

Orange County Transportation Authority
Portfolio Listing
As of June 30, 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	7/2/2018	299,609.38	299,609.38	
REPURCHASE AGREEMENT	7/2/2018	17,795,227.87	17,795,227.87	0.20%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	20,760,632.07	20,760,632.07	1.76%
FIDELITY TREASURY OBLIGATIONS FUND	N/A	39,946,793.00	39,946,793.00	1.79%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	396.94	396.94	1.35%
SUB-TOTAL		78,802,659.26	78,802,659.26	
<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>	N/A	10,374,927.27	10,374,927.27	N/A
<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>	N/A	12,514,934.40	12,514,934.40	N/A
LIQUID PORTFOLIO - TOTAL		\$ 101,692,520.93	\$ 101,692,520.93	

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	2,691,788.05	2,691,788.05	1.77%
SUB-TOTAL		2,691,788.05	2,691,788.05	
<u>COMMERCIAL PAPER</u>				
GENERAL ELECTRIC COMPANY	7/23/2018	3,976,845.56	3,995,320.00	1.84%
MUFG BANK, LTD.	8/20/2018	4,860,312.72	4,885,545.00	2.10%
TOYOTA MOTOR CREDIT CORP	8/21/2018	3,968,927.78	3,987,960.00	2.10%
EXXON MOBIL CORP	8/1/2018	3,392,520.00	3,394,152.00	1.95%
NATIONAL RURAL UTILITIES FINANCE CORP	7/20/2018	3,120,833.33	3,121,875.00	1.81%
BNP PARIBAS	10/24/2018	4,941,245.83	4,963,250.00	2.30%
MUFG BANK LTD.	10/24/2018	9,876,500.00	9,926,500.00	2.30%
SUB-TOTAL		34,137,185.22	34,274,602.00	
<u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u>				
ROYAL BANK OF CANADA	10/5/2018	4,983,810.00	4,991,500.00	2.31%
ROYAL BANK OF CANADA	3/4/2019	5,000,000.00	5,001,000.00	2.53%
SOCIETE GENERAL	3/4/2019	5,000,000.00	4,999,600.00	2.55%
SUMITOMO MITSUI BANKING CORP	8/23/2018	5,000,001.27	5,001,250.00	2.09%
THE TORONTO-DOMINION BANK	3/4/2019	5,000,000.00	5,001,150.00	2.52%
UBS AG	12/28/2018	5,000,000.00	5,000,000.00	2.47%
SUB-TOTAL		29,983,811.27	29,994,500.00	
<u>U.S. GOVERNMENT & AGENCY OBLIGATIONS</u>				
FEDERAL HOME LOAN BANKS	9/14/2018	406,290.84	399,920.00	2.08
FEDERAL HOME LOAN BANKS	12/14/2018	565,028.80	558,857.60	2.20
FEDERAL HOME LOAN BANKS	8/5/2019	808,444.80	796,375.80	2.43
FEDERAL HOME LOAN BANKS	9/26/2019	3,097,303.00	3,046,339.00	2.42
FEDERAL HOME LOAN MORTGAGE CORP	10/12/2018	599,815.01	598,086.00	1.99
FEDERAL HOME LOAN MORTGAGE CORP	7/19/2019	1,992,540.00	1,968,400.00	2.40
FEDERAL NATIONAL MORTGAGE ASSOCIATION	7/20/2018	724,754.95	724,717.25	1.79
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/24/2019	1,992,480.00	1,961,920.00	2.48
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/17/2021	995,950.00	956,780.00	2.70
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	998,210.00	974,690.00	2.76
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	1,812,960.00	1,754,442.00	2.76
FREDDIE MAC	1/17/2020	349,640.55	344,501.50	2.54
FREDDIE MAC	1/17/2020	139,867.82	137,800.60	2.54
UNITED STATES TREASURY	8/31/2018	202,437.50	199,864.00	1.08
UNITED STATES TREASURY	8/31/2018	6,071,484.38	5,995,920.00	0.83
UNITED STATES TREASURY	9/30/2018	992,852.00	996,960.00	1.72

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UNITED STATES TREASURY	10/31/2018	676,520.32	678,245.60	1.36
UNITED STATES TREASURY	10/31/2018	1,486,699.22	1,496,130.00	1.44
UNITED STATES TREASURY	10/31/2018	1,296,394.54	1,296,646.00	1.33
UNITED STATES TREASURY	10/31/2018	1,097,335.93	1,097,162.00	1.32
UNITED STATES TREASURY	10/31/2018	806,125.00	797,936.00	1.03
UNITED STATES TREASURY	10/31/2018	100,730.46	99,742.00	1.04
UNITED STATES TREASURY	10/31/2018	1,006,679.69	997,420.00	1.06
UNITED STATES TREASURY	10/31/2018	400,250.00	398,968.00	1.23
UNITED STATES TREASURY	10/31/2018	852,058.59	847,807.00	1.17
UNITED STATES TREASURY	10/31/2018	1,006,015.62	997,420.00	1.06
UNITED STATES TREASURY	10/31/2018	601,804.69	598,452.00	1.15
UNITED STATES TREASURY	10/31/2018	907,945.31	897,678.00	0.84
UNITED STATES TREASURY	11/30/2018	695,132.82	697,592.00	1.39
UNITED STATES TREASURY	11/30/2018	493,847.65	498,280.00	1.51
UNITED STATES TREASURY	11/30/2018	1,303,808.59	1,295,528.00	1.17
UNITED STATES TREASURY	11/30/2018	401,437.50	398,624.00	1.14
UNITED STATES TREASURY	12/31/2018	1,009,453.12	996,090.00	1.13
UNITED STATES TREASURY	12/31/2018	2,830,187.50	2,789,052.00	1.08
UNITED STATES TREASURY	12/31/2018	1,403,937.50	1,394,526.00	1.29
UNITED STATES TREASURY	12/31/2018	1,407,492.19	1,394,526.00	1.21
UNITED STATES TREASURY	12/31/2018	1,210,312.50	1,195,308.00	1.11
UNITED STATES TREASURY	12/31/2018	303,867.19	298,827.00	0.96
UNITED STATES TREASURY	12/31/2018	199,132.81	199,218.00	1.82
UNITED STATES TREASURY	1/31/2019	50,316.41	49,791.00	1.29
UNITED STATES TREASURY	1/31/2019	865,937.50	846,447.00	0.86
UNITED STATES TREASURY	1/31/2019	1,120,796.87	1,095,402.00	0.85
UNITED STATES TREASURY	1/31/2019	408,109.38	398,328.00	0.81
UNITED STATES TREASURY	2/28/2019	858,234.38	845,852.00	1.22
UNITED STATES TREASURY	2/28/2019	1,707,570.32	1,691,704.00	1.35
UNITED STATES TREASURY	2/28/2019	794,218.75	795,408.00	1.53
UNITED STATES TREASURY	2/28/2019	1,000,117.18	994,260.00	1.37
UNITED STATES TREASURY	2/28/2019	708,367.18	695,982.00	1.01
UNITED STATES TREASURY	2/28/2019	859,960.93	845,121.00	1.02
UNITED STATES TREASURY	2/28/2019	1,400,218.75	1,391,964.00	1.37
UNITED STATES TREASURY	2/28/2019	1,102,707.03	1,093,686.00	1.30
UNITED STATES TREASURY	2/28/2019	1,001,992.19	994,260.00	1.31
UNITED STATES TREASURY	2/28/2019	716,822.65	705,924.60	1.06
UNITED STATES TREASURY	2/28/2019	1,417,828.13	1,391,964.00	0.95
UNITED STATES TREASURY	3/31/2019	1,427,835.94	1,393,224.00	1.04
UNITED STATES TREASURY	3/31/2019	1,119,464.84	1,094,676.00	1.03
UNITED STATES TREASURY	4/30/2019	858,433.59	845,121.00	1.33
UNITED STATES TREASURY	4/30/2019	1,411,101.56	1,391,964.00	1.38
UNITED STATES TREASURY	4/30/2019	1,208,578.13	1,193,112.00	1.27
UNITED STATES TREASURY	4/30/2019	503,203.13	497,130.00	1.29
UNITED STATES TREASURY	4/30/2019	1,097,848.27	1,093,686.00	1.77
UNITED STATES TREASURY	5/31/2019	1,113,062.50	1,091,706.00	1.21
UNITED STATES TREASURY	5/31/2019	1,410,992.19	1,389,444.00	1.28
UNITED STATES TREASURY	5/31/2019	1,422,695.31	1,389,444.00	1.05
UNITED STATES TREASURY	5/31/2019	1,725,300.79	1,687,182.00	1.08
UNITED STATES TREASURY	5/31/2019	853,486.33	843,591.00	1.38
UNITED STATES TREASURY	5/31/2019	1,305,941.40	1,290,198.00	1.36
UNITED STATES TREASURY	5/31/2019	2,814,437.50	2,778,888.00	1.34
UNITED STATES TREASURY	5/31/2019	1,116,500.00	1,091,706.00	1.04
UNITED STATES TREASURY	5/31/2019	702,980.47	694,722.00	1.31
UNITED STATES TREASURY	7/31/2019	5,108,789.06	4,959,000.00	0.94
UNITED STATES TREASURY	7/31/2019	912,667.19	882,702.00	0.78
UNITED STATES TREASURY	9/30/2019	5,369,443.30	5,280,057.00	1.35
UNITED STATES TREASURY	11/30/2019	1,001,914.06	986,520.00	1.45
UNITED STATES TREASURY	11/30/2019	1,111,988.28	1,085,172.00	1.20
UNITED STATES TREASURY	11/30/2019	501,386.72	493,260.00	1.40
UNITED STATES TREASURY	11/30/2019	1,605,937.50	1,578,432.00	1.37

