,132.81    | 198,962.00    | 2.07 |
| UNITED STATES TREASURY                | 12/31/2018 | 1,009,453.12  | 994,810.00    | 2.07 |
| UNITED STATES TREASURY                | 12/31/2018 | 2,830,187.50  | 2,785,468.00  | 2.07 |
| UNITED STATES TREASURY                | 12/31/2018 | 1,403,937.50  | 1,392,734.00  | 2.07 |
| UNITED STATES TREASURY                | 12/31/2018 | 1,407,492.19  | 1,392,734.00  | 2.07 |
| UNITED STATES TREASURY                | 12/31/2018 | 1,210,312.50  | 1,193,772.00  | 2.07 |
| UNITED STATES TREASURY                | 12/31/2018 | 303,867.19    | 298,443.00    | 2.07 |
| UNITED STATES TREASURY                | 1/31/2019  | 50,316.41     | 49,746.00     | 2.11 |
| UNITED STATES TREASURY                | 1/31/2019  | 865,937.50    | 845,682.00    | 2.11 |
| UNITED STATES TREASURY                | 1/31/2019  | 1,120,796.87  | 1,094,412.00  | 2.11 |
| UNITED STATES TREASURY                | 1/31/2019  | 408,109.38    | 397,968.00    | 2.11 |
| UNITED STATES TREASURY                | 1/31/2019  | 247,226.56    | 248,262.50    | 2.09 |
| UNITED STATES TREASURY                | 1/31/2019  | 198,984.37    | 198,610.00    | 2.09 |
| UNITED STATES TREASURY                | 1/31/2019  | 1,698,937.50  | 1,688,185.00  | 2.09 |
| UNITED STATES TREASURY                | 1/31/2019  | 402,906.25    | 397,220.00    | 2.09 |
| UNITED STATES TREASURY                | 2/28/2019  | 3,994,458.58  | 3,957,911.00  | 2.11 |
| UNITED STATES TREASURY                | 2/28/2019  | 858,234.38    | 845,282.50    | 2.11 |
| UNITED STATES TREASURY                | 2/28/2019  | 1,707,570.32  | 1,690,565.00  | 2.11 |
| UNITED STATES TREASURY                | 2/28/2019  | 794,218.75    | 794,592.00    | 2.12 |

**Orange County Transportation Authority  
Portfolio Listing  
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|                        |            |               |               |      |
|------------------------|------------|---------------|---------------|------|
| UNITED STATES TREASURY | 2/28/2019  | 1,000,117.18  | 993,240.00    | 2.12 |
| UNITED STATES TREASURY | 2/28/2019  | 708,367.18    | 695,268.00    | 2.12 |
| UNITED STATES TREASURY | 2/28/2019  | 859,960.93    | 844,254.00    | 2.12 |
| UNITED STATES TREASURY | 2/28/2019  | 1,400,218.75  | 1,390,536.00  | 2.12 |
| UNITED STATES TREASURY | 2/28/2019  | 1,102,707.03  | 1,092,564.00  | 2.12 |
| UNITED STATES TREASURY | 2/28/2019  | 1,001,992.19  | 993,240.00    | 2.12 |
| UNITED STATES TREASURY | 2/28/2019  | 716,822.65    | 705,200.40    | 2.12 |
| UNITED STATES TREASURY | 2/28/2019  | 1,417,828.13  | 1,390,536.00  | 2.12 |
| UNITED STATES TREASURY | 3/31/2019  | 1,427,835.94  | 1,392,944.00  | 2.14 |
| UNITED STATES TREASURY | 3/31/2019  | 1,119,464.84  | 1,094,456.00  | 2.14 |
| UNITED STATES TREASURY | 4/30/2019  | 858,433.59    | 845,189.00    | 2.15 |
| UNITED STATES TREASURY | 4/30/2019  | 1,411,101.56  | 1,392,076.00  | 2.15 |
| UNITED STATES TREASURY | 4/30/2019  | 1,208,578.13  | 1,193,208.00  | 2.15 |
| UNITED STATES TREASURY | 4/30/2019  | 503,203.13    | 497,170.00    | 2.15 |
| UNITED STATES TREASURY | 4/30/2019  | 1,097,848.27  | 1,093,774.00  | 2.15 |
| UNITED STATES TREASURY | 5/31/2019  | 1,391,414.06  | 1,389,066.00  | 2.18 |
| UNITED STATES TREASURY | 5/31/2019  | 1,113,062.50  | 1,091,409.00  | 2.18 |
| UNITED STATES TREASURY | 5/31/2019  | 1,410,992.19  | 1,389,066.00  | 2.18 |
| UNITED STATES TREASURY | 5/31/2019  | 1,422,695.31  | 1,389,066.00  | 2.18 |
| UNITED STATES TREASURY | 5/31/2019  | 1,725,300.79  | 1,686,723.00  | 2.18 |
| UNITED STATES TREASURY | 5/31/2019  | 853,486.33    | 843,361.50    | 2.18 |
| UNITED STATES TREASURY | 5/31/2019  | 1,305,941.40  | 1,289,847.00  | 2.18 |
| UNITED STATES TREASURY | 5/31/2019  | 2,814,437.50  | 2,778,132.00  | 2.18 |
| UNITED STATES TREASURY | 5/31/2019  | 1,116,500.00  | 1,091,409.00  | 2.18 |
| UNITED STATES TREASURY | 5/31/2019  | 702,980.47    | 694,533.00    | 2.18 |
| UNITED STATES TREASURY | 6/30/2019  | 377,721.10    | 384,228.00    | 2.20 |
| UNITED STATES TREASURY | 6/30/2019  | 789,437.50    | 788,160.00    | 2.20 |
| UNITED STATES TREASURY | 6/30/2019  | 4,506,493.35  | 4,439,425.20  | 2.18 |
| UNITED STATES TREASURY | 6/30/2019  | 1,123,460.94  | 1,092,476.00  | 2.18 |
| UNITED STATES TREASURY | 7/31/2019  | 980,803.90    | 969,318.00    | 2.20 |
| UNITED STATES TREASURY | 7/31/2019  | 7,701,804.69  | 7,616,070.00  | 2.20 |
| UNITED STATES TREASURY | 7/31/2019  | 597,037.50    | 599,514.10    | 2.18 |
| UNITED STATES TREASURY | 7/31/2019  | 980,351.56    | 982,810.00    | 2.18 |
| UNITED STATES TREASURY | 7/31/2019  | 918,095.32    | 904,185.20    | 2.18 |
| UNITED STATES TREASURY | 7/31/2019  | 3,475,066.42  | 3,424,125.00  | 2.20 |
| UNITED STATES TREASURY | 7/31/2019  | 13,547,279.75 | 13,359,050.00 | 2.20 |
| UNITED STATES TREASURY | 7/31/2019  | 13,647,863.64 | 13,488,075.00 | 2.20 |
| UNITED STATES TREASURY | 7/31/2019  | 5,108,789.06  | 4,962,500.00  | 2.20 |
| UNITED STATES TREASURY | 7/31/2019  | 912,667.19    | 883,325.00    | 2.20 |
| UNITED STATES TREASURY | 8/31/2019  | 10,834,195.94 | 10,705,280.96 | 2.22 |
| UNITED STATES TREASURY | 8/31/2019  | 19,601,670.41 | 19,484,843.80 | 2.22 |
| UNITED STATES TREASURY | 8/31/2019  | 534,166.01    | 540,699.50    | 2.22 |
| UNITED STATES TREASURY | 8/31/2019  | 1,093,941.41  | 1,081,399.00  | 2.22 |
| UNITED STATES TREASURY | 9/30/2019  | 16,634,535.52 | 16,445,919.00 | 2.25 |
| UNITED STATES TREASURY | 9/30/2019  | 1,691,623.24  | 1,673,219.25  | 2.25 |
| UNITED STATES TREASURY | 9/30/2019  | 498,789.06    | 493,575.00    | 2.25 |
| UNITED STATES TREASURY | 9/30/2019  | 274,355.47    | 271,466.25    | 2.25 |
| UNITED STATES TREASURY | 9/30/2019  | 119,573.44    | 118,458.00    | 2.25 |
| UNITED STATES TREASURY | 9/30/2019  | 5,369,443.30  | 5,286,926.25  | 2.24 |
| UNITED STATES TREASURY | 10/15/2019 | 23,093,979.02 | 22,760,521.20 | 2.23 |
| UNITED STATES TREASURY | 10/31/2019 | 36,477,590.63 | 35,905,665.60 | 2.25 |
| UNITED STATES TREASURY | 10/31/2019 | 2,216,734.54  | 2,194,070.40  | 2.25 |
| UNITED STATES TREASURY | 10/31/2019 | 4,258,491.02  | 4,220,126.40  | 2.25 |
| UNITED STATES TREASURY | 11/30/2019 | 1,001,914.06  | 987,700.00    | 2.25 |
| UNITED STATES TREASURY | 11/30/2019 | 1,111,988.28  | 1,086,470.00  | 2.25 |
| UNITED STATES TREASURY | 11/30/2019 | 501,386.72    | 493,850.00    | 2.25 |
| UNITED STATES TREASURY | 11/30/2019 | 1,605,937.50  | 1,580,320.00  | 2.25 |
| UNITED STATES TREASURY | 11/30/2019 | 985,390.62    | 979,650.00    | 2.25 |
| UNITED STATES TREASURY | 12/31/2019 | 3,463,358.20  | 3,446,820.40  | 2.26 |
| UNITED STATES TREASURY | 12/31/2019 | 1,706,042.97  | 1,667,190.00  | 2.25 |
| UNITED STATES TREASURY | 12/31/2019 | 1,525,937.50  | 1,490,664.00  | 2.25 |
| UNITED STATES TREASURY | 1/31/2020  | 13,668,960.94 | 13,634,651.00 | 2.27 |

