

# COLORADO STATE TREASURY FY23

## Portfolio Detail--Treasury Pool

3/31/2023

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
<b><i>ABS AUTOMOBILES</i></b>								
	05602RAD3	BMW VEHICLE OWNER TRUST	10,000,000	9,771,400	3.210	AAA	1,243	8/25/2026
	14043QAC6	CAPITAL ONE PRIME AUTO RECEIVA CAPIT	17,000,000	16,505,810	3.170	N/A	1,476	4/15/2027
	14317HAC5	CARMAX AUTO OWNER TRUST	19,000,000	18,588,650	3.490	AAA	1,418	2/16/2027
	34534LAD9	FORD CREDIT AUTO OWNER TRUST	18,250,000	17,933,910	3.740	AAA	1,264	9/15/2026
	362585AC5	GM FINANCIAL SECURITIZED TERM	7,500,000	7,262,775	3.100	AAA	1,418	2/16/2027
	36265WAD5	GM FINANCIAL SECURITIZED TERM	16,000,000	15,679,840	3.640	AAA	1,477	4/16/2027
	41284YAD8	HARLEY-DAVIDSON MOTORCYCLE TRUST	12,500,000	12,184,125	3.060	AAA	1,417	2/15/2027
	65479QAC1	NISSAN AUTO RECEIVABLES OWNER	17,500,000	16,700,950	1.860	AAA	1,235	8/17/2026
	89238FAD5	TOYOTA AUTO RECEIVABLES OWNERS TRUST	10,000,000	9,702,100	2.930	AAA	1,264	9/15/2026
	89238LAC4	TOYOTA LEASE OWNER TRUST	50,000,000	48,518,000	1.960	N/A	692	2/20/2025
		<b>Asset Total</b>	<b>177,750,000</b>	<b>172,847,560</b>				
<b><i>ABS SOFT BULLET 12X</i></b>								
	02582JJT8	AMERICAN EXPRESS CREDIT ACCOUNT	35,000,000	34,179,950	3.390	N/A	1,508	5/17/2027
	06742LAV5	BARCLAYS DRYROCK ISSUANCE TRUST	40,000,000	38,782,800	3.070	N/A	1,782	2/15/2028
	14041NFZ9	CAPITAL ONE MULTI-ASSET EXECUTION	73,000,000	70,414,340	2.800	N/A	1,445	3/15/2027
	254683CS2	DISCOVER CARD EXECUTION NOTE	40,000,000	38,922,400	3.320	AAA	1,506	5/15/2027
	34528EAA9	FORD CREDIT AUTO OWNER TRUST	32,500,000	31,466,825	3.880	N/A	4,247	11/15/2034
	87166PAG6	SYNCHRONY CARD ISSUANCE TRUST	10,000,000	9,707,000	3.370	AAA	1,844	4/17/2028
		<b>Asset Total</b>	<b>230,500,000</b>	<b>223,473,315</b>				
<b><i>ABS SOFT BULLET 2X</i></b>								

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	17305EGS8	CITIBANK CREDIT CARD ISSUANCE	30,000,000	29,141,400	3.960	AAA	2,755	10/15/2030
		<b>Asset Total</b>	<b>30,000,000</b>	<b>29,141,400</b>				
<b><i>AUTO ASSET BACKED LOCK OUT</i></b>								
	14043TAH9	CAPITAL ONE PRIME AUTO RECEIVA	14,920,787	14,879,307	2.240	N/A	690	2/18/2025
	58769TAE5	MERCEDES-BENZ AUTO RECEIVABLES	5,771,177	5,725,123	2.040	AAA	1,021	1/15/2026
	98162VAE9	WORLD OMNI AUTO RECEIVABLES TR	6,564,446	6,539,107	2.640	N/A	808	6/16/2025
		<b>Asset Total</b>	<b>27,256,410</b>	<b>27,143,537</b>				
		<b>Asset Type Total</b>	<b>465,506,410</b>	<b>452,605,812</b>				
<b><i>COMMERCIAL PAPER DISCOUNT</i></b>								
	06369MT86	BANK OF MONTREAL	60,000,000	59,451,000	-00		69	6/8/2023
	06369MTP8	BANK MONTREAL	30,000,000	29,663,100	-00		84	6/23/2023
	06369MTV5	BANK MONTREAL	65,000,000	64,216,100	-00		90	6/29/2023
	06744RRA8	BARCLAYS BK UK PLC	100,000,000	99,912,000	-00		10	4/10/2023
	22533URA3	CREDIT AGRICOLE CORP&INVT BANK	35,000,000	34,969,200	-00		10	4/10/2023
	22533URU9	CREDIT AGRICOLE CORPORATE	60,000,000	59,806,200	-00		28	4/28/2023
	22533USX2	CREDIT AGRICOLE CORPORATE&INVT BK	10,000,000	9,921,700	-00		61	5/31/2023
	22533UT86	CREDIT AGRICOLE CORPORATE&INVT BK	17,000,000	16,844,450	-00		69	6/8/2023
	22533UT94	CREDIT AGRICOLE CORPORATE&INVT BK	70,000,000	69,349,700	-00		70	6/9/2023
	22533UTG8	CREDIT AGRICOLE CORP	10,000,000	9,897,400	-00		77	6/16/2023
	22533UTL7	CREDIT AGRICOLE CORPORATE	75,000,000	74,189,250	-00		81	6/20/2023
	22533UTV5	CREDIT AGRICOLE CORPORATE&INVT BK	135,000,000	133,371,900	-00		90	6/29/2023
	45685RTN7	ING US FDG LLC	35,000,000	34,611,850	-00		83	6/22/2023
	48246UT89	KFW	100,000,000	99,085,000	-00		69	6/8/2023
	53943SS16	LLOYDS BK PLC	25,000,000	24,909,500	-00		31	5/1/2023

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	53943SSB4	LLOYDS BK PLC	40,000,000	39,798,800	-00		41	5/11/2023
	53943SSH1	LLOYDS BK PLC	85,000,000	84,504,450	-00		47	5/17/2023
	53943ST98	LLOYDS BK PLC	30,000,000	29,721,300	-00		70	6/9/2023
	53943STF4	LLOYDS BK PLC	25,000,000	24,747,000	-00		76	6/15/2023
	53943STG2	LLOYDS BK PLC	75,000,000	74,230,500	-00		77	6/16/2023
	60676NS80	MITSUBISHI CORP AMERS	50,000,000	49,768,000	-00		38	5/8/2023
	60676NSB3	MITSUBISHI CORP AMERS	40,000,000	39,798,800	-00		41	5/11/2023
	60676NSR8	MITSUBISHI CORP AMERS	100,000,000	99,298,000	-00		55	5/25/2023
	60676NT89	MITSUBISHI CORP AMERS	75,000,000	74,313,750	-00		69	6/8/2023
	62479MRE5	MUFG BK LTD	50,000,000	49,930,500	-00		14	4/14/2023
	62479MRL9	MUFG BK LTD	100,000,000	99,780,000	-00		20	4/20/2023
	62479MRR6	MUFG BK LTD	30,000,000	29,914,800	-00		25	4/25/2023
	62479MRT2	MUFG BANK LTD	30,000,000	29,907,000	-00		27	4/27/2023
	62479MS87	MUFG BK LTD	60,000,000	59,721,600	-00		38	5/8/2023
	62479MSN4	MUFG BK LTD	75,000,000	74,504,250	-00		52	5/22/2023
	62479MSR5	MUFG BK LTD N Y BRH	125,000,000	124,122,500	-00		55	5/25/2023
	62479MTE3	MUFG BK LTD	35,000,000	34,650,700	-00		75	6/14/2023
	62479MTV5	MUFG BK LTD	50,000,000	49,397,000	-00		90	6/29/2023
	65558KTV6	NORDEA BK ABP	130,000,000	128,432,200	-00		90	6/29/2023
	78013WTF7	ROYAL BK CDA	35,000,000	34,645,800	-00		76	6/15/2023
	80285QR36	SANTANDER UK PLC	25,000,000	25,000,000	-00		3	4/3/2023
	80285QR69	SANTANDER UK PLC	55,000,000	54,979,100	-00		6	4/6/2023
	80285QRD4	SANTANDER UK PLC	30,000,000	29,962,200	-00		13	4/13/2023

