***COLORADO STATE TREASURY FY22***

***Portfolio Detail--Treasury Pool***

***3/31/2022***

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

***ABS AUTOMOBILES***

14044CAA0 CAPITAL ONE PRIME AUTO RECEIVA 3,467,700 3,466,209 0.244 N/A 229 11/15/2022

65479QAC1 NISSAN AUTO RECEIVABLES OWNER 17,500,000 17,175,550 1.860 AAA 1,600 8 /17/2026

89238LAC4 TOYOTA LEASE OWNER TRUST 50,000,000 49,132,000 1.960 N/A 1,057 2 /20/2025

**Asset Total** **70,967,700** ***69,773,759***

***ABS SOFT BULLET 12X***

02582JJM3 AMERICAN EXPRESS CREDIT ACCOUN 18,000,000 18,048,600 2.000 N/A 1,111 4 /15/2025

02587AAN4 AMERICAN EXPRESS CREDIT ACCOUN 10,000,000 10,006,400 2.670 AAA 960 11/15/2024

14041NEX5 CAPITAL ONE MULTI-ASSET EXECUT 9,880,000 9,927,523 2.750 N/R 1,141 5 /15/2025

14041NFZ9 CAPITAL ONE MULTI-ASSET EXECUTION 23,000,000 23,000,000 2.800 N/A 1,810 3 /15/2027

161571FQ2 CHASE ISSUANCE TRUST 19,810,000 19,878,741 2.160 N/R 900 9 /16/2024

**Asset Total** **80,690,000** ***80,861,264***

***ABS SOFT BULLET 2X***

17305EGR0 CITIBANK CREDIT CARD ISSUANCE T 25,000,000 25,256,500 3.210 AAA 984 12/9 /2024

**Asset Total** **25,000,000** ***25,256,500***

***AUTO ASSET BACKED LOCK OUT***

02004WAC5 ALLY AUTO RECEIVABLES TRUST 1,653,136 1,658,145 2.910 AAA 533 9 /15/2023

14043TAH9 CAPITAL ONE PRIME AUTO RECEIVA 17,000,000 16,936,930 2.240 N/A 1,055 2 /18/2025

34533FAE1 FORD CREDIT AUTO OWNER TRUST 16,500,000 16,603,455 2.850 AAA 868 8 /15/2024

36255JAE4 GM FINANCIAL SECURITIZED TERM 12,646,891 12,689,258 3.160 N/A 656 1 /16/2024

36256XAD4 GM FINANCIAL SECURITIZED TERM 655,570 656,553 2.970 AAA 595 11/16/2023

36257FAE0 GM FINANCIAL SECURITIZED TERM 14,000,000 14,086,380 3.220 AAA 869 8 /16/2024

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

44932NAE0 HYUNDAI AUTO RECEIVABLES TRUST 10,000,000 10,051,200 2.710 N/A 1,141 5 /15/2025

58769TAE5 MERCEDES-BENZ AUTO RECEIVABLES 8,000,000 7,988,640 2.040 AAA 1,386 1 /15/2026

58772RAE4 MERCEDES-BENZ AUTO RECEIVABLES 4,715,621 4,739,152 3.150 AAA 929 10/15/2024

65478DAE7 NISSAN AUTO RECEIVABLES OWNER 1,879,102 1,882,597 2.890 AAA 809 6 /17/2024

65478NAE5 NISSAN AUTO RECEIVABLES OWNER 6,250,000 6,303,438 3.270 AAA 1,173 6 /16/2025

65479KAD2 NISSAN AUTO RECEIVABLES OWNER 2,394,038 2,403,471 2.900 AAA 564 10/16/2023

89231PAE8 TOYOTA AUTO RECEIVABLES OWNER 7,865,000 7,911,482 3.300 AAA 686 2 /15/2024

98162VAE9 WORLD OMNI AUTO RECEIVABLES TR 10,000,000 10,051,600 2.640 N/A 1,173 6 /16/2025

98162YAD5 WORLD OMNI AUTO RECEIVABLES TR 3,494,272 3,510,241 3.040 N/A 776 5 /15/2024

98163EAE6 WORLD OMNI AUTO RECEIVABLES TR 15,000,000 15,087,000 3.270 N/A 900 9 /16/2024

**Asset Total** **132,053,631** ***132,559,542***

**Asset Type Total** **308,711,331** ***308,451,064***

***COMMERCIAL PAPER DISCOUNT***

02314QFQ7 AMAZON COM INC 45,000,000 44,922,150 -00 85 6 /24/2022

06369MDJ9 BANK MONTREAL DISC COML PAPER 4/A2 Y 35,000,000 34,994,400 -00 18 4 /18/2022

06369MDM2 BANK MONTREAL DISC COML PAPER 4/A2 Y 65,000,000 64,988,300 -00 21 4 /21/2022

06369MFE8 BANK MONTREAL 35,000,000 34,946,800 -00 75 6 /14/2022

06743VFV7 BARCLAYS CAP INC DISC COML PAPER 100,000,000 99,817,000 -00 90 6 /29/2022

06744RDR6 BARCLAYS BK UK PLC DISC COML PAPER 70,000,000 69,984,600 -00 25 4 /25/2022

06744RE20 BARCLAYS BK UK PLC DISC COML PAPER 14,000,000 13,994,960 -00 32 5 /2 /2022

13508UGF4 CANADA GOVT 35,000,000 34,905,150 -00 106 7 /15/2022

22533UD75 CREDIT AGRICOLE CORPORATE&INVT B 30,000,000 29,998,800 -00 7 4 /7 /2022

22533UD83 CREDIT AGRICOLE CORPORATE&INVT B 20,000,000 19,999,000 -00 8 4 /8 /2022

22533UDJ9 CREDIT AGRICOLE CRP&IN CPDN 50,000,000 49,992,000 -00 18 4 /18/2022

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

22533UER0 CREDIT AGRICOLE CORPORATE&INVT B 35,000,000 34,973,400 -00 55 5 /25/2022

22533UEX7 CREDIT AGRICOLE CORPORATE&INVT B 15,000,000 14,987,250 -00 61 5 /31/2022

30215HF13 EXPORT DEV CORP DISC COML PAPER 5,000,000 4,993,750 -00 62 6 /1 /2022

30215HF21 EXPORT DEV CORP DISC COML PAPER 80,000,000 79,898,400 -00 63 6 /2 /2022

30215HF70 EXPORT DEV CORP DISC COML PAPER 31,000,000 30,957,220 -00 68 6 /7 /2022

30215HF88 EXPORT DEV CORP DISC COML PAPER 40,000,000 39,944,000 -00 69 6 /8 /2022

4497W1EC6 ING U S FDG LLC DISC COML PAPER 55,000,000 54,973,600 -00 42 5 /12/2022

4497W1ER3 ING U S FDG LLC DISC COML PAPER 65,000,000 64,950,600 -00 55 5 /25/2022

4497W1FV3 ING U S FDG LLC DISC COML PAPER 100,000,000 99,817,000 -00 90 6 /29/2022

4497W1GB6 ING US FDG LLC 110,000,000 109,712,900 -00 102 7 /11/2022

48246UDL7 KFW DISC COML PAPER 4/2 YRS 3&4 CP 65,000,000 64,988,950 -00 20 4 /20/2022

48246UF92 KFW 30,000,000 29,957,400 -00 70 6 /9 /2022

50000ED76 KOCH INDS INC 35,000,000 34,998,600 -00 7 4 /7 /2022

50000EDT8 KOCH INDS INC 40,000,000 39,990,400 -00 27 4 /27/2022

50000EE91 KOCH INDS INC 41,000,000 40,981,960 -00 39 5 /9 /2022

50000EFA7 KOCH INDS INC 100,000,000 99,856,000 -00 71 6 /10/2022

50000EFH2 KOCH INDS INC 85,000,000 84,865,700 -00 78 6 /17/2022

50000EFP4 KOCH INDS INC 30,000,000 29,948,700 -00 84 6 /23/2022

5006E3GB0 KOREA DEV BANK 50,000,000 49,869,500 -00 102 7 /11/2022

53943HE56 LLOYDS BK PLC DISC COML PAPER 4/2 YR 71,000,000 70,971,600 -00 35 5 /5 /2022

53943HE98 LLOYDS BK PLC DISC COML PAPER 4/2 YR 50,000,000 49,978,000 -00 39 5 /9 /2022

53943HFV8 LLOYDS BK PLC DISC COML PAPER 4/2 YR 77,000,000 76,859,090 -00 90 6 /29/2022

53943SD87 LLOYDS BANK PLC 55,000,000 54,997,250 -00 8 4 /8 /2022

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

53943SDM6 LLOYDS BK PLC DISC COML PAPER 3/A3 Y 15,000,000 14,997,300 -00 21 4 /21/2022

53943SDR5 LLOYDS BK PLC DISC COML PAPER 3/A3 Y 30,000,000 29,993,400 -00 25 4 /25/2022

53943SDV6 LLOYDS BK PLC DISC COML PAPER 3/A3 Y 65,000,000 64,983,100 -00 29 4 /29/2022

53943SFW2 LLOYDS BK PLC 185,000,000 184,657,750 -00 91 6 /30/2022

55607LDR2 MACQUARIE BK LTD DISC COML PAPER 45,000,000 44,990,100 -00 25 4 /25/2022

55607LEX8 MACQUARIE BK LTD DISC COML PAPER 25,000,000 24,978,750 -00 61 5 /31/2022

55607LFV1 MACQUARIE BK LTD DISC COML PAPER 75,000,000 74,862,750 -00 90 6 /29/2022

62479MDE0 MUFG BK LTD N Y BRH DISC COML PAPER 185,000,000 184,981,500 -00 14 4 /14/2022

62479MDV2 MUFG BK LTD N Y BRH DISC COML PAPER 115,000,000 114,970,100 -00 29 4 /29/2022

62479MFV0 MUFG BK LTD 120,000,000 119,780,400 -00 90 6 /29/2022

62479MGE7 MUFG BK LTD 80,000,000 79,784,800 -00 105 7 /14/2022

65558KFV1 NORDEA BK ABP DISC COML PAPER 4/2 YR 90,000,000 89,835,300 -00 90 6 /29/2022

65558KG16 NORDEA BK ABP DISC COML PAPER 4/2 YR 100,000,000 99,765,000 -00 92 7 /1 /2022

7426M3FP9 PRIVATE EXPT FDG CORP 25,000,000 24,957,250 -00 84 6 /23/2022

78009BD82 ROYAL BK CDA DISC COML PAPER 3/A3 Y 100,000,000 99,995,000 -00 8 4 /8 /2022

78009BDV1 ROYAL BK CDA DISC COML PAPER 3/A3 Y 50,000,000 49,987,000 -00 29 4 /29/2022

78013WD80 ROYAL BK CDA DISC COML PAPER 4/2 YR 95,000,000 94,995,250 -00 8 4 /8 /2022

80285QD72 SANTANDER UK PLC DISC COML PAPER 25,000,000 24,999,000 -00 7 4 /7 /2022