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UNITED STATES TREASURY	12/31/2019	1,706,042.97	1,666,340.00	1.01
UNITED STATES TREASURY	12/31/2019	1,525,937.50	1,489,904.00	1.00
UNITED STATES TREASURY	1/31/2020	1,218,744.14	1,186,840.60	1.05
UNITED STATES TREASURY	1/31/2020	1,219,783.98	1,186,840.60	1.03
UNITED STATES TREASURY	1/31/2020	1,016,835.94	980,860.00	0.77
UNITED STATES TREASURY	2/29/2020	879,855.47	853,922.40	1.08
UNITED STATES TREASURY	2/29/2020	509,179.69	490,760.00	0.87
UNITED STATES TREASURY	2/29/2020	508,164.07	490,760.00	0.91
UNITED STATES TREASURY	2/29/2020	597,093.75	588,912.00	1.53
UNITED STATES TREASURY	4/30/2020	1,689,640.63	1,665,201.00	1.52
UNITED STATES TREASURY	4/30/2020	1,193,953.12	1,175,436.00	1.53
UNITED STATES TREASURY	4/30/2020	795,156.25	783,624.00	1.58
UNITED STATES TREASURY	4/30/2020	998,320.32	979,530.00	1.43
UNITED STATES TREASURY	4/30/2020	1,285,171.87	1,267,656.00	1.51
UNITED STATES TREASURY	4/30/2020	496,152.34	487,560.00	1.39
UNITED STATES TREASURY	7/31/2020	928,617.19	889,911.00	1.15
UNITED STATES TREASURY	7/31/2020	2,058,828.13	1,977,580.00	1.19
UNITED STATES TREASURY	7/31/2020	1,508,085.93	1,471,755.00	1.46
UNITED STATES TREASURY	7/31/2020	651,650.39	637,760.50	1.54
UNITED STATES TREASURY	7/31/2020	702,160.16	686,819.00	1.52
UNITED STATES TREASURY	7/31/2020	1,000,468.75	981,170.00	1.61
UNITED STATES TREASURY	7/31/2020	1,306,753.91	1,275,521.00	1.44
UNITED STATES TREASURY	8/31/2020	8,420,976.56	8,422,310.00	2.53
UNITED STATES TREASURY	8/31/2020	5,103,529.30	5,102,929.00	2.55
UNITED STATES TREASURY	9/30/2020	1,118,605.47	1,071,422.00	0.96
UNITED STATES TREASURY	9/30/2020	962,469.73	949,669.50	1.73
UNITED STATES TREASURY	9/30/2020	1,295,467.38	1,271,096.10	1.60
UNITED STATES TREASURY	9/30/2020	1,131,583.59	1,110,382.80	1.61
UNITED STATES TREASURY	9/30/2020	1,295,632.82	1,266,226.00	1.49
UNITED STATES TREASURY	9/30/2020	1,988,125.00	1,948,040.00	1.58
UNITED STATES TREASURY	9/30/2020	1,289,843.74	1,266,226.00	1.65
UNITED STATES TREASURY	10/31/2020	645,937.50	632,326.50	1.57
UNITED STATES TREASURY	10/31/2020	1,590,562.50	1,556,496.00	1.56
UNITED STATES TREASURY	10/31/2020	1,292,230.47	1,264,653.00	1.57
UNITED STATES TREASURY	10/31/2020	895,324.22	875,529.00	1.54
UNITED STATES TREASURY	10/31/2020	1,298,527.34	1,264,653.00	1.41
UNITED STATES TREASURY	10/31/2020	997,421.88	972,810.00	1.46
UNITED STATES TREASURY	10/31/2020	994,101.57	972,810.00	1.57
UNITED STATES TREASURY	10/31/2020	1,287,914.05	1,264,653.00	1.69
UNITED STATES TREASURY	10/31/2020	692,863.28	680,967.00	1.72
UNITED STATES TREASURY	11/30/2020	1,141,550.78	1,084,963.00	1.16
UNITED STATES TREASURY	11/30/2020	1,249,875.00	1,183,596.00	1.02
UNITED STATES TREASURY	11/30/2020	1,006,875.00	986,330.00	1.77
UNITED STATES TREASURY	1/31/2021	1,222,642.58	1,161,005.75	1.18
UNITED STATES TREASURY	1/31/2021	3,409,570.31	3,408,910.50	2.60
UNITED STATES TREASURY	1/31/2021	1,011,210.94	969,490.00	1.12
UNITED STATES TREASURY	1/31/2021	987,851.56	969,490.00	1.68
UNITED STATES TREASURY	1/31/2021	978,867.18	969,490.00	1.91
UNITED STATES TREASURY	1/31/2021	396,468.75	387,796.00	1.63
UNITED STATES TREASURY	1/31/2021	1,186,734.36	1,163,388.00	1.72
UNITED STATES TREASURY	1/31/2021	986,796.88	969,490.00	1.80
UNITED STATES TREASURY	1/31/2021	986,289.06	969,490.00	1.81
UNITED STATES TREASURY	1/31/2021	686,464.84	678,643.00	2.02
UNITED STATES TREASURY	1/31/2021	745,393.75	736,812.40	2.02
UNITED STATES TREASURY	1/31/2021	1,568,312.50	1,551,184.00	2.04
UNITED STATES TREASURY	3/31/2021	977,343.75	964,140.00	1.81
UNITED STATES TREASURY	3/31/2021	1,466,601.57	1,446,210.00	1.81
UNITED STATES TREASURY	3/31/2021	685,507.81	674,898.00	1.89
UNITED STATES TREASURY	3/31/2021	1,268,566.41	1,253,382.00	2.01
UNITED STATES TREASURY	3/31/2021	1,268,566.41	1,253,382.00	2.01
UNITED STATES TREASURY	4/30/2021	637,609.38	628,088.50	1.95

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UNITED STATES TREASURY	4/30/2021	1,567,375.00	1,546,064.00	2.00
UNITED STATES TREASURY	4/30/2021	1,567,125.00	1,546,064.00	2.01
UNITED STATES TREASURY	4/30/2021	1,561,875.00	1,546,064.00	2.12
UNITED STATES TREASURY	4/30/2021	976,445.31	966,290.00	2.12
UNITED STATES TREASURY	1/15/2022	6,879,164.85	6,880,876.61	0.61
UNITED STATES TREASURY	1/15/2022	3,460,685.42	3,454,036.88	0.61
UNITED STATES TREASURY	1/15/2023	3,442,863.40	3,448,211.66	0.63
UNITED STATES TREASURY	2/15/2023	3,403,542.19	3,424,672.65	2.83
FEDERAL FARM CREDIT BANKS FUNDING CORP	3/1/2021	6,965,140.00	6,965,070.00	2.69
FEDERAL HOME LOAN BANKS	5/28/2019	1,816,560.20	1,803,893.00	2.36
FEDERAL HOME LOAN BANKS	5/28/2019	2,265,709.70	2,249,910.50	2.36
FEDERAL HOME LOAN BANKS	9/26/2019	764,334.45	751,757.85	2.42
FEDERAL HOME LOAN BANKS	9/26/2019	4,231,315.55	4,161,692.15	2.42
FEDERAL HOME LOAN BANKS	10/21/2019	9,982,300.00	9,873,700.00	2.48
FEDERAL HOME LOAN BANKS	2/11/2020	4,990,850.00	4,969,450.00	2.51
FEDERAL HOME LOAN BANKS	3/30/2020	4,999,100.00	4,984,750.00	2.55
FEDERAL HOME LOAN BANKS	9/28/2020	7,974,320.00	7,778,000.00	2.65
FEDERAL HOME LOAN MORTGAGE CORP	7/19/2019	9,975,800.00	9,842,000.00	2.40
FEDERAL HOME LOAN MORTGAGE CORP	8/15/2019	7,988,240.00	7,906,320.00	2.43
FEDERAL HOME LOAN MORTGAGE CORP	9/29/2020	5,000,000.00	4,898,450.00	2.74
FEDERAL HOME LOAN MORTGAGE CORP	2/16/2021	4,986,800.00	4,961,700.00	2.68
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/28/2019	9,984,400.00	9,836,500.00	2.43
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/24/2019	7,479,900.00	7,357,200.00	2.48
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	6,815,760.00	6,822,830.00	2.76
FREDDIE MAC	1/17/2020	4,994,600.00	4,921,450.00	2.54
FREDDIE MAC	9/29/2020	5,859,375.30	5,742,268.80	2.63
UNITED STATES TREASURY	1/31/2020	10,751,906.25	10,718,568.00	2.49
UNITED STATES TREASURY	2/29/2020	18,500,722.66	18,424,150.00	2.50
UNITED STATES TREASURY	3/15/2020	11,050,703.13	10,836,760.00	2.52
UNITED STATES TREASURY	3/15/2020	1,908,980.47	1,871,804.00	2.52
UNITED STATES TREASURY	3/15/2020	2,197,335.94	2,167,352.00	2.52
UNITED STATES TREASURY	4/15/2020	10,498,769.53	10,313,415.00	2.52
UNITED STATES TREASURY	6/15/2020	8,000,312.50	7,842,800.00	2.53
UNITED STATES TREASURY	6/15/2020	7,992,812.50	7,842,800.00	2.53
UNITED STATES TREASURY	8/15/2020	17,253,078.13	16,826,416.00	2.55
UNITED STATES TREASURY	2/15/2021	7,968,125.00	7,929,360.00	2.60
UNITED STATES TREASURY	3/15/2021	9,998,046.88	9,939,500.00	2.61
FEDERAL FARM CREDIT BANKS FUNDING CORP	12/11/2020	3,110,000.00	3,113,856.40	2.05
FEDERAL HOME LOAN BANKS	2/11/2020	5,769,422.60	5,744,684.20	2.51
FEDERAL HOME LOAN BANKS	3/30/2020	5,549,001.00	5,533,072.50	2.55
FEDERAL HOME LOAN BANKS	9/28/2020	2,322,520.70	2,265,342.50	2.65
FEDERAL HOME LOAN MORTGAGE CORP	11/17/2020	3,446,688.00	3,386,244.00	2.68
FEDERAL HOME LOAN MORTGAGE CORP	2/16/2021	3,031,974.40	3,016,713.60	2.68
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/28/2019	3,065,210.80	3,019,805.50	2.43
FEDERAL NATIONAL MORTGAGE ASSOCIATION	2/28/2020	1,948,752.00	1,917,045.00	2.54
FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/22/2021	3,419,213.40	3,423,043.80	2.72
FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/28/2021	1,729,135.00	1,727,768.30	2.95
FREDDIE MAC	4/23/2020	1,989,562.20	1,986,517.50	2.60
UNITED STATES TREASURY	9/30/2019	1,102,798.63	1,090,623.95	2.43
UNITED STATES TREASURY	9/30/2019	498,789.06	493,495.00	2.43
UNITED STATES TREASURY	9/30/2019	274,355.47	271,422.25	2.43
UNITED STATES TREASURY	9/30/2019	119,573.44	118,438.80	2.43
UNITED STATES TREASURY	10/31/2019	2,216,734.54	2,192,427.60	2.45
UNITED STATES TREASURY	10/31/2019	4,258,491.02	4,216,966.60	2.45
UNITED STATES TREASURY	12/31/2019	3,463,358.20	3,438,978.20	2.48
UNITED STATES TREASURY	1/31/2020	11,683,469.53	11,621,706.60	2.49
UNITED STATES TREASURY	1/31/2020	8,156,045.57	8,158,041.60	1.96
UNITED STATES TREASURY	2/29/2020	1,600,125.00	1,593,440.00	2.50
UNITED STATES TREASURY	3/31/2020	4,562,503.52	4,544,320.55	2.51
UNITED STATES TREASURY	4/30/2020	7,726,545.12	7,725,017.90	2.52
UNITED STATES TREASURY	4/30/2020	6,514,197.66	6,523,126.80	2.52