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	80285QRE2	SANTANDER UK PLC	100,000,000	99,861,000	-00		14	4/14/2023
	80285QRR3	SANTANDER UK PLC	80,000,000	79,772,800	-00		25	4/25/2023
	80285QS43	SANTANDER UK PLC	25,000,000	24,897,250	-00		34	5/4/2023
	80285QS50	SANTANDER UK PLC	35,000,000	34,851,600	-00		35	5/5/2023
	80285QS84	SANTANDER UK PLC	80,000,000	79,628,800	-00		38	5/8/2023
	80285QTV2	SANTANDER UK PLC	65,000,000	64,216,100	-00		90	6/29/2023
	86563HRA0	SUMITOMO MITSUI TR BK LTD	70,000,000	69,938,400	-00		10	4/10/2023
	86563HRT9	SUMITOMO MITSUI TR BK LTD	25,000,000	24,922,500	-00		27	4/27/2023
	86563HSH4	SUMITOMO MITSUI TR BK LTD	35,000,000	34,795,950	-00		47	5/17/2023
	86563HSR2	SUMITOMO MITSUI TR BK LTD	30,000,000	29,789,400	-00		55	5/25/2023
	86563HTP5	SUMITOMO MITSUI TR BK LTD	50,000,000	50,000,000	-00		84	6/23/2023
	86564XS47	SUMITOMO MITSUI TR	55,000,000	54,773,950	-00		34	5/4/2023
	86564XS88	SUMITOMO MITSUI TR BK	80,000,000	79,628,800	-00		38	5/8/2023
	86564XSJ4	SUMITOMO MITSUI TR BK	20,000,000	19,880,800	-00		48	5/18/2023
	86564XSR6	SUMITOMO MITSUI TR BK	25,000,000	24,824,500	-00		55	5/25/2023
	86564XTN4	SUMITOMO MITSUI TR BK	30,000,000	29,667,300	-00		83	6/22/2023
	86564XTV6	SUMITOMO MITSUI	65,000,000	64,216,100	-00		90	6/29/2023
	89119BTN6	TORONTO DOMINION BANK	15,000,000	14,833,650	-00		83	6/22/2023
	89119BTV8	TORONTO DOMINION BK	345,000,000	340,839,300	-00		90	6/29/2023
	89232DRA4	TOYOTA CR CDA INC	65,000,000	64,942,800	-00		10	4/10/2023
	89232DT87	TOYOTA CR CDA INC	20,000,000	19,817,000	-00		69	6/8/2023
	89232DTV6	TOYOTA CR CDA INC	20,000,000	19,758,800	-00		90	6/29/2023
	89233HSJ4	TOYOTA MTR CR CORP	60,000,000	59,642,400	-00		48	5/18/2023

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	89233HSR6	TOYOTA MTR CR CORP	80,000,000	79,438,400	-00		55	5/25/2023
	89233HT87	TOYOTA MTR CR CORP	10,000,000	9,908,500	-00		69	6/8/2023
	89233HTD6	TOYOTA MTR CR CORP	30,000,000	29,704,800	-00		74	6/13/2023
		<b>Asset Total</b>	<b>3,692,000,000</b>	<b>3,665,877,500</b>				
		<b>Asset Type Total</b>	<b>3,692,000,000</b>	<b>3,665,877,500</b>				

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

	00206RCP5	AT&T INC	25,000,000	23,419,000	4.500	BAA2	4,428	5/15/2035
	00206RGQ9	AT&T INC	53,000,000	51,501,160	4.300	BAA2	2,513	2/15/2030
	00206RJX1	AT&T INC	25,000,000	22,910,250	2.300	BAA2	1,523	6/1/2027
	00287YAQ2	ABBVIE INC	50,000,000	49,045,500	3.600	BAA1	775	5/14/2025
	00287YCX5	ABBVIE INC	45,000,000	44,266,050	3.800	BAA1	715	3/15/2025
	00724PAD1	ADOBE INC	5,000,000	4,440,700	2.300	A2	2,499	2/1/2030
	015271AX7	ALEXANDRIA REAL ESTATE E	15,000,000	9,304,500	3.000	BAA1	10,275	5/18/2051
	015271AY5	ALEXANDRIA REAL ESTATE E	11,353,000	9,080,356	2.950	BAA1	4,002	3/15/2034
	023135AZ9	AMAZON.COM INC	30,000,000	29,337,000	2.800	A1	510	8/22/2024
	023135BS4	AMAZON.COM INC	10,000,000	8,313,400	1.500	A1	2,621	6/3/2030
	023135CA2	AMAZON.COM INC	40,000,000	31,503,600	2.875	A1	6,617	5/12/2041
	023135CE4	AMAZON.COM INC	20,000,000	19,507,400	3.000	A1	744	4/13/2025
	023135CF1	AMAZON.COM INC	10,000,000	9,675,600	3.300	A1	1,474	4/13/2027
	025816BW8	AMERICAN EXPRESS CO	10,000,000	9,939,700	3.700	A2	125	8/3/2023
	025816CC1	AMERICAN EXPRESS CO	10,000,000	9,842,800	3.400	A2	328	2/22/2024
	025816CG2	AMERICAN EXPRESS CO	15,000,000	14,484,900	2.500	A2	487	7/30/2024
	025816CL1	AMERICAN EXPRESS CO	45,000,000	44,109,000	5.208	A2	1,314	11/4/2026
	02665WCZ2	AMERICAN HONDA FINANCE	35,000,000	33,960,850	2.400	A3	454	6/27/2024

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	02665WDJ7	AMERICAN HONDA FINANCE	15,000,000	13,915,800	2.350	A3	1,379	1/8/2027
	02665WDZ1	AMERICAN HONDA FINANCE	12,000,000	10,761,120	1.300	A3	1,258	9/9/2026
	03040WAW5	AMERICAN WATER CAPITAL C	2,000,000	1,780,220	2.800	BAA1	2,588	5/1/2030
	031162CR9	AMGEN INC	3,000,000	2,353,170	3.150	BAA1	6,171	2/21/2040
	031162CS7	AMGEN INC	20,500,000	15,402,880	3.375	BAA1	9,824	2/21/2050
	031162CT5	AMGEN INC	5,000,000	4,606,750	2.200	BAA1	1,423	2/21/2027
	031162CW8	AMGEN INC	5,000,000	4,208,000	2.300	BAA1	2,888	2/25/2031
	031162DB3	AMGEN INC	20,000,000	17,367,000	1.650	BAA1	1,964	8/15/2028
	032654AT2	ANALOG DEVICES INC	5,000,000	4,950,500	4.581	A3	550	10/1/2024
	032654AW5	ANALOG DEVICES INC	3,000,000	2,290,230	2.800	A3	6,759	10/1/2041
	036752AC7	ANTHEM INC	15,000,000	14,644,050	3.350	BAA2	611	12/1/2024
	036752AP8	ANTHEM INC	5,000,000	4,303,100	2.550	BAA2	2,906	3/15/2031
	036752AR4	ANTHEM INC	10,000,000	9,124,000	1.500	BAA2	1,080	3/15/2026
	037833AL4	APPLE INC	60,000,000	54,522,000	3.850	AAA	7,339	5/4/2043
	037833BA7	APPLE INC	7,000,000	6,006,280	3.450	AAA	7,986	2/9/2045
	037833BW9	APPLE INC	15,000,000	15,488,100	4.500	AAA	4,712	2/23/2036
	037833CR9	APPLE INC	20,000,000	19,498,600	3.200	AAA	1,502	5/11/2027
	037833DU1	APPLE INC	5,000,000	4,256,950	1.650	AAA	2,598	5/11/2030
	046353AX6	ASTRAZENECA PLC	5,000,000	3,150,250	2.125	A3	9,990	8/6/2050
	04636NAA1	ASTRAZENECA FINANCE LLC	5,000,000	4,553,250	1.200	A3	1,154	5/28/2026
	053015AE3	AUTOMATIC DATA PROCESSNG	20,000,000	19,602,600	3.375	AA3	899	9/15/2025
	05531FBF9	BB&T CORPORATION	20,000,000	19,624,600	3.750	A3	250	12/6/2023
	06051GFB0	BANK OF AMERICA CORP	15,000,000	14,880,300	4.125	A2	297	1/22/2024