80285QDU1 SANTANDER UK PLC DISC COML PAPER 80,000,000 79,980,000 -00 28 4 /28/2022

80285QE97 SANTANDER UK PLC DISC COML PAPER 165,000,000 164,927,400 -00 39 5 /9 /2022

80285QEL0 SANTANDER UK PLC DISC COML PAPER 45,000,000 44,968,950 -00 50 5 /20/2022

80285QEX4 SANTANDER UK PLC DISC COML PAPER 75,000,000 74,936,250 -00 61 5 /31/2022

80285QF88 SANTANDER UK PLC DISC COML PAPER 115,000,000 114,839,000 -00 69 6 /8 /2022

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

80285QF96 SANTANDER UK PLC 100,000,000 99,858,000 -00 70 6 /9 /2022

86563HGF1 SUMITOMO MITSUI TR BK LTD 35,000,000 34,905,150 -00 106 7 /15/2022

86564XDR2 SUMITOMO MITSUI TR BK SINGAP 80,000,000 79,982,400 -00 25 4 /25/2022

86564XED2 SUMITOMO MITSUI TR BK SINGAP 70,000,000 69,965,700 -00 43 5 /13/2022

86564XER1 SUMITOMO MITSUI TR BK SINGAP 185,000,000 184,859,400 -00 55 5 /25/2022

86564XF82 SUMITOMO MITSUI TR BK 60,000,000 59,916,000 -00 69 6 /8 /2022

86564XFG4 SUMITOMO MITSUI TR BK SINGAP 45,000,000 44,929,800 -00 77 6 /16/2022

86564XFP4 SUMITOMO MITSUI TR BANK 25,000,000 24,957,250 -00 84 6 /23/2022

89119BD11 TORONTO DOMINION BK DISC COML PAPER 10,000,000 10,000,000 -00 1 4 /1 /2022

89119BFG6 TORONTO DOMINION BK DISC COML PAPER 25,000,000 24,961,000 -00 77 6 /16/2022

89119BFV3 TORONTO DOMINION BK DISC COML PAPER 100,000,000 99,817,000 -00 90 6 /29/2022

89119BG18 TORONTO DOMINION BK DISC COML PAPER 100,000,000 99,765,000 -00 92 7 /1 /2022

89119BGB6 TORONTO DOMINION BK 50,000,000 49,869,500 -00 102 7 /11/2022

89232DEX8 TOYOTA CR CDA INC DISC COML PAPER 100,000,000 99,915,000 -00 61 5 /31/2022

89232DFV1 TOYOTA CR CDA INC DISC COML PAPER 100,000,000 99,817,000 -00 90 6 /29/2022

89233HEX8 TOYOTA MTR CR CORP DISC COML PAPER 15,000,000 14,987,250 -00 61 5 /31/2022

89233HFH2 TOYOTA MTR CR CORP 65,000,000 64,897,300 -00 78 6 /17/2022

89233HFQ2 TOYOTA MTR CR CORP 150,000,000 149,740,500 -00 85 6 /24/2022

89233HFV1 TOYOTA MTR CR CORP 25,000,000 24,954,250 -00 90 6 /29/2022

8923A1DE8 TOYOTA CR DE PUERTO RICO INC DISC C 35,000,000 34,996,500 -00 14 4 /14/2022

8923A1G13 TOYOTA CR DE PUERTO RICO INC DISC C 50,000,000 49,882,500 -00 92 7 /1 /2022

90477EFD1 UNILEVER CAP CORP 30,000,000 29,955,000 -00 74 6 /13/2022

90477EFQ2 UNILEVER CAP CORP 90,000,000 89,844,300 -00 85 6 /24/2022

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

90477EG73 UNILEVER CAP CORP 80,000,000 79,799,200 -00 98 7 /7 /2022

90477EGB4 UNILEVER CAP CORP 60,000,000 59,843,400 -00 102 7 /11/2022

90478DF83 UNILEVER FIN NETH 55,000,000 54,923,000 -00 69 6 /8 /2022

90478DG17 UNILEVER FIN NETH BV 125,000,000 124,706,250 -00 92 7 /1 /2022

**Asset Total** **5,534,000,000** ***5,527,227,430***

**Asset Type Total** **5,534,000,000** ***5,527,227,430***

***CORPORATE NOTES & MTN'S***

00206RCP5 AT&T INC 25,000,000 26,483,750 4.500 BAA2 4,793 5 /15/2035

00206RGQ9 AT&T INC 53,000,000 55,998,740 4.300 BAA2 2,878 2 /15/2030

00206RJX1 AT&T INC 25,000,000 23,819,250 2.300 BAA2 1,888 6 /1 /2027

00287YAQ2 ABBVIE INC 50,000,000 50,656,500 3.600 BAA2 1,140 5 /14/2025

00287YCX5 ABBVIE INC 45,000,000 45,836,100 3.800 BAA2 1,080 3 /15/2025

00440EAU1 CHUBB INA HOLDINGS INC 5,000,000 5,030,000 2.875 A3 217 11/3 /2022

00724PAD1 ADOBE INC 5,000,000 4,730,650 2.300 A2 2,864 2 /1 /2030

015271AX7 ALEXANDRIA REAL ESTATE E 15,000,000 12,621,600 3.000 BAA1 10,640 5 /18/2051

023135AZ9 AMAZON.COM INC 30,000,000 30,247,200 2.800 A1 875 8 /22/2024

023135BS4 AMAZON.COM INC 10,000,000 8,948,100 1.500 A1 2,986 6 /3 /2030

023135CA2 AMAZON.COM INC 40,000,000 36,916,800 2.875 A1 6,982 5 /12/2041

025816BS7 AMERICAN EXPRESS CO 15,000,000 15,181,350 3.400 A2 333 2 /27/2023

025816BW8 AMERICAN EXPRESS CO 10,000,000 10,183,900 3.700 A2 490 8 /3 /2023

025816CC1 AMERICAN EXPRESS CO 10,000,000 10,136,200 3.400 A2 693 2 /22/2024

025816CD9 AMERICAN EXPRESS CO 20,000,000 20,014,200 2.750 A2 50 5 /20/2022

025816CG2 AMERICAN EXPRESS CO 15,000,000 14,925,150 2.500 A2 852 7 /30/2024

025816CL1 AMERICAN EXPRESS CO 45,000,000 44,367,300 0.700 A2 1,679 11/4 /2026

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

02665WCY5 AMERICAN HONDA FINANCE 56,305,000 56,349,481 2.200 A3 88 6 /27/2022

02665WCZ2 AMERICAN HONDA FINANCE 35,000,000 34,753,950 2.400 A3 819 6 /27/2024

02665WDJ7 AMERICAN HONDA FINANCE 15,000,000 14,515,350 2.350 A3 1,744 1 /8 /2027

02665WDZ1 AMERICAN HONDA FINANCE 12,000,000 11,136,120 1.300 A3 1,623 9 /9 /2026

03040WAW5 AMERICAN WATER CAPITAL C 2,000,000 1,916,000 2.800 BAA1 2,953 5 /1 /2030

031162BV1 AMGEN INC 20,000,000 20,373,800 3.625 BAA1 783 5 /22/2024

031162CR9 AMGEN INC 3,000,000 2,742,360 3.150 BAA1 6,536 2 /21/2040

031162CS7 AMGEN INC 20,500,000 18,496,330 3.375 BAA1 10,189 2 /21/2050

031162CT5 AMGEN INC 5,000,000 4,809,200 2.200 BAA1 1,788 2 /21/2027

031162CW8 AMGEN INC 5,000,000 4,605,500 2.300 BAA1 3,253 2 /25/2031

031162DB3 AMGEN INC 20,000,000 18,216,000 1.650 BAA1 2,329 8 /15/2028

032654AT2 ANALOG DEVICES INC 5,000,000 4,982,100 0.299 A3 915 10/1 /2024

032654AW5 ANALOG DEVICES INC 3,000,000 2,691,750 2.800 A3 7,124 10/1 /2041

036752AC7 ANTHEM INC 15,000,000 15,116,550 3.350 BAA2 976 12/1 /2024

036752AP8 ANTHEM INC 5,000,000 4,670,650 2.550 BAA2 3,271 3 /15/2031

036752AR4 ANTHEM INC 10,000,000 9,420,200 1.500 BAA2 1,445 3 /15/2026

037833AL4 APPLE INC 60,000,000 63,110,400 3.850 AAA 7,704 5 /4 /2043

037833BA7 APPLE INC 7,000,000 6,953,520 3.450 AAA 8,351 2 /9 /2045

037833BW9 APPLE INC 15,000,000 17,149,200 4.500 AAA 5,077 2 /23/2036

037833CR9 APPLE INC 20,000,000 20,337,800 3.200 AAA 1,867 5 /11/2027

037833DU1 APPLE INC 5,000,000 4,531,900 1.650 AAA 2,963 5 /11/2030

046353AX6 ASTRAZENECA PLC 5,000,000 3,841,250 2.125 A3 10,355 8 /6 /2050

04636NAA1 ASTRAZENECA FINANCE LLC 5,000,000 4,635,600 1.200 A3 1,519 5 /28/2026

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

053015AE3 AUTOMATIC DATA PROCESSNG 20,000,000 20,432,600 3.375 AA3 1,264 9 /15/2025

05531FBF9 BB&T CORPORATION 20,000,000 20,375,600 3.750 A3 615 12/6 /2023

06051GFB0 BANK OF AMERICA CORP 15,000,000 15,395,850 4.125 A2 662 1 /22/2024

06051GFF1 BANK OF AMERICA CORP 30,000,000 30,789,900 4.000 A2 732 4 /1 /2024

06051GFL8 BANK OF AMERICA CORP 20,000,000 20,585,400 4.250 BAA1 1,666 10/22/2026

06051GGA1 BANK OF AMERICA CORP 50,000,000 49,766,000 3.248 A2 2,030 10/21/2027

06051GHV4 BANK OF AMERICA CORP 15,000,000 14,514,300 3.194 A2 3,036 7 /23/2030

06051GHX0 BANK OF AMERICA CORP 25,000,000 23,707,000 2.884 A2 3,127 10/22/2030

06051GJE0 BANK OF AMERICA CORP 51,718,000 43,668,610 2.676 A2 7,020 6 /19/2041

06051GKD0 BANK OF AMERICA CORP 20,000,000 18,173,200 2.572 A2 3,856 10/20/2032

06051GKF5 BANK OF AMERICA CORP 40,000,000 39,814,400 0.710 A2 1,041 2 /4 /2025

06051GKG3 BANK OF AMERICA CORP 15,000,000 14,665,950 1.843 A2 1,041 2 /4 /2025

06051GKJ7 BANK OF AMERICA CORP 5,000,000 4,777,400 2.551 A2 2,136 2 /4 /2028

06051GKK4 BANK OF AMERICA CORP 15,000,000 14,054,850 2.972 A2 3,963 2 /4 /2033

06368FAB5 BANK OF MONTREAL 15,000,000 14,911,050 0.472 A2 533 9 /15/2023