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UNITED STATES TREASURY	5/31/2020	3,448,248.05	3,448,378.50	2.52
UNITED STATES TREASURY	6/15/2020	10,401,399.53	10,195,640.00	2.53
UNITED STATES TREASURY	8/15/2020	4,602,174.51	4,504,979.40	2.55
UNITED STATES TREASURY	9/15/2020	458,041.41	448,357.40	2.56
UNITED STATES TREASURY	9/15/2020	6,459,577.28	6,335,485.00	2.56
UNITED STATES TREASURY	2/15/2021	706,727.34	703,730.70	2.60
UNITED STATES TREASURY	3/15/2021	4,561,076.95	4,537,381.75	2.61
UNITED STATES TREASURY	4/15/2021	3,452,971.88	3,437,821.40	2.61
UNITED STATES TREASURY	4/15/2021	6,832,968.75	6,835,899.20	2.61
UNITED STATES TREASURY	5/15/2021	5,172,776.37	5,175,414.00	2.62
UNITED STATES TREASURY	5/15/2021	3,446,361.33	3,450,276.00	2.62
FEDERAL FARM CREDIT BANKS FUNDING CORP	1/4/2021	1,535,795.80	1,517,346.60	2.68
FEDERAL HOME LOAN BANKS	9/28/2020	1,654,671.40	1,613,935.00	2.65
FEDERAL HOME LOAN MORTGAGE CORP	2/16/2021	628,336.80	625,174.20	2.68
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/9/2019	5,746,054.00	6,060,619.00	2.55
FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/22/2021	2,574,407.75	2,577,291.75	2.72
FREDDIE MAC	4/20/2020	713,174.40	705,038.40	2.56
FREDDIE MAC	9/29/2020	1,217,791.80	1,193,452.80	2.63
UNITED STATES TREASURY	10/15/2018	149,337.89	149,517.00	1.97
UNITED STATES TREASURY	2/28/2019	3,994,458.58	3,960,577.60	2.24
UNITED STATES TREASURY	6/30/2019	302,449.22	297,810.00	2.37
UNITED STATES TREASURY	7/31/2019	980,803.90	969,396.40	2.39
UNITED STATES TREASURY	7/31/2019	3,475,066.42	3,421,710.00	2.39
UNITED STATES TREASURY	7/31/2019	13,547,279.75	13,349,628.00	2.39
UNITED STATES TREASURY	7/31/2019	13,647,863.64	13,478,562.00	2.39
UNITED STATES TREASURY	8/31/2019	19,601,670.41	19,498,717.80	2.41
UNITED STATES TREASURY	10/15/2019	23,093,979.02	22,767,014.40	2.44
UNITED STATES TREASURY	10/31/2019	36,477,590.63	35,878,781.40	2.45
UNITED STATES TREASURY	5/31/2020	1,633,145.31	1,608,348.00	2.54
UNITED STATES TREASURY	6/30/2020	4,422,171.86	4,321,812.00	2.54
UNITED STATES TREASURY	12/15/2020	3,833,650.02	3,775,488.00	2.58
UNITED STATES TREASURY	5/31/2021	6,776,929.72	6,620,174.40	2.63
UNITED STATES TREASURY	12/31/2021	4,357,462.52	4,224,139.20	2.67
UNITED STATES TREASURY	1/31/2022	430,512.50	428,036.40	2.67
UNITED STATES TREASURY	4/30/2022	633,273.05	611,320.50	2.69
UNITED STATES TREASURY	7/31/2022	4,097,668.75	3,959,488.10	2.70
UNITED STATES TREASURY	7/31/2022	7,004,300.00	6,892,800.80	2.70
UNITED STATES TREASURY	9/30/2022	7,534,603.16	7,308,705.60	2.71
UNITED STATES TREASURY	10/31/2022	5,360,733.97	5,233,582.20	2.71
UNITED STATES TREASURY	12/31/2022	4,326,890.63	4,240,728.00	2.72
UNITED STATES TREASURY	12/31/2022	6,439,408.22	6,424,459.20	2.72
UNITED STATES TREASURY	2/28/2023	5,538,052.36	5,517,729.20	2.72
UNITED STATES TREASURY	3/31/2023	1,594,187.50	1,584,000.00	2.73
SUB-TOTAL		739,410,111.42	730,524,816.65	

MEDIUM TERM NOTES

AIG GLOBAL FUNDING	7/2/2020	199,874.00	196,002.00	3.19
AIG GLOBAL FUNDING	10/6/2021	499,075.00	476,745.00	3.41
ALABAMA POWER CO	10/1/2020	157,474.50	150,997.50	3.07
ALABAMA POWER CO	10/1/2020	96,586.20	90,598.50	3.07
AMERICAN EXPRESS CREDIT CORP	5/3/2019	479,803.20	476,476.80	2.76
AMERICAN EXPRESS CREDIT CORP	9/14/2020	77,388.75	74,063.25	3.19
AMERICAN EXPRESS CREDIT CORP	5/5/2021	95,137.75	92,314.35	3.30
AMERICAN EXPRESS CREDIT CORP	3/3/2022	1,310,289.15	1,303,347.15	3.39
AMERICAN HONDA FINANCE CORP	10/1/2018	178,647.00	151,854.00	2.70
AMERICAN HONDA FINANCE CORP	10/1/2018	446,236.00	404,944.00	2.70
AMERIPRISE FINANCIAL INC	3/15/2020	224,708.00	206,844.00	3.23
ANHEUSURE BUSCH INBEV	11/15/2019	201,130.40	178,639.40	2.68
APPLE INC	2/7/2020	66,307.56	64,765.14	2.75
APPLE INC	2/7/2020	329,838.30	325,832.10	2.71
APPLE INC	5/11/2020	319,673.60	314,579.20	2.74

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APPLE INC	2/23/2021	68,009.02	65,834.87	2.94
APPLE INC	8/4/2021	192,731.73	184,963.48	2.97
APPLE INC	8/4/2021	370,177.00	364,176.80	2.97
ARIZONA PUBLIC SERVICE CO	3/1/2019	102,724.80	83,044.80	2.98
ARIZONA PUBLIC SERVICE CO	1/15/2020	150,892.50	148,113.00	3.04
ATHENE GLOBAL FUNDING	4/20/2020	224,588.25	222,270.75	3.45
ATHENE GLOBAL FUNDING	4/20/2020	200,236.00	197,574.00	3.45
ATHENE GLOBAL FUNDING	4/20/2020	251,135.00	246,967.50	3.45
ATHENE GLOBAL FUNDING	7/1/2022	102,647.74	99,753.44	3.86
ATLANTIC CITY ELECTRIC CO	11/15/2018	132,908.60	111,961.30	2.95
ATMOS ENERGY CORP	3/15/2019	167,253.00	155,746.50	3.00
BANK OF AMERICA CORP	7/1/2020	2,971,744.20	2,951,440.20	3.21
BANK OF AMERICA CORP	10/1/2021	2,944,440.00	2,932,830.00	3.25
BANK OF NEW YORK COMPANY, INC. (THE)	1/15/2020	101,092.50	92,203.20	2.97
BANK OF NEW YORK COMPANY, INC. (THE)	1/15/2020	141,420.50	133,182.40	2.97
BANK OF NEW YORK COMPANY, INC. (THE)	1/15/2020	107,200.00	102,448.00	2.97
BANK OF NEW YORK MELLON	2/1/2021	212,688.00	205,352.00	3.07
BANK OF NEW YORK MELLON CORP	8/17/2020	154,755.00	148,504.50	3.09
BANK OF NEW YORK MELLON CORP	5/3/2021	2,697,161.25	2,688,447.75	3.21
BB&T CORP	2/1/2021	224,896.50	218,812.50	3.27
BB&T CORP	4/1/2022	2,205,585.00	2,197,777.50	3.41
BERKSHIRE HATHAWAY ENERGY CO	2/1/2020	2,099,475.90	2,097,783.90	2.93
BERKSHIRE HATHAWAY ENERGY CO	2/1/2020	1,721,015.90	1,720,877.10	2.93
BLACKROCK INC	12/10/2019	131,338.05	118,625.95	2.76
BLACKROCK INC	12/10/2019	144,736.80	134,098.90	2.76
BLACKROCK INC	12/10/2019	56,019.50	51,576.50	2.76
BLACKROCK INC	12/10/2019	168,627.00	154,729.50	2.76
BLACKROCK INC	12/10/2019	167,211.00	154,729.50	2.76
BLACKROCK INC	12/10/2019	54,747.00	51,576.50	2.76
BMW US CAPITAL LLC	4/6/2020	349,524.00	344,344.00	3.09
BMW US CAPITAL LLC	4/11/2021	151,937.20	149,692.80	3.30
BRANCH BANKING AND TRUST CO	4/1/2021	308,532.00	296,835.00	3.25
CATERPILLAR FINANCIAL SERVICES CORP	2/15/2019	109,321.25	97,641.00	2.65
CATERPILLAR FINANCIAL SERVICES CORP	5/18/2019	149,916.00	148,267.50	2.68
CATERPILLAR FINANCIAL SERVICES CORP	5/18/2019	509,500.20	504,109.50	2.68
CATERPILLAR FINANCIAL SERVICES CORP	6/9/2019	206,011.44	202,880.04	2.69
CATERPILLAR FINANCIAL SERVICES CORP	3/15/2021	1,625,647.90	1,620,464.50	3.13
CHARLES SCHWAB CORP	5/21/2021	1,809,945.70	1,817,240.00	3.10
CHEVRON CORP	3/3/2019	55,220.00	50,763.50	2.66
CHEVRON CORP	5/16/2019	300,000.00	297,288.00	2.61
CHUBB INA HOLDINGS INC	6/15/2019	145,097.50	128,553.75	2.88
CITIBANK NA	3/20/2019	1,998,360.00	1,990,740.00	2.65
CITIBANK NA	9/18/2019	399,992.00	395,252.00	2.85
CITIBANK NA	10/20/2020	397,696.00	390,404.00	3.21
COKE	5/25/2022	299,406.00	291,183.00	
COMMONWEALTH EDISON CO	1/15/2019	130,860.60	129,688.00	2.60
COMMONWEALTH EDISON CO	1/15/2019	70,711.20	69,832.00	2.60
CONSUMERS ENERGY CO	3/15/2019	76,363.95	66,392.95	3.05
CONSUMERS ENERGY CO	3/15/2019	53,084.70	45,964.35	3.05
COSTCO WHOLESALE CORP	5/18/2021	653,853.75	640,655.50	2.95
DAIMLER FINANCE NORTH AMERICA LLC	5/5/2020	149,800.50	147,115.50	3.28
DTE ELECTRIC CO	6/1/2021	110,142.00	101,380.00	3.36
DUKE ENERGY CAROLINAS LLC	6/15/2020	142,814.10	132,275.00	3.37
DUKE ENERGY CAROLINAS LLC	6/15/2020	88,351.20	81,400.00	3.37
DUKE ENERGY CAROLINAS LLC	6/15/2021	82,725.75	76,445.25	3.15
ESTEE LAUDER COMPANIES INC	2/7/2020	499,930.00	491,710.00	2.86
FEDERAL REALTY INVESTMENT TRUST	1/15/2021	99,583.00	98,237.00	3.28
FEDERAL REALTY INVESTMENT TRUST	1/15/2021	201,310.00	196,474.00	3.28
FIFTH THIRD BANK	4/25/2019	401,592.00	398,424.00	2.86
FIFTH THIRD BANK (OHIO)	9/27/2019	495,740.00	492,220.00	2.91
GENERAL DYNAMICS CORP	5/11/2020	2,819,981.80	2,826,915.30	2.93