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	06051GFF1	BANK OF AMERICA CORP	30,000,000	29,662,500	4.000	A2	367	4/1/2024
	06051GFL8	BANK OF AMERICA CORP	20,000,000	19,372,800	4.250	BAA1	1,301	10/22/2026
	06051GGA1	BANK OF AMERICA CORP	50,000,000	47,115,500	3.248	A2	1,665	10/21/2027
	06051GHV4	BANK OF AMERICA CORP	15,000,000	13,331,550	3.194	A2	2,671	7/23/2030
	06051GHX0	BANK OF AMERICA CORP	25,000,000	21,745,750	2.884	A2	2,762	10/22/2030
	06051GJE0	BANK OF AMERICA CORP	51,718,000	36,553,765	2.676	A2	6,655	6/19/2041
	06051GKD0	BANK OF AMERICA CORP	20,000,000	16,346,200	2.572	A2	3,491	10/20/2032
	06051GKF5	BANK OF AMERICA CORP	40,000,000	39,562,000	5.217	A2	676	2/4/2025
	06051GKG3	BANK OF AMERICA CORP	15,000,000	14,552,850	1.843	A2	676	2/4/2025
	06051GKJ7	BANK OF AMERICA CORP	5,000,000	4,547,950	2.551	A2	1,771	2/4/2028
	06051GKK4	BANK OF AMERICA CORP	15,000,000	12,630,600	2.972	A2	3,598	2/4/2033
	06051GKY4	BANK OF AMERICA CORP	15,000,000	14,833,950	5.015	A2	3,766	7/22/2033
	06368FAB5	BANK OF MONTREAL	15,000,000	14,981,400	5.076	A2	168	9/15/2023
	06368FAC3	BANK OF MONTREAL	20,000,000	17,675,400	1.250	A2	1,264	9/15/2026
	06368FAD1	BANK OF MONTREAL	18,000,000	17,561,340	5.431	A2	1,264	9/15/2026
	06406HCS6	BANK OF NEW YORK MELLON	12,575,000	12,400,836	3.650	A1	310	2/4/2024
	06406RAJ6	BANK OF NY MELLON CORP	20,000,000	19,863,400	3.450	A1	133	8/11/2023
	0641598L3	BANK OF NOVA SCOTIA	50,000,000	49,930,000	5.071	A2	168	9/15/2023
	0641598M1	BANK OF NOVA SCOTIA	40,000,000	39,060,400	5.421	A2	1,264	9/15/2026
	06417XAA9	BANK OF NOVA SCOTIA	20,000,000	19,718,600	4.791	A2	651	1/10/2025
	06417XAD3	BANK OF NOVA SCOTIA	20,000,000	18,048,200	1.950	A2	1,404	2/2/2027
	06738EAE5	BARCLAYS PLC	20,000,000	19,115,600	3.650	BAA1	716	3/16/2025
	06738EAN5	BARCLAYS PLC	35,000,000	33,780,950	4.375	BAA1	1,018	1/12/2026

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	06738EAU9	BARCLAYS PLC	10,000,000	9,522,500	4.337	BAA1	1,746	1/10/2028
	06738EBU8	BARCLAYS PLC	20,000,000	17,565,000	2.279	BAA1	1,699	11/24/2027
	07330NAT2	BRANCH BANKING&TRUST	10,000,000	9,419,500	2.150	A2	616	12/6/2024
	084664CU3	BERKSHIRE HATHAWAY FIN	3,000,000	2,576,460	1.850	AA2	2,538	3/12/2030
	084664CV1	BERKSHIRE HATHAWAY FIN	7,000,000	4,937,310	2.850	AA2	10,060	10/15/2050
	09247XAQ4	BLACKROCK INC	10,000,000	8,772,700	2.400	AA3	2,587	4/30/2030
	09247XAR2	BLACKROCK INC	5,000,000	4,151,600	1.900	AA3	2,860	1/28/2031
	09261BAG5	BLACKSTONE HOLDINGS FINA	4,000,000	3,164,000	2.550	N/A	3,287	3/30/2032
	10112RBC7	BOSTON PROPERTIES LP	10,000,000	7,690,600	2.900	BAA1	2,541	3/15/2030
	10373QBG4	BP CAP MARKETS AMERICA	23,000,000	16,278,710	3.000	A2	9,827	2/24/2050
	110122DR6	BRISTOL-MYERS SQUIBB CO	5,000,000	3,602,600	2.350	A2	6,437	11/13/2040
	110122DS4	BRISTOL-MYERS SQUIBB CO	5,000,000	3,345,250	2.550	A2	10,089	11/13/2050
	11133TAD5	BROADRIDGE FINANCIAL SOL	6,200,000	5,425,186	2.900	BAA1	2,437	12/1/2029
	11575TAC2	BROWN UNIVERSITY	10,000,000	7,521,700	2.924	AA1	10,016	9/1/2050
	12505BAD2	CBRE SERVICES INC	7,085,000	6,972,844	4.875	BAA1	1,066	3/1/2026
	12532HAC8	CGI INC	15,000,000	13,467,150	1.450	BAA1	1,263	9/14/2026
	12532HAF1	CGI INC	15,000,000	11,846,700	2.300	BAA1	3,089	9/14/2031
	12572QAG0	CME GROUP INC	10,000,000	9,689,800	3.000	AA3	715	3/15/2025
	126117AW0	CNA FINANCIAL CORP	5,000,000	4,079,800	2.050	BAA2	2,694	8/15/2030
	126408HM8	CSX CORP	10,000,000	9,875,800	4.250	BAA1	2,176	3/15/2029
	126408HU0	CSX CORP	15,000,000	14,444,700	4.100	BAA1	3,517	11/15/2032
	13607HR53	CANADIAN IMPERIAL BANK	20,000,000	18,205,600	3.600	A2	3,295	4/7/2032
	13607HVE9	CANADIAN IMPERIAL BANK	50,000,000	44,449,500	1.250	A2	1,179	6/22/2026

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	13607HYE6	CANADIAN IMPERIAL BANK	20,000,000	19,835,800	4.752	A2	567	10/18/2024
	14040HCJ2	CAPITAL ONE FINANCIAL CO	10,000,000	7,620,700	2.618	BAA1	3,504	11/2/2032
	14913Q2S7	CATERPILLAR FINL SERVICE	10,000,000	9,917,700	3.650	A2	251	12/7/2023
	14913R2R7	CATERPILLAR FINL SERVICE	15,000,000	14,877,150	5.069	A2	532	9/13/2024
	166764BL3	CHEVRON CORP	20,000,000	19,258,200	2.954	AA2	1,142	5/16/2026
	172967JP7	CITIGROUP INC	28,096,000	27,110,954	3.300	A3	758	4/27/2025
	172967ND9	CITIGROUP INC	10,000,000	9,340,800	1.281	A3	948	11/3/2025
	172967NE7	CITIGROUP INC	10,000,000	8,140,600	2.520	A3	3,505	11/3/2032
	172967NF4	CITIGROUP INC	7,000,000	5,006,890	2.904	A3	7,157	11/3/2042
	17308CC53	CITIGROUP INC	10,000,000	8,755,700	2.976	A3	35	11/5/2030
	17325FAS7	CITIBANK NA	50,000,000	49,314,500	3.650	AA3	298	1/23/2024
	17327CAN3	CITIGROUP INC	25,000,000	23,537,750	2.014	A3	1,031	1/25/2026
	17327CAP8	CITIGROUP INC	20,000,000	19,603,800	5.026	A3	1,031	1/25/2026
	17327CAQ6	CITIGROUP INC	10,000,000	8,462,700	3.057	A3	2,117	1/25/2033
	20030NBH3	COMCAST CORP	30,000,000	29,220,300	4.250	A3	3,578	1/15/2033
	20030NBT7	COMCAST CORP	10,000,000	8,424,800	3.200	A3	4,855	7/15/2036
	20030NCR0	COMCAST CORP	10,000,000	9,880,700	3.700	A3	381	4/15/2024
	20030NCY5	COMCAST CORP	5,000,000	4,058,250	3.250	A3	6,059	11/1/2039
	20030NDA6	COMCAST CORP	5,000,000	4,454,150	2.650	A3	2,499	2/1/2030
	22160KAM7	COSTCO WHOLESALE CORP	10,000,000	9,637,100	3.000	AA3	1,509	5/18/2027
	231021AS5	CUMMINS INC	7,000,000	4,565,400	1.500	A2	2,711	9/1/2030
	23291KAH8	DH EUROPE FINANCE II	10,000,000	8,945,600	2.600	A3	2,421	11/15/2029
	235851AV4	DANAHER CORP	10,000,000	6,833,800	2.600	A3	10,046	10/1/2050

