

**Orange County Transportation Authority
Portfolio Listing
As of September 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	10/1/2018	424,511.36	424,511.36	
REPURCHASE AGREEMENT	10/1/2018	19,130,945.31	19,130,945.31	0.20%
FEDERATED TREASURY OBLIGATIONS FUND	N/A	20,984,922.60	20,984,922.60	2.00%
FIDELITY TREASURY OBLIGATIONS FUND	N/A	41,345,151.10	41,345,151.10	1.99%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	2,426.29	2,426.29	1.68%
SUB-TOTAL		81,887,956.66	81,887,956.66	
<u>LOCAL AGENCY INVESTMENT FUND (LAIF)</u>	N/A	10,424,157.09	10,424,157.09	N/A
<u>ORANGE COUNTY INVESTMENT POOL (OCIP)</u>	N/A	13,896,314.48	13,896,314.48	N/A
LIQUID PORTFOLIO - TOTAL		\$ 106,208,428.23	\$ 106,208,428.23	

SHORT-TERM PORTFOLIO

<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>YIELD</u>
<u>CASH EQUIVALENTS</u>				
BLACKROCK INSTITUTIONAL FUNDS	N/A	4,882,283.14	4,882,283.14	2.00
SUB-TOTAL		4,882,283.14	4,882,283.14	
<u>COMMERCIAL PAPER</u>				
BNP Paribas	10/24/2018	4,941,245.83	4,993,050.00	2.01
MUFG Bank, Ltd.	10/24/2018	9,876,500.00	9,986,100.00	2.01
Natixis	12/5/2018	4,948,488.89	4,979,050.00	2.27
Northwest Natural Gas Company	10/4/2018	3,498,393.89	3,499,311.67	2.37
SUB-TOTAL		23,264,628.61	23,457,511.67	
<u>NEGOTIABLE CERTIFICATES OF DEPOSIT</u>				
ROYAL BANK OF CANADA	10/5/2018	4,983,810.00	4,999,500.00	2.26
ROYAL BANK OF CANADA	3/4/2019	5,000,000.00	5,000,850.00	2.50
SOCIETE GENERAL	3/4/2019	5,000,000.00	5,001,350.00	2.46
THE TORONTO-DOMINION BANK	3/4/2019	5,000,000.00	5,000,400.00	2.52
UBS AG	12/28/2018	5,000,000.00	5,000,000.00	2.47
SUB-TOTAL		24,983,810.00	25,002,100.00	
<u>U.S. GOVERNMENT & AGENCY OBLIGATIONS</u>				
FEDERAL HOME LOAN MORTGAGE CORP	7/19/2019	9,975,800.00	9,868,400.00	2.53
FEDERAL HOME LOAN MORTGAGE CORP	7/19/2019	1,992,540.00	1,973,490.00	2.54
UNITED STATES TREASURY	7/31/2019	815,252.35	803,576.70	2.58
UNITED STATES TREASURY	7/31/2019	13,647,863.64	13,482,231.30	2.58
UNITED STATES TREASURY	7/31/2019	5,108,789.06	4,960,937.50	2.57
UNITED STATES TREASURY	7/31/2019	912,667.19	883,046.88	2.57
FEDERAL HOME LOAN BANKS	8/5/2019	808,444.80	798,341.67	2.59
FEDERAL HOME LOAN MORTGAGE CORP	8/15/2019	7,988,240.00	7,916,640.00	2.58
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/28/2019	9,984,400.00	9,855,900.00	2.60
UNITED STATES TREASURY	8/31/2019	19,601,670.41	19,526,664.00	2.63
FEDERAL HOME LOAN BANKS	9/26/2019	764,334.45	752,607.00	2.66
FEDERAL HOME LOAN BANKS	9/26/2019	4,231,315.55	4,166,393.00	2.66
FEDERAL HOME LOAN BANKS	9/26/2019	3,097,303.00	3,050,573.60	2.63
UNITED STATES TREASURY	9/30/2019	5,369,443.30	5,277,574.22	2.65
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/9/2019	5,746,054.00	6,087,474.40	2.73
UNITED STATES TREASURY	10/15/2019	23,093,979.02	22,794,146.70	2.66
FEDERAL HOME LOAN BANKS	10/21/2019	9,982,300.00	9,879,500.00	2.66
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/24/2019	7,479,900.00	7,368,675.00	2.67
FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/24/2019	1,992,480.00	1,965,128.00	2.66
UNITED STATES TREASURY	10/31/2019	36,477,590.63	35,871,515.40	2.68

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UNITED STATES TREASURY	11/30/2019	1,001,914.06	986,250.00	2.70
UNITED STATES TREASURY	11/30/2019	1,111,988.28	1,084,875.00	2.70
UNITED STATES TREASURY	11/30/2019	501,386.72	493,125.00	2.70
UNITED STATES TREASURY	11/30/2019	1,605,937.50	1,578,000.00	2.70
UNITED STATES TREASURY	12/31/2019	1,706,042.97	1,667,062.50	2.70
UNITED STATES TREASURY	12/31/2019	1,525,937.50	1,490,550.00	2.70
UNITED STATES TREASURY	12/31/2019	8,260,505.86	8,251,959.38	2.70
FREDDIE MAC	1/17/2020	4,994,600.00	4,922,000.00	2.73
FREDDIE MAC	1/17/2020	349,640.55	344,456.70	2.74
FREDDIE MAC	1/17/2020	139,867.82	137,782.68	2.74
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/30/2020	6,753,580.88	6,750,761.49	2.34
UNITED STATES TREASURY	1/31/2020	3,982,187.50	3,961,880.00	2.73
UNITED STATES TREASURY	1/31/2020	1,218,744.14	1,186,556.25	2.73
UNITED STATES TREASURY	1/31/2020	1,219,783.98	1,186,556.25	2.73
UNITED STATES TREASURY	1/31/2020	1,016,835.94	980,625.00	2.73
FEDERAL HOME LOAN BANKS	2/11/2020	4,990,850.00	4,958,200.00	2.75
UNITED STATES TREASURY	2/29/2020	18,500,722.66	18,371,425.00	2.75
UNITED STATES TREASURY	2/29/2020	879,855.47	853,551.56	2.74
UNITED STATES TREASURY	2/29/2020	509,179.69	490,546.88	2.74
UNITED STATES TREASURY	2/29/2020	508,164.07	490,546.88	2.74
UNITED STATES TREASURY	2/29/2020	597,093.75	588,656.25	2.74
UNITED STATES TREASURY	3/15/2020	11,050,703.13	10,824,220.00	2.75
UNITED STATES TREASURY	3/15/2020	1,908,980.47	1,869,638.00	2.75
UNITED STATES TREASURY	3/15/2020	2,197,335.94	2,164,844.00	2.75
FEDERAL HOME LOAN BANKS	3/30/2020	4,999,100.00	4,969,650.00	2.79
UNITED STATES TREASURY	4/15/2020	10,498,769.53	10,299,870.00	2.77
FREDDIE MAC	4/20/2020	713,174.40	704,642.40	2.78
UNITED STATES TREASURY	4/30/2020	5,553,004.89	5,539,933.25	2.78
UNITED STATES TREASURY	4/30/2020	1,689,640.63	1,663,343.75	2.77
UNITED STATES TREASURY	4/30/2020	1,193,953.12	1,174,125.00	2.77
UNITED STATES TREASURY	4/30/2020	795,156.25	782,750.00	2.77
UNITED STATES TREASURY	4/30/2020	998,320.32	978,437.50	2.77
UNITED STATES TREASURY	4/30/2020	1,285,171.87	1,266,890.63	2.77
UNITED STATES TREASURY	4/30/2020	496,152.34	487,265.63	2.77
UNITED STATES TREASURY	4/30/2020	974,687.50	974,531.25	2.77
UNITED STATES TREASURY	4/30/2020	6,536,949.22	6,529,359.38	2.77
UNITED STATES TREASURY	4/30/2020	11,712,187.50	11,694,375.00	2.77
UNITED STATES TREASURY	4/30/2020	6,879,533.20	6,870,445.31	2.77
UNITED STATES TREASURY	5/31/2020	3,448,248.05	3,433,543.50	2.79
UNITED STATES TREASURY	5/31/2020	1,633,145.31	1,605,658.40	2.79
UNITED STATES TREASURY	6/15/2020	8,000,312.50	7,828,720.00	2.79
UNITED STATES TREASURY	6/15/2020	7,992,812.50	7,828,720.00	2.79
UNITED STATES TREASURY	6/15/2020	10,401,399.53	10,177,336.00	2.79
UNITED STATES TREASURY	6/30/2020	8,286,251.37	8,252,197.80	2.80
UNITED STATES TREASURY	6/30/2020	5,461,239.45	5,441,774.80	2.80
UNITED STATES TREASURY	6/30/2020	4,422,171.86	4,311,648.00	2.80
UNITED STATES TREASURY	7/31/2020	5,185,337.11	5,172,976.80	2.81
UNITED STATES TREASURY	7/31/2020	1,728,310.55	1,724,325.60	2.81
UNITED STATES TREASURY	7/31/2020	8,296,240.82	8,277,759.60	2.81
UNITED STATES TREASURY	7/31/2020	4,810,000.00	4,809,711.40	2.27
UNITED STATES TREASURY	7/31/2020	1,508,085.93	1,468,359.38	2.81
UNITED STATES TREASURY	7/31/2020	651,650.39	636,289.06	2.81
UNITED STATES TREASURY	7/31/2020	702,160.16	685,234.38	2.81
UNITED STATES TREASURY	7/31/2020	1,000,468.75	978,906.25	2.81
UNITED STATES TREASURY	7/31/2020	1,306,753.91	1,272,578.13	2.81
UNITED STATES TREASURY	8/15/2020	17,253,078.13	16,791,500.00	2.80
UNITED STATES TREASURY	8/15/2020	4,602,174.51	4,495,631.25	2.80
UNITED STATES TREASURY	8/31/2020	3,811,274.41	3,801,304.15	2.82
UNITED STATES TREASURY	8/31/2020	13,892,941.41	13,850,099.00	2.82
UNITED STATES TREASURY	8/31/2020	3,468,508.98	3,457,542.70	2.82
UNITED STATES TREASURY	8/31/2020	4,333,388.28	4,324,419.40	2.82
UNITED STATES TREASURY	8/31/2020	6,924,276.56	6,915,085.40	2.82
UNITED STATES TREASURY	8/31/2020	3,459,020.70	3,457,542.70	2.82