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GENERAL ELECTRIC CO	10/17/2021	2,489,591.30	2,485,862.90	3.35
GILEAD SCIENCES INC	9/20/2019	49,982.50	49,392.50	2.87
GILEAD SCIENCES INC	9/1/2020	159,712.00	158,078.40	3.13
GOLDMAN SACHS GROUP INC	4/26/2022	300,485.00	293,070.00	
GOLDMAN SACHS BANK USA	6/5/2020	1,269,707.90	1,273,695.70	3.04
GOLDMAN SACHS GROUP INC	2/15/2019	127,453.20	107,900.10	3.02
GOLDMAN SACHS GROUP INC	2/15/2019	179,527.50	154,143.00	3.02
GOLDMAN SACHS GROUP INC	2/15/2019	153,973.30	133,590.60	3.02
GOLDMAN SACHS GROUP INC	3/15/2020	223,358.00	207,148.00	3.21
GOLDMAN SACHS GROUP INC	3/15/2020	167,311.50	155,361.00	3.21
GOLDMAN SACHS GROUP INC	3/15/2020	244,803.91	228,898.54	3.21
GOLDMAN SACHS GROUP INC	3/15/2020	238,252.62	221,648.36	3.21
GOLDMAN SACHS GROUP INC	3/15/2020	325,245.00	310,722.00	3.21
GOLDMAN SACHS GROUP INC	2/25/2021	133,396.90	128,308.70	3.39
GOLDMAN SACHS GROUP INC	2/25/2021	57,648.09	56,258.43	3.39
GOLDMAN SACHS GROUP INC	4/25/2021	200,522.00	195,586.00	3.45
GOLDMAN SACHS GROUP INC	7/27/2021	845,776.26	838,642.14	3.49
GOLDMAN SACHS GROUP INC	7/27/2021	2,644,400.00	2,627,325.00	3.49
GUARDIAN LIFE GLOBAL FUNDING	10/27/2021	160,658.85	158,225.10	3.26
GUARDIAN LIFE GLOBAL FUNDING	5/8/2022	299,622.00	290,550.00	3.38
HONEYWELL INTERNATIONAL INC	10/30/2019	339,731.40	334,063.60	2.74
HONEYWELL INTERNATIONAL INC	3/1/2021	164,493.00	154,449.00	3.08
HSBC BANK USA	8/24/2020	268,915.00	257,665.00	3.38
HSBC USA INC (NEW)	6/23/2019	201,642.00	198,608.00	2.97
INTEL CORP	7/29/2020	322,870.40	317,948.80	2.77
INTEL CORP	10/1/2021	303,710.25	287,755.95	2.99
JOHN DEERE CAPITAL CORP	3/10/2020	152,674.50	147,792.00	2.94
JOHN DEERE CAPITAL CORP	3/13/2020	339,734.80	335,940.40	2.92
JOHN DEERE CAPITAL CORP	6/22/2020	299,817.00	293,511.00	3.08
JOHNSON & JOHNSON	3/3/2022	209,428.80	205,356.90	2.89
JPMORGAN CHASE & CO	7/22/2020	1,889,501.04	1,880,688.24	3.17
JPMORGAN CHASE & CO	3/1/2021	2,954,850.00	2,939,970.00	3.34
JPMORGAN CHASE & CO	3/1/2021	1,093,603.15	1,092,688.85	3.34
KANSAS CITY POWER & LIGHT CO	4/1/2019	110,838.40	97,966.85	2.93
KANSAS CITY POWER & LIGHT CO	4/1/2019	149,085.30	134,059.90	2.93
KENTUCKY UTILITIES CO	11/1/2020	135,487.30	130,444.60	3.08
KEYBANK NA	12/15/2019	616,470.00	595,278.00	3.05
KEYBANK NA	11/22/2021	1,785,864.60	1,775,225.64	3.41
KEYBANK NA	11/22/2021	1,953,600.00	1,942,260.00	3.41
LOWES CO INC	4/15/2020	231,233.10	214,725.00	2.84
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	249,662.50	246,097.50	3.26
MARSH & MCLENNAN COMPANIES INC	9/10/2019	150,562.50	148,794.00	3.04
MEAD JOHNSON NUTRITION CO	11/15/2020	226,162.20	218,915.40	3.22
MEDTRONIC INC	3/15/2020	202,964.00	198,612.00	2.92
MEDTRONIC INC	3/15/2020	103,828.00	99,306.00	2.92
MICROSOFT CORP	8/8/2021	496,320.00	479,455.00	
MORGAN STANLEY	4/21/2021	1,195,308.00	1,172,028.00	3.38
MORGAN STANLEY	11/17/2021	321,688.25	315,510.00	3.55
MORGAN STANLEY	11/17/2021	2,469,419.55	2,460,978.00	3.55
MUFG UNION BANK NA	5/6/2019	301,041.00	298,380.00	2.89
NARRAGANSETT ELECTRIC CO	3/15/2020	318,414.00	306,453.00	3.23
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE COF	2/8/2019	184,781.70	183,880.75	2.66
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE COF	11/1/2019	322,019.75	319,299.50	2.84
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE COF	11/15/2019	86,163.65	84,395.65	2.83
NEVADA POWER CO	3/15/2019	176,717.52	151,540.83	2.70
NEW YORK LIFE GLOBAL FUNDING	6/18/2019	130,079.30	129,288.90	2.73
NEW YORK LIFE GLOBAL FUNDING	10/24/2019	498,055.00	490,685.00	2.95
NIAGARA MOHAWK POWER CORP	8/15/2019	187,846.60	173,189.20	3.17
NIAGARA MOHAWK POWER CORP	8/15/2019	147,260.70	137,532.60	3.17
NIAGARA MOHAWK POWER CORP	8/15/2019	18,054.34	17,318.92	3.17
NIAGARA MOHAWK POWER CORP	8/15/2019	88,315.32	84,557.08	3.17