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	244199BJ3	DEERE&COMPANY	10,000,000	9,217,800	3.100	A2	2,572	4/15/2030
	24422EUM9	JOHN DEERE CAPITAL CORP	15,000,000	14,876,850	3.650	A2	195	10/12/2023
	24422EVR7	JOHN DEERE CAPITAL CORP	25,000,000	22,570,000	1.050	A2	1,174	6/17/2026
	24422EVT3	JOHN DEERE CAPITAL CORP	10,000,000	9,985,900	4.451	A2	101	7/10/2023
	24422EUV8	JOHN DEERE CAPITAL CORP	10,000,000	9,932,700	4.531	A2	560	10/11/2024
	24422EVW6	JOHN DEERE CAPITAL CORP	7,000,000	6,319,390	1.300	A2	1,292	10/13/2026
	247109BS9	DELMARVA PWR&LIGHT CO	6,280,000	6,215,756	3.500	A2	229	11/15/2023
	25389JAR7	DIGITAL REALTY TRUST LP	10,000,000	9,227,600	3.700	BAA2	1,598	8/15/2027
	25389JAU0	DIGITAL REALTY TRUST LP	15,000,000	13,467,300	3.600	BAA2	2,284	7/1/2029
	254687FY7	WALT DISNEY COMPANY/THE	35,000,000	29,752,100	3.500	A2	6,253	5/13/2040
	25468PDN3	WALT DISNEY COMPANY/THE	10,000,000	7,347,700	3.000	A2	8,522	7/30/2046
	25746UDJ5	DOMINION ENERGY INC	8,000,000	7,204,400	1.450	BAA2	1,111	4/15/2026
	260543DD2	DOW CHEMICAL CO/THE	20,000,000	14,947,800	3.600	BAA1	10,091	11/15/2050
	26441CBS3	DUKE ENERGY CORP	10,000,000	9,804,600	4.300	BAA2	1,811	3/15/2028
	26441CBT1	DUKE ENERGY CORP	25,000,000	24,170,000	4.500	BAA2	3,425	8/15/2032
	26442UAF1	DUKE ENERGY PROGRESS LLC	4,095,000	4,061,667	3.375	AA3	154	9/1/2023
	26442UAK0	DUKE ENERGY PROGRESS LLC	5,000,000	3,131,750	2.500	AA3	9,999	8/15/2050
	26442UAN4	DUKE ENERGY PROGRESS LLC	5,000,000	4,540,600	3.400	AA3	3,289	4/1/2032
	278642AX1	EBAY INC	8,000,000	7,268,160	1.400	BAA1	1,136	5/10/2026
	278642AY9	EBAY INC	5,000,000	4,248,650	2.600	BAA1	2,962	5/10/2031
	29250NBF1	ENBRIDGE INC	20,000,000	16,116,600	2.500	BAA1	3,776	8/1/2033
	29379VAY9	ENTERPRISE PRODUCTS OPER	15,000,000	13,351,800	4.450	BAA1	7,261	2/15/2043
	29379VBL6	ENTERPRISE PRODUCTS OPER	5,878,000	5,739,220	3.950	BAA1	1,417	2/15/2027

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	29379VBT9	ENTERPRISE PRODUCTS OPER	10,000,000	9,719,400	4.150	BAA1	2,026	10/16/2028
	29379VBV4	ENTERPRISE PRODUCTS OPER	15,000,000	13,741,650	3.125	BAA1	2,314	7/31/2029
	29446MAB8	EQUINOR ASA	10,000,000	9,733,800	3.625	AA2	1,990	9/10/2028
	30040WAL2	EVERSOURCE ENERGY	4,000,000	3,404,000	2.550	BAA1	2,906	3/15/2031
	30231GBD3	EXXON MOBIL CORPORATION	25,000,000	23,463,250	2.275	AA2	1,234	8/16/2026
	34959EAB5	FORTINET INC	3,000,000	2,493,570	2.200	BAA1	2,906	3/15/2031
	369550BD9	GENERAL DYNAMICS CORP	17,145,000	17,109,853	3.375	A3	45	5/15/2023
	37045XDQ6	GENERAL MOTORS FINL CO	25,000,000	24,202,500	5.248	BAA2	1,428	2/26/2027
	37045XDR4	GENERAL MOTORS FINL CO	20,000,000	17,902,000	2.350	BAA2	1,428	2/26/2027
	37045XDS2	GENERAL MOTORS FINL CO	10,000,000	8,148,100	3.100	BAA2	3,209	1/12/2032
	375558AW3	GILEAD SCIENCES INC	40,000,000	39,529,200	3.700	A3	367	4/1/2024
	375558BL6	GILEAD SCIENCES INC	10,000,000	9,886,100	2.500	A3	154	9/1/2023
	377373AH8	GLAXOSMITHKLINE CAPITAL	10,000,000	9,495,100	3.375	A2	2,254	6/1/2029
	38141EC23	GOLDMAN SACHS GROUP INC	40,000,000	39,200,000	3.850	A2	465	7/8/2024
	38141GXC4	GOLDMAN SACHS GROUP INC	25,000,000	21,453,750	2.600	A2	2,505	2/7/2030
	38141GXJ8	GOLDMAN SACHS GROUP INC	15,000,000	14,565,000	3.500	A2	732	4/1/2025
	38141GYN8	GOLDMAN SACHS GROUP INC	10,000,000	8,262,500	2.650	A2	3,492	10/21/2032
	38141GYQ1	GOLDMAN SACHS GROUP INC	25,000,000	24,739,250	4.822	A2	570	10/21/2024
	38141GYR9	GOLDMAN SACHS GROUP INC	40,000,000	38,756,800	5.252	A2	1,665	10/21/2027
	38141GZJ6	GOLDMAN SACHS GROUP INC	10,000,000	9,889,800	5.032	A2	665	1/24/2025
	38148LAC0	GOLDMAN SACHS GROUP INC	50,000,000	48,578,500	3.500	A2	664	1/23/2025
	437076AZ5	HOME DEPOT INC	5,000,000	5,000,000	2.700	A2	1	4/1/2023
	437076BW1	HOME DEPOT INC	10,000,000	9,849,400	3.900	A2	2,077	12/6/2028

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	437076BY7	HOME DEPOT INC	30,000,000	27,719,400	2.950	A2	2,268	6/15/2029
	437076CC4	HOME DEPOT INC	25,000,000	20,784,250	3.300	A2	6,225	4/15/2040
	437076CK6	HOME DEPOT INC	15,000,000	10,336,050	2.750	A2	10,395	9/15/2051
	438516CE4	HONEYWELL INTERNATIONAL	20,000,000	17,958,800	1.100	A2	1,431	3/1/2027
	440452AF7	HORMEL FOODS CORP	7,000,000	5,845,350	1.800	A1	2,629	6/11/2030
	45167RAH7	IDEX CORP	10,000,000	8,435,000	2.625	BAA2	2,998	6/15/2031
	458140BH2	INTEL CORP	20,000,000	17,613,200	2.450	A2	2,421	11/15/2029
	458140BJ8	INTEL CORP	40,000,000	28,458,400	3.250	A2	9,726	11/15/2049
	45866FAN4	INTERCONTINENTALEXCHANGE	20,000,000	15,733,800	1.850	A3	3,456	9/15/2032
	45866FAP9	INTERCONTINENTALEXCHANGE	15,000,000	10,900,800	2.650	A3	6,378	9/15/2040
	45866FAU8	INTERCONTINENTAL EXCHANGE	10,000,000	9,875,640	4.000		1,629	9/15/2027
	45866FAW4	INTERCONTINENTAL EXCHANGE	20,000,000	19,782,380	4.600		3,637	3/15/2033
	46124HAD8	INTUIT INC	5,000,000	4,159,150	1.650	A3	2,663	7/15/2030
	46625HJX9	JPMORGAN CHASE&CO	10,000,000	9,873,000	3.625	A1	409	5/13/2024
	46625HJZ4	JPMORGAN CHASE&CO	20,000,000	19,526,600	4.125	A3	1,355	12/15/2026
	46625HKC3	JPMORGAN CHASE&CO	25,000,000	24,201,250	3.125	A1	664	1/23/2025
	46647PBD7	JPMORGAN CHASE&CO	10,000,000	9,295,900	3.702	A1	2,593	5/6/2030
	46647PBE5	JPMORGAN CHASE&CO	35,000,000	30,553,950	2.739	A1	2,755	10/15/2030
	46647PCQ7	JPMORGAN CHASE&CO	15,000,000	14,680,500	5.595	A1	1,636	9/22/2027
	46647PCS3	JPMORGAN CHASE&CO	25,000,000	24,547,750	5.396	A1	985	12/10/2025
	46647PCU8	JPMORGAN CHASE&CO	10,000,000	8,550,500	2.963	A1	3,588	1/25/2033
	46647PDH6	JPMORGAN CHASE&CO	40,000,000	39,758,000	4.912	A1	3,769	7/25/2033
	48305QAC7	KAISER FOUNDATION HOSPIT	6,127,000	5,770,470	3.150	N/A	1,492	5/1/2027