06368FAC3 BANK OF MONTREAL 20,000,000 18,360,400 1.250 A2 1,629 9 /15/2026

06368FAD1 BANK OF MONTREAL 18,000,000 17,841,240 0.827 A2 1,629 9 /15/2026

06406HCS6 BANK OF NEW YORK MELLON 12,575,000 12,795,943 3.650 A1 675 2 /4 /2024

06406RAJ6 BANK OF NY MELLON CORP 20,000,000 20,268,000 3.450 A1 498 8 /11/2023

0641598L3 BANK OF NOVA SCOTIA 50,000,000 49,750,500 0.467 A2 533 9 /15/2023

0641598M1 BANK OF NOVA SCOTIA 40,000,000 39,420,000 0.817 A2 1,629 9 /15/2026

06417XAA9 BANK OF NOVA SCOTIA 20,000,000 19,790,200 0.508 A2 1,016 1 /10/2025

06417XAD3 BANK OF NOVA SCOTIA 20,000,000 18,903,200 1.950 A2 1,769 2 /2 /2027

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

06738EAE5 BARCLAYS PLC 20,000,000 20,037,000 3.650 BAA2 1,081 3 /16/2025

06738EAN5 BARCLAYS PLC 35,000,000 35,733,250 4.375 BAA2 1,383 1 /12/2026

06738EAU9 BARCLAYS PLC 10,000,000 10,163,100 4.337 BAA2 2,111 1 /10/2028

06738EBU8 BARCLAYS PLC 20,000,000 18,567,600 2.279 BAA2 2,064 11/24/2027

06739GCR8 BARCLAYS BANK PLC 27,816,000 27,830,186 1.700 A1 42 5 /12/2022

07330NAT2 BRANCH BANKING&TRUST 10,000,000 9,840,600 2.150 A2 981 12/6 /2024

084664CU3 BERKSHIRE HATHAWAY FIN 3,000,000 2,736,780 1.850 AA2 2,903 3 /12/2030

084664CV1 BERKSHIRE HATHAWAY FIN 7,000,000 6,060,390 2.850 AA2 10,425 10/15/2050

084670BJ6 BERKSHIRE HATHAWAY INC 20,000,000 20,215,200 3.000 AA2 317 2 /11/2023

09247XAQ4 BLACKROCK INC 10,000,000 9,495,600 2.400 AA3 2,952 4 /30/2030

09247XAR2 BLACKROCK INC 5,000,000 4,515,000 1.900 AA3 3,225 1 /28/2031

09261BAG5 BLACKSTONE HOLDINGS FINA 4,000,000 3,651,360 2.550 N/A 3,652 3 /30/2032

10112RBC7 BOSTON PROPERTIES LP 10,000,000 9,463,400 2.900 BAA1 2,906 3 /15/2030

10373QBG4 BP CAP MARKETS AMERICA 23,000,000 19,866,020 3.000 A2 10,192 2 /24/2050

110122DR6 BRISTOL-MYERS SQUIBB CO 5,000,000 4,219,250 2.350 A2 6,802 11/13/2040

110122DS4 BRISTOL-MYERS SQUIBB CO 5,000,000 4,150,400 2.550 A2 10,454 11/13/2050

11133TAD5 BROADRIDGE FINANCIAL SOL 6,200,000 5,871,462 2.900 BAA1 2,802 12/1 /2029

11575TAC2 BROWN UNIVERSITY 10,000,000 9,159,400 2.924 AA1 10,381 9 /1 /2050

12189LAL5 BURLINGTN NORTH SANTA FE 4,853,000 4,865,472 3.050 A3 154 9 /1 /2022

12189LAM3 BURLINGTN NORTH SANTA FE 9,000,000 9,067,320 3.000 A3 349 3 /15/2023

12505BAD2 CBRE SERVICES INC 7,085,000 7,434,574 4.875 BAA1 1,431 3 /1 /2026

12532HAA2 CGI INC 15,000,000 13,779,750 1.450 BAA1 1,628 9 /14/2026

12532HAD6 CGI INC 15,000,000 13,083,000 2.300 BAA1 3,454 9 /14/2031

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

12572QAG0 CME GROUP INC 10,000,000 10,067,700 3.000 AA3 1,080 3 /15/2025

126117AW0 CNA FINANCIAL CORP 5,000,000 4,437,500 2.050 BAA2 3,059 8 /15/2030

13607HVE9 CANADIAN IMPERIAL BANK 50,000,000 45,892,500 1.250 A2 1,544 6 /22/2026

13607HYE6 CANADIAN IMPERIAL BANK 20,000,000 19,781,400 0.468 A2 932 10/18/2024

14040HCJ2 CAPITAL ONE FINANCIAL CO 10,000,000 9,004,600 2.618 BAA1 3,869 11/2 /2032

14913Q2S7 CATERPILLAR FINL SERVICE 10,000,000 10,207,400 3.650 A2 616 12/7 /2023

14913R2R7 CATERPILLAR FINL SERVICE 15,000,000 14,937,450 0.469 A2 897 9 /13/2024

166764BL3 CHEVRON CORP 20,000,000 20,079,000 2.954 AA2 1,507 5 /16/2026

172967JP7 CITIGROUP INC 28,096,000 28,289,020 3.300 A3 1,123 4 /27/2025

172967LG4 CITIGROUP INC 25,000,000 25,011,250 2.750 A3 25 4 /25/2022

172967ND9 CITIGROUP INC 10,000,000 9,516,100 1.281 A3 1,313 11/3 /2025

172967NE7 CITIGROUP INC 10,000,000 8,971,600 2.520 A3 3,870 11/3 /2032

172967NF4 CITIGROUP INC 7,000,000 5,997,740 2.904 A3 7,522 11/3 /2042

17308CC53 CITIGROUP INC 10,000,000 9,485,100 2.976 A3 35 11/5 /2030

17325FAS7 CITIBANK NA 50,000,000 50,880,000 3.650 AA3 663 1 /23/2024

17327CAN3 CITIGROUP INC 25,000,000 24,067,000 2.014 A3 1,396 1 /25/2026

17327CAP8 CITIGROUP INC 20,000,000 19,675,800 0.741 A3 1,396 1 /25/2026

17327CAQ6 CITIGROUP INC 10,000,000 9,343,300 3.057 A3 2,482 1 /25/2033

19416QEL0 COLGATE-PALMOLIVE CO 6,000,000 6,022,860 2.250 AA3 229 11/15/2022

20030NBT7 COMCAST CORP 10,000,000 9,567,100 3.200 A3 5,220 7 /15/2036

20030NCR0 COMCAST CORP 10,000,000 10,208,400 3.700 A3 746 4 /15/2024

20030NCY5 COMCAST CORP 5,000,000 4,741,050 3.250 A3 6,424 11/1 /2039

20030NDA6 COMCAST CORP 5,000,000 4,799,450 2.650 A3 2,864 2 /1 /2030

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

22160KAM7 COSTCO WHOLESALE CORP 10,000,000 10,061,100 3.000 AA3 1,874 5 /18/2027

231021AS5 CUMMINS INC 7,000,000 5,607,420 1.500 A2 3,076 9 /1 /2030

23291KAH8 DH EUROPE FINANCE II 10,000,000 9,532,000 2.600 BAA1 2,786 11/15/2029

235851AV4 DANAHER CORP 10,000,000 8,255,600 2.600 BAA1 10,411 10/1 /2050

244199BJ3 DEERE&COMPANY 10,000,000 10,015,500 3.100 A2 2,937 4 /15/2030

24422ETG4 JOHN DEERE CAPITAL CORP 16,595,000 16,739,377 2.800 A2 340 3 /6 /2023

24422EUM9 JOHN DEERE CAPITAL CORP 15,000,000 15,300,150 3.650 A2 560 10/12/2023

24422EVR7 JOHN DEERE CAPITAL CORP 25,000,000 23,193,250 1.050 A2 1,539 6 /17/2026

24422EVT3 JOHN DEERE CAPITAL CORP 10,000,000 9,962,900 0.169 A2 466 7 /10/2023

24422EVV8 JOHN DEERE CAPITAL CORP 10,000,000 9,969,600 0.249 A2 925 10/11/2024

24422EVW6 JOHN DEERE CAPITAL CORP 7,000,000 6,512,940 1.300 A2 1,657 10/13/2026

247109BS9 DELMARVA PWR&LIGHT CO 6,280,000 6,349,394 3.500 A2 594 11/15/2023

25389JAR7 DIGITAL REALTY TRUST LP 10,000,000 10,061,100 3.700 BAA2 1,963 8 /15/2027

25389JAU0 DIGITAL REALTY TRUST LP 15,000,000 14,932,050 3.600 BAA2 2,649 7 /1 /2029

254687FY7 WALT DISNEY COMPANY/THE 35,000,000 34,089,650 3.500 A2 6,618 5 /13/2040

25468PDN3 WALT DISNEY COMPANY/THE 10,000,000 8,877,100 3.000 A2 8,887 7 /30/2046

25746UDJ5 DOMINION ENERGY INC 8,000,000 7,438,320 1.450 BAA2 1,476 4 /15/2026

260543DD2 DOW CHEMICAL CO/THE 20,000,000 18,608,000 3.600 BAA2 10,456 11/15/2050

26441CAW5 DUKE ENERGY CORP 6,045,000 6,059,508 2.400 BAA2 137 8 /15/2022

26442CAV6 DUKE ENERGY CAROLINAS 4,000,000 4,040,400 3.050 AA3 349 3 /15/2023

26442UAF1 DUKE ENERGY PROGRESS LLC 4,095,000 4,142,297 3.375 AA3 519 9 /1 /2023

26442UAK0 DUKE ENERGY PROGRESS LLC 5,000,000 4,061,200 2.500 AA3 10,364 8 /15/2050

278642AX1 EBAY INC 8,000,000 7,447,600 1.400 BAA1 1,501 5 /10/2026

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

278642AY9 EBAY INC 5,000,000 4,593,550 2.600 BAA1 3,327 5 /10/2031

29250NBF1 ENBRIDGE INC 20,000,000 17,757,600 2.500 BAA1 4,141 8 /1 /2033

29379VAY9 ENTERPRISE PRODUCTS OPER 15,000,000 15,105,900 4.450 BAA1 7,626 2 /15/2043

29446MAB8 EQUINOR ASA 10,000,000 10,171,500 3.625 AA2 2,355 9 /10/2028

30040WAL2 EVERSOURCE ENERGY 4,000,000 3,673,200 2.550 BAA1 3,271 3 /15/2031

30231GBC5 EXXON MOBIL CORPORATION 15,000,000 14,850,150 2.019 AA2 869 8 /16/2024

30231GBD3 EXXON MOBIL CORPORATION 25,000,000 24,519,500 2.275 AA2 1,599 8 /16/2026

34959EAB5 FORTINET INC 3,000,000 2,648,160 2.200 BAA1 3,271 3 /15/2031

369550AU2 GENERAL DYNAMICS CORP 15,000,000 15,030,900 2.250 A3 229 11/15/2022

369550BD9 GENERAL DYNAMICS CORP 17,145,000 17,349,711 3.375 A3 410 5 /15/2023