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|                        |            |               |               |      |
|------------------------|------------|---------------|---------------|------|
| UNITED STATES TREASURY | 1/31/2020  | 19,910,937.50 | 19,904,600.00 | 2.27 |
| UNITED STATES TREASURY | 1/31/2020  | 2,997,511.59  | 2,996,490.00  | 1.86 |
| UNITED STATES TREASURY | 1/31/2020  | 1,218,744.14  | 1,187,784.40  | 2.27 |
| UNITED STATES TREASURY | 1/31/2020  | 1,219,783.98  | 1,187,784.40  | 2.27 |
| UNITED STATES TREASURY | 1/31/2020  | 1,016,835.94  | 981,640.00    | 2.27 |
| UNITED STATES TREASURY | 1/31/2020  | 199,826.00    | 196,860.00    | 2.25 |
| UNITED STATES TREASURY | 2/29/2020  | 1,600,125.00  | 1,599,248.00  | 2.27 |
| UNITED STATES TREASURY | 2/29/2020  | 18,500,722.66 | 18,491,305.00 | 2.27 |
| UNITED STATES TREASURY | 2/29/2020  | 879,855.47    | 855,218.70    | 2.28 |
| UNITED STATES TREASURY | 2/29/2020  | 509,179.69    | 491,505.00    | 2.28 |
| UNITED STATES TREASURY | 2/29/2020  | 508,164.07    | 491,505.00    | 2.28 |
| UNITED STATES TREASURY | 2/29/2020  | 597,093.75    | 589,806.00    | 2.28 |
| UNITED STATES TREASURY | 3/15/2020  | 11,050,703.13 | 10,859,530.00 | 2.30 |
| UNITED STATES TREASURY | 3/15/2020  | 1,908,980.47  | 1,875,737.00  | 2.30 |
| UNITED STATES TREASURY | 3/15/2020  | 2,197,335.94  | 2,171,906.00  | 2.30 |
| UNITED STATES TREASURY | 3/31/2020  | 1,088,914.06  | 1,080,145.00  | 2.30 |
| UNITED STATES TREASURY | 3/31/2020  | 498,242.19    | 490,975.00    | 2.30 |
| UNITED STATES TREASURY | 4/15/2020  | 10,498,769.53 | 10,331,790.00 | 2.31 |
| UNITED STATES TREASURY | 4/30/2020  | 1,689,640.63  | 1,667,394.00  | 2.32 |
| UNITED STATES TREASURY | 4/30/2020  | 1,193,953.12  | 1,176,984.00  | 2.32 |
| UNITED STATES TREASURY | 4/30/2020  | 795,156.25    | 784,656.00    | 2.32 |
| UNITED STATES TREASURY | 4/30/2020  | 998,320.32    | 980,820.00    | 2.32 |
| UNITED STATES TREASURY | 4/30/2020  | 1,285,171.87  | 1,268,826.00  | 2.31 |
| UNITED STATES TREASURY | 4/30/2020  | 496,152.34    | 488,010.00    | 2.31 |
| UNITED STATES TREASURY | 5/31/2020  | 1,633,145.31  | 1,611,431.20  | 2.33 |
| UNITED STATES TREASURY | 5/31/2020  | 907,066.41    | 884,322.00    | 2.33 |
| UNITED STATES TREASURY | 5/31/2020  | 1,287,058.01  | 1,272,441.10  | 2.33 |
| UNITED STATES TREASURY | 6/15/2020  | 10,401,399.53 | 10,216,752.00 | 2.32 |
| UNITED STATES TREASURY | 6/15/2020  | 8,000,312.50  | 7,859,040.00  | 2.32 |
| UNITED STATES TREASURY | 6/15/2020  | 7,992,812.50  | 7,859,040.00  | 2.32 |
| UNITED STATES TREASURY | 6/30/2020  | 4,422,171.86  | 4,331,932.00  | 2.33 |
| UNITED STATES TREASURY | 6/30/2020  | 1,300,964.84  | 1,279,889.00  | 2.33 |
| UNITED STATES TREASURY | 7/31/2020  | 928,617.19    | 893,142.00    | 2.34 |
| UNITED STATES TREASURY | 7/31/2020  | 2,058,828.13  | 1,984,760.00  | 2.34 |
| UNITED STATES TREASURY | 7/31/2020  | 1,508,085.93  | 1,475,925.00  | 2.33 |
| UNITED STATES TREASURY | 7/31/2020  | 651,650.39    | 639,567.50    | 2.33 |
| UNITED STATES TREASURY | 7/31/2020  | 702,160.16    | 688,765.00    | 2.33 |
| UNITED STATES TREASURY | 7/31/2020  | 1,000,468.75  | 983,950.00    | 2.33 |
| UNITED STATES TREASURY | 7/31/2020  | 1,306,753.91  | 1,279,135.00  | 2.33 |
| UNITED STATES TREASURY | 8/15/2020  | 4,602,174.51  | 4,516,676.10  | 2.33 |
| UNITED STATES TREASURY | 8/15/2020  | 17,253,078.13 | 16,870,104.00 | 2.33 |
| UNITED STATES TREASURY | 8/31/2020  | 1,505,449.22  | 1,465,665.00  | 2.35 |
| UNITED STATES TREASURY | 8/31/2020  | 1,614,754.10  | 1,597,574.85  | 2.35 |
| UNITED STATES TREASURY | 8/31/2020  | 995,390.63    | 977,110.00    | 2.35 |
| UNITED STATES TREASURY | 8/31/2020  | 696,855.47    | 683,977.00    | 2.35 |
| UNITED STATES TREASURY | 9/15/2020  | 458,041.41    | 449,378.60    | 2.35 |
| UNITED STATES TREASURY | 9/15/2020  | 6,459,577.28  | 6,349,915.00  | 2.35 |
| UNITED STATES TREASURY | 9/30/2020  | 1,118,605.47  | 1,073,743.00  | 2.36 |
| UNITED STATES TREASURY | 9/30/2020  | 962,469.73    | 951,726.75    | 2.36 |
| UNITED STATES TREASURY | 9/30/2020  | 1,295,467.38  | 1,273,849.65  | 2.36 |
| UNITED STATES TREASURY | 9/30/2020  | 1,131,583.59  | 1,112,788.20  | 2.36 |
| UNITED STATES TREASURY | 9/30/2020  | 1,295,632.82  | 1,268,969.00  | 2.36 |
| UNITED STATES TREASURY | 9/30/2020  | 1,988,125.00  | 1,952,260.00  | 2.36 |
| UNITED STATES TREASURY | 9/30/2020  | 1,289,843.74  | 1,268,969.00  | 2.36 |
| UNITED STATES TREASURY | 10/31/2020 | 645,937.50    | 633,899.50    | 2.37 |
| UNITED STATES TREASURY | 10/31/2020 | 1,590,562.50  | 1,560,368.00  | 2.37 |
| UNITED STATES TREASURY | 10/31/2020 | 1,292,230.47  | 1,267,799.00  | 2.37 |
| UNITED STATES TREASURY | 10/31/2020 | 895,324.22    | 877,707.00    | 2.37 |
| UNITED STATES TREASURY | 10/31/2020 | 1,298,527.34  | 1,267,799.00  | 2.37 |
| UNITED STATES TREASURY | 10/31/2020 | 997,421.88    | 975,230.00    | 2.37 |
| UNITED STATES TREASURY | 10/31/2020 | 994,101.57    | 975,230.00    | 2.37 |
| UNITED STATES TREASURY | 10/31/2020 | 1,287,914.05  | 1,267,799.00  | 2.37 |

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|                        |            |                       |                       |      |
|------------------------|------------|-----------------------|-----------------------|------|
| UNITED STATES TREASURY | 10/31/2020 | 692,863.28            | 682,661.00            | 2.37 |
| UNITED STATES TREASURY | 10/31/2020 | 1,534,277.34          | 1,476,855.00          | 2.37 |
| UNITED STATES TREASURY | 10/31/2020 | 1,306,347.65          | 1,279,941.00          | 2.37 |
| UNITED STATES TREASURY | 11/30/2020 | 1,141,550.78          | 1,089,473.00          | 2.37 |
| UNITED STATES TREASURY | 11/30/2020 | 1,249,875.00          | 1,188,516.00          | 2.37 |
| UNITED STATES TREASURY | 11/30/2020 | 1,006,875.00          | 990,430.00            | 2.37 |
| UNITED STATES TREASURY | 11/30/2020 | 997,695.31            | 980,700.00            | 2.37 |
| UNITED STATES TREASURY | 11/30/2020 | 650,710.94            | 637,455.00            | 2.37 |
| UNITED STATES TREASURY | 12/15/2020 | 3,833,650.02          | 3,790,809.60          | 2.37 |
| UNITED STATES TREASURY | 12/15/2020 | 3,451,485.16          | 3,415,677.40          | 2.37 |
| UNITED STATES TREASURY | 12/31/2020 | 1,306,753.90          | 1,278,420.00          | 2.38 |
| UNITED STATES TREASURY | 12/31/2020 | 1,496,660.16          | 1,475,100.00          | 2.38 |
| UNITED STATES TREASURY | 12/31/2020 | 999,335.94            | 983,400.00            | 2.38 |
| UNITED STATES TREASURY | 12/31/2020 | 1,974,609.38          | 1,966,800.00          | 2.38 |
| UNITED STATES TREASURY | 1/31/2021  | 1,222,642.58          | 1,166,457.75          | 2.39 |
| UNITED STATES TREASURY | 1/31/2021  | 1,011,210.94          | 972,230.00            | 2.39 |
| UNITED STATES TREASURY | 1/31/2021  | 987,851.56            | 972,230.00            | 2.39 |
| UNITED STATES TREASURY | 1/31/2021  | 978,867.18            | 972,230.00            | 2.39 |
| UNITED STATES TREASURY | 1/31/2021  | 396,468.75            | 388,892.00            | 2.39 |
| UNITED STATES TREASURY | 1/31/2021  | 1,186,734.36          | 1,166,676.00          | 2.39 |
| UNITED STATES TREASURY | 1/31/2021  | 986,796.88            | 972,230.00            | 2.39 |
| UNITED STATES TREASURY | 1/31/2021  | 986,289.06            | 972,230.00            | 2.39 |
| UNITED STATES TREASURY | 1/31/2021  | 686,464.84            | 680,561.00            | 2.39 |
| UNITED STATES TREASURY | 1/31/2021  | 745,393.75            | 738,894.80            | 2.39 |
| UNITED STATES TREASURY | 1/31/2021  | 1,568,312.50          | 1,555,568.00          | 2.39 |
| UNITED STATES TREASURY | 2/15/2021  | 706,727.34            | 707,280.70            | 2.39 |
| UNITED STATES TREASURY | 2/15/2021  | 7,968,125.00          | 7,969,360.00          | 2.39 |
| UNITED STATES TREASURY | 2/28/2021  | 1,463,847.66          | 1,446,570.00          | 2.40 |
| UNITED STATES TREASURY | 2/28/2021  | 1,264,402.34          | 1,253,694.00          | 2.40 |
| UNITED STATES TREASURY | 3/15/2021  | 9,998,046.88          | 9,995,700.00          | 2.39 |
| UNITED STATES TREASURY | 3/31/2021  | 977,343.75            | 966,880.00            | 2.40 |
| UNITED STATES TREASURY | 3/31/2021  | 1,466,601.57          | 1,450,320.00          | 2.40 |
| UNITED STATES TREASURY | 3/31/2021  | 685,507.81            | 676,816.00            | 2.40 |
| UNITED STATES TREASURY | 3/31/2021  | 1,268,566.41          | 1,256,944.00          | 2.40 |
| UNITED STATES TREASURY | 3/31/2021  | 1,268,566.41          | 1,256,944.00          | 2.40 |
| UNITED STATES TREASURY | 4/30/2021  | 637,609.38            | 630,071.00            | 2.41 |
| UNITED STATES TREASURY | 4/30/2021  | 1,567,375.00          | 1,550,944.00          | 2.41 |
| UNITED STATES TREASURY | 4/30/2021  | 1,567,125.00          | 1,550,944.00          | 2.41 |
| UNITED STATES TREASURY | 4/30/2021  | 1,561,875.00          | 1,550,944.00          | 2.41 |
| UNITED STATES TREASURY | 4/30/2021  | 976,445.31            | 969,340.00            | 2.41 |
| UNITED STATES TREASURY | 5/31/2021  | 6,776,929.72          | 6,639,725.40          | 2.43 |
| UNITED STATES TREASURY | 5/31/2021  | 1,610,467.18          | 1,587,339.60          | 2.43 |
| UNITED STATES TREASURY | 5/31/2021  | 1,375,335.93          | 1,355,046.00          | 2.43 |
| UNITED STATES TREASURY | 7/31/2021  | 2,559,765.62          | 2,484,275.00          | 2.45 |
| UNITED STATES TREASURY | 10/31/2021 | 2,023,593.75          | 1,967,820.00          | 2.47 |
| UNITED STATES TREASURY | 12/31/2021 | 4,357,462.52          | 4,243,579.20          | 2.50 |
| UNITED STATES TREASURY | 1/31/2022  | 430,512.50            | 430,029.60            | 2.50 |
| UNITED STATES TREASURY | 4/30/2022  | 633,273.05            | 614,420.10            | 2.52 |
| UNITED STATES TREASURY | 7/31/2022  | 4,097,668.75          | 3,980,224.40          | 2.53 |
| UNITED STATES TREASURY | 7/31/2022  | 7,004,300.00          | 6,928,899.20          | 2.53 |
| UNITED STATES TREASURY | 9/30/2022  | 7,534,603.16          | 7,346,505.60          | 2.54 |
| UNITED STATES TREASURY | 10/31/2022 | 5,360,733.97          | 5,263,658.40          | 2.54 |
| UNITED STATES TREASURY | 12/31/2022 | 4,326,890.63          | 4,266,219.00          | 2.56 |
| UNITED STATES TREASURY | 12/31/2022 | 6,439,408.22          | 6,463,076.60          | 2.56 |
| UNITED STATES TREASURY | 2/28/2023  | 5,538,052.36          | 5,556,897.00          | 2.56 |
| <b>SUB-TOTAL</b>       |            | <b>770,871,110.67</b> | <b>761,662,649.40</b> |      |

**MEDIUM TERM NOTES**

|                    |           |            |            |      |
|--------------------|-----------|------------|------------|------|
| AFLAC INC          | 3/16/2020 | 289,772.42 | 283,952.06 | 2.96 |
| AIG GLOBAL FUNDING | 7/2/2020  | 199,874.00 | 196,184.00 | 3.03 |
| AIG GLOBAL FUNDING | 10/6/2021 | 499,075.00 | 478,685.00 | 3.19 |
| ALABAMA POWER CO   | 10/1/2020 | 157,474.50 | 151,693.50 | 2.90 |