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	48305QAE3	KAISER FOUNDATION HOSPIT	10,000,000	7,460,900	3.266	N/A	9,712	11/1/2049
	494368CB7	KIMBERLY-CLARK CORP	15,000,000	13,881,450	3.100	A2	2,552	3/26/2030
	501044CY5	KROGER CO/THE	10,000,000	9,922,600	4.000	BAA1	307	2/1/2024
	50540RAQ5	LABORATORY CORP OF AMER	4,500,000	4,377,510	3.600	BAA2	673	2/1/2025
	50540RAX0	LABORATORY CORP OF AMER	20,000,000	17,905,800	1.550	BAA2	1,158	6/1/2026
	532457BV9	ELI LILLY&CO	8,121,000	7,772,934	3.375	A2	2,176	3/15/2029
	539830BB4	LOCKHEED MARTIN CORP	10,000,000	9,175,600	4.070	A3	7,199	12/15/2042
	539830BC2	LOCKHEED MARTIN CORP	10,600,000	9,899,446	3.600	A3	4,353	3/1/2035
	539830BD0	LOCKHEED MARTIN CORP	10,000,000	8,635,800	3.800	A3	8,006	3/1/2045
	539830BQ1	LOCKHEED MARTIN CORP	2,000,000	1,451,520	2.800	A3	9,938	6/15/2050
	54438CYN6	LOS ANGELES CA CMNTY CLG DIST	31,845,000	27,020,164	1.806	AAA	2,680	8/1/2030
	548661DZ7	LOWE'S COS INC	7,000,000	4,645,690	3.000	BAA1	10,060	10/15/2050
	55608JBB3	MACQUARIE GROUP LTD	25,000,000	24,277,250	5.042	A3	928	10/14/2025
	559080AG1	MAGELLAN MIDSTREAM PARTN	7,500,000	6,780,975	5.150	BAA1	7,503	10/15/2043
	59156RBN7	METLIFE INC	15,000,000	12,559,950	4.050	A3	8,006	3/1/2045
	594918AU8	MICROSOFT CORP	10,000,000	8,839,900	3.750	AAA	7,336	5/1/2043
	594918BC7	MICROSOFT CORP	10,000,000	9,507,300	3.500	AAA	4,336	2/12/2035
	594918BK9	MICROSOFT CORP	10,000,000	10,080,000	4.200	AAA	4,600	11/3/2035
	594918BS2	MICROSOFT CORP	35,000,000	32,378,850	3.450	AAA	4,879	8/8/2036
	594918BY9	MICROSOFT CORP	20,000,000	19,620,200	3.300	AAA	1,408	2/6/2027
	594918CE2	MICROSOFT CORP	25,000,000	19,004,250	2.921	AAA	10,579	3/17/2052
	59523UAN7	MID-AMERICA APARTMENTS L	40,000,000	38,173,600	3.600	A3	1,523	6/1/2027
	595620AT2	MIDAMERICAN ENERGY CO	5,000,000	4,769,000	3.650	AA2	2,207	4/15/2029

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	595620AV7	MIDAMERICAN ENERGY CO	25,000,000	18,327,500	3.150	AA2	9,877	4/15/2050
	61746BEF9	MORGAN STANLEY	20,000,000	19,248,800	3.625	A1	1,391	1/20/2027
	61747YEG6	MORGAN STANLEY	20,000,000	18,677,000	1.164	A1	935	10/21/2025
	61747YEH4	MORGAN STANLEY	10,000,000	8,191,700	2.511	A1	3,491	10/20/2032
	61747YEJ0	MORGAN STANLEY	30,000,000	29,571,600	4.958	A1	665	1/24/2025
	61747YEK7	MORGAN STANLEY	10,000,000	9,133,700	2.475	A1	1,757	1/21/2028
	61747YEL5	MORGAN STANLEY	7,000,000	5,930,120	2.943	A1	3,584	1/21/2033
	61761JVL0	MORGAN STANLEY	60,000,000	58,750,200	3.700	A1	572	10/23/2024
	637432NL5	NATIONAL RURAL UTIL COOP	6,550,000	6,415,791	2.950	A1	313	2/7/2024
	637432NP6	NATIONAL RURAL UTIL COOP	10,000,000	9,506,800	3.400	A1	1,774	2/7/2028
	63743HFB3	NATIONAL RURAL UTIL COOP	5,000,000	4,986,150	4.957	A2	129	8/7/2023
	651639AZ9	NEWMONT CORP	5,000,000	4,184,950	2.600	BAA1	3,394	7/15/2032
	65339KBR0	NEXTERA ENERGY CAPITAL	5,000,000	4,226,400	2.250	BAA1	2,619	6/1/2030
	65339KBX7	NEXTERA ENERGY CAPITAL	30,000,000	29,834,700	4.980	BAA1	217	11/3/2023
	654106AJ2	NIKE INC	2,000,000	1,897,000	2.750	A1	1,457	3/27/2027
	654106AL7	NIKE INC	20,000,000	16,859,200	3.250	A1	6,206	3/27/2040
	654106AM5	NIKE INC	5,000,000	4,118,400	3.375	A1	9,858	3/27/2050
	665772CR8	NORTHERN STATES PWR-MINN	25,000,000	17,655,500	2.900	AA3	9,832	3/1/2050
	665859AV6	NORTHERN TRUST CORP	10,000,000	8,338,200	1.950	A2	2,588	5/1/2030
	67066GAM6	NVIDIA CORP	20,000,000	17,627,400	1.550	A2	1,903	6/15/2028
	68389XAU9	ORACLE CORP	40,253,000	39,434,254	3.400	BAA2	465	7/8/2024
	68389XBM6	ORACLE CORP	5,000,000	4,671,500	2.650	BAA2	1,202	7/15/2026
	68389XCC7	ORACLE CORP	20,000,000	18,373,800	1.650	BAA2	1,090	3/25/2026

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	693475AZ8	PNC FINANCIAL SERVICES	25,000,000	21,320,250	2.550	A3	2,489	1/22/2030
	693475BE4	PNC FINANCIAL SERVICES GROUP INC	15,000,000	13,831,200	4.626	A3	3,720	6/6/2033
	693475BK0	PNC FINANCIAL SERVICES	10,000,000	10,075,100	5.354	A3	2,073	12/2/2028
	69371RR65	PACCAR FINANCIAL CORP	10,000,000	9,163,300	2.000	A1	1,406	2/4/2027
	69371RR73	PACCAR FINANCIAL CORP	18,000,000	17,377,380	2.850	A1	738	4/7/2025
	713448DN5	PEPSICO INC	4,000,000	3,772,400	2.375	A1	1,285	10/6/2026
	713448EL8	PEPSICO INC	10,000,000	9,165,900	2.625	A1	2,312	7/29/2029
	713448EP9	PEPSICO INC	20,000,000	15,203,000	2.875	A1	9,695	10/15/2049
	713448FF0	PEPSICO INC	10,000,000	7,733,600	2.625	A1	6,779	10/21/2041
	717081EC3	PFIZER INC	20,000,000	19,228,800	4.000	A1	5,008	12/15/2036
	717081EN9	PFIZER INC	20,000,000	19,850,200	3.200	A1	168	9/15/2023
	717081ES8	PFIZER INC	10,000,000	9,819,200	2.950	A1	350	3/15/2024
	717081EW9	PFIZER INC	3,000,000	2,708,220	2.625	A1	2,558	4/1/2030
	717081FA6	PFIZER INC	5,000,000	3,573,000	2.700	A1	9,920	5/28/2050
	718546AK0	PHILLIPS 66	15,000,000	14,385,450	4.650	A3	4,247	11/15/2034
	74251VAS1	PRINCIPAL FINANCIAL GRP	18,000,000	15,016,680	2.125	BAA1	2,633	6/15/2030
	742718EP0	PROCTER&GAMBLE CO/THE	5,000,000	4,837,700	2.700	AA3	1,039	2/2/2026
	742718FH7	PROCTER&GAMBLE CO/THE	30,000,000	28,133,400	3.000	AA3	2,551	3/25/2030
	742718FW4	PROCTER&GAMBLE CO/THE	13,000,000	11,509,550	2.300	AA3	3,229	2/1/2032
	743315AX1	PROGRESSIVE CORP	5,000,000	4,204,850	3.950	A2	9,857	3/26/2050
	74340XBM2	PROLOGIS LP	17,500,000	14,845,950	2.250	A3	2,572	4/15/2030
	74340XBP5	PROLOGIS LP	5,000,000	3,464,350	3.000	A3	9,877	4/15/2050
	74340XBQ3	PROLOGIS LP	5,000,000	2,837,100	2.125	A3	10,060	10/15/2050