37045XDQ6 GENERAL MOTORS FINL CO 25,000,000 24,702,000 1.088 BAA3 1,793 2 /26/2027

37045XDR4 GENERAL MOTORS FINL CO 20,000,000 18,652,200 2.350 BAA3 1,793 2 /26/2027

37045XDS2 GENERAL MOTORS FINL CO 10,000,000 8,988,200 3.100 BAA3 3,574 1 /12/2032

375558AW3 GILEAD SCIENCES INC 40,000,000 40,714,800 3.700 A3 732 4 /1 /2024

375558BL6 GILEAD SCIENCES INC 10,000,000 10,018,200 2.500 A3 519 9 /1 /2023

377372AL1 GLAXOSMITHKLINE CAP INC 20,000,000 20,287,200 3.375 A2 410 5 /15/2023

377373AD7 GLAXOSMITHKLINE CAPITAL 13,709,000 13,735,458 2.850 A2 38 5 /8 /2022

377373AH8 GLAXOSMITHKLINE CAPITAL 10,000,000 10,199,500 3.375 A2 2,619 6 /1 /2029

377373AJ4 GLAXOSMITHKLINE CAPITAL 20,000,000 20,027,800 2.875 A2 62 6 /1 /2022

38141EC23 GOLDMAN SACHS GROUP INC 40,000,000 40,730,400 3.850 A2 830 7 /8 /2024

38141GXG4 GOLDMAN SACHS GROUP INC 25,000,000 23,190,250 2.600 A2 2,870 2 /7 /2030

38141GXJ8 GOLDMAN SACHS GROUP INC 15,000,000 15,111,900 3.500 A2 1,097 4 /1 /2025

38141GYN8 GOLDMAN SACHS GROUP INC 10,000,000 9,040,600 2.650 A2 3,857 10/21/2032

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

38141GYQ1 GOLDMAN SACHS GROUP INC 25,000,000 24,584,000 0.537 A2 935 10/21/2024

38141GYR9 GOLDMAN SACHS GROUP INC 40,000,000 39,300,000 0.967 A2 2,030 10/21/2027

38141GZH0 GOLDMAN SACHS GROUP INC 7,000,000 6,824,300 1.757 A2 1,030 1 /24/2025

38141GZJ6 GOLDMAN SACHS GROUP INC 10,000,000 9,932,900 0.746 A2 1,030 1 /24/2025

38148LAC0 GOLDMAN SACHS GROUP INC 50,000,000 50,419,500 3.500 A2 1,029 1 /23/2025

437076AZ5 HOME DEPOT INC 5,000,000 5,033,150 2.700 A2 366 4 /1 /2023

437076BW1 HOME DEPOT INC 10,000,000 10,468,100 3.900 A2 2,442 12/6 /2028

437076BY7 HOME DEPOT INC 30,000,000 29,745,000 2.950 A2 2,633 6 /15/2029

437076CC4 HOME DEPOT INC 25,000,000 24,078,500 3.300 A2 6,590 4 /15/2040

438516CE4 HONEYWELL INTERNATIONAL 20,000,000 18,400,800 1.100 A2 1,796 3 /1 /2027

440452AF7 HORMEL FOODS CORP 7,000,000 6,273,330 1.800 A1 2,994 6 /11/2030

45167RAH7 IDEX CORP 10,000,000 9,091,000 2.625 BAA2 3,363 6 /15/2031

458140BH2 INTEL CORP 20,000,000 19,068,600 2.450 A1 2,786 11/15/2029

458140BJ8 INTEL CORP 40,000,000 36,897,600 3.250 A1 10,091 11/15/2049

45866FAA2 INTERCONTINENTALEXCHANGE 5,000,000 5,107,095 4.000 A2 563 10/15/2023

45866FAE4 INTERCONTINENTALEXCHANGE 15,242,000 15,288,625 2.350 A2 168 9 /15/2022

45866FAG9 INTERCONTINENTALEXCHANGE 8,600,000 8,700,818 3.450 A3 539 9 /21/2023

45866FAN4 INTERCONTINENTALEXCHANGE 20,000,000 17,298,860 1.850 A3 3,821 9 /15/2032

45866FAP9 INTERCONTINENTALEXCHANGE 15,000,000 12,852,450 2.650 A3 6,743 9 /15/2040

46124HAD8 INTUIT INC 5,000,000 4,411,450 1.650 A3 3,028 7 /15/2030

46625HJX9 JPMORGAN CHASE&CO 10,000,000 10,199,700 3.625 A2 774 5 /13/2024

46625HJZ4 JPMORGAN CHASE&CO 20,000,000 20,695,600 4.125 A3 1,720 12/15/2026

46625HKC3 JPMORGAN CHASE&CO 25,000,000 25,129,000 3.125 A2 1,029 1 /23/2025

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

46647PBD7 JPMORGAN CHASE&CO 10,000,000 10,053,000 3.702 A2 2,958 5 /6 /2030

46647PBE5 JPMORGAN CHASE&CO 35,000,000 33,072,200 2.739 A2 3,120 10/15/2030

46647PCQ7 JPMORGAN CHASE&CO 15,000,000 14,598,000 1.050 A2 2,001 9 /22/2027

46647PCS3 JPMORGAN CHASE&CO 25,000,000 24,616,750 0.785 A2 1,350 12/10/2025

46647PCU8 JPMORGAN CHASE&CO 10,000,000 9,427,500 2.963 A2 3,953 1 /25/2033

48305QAC7 KAISER FOUNDATION HOSPIT 6,127,000 6,113,337 3.150 N/A 1,857 5 /1 /2027

48305QAE3 KAISER FOUNDATION HOSPIT 10,000,000 9,313,000 3.266 N/A 10,077 11/1 /2049

494368CB7 KIMBERLY-CLARK CORP 15,000,000 14,949,150 3.100 A2 2,917 3 /26/2030

501044CY5 KROGER CO/THE 10,000,000 10,190,900 4.000 BAA1 672 2 /1 /2024

50540RAQ5 LABORATORY CORP OF AMER 4,500,000 4,545,135 3.600 BAA2 1,038 2 /1 /2025

50540RAX0 LABORATORY CORP OF AMER 20,000,000 18,622,600 1.550 BAA2 1,523 6 /1 /2026

532457BV9 ELI LILLY&CO 8,121,000 8,324,512 3.375 A2 2,541 3 /15/2029

539830BB4 LOCKHEED MARTIN CORP 10,000,000 10,675,000 4.070 A3 7,564 12/15/2042

539830BD0 LOCKHEED MARTIN CORP 10,000,000 10,211,000 3.800 A3 8,371 3 /1 /2045

539830BQ1 LOCKHEED MARTIN CORP 2,000,000 1,750,640 2.800 A3 10,303 6 /15/2050

54438CYN6 LOS ANGELES CA CMNTY CLG DIST 31,845,000 28,810,490 1.806 AAA 3,045 8 /1 /2030

548661DZ7 LOWE'S COS INC 7,000,000 5,955,250 3.000 BAA1 10,425 10/15/2050

55608JBB3 MACQUARIE GROUP LTD 25,000,000 24,821,000 0.758 A3 1,293 10/14/2025

559080AG1 MAGELLAN MIDSTREAM PARTN 7,500,000 8,059,200 5.150 BAA1 7,868 10/15/2043

589331AT4 MERCK&CO INC 17,627,000 17,662,430 2.400 A1 168 9 /15/2022

59156RBN7 METLIFE INC 15,000,000 15,327,750 4.050 A3 8,371 3 /1 /2045

594918AU8 MICROSOFT CORP 10,000,000 10,254,600 3.750 AAA 7,701 5 /1 /2043

594918BC7 MICROSOFT CORP 10,000,000 10,474,400 3.500 AAA 4,701 2 /12/2035

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

594918BS2 MICROSOFT CORP 20,000,000 20,801,800 3.450 AAA 5,244 8 /8 /2036

594918BY9 MICROSOFT CORP 20,000,000 20,515,200 3.300 AAA 1,773 2 /6 /2027

59523UAN7 MID-AMERICA APARTMENTS L 40,000,000 40,076,400 3.600 BAA1 1,888 6 /1 /2027

595620AT2 MIDAMERICAN ENERGY CO 5,000,000 5,139,250 3.650 AA2 2,572 4 /15/2029

595620AV7 MIDAMERICAN ENERGY CO 25,000,000 22,960,500 3.150 AA2 10,242 4 /15/2050

61744YAH1 MORGAN STANLEY 100,000,000 100,170,000 2.750 A1 49 5 /19/2022

61746BDQ6 MORGAN STANLEY 15,000,000 15,301,500 3.875 A1 760 4 /29/2024

61746BEF9 MORGAN STANLEY 20,000,000 20,172,000 3.625 A1 1,756 1 /20/2027

61747YEG6 MORGAN STANLEY 20,000,000 18,998,800 1.164 A1 1,300 10/21/2025

61747YEH4 MORGAN STANLEY 10,000,000 9,013,400 2.511 A1 3,856 10/20/2032

61747YEJ0 MORGAN STANLEY 30,000,000 29,865,300 0.674 A1 1,030 1 /24/2025

61747YEK7 MORGAN STANLEY 10,000,000 9,533,200 2.475 A1 2,122 1 /21/2028

61747YEL5 MORGAN STANLEY 7,000,000 6,564,180 2.943 A1 3,949 1 /21/2033

61761JVL0 MORGAN STANLEY 60,000,000 61,077,000 3.700 A1 937 10/23/2024

637432NJ0 NATIONAL RURAL UTIL COOP 5,000,000 5,025,250 2.700 A1 321 2 /15/2023

637432NL5 NATIONAL RURAL UTIL COOP 6,550,000 6,576,135 2.950 A1 678 2 /7 /2024

637432NP6 NATIONAL RURAL UTIL COOP 10,000,000 9,985,100 3.400 A1 2,139 2 /7 /2028

63743HFB3 NATIONAL RURAL UTIL COOP 5,000,000 4,997,800 0.450 A2 494 8 /7 /2023

651639AZ9 NEWMONT CORP 5,000,000 4,599,650 2.600 BAA1 3,759 7 /15/2032

65339KBR0 NEXTERA ENERGY CAPITAL 5,000,000 4,576,750 2.250 BAA1 2,984 6 /1 /2030

65339KBX7 NEXTERA ENERGY CAPITAL 30,000,000 29,876,700 0.450 BAA1 582 11/3 /2023

654106AJ2 NIKE INC 2,000,000 1,989,960 2.750 A1 1,822 3 /27/2027

654106AL7 NIKE INC 20,000,000 19,471,400 3.250 A1 6,571 3 /27/2040

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

654106AM5 NIKE INC 5,000,000 4,968,550 3.375 A1 10,223 3 /27/2050

665772CR8 NORTHERN STATES PWR-MINN 25,000,000 22,055,000 2.900 AA3 10,197 3 /1 /2050

665859AV6 NORTHERN TRUST CORP 10,000,000 9,160,800 1.950 A2 2,953 5 /1 /2030

66989HAG3 NOVARTIS CAPITAL CORP 20,000,000 20,361,400 3.400 A1 767 5 /6 /2024

66989HAM0 NOVARTIS CAPITAL CORP 17,519,000 17,527,760 2.400 A1 47 5 /17/2022

67066GAM6 NVIDIA CORP 20,000,000 18,364,800 1.550 A2 2,268 6 /15/2028