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|                                      |            |              |              |      |
|--------------------------------------|------------|--------------|--------------|------|
| ALABAMA POWER CO                     | 10/1/2020  | 96,586.20    | 91,016.10    | 2.90 |
| ALLSTATE CORPORATION (THE)           | 5/15/2018  | 125,163.15   | 105,508.20   | 2.79 |
| ALTERA CORP                          | 11/15/2018 | 204,566.00   | 200,054.00   | 2.45 |
| ALTERA CORP                          | 11/15/2018 | 144,172.00   | 140,037.80   | 2.45 |
| ALTERA CORP                          | 11/15/2018 | 718,039.00   | 700,189.00   | 2.45 |
| AMERICAN EXPRESS CO                  | 10/30/2020 | 1,528,011.00 | 1,492,086.60 | 3.21 |
| AMERICAN EXPRESS CREDIT CORP         | 7/31/2018  | 194,744.55   | 194,549.55   | 2.49 |
| AMERICAN EXPRESS CREDIT CORP         | 3/18/2019  | 75,237.00    | 74,607.00    | 2.68 |
| AMERICAN EXPRESS CREDIT CORP         | 5/3/2019   | 434,821.65   | 430,967.55   | 2.74 |
| AMERICAN EXPRESS CREDIT CORP         | 5/3/2019   | 479,803.20   | 475,550.40   | 2.74 |
| AMERICAN EXPRESS CREDIT CORP         | 5/3/2019   | 574,764.25   | 569,669.75   | 2.74 |
| AMERICAN EXPRESS CREDIT CORP         | 8/15/2019  | 14,965.80    | 14,912.55    | 2.68 |
| AMERICAN EXPRESS CREDIT CORP         | 8/15/2019  | 80,192.80    | 79,533.60    | 2.68 |
| AMERICAN EXPRESS CREDIT CORP         | 3/3/2020   | 839,126.40   | 828,240.00   | 2.95 |
| AMERICAN EXPRESS CREDIT CORP         | 3/3/2020   | 1,997,920.00 | 1,972,000.00 | 2.95 |
| AMERICAN EXPRESS CREDIT CORP         | 9/14/2020  | 546,096.60   | 533,898.00   | 3.08 |
| AMERICAN EXPRESS CREDIT CORP         | 9/14/2020  | 508,570.00   | 494,350.00   | 3.08 |
| AMERICAN EXPRESS CREDIT CORP         | 9/14/2020  | 813,072.00   | 790,960.00   | 3.08 |
| AMERICAN EXPRESS CREDIT CORP         | 9/14/2020  | 77,388.75    | 74,152.50    | 3.08 |
| AMERICAN EXPRESS CREDIT CORP         | 5/5/2021   | 1,998,780.00 | 1,948,220.00 | 3.13 |
| AMERICAN EXPRESS CREDIT CORP         | 5/5/2021   | 95,137.75    | 92,540.45    | 3.13 |
| AMERICAN HONDA FINANCE CORP          | 7/13/2018  | 202,074.00   | 199,834.00   | 1.89 |
| AMERICAN HONDA FINANCE CORP          | 10/10/2018 | 203,310.00   | 199,308.00   | 2.79 |
| AMERICAN HONDA FINANCE CORP          | 7/12/2019  | 2,997,000.00 | 2,945,520.00 | 2.65 |
| AMERICAN HONDA FINANCE CORP          | 8/15/2019  | 99,815.00    | 99,461.00    | 2.65 |
| AMERICAN HONDA FINANCE CORP          | 2/14/2020  | 2,496,450.00 | 2,462,825.00 | 2.82 |
| AMERICAN HONDA FINANCE CORP          | 2/14/2020  | 1,497,870.00 | 1,477,695.00 | 2.82 |
| AMERICAN HONDA FINANCE CORPORATION   | 10/1/2018  | 178,647.00   | 153,793.50   | 2.53 |
| AMERICAN HONDA FINANCE CORPORATION   | 10/1/2018  | 446,236.00   | 410,116.00   | 2.53 |
| AMERIPRISE FINANCIAL INC             | 3/15/2020  | 224,708.00   | 208,446.00   | 3.06 |
| ANHEUSER-BUSCH INBEV WORLDWIDE INC   | 11/15/2019 | 201,130.40   | 180,859.60   | 2.82 |
| APPLE INC                            | 5/3/2018   | 495,845.00   | 499,500.00   | 2.08 |
| APPLE INC                            | 2/8/2019   | 2,997,720.00 | 2,976,780.00 | 2.47 |
| APPLE INC                            | 8/2/2019   | 1,518,480.00 | 1,492,776.80 | 2.47 |
| APPLE INC                            | 2/7/2020   | 66,307.56    | 64,782.30    | 2.58 |
| APPLE INC                            | 2/7/2020   | 329,838.30   | 326,214.90   | 2.54 |
| APPLE INC                            | 5/11/2020  | 809,173.80   | 796,967.10   | 2.59 |
| APPLE INC                            | 5/11/2020  | 1,500,405.00 | 1,475,865.00 | 2.59 |
| APPLE INC                            | 5/11/2020  | 1,493,475.10 | 1,470,945.45 | 2.59 |
| APPLE INC                            | 5/11/2020  | 319,673.60   | 314,851.20   | 2.59 |
| APPLE INC                            | 2/23/2021  | 68,009.02    | 65,992.32    | 2.79 |
| APPLE INC                            | 8/4/2021   | 192,731.73   | 184,957.69   | 2.87 |
| APPLE INC                            | 8/4/2021   | 370,177.00   | 364,165.40   | 2.87 |
| ARIZONA PUBLIC SERVICE CO            | 3/1/2019   | 102,724.80   | 84,288.80    | 2.80 |
| ARIZONA PUBLIC SERVICE CO            | 1/15/2020  | 150,892.50   | 148,353.00   | 2.83 |
| ATHENE GLOBAL FUNDING                | 4/20/2020  | 224,588.25   | 223,119.00   | 3.17 |
| ATHENE GLOBAL FUNDING                | 4/20/2020  | 200,236.00   | 198,328.00   | 3.17 |
| ATHENE GLOBAL FUNDING                | 4/20/2020  | 251,135.00   | 247,910.00   | 3.17 |
| ATHENE GLOBAL FUNDING                | 7/1/2022   | 102,647.74   | 100,323.03   | 3.66 |
| ATLANTIC CITY ELECTRIC CO            | 11/15/2018 | 132,908.60   | 113,559.60   | 2.49 |
| ATMOS ENERGY CORP                    | 3/15/2019  | 167,253.00   | 157,914.00   | 2.88 |
| BANK OF AMERICA CORP                 | 1/23/2022  | 1,415,000.00 | 1,395,105.10 | 3.13 |
| BANK OF AMERICA NA                   | 12/7/2018  | 3,000,000.00 | 2,991,480.00 | 2.47 |
| BANK OF NEW YORK COMPANY, INC. (THE) | 5/15/2019  | 1,451,283.20 | 1,400,596.00 | 2.73 |
| BANK OF NEW YORK COMPANY, INC. (THE) | 1/15/2020  | 101,092.50   | 92,718.90    | 2.86 |
| BANK OF NEW YORK COMPANY, INC. (THE) | 1/15/2020  | 141,420.50   | 133,927.30   | 2.86 |
| BANK OF NEW YORK COMPANY, INC. (THE) | 1/15/2020  | 107,200.00   | 103,021.00   | 2.86 |
| BANK OF NEW YORK MELLON              | 2/1/2021   | 212,688.00   | 205,856.00   | 3.06 |
| BANK OF NEW YORK MELLON CORP         | 8/1/2018   | 913,734.00   | 899,226.00   | 2.35 |
| BANK OF NEW YORK MELLON CORP         | 3/4/2019   | 35,199.85    | 34,873.30    | 2.60 |
| BANK OF NEW YORK MELLON CORP         | 3/4/2019   | 50,603.50    | 49,819.00    | 2.60 |
| BANK OF NEW YORK MELLON CORP         | 3/4/2019   | 35,451.85    | 34,873.30    | 2.60 |

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|                                            |            |              |              |      |
|--------------------------------------------|------------|--------------|--------------|------|
| BANK OF NEW YORK MELLON CORP               | 8/17/2020  | 154,755.00   | 148,924.50   | 2.91 |
| BAYER US FINANCE LLC                       | 10/8/2019  | 203,710.00   | 198,270.00   | 2.96 |
| BB&T CORP                                  | 2/1/2021   | 1,714,211.10 | 1,671,644.80 | 3.09 |
| BB&T CORP                                  | 2/1/2021   | 224,896.50   | 219,312.00   | 3.09 |
| BERKSHIRE HATHAWAY FINANCE CORP            | 5/15/2018  | 564,000.00   | 501,575.00   | 2.81 |
| BERKSHIRE HATHAWAY FINANCE CORP            | 3/15/2019  | 28,977.96    | 28,802.22    | 2.42 |
| BERKSHIRE HATHAWAY FINANCE CORP            | 3/15/2019  | 126,933.96   | 126,133.86   | 2.42 |
| BERKSHIRE HATHAWAY FINANCE CORP            | 8/15/2019  | 149,854.50   | 147,282.00   | 2.65 |
| BLACKROCK INC                              | 12/10/2019 | 131,338.05   | 119,430.95   | 2.66 |
| BLACKROCK INC                              | 12/10/2019 | 144,736.80   | 135,008.90   | 2.66 |
| BLACKROCK INC                              | 12/10/2019 | 56,019.50    | 51,926.50    | 2.66 |
| BLACKROCK INC                              | 12/10/2019 | 168,627.00   | 155,779.50   | 2.66 |
| BLACKROCK INC                              | 12/10/2019 | 167,211.00   | 155,779.50   | 2.66 |
| BLACKROCK INC                              | 12/10/2019 | 54,747.00    | 51,926.50    | 2.66 |
| BMW US CAPITAL LLC                         | 4/11/2019  | 209,907.60   | 207,564.00   | 2.65 |
| BMW US CAPITAL LLC                         | 4/6/2020   | 349,524.00   | 344,879.50   | 2.90 |
| BMW US CAPITAL LLC                         | 4/11/2021  | 151,937.20   | 149,401.40   | 3.26 |
| BOEING CAPITAL CORP                        | 8/15/2018  | 249,417.60   | 240,278.40   | 2.49 |
| BOEING CO                                  | 5/15/2018  | 106,835.30   | 109,807.50   | 2.35 |
| BRANCH BANKING AND TRUST CO                | 5/10/2019  | 1,258,853.40 | 1,241,868.60 | 2.77 |
| BRANCH BANKING AND TRUST CO                | 5/10/2019  | 1,683,466.65 | 1,660,752.85 | 2.77 |
| BRANCH BANKING AND TRUST CO                | 1/15/2020  | 1,139,908.80 | 1,123,857.60 | 2.92 |
| BRANCH BANKING AND TRUST CO                | 1/15/2020  | 1,999,840.00 | 1,971,680.00 | 2.92 |
| BRANCH BANKING AND TRUST CO                | 4/1/2021   | 308,532.00   | 298,752.00   | 3.00 |
| BRISTOL-MYERS SQUIBB CO                    | 3/1/2019   | 637,057.40   | 630,713.75   | 2.50 |
| CATERPILLAR FINANCIAL SERVICES CORP        | 3/22/2019  | 729,562.00   | 725,218.50   | 2.58 |
| CATERPILLAR FINANCIAL SERVICES CORP        | 5/18/2019  | 1,099,384.00 | 1,084,754.00 | 2.60 |
| CATERPILLAR FINANCIAL SERVICES CORP        | 5/18/2019  | 149,916.00   | 147,921.00   | 2.60 |
| CATERPILLAR FINANCIAL SERVICES CORP        | 5/18/2019  | 509,500.20   | 502,931.40   | 2.60 |
| CATERPILLAR FINANCIAL SERVICES CORP        | 6/9/2019   | 206,011.44   | 202,833.12   | 2.59 |
| CATERPILLAR FINANCIAL SERVICES CORP        | 11/29/2019 | 1,088,953.60 | 1,076,516.70 | 2.76 |
| CATERPILLAR FINANCIAL SERVICES CORP        | 11/29/2019 | 1,613,449.60 | 1,595,022.45 | 2.76 |
| CATERPILLAR FINANCIAL SERVICES CORP        | 1/10/2020  | 379,582.00   | 375,687.00   | 2.76 |
| CATERPILLAR FINANCIAL SERVICES CORP        | 1/10/2020  | 769,153.00   | 761,260.50   | 2.76 |
| CATERPILLAR FINANCIAL SERVICES CORP        | 9/4/2020   | 1,423,803.00 | 1,391,199.00 | 2.87 |
| CATERPILLAR FINANCIAL SERVICES CORPORATION | 2/15/2019  | 109,321.25   | 98,830.40    | 2.46 |
| CENTERPOINT ENERGY HOUSTON ELECTRIC LLC    | 3/15/2021  | 160,604.60   | 151,446.10   | 3.25 |
| CHARLES SCHWAB CORP                        | 7/25/2018  | 223,781.80   | 219,931.80   | 2.29 |
| CHARLES SCHWAB CORP                        | 7/22/2020  | 156,330.30   | 150,295.40   | 2.81 |
| CHEVRON CORP                               | 6/24/2018  | 120,578.40   | 119,815.20   | 2.37 |
| CHEVRON CORP                               | 6/24/2018  | 20,223.40    | 19,969.20    | 2.37 |
| CHEVRON CORP                               | 6/24/2018  | 54,750.85    | 54,915.30    | 2.37 |
| CHEVRON CORP                               | 11/16/2018 | 225,000.00   | 224,057.25   | 2.47 |
| CHEVRON CORP                               | 3/3/2019   | 55,220.00    | 51,077.00    | 2.58 |
| CHEVRON CORP                               | 5/16/2019  | 1,280,000.00 | 1,267,840.00 | 2.42 |
| CHEVRON CORP                               | 5/16/2019  | 300,000.00   | 297,150.00   | 2.42 |
| CHEVRON CORP                               | 11/15/2019 | 806,488.00   | 795,136.00   | 2.58 |
| CHEVRON CORP                               | 11/15/2019 | 126,197.50   | 124,240.00   | 2.58 |
| CHEVRON CORP                               | 5/16/2021  | 49,945.50    | 48,874.00    | 2.86 |
| CHUBB INA HOLDINGS INC                     | 5/15/2018  | 174,229.50   | 150,558.00   | 2.71 |
| CHUBB INA HOLDINGS INC                     | 5/15/2018  | 115,653.00   | 100,372.00   | 2.71 |
| CHUBB INA HOLDINGS INC                     | 5/15/2018  | 75,062.00    | 65,241.80    | 2.71 |
| CHUBB INA HOLDINGS INC                     | 5/15/2018  | 97,289.30    | 85,316.20    | 2.71 |
| CHUBB INA HOLDINGS INC                     | 5/15/2018  | 114,226.00   | 100,372.00   | 2.71 |
| CHUBB INA HOLDINGS INC                     | 5/15/2018  | 59,137.10    | 55,204.60    | 2.71 |
| CHUBB INA HOLDINGS INC                     | 6/15/2019  | 145,097.50   | 129,595.00   | 2.78 |
| CHUBB INA HOLDINGS INC                     | 11/3/2020  | 349,804.00   | 344,711.50   | 2.91 |
| CHUBB INA HOLDINGS INC                     | 11/3/2020  | 1,513,095.00 | 1,477,335.00 | 2.91 |
| CISCO SYSTEMS INC                          | 2/15/2019  | 1,380,307.70 | 1,338,112.60 | 2.45 |
| CISCO SYSTEMS INC                          | 2/28/2019  | 241,929.82   | 240,247.92   | 2.41 |
| CISCO SYSTEMS INC                          | 3/1/2019   | 200,782.00   | 199,498.00   | 2.40 |
| CISCO SYSTEMS INC                          | 3/1/2019   | 205,622.00   | 199,498.00   | 2.40 |