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	74432QCF0	PRUDENTIAL FINANCIAL INC	30,000,000	22,696,500	3.700	A3	10,209	3/13/2051
	74456QBL9	PUBLIC SERVICE ELECTRIC	4,488,000	4,331,324	3.000	A1	776	5/15/2025
	74456QBW5	PUBLIC SERVICE ELECTRIC	8,000,000	7,937,440	3.250	A1	154	9/1/2023
	744573AN6	PUBLIC SERVICE ENTERPRIS	14,455,000	14,059,945	2.875	BAA2	442	6/15/2024
	78016FZS6	ROYAL BANK OF CANADA	20,000,000	19,502,200	4.240	A1	1,586	8/3/2027
	79466LAE4	SALESFORCE.COM INC	14,584,000	14,576,562	3.250	A2	11	4/11/2023
	79466LAH7	SALESFORCE.COM INC	10,000,000	8,816,700	1.500	A2	1,933	7/15/2028
	79466LAJ3	SALESFORCE.COM INC	5,000,000	4,187,000	1.950	A2	3,028	7/15/2031
	79466LAK0	SALESFORCE.COM INC	10,000,000	7,512,300	2.700	A2	6,681	7/15/2041
	808513AY1	CHARLES SCHWAB CORP	19,860,000	19,475,312	3.550	A2	307	2/1/2024
	822582CE0	SHELL INTERNATIONAL FIN	15,000,000	11,187,300	3.125	AA2	9,718	11/7/2049
	824348BJ4	SHERWIN-WILLIAMS CO	15,000,000	13,468,500	2.950	BAA2	2,329	8/15/2029
	824348BM7	SHERWIN-WILLIAMS CO	10,000,000	7,069,700	3.300	BAA2	9,907	5/15/2050
	845437BS0	SOUTHWESTERN ELEC POWER	10,000,000	9,092,400	1.650	BAA2	1,080	3/15/2026
	857477BG7	STATE STREET CORP	10,000,000	8,660,400	2.400	A1	2,491	1/24/2030
	85771PAN2	STATOIL ASA	25,000,000	24,711,000	3.700	AA2	336	3/1/2024
	863667AF8	STRYKER CORP	5,000,000	4,903,800	3.375	BAA1	411	5/15/2024
	86787EBC0	SUNTRUST BANK	25,000,000	24,386,000	3.200	A2	367	4/1/2024
	87612EBJ4	TARGET CORP	3,000,000	2,639,280	2.350	A2	2,513	2/15/2030
	87612EBM7	TARGET CORP	5,000,000	4,621,950	1.950	A2	1,386	1/15/2027
	87612EBN5	TARGET CORP	10,000,000	7,229,000	2.950	A2	10,517	1/15/2052
	882508BF0	TEXAS INSTRUMENTS INC	4,000,000	3,648,040	3.875	AA3	5,828	3/15/2039
	882508BJ2	TEXAS INSTRUMENTS INC	5,000,000	4,235,650	1.750	AA3	2,591	5/4/2030

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	883556CQ3	THERMO FISHER SCIENTIFIC	10,000,000	9,934,100	4.862	A3	567	10/18/2024
	883556CR1	THERMO FISHER SCIENTIFIC	20,000,000	19,957,200	4.722	A3	201	10/18/2023
	88579YBB6	3M COMPANY	10,000,000	9,877,200	3.250	A1	320	2/14/2024
	88579YBH3	3M COMPANY	6,150,000	5,857,814	2.000	A1	686	2/14/2025
	89114TZD7	TORONTO-DOMINION BANK	50,000,000	44,552,500	1.200	A1	1,160	6/3/2026
	89114TZF2	TORONTO-DOMINION BANK	50,000,000	49,584,500	5.146	A1	529	9/10/2024
	89114TZH8	TORONTO-DOMINION BANK	50,000,000	48,801,500	5.386	A1	1,259	9/10/2026
	89114TZN5	TORONTO-DOMINION BANK	25,000,000	22,379,750	1.950	A1	1,383	1/12/2027
	89114TZQ8	TORONTO-DOMINION BANK	15,000,000	12,436,800	2.450	A1	3,209	1/12/2032
	892331AF6	TOYOTA MOTOR CORP	7,000,000	6,801,900	2.358	A1	459	7/2/2024
	89236TJK2	TOYOTA MOTOR CREDIT CORP	40,000,000	36,070,400	1.125	A1	1,175	6/18/2026
	89236TJP1	TOYOTA MOTOR CREDIT CORP	30,000,000	29,676,600	5.089	A1	532	9/13/2024
	89417EAL3	TRAVELERS COS INC	10,000,000	8,151,700	3.750	A2	8,446	5/15/2046
	89788JAD1	TRUIST BANK	50,000,000	49,332,500	4.717	A2	292	1/17/2024
	90331HNV1	US BANK NA CINCINNATI	25,000,000	24,839,500	3.400	A1	115	7/24/2023
	904764AY3	UNILEVER CAPITAL CORP	14,370,000	13,628,364	2.900	A1	1,496	5/5/2027
	904764BG1	UNILEVER CAPITAL CORP	6,500,000	6,401,915	3.250	A1	342	3/7/2024
	907818DN5	UNION PACIFIC CORP	9,685,000	9,675,121	2.750	A3	15	4/15/2023
	907818EU8	UNION PACIFIC CORP	17,781,000	17,728,190	3.500	A3	69	6/8/2023
	907818FA1	UNION PACIFIC CORP	11,665,000	11,464,712	3.150	A3	336	3/1/2024
	907818FK9	UNION PACIFIC CORP	35,000,000	26,600,000	3.250	A3	9,808	2/5/2050
	907818FX1	UNION PACIFIC CORP	9,000,000	7,902,540	2.800	A3	3,242	2/14/2032
	911312BK1	UNITED PARCEL SERVICE	7,675,000	7,675,000	2.500	A2	1	4/1/2023