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NISSAN MOTOR ACCEPTANCE CORP	3/8/2021	317,219.20	312,681.60	3.45
NORTHERN STATES POWER CO	8/15/2020	111,634.60	108,513.90	2.86
NORTHERN TRUST CORP	11/4/2020	214,712.00	202,234.00	2.95
NOVARTIS CAPITAL CORP	2/14/2020	498,045.00	492,255.00	2.78
ORACLE CORP	7/8/2019	141,520.00	127,858.75	2.72
ORACLE CORP	7/8/2019	86,448.00	81,829.60	2.72
ORACLE CORP	10/8/2019	161,422.40	159,163.20	2.67
ORACLE CORP	5/15/2022	661,613.07	635,839.16	
PACCAR FINANCIAL CORP	2/25/2019	109,846.00	109,040.80	3.00
PACCAR FINANCIAL CORP	5/10/2021	3,529,082.20	3,537,766.00	3.02
PEPSICO INC	10/14/2020	102,872.00	98,411.00	2.87
PEPSICO INC	4/15/2021	199,960.00	194,992.00	2.94
PFIZER INC	12/15/2019	499,640.00	492,760.00	2.72
PFIZER INC	12/15/2019	159,892.80	157,683.20	2.72
PNC BANK NA	3/4/2019	701,316.00	696,157.00	2.77
PNC BANK NA	5/19/2020	299,661.00	293,994.00	3.10
PNC FUNDING CORP	6/10/2019	135,483.80	119,023.85	2.93
PNC FUNDING CORP	2/8/2020	445,592.00	412,780.00	3.07
PNC FUNDING CORP	8/11/2020	126,810.50	117,826.70	3.16
PPG INDUSTRIES INC	11/15/2020	292,647.60	283,004.40	3.13
PRAXAIR INC	8/15/2019	55,353.50	51,159.50	2.40
PRAXAIR INC	8/15/2019	164,019.00	153,478.50	2.40
PRICOA GLOBAL FUNDING I	11/24/2020	531,398.40	512,116.80	3.21
PRICOA GLOBAL FUNDING I	11/24/2020	154,051.50	147,726.00	3.21
PRINCIPAL LIFE GLOBAL FUNDING II	4/18/2019	33,893.92	33,671.56	2.72
PROCTOR & GAMBLE	2/2/2021	49,333.50	48,743.00	
PROTECTIVE LIFE GLOBAL FUNDING	9/13/2019	298,000.00	293,160.48	2.93
PUBLIC SERVICE CO OF COLORADO	6/1/2019	111,292.00	101,942.00	2.97
PUBLIC SERVICE CO OF COLORADO	11/15/2020	212,790.00	200,246.00	3.13
PUBLIC SERVICE ELECTRIC AND GAS CO	6/1/2019	175,586.25	173,491.50	2.75
PUBLIC SERVICE ELECTRIC AND GAS CO	8/15/2019	35,218.40	34,665.40	2.87
PUBLIC SERVICE ELECTRIC AND GAS CO	8/15/2019	86,203.60	84,187.40	2.87
PUBLIC SERVICE ELECTRIC AND GAS CO	8/15/2019	114,530.80	113,900.60	2.87
PUBLIC SERVICE ELECTRIC AND GAS CO	8/15/2019	151,134.00	148,566.00	2.87
RAYTHEON CO	2/15/2020	132,494.40	122,737.20	2.95
RAYTHEON CO	10/15/2020	170,092.80	160,744.00	2.91
ROCHE HOLDINGS INC	9/30/2019	403,968.00	397,448.00	2.77
SAN DIEGO GAS & ELECTRIC CO	8/15/2021	102,559.00	99,456.00	3.18
STATE STREET CORP	8/18/2020	201,626.00	198,372.00	2.95
STATE STREET CORP	5/19/2021	302,436.00	290,634.00	3.09
TARGET CORP	6/26/2019	251,967.50	249,215.00	2.62
TD AMERITRADE HOLDING CORP	12/1/2019	243,194.60	227,741.80	3.05
TOYOTA MOTOR CREDIT CORP	7/18/2019	81,196.80	79,512.80	2.72
TOYOTA MOTOR CREDIT CORP	1/10/2020	244,781.95	242,755.80	2.82
TOYOTA MOTOR CREDIT CORP	4/17/2020	299,862.00	294,840.00	2.94
TRAVELERS CO INC	11/1/2020	81,245.25	76,268.25	3.14
TRAVELERS CO INC	11/1/2020	98,562.60	91,521.90	3.14
U.S. BANCORP	4/25/2019	661,498.50	647,504.00	2.67
U.S. BANK NATIONAL ASSOCIATION (CINCINNATI BRANCH)	1/24/2020	399,156.00	394,136.00	2.96
UNITED PARCEL SERVICE INC	5/16/2022	444,372.55	431,747.90	3.17
UNITEDHEALTH GROUP INC	12/15/2021	1,131,798.15	1,133,595.80	3.18
UNITEDHEALTH GROUP INC	12/15/2021	2,107,954.50	2,108,785.20	3.18
US BANK	1/23/2023	399,760.00	391,660.00	
VIRGINIA ELECTRIC AND POWER CO	6/30/2019	56,267.00	50,959.50	3.04
VIRGINIA ELECTRIC AND POWER CO	6/30/2019	78,746.50	71,343.30	3.04
VIRGINIA ELECTRIC AND POWER CO	6/30/2019	110,509.00	101,919.00	3.04
WAL-MART STORES INC	12/15/2020	214,688.25	210,644.10	2.76
WELLS FARGO & CO	1/30/2020	47,905.92	47,326.56	3.06
WELLS FARGO & CO	1/30/2020	26,938.17	26,621.19	3.06
WELLS FARGO & CO	1/30/2020	24,942.75	24,649.25	3.06
WELLS FARGO & CO	1/30/2020	75,618.00	73,947.75	3.06

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WELLS FARGO & CO	1/30/2020	250,367.50	246,492.50	3.06
WELLS FARGO & CO	7/22/2020	2,206,459.05	2,206,615.50	3.24
WELLS FARGO & CO	3/4/2021	551,083.50	537,724.00	3.38
WELLS FARGO & CO	3/4/2021	108,550.80	105,589.44	3.38
WELLS FARGO & CO	4/1/2021	312,177.60	289,114.00	3.35
WELLS FARGO & CO	7/26/2021	214,317.88	208,508.79	3.45
WESTAR ENERGY, INC.	7/15/2020	122,506.05	119,394.15	3.15
WISCONSIN POWER AND LIGHT CO	7/15/2019	190,661.80	174,100.40	2.64
WISCONSIN PUBLIC SERVICE CORP	12/4/2018	266,730.45	264,173.20	2.38
AMERICAN EXPRESS CREDIT CORP	5/3/2019	574,764.25	570,779.50	2.76
AMERICAN EXPRESS CREDIT CORP	3/3/2020	1,997,920.00	1,973,760.00	3.01
AMERICAN HONDA FINANCE CORP	7/12/2019	2,997,000.00	2,953,500.00	2.73
AMERICAN HONDA FINANCE CORP	2/14/2020	1,497,870.00	1,479,930.00	2.85
APPLE INC	2/8/2019	2,997,720.00	2,984,280.00	2.42
BANK OF AMERICA NA	12/7/2018	3,000,000.00	2,995,020.00	2.43
BRANCH BANKING AND TRUST CO	5/10/2019	1,683,466.65	1,666,717.75	2.73
BRANCH BANKING AND TRUST CO	1/15/2020	1,999,840.00	1,970,060.00	3.10
CATERPILLAR FINANCIAL SERVICES CORP	11/29/2019	1,613,449.60	1,595,846.10	2.86
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	769,153.00	761,922.70	2.80
CHARLES SCHWAB CORP	5/21/2021	1,554,953.35	1,561,220.00	3.10
CISCO SYSTEMS INC	9/20/2019	3,496,115.00	3,450,720.00	2.57
CITIBANK NA	9/18/2019	4,999,900.00	4,940,650.00	2.85
DAIMLER FINANCE NORTH AMERICA LLC	1/6/2020	999,540.00	986,830.00	3.19
DAIMLER FINANCE NORTH AMERICA LLC	5/5/2020	2,996,010.00	2,942,310.00	3.28
DANAHER CORP	9/15/2018	739,008.40	738,986.20	2.29
FIFTH THIRD BANK (OHIO)	9/27/2019	2,760,410.10	2,721,976.60	2.91
GENERAL DYNAMICS CORP	5/11/2021	3,985,000.00	3,987,160.00	3.12
GOLDMAN SACHS GROUP INC	12/13/2019	2,947,787.50	2,919,231.50	3.04
INTERNATIONAL BUSINESS MACHINES CORP	2/19/2021	1,960,600.00	1,956,920.00	3.11
INTERNATIONAL BUSINESS MACHINES CORP	2/19/2021	1,469,190.00	1,467,690.00	3.11
JOHN DEERE CAPITAL CORP	1/8/2019	999,940.00	996,960.00	2.54
JOHN DEERE CAPITAL CORP	6/22/2020	384,765.15	376,672.45	3.08
JOHN DEERE CAPITAL CORP	3/4/2021	1,344,769.75	1,343,699.30	3.13
JPMORGAN CHASE & CO	3/22/2019	1,499,040.00	1,490,505.00	2.73
LOWE'S COMPANIES INC	4/15/2019	1,198,704.00	1,186,584.00	2.58
MICROSOFT CORP	8/8/2019	2,082,852.45	2,052,286.35	2.54
MICROSOFT CORP	2/6/2020	1,998,660.00	1,974,440.00	2.67
ORACLE CORP	5/15/2022	3,897,640.00	3,894,880.00	3.23
PACCAR FINANCIAL CORP	2/25/2019	938,684.00	931,803.20	3.00
PACCAR FINANCIAL CORP	5/10/2019	634,625.35	627,659.40	2.66
PACCAR FINANCIAL CORP	2/27/2020	1,387,498.00	1,368,733.00	2.90
PACCAR FINANCIAL CORP	3/1/2021	2,004,017.55	1,987,636.70	3.14
PHILIP MORRIS INTERNATIONAL INC	2/21/2020	3,309,620.40	3,276,486.90	3.01
PNC BANK NA	12/7/2018	1,498,770.00	1,494,255.00	2.58
PNC BANK NA	7/29/2019	1,338,124.00	1,321,253.40	2.77
PNC BANK NA	5/19/2020	1,997,740.00	1,959,960.00	3.10
PRAXAIR INC	9/1/2021	2,338,645.05	2,332,290.10	3.18
PRAXAIR INC	9/1/2021	1,394,750.00	1,392,412.00	3.18
TOYOTA MOTOR CREDIT CORP	1/9/2019	2,998,950.00	2,987,430.00	2.50
TOYOTA MOTOR CREDIT CORP	4/17/2020	999,540.00	982,800.00	2.94
U.S. BANK NATIONAL ASSOCIATION (CINCINNATI BRANCH	1/24/2020	1,267,320.30	1,251,381.80	2.96
U.S. BANK NATIONAL ASSOCIATION (CINCINNATI BRANCH	1/24/2020	679,454.36	666,089.84	2.96
WELLS FARGO & CO	12/7/2020	3,023,370.00	2,952,630.00	3.23
AMERICAN EXPRESS CO	10/30/2020	1,528,011.00	1,494,794.70	3.23
AMERICAN EXPRESS CREDIT CORP	5/3/2019	434,821.65	431,807.10	2.76
AMERICAN EXPRESS CREDIT CORP	3/3/2020	839,126.40	828,979.20	3.01
APPLE INC	5/11/2020	1,493,475.10	1,469,674.70	2.74
ARIZONA PUBLIC SERVICE CO	1/15/2020	1,481,565.00	1,481,130.00	3.04
BANK OF AMERICA CORP	10/1/2021	1,104,755.80	1,104,699.30	3.25
BANK OF AMERICA CORP	10/1/2021	948,417.50	948,281.70	3.25
BANK OF AMERICA CORP	1/23/2022	1,415,000.00	1,389,827.15	3.27