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UNITED STATES TREASURY	8/31/2020	2,043,033.20	2,042,640.50	2.82
UNITED STATES TREASURY	8/31/2020	3,438,005.86	3,437,614.50	2.82
UNITED STATES TREASURY	8/31/2020	8,420,976.56	8,389,765.63	2.82
UNITED STATES TREASURY	8/31/2020	5,103,529.30	5,083,210.94	2.82
UNITED STATES TREASURY	8/31/2020	5,110,221.88	5,102,951.56	2.82
UNITED STATES TREASURY	9/15/2020	458,041.41	447,423.60	2.82
UNITED STATES TREASURY	9/15/2020	6,459,577.28	6,322,290.00	2.82
FEDERAL HOME LOAN BANKS	9/28/2020	7,974,320.00	7,774,800.00	2.83
FEDERAL HOME LOAN BANKS	9/28/2020	1,654,671.40	1,613,271.00	2.83
FEDERAL HOME LOAN MORTGAGE CORP	9/29/2020	5,000,000.00	4,893,200.00	2.91
FREDDIE MAC	9/29/2020	5,859,375.30	5,734,344.30	2.82
FREDDIE MAC	9/29/2020	1,217,791.80	1,191,805.80	2.82
UNITED STATES TREASURY	9/30/2020	1,118,605.47	1,069,234.38	2.82
UNITED STATES TREASURY	9/30/2020	962,469.73	947,730.47	2.82
UNITED STATES TREASURY	9/30/2020	1,295,467.38	1,268,500.78	2.82
UNITED STATES TREASURY	9/30/2020	1,131,583.59	1,108,115.63	2.82
UNITED STATES TREASURY	9/30/2020	1,295,632.82	1,263,640.63	2.82
UNITED STATES TREASURY	9/30/2020	1,988,125.00	1,944,062.50	2.82
UNITED STATES TREASURY	9/30/2020	1,289,843.74	1,263,640.63	2.82
UNITED STATES TREASURY	10/31/2020	645,937.50	631,007.81	2.82
UNITED STATES TREASURY	10/31/2020	1,590,562.50	1,553,250.00	2.82
UNITED STATES TREASURY	10/31/2020	1,292,230.47	1,262,015.63	2.82
UNITED STATES TREASURY	10/31/2020	895,324.22	873,703.13	2.82
UNITED STATES TREASURY	10/31/2020	1,298,527.34	1,262,015.63	2.82
UNITED STATES TREASURY	10/31/2020	997,421.88	970,781.25	2.82
UNITED STATES TREASURY	10/31/2020	994,101.57	970,781.25	2.82
UNITED STATES TREASURY	10/31/2020	1,287,914.05	1,262,015.63	2.82
UNITED STATES TREASURY	10/31/2020	692,863.28	679,546.88	2.82
UNITED STATES TREASURY	12/15/2020	3,833,650.02	3,760,819.20	2.84
FEDERAL FARM CREDIT BANKS FUNDING CORP	1/4/2021	1,535,795.80	1,513,604.40	2.86
UNITED STATES TREASURY	1/31/2021	1,222,642.58	1,155,722.66	2.85
UNITED STATES TREASURY	1/31/2021	3,409,570.31	3,393,398.44	2.85
UNITED STATES TREASURY	1/31/2021	8,508,092.58	8,468,742.19	2.85
UNITED STATES TREASURY	1/31/2021	1,011,210.94	966,718.75	2.86
UNITED STATES TREASURY	1/31/2021	987,851.56	966,718.75	2.86
UNITED STATES TREASURY	1/31/2021	978,867.18	966,718.75	2.86
UNITED STATES TREASURY	1/31/2021	396,468.75	386,687.50	2.86
UNITED STATES TREASURY	1/31/2021	1,186,734.36	1,160,062.50	2.86
UNITED STATES TREASURY	1/31/2021	986,796.88	966,718.75	2.86
UNITED STATES TREASURY	1/31/2021	986,289.06	966,718.75	2.86
UNITED STATES TREASURY	1/31/2021	686,464.84	676,703.13	2.86
UNITED STATES TREASURY	1/31/2021	745,393.75	734,706.25	2.86
UNITED STATES TREASURY	1/31/2021	1,568,312.50	1,546,750.00	2.86
UNITED STATES TREASURY	2/15/2021	7,968,125.00	7,888,480.00	2.86
UNITED STATES TREASURY	2/15/2021	706,727.34	700,102.60	2.86
FEDERAL HOME LOAN MORTGAGE CORP	2/16/2021	4,986,800.00	4,942,500.00	2.88
FEDERAL HOME LOAN MORTGAGE CORP	2/16/2021	3,031,974.40	3,005,040.00	2.88
FEDERAL HOME LOAN MORTGAGE CORP	2/16/2021	628,336.80	622,755.00	2.88
FEDERAL FARM CREDIT BANKS FUNDING CORP	3/1/2021	6,965,140.00	6,939,310.00	2.87
UNITED STATES TREASURY	3/15/2021	9,998,046.88	9,886,300.00	2.86
UNITED STATES TREASURY	3/15/2021	4,561,076.95	4,513,095.95	2.86
UNITED STATES TREASURY	3/31/2021	977,343.75	961,562.50	2.85
UNITED STATES TREASURY	3/31/2021	1,466,601.57	1,442,343.75	2.85
UNITED STATES TREASURY	3/31/2021	685,507.81	673,093.75	2.85
UNITED STATES TREASURY	3/31/2021	1,268,566.41	1,250,031.25	2.85
UNITED STATES TREASURY	3/31/2021	1,268,566.41	1,250,031.25	2.85
UNITED STATES TREASURY	4/15/2021	3,452,971.88	3,418,376.20	2.87
UNITED STATES TREASURY	4/15/2021	6,832,968.75	6,797,233.60	2.87
UNITED STATES TREASURY	5/15/2021	5,172,776.37	5,142,449.25	2.87
UNITED STATES TREASURY	5/15/2021	3,446,361.33	3,428,299.50	2.87
UNITED STATES TREASURY	5/31/2021	6,776,929.72	6,597,399.20	2.87
FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/22/2021	3,419,213.40	3,403,481.40	2.93
FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/22/2021	2,574,407.75	2,562,562.75	2.93