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	91159HHV5	US BANCORP	8,000,000	7,847,360	3.375	A2	311	2/5/2024
	91159HHW3	US BANCORP	10,000,000	8,707,500	3.000	A2	2,313	7/30/2029
	91159HHX1	US BANCORP	15,000,000	14,419,050	2.400	A2	487	7/30/2024
	91159HJB7	US BANCORP	4,000,000	3,087,360	2.491	A2	4,966	11/3/2036
	91324PDJ8	UNITEDHEALTH GROUP INC	20,000,000	19,948,000	3.500	A3	76	6/15/2023
	91324PDM1	UNITEDHEALTH GROUP INC	30,000,000	29,645,400	3.500	A3	321	2/15/2024
	91324PDS8	UNITEDHEALTH GROUP INC	20,000,000	18,327,800	2.875	A3	2,329	8/15/2029
	91324PDX7	UNITEDHEALTH GROUP INC	3,000,000	2,564,490	2.000	A3	2,602	5/15/2030
	91324PDY5	UNITEDHEALTH GROUP INC	32,000,000	24,201,280	2.750	A3	6,255	5/15/2040
	914886AB2	UNIV OF SOUTHERN CALIFOR	21,762,000	17,973,236	3.028	AA1	6,028	10/1/2039
	92343VCQ5	VERIZON COMMUNICATIONS	15,000,000	14,256,900	4.400	BAA1	4,233	11/1/2034
	92343VFE9	VERIZON COMMUNICATIONS	3,000,000	2,732,730	3.150	BAA1	2,548	3/22/2030
	92343VFF6	VERIZON COMMUNICATIONS	2,000,000	1,900,100	3.000	BAA1	1,452	3/22/2027
	92343VFT6	VERIZON COMMUNICATIONS	5,000,000	3,570,000	2.650	BAA1	6,444	11/20/2040
	92343VFU3	VERIZON COMMUNICATIONS	25,000,000	16,628,500	2.875	BAA1	10,096	11/20/2050
	92343VGB4	VERIZON COMMUNICATIONS	4,000,000	3,051,840	3.550	BAA1	10,218	3/22/2051
	92343VGJ7	VERIZON COMMUNICATIONS	3,000,000	2,555,670	2.550	BAA1	2,912	3/21/2031
	92343VGN8	VERIZON COMMUNICATIONS	29,150,000	23,914,660	2.355	BAA1	3,272	3/15/2032
	927804FQ2	VIRGINIA ELEC&POWER CO	6,155,000	6,071,661	3.450	A2	321	2/15/2024
	92826CAD4	VISA INC	15,060,000	14,626,272	3.150	AA3	989	12/14/2025
	92826CAE2	VISA INC	15,000,000	14,747,100	4.150	AA3	4,641	12/14/2035
	92826CAH5	VISA INC	20,000,000	18,938,600	2.750	AA3	1,629	9/15/2027
	92826CAK8	VISA INC	5,000,000	3,970,800	2.700	AA3	6,225	4/15/2040

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	92826CAL6	VISA INC	5,000,000	4,599,100	1.900	AA3	1,476	4/15/2027
	92939UAG1	WEC ENERGY GROUP INC	7,000,000	6,097,140	2.200	BAA1	2,086	12/15/2028
	931142DP5	WAL-MART STORES INC	9,319,000	9,202,140	3.300	AA2	388	4/22/2024
	94106LBS7	WASTE MANAGEMENT INC	20,000,000	19,383,800	4.150	BAA1	3,303	4/15/2032
	94974BGA2	WELLS FARGO&COMPANY	40,000,000	38,989,600	3.300	A1	528	9/9/2024
	94974BGH7	WELLS FARGO&COMPANY	25,000,000	24,079,000	3.000	A1	691	2/19/2025
	94974BGP9	WELLS FARGO&COMPANY	25,000,000	24,038,250	3.550	A1	913	9/29/2025
	95040QAR5	WELLTOWER INC	10,000,000	8,832,800	3.850	BAA1	3,364	6/15/2032
	976656CN6	WISCONSIN ELEC PWR CO	10,000,000	10,055,800	4.750	A2	3,471	9/30/2032
	98388MAD9	XCEL ENERGY INC	25,000,000	24,270,750	4.600	BAA1	3,350	6/1/2032
	98389BAR1	XCEL ENERGY INC	10,858,000	10,489,588	3.300	BAA1	793	6/1/2025
	98459LAB9	YALE UNIVERSITY	37,171,000	31,147,439	1.482	AAA	2,572	4/15/2030

**Asset Total            5,432,609,000    4,964,421,177**

***YANKEE CORPORATE NOTES & MTNS***

	748149AN1	PROVINCE OF QUEBEC	15,000,000	14,326,800	2.750	AA2	1,473	4/12/2027
	822582BZ4	SHELL INTERNATIONAL FIN	18,270,000	18,111,416	3.500	AA2	227	11/13/2023

**Asset Total            33,270,000        32,438,216**

**Asset Type Total            5,465,879,000    4,996,859,393**

***FED FARM CREDIT BANK***

	3133EM4L3	FED FARM CREDIT BK	25,000,000	25,002,250	4.870	AAA	528	9/9/2024
--	-----------	--------------------	------------	------------	-------	-----	-----	----------

**Asset Total            25,000,000        25,002,250**

***FED HOME LOAN MORTGAGE CORP***

	3137BDCW4	FHLMC MULTIFAMILY STRUCTURED P	20,000,000	19,604,000	3.303	N/A	482	7/25/2024
	3137FYTX4	FHLMC MULTIFAMILY STRUCTURED P	50,000,000	40,185,500	2.438	N/A	4,714	2/25/2036

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	3137H5DP9	FHLMC MULTIFAMILY STRUCTURED P	5,000,000	4,320,300	2.347	N/A	3,161	11/25/2031
	3137H5DX2	FHLMC MULTIFAMILY STRUCTURED P	24,000,000	21,395,520	2.050	N/A	2,066	11/25/2028
		<b>Asset Total</b>	<b>99,000,000</b>	<b>85,505,320</b>				
<b><i>FED NATL MORTGAGE ASSOCIATION</i></b>								
	3136BBN73	FANNIEMAE-ACES	15,000,000	12,206,400	1.270	N/A	2,673	7/25/2030
	3136BHMx4	FANNIEMAE-ACES	7,800,000	6,380,946	1.659	N/A	2,947	4/25/2031
	3136BHNA3	FANNIEMAE-ACES	32,000,000	25,266,880	1.684	N/A	3,647	3/25/2033
	3136BLP79	FEDERAL NATIONAL MORTGAGE ASSN	25,000,000	21,921,550	2.290		2,612	5/25/2030
		<b>Asset Total</b>	<b>79,800,000</b>	<b>65,775,776</b>				
<b><i>FEDERAL AGENCY CALLABLES</i></b>								
	3130AKN85	FED HOME LN BK	50,000,000	45,344,000	0.550	AAA	1,026	1/20/2026
	3130AKVR4	FED HOME LN BK	50,000,000	45,229,000	0.550	AAA	1,049	2/12/2026
	3130AKXB7	FED HOME LN BK	50,000,000	45,272,000	0.580	AAA	1,048	2/11/2026
	3130AL2X1	FED HOME LN BK	50,000,000	44,432,000	0.850	WR	1,419	2/17/2027
	3130AL5A8	FED HOME LN BK	50,000,000	44,490,500	0.900	AAA	1,428	2/26/2027
	3130ALBC7	FED HOME LN BK	50,000,000	43,761,000	1.100	AAA	1,792	2/25/2028
	3133EMKZ4	FED FARM CREDIT BK	63,369,000	55,734,303	0.790	AAA	1,543	6/21/2027
	3133EMPn6	FED FARM CREDIT BK	50,000,000	44,205,000	0.690	AAA	1,404	2/2/2027
	3133EMQW5	FED FARM CREDIT BK	50,000,000	44,313,500	0.780	AAA	1,418	2/16/2027
	3134GWVN3	FED HOME LN MTG CORP	50,000,000	45,920,500	0.600	AAA	914	9/30/2025
	3134GXGS7	FED HOME LN MTG CORP	50,000,000	47,493,000	0.430	AAA	445	6/18/2024
		<b>Asset Total</b>	<b>563,369,000</b>	<b>506,194,803</b>				
<b><i>FHLB DISC NOTES</i></b>								
	313384EH8	FEDERAL HOME LOAN BANK	70,000,000	69,903,400	-00	N/A	14	4/14/2023