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| CISCO SYSTEMS INC                    | 9/20/2019  | 274,694.75   | 270,605.50   | 2.51 |
| CISCO SYSTEMS INC                    | 9/20/2019  | 3,496,115.00 | 3,444,070.00 | 2.51 |
| CITIBANK NA                          | 3/20/2019  | 1,998,360.00 | 1,987,440.00 | 2.66 |
| CITIBANK NA                          | 9/18/2019  | 1,134,977.30 | 1,119,654.80 | 2.80 |
| CITIBANK NA                          | 9/18/2019  | 399,992.00   | 394,592.00   | 2.80 |
| CITIBANK NA                          | 9/18/2019  | 4,999,900.00 | 4,932,400.00 | 2.80 |
| CITIBANK NA                          | 10/20/2020 | 994,651.75   | 973,030.40   | 3.03 |
| CITIBANK NA                          | 10/20/2020 | 397,696.00   | 391,168.00   | 3.03 |
| COCA-COLA CO                         | 5/30/2019  | 1,528,929.00 | 1,511,150.40 | 2.45 |
| COCA-COLA CO                         | 5/30/2019  | 199,860.00   | 197,536.00   | 2.45 |
| COCA-COLA CO                         | 10/27/2020 | 1,457,430.40 | 1,431,763.60 | 2.66 |
| COCA-COLA CO                         | 5/25/2022  | 299,406.00   | 291,297.00   | 2.95 |
| COMERICA INC                         | 5/23/2019  | 90,507.60    | 89,249.40    | 2.87 |
| COMERICA INC                         | 5/23/2019  | 59,793.00    | 59,499.60    | 2.87 |
| COMERICA INC                         | 5/23/2019  | 150,358.50   | 148,749.00   | 2.87 |
| COMMONWEALTH EDISON CO               | 1/15/2019  | 130,860.60   | 129,412.40   | 2.73 |
| COMMONWEALTH EDISON CO               | 1/15/2019  | 70,711.20    | 69,683.60    | 2.73 |
| CONS EDISON COMPANY OF NEW YORK INC  | 4/1/2018   | 49,707.00    | 45,000.00    | 5.68 |
| CONSUMERS ENERGY CO                  | 9/15/2018  | 113,008.00   | 101,343.00   | 2.68 |
| CONSUMERS ENERGY CO                  | 3/15/2019  | 76,363.95    | 67,105.35    | 2.68 |
| CONSUMERS ENERGY CO                  | 3/15/2019  | 53,084.70    | 46,457.55    | 2.68 |
| COOPERATIEVE RABOBANK UA (NY BRANCH) | 1/14/2020  | 246,652.50   | 246,785.00   | 2.99 |
| COSTCO WHOLESALE CORP                | 5/18/2021  | 653,853.75   | 643,478.55   | 2.74 |
| DAIMLER FINANCE NORTH AMERICA LLC    | 8/3/2018   | 149,940.00   | 149,767.50   | 2.45 |
| DAIMLER FINANCE NORTH AMERICA LLC    | 8/3/2018   | 151,626.00   | 149,767.50   | 2.45 |
| DAIMLER FINANCE NORTH AMERICA LLC    | 7/5/2019   | 299,553.00   | 294,933.00   | 2.87 |
| DAIMLER FINANCE NORTH AMERICA LLC    | 1/6/2020   | 999,540.00   | 987,680.00   | 3.02 |
| DAIMLER FINANCE NORTH AMERICA LLC    | 5/5/2020   | 149,800.50   | 147,208.50   | 3.12 |
| DAIMLER FINANCE NORTH AMERICA LLC    | 5/5/2020   | 2,996,010.00 | 2,944,170.00 | 3.12 |
| DANAHER CORP                         | 9/15/2018  | 758,981.60   | 756,861.20   | 2.56 |
| DANAHER CORP                         | 9/15/2018  | 151,149.00   | 149,380.50   | 2.56 |
| DANAHER CORP                         | 9/15/2018  | 739,008.40   | 736,943.80   | 2.56 |
| DTE ELECTRIC CO                      | 6/1/2021   | 110,142.00   | 101,820.00   | 3.24 |
| DUKE ENERGY CAROLINAS LLC            | 6/15/2020  | 142,814.10   | 133,498.30   | 3.03 |
| DUKE ENERGY CAROLINAS LLC            | 6/15/2020  | 88,351.20    | 82,152.80    | 3.03 |
| DUKE ENERGY CAROLINAS LLC            | 6/15/2021  | 82,725.75    | 77,137.50    | 2.89 |
| DUKE ENERGY FLORIDA LLC              | 6/15/2018  | 125,594.70   | 110,653.40   | 2.74 |
| DUKE ENERGY FLORIDA LLC              | 6/15/2018  | 87,237.60    | 80,475.20    | 2.74 |
| EMERSON ELECTRIC CO                  | 4/15/2019  | 88,555.20    | 81,957.60    | 2.60 |
| EMERSON ELECTRIC CO                  | 10/15/2019 | 224,096.00   | 205,764.00   | 2.95 |
| ENTERGY GULF STATES LOUISIANA LLC    | 10/1/2020  | 121,026.00   | 117,352.90   | 3.01 |
| ENTERGY LOUISIANA LLC                | 9/1/2018   | 282,555.00   | 253,877.50   | 2.75 |
| ESTEE LAUDER COMPANIES INC           | 2/7/2020   | 1,194,832.70 | 1,174,338.45 | 2.76 |
| ESTEE LAUDER COMPANIES INC           | 2/7/2020   | 499,930.00   | 491,355.00   | 2.76 |
| EXXON MOBIL CORP                     | 3/1/2019   | 690,000.00   | 686,239.50   | 2.31 |
| EXXON MOBIL CORP                     | 3/15/2019  | 333,283.50   | 328,079.40   | 2.44 |
| FEDERAL REALTY INVESTMENT TRUST      | 1/15/2021  | 99,583.00    | 98,831.00    | 2.99 |
| FEDERAL REALTY INVESTMENT TRUST      | 1/15/2021  | 201,310.00   | 197,662.00   | 2.99 |
| FIFTH THIRD BANK                     | 4/25/2019  | 1,010,130.00 | 996,230.00   | 2.73 |
| FIFTH THIRD BANK                     | 4/25/2019  | 401,592.00   | 398,492.00   | 2.73 |
| FIFTH THIRD BANK (OHIO)              | 9/27/2019  | 643,929.30   | 633,918.90   | 2.81 |
| FIFTH THIRD BANK (OHIO)              | 9/27/2019  | 495,740.00   | 491,410.00   | 2.81 |
| FIFTH THIRD BANK (OHIO)              | 9/27/2019  | 2,760,410.10 | 2,717,497.30 | 2.81 |
| FIFTH THIRD BANK (OHIO)              | 10/30/2020 | 314,880.30   | 307,622.70   | 3.15 |
| GENERAL ELECTRIC CAPITAL CORP        | 2/11/2021  | 158,642.77   | 149,949.80   | 3.50 |
| GENERAL ELECTRIC CAPITAL CORP        | 2/11/2021  | 7,756.91     | 7,340.20     | 3.50 |
| GENERAL ELECTRIC CO                  | 8/7/2019   | 405,081.30   | 404,301.30   | 3.20 |
| GENERAL ELECTRIC CO                  | 8/7/2019   | 696,225.60   | 653,102.10   | 3.20 |
| GENERAL ELECTRIC CO                  | 1/8/2020   | 873,222.00   | 873,658.80   | 3.15 |
| GENERAL ELECTRIC CO                  | 1/7/2021   | 191,399.60   | 176,137.00   | 3.25 |
| GILEAD SCIENCES INC                  | 9/4/2018   | 60,303.60    | 59,916.60    | 2.18 |
| GILEAD SCIENCES INC                  | 9/20/2019  | 499,825.00   | 493,760.00   | 2.72 |



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| GILEAD SCIENCES INC                  | 9/20/2019  | 49,982.50    | 49,376.00    | 2.72 |
| GILEAD SCIENCES INC                  | 9/1/2020   | 159,712.00   | 158,708.80   | 2.90 |
| GLAXOSMITHKLINE CAPITAL INC          | 5/15/2018  | 130,635.40   | 115,430.10   | 2.59 |
| GOLDMAN SACHS GROUP INC              | 1/31/2019  | 1,531,635.00 | 1,499,220.00 | 2.69 |
| GOLDMAN SACHS GROUP INC              | 1/31/2019  | 201,590.00   | 199,896.00   | 2.69 |
| GOLDMAN SACHS GROUP INC              | 2/15/2019  | 127,453.20   | 109,224.15   | 2.81 |
| GOLDMAN SACHS GROUP INC              | 2/15/2019  | 179,527.50   | 156,034.50   | 2.81 |
| GOLDMAN SACHS GROUP INC              | 2/15/2019  | 153,973.30   | 135,229.90   | 2.81 |
| GOLDMAN SACHS GROUP INC              | 7/23/2019  | 489,941.20   | 484,536.50   | 2.82 |
| GOLDMAN SACHS GROUP INC              | 12/13/2019 | 2,947,787.50 | 2,918,464.50 | 2.95 |
| GOLDMAN SACHS GROUP INC              | 3/15/2020  | 223,358.00   | 208,540.00   | 3.11 |
| GOLDMAN SACHS GROUP INC              | 3/15/2020  | 167,311.50   | 156,405.00   | 3.11 |
| GOLDMAN SACHS GROUP INC              | 3/15/2020  | 244,803.91   | 230,436.70   | 3.11 |
| GOLDMAN SACHS GROUP INC              | 3/15/2020  | 238,252.62   | 223,137.80   | 3.11 |
| GOLDMAN SACHS GROUP INC              | 3/15/2020  | 325,245.00   | 312,810.00   | 3.11 |
| GOLDMAN SACHS GROUP INC              | 12/27/2020 | 1,129,220.30 | 1,113,095.20 | 3.17 |
| GOLDMAN SACHS GROUP INC              | 2/25/2021  | 133,396.90   | 128,670.10   | 3.25 |
| GOLDMAN SACHS GROUP INC              | 2/25/2021  | 57,648.09    | 56,416.89    | 3.25 |
| GOLDMAN SACHS GROUP INC              | 4/25/2021  | 200,522.00   | 195,884.00   | 3.34 |
| GOLDMAN SACHS GROUP INC              | 4/26/2022  | 185,370.00   | 181,657.05   | 3.48 |
| GOLDMAN SACHS GROUP INC              | 4/26/2022  | 115,115.00   | 112,921.95   | 3.48 |
| GUARDIAN LIFE GLOBAL FUNDING         | 10/27/2021 | 160,658.85   | 158,530.35   | 3.12 |
| GUARDIAN LIFE GLOBAL FUNDING         | 5/8/2022   | 299,622.00   | 291,897.00   | 3.21 |
| HOME DEPOT INC                       | 6/15/2019  | 100,283.00   | 99,487.00    | 2.43 |
| HOME DEPOT INC                       | 6/15/2019  | 128,987.30   | 129,333.10   | 2.43 |
| HOME DEPOT INC                       | 6/15/2019  | 221,093.40   | 218,871.40   | 2.43 |
| HONEYWELL INTERNATIONAL INC          | 10/30/2019 | 1,074,150.75 | 1,055,553.25 | 2.57 |
| HONEYWELL INTERNATIONAL INC          | 10/30/2019 | 339,731.40   | 333,849.40   | 2.57 |
| HONEYWELL INTERNATIONAL INC          | 10/30/2019 | 819,360.40   | 809,225.20   | 2.65 |
| HONEYWELL INTERNATIONAL INC          | 10/30/2019 | 374,707.50   | 370,072.50   | 2.65 |
| HONEYWELL INTERNATIONAL INC          | 3/1/2021   | 164,493.00   | 156,006.00   | 2.81 |
| HSBC BANK USA                        | 8/24/2020  | 268,915.00   | 258,852.50   | 3.33 |
| HSBC USA INC (NEW)                   | 6/23/2019  | 201,642.00   | 198,538.00   | 2.86 |
| IBM CREDIT LLC                       | 9/6/2019   | 719,452.80   | 710,330.40   | 2.59 |
| ILLINOIS TOOL WORKS INC              | 3/1/2019   | 59,965.20    | 59,673.60    | 2.55 |
| ILLINOIS TOOL WORKS INC              | 3/1/2019   | 84,775.60    | 84,537.60    | 2.55 |
| INTEL CORP                           | 5/11/2020  | 1,614,386.30 | 1,589,676.80 | 2.62 |
| INTEL CORP                           | 7/29/2020  | 322,870.40   | 318,179.20   | 2.70 |
| INTEL CORP                           | 5/19/2021  | 1,327,659.20 | 1,284,952.90 | 2.84 |
| INTEL CORP                           | 10/1/2021  | 303,710.25   | 289,485.90   | 2.82 |
| INTERNATIONAL BUSINESS MACHINES CORP | 5/17/2019  | 202,942.00   | 198,450.00   | 2.50 |
| INTERNATIONAL BUSINESS MACHINES CORP | 1/27/2020  | 1,153,891.20 | 1,140,423.90 | 2.61 |
| JACKSON NATIONAL LIFE GLOBAL FUNDING | 6/1/2018   | 143,212.05   | 135,433.35   | 2.75 |
| JACKSON NATIONAL LIFE GLOBAL FUNDING | 10/15/2018 | 71,962.56    | 71,701.20    | 2.65 |
| JACKSON NATIONAL LIFE GLOBAL FUNDING | 10/15/2018 | 399,544.00   | 398,340.00   | 2.65 |
| JACKSON NATIONAL LIFE GLOBAL FUNDING | 10/15/2018 | 151,656.00   | 149,377.50   | 2.65 |
| JACKSON NATIONAL LIFE GLOBAL FUNDING | 4/16/2019  | 150,181.50   | 149,452.50   | 2.66 |
| JACKSON NATIONAL LIFE GLOBAL FUNDING | 4/16/2019  | 351,501.50   | 348,722.50   | 2.66 |
| JACKSON NATIONAL LIFE GLOBAL FUNDING | 1/30/2020  | 159,824.00   | 158,171.20   | 2.84 |
| JACKSON NATIONAL LIFE GLOBAL FUNDING | 12/9/2020  | 153,591.00   | 148,023.00   | 3.11 |
| JOHN DEERE CAPITAL CORP              | 7/13/2018  | 36,985.94    | 36,923.41    | 2.32 |
| JOHN DEERE CAPITAL CORP              | 8/10/2018  | 129,872.60   | 129,629.50   | 2.54 |
| JOHN DEERE CAPITAL CORP              | 1/8/2019   | 999,940.00   | 995,450.00   | 2.55 |
| JOHN DEERE CAPITAL CORP              | 10/9/2019  | 1,347,273.00 | 1,319,787.00 | 2.76 |
| JOHN DEERE CAPITAL CORP              | 3/10/2020  | 152,674.50   | 147,999.00   | 2.76 |
| JOHN DEERE CAPITAL CORP              | 3/13/2020  | 899,298.00   | 890,271.00   | 2.77 |
| JOHN DEERE CAPITAL CORP              | 3/13/2020  | 339,734.80   | 336,324.60   | 2.77 |
| JOHN DEERE CAPITAL CORP              | 6/22/2020  | 804,508.95   | 789,648.65   | 2.84 |
| JOHN DEERE CAPITAL CORP              | 6/22/2020  | 299,817.00   | 294,279.00   | 2.84 |
| JOHN DEERE CAPITAL CORP              | 6/22/2020  | 384,765.15   | 377,658.05   | 2.84 |
| JOHN DEERE CAPITAL CORP              | 1/8/2021   | 2,197,734.00 | 2,180,178.00 | 2.89 |
| JOHN DEERE CAPITAL CORP              | 1/8/2021   | 929,516.40   | 915,519.90   | 2.94 |