68389XAU9 ORACLE CORP 40,253,000 40,540,809 3.400 BAA2 830 7 /8 /2024

68389XBM6 ORACLE CORP 5,000,000 4,794,450 2.650 BAA2 1,567 7 /15/2026

68389XBR5 ORACLE CORP 5,000,000 5,009,300 2.625 BAA2 321 2 /15/2023

68389XCC7 ORACLE CORP 20,000,000 18,650,200 1.650 BAA2 1,455 3 /25/2026

693304AP2 PECO ENERGY CO 11,300,000 11,301,582 2.375 AA3 168 9 /15/2022

693475AZ8 PNC FINANCIAL SERVICES 25,000,000 23,860,750 2.550 A3 2,854 1 /22/2030

69353RFE3 PNC BANK NA 20,000,000 20,059,200 2.450 A2 119 7 /28/2022

69371RP83 PACCAR FINANCIAL CORP 25,000,000 25,044,500 2.650 A1 40 5 /10/2022

69371RR65 PACCAR FINANCIAL CORP 10,000,000 9,603,700 2.000 A1 1,771 2 /4 /2027

713448DN5 PEPSICO INC 4,000,000 3,911,520 2.375 A1 1,650 10/6 /2026

713448DT2 PEPSICO INC 11,000,000 11,002,750 2.250 A1 32 5 /2 /2022

713448EL8 PEPSICO INC 10,000,000 9,801,500 2.625 A1 2,677 7 /29/2029

713448EP9 PEPSICO INC 20,000,000 18,527,400 2.875 A1 10,060 10/15/2049

713448FF0 PEPSICO INC 10,000,000 9,091,700 2.625 A1 7,144 10/21/2041

717081EN9 PFIZER INC 20,000,000 20,309,400 3.200 A2 533 9 /15/2023

717081ES8 PFIZER INC 10,000,000 10,110,900 2.950 A2 715 3 /15/2024

717081EW9 PFIZER INC 3,000,000 2,912,610 2.625 A2 2,923 4 /1 /2030

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

717081FA6 PFIZER INC 5,000,000 4,425,050 2.700 A2 10,285 5 /28/2050

718546AC8 PHILLIPS 66 19,350,000 19,350,000 4.300 A3 1 4 /1 /2022

74005PBF0 PRAXAIR INC 15,000,000 15,073,200 2.700 A2 327 2 /21/2023

74251VAS1 PRINCIPAL FINANCIAL GRP 18,000,000 16,281,360 2.125 BAA1 2,998 6 /15/2030

742718EP0 PROCTER&GAMBLE CO/THE 5,000,000 5,008,450 2.700 AA3 1,404 2 /2 /2026

742718EU9 PROCTER&GAMBLE CO/THE 20,000,000 20,059,200 2.150 AA3 133 8 /11/2022

742718FH7 PROCTER&GAMBLE CO/THE 30,000,000 30,163,800 3.000 AA3 2,916 3 /25/2030

742718FW4 PROCTER&GAMBLE CO/THE 13,000,000 12,388,480 2.300 AA3 3,594 2 /1 /2032

743315AX1 PROGRESSIVE CORP 5,000,000 5,178,100 3.950 A2 10,222 3 /26/2050

74340XBM2 PROLOGIS LP 17,500,000 16,258,375 2.250 A3 2,937 4 /15/2030

74340XBP5 PROLOGIS LP 5,000,000 4,446,550 3.000 A3 10,242 4 /15/2050

74340XBQ3 PROLOGIS LP 5,000,000 3,741,950 2.125 A3 10,425 10/15/2050

74432QCF0 PRUDENTIAL FINANCIAL INC 30,000,000 29,306,400 3.700 A3 10,574 3 /13/2051

74456QBL9 PUBLIC SERVICE ELECTRIC 4,488,000 4,468,971 3.000 A1 1,141 5 /15/2025

74456QBW5 PUBLIC SERVICE ELECTRIC 8,000,000 8,063,920 3.250 A1 519 9 /1 /2023

744573AN6 PUBLIC SERVICE ENTERPRIS 14,455,000 14,321,725 2.875 BAA2 807 6 /15/2024

74460DAB5 PUBLIC STORAGE 27,440,000 27,501,191 2.370 A2 168 9 /15/2022

79466LAE4 SALESFORCE.COM INC 14,584,000 14,765,571 3.250 A2 376 4 /11/2023

79466LAH7 SALESFORCE.COM INC 10,000,000 9,199,100 1.500 A2 2,298 7 /15/2028

79466LAJ3 SALESFORCE.COM INC 5,000,000 4,574,250 1.950 A2 3,393 7 /15/2031

79466LAK0 SALESFORCE.COM INC 10,000,000 8,849,900 2.700 A2 7,046 7 /15/2041

808513AY1 CHARLES SCHWAB CORP 19,860,000 20,190,868 3.550 A2 672 2 /1 /2024

822582CE0 SHELL INTERNATIONAL FIN 15,000,000 13,641,000 3.125 AA2 10,083 11/7 /2049

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

824348BJ4 SHERWIN-WILLIAMS CO 15,000,000 14,463,900 2.950 BAA2 2,694 8 /15/2029

824348BM7 SHERWIN-WILLIAMS CO 10,000,000 8,887,400 3.300 BAA2 10,272 5 /15/2050

845437BS0 SOUTHWESTERN ELEC POWER 10,000,000 9,400,100 1.650 BAA2 1,445 3 /15/2026

857477BG7 STATE STREET CORP 10,000,000 9,446,200 2.400 A1 2,856 1 /24/2030

85771PAN2 STATOIL ASA 25,000,000 25,496,750 3.700 AA2 701 3 /1 /2024

863667AF8 STRYKER CORP 5,000,000 5,057,900 3.375 BAA1 776 5 /15/2024

86787EBC0 SUNTRUST BANK 25,000,000 25,286,750 3.200 A2 732 4 /1 /2024

86787EBE6 SUNTRUST BANK 10,000,000 10,011,100 2.800 A2 47 5 /17/2022

872898AA9 TSMC ARIZONA CORP 7,000,000 6,559,980 1.750 AA3 1,669 10/25/2026

872898AC5 TSMC ARIZONA CORP 5,000,000 4,630,300 2.500 AA3 3,495 10/25/2031

872898AD3 TSMC ARIZONA CORP 4,000,000 3,647,240 3.125 AA3 7,148 10/25/2041

87612EBJ4 TARGET CORP 3,000,000 2,865,870 2.350 A2 2,878 2 /15/2030

87612EBM7 TARGET CORP 5,000,000 4,828,650 1.950 A2 1,751 1 /15/2027

882508BF0 TEXAS INSTRUMENTS INC 4,000,000 4,250,560 3.875 AA3 6,193 3 /15/2039

882508BJ2 TEXAS INSTRUMENTS INC 5,000,000 4,549,750 1.750 AA3 2,956 5 /4 /2030

883556CQ3 THERMO FISHER SCIENTIFIC 10,000,000 9,981,800 0.578 A3 932 10/18/2024

883556CR1 THERMO FISHER SCIENTIFIC 20,000,000 19,925,200 0.438 A3 566 10/18/2023

88579YBB6 3M COMPANY 10,000,000 10,130,800 3.250 A1 685 2 /14/2024

88579YBH3 3M COMPANY 6,150,000 6,018,698 2.000 A1 1,051 2 /14/2025

89114TZD7 TORONTO-DOMINION BANK 50,000,000 46,116,500 1.200 A1 1,525 6 /3 /2026

89114TZF2 TORONTO-DOMINION BANK 50,000,000 49,561,500 0.535 A1 894 9 /10/2024

89114TZH8 TORONTO-DOMINION BANK 50,000,000 49,343,500 0.775 A1 1,624 9 /10/2026

89114TZN5 TORONTO-DOMINION BANK 25,000,000 23,677,750 1.950 A1 1,748 1 /12/2027

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

89114TZQ8 TORONTO-DOMINION BANK 15,000,000 13,855,500 2.450 A1 3,574 1 /12/2032

892331AF6 TOYOTA MOTOR CORP 7,000,000 6,939,450 2.358 A1 824 7 /2 /2024

89236TEC5 TOYOTA MOTOR CREDIT CORP 25,000,000 25,061,750 2.150 A1 161 9 /8 /2022

89236TEL5 TOYOTA MOTOR CREDIT CORP 7,000,000 7,058,940 2.700 A1 286 1 /11/2023

89236TJK2 TOYOTA MOTOR CREDIT CORP 40,000,000 37,105,600 1.125 A1 1,540 6 /18/2026

89236TJP1 TOYOTA MOTOR CREDIT CORP 30,000,000 29,743,200 0.489 A1 897 9 /13/2024

89417EAL3 TRAVELERS COS INC 10,000,000 9,803,000 3.750 A2 8,811 5 /15/2046

89788JAD1 TRUIST BANK 50,000,000 49,765,500 0.248 A2 657 1 /17/2024

90331HNL3 US BANK NA CINCINNATI 10,000,000 10,069,800 2.850 A1 298 1 /23/2023

90331HNV1 US BANK NA CINCINNATI 25,000,000 25,334,250 3.400 A1 480 7 /24/2023

904764AW7 UNILEVER CAPITAL CORP 8,625,000 8,634,488 2.200 A1 35 5 /5 /2022

904764AX5 UNILEVER CAPITAL CORP 15,000,000 15,040,350 2.600 A1 766 5 /5 /2024

904764AY3 UNILEVER CAPITAL CORP 14,370,000 14,272,715 2.900 A1 1,861 5 /5 /2027

904764BA4 UNILEVER CAPITAL CORP 5,000,000 5,053,300 3.125 A1 356 3 /22/2023

904764BG1 UNILEVER CAPITAL CORP 6,500,000 6,581,835 3.250 A1 707 3 /7 /2024

907818DN5 UNION PACIFIC CORP 9,685,000 9,732,941 2.750 BAA1 380 4 /15/2023

907818EU8 UNION PACIFIC CORP 17,781,000 18,005,752 3.500 BAA1 434 6 /8 /2023

907818FA1 UNION PACIFIC CORP 11,665,000 11,775,584 3.150 BAA1 701 3 /1 /2024

907818FK9 UNION PACIFIC CORP 35,000,000 32,575,200 3.250 BAA1 10,173 2 /5 /2050

907818FX1 UNION PACIFIC CORP 9,000,000 8,641,170 2.800 BAA1 3,607 2 /14/2032

911312AQ9 UNITED PARCEL SERVICE 10,000,000 10,044,100 2.450 A2 184 10/1 /2022

911312BC9 UNITED PARCEL SERVICE 20,922,000 20,938,947 2.350 A2 46 5 /16/2022

911312BK1 UNITED PARCEL SERVICE 7,675,000 7,714,757 2.500 A2 366 4 /1 /2023

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

91159HHV5 US BANCORP 8,000,000 8,110,000 3.375 A2 676 2 /5 /2024

91159HHW3 US BANCORP 10,000,000 9,799,800 3.000 A2 2,678 7 /30/2029

91159HHX1 US BANCORP 15,000,000 14,901,300 2.400 A2 852 7 /30/2024