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BANK OF NEW YORK COMPANY, INC. (THE)	5/15/2019	1,451,283.20	1,391,511.20	2.76
BB&T CORP	2/1/2021	1,714,211.10	1,667,837.50	3.27
BRANCH BANKING AND TRUST CO	5/10/2019	1,258,853.40	1,246,329.00	2.73
BRANCH BANKING AND TRUST CO	5/10/2019	328,065.80	328,397.80	2.73
BRANCH BANKING AND TRUST CO	1/15/2020	1,139,908.80	1,122,934.20	3.10
CATERPILLAR FINANCIAL SERVICES CORP	3/22/2019	729,562.00	726,700.40	2.53
CATERPILLAR FINANCIAL SERVICES CORP	5/18/2019	1,099,384.00	1,087,295.00	2.68
CATERPILLAR FINANCIAL SERVICES CORP	11/29/2019	1,088,953.60	1,077,072.60	2.86
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	379,582.00	376,013.80	2.80
CATERPILLAR FINANCIAL SERVICES CORP	9/4/2020	1,423,803.00	1,387,679.25	3.10
CHEVRON CORP	5/16/2019	1,280,000.00	1,268,428.80	2.61
CHEVRON CORP	11/15/2019	806,488.00	794,384.00	2.71
CHEVRON CORP	11/15/2019	126,197.50	124,122.50	2.71
CISCO SYSTEMS INC	2/15/2019	1,380,307.70	1,328,772.30	2.63
CITIBANK NA	9/18/2019	1,134,977.30	1,121,527.55	2.85
CITIBANK NA	5/1/2020	1,914,119.10	1,914,310.60	3.07
CITIBANK NA	10/20/2020	994,651.75	971,129.95	3.21
COCA-COLA CO	5/30/2019	1,528,929.00	1,513,965.60	2.53
DUKE ENERGY OHIO INC	4/1/2019	2,337,342.00	2,322,202.80	2.95
ESTEE LAUDER COMPANIES INC	2/7/2020	1,194,832.70	1,175,186.90	2.86
FIFTH THIRD BANK	4/25/2019	1,010,130.00	996,060.00	2.86
FIFTH THIRD BANK (OHIO)	9/27/2019	643,929.30	634,963.80	2.91
FIFTH THIRD BANK (OHIO)	10/30/2020	314,880.30	307,865.25	3.21
GILEAD SCIENCES INC	9/20/2019	499,825.00	493,925.00	2.87
GOLDMAN SACHS GROUP INC	1/31/2019	1,531,635.00	1,498,800.00	2.76
GOLDMAN SACHS GROUP INC	7/23/2019	489,941.20	485,124.50	2.90
GOLDMAN SACHS GROUP INC	12/27/2020	1,129,220.30	1,110,801.30	3.32
HONEYWELL INTERNATIONAL INC	10/30/2019	1,074,150.75	1,056,230.50	2.74
HONEYWELL INTERNATIONAL INC	10/30/2019	374,707.50	370,327.50	2.76
IBM CREDIT LLC	9/6/2019	719,452.80	710,906.40	2.71
INTEL CORP	5/11/2020	1,614,386.30	1,589,741.40	2.71
INTERNATIONAL BUSINESS MACHINES CORP	1/27/2020	1,153,891.20	1,139,846.40	2.75
JOHN DEERE CAPITAL CORP	10/9/2019	1,347,273.00	1,325,092.50	2.73
JOHN DEERE CAPITAL CORP	3/13/2020	899,298.00	889,254.00	2.92
JOHN DEERE CAPITAL CORP	6/22/2020	804,508.95	787,587.85	3.08
JOHN DEERE CAPITAL CORP	1/8/2021	929,516.40	913,697.10	3.08
JPMORGAN CHASE & CO	4/23/2019	149,613.03	136,741.29	2.79
JPMORGAN CHASE & CO	4/23/2019	30,377.16	27,759.51	2.79
JPMORGAN CHASE & CO	4/23/2019	213,573.30	195,344.70	2.79
KEYBANK NA	12/15/2019	1,986,480.00	1,984,260.00	3.05
KIMBERLY-CLARK CORP	3/1/2020	1,554,346.90	1,529,311.40	2.87
MANUFACTURERS AND TRADERS TRUST CO	1/30/2019	998,140.00	997,850.00	2.67
MANUFACTURERS AND TRADERS TRUST CO	7/25/2019	1,223,942.66	1,205,854.06	2.89
MANUFACTURERS AND TRADERS TRUST CO	8/17/2020	604,491.80	591,320.95	3.15
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	1,473,008.75	1,451,975.25	3.26
MORGAN STANLEY	1/24/2019	2,291,400.00	2,246,445.00	2.78
PACCAR FINANCIAL CORP	5/10/2019	799,528.00	790,752.00	2.66
PACCAR FINANCIAL CORP	8/12/2019	1,226,625.00	1,229,250.00	2.71
PACCAR FINANCIAL CORP	8/12/2019	274,778.00	275,352.00	2.71
PACCAR FINANCIAL CORP	2/27/2020	499,100.00	492,350.00	2.90
PFIZER INC	6/3/2019	1,518,267.20	1,504,739.20	2.55
PHILIP MORRIS INTERNATIONAL INC	11/1/2019	1,656,729.80	1,638,552.80	2.86
PHILIP MORRIS INTERNATIONAL INC	2/21/2020	586,389.20	580,518.70	3.01
PINNACLE WEST CAPITAL CORP	11/30/2020	1,618,979.40	1,580,374.80	3.31
PNC BANK NA	7/2/2019	496,945.00	497,555.00	2.74
PNC BANK NA	7/29/2019	983,820.00	986,010.00	2.77
PNC BANK NA	5/19/2020	1,588,203.30	1,558,168.20	3.10
PNC BANK NA	11/5/2020	837,802.00	815,549.70	3.22
PROCTER & GAMBLE CO	10/25/2019	959,664.00	950,265.60	2.53
SUNTRUST BANK	1/31/2020	1,104,580.10	1,091,397.45	3.05
U.S. BANK NATIONAL ASSOCIATION (CINCINNATI BRANCH)	1/24/2020	1,217,425.80	1,202,114.80	2.96

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UNITEDHEALTH GROUP INC	10/15/2020	1,277,875.20	1,248,780.80	3.06
US BANK NA	1/23/2020	1,519,316.00	1,506,228.80	2.95
WELLS FARGO & CO	4/22/2019	1,527,435.00	1,491,540.00	2.83
WELLS FARGO BANK NA	1/15/2020	1,408,815.60	1,396,435.80	3.04
AMERICAN EXPRESS CREDIT CORP	9/14/2020	546,096.60	533,255.40	3.19
AMERICAN EXPRESS CREDIT CORP	9/14/2020	508,570.00	493,755.00	3.19
AMERICAN EXPRESS CREDIT CORP	9/14/2020	813,072.00	790,008.00	3.19
AMERICAN EXPRESS CREDIT CORP	5/5/2021	1,998,780.00	1,943,460.00	3.30
AMERICAN HONDA FINANCE CORP	2/14/2020	2,496,450.00	2,466,550.00	2.85
APPLE INC	5/11/2020	809,173.80	796,278.60	2.74
APPLE INC	5/11/2020	1,500,405.00	1,474,590.00	2.74
APPLE INC	8/4/2021	1,514,951.40	1,514,208.80	2.97
BANK OF AMERICA CORP	10/19/2020	1,978,280.00	1,975,400.00	3.18
BANK OF NEW YORK MELLON CORP	8/1/2018	913,734.00	899,667.00	2.50
BANK OF NEW YORK MELLON CORP	2/24/2020	987,530.00	987,620.00	2.92
BB&T CORP	9/3/2021	1,198,572.00	1,196,208.00	3.30
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	989,850.00	989,510.00	2.80
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	988,450.00	989,510.00	2.80
CATERPILLAR FINANCIAL SERVICES CORP	5/15/2020	789,849.90	789,281.10	3.00
CHARLES SCHWAB CORP	5/21/2021	2,169,934.90	2,178,680.00	3.10
CHEVRON CORP	5/16/2021	49,945.50	48,830.00	2.95
COCA-COLA CO	10/27/2020	1,457,430.40	1,427,047.80	2.88
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH)	1/14/2020	246,652.50	246,902.50	3.08
EXXON MOBIL CORP	3/1/2019	690,000.00	686,522.40	2.47
GE CAPITAL INTERNATIONAL FUNDING CO	11/15/2020	1,724,817.60	1,720,364.80	3.33
GENERAL DYNAMICS CORP	5/11/2020	2,017,831.50	2,022,792.75	2.93
GENERAL ELECTRIC CO	8/7/2019	405,081.30	403,236.60	2.86
GENERAL ELECTRIC CO	1/8/2020	873,222.00	870,702.00	3.03
HERSHEY CO	5/15/2020	1,598,944.00	1,598,016.00	2.97
HOME DEPOT INC	6/5/2020	1,472,010.00	1,473,015.00	2.76
HONEYWELL INTERNATIONAL INC	10/30/2019	819,360.40	809,782.80	2.76
IBM CREDIT LLC	2/5/2021	1,735,247.50	1,733,410.00	3.03
INTEL CORP	5/19/2021	1,327,659.20	1,284,261.30	2.95
JOHN DEERE CAPITAL CORP	1/8/2021	2,197,734.00	2,172,588.00	3.07
JOHN DEERE CAPITAL CORP	3/12/2021	149,898.00	148,899.00	3.16
JPMORGAN CHASE & CO	10/29/2020	1,482,105.00	1,477,230.00	3.23
MANUFACTURERS AND TRADERS TRUST CO	7/25/2019	999,860.00	993,290.00	2.89
MANUFACTURERS AND TRADERS TRUST CO	8/17/2020	2,038,286.40	1,993,875.60	3.15
MICROSOFT CORP	8/8/2021	1,057,023.00	1,054,801.00	2.94
MICROSOFT CORP	2/6/2022	2,049,725.70	2,045,692.00	3.03
MORGAN STANLEY	1/27/2020	1,988,660.00	1,985,480.00	3.12
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE COF	1/27/2020	1,970,820.00	1,971,820.00	2.92
NEW YORK LIFE GLOBAL FUNDING	4/13/2021	679,000.40	656,941.20	3.28
OCCIDENTAL PETROLEUM CORP	2/1/2021	255,076.80	245,594.40	3.06
PACCAR FINANCIAL CORP	5/10/2021	2,354,387.70	2,360,181.00	3.02
PEPSICO INC	2/22/2019	1,999,420.00	1,987,280.00	2.50
PNC BANK NA	11/5/2020	1,615,040.00	1,572,144.00	3.22
PROCTER & GAMBLE CO	11/1/2019	798,784.00	791,656.00	2.70
QUALCOMM INC	5/20/2020	743,220.00	738,945.00	3.06
QUALCOMM INC	5/20/2020	489,970.60	489,598.20	2.14
US BANK NA	10/23/2020	1,309,738.00	1,279,031.60	3.11
VISA INC	12/14/2020	2,497,875.00	2,459,400.00	2.89
VISA INC	12/14/2020	1,010,820.00	983,760.00	2.89
WALMART INC	6/23/2021	1,049,947.50	1,055,208.00	2.95
WAL-MART STORES INC	12/15/2020	2,995,650.00	2,939,220.00	2.76
WELLS FARGO & CO	1/30/2020	1,607,810.40	1,587,411.70	3.06
WELLS FARGO & CO	4/1/2021	1,619,820.00	1,548,825.00	3.35
SUB-TOTAL		327,658,215.31	323,483,994.13	
MORTGAGE AND ASSET-BACK SECURITIES				
BMWLT 161 A3	1/22/2019	10,859.57	10,863.24	2.38