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| JOHN DEERE CAPITAL CORP                    | 3/12/2021  | 149,898.00   | 149,596.50   | 2.97 |
| JOHNSON & JOHNSON                          | 12/5/2018  | 181,539.00   | 179,168.40   | 2.34 |
| JOHNSON & JOHNSON                          | 3/1/2019   | 180,978.28   | 179,039.77   | 2.32 |
| JOHNSON & JOHNSON                          | 3/3/2022   | 209,428.80   | 205,531.20   | 2.83 |
| JPMORGAN CHASE & CO                        | 3/22/2019  | 1,499,040.00 | 1,488,240.00 | 2.67 |
| JPMORGAN CHASE & CO                        | 4/23/2019  | 149,613.03   | 137,998.14   | 2.69 |
| JPMORGAN CHASE & CO                        | 4/23/2019  | 30,377.16    | 28,014.66    | 2.69 |
| JPMORGAN CHASE & CO                        | 4/23/2019  | 213,573.30   | 197,140.20   | 2.69 |
| JPMORGAN CHASE & CO                        | 3/25/2020  | 854,191.80   | 799,236.90   | 2.97 |
| KANSAS CITY POWER & LIGHT CO               | 4/1/2019   | 110,838.40   | 99,264.55    | 2.59 |
| KANSAS CITY POWER & LIGHT CO               | 4/1/2019   | 149,085.30   | 135,835.70   | 2.59 |
| KENTUCKY UTILITIES CO                      | 11/1/2020  | 135,487.30   | 130,278.20   | 3.15 |
| KEYBANK NA                                 | 12/15/2019 | 616,470.00   | 596,286.00   | 2.87 |
| KIMBERLY-CLARK CORP                        | 2/15/2019  | 199,988.00   | 197,804.00   | 2.68 |
| KIMBERLY-CLARK CORP                        | 3/1/2020   | 1,554,346.90 | 1,528,969.30 | 2.75 |
| LOWES CO INC                               | 4/15/2020  | 231,233.10   | 216,207.60   | 2.65 |
| LOWE'S COMPANIES INC                       | 4/15/2019  | 1,198,704.00 | 1,183,272.00 | 2.51 |
| MANUFACTURERS AND TRADERS TRUST CO         | 1/30/2019  | 254,050.00   | 249,027.50   | 2.77 |
| MANUFACTURERS AND TRADERS TRUST CO         | 1/30/2019  | 252,302.50   | 249,027.50   | 2.77 |
| MANUFACTURERS AND TRADERS TRUST CO         | 7/25/2019  | 999,860.00   | 992,660.00   | 2.82 |
| MANUFACTURERS AND TRADERS TRUST CO         | 7/25/2019  | 1,223,942.66 | 1,205,089.24 | 2.82 |
| MANUFACTURERS AND TRADERS TRUST CO         | 8/17/2020  | 2,038,286.40 | 1,993,712.40 | 3.04 |
| MANUFACTURERS AND TRADERS TRUST CO         | 8/17/2020  | 604,491.80   | 591,272.55   | 3.04 |
| MANUFACTURERS AND TRADERS TRUST CO         | 1/25/2021  | 1,473,008.75 | 1,457,005.00 | 3.08 |
| MANUFACTURERS AND TRADERS TRUST CO         | 1/25/2021  | 249,662.50   | 246,950.00   | 3.08 |
| MARSH & MCLENNAN COMPANIES INC             | 9/10/2019  | 150,562.50   | 149,151.00   | 2.75 |
| MASSMUTUAL GLOBAL FUNDING II               | 4/9/2019   | 252,877.50   | 249,260.00   | 2.64 |
| MEAD JOHNSON NUTRITION CO                  | 11/15/2020 | 226,162.20   | 219,146.40   | 3.15 |
| MEDTRONIC INC                              | 4/1/2018   | 120,416.40   | 120,000.00   | 1.37 |
| MEDTRONIC INC                              | 3/15/2020  | 202,964.00   | 198,908.00   | 2.79 |
| MEDTRONIC INC                              | 3/15/2020  | 103,828.00   | 99,454.00    | 2.79 |
| MELLON FUNDING CORPORATION                 | 11/15/2018 | 526,975.00   | 508,510.00   | 2.73 |
| METROPOLITAN LIFE GLOBAL FUNDING I         | 4/10/2019  | 305,529.00   | 298,593.00   | 2.77 |
| METROPOLITAN LIFE GLOBAL FUNDING I         | 4/10/2019  | 204,266.00   | 199,062.00   | 2.77 |
| METROPOLITAN LIFE GLOBAL FUNDING I         | 4/10/2019  | 307,266.00   | 298,593.00   | 2.77 |
| METROPOLITAN LIFE GLOBAL FUNDING I         | 9/13/2019  | 247,895.00   | 245,742.50   | 2.75 |
| MICROSOFT CORP                             | 11/3/2018  | 169,830.00   | 169,083.70   | 2.22 |
| MICROSOFT CORP                             | 6/1/2019   | 250,401.00   | 235,515.40   | 2.11 |
| MICROSOFT CORP                             | 8/8/2019   | 2,082,852.45 | 2,050,201.35 | 2.36 |
| MICROSOFT CORP                             | 2/6/2020   | 1,124,246.25 | 1,113,783.75 | 2.40 |
| MICROSOFT CORP                             | 2/6/2020   | 1,998,660.00 | 1,980,060.00 | 2.40 |
| MICROSOFT CORP                             | 8/8/2021   | 496,320.00   | 480,120.00   | 2.80 |
| MORGAN STANLEY                             | 4/1/2018   | 156,667.50   | 150,000.00   | 6.41 |
| MORGAN STANLEY                             | 1/24/2019  | 2,291,400.00 | 2,245,995.00 | 2.72 |
| MORGAN STANLEY                             | 5/13/2019  | 475,808.00   | 419,140.00   | 2.92 |
| MORGAN STANLEY                             | 9/23/2019  | 227,906.00   | 207,610.00   | 2.98 |
| MORGAN STANLEY                             | 4/21/2021  | 1,195,308.00 | 1,175,796.00 | 3.20 |
| MORGAN STANLEY                             | 11/17/2021 | 321,688.25   | 317,307.25   | 3.32 |
| MUFG UNION BANK NA                         | 5/6/2019   | 301,041.00   | 297,852.00   | 2.91 |
| NARRAGANSETT ELECTRIC CO                   | 3/15/2020  | 318,414.00   | 307,992.00   | 3.12 |
| NATIONAL RURAL UTILITIES COOP FINANCE CORP | 2/8/2019   | 184,781.70   | 183,527.40   | 2.60 |
| NATIONAL RURAL UTILITIES COOP FINANCE CORP | 11/1/2019  | 322,019.75   | 318,552.00   | 2.79 |
| NATIONAL RURAL UTILITIES COOP FINANCE CORP | 11/15/2019 | 86,163.65    | 84,445.80    | 2.71 |
| NEVADA POWER CO                            | 8/1/2018   | 190,207.50   | 177,285.50   | 2.55 |
| NEVADA POWER CO                            | 3/15/2019  | 176,717.52   | 152,838.84   | 2.89 |
| NEW YORK LIFE GLOBAL FUNDING               | 11/2/2018  | 154,440.45   | 154,144.40   | 2.50 |
| NEW YORK LIFE GLOBAL FUNDING               | 11/2/2018  | 548,421.50   | 546,964.00   | 2.50 |
| NEW YORK LIFE GLOBAL FUNDING               | 6/18/2019  | 130,079.30   | 129,144.60   | 2.70 |
| NEW YORK LIFE GLOBAL FUNDING               | 10/24/2019 | 498,055.00   | 490,420.00   | 2.76 |
| NEW YORK LIFE GLOBAL FUNDING               | 4/13/2021  | 679,000.40   | 660,089.60   | 3.02 |
| NIAGARA MOHAWK POWER CORP                  | 8/15/2019  | 187,846.60   | 174,435.30   | 2.93 |
| NIAGARA MOHAWK POWER CORP                  | 8/15/2019  | 147,260.70   | 138,522.15   | 2.93 |