91159HJB7 US BANCORP 4,000,000 3,586,800 2.491 A2 5,331 11/3 /2036

91324PDJ8 UNITEDHEALTH GROUP INC 20,000,000 20,262,800 3.500 A3 441 6 /15/2023

91324PDM1 UNITEDHEALTH GROUP INC 30,000,000 30,548,400 3.500 A3 686 2 /15/2024

91324PDS8 UNITEDHEALTH GROUP INC 20,000,000 19,656,800 2.875 A3 2,694 8 /15/2029

91324PDX7 UNITEDHEALTH GROUP INC 3,000,000 2,761,170 2.000 A3 2,967 5 /15/2030

91324PDY5 UNITEDHEALTH GROUP INC 32,000,000 28,740,160 2.750 A3 6,620 5 /15/2040

914886AB2 UNIV OF SOUTHERN CALIFOR 21,762,000 20,339,418 3.028 AA1 6,393 10/1 /2039

92343VFE9 VERIZON COMMUNICATIONS 3,000,000 2,950,440 3.150 BAA1 2,913 3 /22/2030

92343VFF6 VERIZON COMMUNICATIONS 2,000,000 1,976,640 3.000 BAA1 1,817 3 /22/2027

92343VFT6 VERIZON COMMUNICATIONS 5,000,000 4,253,300 2.650 BAA1 6,809 11/20/2040

92343VFU3 VERIZON COMMUNICATIONS 25,000,000 20,888,000 2.875 BAA1 10,461 11/20/2050

92343VGB4 VERIZON COMMUNICATIONS 4,000,000 3,758,800 3.550 BAA1 10,583 3 /22/2051

92343VGJ7 VERIZON COMMUNICATIONS 3,000,000 2,787,150 2.550 BAA1 3,277 3 /21/2031

92343VGM0 VERIZON COMMUNICATIONS 29,150,000 26,328,863 2.355 BAA1 3,637 3 /15/2032

927804FQ2 VIRGINIA ELEC&POWER CO 6,155,000 6,219,443 3.450 A2 686 2 /15/2024

92826CAC6 VISA INC 13,000,000 13,099,840 2.800 AA3 258 12/14/2022

92826CAD4 VISA INC 15,060,000 15,233,039 3.150 AA3 1,354 12/14/2025

92826CAH5 VISA INC 20,000,000 19,935,200 2.750 AA3 1,994 9 /15/2027

92826CAK8 VISA INC 5,000,000 4,545,850 2.700 AA3 6,590 4 /15/2040

92826CAL6 VISA INC 5,000,000 4,804,950 1.900 AA3 1,841 4 /15/2027

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

92939UAG1 WEC ENERGY GROUP INC 7,000,000 6,421,870 2.200 BAA1 2,451 12/15/2028

931142DP5 WAL-MART STORES INC 9,319,000 9,475,839 3.300 AA2 753 4 /22/2024

94974BGA2 WELLS FARGO&COMPANY 40,000,000 40,424,400 3.300 A1 893 9 /9 /2024

94974BGH7 WELLS FARGO&COMPANY 25,000,000 24,952,250 3.000 A1 1,056 2 /19/2025

94974BGP9 WELLS FARGO&COMPANY 25,000,000 25,323,500 3.550 A1 1,278 9 /29/2025

98389BAR1 XCEL ENERGY INC 10,858,000 10,853,983 3.300 BAA1 1,158 6 /1 /2025

98459LAB9 YALE UNIVERSITY 37,171,000 33,513,745 1.482 AAA 2,937 4 /15/2030

**Asset Total** **5,706,726,000** ***5,570,841,526***

***YANKEE CORPORATE NOTES & MTNS***

05565QCP1 BP CAPITAL MARKETS PLC 15,000,000 15,312,750 3.814 A2 681 2 /10/2024

10373QAD2 BP CAP MARKETS AMERICA 5,625,000 5,722,594 3.790 A2 677 2 /6 /2024

136069TY7 CANADIAN IMPERIAL BANK 10,000,000 10,027,500 2.550 AA2 77 6 /16/2022

68323AEQ3 ONTARIO (PROVINCE OF) 30,000,000 30,053,700 2.200 AA3 186 10/3 /2022

748149AN1 PROVINCE OF QUEBEC 15,000,000 15,035,850 2.750 AA2 1,838 4 /12/2027

822582BZ4 SHELL INTERNATIONAL FIN 18,270,000 18,604,341 3.500 AA2 592 11/13/2023

**Asset Total** **93,895,000** ***94,756,735***

**Asset Type Total** **5,800,621,000** ***5,665,598,261***

***FED FARM CREDIT BANK***

3133EM4L3 FED FARM CREDIT BK 25,000,000 24,978,500 0.245 AAA 893 9 /9 /2024

**Asset Total** **25,000,000** ***24,978,500***

***FED HOME LOAN MORTGAGE CORP***

3137FYTX4 FHLMC MULTIFAMILY STRUCTURED P 50,000,000 45,555,000 2.438 N/A 5,079 2 /25/2036

3137H2NB6 FHLMC MULTIFAMILY STRUCTURED P 15,000,000 14,830,350 0.250 N/A 3,434 8 /25/2031

3137H5DP9 FHLMC MULTIFAMILY STRUCTURED P 5,000,000 4,778,600 2.347 N/A 3,526 11/25/2031

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

3137H5DX2 FHLMC MULTIFAMILY STRUCTURED P 24,000,000 22,894,320 2.050 N/A 2,431 11/25/2028

**Asset Total** **94,000,000** ***88,058,270***

***FED NATL MORTGAGE ASSOCIATION***

3136BBN73 FANNIEMAE-ACES 15,000,000 13,180,200 1.270 N/A 3,038 7 /25/2030

3136BHMX4 FANNIEMAE-ACES 7,800,000 7,119,840 1.659 N/A 3,312 4 /25/2031

3136BHNA3 FANNIEMAE-ACES 32,000,000 28,809,280 1.684 N/A 4,012 3 /25/2033

3136BLP79 FEDERAL NATIONAL MORTGAGE ASSN 25,000,000 25,000,000 2.290 2,977 5 /25/2030

**Asset Total** **79,800,000** ***74,109,320***

***FEDERAL AGENCY CALLABLES***

3130AKN85 FED HOME LN BK 50,000,000 46,267,500 0.550 AAA 1,391 1 /20/2026

3130AKVR4 FED HOME LN BK 50,000,000 46,229,500 0.550 AAA 1,414 2 /12/2026

3130AKXB7 FED HOME LN BK 50,000,000 46,393,500 0.580 WR 1,413 2 /11/2026

3130AL2X1 FED HOME LN BK 50,000,000 46,137,000 0.850 WR 1,784 2 /17/2027

3130AL5A8 FED HOME LN BK 50,000,000 46,010,500 0.900 AAA 1,793 2 /26/2027

3130ALBC7 FED HOME LN BK 50,000,000 45,127,500 1.100 AAA 2,157 2 /25/2028

3133EMKZ4 FED FARM CREDIT BK 63,369,000 57,914,196 0.790 AAA 1,908 6 /21/2027

3133EMPN6 FED FARM CREDIT BK 50,000,000 45,874,000 0.690 AAA 1,769 2 /2 /2027

3133EMQW5 FED FARM CREDIT BK 50,000,000 45,997,500 0.780 AAA 1,783 2 /16/2027

3134GWVN3 FED HOME LN MTG CORP 50,000,000 46,605,500 0.600 AAA 1,279 9 /30/2025

3134GXGS7 FED HOME LN MTG CORP 50,000,000 47,827,000 0.430 AAA 810 6 /18/2024

**Asset Total** **563,369,000** ***520,383,696***

***TENNESSE VALLEY AUTHORITY***

880591EP3 TENN VALLEY AUTH 30,000,000 30,941,700 3.500 AAA 7,564 12/15/2042

880591EU2 TENN VALLEY AUTH 10,000,000 10,125,100 2.875 AAA 1,768 2 /1 /2027

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

**Asset Total** **40,000,000** ***41,066,800***

**Asset Type Total** **802,169,000** ***748,596,586***

***TAXABLE MUNICIPAL BONDS***

341271AE4 FLORIDA ST BRD OF ADMIN FIN CO 35,000,000 32,623,500 1.705 AA3 1,918 7 /1 /2027

341271AF1 FLORIDA ST BRD OF ADMIN FIN CO 72,595,000 66,266,168 2.154 AA3 3,014 7 /1 /2030

**Asset Total** **107,595,000** ***98,889,668***

**Asset Type Total** **107,595,000** ***98,889,668***

***FHLMC PC***

3132AARQ9 FED HOME LN MTG CORP POOL #ZS9495 21,395,913 21,805,859 3.500 N/A 8,585 10/1 /2045

3132AC3B4 FED HOME LN MTG CORP POOL #ZT0794 22,368,438 23,587,294 4.500 N/A 9,681 10/1 /2048

3132DMNQ4 FED HOME LN MTG CORP POOL #SD0399 34,361,839 34,994,440 3.500 N/A 10,289 6 /1 /2050

3132DMTD7 FED HOME LN MTG CORP POOL #SD0548 33,713,308 32,223,180 2.500 N/A 10,562 3 /1 /2051

3132DMTG0 FED HOME LN MTG CORP POOL #SD0551 46,968,541 44,892,062 2.500 N/A 10,562 3 /1 /2051

3132DV5C5 FED HOME LN MTG CORP POOL #SD8043 7,636,500 7,310,040 2.500 N/A 10,138 1 /1 /2050

3132DVK79 FED HOME LN MTG CORP POOL #SD7518 32,185,521 31,690,829 3.000 N/A 10,289 6 /1 /2050

3132DVK87 FED HOME LN MTG CORP POOL #SD7519 13,398,625 13,628,411 3.500 N/A 10,258 5 /1 /2050

3132XCSG1 FED HOME LN MTG CORP POOL #G67719 24,168,087 25,503,858 4.500 N/A 9,773 1 /1 /2049

3133A1CM2 FED HOME LN MTG CORP POOL #QA6376 3,443,810 3,296,071 2.500 N/A 10,138 1 /1 /2050

3133AHAV9 FED HOME LN MTG CORP POOL #QB9920 31,173,200 29,792,539 2.500 N/A 10,562 3 /1 /2051

3133B3XC6 FED HOME LN MTG CORP POOL #QD6075 39,861,220 38,083,410 2.500 N/A 10,899 2 /1 /2052

3133KH5M4 FED HOME LN MTG CORP POOL #RA2652 37,941,530 36,317,253 2.500 N/A 10,258 5 /1 /2050

3133KHSB3 FED HOME LN MTG CORP POOL #RA2314 10,928,763 11,001,330 3.500 N/A 10,197 3 /1 /2050

3133KJE32 FED HOME LN MTG CORP POOL #RA2854 34,107,496 32,638,145 2.500 N/A 10,289 6 /1 /2050

3133KJMD1 FED HOME LN MTG CORP POOL #RA3056 1,854,683 1,817,886 3.000 N/A 10,319 7 /1 /2050