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BMWLT 162 A3	9/20/2019	912,119.07	910,116.95	2.66
BMWLT 171 A3	5/20/2020	1,605,500.00	1,590,640.00	2.84
BMWLT 171 A3	5/20/2020	161,220.12	160,058.15	2.84
BMWLT 172 A3	2/20/2020	354,999.72	351,325.75	3.02
CCART 16A A4	1/15/2022	499,511.72	497,490.00	2.58
FHMS K003 A6	5/25/2019	2,548,828.13	2,531,350.00	3.15
FHMS K008 A2	6/25/2020	489,433.20	490,310.75	2.81
FHMS K010 A2	10/25/2020	1,378,315.63	1,377,010.80	2.90
FHMS K020 A2	5/25/2022	487,851.56	488,220.00	3.01
FHMS K020 A2	5/25/2022	97,562.50	97,644.00	3.01
FHMS K714 A1	12/25/2019	4,949.92	4,950.50	2.51
FHMS K714 A1	12/25/2019	643,488.78	643,565.22	2.51
FNA 10M3 A3	3/25/2020	2,846,007.98	2,850,081.97	2.45
FNA 13M6 2A	3/25/2023	424,498.89	427,050.51	3.31
HAROT 154 A4	1/21/2022	1,396,340.63	1,399,044.30	2.28
HAROT 154 A4	1/21/2022	198,062.50	198,446.00	2.28
HAROT 161 A3	12/18/2019	189,466.03	188,651.61	2.56
HAROT 163 A3	5/18/2020	1,039,609.11	1,032,038.77	2.51
HAROT 163 A3	5/18/2020	1,944,009.08	1,931,697.33	2.51
HAROT 173 A3	9/18/2021	302,967.19	298,155.03	2.83
JDOT 15 A4	12/15/2021	978,566.08	976,849.88	1.80
JDOT 15 A4	12/15/2021	863,567.69	863,535.30	1.80
JDOT 15 A4	12/15/2021	128,052.15	127,967.33	1.80
JDOT 15 A4	12/15/2021	4,875.27	4,884.25	1.80
JDOT 15 A4	12/15/2021	584,560.54	585,133.08	1.80
JDOT 15 A4	12/15/2021	131,735.40	131,874.73	1.80
JDOT 15B A3	10/15/2019	78,079.85	77,969.79	2.81
JDOT 15B A3	10/15/2019	50,733.69	50,723.84	2.81
JDOT 16B A3	6/15/2020	240,987.64	239,418.94	3.00
JDOT 16B A3	6/15/2020	36,980.57	36,947.37	3.00
JDOT 17B A3	10/15/2021	183,986.53	181,326.48	3.05
MBALT 16B A4	6/15/2022	1,877,153.91	1,877,469.30	2.78
MBALT 17A A4	1/17/2023	1,945,887.30	1,948,513.65	2.85
NALT 16B A4	1/18/2022	124,418.95	124,236.25	2.68
NALT 16B A4	1/18/2022	49,714.84	49,694.50	2.68
NALT 16B A4	1/18/2022	2,975,859.38	2,981,670.00	2.68
NALT 17A A2A	9/16/2019	190,572.48	190,059.80	2.71
NALT 17A A2A	9/16/2019	70,529.96	70,392.52	2.71
NALT 17A A3	4/15/2020	210,962.17	209,252.92	2.82
NALT 17A A3	4/15/2020	148,593.75	148,758.00	2.82
NALT 17B A3	9/15/2020	340,940.43	337,705.94	2.89
NALT 17B A3	9/15/2020	500,312.50	495,170.00	2.89
NAROT 17C A3	4/18/2022	109,981.40	108,495.20	2.77
NMOTR 16A A2	6/15/2021	1,408,523.44	1,408,498.50	2.76
NMOTR 17B A	4/15/2022	2,760,312.50	2,757,315.00	2.39
TAOT 15C A4	12/15/2020	220,962.50	219,122.20	2.45
TAOT 15C A4	12/15/2020	69,592.58	69,720.70	2.45
TAOT 16A A3	3/16/2020	460,706.08	458,543.72	2.57
TAOT 16A A3	3/16/2020	782,158.62	780,700.08	2.57
TAOT 16B A3	4/15/2020	100,823.18	100,298.98	2.50
TAOT 16B A4	8/16/2021	200,523.44	196,964.00	2.56
TAOT 16B A4	8/16/2021	496,992.19	492,410.00	2.56
TAOT 16B A4	8/16/2021	216,235.94	216,660.40	2.56
TAOT 16D A2A	5/15/2019	20,367.46	20,395.65	2.39
TAOT 16D A3	10/15/2020	1,826,771.26	1,811,708.01	2.54
TAOT 17A A3	2/16/2021	536,936.80	531,769.62	2.78
TAOT 17B A3	7/15/2021	999,923.30	987,510.00	2.72
TAOT 17B A3	7/15/2021	1,002,539.06	987,510.00	2.72
USAOT 151 A4	11/16/2020	160,919.81	159,874.99	1.80
USAOT 151 A4	11/16/2020	1,000,823.99	999,218.67	1.80
USAOT 161 A3	6/15/2020	568,522.18	566,409.48	2.37

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USAOT 161 A3	6/15/2020	508,970.70	506,936.49	2.37
AMXCA 173 A	4/15/2020	3,663,037.52	3,607,798.40	2.91
AMXCA 174 A	5/15/2019	6,343,983.53	6,290,369.55	2.65
CCCIT 16A1 A1	11/19/2019	4,999,732.00	4,926,050.00	2.84
CCCIT 17A2 A2	1/17/2019	3,499,329.75	3,485,265.00	2.51
CHAIT 164 A	7/15/2020	1,524,299.41	1,502,806.05	2.88
CHAIT 165 A	7/15/2019	2,477,832.03	2,463,800.00	2.69
HAROT 172 A3	8/16/2021	4,999,567.50	4,926,450.00	2.78
USAOT 171 A3	5/17/2021	999,894.60	989,940.00	2.52
BMWLT 171 A3	5/20/2020	2,569,704.71	2,554,965.50	2.84
BMWLT 171 A3	5/20/2020	456,819.53	457,309.00	2.84
BMWLT 171 A3	5/20/2020	993,242.19	994,150.00	2.84
BMWLT 172 A3	2/20/2020	669,999.46	663,065.50	3.02
BMWOT 16A A3	11/25/2020	451,357.99	447,397.08	2.57
BMWOT 16A A3	11/25/2020	1,330,940.47	1,331,319.89	2.57
CCCIT 17A3 A3	4/7/2020	3,249,063.68	3,194,977.50	2.91
CHAIT 162 A	6/17/2019	541,878.91	543,136.00	2.69
CHAIT 171 A	1/15/2020	3,000,000.00	3,006,840.00	2.26
FHMS K004 A1	5/25/2019	926,041.86	885,270.61	2.50
FHMS K005 A2	11/25/2019	2,701,136.72	2,688,690.00	2.95
FHMS K504 A2	9/25/2020	2,228,606.25	2,220,790.10	2.73
FHMS K708 A2	1/25/2019	1,238,549.94	1,206,959.35	2.57
FHMS K708 A2	1/25/2019	1,153,244.59	1,123,400.62	2.57
FHMS K709 A2	3/25/2019	959,093.75	935,676.00	2.61
FHMS K710 A2	5/25/2019	1,912,002.49	1,877,529.94	2.53
FHMS KJ04 A1	10/25/2020	945,623.47	940,477.35	2.38
FHMS KP03 A2	7/25/2019	316,437.68	310,702.19	2.58
FHMS KP03 A2	7/25/2019	572,238.51	566,056.62	2.58
FHMS KP04 AG1	7/25/2020	3,570,000.00	3,572,142.00	2.33
FN AM2422	1/1/2020	3,497,676.34	3,451,290.16	3.22
FNA 14M01 AQ2	11/25/2018	268,024.25	263,316.22	2.53
FNA 14M01 AQ2	11/25/2018	478,529.20	472,815.99	2.53
FNA 15M13A AQ2	9/25/2019	471,053.38	463,995.18	2.82
FNA 18M5 A2	9/25/2021	1,366,653.94	1,358,947.60	2.70
HAROT 172 A3	8/16/2021	3,499,697.25	3,448,515.00	2.78
HAROT 173 A3	9/18/2021	1,839,800.73	1,810,578.40	2.83
HAROT 173 A3	9/18/2021	354,107.81	354,243.60	2.83
JDOT 17B A3	10/15/2021	929,931.92	916,487.10	3.05
JDOT 2017 A3	4/15/2021	1,939,723.74	1,921,899.80	2.82
NALT 17B A3	9/15/2020	1,439,748.43	1,426,089.60	2.89
NALT 17B A3	9/15/2020	2,473,925.78	2,475,850.00	2.89
NGN 10R3 2A	12/8/2020	974,886.94	974,847.22	2.40
TAOT 17A A3	2/16/2021	2,388,718.81	2,365,731.14	2.78
TAOT 17B A3	7/15/2021	1,669,871.91	1,649,141.70	2.72
TAOT 18A A3	5/16/2022	1,519,982.52	1,504,632.80	2.86
USAOT 171 A3	5/17/2021	929,901.98	920,644.20	2.52
AMXCA 173 A	4/15/2020	2,426,853.53	2,426,440.50	2.91
BMWLT 171 A3	5/20/2020	1,797,831.25	1,779,528.50	2.84
BMWLT 171 A3	5/20/2020	386,518.94	382,747.75	2.84
CCCIT 13A7 A7	9/10/2018	1,248,193.36	1,250,837.50	2.06
CCCIT 13A7 A7	9/10/2018	1,451,869.14	1,450,971.50	2.06
CHAIT 161 A	5/15/2019	3,003,515.64	3,008,010.00	2.21
FHMS K034 A1	2/25/2023	1,754,724.29	1,754,525.31	2.84
FHMS K714 A2	10/25/2020	2,110,000.00	2,000,620.00	2.93
FHMS K715 A2	1/25/2021	2,316,187.50	2,192,366.00	2.94
FHMS KJ02 A2	9/25/2020	298,430.81	293,333.98	2.97
FHMS KJ03 A1	1/25/2021	387,795.76	377,575.90	2.90
FHMS KP03 A2	7/25/2019	640,562.10	628,951.80	2.58
FN AD0910	4/1/2020	1,386,414.04	1,283,710.31	2.56
HAROT 162 A3	4/15/2020	860,944.89	856,381.28	2.60
HAROT 173 A3	9/18/2021	871,567.89	871,832.86	2.83