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|                                  |            |              |              |      |
|----------------------------------|------------|--------------|--------------|------|
| NIAGARA MOHAWK POWER CORP        | 8/15/2019  | 18,054.34    | 17,443.53    | 2.93 |
| NIAGARA MOHAWK POWER CORP        | 8/15/2019  | 88,315.32    | 85,165.47    | 2.93 |
| NISSAN MOTOR ACCEPTANCE CORP     | 3/4/2019   | 312,266.10   | 309,308.70   | 2.59 |
| NISSAN MOTOR ACCEPTANCE CORP     | 3/8/2021   | 317,219.20   | 314,838.40   | 3.13 |
| NORTHERN STATES POWER CO         | 8/15/2020  | 111,634.60   | 108,674.50   | 2.73 |
| NORTHERN TRUST COMPANY           | 8/15/2018  | 278,245.00   | 253,412.50   | 2.80 |
| NORTHERN TRUST CORP              | 11/4/2020  | 214,712.00   | 203,062.00   | 2.83 |
| NOVARTIS CAPITAL CORP            | 2/14/2020  | 498,045.00   | 492,045.00   | 2.68 |
| OCCIDENTAL PETROLEUM CORP        | 2/1/2021   | 255,076.80   | 246,969.60   | 2.93 |
| ORACLE CORP                      | 4/15/2018  | 116,766.00   | 100,093.00   | 3.42 |
| ORACLE CORP                      | 1/15/2019  | 152,989.50   | 150,000.00   | 2.37 |
| ORACLE CORP                      | 7/8/2019   | 141,520.00   | 128,861.25   | 2.51 |
| ORACLE CORP                      | 7/8/2019   | 86,448.00    | 82,471.20    | 2.51 |
| ORACLE CORP                      | 10/8/2019  | 161,422.40   | 159,057.60   | 2.65 |
| ORACLE CORP                      | 5/15/2022  | 661,613.07   | 640,181.61   | 3.01 |
| PACCAR FINANCIAL CORP            | 5/18/2018  | 78,895.72    | 78,883.87    | 2.49 |
| PACCAR FINANCIAL CORP            | 2/25/2019  | 109,846.00   | 109,191.50   | 2.48 |
| PACCAR FINANCIAL CORP            | 2/25/2019  | 938,684.00   | 933,091.00   | 2.48 |
| PACCAR FINANCIAL CORP            | 5/10/2019  | 799,528.00   | 788,976.00   | 2.57 |
| PACCAR FINANCIAL CORP            | 5/10/2019  | 71,957.52    | 71,007.84    | 2.57 |
| PACCAR FINANCIAL CORP            | 5/10/2019  | 634,625.35   | 626,249.70   | 2.57 |
| PACCAR FINANCIAL CORP            | 2/27/2020  | 499,100.00   | 492,560.00   | 2.76 |
| PACCAR FINANCIAL CORP            | 2/27/2020  | 1,387,498.00 | 1,369,316.80 | 2.76 |
| PACCAR FINANCIAL CORP            | 3/1/2021   | 2,004,017.55 | 1,997,882.25 | 2.93 |
| PACCAR INC                       | 8/14/2018  | 50,102.50    | 49,892.00    | 2.33 |
| PACCAR INC                       | 8/14/2018  | 152,082.00   | 149,676.00   | 2.33 |
| PACIFICORP                       | 7/15/2018  | 136,090.80   | 121,262.40   | 2.00 |
| PEPSICO INC                      | 4/30/2018  | 249,970.00   | 249,770.00   | 2.34 |
| PEPSICO INC                      | 1/7/2019   | 237,400.02   | 233,789.40   | 2.37 |
| PEPSICO INC                      | 2/22/2019  | 1,999,420.00 | 1,983,680.00 | 2.43 |
| PEPSICO INC                      | 2/22/2019  | 87,974.48    | 87,281.92    | 2.43 |
| PEPSICO INC                      | 5/2/2019   | 159,880.00   | 158,472.00   | 2.44 |
| PEPSICO INC                      | 10/4/2019  | 329,950.50   | 324,056.70   | 2.57 |
| PEPSICO INC                      | 10/14/2020 | 102,872.00   | 98,719.00    | 2.68 |
| PEPSICO INC                      | 4/15/2021  | 199,960.00   | 195,032.00   | 2.86 |
| PFIZER INC                       | 6/3/2019   | 1,518,267.20 | 1,502,778.40 | 2.43 |
| PFIZER INC                       | 12/15/2019 | 499,640.00   | 493,360.00   | 2.50 |
| PFIZER INC                       | 12/15/2019 | 159,892.80   | 157,875.20   | 2.50 |
| PHILIP MORRIS INTERNATIONAL INC  | 11/1/2019  | 1,656,729.80 | 1,637,457.20 | 2.76 |
| PHILIP MORRIS INTERNATIONAL INC  | 2/21/2020  | 586,389.20   | 581,238.50   | 2.81 |
| PHILIP MORRIS INTERNATIONAL INC  | 2/21/2020  | 3,309,620.40 | 3,280,549.50 | 2.81 |
| PINNACLE WEST CAPITAL CORP       | 11/30/2020 | 1,618,979.40 | 1,581,444.00 | 3.19 |
| PNC BANK NA                      | 12/7/2018  | 1,498,770.00 | 1,490,010.00 | 2.68 |
| PNC BANK NA                      | 3/4/2019   | 701,316.00   | 695,576.00   | 2.64 |
| PNC BANK NA                      | 7/29/2019  | 1,338,124.00 | 1,316,402.60 | 2.81 |
| PNC BANK NA                      | 5/19/2020  | 1,588,203.30 | 1,557,277.80 | 3.00 |
| PNC BANK NA                      | 5/19/2020  | 299,661.00   | 293,826.00   | 3.00 |
| PNC BANK NA                      | 5/19/2020  | 1,997,740.00 | 1,958,840.00 | 3.00 |
| PNC BANK NA                      | 11/5/2020  | 1,615,040.00 | 1,575,280.00 | 3.07 |
| PNC BANK NA                      | 11/5/2020  | 837,802.00   | 817,176.50   | 3.07 |
| PNC FUNDING CORP                 | 6/10/2019  | 135,483.80   | 120,160.05   | 2.85 |
| PNC FUNDING CORP                 | 2/8/2020   | 445,592.00   | 415,036.00   | 3.02 |
| PNC FUNDING CORP                 | 8/11/2020  | 126,810.50   | 118,448.85   | 3.05 |
| PPG INDUSTRIES INC               | 11/15/2020 | 292,647.60   | 284,922.40   | 2.90 |
| PRAXAIR INC                      | 11/7/2018  | 58,611.60    | 59,556.60    | 2.49 |
| PRAXAIR INC                      | 11/7/2018  | 97,590.00    | 99,261.00    | 2.49 |
| PRAXAIR INC                      | 11/7/2018  | 89,084.70    | 89,334.90    | 2.49 |
| PRAXAIR INC                      | 8/15/2019  | 55,353.50    | 51,333.50    | 2.51 |
| PRAXAIR INC                      | 8/15/2019  | 164,019.00   | 154,000.50   | 2.51 |
| PRICOA GLOBAL FUNDING I          | 11/24/2020 | 531,398.40   | 514,670.00   | 2.95 |
| PRICOA GLOBAL FUNDING I          | 11/24/2020 | 154,051.50   | 148,462.50   | 2.95 |
| PRINCIPAL LIFE GLOBAL FUNDING II | 10/15/2018 | 111,270.50   | 109,708.50   | 2.75 |

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|                                          |            |              |              |      |
|------------------------------------------|------------|--------------|--------------|------|
| PRINCIPAL LIFE GLOBAL FUNDING II         | 4/18/2019  | 33,893.92    | 33,558.00    | 2.76 |
| PROCTER & GAMBLE CO                      | 11/15/2018 | 370,799.20   | 368,497.80   | 2.26 |
| PROCTER & GAMBLE CO                      | 10/25/2019 | 959,664.00   | 949,382.40   | 2.47 |
| PROCTER & GAMBLE CO                      | 11/1/2019  | 798,784.00   | 793,816.00   | 2.40 |
| PROCTER & GAMBLE CO                      | 2/2/2021   | 49,333.50    | 48,855.00    | 2.69 |
| PROTECTIVE LIFE GLOBAL FUNDING           | 9/13/2019  | 298,000.00   | 292,498.92   | 2.86 |
| PUBLIC SERVICE CO OF COLORADO            | 6/1/2019   | 111,292.00   | 102,727.00   | 2.74 |
| PUBLIC SERVICE CO OF COLORADO            | 11/15/2020 | 212,790.00   | 201,564.00   | 2.82 |
| PUBLIC SERVICE COMPANY OF COLORADO       | 8/1/2018   | 57,056.00    | 50,552.00    | 2.46 |
| PUBLIC SERVICE ELECTRIC AND GAS CO       | 6/1/2019   | 175,586.25   | 172,819.50   | 2.89 |
| PUBLIC SERVICE ELECTRIC AND GAS CO       | 8/15/2019  | 35,218.40    | 34,581.75    | 2.89 |
| PUBLIC SERVICE ELECTRIC AND GAS CO       | 8/15/2019  | 86,203.60    | 83,984.25    | 2.89 |
| PUBLIC SERVICE ELECTRIC AND GAS CO       | 8/15/2019  | 114,530.80   | 113,625.75   | 2.89 |
| PUBLIC SERVICE ELECTRIC AND GAS CO       | 8/15/2019  | 151,134.00   | 148,207.50   | 2.89 |
| QUALCOMM INC                             | 5/18/2018  | 496,245.00   | 499,310.00   | 2.43 |
| QUALCOMM INC                             | 5/20/2019  | 529,756.20   | 526,321.80   | 2.47 |
| QUALCOMM INC                             | 5/20/2020  | 743,220.00   | 737,542.50   | 3.06 |
| QUALCOMM INC                             | 5/20/2020  | 489,970.60   | 484,414.00   | 2.65 |
| QUALCOMM INC                             | 5/20/2020  | 319,980.80   | 316,352.00   | 2.65 |
| RAYTHEON CO                              | 2/15/2020  | 132,494.40   | 123,517.20   | 2.78 |
| RAYTHEON CO                              | 10/15/2020 | 170,092.80   | 160,958.40   | 2.88 |
| RELIANCE STANDARD LIFE GLOBAL FUNDING II | 1/15/2020  | 199,734.00   | 198,006.00   | 3.07 |
| RELIANCE STANDARD LIFE GLOBAL FUNDING II | 1/15/2020  | 100,613.00   | 99,003.00    | 3.07 |
| RELIANCE STANDARD LIFE GLOBAL FUNDING II | 1/20/2021  | 103,822.59   | 102,552.98   | 3.21 |
| ROCHE HOLDINGS INC                       | 9/30/2019  | 403,968.00   | 397,948.00   | 2.60 |
| SAN DIEGO GAS & ELECTRIC CO              | 8/15/2021  | 102,559.00   | 99,911.00    | 3.03 |
| SIMON PROPERTY GROUP LP                  | 2/1/2019   | 109,826.22   | 108,609.78   | 2.63 |
| SOUTHERN CALIFORNIA EDISON CO            | 8/15/2018  | 114,483.00   | 101,073.00   | 2.59 |
| SOUTHERN CALIFORNIA EDISON CO            | 8/15/2018  | 50,859.90    | 45,482.85    | 2.59 |
| SOUTHERN CALIFORNIA EDISON CO            | 6/1/2021   | 154,280.00   | 143,616.20   | 2.95 |
| SOUTHERN CALIFORNIA EDISON CO            | 2/1/2022   | 198,564.00   | 194,910.00   | 3.11 |
| SOUTHERN CALIFORNIA GAS CO               | 6/15/2018  | 249,992.50   | 249,372.50   | 2.75 |
| SOUTHERN CALIFORNIA GAS CO               | 6/15/2018  | 49,845.50    | 49,874.50    | 2.75 |
| STATE STREET CORP                        | 5/15/2018  | 98,574.00    | 99,855.00    | 2.50 |
| STATE STREET CORP                        | 5/15/2018  | 139,818.00   | 139,797.00   | 2.50 |
| STATE STREET CORP                        | 8/18/2020  | 201,626.00   | 198,834.00   | 2.80 |
| STATE STREET CORP                        | 5/19/2021  | 302,436.00   | 291,087.00   | 2.95 |
| SUNTRUST BANK                            | 1/31/2020  | 1,104,580.10 | 1,090,137.75 | 3.01 |
| TARGET CORP                              | 6/26/2019  | 251,967.50   | 249,432.50   | 2.49 |
| TD AMERITRADE HOLDING CORP               | 12/1/2019  | 243,194.60   | 229,878.00   | 2.82 |
| TEXAS INSTRUMENTS INC                    | 5/1/2018   | 414,933.60   | 414,481.25   | 2.44 |
| TOYOTA MOTOR CREDIT CORP                 | 10/24/2018 | 141,297.80   | 139,535.20   | 2.59 |
| TOYOTA MOTOR CREDIT CORP                 | 1/9/2019   | 2,998,950.00 | 2,979,300.00 | 2.60 |
| TOYOTA MOTOR CREDIT CORP                 | 1/17/2019  | 100,792.00   | 99,512.00    | 2.72 |
| TOYOTA MOTOR CREDIT CORP                 | 1/17/2019  | 60,504.60    | 59,707.20    | 2.72 |
| TOYOTA MOTOR CREDIT CORP                 | 1/17/2019  | 125,822.80   | 123,394.88   | 2.72 |
| TOYOTA MOTOR CREDIT CORP                 | 1/17/2019  | 322,502.40   | 318,438.40   | 2.72 |
| TOYOTA MOTOR CREDIT CORP                 | 7/18/2019  | 81,196.80    | 79,508.80    | 2.61 |
| TOYOTA MOTOR CREDIT CORP                 | 1/10/2020  | 244,781.95   | 242,839.10   | 2.71 |
| TOYOTA MOTOR CREDIT CORP                 | 4/17/2020  | 299,862.00   | 295,062.00   | 2.78 |
| TOYOTA MOTOR CREDIT CORP                 | 4/17/2020  | 999,540.00   | 983,540.00   | 2.78 |
| TRAVELERS CO INC                         | 11/1/2020  | 81,245.25    | 76,873.50    | 2.89 |
| TRAVELERS CO INC                         | 11/1/2020  | 98,562.60    | 92,248.20    | 2.89 |
| U.S. BANCORP                             | 4/25/2019  | 661,498.50   | 646,490.00   | 2.71 |
| U.S. BANK NA (CINCINNATI BRANCH)         | 1/24/2020  | 1,217,425.80 | 1,203,322.60 | 2.78 |
| U.S. BANK NA (CINCINNATI BRANCH)         | 1/24/2020  | 399,156.00   | 394,532.00   | 2.78 |
| U.S. BANK NA (CINCINNATI BRANCH)         | 1/24/2020  | 1,267,320.30 | 1,252,639.10 | 2.78 |
| U.S. BANK NA (CINCINNATI BRANCH)         | 1/24/2020  | 679,454.36   | 666,759.08   | 2.78 |
| UBS AG (LONDON BRANCH)                   | 6/8/2020   | 1,604,384.00 | 1,567,984.00 | 3.15 |
| UNION PACIFIC CORP                       | 2/1/2020   | 99,767.00    | 98,320.00    | 2.74 |
| UNITED PARCEL SERVICE INC                | 5/16/2022  | 444,372.55   | 434,199.85   | 2.98 |
| UNITEDHEALTH GROUP INC                   | 3/15/2019  | 216,119.20   | 217,863.80   | 2.66 |