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	6/28/2021	1,729,135.00	1,717,526.70	3.17
UNITED STATES TREASURY	7/15/2021	2,583,646.88	2,577,068.55	2.88
FEDERAL HOME LOAN MORTGAGE CORP	7/27/2021	5,149,725.00	5,136,689.25	2.99
UNITED STATES TREASURY	7/31/2021	9,138,375.00	9,144,000.00	2.88
UNITED STATES TREASURY	8/15/2021	5,795,804.69	5,758,556.20	2.88
UNITED STATES TREASURY	8/15/2021	4,330,293.75	4,303,972.80	2.88
UNITED STATES TREASURY	8/15/2021	6,488,828.13	6,475,885.00	2.88
FEDERAL NATIONAL MORTGAGE ASSOCIATION	8/17/2021	995,950.00	954,137.00	2.92
FEDERAL HOME LOAN MORTGAGE CORP	8/23/2021	6,103,050.00	6,077,240.90	3.13
FEDERAL HOME LOAN MORTGAGE CORP	8/27/2021	3,470,000.00	3,453,517.50	3.07
UNITED STATES TREASURY	8/31/2021	2,441,894.53	2,438,875.00	2.88
FN 468958	9/1/2021	4,293,863.48	4,269,767.30	3.16
FEDERAL HOME LOAN BANKS	9/10/2021	2,515,300.00	2,503,100.00	2.96
UNITED STATES TREASURY	9/15/2021	862,060.35	861,721.65	2.88
UNITED STATES TREASURY	9/15/2021	1,035,084.38	1,036,058.40	2.88
UNITED STATES TREASURY	9/15/2021	8,465,800.78	8,467,785.00	2.88
UNITED STATES TREASURY	12/31/2021	4,357,462.52	4,199,688.00	2.90
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	6,815,760.00	6,797,910.00	2.93
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	998,210.00	970,863.00	2.94
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/5/2022	1,812,960.00	1,747,553.40	2.94
UNITED STATES TREASURY	1/15/2022	10,298,147.27	10,315,489.50	0.89
UNITED STATES TREASURY	1/31/2022	430,512.50	425,616.40	2.91
UNITED STATES TREASURY	4/30/2022	633,273.05	607,874.40	2.91
FEDERAL HOME LOAN BANKS	6/10/2022	4,988,900.00	4,962,550.00	2.96
FEDERAL HOME LOAN MORTGAGE CORP	6/29/2022	3,247,624.00	3,228,797.00	3.13
UNITED STATES TREASURY	6/30/2022	4,329,843.75	4,314,555.00	2.92
UNITED STATES TREASURY	7/31/2022	4,097,668.75	3,935,193.50	2.92
UNITED STATES TREASURY	7/31/2022	7,004,300.00	6,850,508.00	2.92
UNITED STATES TREASURY	8/31/2022	4,470,357.42	4,469,254.50	2.93
FEDERAL HOME LOAN BANKS	9/9/2022	6,828,560.00	6,831,484.00	3.00
UNITED STATES TREASURY	9/30/2022	7,534,603.16	7,259,943.60	2.93
UNITED STATES TREASURY	10/31/2022	5,360,733.97	5,197,145.80	2.93
UNITED STATES TREASURY	12/31/2022	4,326,890.63	4,208,799.00	2.94
UNITED STATES TREASURY	12/31/2022	6,439,408.22	6,376,088.60	2.94
UNITED STATES TREASURY	1/15/2023	3,428,595.90	3,434,947.75	0.89
FHMS KI02 A	2/25/2023	1,609,251.48	1,609,251.48	2.51
UNITED STATES TREASURY	2/28/2023	5,538,052.36	5,469,032.60	2.94
UNITED STATES TREASURY	3/31/2023	1,594,187.50	1,570,320.00	2.94
SUB-TOTAL		769,800,110.81	761,228,731.69	

MEDIUM TERM NOTES

3M CO	9/14/2021	823,308.75	823,597.50	3.06
AIG GLOBAL FUNDING	10/6/2021	499,075.00	475,494.50	3.63
AIG GLOBAL FUNDING	7/2/2020	199,874.00	195,972.80	3.34
AMERICAN EXPRESS CO	10/30/2020	1,528,011.00	1,497,717.00	3.25
AMERICAN EXPRESS CREDIT CORP	3/3/2020	1,997,920.00	1,977,600.00	3.01
AMERICAN EXPRESS CREDIT CORP	5/3/2019	574,764.25	572,303.25	2.67
AMERICAN EXPRESS CREDIT CORP	3/3/2020	839,126.40	830,592.00	3.01
AMERICAN EXPRESS CREDIT CORP	5/3/2019	434,821.65	432,959.85	2.67
AMERICAN EXPRESS CREDIT CORP	9/14/2020	546,096.60	535,107.60	3.08
AMERICAN EXPRESS CREDIT CORP	9/14/2020	508,570.00	495,470.00	3.08
AMERICAN EXPRESS CREDIT CORP	9/14/2020	813,072.00	792,752.00	3.08
AMERICAN EXPRESS CREDIT CORP	5/5/2021	1,998,780.00	1,949,500.00	3.27
AMERICAN EXPRESS CREDIT CORP	3/3/2020	912,669.75	913,351.48	3.11
AMERICAN EXPRESS CREDIT CORP	3/3/2020	1,208,487.00	1,209,573.58	3.11
AMERICAN EXPRESS CREDIT CORP	3/3/2020	912,586.50	913,351.48	3.11
AMERICAN HONDA FINANCE CORP	7/12/2019	2,997,000.00	2,964,120.00	2.74
AMERICAN HONDA FINANCE CORP	2/14/2020	1,497,870.00	1,480,155.00	2.99
AMERICAN HONDA FINANCE CORP	2/14/2020	2,496,450.00	2,466,925.00	2.99
AMERICAN HONDA FINANCE CORP	6/16/2020	998,650.00	998,290.00	3.10
APPLE INC	5/11/2020	1,493,475.10	1,469,973.70	2.86
APPLE INC	8/4/2021	1,514,951.40	1,515,630.80	3.05
APPLE INC	5/11/2020	809,173.80	796,440.60	2.86