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

3133KLBD8 FED HOME LN MTG CORP POOL #RA4536 19,433,384 19,032,862 3.000 N/A 10,503 1 /1 /2051

31346YXG3 FED HOME LN MTG CORP POOL #QA5179 3,832,509 3,667,481 2.500 N/A 10,107 12/1 /2049

**Asset Total** **418,773,365** ***411,282,947***

***FNMA PC***

3140H6J91 FED NATL MTG ASSN POOL #BJ4787 6,313,021 6,334,107 3.500 N/A 9,438 2 /1 /2048

3140HFUK3 FED NATL MTG ASSN POOL #BK2385 5,902,757 5,582,886 2.500 N/A 10,228 4 /1 /2050

3140JBGV2 FED NATL MTG ASSN POOL #BM6511 25,959,506 25,362,957 3.000 N/A 10,411 10/1 /2050

3140K13S3 FED NATL MTG ASSN POOL #BO6208 5,915,418 5,661,646 2.500 N/A 10,107 12/1 /2049

3140L0SJ7 FED NATL MTG ASSN POOL #BR2320 40,643,540 37,859,864 2.000 N/A 10,503 1 /1 /2051

3140L8MP2 FED NATL MTG ASSN POOL #BR9365 17,978,014 17,180,150 2.500 N/A 10,623 5 /1 /2051

3140Q7DP9 FED NATL MTG ASSN POOL #CA0109 3,291,569 3,329,653 3.500 N/A 9,254 8 /1 /2047

3140QCKZ8 FED NATL MTG ASSN POOL #CA4811 6,950,124 6,988,141 3.500 N/A 10,107 12/1 /2049

3140QCRF5 FED NATL MTG ASSN POOL #CA4985 6,149,283 6,180,644 3.500 N/A 10,138 1 /1 /2050

3140QEB76 FED NATL MTG ASSN POOL #CA6361 33,210,326 31,971,249 2.500 N/A 10,319 7 /1 /2050

3140QEK43 FED NATL MTG ASSN POOL #CA6614 8,478,783 8,301,830 3.000 N/A 10,350 8 /1 /2050

3140QKDT2 FED NATL MTG ASSN POOL #CB0113 27,950,031 26,242,004 2.000 N/A 6,941 4 /1 /2041

3140X4HZ2 FED NATL MTG ASSN POOL #FM1147 17,532,685 18,483,833 5.000 N/A 9,893 5 /1 /2049

3140X4L87 FED NATL MTG ASSN POOL #FM1250 7,767,124 8,142,587 4.500 N/A 9,954 7 /1 /2049

3140X5CN1 FED NATL MTG ASSN POOL #FM1876 2,740,755 2,763,613 3.500 N/A 10,077 11/1 /2049

3140X6R94 FED NATL MTG ASSN POOL #FM3211 15,778,501 15,105,548 2.500 N/A 10,258 5 /1 /2050

3140X75G0 FED NATL MTG ASSN POOL #FM4446 26,173,608 24,380,978 2.000 N/A 10,411 10/1 /2050

3140X7DK2 FED NATL MTG ASSN POOL #FM3705 25,593,265 26,521,532 4.000 N/A 9,651 9 /1 /2048

3140X7G29 FED NATL MTG ASSN POOL #FM3816 16,172,970 15,517,641 2.500 N/A 10,319 7 /1 /2050

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

3140X7JY6 FED NATL MTG ASSN POOL #FM3878 12,480,629 11,932,979 2.500 N/A 10,319 7 /1 /2050

3140X7QK8 FED NATL MTG ASSN POOL #FM4057 26,326,921 25,808,544 3.000 N/A 10,350 8 /1 /2050

3140X96Y6 FED NATL MTG ASSN POOL #FM6286 38,667,881 36,946,774 2.500 N/A 10,503 1 /1 /2051

3140X96Z3 FED NATL MTG ASSN POOL #FM6287 28,492,786 27,241,098 2.500 N/A 10,534 2 /1 /2051

3140XFX22 FEDL NATL MTGE ASSN POOL #FS0696 49,560,682 48,630,924 3.000 N/A 10,899 2 /1 /2052

3140XGF95 FEDL NATL MTGE ASSN POOL #FS1091 40,000,000 40,376,149 3.500 N/A 10,928 3 /1 /2052

3140XGHU6 FEDL NATL MTGE ASSN POOL #FS1142 30,000,000 29,536,800 3.000 N/A 10,928 3 /1 /2052

31418DFF4 FED NATL MTG ASSN POOL #MA3765 6,851,923 6,561,333 2.500 N/A 10,016 9 /1 /2049

31418DJW3 FED NATL MTG ASSN POOL #MA3876 1,566,507 1,520,279 3.000 N/A 10,107 12/1 /2049

**Asset Total** **534,448,609** ***520,465,743***

***GNMA PASS THROUGH***

36179VL24 GOVT NATL MTG ASSN II POOL #MA6645 6,397,457 6,155,058 2.500 N/A 10,277 5 /20/2050

**Asset Total** **6,397,457** ***6,155,058***

***GOV NATL MORTGAGE ASSOCIATION***

38382NQJ9 GOVT NATL MTG ASSN 47,113,530 45,497,536 2.500 N/A 10,522 1 /20/2051

38382UF30 GOVT NATL MTG ASSN 56,349,915 51,996,321 1.250 N/A 10,673 6 /20/2051

38382URM5 GOVT NATL MTG ASSN 39,821,282 37,213,386 1.500 N/A 10,673 6 /20/2051

38382VLC1 GOVT NATL MTG ASSN 50,000,000 46,022,500 2.500 N/A 10,673 6 /20/2051

**Asset Total** **193,284,727** ***180,729,743***

**Asset Type Total** **1,152,904,158** ***1,118,633,491***

***CMO PLAN AMORT CLASS***

3136ANK48 FED NATL MTG ASSN 6,989,651 6,759,342 3.500 N/A 8,487 6 /25/2045

3136BGH20 FED NATL MTG ASSN 33,202,112 30,032,306 1.000 N/A 10,770 9 /25/2051

3136BH6R5 FED NATL MTG ASSN 19,467,609 17,900,466 1.500 N/A 10,708 7 /25/2051

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

3137FGVQ5 FED HOME LN MTG CORP 9,229,756 9,223,388 3.500 N/A 9,573 6 /15/2048

3137H1Y75 FED HOME LN MTG CORP 26,413,614 24,453,724 1.750 N/A 10,405 9 /25/2050

31398NL69 FED NATL MTG ASSN 497,994 498,780 4.000 N/A 6,295 6 /25/2039

38382P2S0 GOVT NATL MTG ASSN 20,000,000 18,339,200 2.500 N/A 10,581 3 /20/2051

38382Q2E9 GOVT NATL MTG ASSN 38,772,752 35,688,767 1.125 N/A 10,338 7 /20/2050

38382Q3S7 GOVT NATL MTG ASSN 95,707,175 87,991,263 1.500 N/A 10,642 5 /20/2051

38382TQR8 GOVT NATL MTG ASSN 26,384,598 24,237,947 1.250 N/A 10,642 5 /20/2051

38382TUW2 GOVT NATL MTG ASSN 39,527,049 36,304,804 1.000 N/A 10,642 5 /20/2051

38382TVW1 GOVT NATL MTG ASSN 18,796,132 17,538,107 1.250 N/A 10,642 5 /20/2051

**Asset Total** **334,988,441** ***308,968,094***

***CMO SEQUENTIAL PAY***

3136AK6M0 FED NATL MTG ASSN 8,518,092 8,552,845 3.000 N/A 6,934 3 /25/2041

3136ALPJ4 FED NATL MTG ASSN 10,000,000 9,999,400 3.000 N/A 7,118 9 /25/2041

3136BAQ80 FED NATL MTG ASSN 30,000,000 26,016,000 2.000 N/A 10,343 7 /25/2050

3136BBB35 FED NATL MTG ASSN 9,337,053 9,187,940 3.500 N/A 10,405 9 /25/2050

3136BJYT6 FED NATL MTG ASSN 40,000,000 34,851,200 2.250 N/A 10,831 11/25/2051

3137BDUD6 FED HOME LN MTG CORP 8,075,997 8,099,660 3.000 N/A 7,046 7 /15/2041

3137FP5R2 FED HOME LN MTG CORP 3,930,321 3,855,920 3.000 N/A 10,070 10/25/2049

3137FRSW2 FED HOME LN MTG CORP 14,724,015 14,246,221 3.000 N/A 10,193 2 /25/2050

3137FUAG9 FED HOME LN MTG CORP 30,321,874 24,529,183 2.000 N/A 10,343 7 /25/2050

3137FVUM2 FED HOME LN MTG CORP 20,000,000 17,430,600 2.000 N/A 10,405 9 /25/2050

3137H1PN0 FED HOME LN MTG CORP 38,019,683 36,619,038 2.000 N/A 10,101 11/25/2049

38383CL73 GOVT NATL MTG ASSN 27,000,000 21,845,970 2.000 N/A 10,765 9 /20/2051

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

**Asset Total** **239,927,035** ***215,233,978***

***CMO-PASS-THROUGH***

3136BG3V1 FED NATL MTG ASSN 19,450,728 18,258,982 2.000 10,800 10/25/2051

3136BLFG0 FED NATL MTG ASSN 19,879,946 18,535,465 2.000 N/A 10,923 2 /25/2052

3136BLLR9 FED NATL MTG ASSN 29,741,965 29,337,950 2.500 10,923 2 /25/2052

38382XHT5 GOVT NATL MTG ASSN 15,431,432 15,087,157 3.000 N/A 10,734 8 /20/2051

38383AVX9 GOVT NATL MTG ASSN 19,533,592 18,492,256 0.400 N/A 10,765 9 /20/2051

**Asset Total** **104,037,663** ***99,711,810***

**Asset Type Total** **678,953,139** ***623,913,882***

***U.S. TREASURY NOTES & BONDS***

912810QA9 US TREASURY BOND 6,000,000 6,874,200 3.500 AAA 6,165 2 /15/2039

912810QX9 US TREASURY BOND 20,000,000 20,336,800 2.750 AAA 7,442 8 /15/2042

912810QY7 US TREASURY BOND 40,000,000 40,622,000 2.750 AAA 7,534 11/15/2042

912810RM2 US TREASURY BOND 50,000,000 53,121,000 3.000 AAA 8,446 5 /15/2045

912810RN0 US TREASURY BOND 50,000,000 52,117,000 2.875 AAA 8,538 8 /15/2045

912810RQ3 US TREASURY BOND 50,000,000 48,953,000 2.500 AAA 8,722 2 /15/2046

912810RS9 US TREASURY BOND 50,000,000 48,990,500 2.500 AAA 8,811 5 /15/2046

912810SJ8 US TREASURY BOND 15,000,000 14,262,900 2.250 AAA 9,999 8 /15/2049

912810SY5 US TREASURY BOND 100,000,000 94,402,000 2.250 AAA 6,985 5 /15/2041