**Orange County Transportation Authority**  
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|                                |            |                       |                       |      |
|--------------------------------|------------|-----------------------|-----------------------|------|
| UNITEDHEALTH GROUP INC         | 3/15/2019  | 335,527.31            | 333,727.73            | 2.66 |
| UNITEDHEALTH GROUP INC         | 12/15/2019 | 302,913.00            | 297,279.00            | 2.85 |
| UNITEDHEALTH GROUP INC         | 10/15/2020 | 1,277,875.20          | 1,250,457.60          | 2.90 |
| US BANK NA                     | 1/23/2020  | 1,519,316.00          | 1,507,688.00          | 2.81 |
| US BANK NA                     | 10/23/2020 | 1,309,738.00          | 1,281,926.70          | 2.92 |
| US BANK NA                     | 1/23/2023  | 399,760.00            | 394,908.00            | 3.14 |
| USAA CAPITAL CORP              | 8/1/2020   | 1,005,080.00          | 989,150.00            | 2.93 |
| VIRGINIA ELECTRIC AND POWER CO | 4/30/2018  | 121,760.10            | 105,193.20            | 3.12 |
| VIRGINIA ELECTRIC AND POWER CO | 6/30/2019  | 56,267.00             | 51,334.50             | 2.81 |
| VIRGINIA ELECTRIC AND POWER CO | 6/30/2019  | 78,746.50             | 71,868.30             | 2.81 |
| VIRGINIA ELECTRIC AND POWER CO | 6/30/2019  | 110,509.00            | 102,669.00            | 2.81 |
| VISA INC                       | 12/14/2020 | 2,497,875.00          | 2,460,500.00          | 2.81 |
| VISA INC                       | 12/14/2020 | 1,010,820.00          | 984,200.00            | 2.81 |
| WAL-MART STORES INC            | 12/15/2020 | 2,995,650.00          | 2,941,530.00          | 2.65 |
| WAL-MART STORES INC            | 12/15/2020 | 214,688.25            | 210,809.65            | 2.65 |
| WALT DISNEY CO                 | 9/17/2018  | 73,937.10             | 73,689.20             | 2.41 |
| WALT DISNEY CO                 | 1/8/2019   | 82,888.78             | 82,523.58             | 2.40 |
| WALT DISNEY CO                 | 7/12/2019  | 149,496.00            | 146,854.50            | 2.55 |
| WALT DISNEY CO                 | 6/5/2020   | 139,837.60            | 137,169.20            | 2.76 |
| WELLS FARGO & CO               | 1/15/2019  | 35,162.40             | 34,846.00             | 2.71 |
| WELLS FARGO & CO               | 4/22/2019  | 1,527,435.00          | 1,491,015.00          | 2.70 |
| WELLS FARGO & CO               | 4/22/2019  | 125,080.00            | 124,251.25            | 2.70 |
| WELLS FARGO & CO               | 1/30/2020  | 1,607,810.40          | 1,584,835.70          | 3.03 |
| WELLS FARGO & CO               | 1/30/2020  | 47,905.92             | 47,249.76             | 3.03 |
| WELLS FARGO & CO               | 1/30/2020  | 26,938.17             | 26,577.99             | 3.03 |
| WELLS FARGO & CO               | 1/30/2020  | 24,942.75             | 24,609.25             | 3.03 |
| WELLS FARGO & CO               | 1/30/2020  | 75,618.00             | 73,827.75             | 3.03 |
| WELLS FARGO & CO               | 1/30/2020  | 250,367.50            | 246,092.50            | 3.03 |
| WELLS FARGO & CO               | 12/7/2020  | 3,023,370.00          | 2,948,400.00          | 3.22 |
| WELLS FARGO & CO               | 3/4/2021   | 551,083.50            | 540,006.50            | 3.15 |
| WELLS FARGO & CO               | 3/4/2021   | 108,550.80            | 106,037.64            | 3.15 |
| WELLS FARGO & CO               | 4/1/2021   | 1,619,820.00          | 1,557,345.00          | 3.25 |
| WELLS FARGO & CO               | 4/1/2021   | 312,177.60            | 290,704.40            | 3.25 |
| WELLS FARGO & CO               | 7/26/2021  | 214,317.88            | 209,561.24            | 3.20 |
| WELLS FARGO BANK NA            | 1/15/2020  | 1,408,815.60          | 1,398,381.60          | 2.87 |
| WESTAR ENERGY, INC.            | 7/15/2020  | 122,506.05            | 120,499.30            | 2.93 |
| WISCONSIN ELECTRIC POWER CO    | 6/15/2018  | 105,225.75            | 104,813.10            | 2.55 |
| WISCONSIN ELECTRIC POWER CO    | 6/15/2018  | 181,333.80            | 179,679.60            | 2.55 |
| WISCONSIN POWER AND LIGHT CO   | 7/15/2019  | 190,661.80            | 174,928.30            | 2.70 |
| WISCONSIN PUBLIC SERVICE CORP  | 12/4/2018  | 266,730.45            | 263,383.50            | 2.56 |
| XTO ENERGY INC                 | 12/15/2018 | 121,526.00            | 103,066.00            | 2.11 |
| <b>SUB-TOTAL</b>               |            | <b>251,680,135.82</b> | <b>246,723,307.69</b> |      |

**MORTGAGE AND ASSET-BACK SECURITIES**

|               |            |              |              |      |
|---------------|------------|--------------|--------------|------|
| AMXCA 173 A   | 4/15/2020  | 3,663,037.52 | 3,613,907.20 | 2.69 |
| AMXCA 174 A   | 5/15/2019  | 6,343,983.53 | 6,283,263.15 | 2.53 |
| BMWLT 161 A3  | 1/22/2019  | 344,084.68   | 343,822.07   | 2.69 |
| BMWLT 162 A3  | 9/20/2019  | 998,281.25   | 994,080.00   | 2.72 |
| BMWLT 171 A3  | 5/20/2020  | 1,797,831.25 | 1,778,561.90 | 2.71 |
| BMWLT 171 A3  | 5/20/2020  | 386,518.94   | 382,539.85   | 2.71 |
| BMWLT 171 A3  | 5/20/2020  | 2,569,704.71 | 2,553,577.70 | 2.71 |
| BMWLT 171 A3  | 5/20/2020  | 1,605,500.00 | 1,589,776.00 | 2.71 |
| BMWLT 171 A3  | 5/20/2020  | 161,220.12   | 159,971.21   | 2.71 |
| BMWLT 172 A3  | 2/20/2020  | 669,999.46   | 663,105.70   | 2.86 |
| BMWLT 172 A3  | 2/20/2020  | 354,999.72   | 351,347.05   | 2.86 |
| BMWOT 16A A3  | 11/25/2020 | 534,997.59   | 529,837.25   | 2.41 |
| CCART 16A A4  | 1/15/2022  | 499,511.72   | 496,995.00   | 2.53 |
| CCCIT 13A7 A7 | 9/10/2018  | 1,248,193.36 | 1,252,000.00 | 1.90 |
| CCCIT 13A7 A7 | 9/10/2018  | 1,451,869.14 | 1,452,320.00 | 1.90 |
| CCCIT 16A1 A1 | 11/19/2019 | 4,999,732.00 | 4,926,350.00 | 2.68 |
| CCCIT 17A2 A2 | 1/17/2019  | 3,499,329.75 | 3,480,085.00 | 2.46 |
| CCCIT 17A3 A3 | 4/7/2020   | 3,249,063.68 | 3,200,632.50 | 2.70 |

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|                |            |              |              |      |
|----------------|------------|--------------|--------------|------|
| CHAIT 161 A    | 5/15/2019  | 3,003,515.64 | 3,008,400.00 | 2.05 |
| CHAIT 164 A    | 7/15/2020  | 1,524,299.41 | 1,503,362.25 | 2.72 |
| CHAIT 165 A    | 7/15/2019  | 2,477,832.03 | 2,459,200.00 | 2.57 |
| CHAIT 171 A    | 1/15/2020  | 3,000,000.00 | 3,008,070.00 | 2.04 |
| FHMS K004 A1   | 5/25/2019  | 1,088,808.37 | 1,042,949.18 | 2.42 |
| FHMS K708 A2   | 1/25/2019  | 1,245,672.78 | 1,214,071.07 | 2.41 |
| FHMS K708 A2   | 1/25/2019  | 1,159,876.84 | 1,130,019.99 | 2.41 |
| FHMS K709 A2   | 3/25/2019  | 959,093.75   | 935,760.60   | 2.46 |
| FHMS K710 A2   | 5/25/2019  | 1,923,527.34 | 1,888,277.00 | 2.40 |
| FHMS K714 A2   | 10/25/2020 | 2,110,000.00 | 2,009,360.00 | 2.75 |
| FHMS K715 A2   | 1/25/2021  | 2,316,187.50 | 2,201,122.00 | 2.78 |
| FHMS KJ02 A2   | 9/25/2020  | 581,179.40   | 572,767.00   | 2.77 |
| FHMS KJ03 A1   | 1/25/2021  | 427,945.75   | 418,144.25   | 2.69 |
| FHMS KJ04 A1   | 10/25/2020 | 1,042,964.03 | 1,034,273.98 | 2.42 |
| FHMS KP03 A2   | 7/25/2019  | 644,002.26   | 632,093.67   | 2.45 |
| FHMS KP03 A2   | 7/25/2019  | 318,137.12   | 312,254.27   | 2.45 |
| FHMS KP03 A2   | 7/25/2019  | 575,311.73   | 568,884.30   | 2.45 |
| FHMS KP04 AG1  | 7/25/2020  | 3,570,000.00 | 3,574,069.80 | 2.09 |
| FN AD0910      | 4/1/2020   | 1,393,002.05 | 1,297,983.16 | 1.79 |
| FN AM2422      | 1/1/2020   | 3,521,080.34 | 3,474,206.47 | 2.98 |
| FNA 14M01 AQ2  | 11/25/2018 | 640,362.75   | 632,552.53   | 2.54 |
| FNA 14M01 AQ2  | 11/25/2018 | 358,667.23   | 352,275.19   | 2.54 |
| FNA 14M08A FA  | 5/25/2018  | 49,467.89    | 49,423.26    | 2.05 |
| FNA 14M08A FA  | 5/25/2018  | 60,363.64    | 60,222.44    | 2.05 |
| FNA 15M13A AQ2 | 9/25/2019  | 542,747.83   | 534,029.64   | 2.79 |
| HAROT 153 A3   | 4/18/2019  | 227,457.97   | 226,579.90   | 2.20 |
| HAROT 161 A3   | 12/18/2019 | 270,770.35   | 269,284.18   | 2.44 |
| HAROT 162 A3   | 4/15/2020  | 1,160,370.00 | 1,153,604.22 | 2.43 |
| HAROT 163 A3   | 5/18/2020  | 1,345,699.74 | 1,334,944.89 | 2.46 |
| HAROT 163 A3   | 5/18/2020  | 2,516,380.90 | 2,498,655.63 | 2.46 |
| HAROT 172 A3   | 8/16/2021  | 3,499,697.25 | 3,446,170.00 | 2.64 |
| HAROT 172 A3   | 8/16/2021  | 4,999,567.50 | 4,923,100.00 | 2.64 |
| HAROT 173 A3   | 9/18/2021  | 1,839,800.73 | 1,812,620.80 | 2.62 |
| HAROT 173 A3   | 9/18/2021  | 302,967.19   | 298,491.36   | 2.62 |
| JDOT 15 A3     | 6/17/2019  | 64,898.58    | 64,724.76    | 2.71 |
| JDOT 15 A3     | 6/17/2019  | 3,234.80     | 3,236.24     | 2.71 |
| JDOT 15 A3     | 6/17/2019  | 4,530.14     | 4,530.73     | 2.71 |
| JDOT 15 A4     | 12/15/2021 | 1,001,406.25 | 997,660.00   | 2.26 |
| JDOT 15 A4     | 12/15/2021 | 883,723.75   | 881,931.44   | 2.26 |
| JDOT 15 A4     | 12/15/2021 | 131,040.94   | 130,693.46   | 2.26 |
| JDOT 15 A4     | 12/15/2021 | 4,989.06     | 4,988.30     | 2.26 |
| JDOT 15 A4     | 12/15/2021 | 598,204.45   | 597,598.34   | 2.26 |
| JDOT 15 A4     | 12/15/2021 | 134,810.16   | 134,684.10   | 2.26 |
| JDOT 15B A3    | 10/15/2019 | 186,865.94   | 186,423.11   | 2.90 |
| JDOT 15B A3    | 10/15/2019 | 121,419.26   | 121,278.98   | 2.90 |
| JDOT 16B A3    | 6/15/2020  | 317,565.72   | 315,301.59   | 2.77 |
| JDOT 16B A3    | 6/15/2020  | 48,731.81    | 48,657.65    | 2.77 |
| JDOT 17B A3    | 10/15/2021 | 929,931.92   | 915,919.80   | 2.86 |
| JDOT 17B A3    | 10/15/2021 | 183,986.53   | 181,214.24   | 2.86 |
| JDOT 2017 A3   | 5/17/2021  | 1,939,723.74 | 1,919,183.80 | 2.71 |
| NALT 16B A4    | 1/18/2022  | 124,418.95   | 124,033.75   | 2.57 |
| NALT 16B A4    | 1/18/2022  | 49,714.84    | 49,613.50    | 2.57 |
| NALT 17A A2A   | 9/16/2019  | 235,882.38   | 234,999.85   | 2.65 |
| NALT 17A A2A   | 9/16/2019  | 87,298.93    | 87,036.98    | 2.65 |
| NALT 17A A3    | 4/15/2020  | 210,962.17   | 209,082.01   | 2.71 |
| NALT 17B A3    | 9/15/2020  | 1,439,748.43 | 1,426,737.60 | 2.72 |
| NALT 17B A3    | 9/15/2020  | 340,940.43   | 337,859.39   | 2.72 |
| NALT 17B A3    | 9/15/2020  | 500,312.50   | 495,395.00   | 2.72 |
| NAROT 17C A3   | 4/18/2022  | 109,981.40   | 108,752.60   | 2.61 |
| NGN 10R3 2A    | 12/8/2020  | 1,013,177.88 | 1,013,660.58 | 2.18 |
| TAOT 15C A4    | 12/15/2020 | 4,004,843.76 | 3,977,200.00 | 2.41 |
| TAOT 15C A4    | 12/15/2020 | 220,962.50   | 218,746.00   | 2.41 |