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APPLE INC	5/11/2020	1,500,405.00	1,474,890.00	2.86
ARIZONA PUBLIC SERVICE CO	1/15/2020	1,481,565.00	1,482,900.00	3.10
ATHENE GLOBAL FUNDING	4/20/2020	224,588.25	221,962.95	3.65
ATHENE GLOBAL FUNDING	4/20/2020	200,236.00	197,300.40	3.65
ATHENE GLOBAL FUNDING	4/20/2020	251,135.00	246,625.50	3.65
BANK OF AMERICA CORP	10/1/2021	1,104,755.80	1,105,535.50	3.32
BANK OF AMERICA CORP	10/1/2021	948,417.50	948,999.50	3.32
BANK OF AMERICA CORP	1/23/2022	1,415,000.00	1,391,553.45	3.17
BANK OF AMERICA CORP	10/19/2020	1,978,280.00	1,975,840.00	3.24
BANK OF AMERICA CORP	7/1/2020	2,971,744.20	2,934,176.16	3.23
BANK OF AMERICA CORP	10/1/2021	2,944,440.00	2,934,081.00	3.33
BANK OF NEW YORK COMPANY, INC. (THE)	5/15/2019	1,451,283.20	1,382,807.20	2.74
BANK OF NEW YORK MELLON	1/29/2023	2,944,320.00	2,926,470.00	3.56
BANK OF NEW YORK MELLON CORP	2/24/2020	987,530.00	988,860.00	2.96
BANK OF NEW YORK MELLON CORP	5/3/2021	2,697,161.25	2,689,901.85	3.29
BANK OF NEW YORK MELLON CORP	8/17/2020	154,755.00	148,722.15	3.07
BB&T CORP	2/1/2021	1,714,211.10	1,673,874.30	3.22
BB&T CORP	9/3/2021	1,198,572.00	1,192,896.00	3.41
BB&T CORP	6/29/2020	2,482,675.00	2,474,517.50	3.23
BB&T CORP	6/29/2020	1,441,233.88	1,439,179.38	3.23
BB&T CORP	4/1/2022	2,205,585.00	2,202,984.00	3.39
BB&T CORP	2/1/2021	224,896.50	218,959.65	3.35
BERKSHIRE HATHAWAY ENERGY CO	2/1/2020	2,099,475.90	2,095,180.34	3.12
BERKSHIRE HATHAWAY ENERGY CO	2/1/2020	1,721,015.90	1,718,741.32	3.12
BRANCH BANKING AND TRUST CO	5/10/2019	1,683,466.65	1,673,339.80	2.59
BRANCH BANKING AND TRUST CO	1/15/2020	1,999,840.00	1,976,160.00	3.04
BRANCH BANKING AND TRUST CO	5/10/2019	1,258,853.40	1,251,280.80	2.59
BRANCH BANKING AND TRUST CO	5/10/2019	328,065.80	329,702.56	2.59
BRANCH BANKING AND TRUST CO	1/15/2020	1,139,908.80	1,126,411.20	3.04
BRANCH BANKING AND TRUST CO	4/1/2021	308,532.00	296,178.00	3.38
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	769,153.00	761,737.90	2.96
CATERPILLAR FINANCIAL SERVICES CORP	11/29/2019	1,613,449.60	1,597,541.85	2.95
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	379,582.00	375,922.60	2.96
CATERPILLAR FINANCIAL SERVICES CORP	9/4/2020	1,423,803.00	1,390,443.75	3.15
CATERPILLAR FINANCIAL SERVICES CORP	9/7/2021	1,713,679.45	1,712,976.30	3.19
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	989,850.00	989,270.00	2.96
CATERPILLAR FINANCIAL SERVICES CORP	1/10/2020	988,450.00	989,270.00	2.96
CATERPILLAR FINANCIAL SERVICES CORP	5/15/2020	789,849.90	789,707.70	2.97
CATERPILLAR FINANCIAL SERVICES CORP	9/7/2021	374,711.25	374,557.50	3.19
CATERPILLAR FINANCIAL SERVICES CORP	3/15/2021	1,625,647.90	1,616,904.58	3.24
CHARLES SCHWAB CORP	5/21/2021	1,554,953.35	1,555,186.60	3.24
CHARLES SCHWAB CORP	5/21/2021	2,169,934.90	2,170,260.40	3.24
CHARLES SCHWAB CORP	5/21/2021	1,809,945.70	1,807,509.44	3.30
CHEVRON CORP	11/15/2019	806,488.00	794,304.00	2.84
CHEVRON CORP	11/15/2019	126,197.50	124,110.00	2.84
CHEVRON CORP	5/16/2019	1,280,000.00	1,272,012.80	2.56
CHEVRON CORP	5/16/2021	49,945.50	48,771.50	3.08
CISCO SYSTEMS INC	9/20/2019	3,496,115.00	3,454,290.00	2.76
CISCO SYSTEMS INC	2/15/2019	1,380,307.70	1,321,344.60	2.64
CITIBANK NA	9/18/2019	4,999,900.00	4,952,850.00	2.84
CITIBANK NA	9/18/2019	1,134,977.30	1,124,296.95	2.84
CITIBANK NA	10/20/2020	994,651.75	971,657.30	3.31
CITIBANK NA	5/1/2020	1,914,119.10	1,913,965.90	3.08
CITIBANK NA	7/23/2021	1,153,729.50	1,154,815.20	3.40
CITIBANK NA	10/20/2020	397,696.00	390,599.20	3.31
CITIBANK NA	10/20/2020	1,952,420.00	1,952,996.00	3.31
CITIBANK NA	10/20/2020	2,447,625.00	2,441,245.00	3.31
COCA-COLA CO	5/30/2019	1,528,929.00	1,518,096.60	2.55
COCA-COLA CO	10/27/2020	1,457,430.40	1,427,807.00	2.98
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH)	1/14/2020	246,652.50	247,525.00	3.03
DAIMLER FINANCE NORTH AMERICA LLC	1/6/2020	999,540.00	990,420.00	3.07
DAIMLER FINANCE NORTH AMERICA LLC	5/5/2020	2,996,010.00	2,946,240.00	3.36
DEERE & CO	6/8/2022	1,466,700.00	1,463,340.00	3.31