9128282U3 US TREASURY NOTE 50,000,000 49,303,000 1.875 AAA 884 8 /31/2024

9128283W8 US TREASURY NOTE 50,000,000 50,773,500 2.750 AAA 2,147 2 /15/2028

9128284A5 US TREASURY NOTE 100,000,000 100,875,000 2.625 AAA 334 2 /28/2023

9128284M9 US TREASURY NOTE 50,000,000 50,515,500 2.875 AAA 1,126 4 /30/2025

9128284N7 US TREASURY NOTE 50,000,000 51,166,000 2.875 AAA 2,237 5 /15/2028

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

9128284R8 US TREASURY NOTE 50,000,000 50,511,500 2.875 AAA 1,157 5 /31/2025

9128284V9 US TREASURY NOTE 150,000,000 153,697,500 2.875 AAA 2,329 8 /15/2028

9128284X5 US TREASURY NOTE 100,000,000 100,918,000 2.750 AAA 518 8 /31/2023

9128284Z0 US TREASURY NOTE 35,000,000 35,251,650 2.750 AAA 1,249 8 /31/2025

9128285C0 US TREASURY NOTE 35,000,000 35,540,050 3.000 AAA 1,279 9 /30/2025

9128285D8 US TREASURY NOTE 50,000,000 50,556,500 2.875 AAA 548 9 /30/2023

9128285J5 US TREASURY NOTE 100,000,000 101,574,000 3.000 AAA 1,310 10/31/2025

9128285K2 US TREASURY NOTE 50,000,000 50,533,000 2.875 AAA 579 10/31/2023

9128285N6 US TREASURY NOTE 100,000,000 101,172,000 2.875 AAA 1,340 11/30/2025

9128285P1 US TREASURY NOTE 50,000,000 50,523,500 2.875 AAA 609 11/30/2023

9128285T3 US TREASURY NOTE 100,000,000 100,356,000 2.625 AAA 1,371 12/31/2025

9128285U0 US TREASURY NOTE 100,000,000 100,637,000 2.625 AAA 640 12/31/2023

9128286A3 US TREASURY NOTE 100,000,000 100,379,000 2.625 AAA 1,402 1 /31/2026

9128286B1 US TREASURY NOTE 100,000,000 101,203,000 2.625 AAA 2,513 2 /15/2029

9128286F2 US TREASURY NOTE 100,000,000 99,859,000 2.500 AAA 1,430 2 /28/2026

9128286L9 US TREASURY NOTE 100,000,000 98,949,000 2.250 AAA 1,461 3 /31/2026

9128286S4 US TREASURY NOTE 100,000,000 99,418,000 2.375 AAA 1,491 4 /30/2026

9128286T2 US TREASURY NOTE 100,000,000 99,711,000 2.375 AAA 2,602 5 /15/2029

912828T91 US TREASURY NOTE 50,000,000 49,580,000 1.625 AAA 579 10/31/2023

912828V23 US TREASURY NOTE 50,000,000 49,992,000 2.250 AAA 640 12/31/2023

912828XZ8 US TREASURY NOTE 50,000,000 50,332,000 2.750 AAA 1,187 6 /30/2025

912828Y79 US TREASURY NOTE 35,000,000 35,382,900 2.875 AAA 1,218 7 /31/2025

912828YB0 US TREASURY NOTE 30,000,000 28,449,600 1.625 AAA 2,694 8 /15/2029

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

91282CAW1 US TREASURY NOTE 50,000,000 48,449,000 0.250 AAA 594 11/15/2023

91282CBG5 US TREASURY NOTE 100,000,000 98,816,000 0.125 AAA 306 1 /31/2023

91282CBZ3 US TREASURY NOTE 25,000,000 23,289,000 1.250 AAA 2,222 4 /30/2028

91282CCD1 US TREASURY NOTE 100,000,000 97,957,000 0.125 AAA 426 5 /31/2023

**Asset Total** **2,691,000,000** ***2,695,349,600***

**Asset Type Total** **2,691,000,000** ***2,695,349,600***

***TREASURY BILLS***

912796Q28 US TREASURY BILL 100,000,000 99,978,000 -00 N/A 42 5 /12/2022

912796Q36 US TREASURY BILL 80,000,000 79,964,800 -00 N/A 56 5 /26/2022

912796T82 US TREASURY BILL 100,000,000 99,996,000 -00 N/A 12 4 /12/2022

912796U98 US TREASURY BILL 57,000,000 56,983,470 -00 N/A 47 5 /17/2022

**Asset Total** **337,000,000** ***336,922,270***

**Asset Type Total** **337,000,000** ***336,922,270***

***GOV'T MM CAPITAL CLASS***

4812C0670 JPMORGAN U.S. GOVERNMENT MONEY 150,000,000 150,000,000 -00 10,137 12/31/2049

**Asset Total** **150,000,000** ***150,000,000***

***GOV'T MM FUND SELECT CLASS***

949921126 ALLSPRING GOVERNMENT MONEY MARKET 5,000,000 5,000,000 -00

**Asset Total** **5,000,000** ***5,000,000***

***GOV'T MONEY MARKET FUND***

09248U700 BLACKROCK LIQUIDITY FUNDS FEDFUND 345,000,000 345,000,000 -00 10,137 12/31/2049

38141W273 GOLDMAN SACHS FIN SQ GOVT-FS 465 250,000,000 250,000,000 -00 10,137 12/31/2049

608919718 FEDERATED HERMES GOVERNMENT 5,000,000 5,000,000 -00

857492706 STATE STREET INSTITUTIONAL U.S. 155,000,000 155,000,000 -00 10,137 12/31/2049

**Asset Total** **755,000,000** ***755,000,000***

**Asset Type Total** **910,000,000** ***910,000,000***

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

***MUNI GO TAXABLE***

57582PUE8 MASSACHUSETTS ST 13,440,000 16,679,040 5.456 AA1 6,454 12/1 /2039

882830BH4 TEXAS ST TRANSPRTN COMMISSION 30,000,000 24,983,100 2.472 AAA 8,220 10/1 /2044

**Asset Total** **43,440,000** ***41,662,140***

**Asset Type Total** **43,440,000** ***41,662,140***

***MISC. GOV'T GUARANTEE***

742651DP4 PRIVATE EXPORT FUNDING 7,388,000 7,350,173 2.450 AAA 837 7 /15/2024

**Asset Total** **7,388,000** ***7,350,173***

**Asset Type Total** **7,388,000** ***7,350,173***

***AFRICAN DEVELOPMENT BANK NOTES***

00828EDC0 AFRICAN DEVELOPMENT BANK 25,000,000 25,271,000 3.000 AAA 538 9 /20/2023

**Asset Total** **25,000,000** ***25,271,000***

***ASIAN DEVELOPMENT BANK NOTES***

045167AW3 ASIAN DEVELOPMENT BANK 5,000,000 5,884,750 5.820 AAA 2,269 6 /16/2028

045167EL3 ASIAN DEVELOPMENT BANK 25,000,000 25,136,750 2.625 AAA 670 1 /30/2024

045167ET6 ASIAN DEVELOPMENT BANK 25,000,000 25,000,250 6.250 AAA 7 4 /7 /2022

04517PBG6 ASIAN DEVELOPMENT BANK 50,000,000 51,787,000 1.100 AAA 1,610 8 /27/2026

**Asset Total** **105,000,000** ***107,808,750***

***EIB NOTES & BONDS***

298785HK5 EUROPEAN INVESTMENT BANK 142,903,000 143,350,286 2.375 AAA 76 6 /15/2022

**Asset Total** **142,903,000** ***143,350,286***

***IADB Disc Note***

45818LWP1 INTL BK RECON&DEVELOP 55,000,000 54,975,800 -00 N/A 39 5 /9 /2022

**Asset Total** **55,000,000** ***54,975,800***

***IADB NOTES & BONDS***

4581X0BX5 INTER-AMERICAN DEVEL BK 10,000,000 10,526,900 3.200 AAA 7,434 8 /7 /2042

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

4581X0CN6 INTER-AMERICAN DEVEL BK 83,775,000 83,810,186 1.750 AAA 14 4 /14/2022

4581X0DY1 INTER-AMERICAN DEVEL BK 50,000,000 49,998,000 0.333 AAA 1,630 9 /16/2026

**Asset Total** **143,775,000** ***144,335,086***

***KFW NOTES & BONDS***

500769HJ6 KFW 161,636,000 162,057,870 2.125 AAA 76 6 /15/2022

**Asset Total** **161,636,000** ***162,057,870***

***SOVEREIGN NOTES***

698299BK9 REPUBLIC OF PANAMA 5,000,000 4,891,650 3.160 BAA2 2,855 1 /23/2030

698299BN3 REPUBLIC OF PANAMA 10,000,000 8,838,100 2.252 BAA2 3,835 9 /29/2032

731011AU6 REPUBLIC OF POLAND 10,000,000 10,185,000 3.250 A2 1,467 4 /6 /2026

**Asset Total** **25,000,000** ***23,914,750***

**Asset Type Total** **658,314,000** ***661,713,542***

***FHMS***

3137FJEH8 FHLMC MULTI FAMILY 21,000,000 22,261,680 3.900 N/A 2,339 8 /25/2028

3137FKUP9 FHLMC MULTIFAMILY STRUCTURED P 20,000,000 21,120,600 3.771 N/A 2,461 12/25/2028

3137FPHK4 FHLMC MULTIFAMILY STRUCTURED P 20,000,000 19,502,200 2.425 N/A 2,704 8 /25/2029

3137FPJG1 FED HOME LN MTG CORP 14,000,000 13,797,280 2.595 N/A 2,735 9 /25/2029

**Asset Total** **75,000,000** ***76,681,760***

**Asset Type Total** **75,000,000** ***76,681,760***

***AGENCY CMBS - FHMS***

3137H2NY6 FHLMC MULTIFAMILY STRUCTURED P 50,000,000 43,958,500 2.184 N/A 5,261 8 /25/2036

**Asset Total** **50,000,000** ***43,958,500***

**Asset Type Total** **50,000,000** ***43,958,500***

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

***Grand Total*** ***19,157,095,628*** ***18,864,948,368***