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HAROT 182 A3	5/18/2022	1,314,971.33	1,316,617.45	2.97
NAROT 17B A3	10/15/2021	2,058,168.45	2,058,653.52	2.64
TAOT 15C A4	12/15/2020	4,004,843.76	3,984,040.00	2.45
TAOT 17B A3	7/15/2021	2,790,866.42	2,794,653.30	2.72
TAOT 18B A3	9/15/2022	1,474,978.02	1,475,250.75	2.97
SUB-TOTAL		159,626,389.40	158,247,734.63	

State of California & Local Agencies

CALIFORNIA ST	10/1/2019	209,210.00	209,012.00	2.53
ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	6/1/2019	1,570,000.00	1,569,293.50	2.53
CALIFORNIA HSG FIN AGY REV	8/1/2020	1,530,000.00	1,511,594.10	2.90
CALIFORNIA HSG FIN AGY REV	2/1/2021	1,120,000.00	1,101,564.80	3.03
CALIFORNIA ST	4/1/2019	1,680,000.00	1,670,440.80	2.36
CALIFORNIA ST	4/1/2019	585,239.85	581,671.35	2.36
CALIFORNIA ST	4/1/2019	429,686.10	427,553.30	2.36
CALIFORNIA ST	10/1/2019	1,312,260.00	1,254,072.00	2.53

CALIFORNIA ST	10/1/2019	441,138.15	423,249.30	2.53
CALIFORNIA ST	4/1/2021	3,000,120.00	2,992,860.00	2.89
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	2,194,980.87	2,163,603.43	4.13
CUCAMONGA VY CALIF WTR DIST FING AUTH WTR REV	9/1/2019	1,000,000.00	1,000,390.00	2.56
LOS ANGELES CALIF DEPT ARPTS ARPT REV	5/15/2019	600,000.00	596,160.00	2.49
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2018	1,055,000.00	1,055,738.50	2.13
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2019	288,730.40	281,044.40	2.56
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2019	1,546,949.70	1,515,632.30	2.56
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2020	1,484,164.80	1,450,569.60	2.82
LOS ANGELES CNTY CALIF PUB WKS FING AUTH LEASE R	12/1/2018	350,000.00	349,639.50	2.28
LOS ANGELES CNTY CALIF REDEV REF AUTH TAX ALLOC.	9/1/2019	1,709,932.00	1,701,852.90	2.54
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2020	1,200,000.00	1,200,648.00	2.79
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2021	1,325,000.00	1,324,973.50	2.99
SAN DIEGO CALIF REDEV AGY TAX ALLOC REV	9/1/2020	2,426,826.60	2,281,036.50	2.87
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALE	7/1/2019	620,000.00	616,385.40	2.60
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALE	7/1/2020	630,000.00	621,154.80	2.90
SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLC	8/1/2019	1,940,000.00	1,929,853.80	2.59
SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLC	8/1/2020	1,180,000.00	1,168,141.00	2.76
UNIVERSITY CALIF REVS	5/15/2019	790,000.00	780,899.20	2.50
UNIVERSITY CALIF REVS	5/15/2020	570,000.00	560,384.10	2.81
UNIVERSITY CALIF REVS	5/15/2021	860,000.00	838,973.00	3.01
SUB-TOTAL		33,649,238.47	33,178,391.08	

Variable & Floating Rate

AMERICAN EXPRESS CREDIT CORP	3/3/2020	2,008,120.00	2,004,620.00	2.63
FHMS KP04 AG2	10/25/2019	3,001,406.25	3,000,000.00	2.34
JACKSON NATIONAL LIFE GLOBAL FUNDING	6/11/2021	3,065,000.00	3,068,892.55	2.78
MORGAN STANLEY	2/14/2020	2,509,850.00	2,507,575.00	2.69
PNC BANK NA	1/22/2021	2,052,767.50	2,048,360.00	2.62
AMERICAN EXPRESS CO	5/17/2021	1,175,000.00	1,178,266.50	2.77
AVALONBAY COMMUNITIES INC	1/15/2021	630,214.20	630,081.90	2.76
AVALONBAY COMMUNITIES INC	1/15/2021	545,152.60	545,070.85	2.76
BANK OF AMERICA CORP	5/17/2022	1,075,000.00	1,074,634.50	3.51
FEDERAL FARM CREDIT BANKS FUNDING CORP	6/25/2020	3,260,000.00	3,262,282.00	2.06
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/24/2020	850,000.00	850,603.50	2.04
FEDERAL FARM CREDIT BANKS FUNDING CORP	7/13/2022	1,970,000.00	1,970,827.40	2.16
FEDERAL FARM CREDIT BANKS FUNDING CORP	8/1/2022	1,470,000.00	1,469,764.80	2.17
FEDERAL FARM CREDIT BANKS FUNDING CORP	9/6/2022	1,640,000.00	1,640,377.20	2.17
FEDERAL HOME LOAN BANKS	6/27/2019	4,449,494.97	4,454,539.00	2.08
GENERAL DYNAMICS CORP	5/11/2021	815,000.00	817,836.20	2.60
GOLDMAN SACHS GROUP INC	10/31/2022	1,573,456.50	1,575,315.00	3.11
HUNTINGTON NATIONAL BANK	3/10/2020	1,569,048.00	1,563,291.60	2.73
JPMORGAN CHASE & CO	6/1/2021	1,385,000.00	1,391,578.75	2.77
JPMORGAN CHASE & CO	6/18/2022	770,000.00	770,592.90	3.36

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JPMORGAN CHASE BANK NA	2/1/2021	1,520,000.00	1,506,563.20	2.97
KEYBANK NA	11/22/2021	1,570,646.00	1,568,104.00	2.80
MORGAN STANLEY	1/27/2020	1,330,000.00	1,348,580.10	2.59
MORGAN STANLEY	7/22/2022	1,240,000.00	1,249,994.40	3.00
PACCAR FINANCIAL CORP	5/10/2021	1,400,000.00	1,399,972.00	2.60
SUNTRUST BANK	1/29/2021	1,535,000.00	1,521,415.25	2.97
US BANK NA	4/26/2021	1,700,000.00	1,700,340.00	2.65
WELLS FARGO & CO	2/11/2022	875,000.00	883,960.00	2.87
WELLS FARGO & CO	2/11/2022	759,285.00	757,680.00	2.87
BANK OF NEW YORK MELLON CORP	8/17/2020	600,000.00	607,908.00	2.56
CHEVRON CORP	11/15/2019	216,609.80	221,317.80	2.33
CHEVRON CORP	11/15/2019	1,241,982.00	1,267,547.40	2.33
CHEVRON CORP	11/15/2019	1,556,873.60	1,609,584.00	2.33
HSBC USA INC (NEW)	9/24/2018	820,000.00	821,451.40	2.48
HSBC USA INC (NEW)	11/13/2019	1,360,000.00	1,366,147.20	2.63
INTERNATIONAL BUSINESS MACHINES CORP	2/12/2019	170,000.00	170,438.60	2.34
MERCK & CO INC	2/10/2020	1,380,000.00	1,387,286.40	2.40
TOYOTA MOTOR CREDIT CORP	7/13/2018	2,290,000.00	2,290,435.10	2.30
TOYOTA MOTOR CREDIT CORP	7/13/2018	548,526.00	550,104.50	2.30
TOYOTA MOTOR CREDIT CORP	7/13/2018	107,692.52	108,020.52	2.30
UBS AG (STAMFORD BRANCH)	6/1/2020	590,000.00	595,103.50	2.74
SUB-TOTAL		58,626,124.94	58,756,463.02	
SHORT-TERM PORTFOLIO - TOTAL		1,385,782,864.08	1,371,152,289.56	

DEBT SERVICE RESERVE FUNDS

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>REQUIRED AMOUNT</u>	<u>YIELD</u>
<u>91 EXPRESS LANES 2013 BONDS</u>	2030		10,799,437.46	
US BANK CP	8/8/2018	11,033,247.54		1.77%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	247.27		1.35%
<u>91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES</u>			13,000,000.00	
BANK DEPOSITS	N/A	315,464.83		
OPERATING RESERVE: PEPSICO CP	8/2/2018	2,993,508.33		1.90%
MAINTENANCE RESERVE: PEPSICO CP	8/2/2018	9,978,361.11		1.90%
DEBT SERVICE RESERVE FUNDS - TOTAL		\$ 24,320,829.08		

	<u>Book Value</u>	<u>Market Value</u>
TOTAL PORTFOLIO	\$ 1,511,796,214.09	\$ 1,497,165,639.57