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DTE ELECTRIC CO	6/1/2021	110,142.00	101,226.50	3.37
DUKE ENERGY CAROLINAS LLC	6/15/2020	142,814.10	132,470.00	3.15
DUKE ENERGY CAROLINAS LLC	6/15/2020	88,351.20	81,520.00	3.15
DUKE ENERGY CAROLINAS LLC	6/15/2021	82,725.75	76,145.85	3.25
DUKE ENERGY OHIO INC	4/1/2019	2,337,342.00	2,310,050.40	2.82
ESTEE LAUDER COMPANIES INC	2/7/2020	1,194,832.70	1,178,126.60	2.87
EXXON MOBIL CORP	3/1/2019	690,000.00	687,819.60	2.46
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1/19/2023	4,411,710.00	4,386,915.00	3.00
FIFTH THIRD BANK	4/25/2019	1,010,130.00	998,260.00	2.68
FIFTH THIRD BANK (OHIO)	9/27/2019	2,760,410.10	2,731,073.45	2.88
FIFTH THIRD BANK (OHIO)	9/27/2019	643,929.30	637,085.85	2.88
FIFTH THIRD BANK (OHIO)	10/30/2020	314,880.30	308,281.05	3.26
FIFTH THIRD BANK (OHIO)	10/30/2020	1,873,750.90	1,870,753.93	3.35
FIFTH THIRD BANK (OHIO)	10/30/2020	195,626.00	195,379.00	3.35
FIFTH THIRD BANK (OHIO)	10/30/2020	2,892,711.00	2,881,840.25	3.35
GE CAPITAL INTERNATIONAL FUNDING CO	11/15/2020	1,724,817.60	1,719,731.20	3.46
GENERAL DYNAMICS CORP	5/11/2021	3,985,000.00	3,978,600.00	3.21
GENERAL DYNAMICS CORP	5/11/2020	2,017,831.50	2,020,099.50	3.03
GENERAL DYNAMICS CORP	5/11/2020	2,819,981.80	2,822,984.43	3.03
GENERAL ELECTRIC CO	8/7/2019	405,081.30	400,104.90	2.92
GENERAL ELECTRIC CO	1/8/2020	873,222.00	864,267.60	3.17
GENERAL ELECTRIC CO	10/17/2021	2,489,591.30	2,476,795.24	3.39
GILEAD SCIENCES INC	9/20/2019	499,825.00	495,875.00	2.71
GILEAD SCIENCES INC	9/1/2020	159,712.00	158,307.68	3.12
GILEAD SCIENCES INC	9/1/2020	1,689,582.60	1,691,913.33	3.12
GOLDMAN SACHS BANK USA	6/5/2020	1,269,707.90	1,272,023.11	3.10
GOLDMAN SACHS GROUP INC	12/13/2019	2,947,787.50	2,924,128.50	3.04
GOLDMAN SACHS GROUP INC	12/27/2020	1,129,220.30	1,111,863.50	3.35
GOLDMAN SACHS GROUP INC	7/23/2019	489,941.20	486,574.90	2.82
GOLDMAN SACHS GROUP INC	3/15/2020	223,358.00	206,152.40	3.21
GOLDMAN SACHS GROUP INC	3/15/2020	167,311.50	154,614.30	3.21
GOLDMAN SACHS GROUP INC	3/15/2020	244,803.91	227,798.40	3.21
GOLDMAN SACHS GROUP INC	3/15/2020	238,252.62	220,583.07	3.21
GOLDMAN SACHS GROUP INC	3/15/2020	325,245.00	309,228.60	3.21
GOLDMAN SACHS GROUP INC	7/27/2021	845,776.26	834,349.70	3.54
GOLDMAN SACHS GROUP INC	7/27/2021	2,644,400.00	2,613,877.50	3.54
HERSHEY CO	5/15/2020	1,598,944.00	1,597,824.00	2.98
HOME DEPOT INC	6/5/2020	1,472,010.00	1,476,030.00	2.78
HONEYWELL INTERNATIONAL INC	10/30/2019	1,074,150.75	1,059,487.75	2.75
HONEYWELL INTERNATIONAL INC	10/30/2019	374,707.50	371,328.75	2.72
HONEYWELL INTERNATIONAL INC	10/30/2019	819,360.40	811,972.20	2.72
HSBC BANK USA	8/24/2020	268,915.00	255,686.00	3.63
HSBC BANK USA	8/24/2020	1,547,895.00	1,534,116.00	3.63
HSBC BANK USA	8/24/2020	1,547,865.00	1,534,116.00	3.63
IBM CREDIT LLC	9/6/2019	719,452.80	712,483.20	2.76
IBM CREDIT LLC	2/5/2021	1,735,247.50	1,730,277.50	3.15
INTEL CORP	5/11/2020	1,614,386.30	1,589,143.85	2.87
INTEL CORP	5/19/2021	1,327,659.20	1,284,780.00	3.05
INTERNATIONAL BUSINESS MACHINES CORP	2/19/2021	1,960,600.00	1,959,620.00	3.13
INTERNATIONAL BUSINESS MACHINES CORP	2/19/2021	1,469,190.00	1,469,715.00	3.13
INTERNATIONAL BUSINESS MACHINES CORP	1/27/2020	1,153,891.20	1,140,989.85	2.83
JACKSON NATIONAL LIFE GLOBAL FUNDING	4/29/2021	699,764.40	698,194.80	3.48
JOHN DEERE CAPITAL CORP	3/4/2021	1,344,769.75	1,343,618.00	3.16
JOHN DEERE CAPITAL CORP	1/8/2019	999,940.00	998,470.00	2.49
JOHN DEERE CAPITAL CORP	6/22/2020	384,765.15	378,166.25	3.01
JOHN DEERE CAPITAL CORP	3/13/2020	899,298.00	888,840.00	3.08
JOHN DEERE CAPITAL CORP	6/22/2020	804,508.95	790,711.25	3.01
JOHN DEERE CAPITAL CORP	1/8/2021	929,516.40	913,585.50	3.16
JOHN DEERE CAPITAL CORP	9/10/2021	1,154,641.95	1,151,304.00	3.24
JOHN DEERE CAPITAL CORP	1/8/2021	2,197,734.00	2,170,036.00	3.17
JOHN DEERE CAPITAL CORP	3/12/2021	149,898.00	148,822.50	3.21
JPMORGAN CHASE & CO	3/22/2019	1,499,040.00	1,494,510.00	2.62
JPMORGAN CHASE & CO	6/7/2021	2,447,975.00	2,437,500.00	3.38

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JPMORGAN CHASE & CO	4/23/2019	149,613.03	135,633.40	2.77
JPMORGAN CHASE & CO	4/23/2019	30,377.16	27,534.60	2.77
JPMORGAN CHASE & CO	4/23/2019	213,573.30	193,762.00	2.77
JPMORGAN CHASE & CO	10/29/2020	1,482,105.00	1,478,745.00	3.26
JPMORGAN CHASE & CO	7/22/2020	1,889,501.04	1,873,307.52	3.24
JPMORGAN CHASE & CO	3/1/2021	2,954,850.00	2,944,884.00	3.34
JPMORGAN CHASE & CO	3/1/2021	1,093,603.15	1,094,515.22	3.34
KEYBANK NA	12/15/2019	1,986,480.00	1,989,300.00	2.95
KEYBANK NA	11/22/2021	1,785,864.60	1,775,320.70	3.47
KEYBANK NA	11/22/2021	1,953,600.00	1,942,364.00	3.47
KIMBERLY-CLARK CORP	3/1/2020	1,554,346.90	1,530,259.95	3.00
LOWE'S COMPANIES INC	4/15/2019	1,198,704.00	1,189,380.00	2.79
MANUFACTURERS AND TRADERS TRUST CO	1/30/2019	998,140.00	999,110.00	2.56
MANUFACTURERS AND TRADERS TRUST CO	7/25/2019	1,223,942.66	1,208,573.42	2.80
MANUFACTURERS AND TRADERS TRUST CO	8/17/2020	604,491.80	592,288.95	3.21
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	1,473,008.75	1,451,400.00	3.34
MANUFACTURERS AND TRADERS TRUST CO	7/25/2019	999,860.00	995,530.00	2.80
MANUFACTURERS AND TRADERS TRUST CO	8/17/2020	2,038,286.40	1,997,139.60	3.21
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	249,662.50	245,682.75	3.40
MANUFACTURERS AND TRADERS TRUST CO	1/25/2021	2,411,195.76	2,408,673.68	3.40
MICROSOFT CORP	8/8/2019	2,082,852.45	2,058,270.30	2.61
MICROSOFT CORP	2/6/2020	1,998,660.00	1,975,740.00	2.77
MICROSOFT CORP	8/8/2021	1,057,023.00	1,055,813.00	3.03
MICROSOFT CORP	2/6/2022	2,049,725.70	2,041,595.60	3.13
MORGAN STANLEY	1/24/2019	2,291,400.00	2,248,717.50	2.67
MORGAN STANLEY	1/27/2020	1,988,660.00	1,987,180.00	3.14
MORGAN STANLEY	4/21/2021	1,195,308.00	1,171,317.60	3.48
MORGAN STANLEY	11/17/2021	321,688.25	315,927.95	3.57
MORGAN STANLEY	11/17/2021	2,469,419.55	2,464,238.01	3.57
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE COF	1/27/2020	1,970,820.00	1,974,060.00	3.00
NEW YORK LIFE GLOBAL FUNDING	4/13/2021	679,000.40	659,810.80	3.23
NEW YORK LIFE GLOBAL FUNDING	9/28/2020	2,932,830.00	2,932,080.00	3.13
OCCIDENTAL PETROLEUM CORP	2/1/2021	255,076.80	244,209.60	3.23
ORACLE CORP	5/15/2022	3,897,640.00	3,893,200.00	3.29
PACCAR FINANCIAL CORP	2/25/2019	938,684.00	936,456.20	2.58
PACCAR FINANCIAL CORP	5/10/2019	634,625.35	630,294.65	2.52
PACCAR FINANCIAL CORP	2/27/2020	1,387,498.00	1,369,997.90	3.00
PACCAR FINANCIAL CORP	3/1/2021	2,004,017.55	1,984,168.05	3.25
PACCAR FINANCIAL CORP	5/10/2019	799,528.00	794,072.00	2.52
PACCAR FINANCIAL CORP	8/12/2019	1,226,625.00	1,231,862.50	2.90
PACCAR FINANCIAL CORP	8/12/2019	274,778.00	275,937.20	2.90
PACCAR FINANCIAL CORP	2/27/2020	499,100.00	492,805.00	3.00
PACCAR FINANCIAL CORP	5/10/2021	2,354,387.70	2,344,308.30	3.28
PACCAR FINANCIAL CORP	5/10/2021	3,529,082.20	3,513,920.85	3.28
PFIZER INC	6/3/2019	1,518,267.20	1,507,657.60	2.66
PFIZER INC	9/15/2021	1,872,468.75	1,874,587.50	3.01
PHILIP MORRIS INTERNATIONAL INC	2/21/2020	3,309,620.40	3,284,845.20	3.00
PHILIP MORRIS INTERNATIONAL INC	2/21/2020	586,389.20	581,999.60	3.00
PHILIP MORRIS INTERNATIONAL INC	11/1/2019	1,656,729.80	1,641,524.20	2.92
PINNACLE WEST CAPITAL CORP	11/30/2020	1,618,979.40	1,578,949.20	3.47
PNC BANK NA	7/29/2019	1,338,124.00	1,325,688.80	2.75
PNC BANK NA	5/19/2020	1,997,740.00	1,963,800.00	3.14
PNC BANK NA	7/2/2019	496,945.00	498,060.00	2.77
PNC BANK NA	11/5/2020	837,802.00	816,238.60	3.27
PNC BANK NA	7/29/2019	983,820.00	989,320.00	2.75
PNC BANK NA	5/19/2020	1,588,203.30	1,561,221.00	3.14
PNC BANK NA	11/5/2020	1,615,040.00	1,573,472.00	3.27
PNC BANK NA	7/21/2020	742,312.50	741,771.00	3.23
PNC BANK NA	7/21/2020	396,896.00	395,611.20	3.23
PNC BANK NA	7/21/2020	247,977.50	247,257.00	3.23
PNC BANK NA	5/19/2020	299,661.00	294,647.40	3.12
PNC BANK NA	1/22/2021	1,872,203.00	1,865,385.80	3.32
PNC FUNDING CORP	2/8/2020	445,592.00	410,344.80	3.17