**Orange County Transportation Authority**  
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**As of March 31, 2018**

|                  |            |                       |                       |      |
|------------------|------------|-----------------------|-----------------------|------|
| TAOT 16A A3      | 3/16/2020  | 633,810.15            | 630,404.31            | 2.36 |
| TAOT 16A A3      | 3/16/2020  | 1,076,044.14          | 1,073,303.74          | 2.36 |
| TAOT 16B A3      | 4/15/2020  | 134,285.16            | 133,451.35            | 2.43 |
| TAOT 16B A4      | 8/16/2021  | 200,523.44            | 196,956.00            | 2.42 |
| TAOT 16B A4      | 8/16/2021  | 496,992.19            | 492,390.00            | 2.42 |
| TAOT 16D A2A     | 5/15/2019  | 162,862.65            | 162,910.18            | 2.84 |
| TAOT 16D A3      | 10/15/2020 | 1,826,771.26          | 1,806,793.38          | 2.52 |
| TAOT 17A A3      | 2/16/2021  | 2,388,718.81          | 2,363,939.39          | 2.62 |
| TAOT 17A A3      | 2/16/2021  | 536,936.80            | 531,366.87            | 2.62 |
| TAOT 17B A3      | 7/15/2021  | 1,669,871.91          | 1,649,008.10          | 2.59 |
| TAOT 17B A3      | 7/15/2021  | 999,923.30            | 987,430.00            | 2.59 |
| TAOT 17B A3      | 7/15/2021  | 1,002,539.06          | 987,430.00            | 2.59 |
| TAOT 18A A3      | 5/16/2022  | 1,519,982.52          | 1,509,238.40          | 2.68 |
| USAOT 151 A4     | 11/16/2020 | 439,548.11            | 435,828.38            | 2.08 |
| USAOT 151 A4     | 11/16/2020 | 1,338,966.75          | 1,334,168.52          | 2.08 |
| USAOT 161 A3     | 6/15/2020  | 813,228.64            | 808,897.08            | 2.58 |
| USAOT 161 A3     | 6/15/2020  | 728,044.69            | 723,962.88            | 2.58 |
| USAOT 171 A3     | 5/17/2021  | 929,901.98            | 919,900.20            | 2.42 |
| USAOT 171 A3     | 5/17/2021  | 999,894.60            | 989,140.00            | 2.42 |
| <b>SUB-TOTAL</b> |            | <b>117,866,769.09</b> | <b>116,457,057.21</b> |      |

State of California & Local Agencies

|                                                |           |                      |                      |      |
|------------------------------------------------|-----------|----------------------|----------------------|------|
| CALIFORNIA HSG FIN AGY REV                     | 8/1/2020  | 1,530,000.00         | 1,517,285.70         | 2.67 |
| CALIFORNIA HSG FIN AGY REV                     | 2/1/2021  | 1,120,000.00         | 1,107,635.20         | 2.77 |
| CALIFORNIA ST                                  | 4/1/2019  | 1,680,000.00         | 1,669,281.60         | 2.24 |
| CALIFORNIA ST                                  | 4/1/2019  | 585,239.85           | 581,267.70           | 2.24 |
| CALIFORNIA ST                                  | 4/1/2019  | 429,686.10           | 427,256.60           | 2.24 |
| CALIFORNIA ST                                  | 10/1/2019 | 1,312,260.00         | 1,265,868.00         | 2.46 |
| CALIFORNIA ST                                  | 10/1/2019 | 441,138.15           | 427,230.45           | 2.46 |
| CALIFORNIA ST PUB WKS BRD LEASE REV            | 12/1/2021 | 2,194,980.87         | 2,171,046.84         | 4.13 |
| LOS ANGELES CALIF DEPT ARPTS ARPT REV          | 5/15/2019 | 600,000.00           | 596,184.00           | 2.33 |
| LOS ANGELES CALIF MUN IMPT CORP LEASE REV      | 11/1/2018 | 1,055,000.00         | 1,055,938.95         | 2.19 |
| LOS ANGELES CALIF MUN IMPT CORP LEASE REV      | 11/1/2019 | 288,730.40           | 281,296.40           | 2.55 |
| LOS ANGELES CALIF MUN IMPT CORP LEASE REV      | 11/1/2019 | 1,546,949.70         | 1,516,991.30         | 2.55 |
| LOS ANGELES CALIF MUN IMPT CORP LEASE REV      | 11/1/2020 | 1,484,164.80         | 1,455,235.20         | 2.72 |
| LOS ANGELES CNTY CALIF PUB WKS FING AUTH LEA   | 12/1/2018 | 350,000.00           | 349,272.00           | 2.35 |
| LOS ANGELES CNTY CALIF REDEV REF AUTH TAX ALI  | 9/1/2019  | 1,709,932.00         | 1,697,441.40         | 2.48 |
| SAN DIEGO CALIF REDEV AGY TAX ALLOC REV        | 9/1/2020  | 2,426,826.60         | 2,317,468.50         | 2.62 |
| SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST : | 7/1/2019  | 620,000.00           | 618,450.00           | 2.21 |
| SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST : | 7/1/2020  | 630,000.00           | 627,076.80           | 2.38 |
| SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX /   | 8/1/2019  | 1,940,000.00         | 1,934,568.00         | 2.31 |
| SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX /   | 8/1/2020  | 1,180,000.00         | 1,174,595.60         | 2.46 |
| UNIVERSITY CALIF REVS                          | 5/15/2019 | 790,000.00           | 781,499.60           | 2.14 |
| UNIVERSITY CALIF REVS                          | 5/15/2020 | 570,000.00           | 560,452.50           | 2.69 |
| UNIVERSITY CALIF REVS                          | 5/15/2021 | 860,000.00           | 837,812.00           | 2.98 |
| <b>SUB-TOTAL</b>                               |           | <b>25,344,908.47</b> | <b>24,971,154.34</b> |      |

Variable & Floating Rate

|                                        |            |              |              |      |
|----------------------------------------|------------|--------------|--------------|------|
| AMERICAN EXPRESS CREDIT CORP           | 3/3/2020   | 1,555,456.00 | 1,555,828.00 | 2.53 |
| BANK OF NEW YORK MELLON CORP           | 8/17/2020  | 600,000.00   | 607,998.00   | 2.58 |
| CHEVRON CORP                           | 11/15/2019 | 216,609.80   | 221,071.40   | 2.41 |
| CHEVRON CORP                           | 11/15/2019 | 1,241,982.00 | 1,266,136.20 | 2.41 |
| CHEVRON CORP                           | 11/15/2019 | 1,556,873.60 | 1,607,792.00 | 2.41 |
| FEDERAL FARM CREDIT BANKS FUNDING CORP | 6/25/2020  | 3,260,000.00 | 3,260,554.20 | 1.88 |
| FEDERAL FARM CREDIT BANKS FUNDING CORP | 8/24/2020  | 850,000.00   | 849,855.50   | 1.86 |
| FEDERAL FARM CREDIT BANKS FUNDING CORP | 7/13/2022  | 1,970,000.00 | 1,968,404.30 | 1.98 |
| FEDERAL FARM CREDIT BANKS FUNDING CORP | 8/1/2022   | 1,470,000.00 | 1,468,882.80 | 1.97 |
| FEDERAL FARM CREDIT BANKS FUNDING CORP | 9/6/2022   | 1,640,000.00 | 1,640,393.60 | 1.96 |
| FEDERAL HOME LOAN BANKS                | 6/27/2019  | 8,099,080.73 | 8,101,377.00 | 2.14 |
| GOLDMAN SACHS GROUP INC                | 10/31/2022 | 1,573,456.50 | 1,572,117.75 | 3.13 |
| HOME DEPOT INC                         | 6/5/2020   | 1,015,000.00 | 1,016,654.45 | 2.38 |
| HSBC USA INC (NEW)                     | 9/24/2018  | 820,000.00   | 822,525.60   | 2.56 |
| HSBC USA INC (NEW)                     | 11/13/2019 | 1,360,000.00 | 1,367,099.20 | 2.58 |
| HUNTINGTON NATIONAL BANK               | 3/10/2020  | 1,569,048.00 | 1,564,851.60 | 2.65 |

**Orange County Transportation Authority  
Portfolio Listing  
As of March 31, 2018**

|                                      |            |                      |                      |      |
|--------------------------------------|------------|----------------------|----------------------|------|
| INTERNATIONAL BUSINESS MACHINES CORP | 2/12/2019  | 170,000.00           | 170,516.80           | 2.31 |
| JPMORGAN CHASE & CO                  | 6/1/2021   | 1,385,000.00         | 1,392,603.65         | 2.73 |
| JPMORGAN CHASE BANK NA               | 2/1/2021   | 1,520,000.00         | 1,511,746.40         | 2.80 |
| KEYBANK NA                           | 11/22/2021 | 1,570,646.00         | 1,571,545.00         | 2.72 |
| MANUFACTURERS AND TRADERS TRUST CO   | 5/18/2022  | 1,190,000.00         | 1,199,246.30         | 2.72 |
| MERCK & CO INC                       | 2/10/2020  | 1,380,000.00         | 1,387,741.80         | 2.37 |
| MORGAN STANLEY                       | 1/27/2020  | 1,330,000.00         | 1,346,531.90         | 2.75 |
| MORGAN STANLEY                       | 7/22/2022  | 1,240,000.00         | 1,244,699.60         | 3.12 |
| SUNTRUST BANK                        | 1/29/2021  | 1,535,000.00         | 1,524,792.25         | 2.84 |
| TORONTO-DOMINION BANK                | 11/5/2019  | 1,360,000.00         | 1,366,528.00         | 2.56 |
| TOYOTA MOTOR CREDIT CORP             | 7/13/2018  | 2,290,000.00         | 2,292,404.50         | 2.40 |
| TOYOTA MOTOR CREDIT CORP             | 7/13/2018  | 548,526.00           | 550,577.50           | 2.40 |
| TOYOTA MOTOR CREDIT CORP             | 7/13/2018  | 107,692.52           | 108,113.40           | 2.40 |
| UBS AG (STAMFORD BRANCH)             | 6/1/2020   | 590,000.00           | 596,023.90           | 2.68 |
| UNITED PARCEL SERVICE INC            | 5/16/2022  | 910,000.00           | 912,739.10           | 2.61 |
| WELLS FARGO & CO                     | 2/11/2022  | 875,000.00           | 880,477.50           | 3.01 |
| WELLS FARGO & CO                     | 2/11/2022  | 759,285.00           | 754,695.00           | 3.01 |
| WESTPAC BANKING CORP                 | 7/30/2018  | 830,000.00           | 831,311.40           | 2.55 |
| <b>SUB-TOTAL</b>                     |            | <u>48,388,656.15</u> | <u>48,533,835.60</u> |      |

Bank Deposit  
Cash

4,500.00 4,500.00

**SHORT-TERM PORTFOLIO - TOTAL**

**1,223,681,279.76 1,207,877,703.80**

**DEBT SERVICE RESERVE FUNDS**

| <u>DESCRIPTION</u>                                                        | <u>MATURITY DATE</u> | <u>BOOK VALUE</u>       | <u>REQUIRED AMOUNT</u> | <u>YIELD</u> |
|---------------------------------------------------------------------------|----------------------|-------------------------|------------------------|--------------|
| <u>91 EXPRESS LANES 2013 BONDS</u>                                        | 2030                 |                         | 10,799,437.46          |              |
| BANK OF TOKYO/MITSUBISHI COMMERCIAL PAPER                                 | 5/1/2018             | 10,983,342.08           |                        | 1.29%        |
| FIRST AMERICAN TREAS OBLIGATIONS                                          | N/A                  | 9.14                    |                        | 1.20%        |
| <u>91 EXPRESS LANES 2013 BONDS - OPERATING &amp; MAINTENANCE RESERVES</u> |                      |                         | 13,000,000.00          |              |
| BANK DEPOSITS                                                             | N/A                  | 235,153.71              |                        |              |
| OPERATING RESERVE: HERSHEY CP                                             | 4/3/2018             | 2,995,600.00            |                        | 1.12%        |
| MAINTENANCE RESERVE: HERSHEY CP                                           | 4/3/2018             | 9,985,333.33            |                        | 1.12%        |
| <b>DEBT SERVICE RESERVE FUNDS - TOTAL</b>                                 |                      | <u>\$ 24,199,438.26</u> |                        |              |

|                        | <u>Book Value</u>          | <u>Market Value</u>        |
|------------------------|----------------------------|----------------------------|
| <b>TOTAL PORTFOLIO</b> | <b>\$ 1,348,922,318.57</b> | <b>\$ 1,333,118,742.61</b> |