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PRAXAIR INC	9/1/2021	2,338,645.05	2,322,347.30	3.35
PRAXAIR INC	9/1/2021	1,394,750.00	1,386,476.00	3.35
PRICOA GLOBAL FUNDING I	11/24/2020	531,398.40	510,784.56	3.41
PRICOA GLOBAL FUNDING I	11/24/2020	154,051.50	147,341.70	3.41
PRINCIPAL LIFE GLOBAL FUNDING II	11/19/2020	1,582,176.00	1,575,884.80	3.36
PRINCIPAL LIFE GLOBAL FUNDING II	11/19/2020	1,780,110.00	1,772,870.40	3.36
PROCTER & GAMBLE CO	10/25/2019	959,664.00	950,083.20	2.73
PROCTER & GAMBLE CO	11/1/2019	798,784.00	792,736.00	2.75
PROTECTIVE LIFE GLOBAL FUNDING	9/13/2019	298,000.00	293,234.38	3.26
PRUDENTIAL FINANCIAL INC	11/15/2020	2,242,827.60	2,234,275.46	3.28
QUALCOMM INC	5/20/2020	743,220.00	740,182.50	3.07
SUNTRUST BANK	1/31/2020	1,104,580.10	1,092,646.10	3.11
TOYOTA MOTOR CREDIT CORP	4/17/2020	999,540.00	984,900.00	2.95
TOYOTA MOTOR CREDIT CORP	4/13/2021	2,488,525.00	2,488,550.00	3.14
U.S. BANK NATIONAL ASSOCIATION (CINCINNATI BRANCH	1/24/2020	1,267,320.30	1,254,213.90	2.96
U.S. BANK NATIONAL ASSOCIATION (CINCINNATI BRANCH	1/24/2020	679,454.36	667,597.32	2.96
U.S. BANK NATIONAL ASSOCIATION (CINCINNATI BRANCH	1/24/2020	1,217,425.80	1,204,835.40	2.96
UNILEVER CAPITAL CORP	3/7/2022	1,990,320.00	1,980,280.00	3.31
UNITEDHEALTH GROUP INC	10/15/2020	1,277,875.20	1,253,094.40	3.02
UNITEDHEALTH GROUP INC	12/15/2021	1,131,798.15	1,131,339.01	3.27
UNITEDHEALTH GROUP INC	12/15/2021	2,107,954.50	2,104,586.97	3.27
US BANK NA	1/23/2020	1,519,316.00	1,507,460.00	2.99
US BANK NA	10/23/2020	1,309,738.00	1,283,000.90	3.09
US BANK NA	4/26/2021	1,601,200.00	1,594,649.60	3.29
VISA INC	12/14/2020	2,497,875.00	2,456,750.00	3.01
VISA INC	12/14/2020	1,010,820.00	982,700.00	3.01
WALMART INC	6/23/2021	1,049,947.50	1,052,110.50	3.05
WAL-MART STORES INC	12/15/2020	2,995,650.00	2,936,160.00	2.90
WELLS FARGO & CO	12/7/2020	3,023,370.00	2,952,780.00	3.30
WELLS FARGO & CO	4/22/2019	1,527,435.00	1,495,245.00	2.69
WELLS FARGO & CO	4/1/2021	1,619,820.00	1,542,555.00	3.41
WELLS FARGO & CO	1/30/2020	1,607,810.40	1,590,937.60	3.06
WELLS FARGO & CO	7/22/2020	2,206,459.05	2,210,826.24	3.22
WELLS FARGO & CO	7/22/2020	2,038,967.91	2,038,708.22	3.22
WELLS FARGO BANK NA	1/15/2020	1,408,815.60	1,398,875.10	3.02
SUB-TOTAL		334,895,107.99	331,929,819.29	

MORTGAGE AND ASSET-BACK SECURITIES

AMXCA 173 A	4/15/2020	3,663,037.52	3,612,030.40	3.01
AMXCA 174 A	5/15/2019	6,343,983.53	6,304,772.70	2.67
CHAIT 164 A	7/15/2020	1,524,299.41	1,503,099.60	3.06
CHAIT 165 A	7/15/2019	2,477,832.03	2,471,750.00	2.72
CCCIT 16A1 A1	11/19/2019	4,999,732.00	4,936,150.00	2.89
CCCIT 17A2 A2	1/17/2019	3,499,329.75	3,492,300.00	2.47
FNA 14M01 AQ2	11/25/2018	95,056.12	93,406.05	2.58
FNA 14M01 AQ2	11/25/2018	169,712.74	167,721.81	2.58
FHMS K708 A2	1/25/2019	1,075,686.95	1,049,397.05	2.52
FHMS K708 A2	1/25/2019	1,001,598.81	976,746.49	2.52
FHMS K709 A2	3/25/2019	959,093.75	937,208.20	2.51
FHMS K710 A2	5/25/2019	1,882,641.10	1,851,022.43	2.59
FHMS K004 A1	5/25/2019	539,850.34	515,783.29	2.60
FHMS K003 A6	5/25/2019	2,548,828.13	2,525,050.00	2.74
FHMS KP03 A2	7/25/2019	506,338.06	499,999.01	2.74
FHMS KP03 A2	7/25/2019	364,969.27	358,679.36	2.74
HAROT 172 A3	8/16/2021	4,999,567.50	4,937,200.00	2.84
USAOT 171 A3	5/17/2021	999,894.60	991,260.00	2.63
FNA 15M13A AQ2	9/25/2019	272,133.01	268,411.07	2.82
FHMS K005 A2	11/25/2019	2,701,136.72	2,676,447.00	3.08
BMWLT 171 A3	5/20/2020	2,569,704.71	2,559,771.40	2.80
BMWLT 171 A3	5/20/2020	456,819.53	458,169.20	2.80
BMWLT 171 A3	5/20/2020	993,242.19	996,020.00	2.80
BMWOT 16A A3	11/25/2020	1,335,191.44	1,335,088.79	2.39
BMWLT 172 A3	2/20/2020	669,999.46	664,016.90	3.07

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CHAIT 162 A	6/17/2019	541,878.91	544,753.00	2.73
CHAIT 171 A	1/15/2020	3,000,000.00	3,008,940.00	2.32
CCCIT 17A3 A3	4/7/2020	3,249,063.68	3,198,650.00	2.99
HAROT 172 A3	8/16/2021	3,499,697.25	3,456,040.00	2.84
HAROT 173 A3	9/18/2021	1,839,800.73	1,813,761.60	2.88
HAROT 173 A3	9/18/2021	354,107.81	354,866.40	2.88
JDOT 2017 A3	4/15/2021	1,939,723.74	1,924,945.60	2.94
JDOT 17B A3	10/15/2021	929,931.92	917,259.00	2.98
NGN 10R3 2A	12/8/2020	937,223.15	936,648.17	---
NALT 17B A3	9/15/2020	1,439,748.43	1,428,004.80	2.95
NALT 17B A3	9/15/2020	2,473,925.78	2,479,175.00	2.95
TAOT 17B A3	7/15/2021	1,669,871.91	1,651,429.60	2.82
TAOT 18A A3	5/16/2022	1,519,982.52	1,503,021.60	2.99
TAOT 17A A3	2/16/2021	2,388,718.81	2,372,085.88	2.71
USAOT 171 A3	5/17/2021	929,901.98	921,871.80	2.63
FNA 10M3 A3	3/25/2020	2,175,024.88	2,164,162.48	2.96
FN AD0910	4/1/2020	1,355,733.88	1,248,653.84	2.64
FHMS K008 A2	6/25/2020	489,433.20	487,512.30	3.07
FHMS KP04 AG1	7/25/2020	3,570,000.00	3,571,892.10	2.49
AMXCA 173 A	4/15/2020	2,426,853.53	2,429,286.75	3.01
BMWLT 171 A3	5/20/2020	1,797,831.25	1,782,875.80	2.80
BMWLT 171 A3	5/20/2020	386,518.94	383,467.70	2.80
CHAIT 161 A	5/15/2019	3,003,515.64	3,006,900.00	2.31
HAROT 173 A3	9/18/2021	871,567.89	873,365.64	2.88
HAROT 162 A3	4/15/2020	600,061.52	597,732.87	2.75
HAROT 182 A3	5/18/2022	1,314,971.33	1,313,540.35	3.08
HAROT 183 A3	8/22/2022	1,624,777.05	1,619,653.75	3.12
MBART 181 A3	1/15/2023	1,639,937.02	1,638,032.00	3.10
NAROT 17B A3	10/15/2021	2,058,168.45	2,061,477.72	2.67
NAROT 18B A3	3/15/2023	1,554,949.62	1,550,288.35	3.20
TAOT 17B A3	7/15/2021	2,790,866.42	2,798,530.40	2.82
TAOT 15C A4	12/15/2020	3,406,577.20	3,395,039.67	2.39
TAOT 18B A3	9/15/2022	1,474,978.02	1,471,519.00	3.10
FHMS K504 A2	9/25/2020	2,222,680.18	2,211,949.05	2.86
FHMS KJ02 A2	9/25/2020	297,010.54	291,952.68	3.00
FHMS KJ04 A1	10/25/2020	346,167.63	344,650.71	2.96
FHMS K714 A2	10/25/2020	2,107,559.14	1,996,867.34	2.96
FHMS K010 A2	10/25/2020	1,378,315.63	1,368,180.20	3.07
BMWLT 171 A3	5/20/2020	1,605,500.00	1,593,193.16	2.85
BMWLT 171 A3	5/20/2020	161,220.12	160,315.06	2.85
BMWLT 162 A3	9/20/2019	599,882.25	599,497.51	2.53
BMWLT 172 A3	2/20/2020	354,999.72	351,661.04	3.13
BMWLT 172 A3	2/20/2020	178,143.75	178,307.01	3.13
CCART 16A A4	1/15/2022	499,511.72	498,369.19	2.56
CCCIT 14A1 A1	1/21/2021	1,991,259.38	1,985,229.56	3.10
FHMS K715 A2	1/25/2021	2,316,187.50	2,188,230.00	3.04
FHMS KJ03 A1	1/25/2021	346,468.30	336,824.79	3.06
HAROT 163 A3	5/18/2020	761,483.89	756,736.15	2.65
HAROT 163 A3	5/18/2020	1,423,930.96	1,416,405.32	2.65
HAROT 154 A4	1/21/2022	1,396,340.63	1,402,978.29	2.20
HAROT 154 A4	1/21/2022	198,062.50	199,004.01	2.20
HAROT 173 A3	9/18/2021	302,967.19	298,634.86	2.89
JDOT 15B A3	10/15/2019	17,947.24	17,946.45	1.95
JDOT 15B A3	10/15/2019	11,661.52	11,675.20	1.95
JDOT 2017 A3	4/15/2021	693,273.44	694,298.94	3.00
JDOT 17B A3	10/15/2021	183,986.53	181,409.49	3.01
JDOT 16B A3	6/15/2020	212,166.72	211,279.68	3.04
MBALT 16B A4	6/15/2022	1,877,153.91	1,882,870.04	2.71
MBALT 17A A4	1/17/2023	1,945,887.30	1,948,715.76	3.06
NMOTR 16A A2	6/15/2021	1,408,523.44	1,411,884.43	2.85
NALT 16B A4	1/18/2022	124,418.95	124,591.80	2.63
NALT 16B A4	1/18/2022	49,714.84	49,836.72	2.63
NALT 16B A4	1/18/2022	2,975,859.38	2,990,203.13	2.63

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NAROT 17C A3	4/18/2022	109,981.40	108,359.69	2.92
NAROT 17C A3	4/18/2022	68,908.98	68,956.17	2.92
NALT 17A A2A	9/16/2019	0.01	0.01	2.65
NALT 17A A3	4/15/2020	210,962.17	209,794.77	2.76
NALT 17A A3	4/15/2020	148,593.75	149,143.20	2.76
NALT 17B A3	9/15/2020	340,940.43	338,132.41	2.96
NALT 17B A3	9/15/2020	500,312.50	495,795.32	2.96
NALT 17B A3	9/15/2020	371,953.13	371,846.49	2.96
TAOT 17B A3	7/15/2021	999,923.30	988,362.41	2.87
TAOT 17B A3	7/15/2021	1,002,539.06	988,362.41	2.87
TAOT 17B A3	7/15/2021	34,551.56	34,592.68	2.87
TAOT 16D A3	10/15/2020	1,469,680.94	1,459,288.28	2.67
TAOT 15C A4	12/15/2020	187,953.85	186,581.70	2.64
TAOT 15C A4	12/15/2020	59,196.44	59,366.90	2.64
TAOT 16B A3	4/15/2020	70,797.56	70,541.17	2.57
TAOT 16B A4	8/16/2021	200,523.44	197,297.74	2.65
TAOT 16B A4	8/16/2021	496,992.19	493,244.34	2.65
TAOT 16B A4	8/16/2021	216,235.94	217,027.51	2.65
TAOT 17A A3	2/16/2021	536,936.80	532,989.86	2.76
USAOT 151 A4	11/16/2020	0.01	0.01	1.64
USAOT 161 A3	6/15/2020	0.01	0.01	2.66
USAOT 161 A4	11/15/2021	79,046.88	79,105.76	2.44
USAOT 161 A4	11/15/2021	2,396,025.20	2,395,915.58	2.44
FNA 11M5 A2	7/25/2021	721,137.20	719,842.69	3.37
FNA 18M5 A2	9/25/2021	1,290,259.55	1,277,025.38	2.89
FHMS K023 A1	4/25/2022	1,028,168.96	1,025,615.90	3.01
FHMS K020 A2	5/25/2022	487,851.56	486,220.00	3.18
FHMS K020 A2	5/25/2022	97,562.50	97,244.00	3.18
FHMS K021 A2	6/25/2022	979,257.81	972,490.00	3.18
FHMS K029 A1	10/25/2022	896,893.86	893,302.20	3.09
FHMS K029 A1	10/25/2022	1,638,536.10	1,634,021.73	3.09
FHMS K034 A1	2/25/2023	1,668,170.53	1,660,653.97	3.06
TAOT 16 A3	3/16/2020	0.02	-	1.25
SUB-TOTAL		152,203,199.08	151,001,701.75	

State of California & Local Agencies

ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	6/1/2019	1,570,000.00	1,567,488.00	2.72
CALIFORNIA HSG FIN AGY REV	8/1/2020	1,530,000.00	1,503,806.40	3.26
CALIFORNIA HSG FIN AGY REV	2/1/2021	1,120,000.00	1,094,632.00	3.38
CALIFORNIA ST	10/1/2019	1,312,260.00	1,239,516.00	2.86
CALIFORNIA ST	10/1/2019	441,138.15	418,336.65	2.86
CALIFORNIA ST	4/1/2019	1,680,000.00	1,670,793.60	2.69
CALIFORNIA ST	4/1/2019	585,239.85	581,794.20	2.69
CALIFORNIA ST	4/1/2019	429,686.10	427,643.60	2.69
CALIFORNIA ST	4/1/2021	3,000,120.00	2,990,040.00	2.94
CALIFORNIA ST PUB WKS BRD LEASE REV	12/1/2021	2,194,980.87	2,142,054.58	4.36
CUCAMONGA VY CALIF WTR DIST FING AUTH WTR REV	9/1/2019	1,000,000.00	998,750.00	2.73
LOS ANGELES CALIF DEPT ARPTS ARPT REV	5/15/2019	600,000.00	597,042.00	2.54
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2018	1,055,000.00	1,054,936.70	2.39
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2019	288,730.40	279,787.20	2.92
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2019	1,546,949.70	1,508,852.40	2.92
LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/1/2020	1,484,164.80	1,438,776.00	3.19
LOS ANGELES CNTY CALIF REDEV REF AUTH TAX ALLOC	9/1/2019	1,709,932.00	1,704,966.90	2.72
LOS ANGELES CNTY CALIF PUB WKS FING AUTH LEASE R	12/1/2018	350,000.00	349,730.50	2.46
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2020	1,200,000.00	1,191,660.00	3.17
SAN DIEGO CALIF PUB FACS FING AUTH LEASE REV	10/15/2021	1,325,000.00	1,312,041.50	3.33
SAN DIEGO CALIF REDEV AGY TAX ALLOC REV	9/1/2020	2,426,826.60	2,247,171.30	3.13
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALE	7/1/2019	620,000.00	617,247.20	2.60
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALE	7/1/2020	630,000.00	622,528.20	2.86
SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENC`	8/1/2019	1,940,000.00	1,929,543.40	2.75
SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENC`	8/1/2020	1,180,000.00	1,165,686.60	2.94
UNIVERSITY CALIF REVS	5/15/2020	570,000.00	560,099.10	2.98
UNIVERSITY CALIF REVS	5/15/2021	860,000.00	837,425.00	3.16

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UNIVERSITY CALIF REVS	5/15/2019	790,000.00	783,063.80	2.58
BURLINGAME CALIF ELEM SCH DIST	8/1/2019	512,840.00	511,045.00	2.71
CALIFORNIA ST	10/1/2019	209,210.00	206,572.00	2.87
CALIFORNIA ST	10/1/2019	78,225.00	77,464.50	2.87
CALIFORNIA ST	10/1/2019	20,840.20	20,657.20	2.87
CALIFORNIA ST	10/1/2019	10,412.40	10,328.60	2.87
CALIFORNIA ST	10/1/2019	15,551.85	15,492.90	2.87
CALIFORNIA ST	10/1/2019	15,548.25	15,492.90	2.87
CALIFORNIA ST	10/1/2019	15,502.20	15,492.90	2.87
CALIFORNIA ST	10/1/2019	10,316.50	10,328.60	2.87
CALIFORNIA ST	10/1/2019	5,157.80	5,164.30	2.87
LOS ANGELES CALIF	9/1/2019	2,056,060.00	2,051,380.00	2.81
SAN BERNARDINO CALIF CITY UNI SCH DIST	8/1/2019	502,170.00	501,285.00	2.86
SAN FRANCISCO CALIF CITY & CNTY REDEV FING AUTH T	2/1/2021	1,910,798.40	1,892,520.00	2.99
SUB-TOTAL		38,802,661.07	38,168,636.73	

Variable & Floating Rate

FHMS KP04 AG2	10/25/2019	3,001,406.25	3,000,000.00	2.50
AMERICAN EXPRESS CO	5/17/2021	1,175,000.00	1,181,427.25	2.69
AVALONBAY COMMUNITIES INC	1/15/2021	630,214.20	629,603.10	2.85
AVALONBAY COMMUNITIES INC	1/15/2021	545,152.60	544,656.65	2.85
BANK OF AMERICA CORP	5/17/2022	1,075,000.00	1,074,408.75	3.52
GOLDMAN SACHS GROUP INC	10/31/2022	1,573,456.50	1,582,591.50	3.01
HUNTINGTON NATIONAL BANK	3/10/2020	1,569,048.00	1,564,212.00	2.71
JPMORGAN CHASE & CO	6/1/2021	1,385,000.00	1,392,714.45	2.73
JPMORGAN CHASE & CO	6/18/2022	770,000.00	770,800.80	3.35
JPMORGAN CHASE BANK NA	2/1/2021	1,520,000.00	1,508,600.00	2.97
KEYBANK NA	11/22/2021	1,570,646.00	1,566,538.50	2.85
MORGAN STANLEY	7/22/2022	945,000.00	953,127.00	3.00
MORGAN STANLEY	1/27/2020	1,330,000.00	1,345,999.90	2.62
PACCAR FINANCIAL CORP	5/10/2021	1,400,000.00	1,402,520.00	2.58
SUNTRUST BANK	1/29/2021	1,535,000.00	1,519,143.45	3.09
US BANK NA	4/26/2021	1,700,000.00	1,706,239.00	2.56
WELLS FARGO & CO	2/11/2022	751,185.96	749,509.04	2.88
BANK OF NEW YORK MELLON CORP	8/17/2020	600,000.00	606,918.00	2.61
CHEVRON CORP	11/15/2019	216,609.80	221,139.60	2.34
CHEVRON CORP	11/15/2019	1,241,982.00	1,266,526.80	2.34
CHEVRON CORP	11/15/2019	1,556,873.60	1,608,288.00	2.34
HSBC USA INC (NEW)	11/13/2019	1,360,000.00	1,366,664.00	2.57
INTERNATIONAL BUSINESS MACHINES CORP	2/12/2019	170,000.00	170,299.20	2.31
MERCK & CO INC	2/10/2020	1,380,000.00	1,385,464.80	2.48
UBS AG (STAMFORD BRANCH)	6/1/2020	590,000.00	595,469.30	2.68
FN FN0004	12/1/2020	742,091.39	733,470.31	3.53
JACKSON NATIONAL LIFE GLOBAL FUNDING	6/11/2021	3,065,000.00	3,073,612.65	2.76
MORGAN STANLEY	2/14/2020	1,505,910.00	1,503,586.50	2.57
FEDERAL FARM CREDIT BANKS FUNDING CORP	9/13/2021	1,762,654.50	1,764,035.10	3.08
FHMS K020 A1	1/25/2022	1,240,378.72	1,239,427.85	2.99
FEDERAL FARM CREDIT BANKS FUNDING CORP	9/6/2022	1,640,000.00	1,640,852.80	2.32
FHMS K724 A1	3/25/2023	1,377,993.00	1,369,930.96	3.17
SUB-TOTAL		40,925,602.52	41,037,777.26	

SHORT-TERM PORTFOLIO - TOTAL

1,389,757,403.22

1,376,708,561.53

DEBT SERVICE RESERVE FUNDS

DESCRIPTION	MATURITY DATE	BOOK VALUE	REQUIRED AMOUNT	YIELD
<u>91 EXPRESS LANES 2013 BONDS</u>	2030		10,799,437.46	
US BANK CP	10/22/2018	11,033,057.22		1.77%
FIRST AMERICAN TREAS OBLIGATIONS	N/A	35,548.69		1.35%
<u>91 EXPRESS LANES 2013 BONDS - OPERATING & MAINTENANCE RESERVES</u>			13,000,000.00	
BANK DEPOSITS	N/A	360,368.99		

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OPERATING RESERVE: PEPSICO CP	10/23/2018	3,072,799.58	1.90%
MAINTENANCE RESERVE: PEPSICO CP	10/23/2018	10,242,665.25	1.90%
DEBT SERVICE RESERVE FUNDS - TOTAL		<u>\$ 24,744,439.73</u>	

	<u>Book Value</u>	<u>Market Value</u>
TOTAL PORTFOLIO	<u>\$ 1,520,710,271.18</u>	<u>\$ 1,507,661,429.49</u>