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	313384EL9	FEDERAL HOME LOAN BANK	85,000,000	84,851,250	-00	N/A	17	4/17/2023
	313384EU9	FEDERAL HOME LOAN BANK	100,000,000	99,725,000	-00	N/A	25	4/25/2023
	313384EX3	FEDERAL HOME LOAN BANK	170,000,000	169,467,900	-00	N/A	28	4/28/2023
	313384FM6	FEDERAL HOME LOAN BANK	70,000,000	69,655,600	-00	N/A	42	5/12/2023
	313384GA1	FEDERAL HOME LOAN BANK	30,000,000	29,803,200	-00	N/A	55	5/25/2023
	313384GG8	FEDERAL HOME LOAN BANK	120,000,000	119,121,600	-00	N/A	61	5/31/2023
	313384GH6	FEDERAL HOME LOAN BANK	105,000,000	104,195,700	-00	N/A	62	6/1/2023
	313384GQ6	FEDERAL HOME LOAN BANK	100,000,000	99,144,000	-00	N/A	69	6/8/2023
		<b>Asset Total</b>	<b>850,000,000</b>	<b>845,867,650</b>				
<b><i>FRMM DISC NOTES</i></b>								
	31315KEW6	FEDERAL AGRICULTURAL MORTGAGE CORP	25,000,000	24,925,000	-00	N/A	27	4/27/2023
		<b>Asset Total</b>	<b>25,000,000</b>	<b>24,925,000</b>				
<b><i>TENNESSE VALLEY AUTHORITY</i></b>								
	880591EP3	TENN VALLEY AUTH	30,000,000	25,439,100	3.500	AAA	7,199	12/15/2042
	880591EU2	TENN VALLEY AUTH	10,000,000	9,599,200	2.875	AAA	1,403	2/1/2027
		<b>Asset Total</b>	<b>40,000,000</b>	<b>35,038,300</b>				
		<b>Asset Type Total</b>	<b>1,682,169,000</b>	<b>1,588,309,099</b>				
<b><i>TAXABLE MUNICIPAL BONDS</i></b>								
	341271AE4	FLORIDA ST BRD OF ADMIN FIN CO	35,000,000	31,204,950	1.705	AA3	1,553	7/1/2027
	341271AF1	FLORIDA ST BRD OF ADMIN FIN CO	72,595,000	61,562,738	2.154	AA3	2,649	7/1/2030
	576004HE8	MASSACHUSETTS STATE SPL OBLIG	15,000,000	14,545,950	3.769	AA1	2,298	7/15/2029
	576004HG3	MASSACHUSETTS STATE SPL OBLIG	20,000,000	19,793,400	4.110	AA1	3,028	7/15/2031
	6789084D3	OKLAHOMA STATE DEVELOPMENT FINANCE	8,000,000	7,682,000	4.380	AAA	8,251	11/1/2045
		<b>Asset Total</b>	<b>150,595,000</b>	<b>134,789,038</b>				
		<b>Asset Type Total</b>	<b>150,595,000</b>	<b>134,789,038</b>				

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
<i>FHLMC PC</i>	3132AARQ9	FED HOME LN MTG CORP POOL #ZS9495	18,363,112	17,365,261	3.500	N/A	8,220	10/1/2045
	3132AC3B4	FED HOME LN MTG CORP POOL #ZT0794	18,518,120	18,524,416	4.500	N/A	9,316	10/1/2048
	3132DMNQ4	FED HOME LN MTG CORP POOL #SD0399	29,138,432	27,569,619	3.500	N/A	9,924	6/1/2050
	3132DMTD7	FED HOME LN MTG CORP POOL #SD0548	29,600,843	25,562,104	2.500	N/A	10,197	3/1/2051
	3132DMTG0	FED HOME LN MTG CORP POOL #SD0551	41,802,773	36,099,620	2.500	N/A	10,197	3/1/2051
	3132DNGY3	FED HOME LOAN MTGE CORP POOL #SD1115	42,692,210	41,078,445	4.000	N/A	10,685	7/1/2052
	3132DNYV9	FED HOME LOAN MTGE CORP POOL #SD1624	29,152,773	29,648,079	5.000	N/A	10,747	9/1/2052
	3132DPL71	FED HOME LOAN MTGE CORP POOL #SD2150	24,845,069	24,376,740	4.500	N/A	10,838	12/1/2052
	3132DV5C5	FED HOME LN MTG CORP POOL #SD8043	6,887,017	6,003,413	2.500	N/A	9,773	1/1/2050
	3132DVK79	FED HOME LN MTG CORP POOL #SD7518	28,056,491	25,508,400	3.000	N/A	9,924	6/1/2050
	3132DVK87	FED HOME LN MTG CORP POOL #SD7519	11,648,372	11,039,628	3.500	N/A	9,893	5/1/2050
	3132XCSG1	FED HOME LN MTG CORP POOL #G67719	20,170,242	20,198,278	4.500	N/A	9,408	1/1/2049
	3133A1CM2	FED HOME LN MTG CORP POOL #QA6376	3,117,119	2,699,176	2.500	N/A	9,773	1/1/2050
	3133AHAV9	FED HOME LN MTG CORP POOL #QB9920	27,546,431	23,785,242	2.500	N/A	10,197	3/1/2051
	3133B3XC6	FED HOME LN MTG CORP POOL #QD6075	37,680,739	32,505,666	2.500	N/A	10,534	2/1/2052
	3133BDQX6	FED HOME LOAN MTGE CORP POOL #QE4070	23,171,571	23,179,218	5.000	N/A	10,655	6/1/2052
	3133BKE70	FED HOME LOAN MTGE CORP POOL #QE9158	23,771,391	23,722,898	5.000	N/A	10,747	9/1/2052
	3133KH5M4	FED HOME LN MTG CORP POOL #RA2652	34,016,077	29,623,581	2.500	N/A	9,893	5/1/2050
	3133KHSB3	FED HOME LN MTG CORP POOL #RA2314	9,285,354	8,706,319	3.500	N/A	9,832	3/1/2050
	3133KJE32	FED HOME LN MTG CORP POOL #RA2854	31,670,664	27,377,389	2.500	N/A	9,924	6/1/2050
	3133KJMD1	FED HOME LN MTG CORP POOL #RA3056	1,566,593	1,414,304	3.000	N/A	9,954	7/1/2050
	3133KLBD8	FED HOME LN MTG CORP POOL #RA4536	17,351,151	15,633,908	3.000	N/A	10,138	1/1/2051

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	3133KN7E7	FED HOME LOAN MTGE CORP POOL #RA7193	23,838,089	22,198,505	3.500	N/A	10,594	4/1/2052
	3133KPUA4	FED HOME LOAN MTGE CORP POOL #RA7777	19,269,906	18,891,060	4.500	N/A	10,716	8/1/2052
	31346YXG3	FED HOME LN MTG CORP POOL #QA5179	3,473,829	3,009,205	2.500	N/A	9,742	12/1/2049
		<b>Asset Total</b>	<b>556,634,369</b>	<b>515,720,472</b>				
<i>FNMA PC</i>								
	3140H6J91	FED NATL MTG ASSN POOL #BJ4787	5,319,950	4,943,617	3.500	N/A	9,073	2/1/2048
	3140HFUK3	FED NATL MTG ASSN POOL #BK2385	5,381,236	4,599,719	2.500	N/A	9,863	4/1/2050
	3140JBGV2	FED NATL MTG ASSN POOL #BM6511	23,631,115	20,769,151	3.000	N/A	10,046	10/1/2050
	3140K13S3	FED NATL MTG ASSN POOL #BO6208	5,374,207	4,655,837	2.500	N/A	9,742	12/1/2049
	3140L0SJ7	FED NATL MTG ASSN POOL #BR2320	38,628,092	32,036,980	2.000	N/A	10,138	1/1/2051
	3140L8MP2	FED NATL MTG ASSN POOL #BR9365	16,908,415	14,593,822	2.500	N/A	10,258	5/1/2051
	3140MF3Z4	FEDL NATL MTGE ASSN POOL #BV2615	23,803,311	23,350,096	4.500	N/A	10,685	7/1/2052
	3140N17G2	FEDL NATL MTGE ASSN POOL #BW8994	19,872,561	19,488,027	4.500	N/A	10,777	10/1/2052
	3140Q7DP9	FED NATL MTG ASSN POOL #CA0109	2,774,516	2,619,476	3.500	N/A	8,889	8/1/2047
	3140QCKZ8	FED NATL MTG ASSN POOL #CA4811	6,423,892	6,025,610	3.500	N/A	9,742	12/1/2049
	3140QCRF5	FED NATL MTG ASSN POOL #CA4985	5,364,877	5,030,431	3.500	N/A	9,773	1/1/2050
	3140QEB76	FED NATL MTG ASSN POOL #CA6361	30,036,276	26,304,268	2.500	N/A	9,954	7/1/2050
	3140QEK43	FED NATL MTG ASSN POOL #CA6614	6,944,175	6,261,424	3.000	N/A	9,985	8/1/2050
	3140QKDT2	FED NATL MTG ASSN POOL #CB0113	25,619,348	22,146,645	2.000	N/A	6,576	4/1/2041
	3140QPAS6	FEDL NATL MTGE ASSN POOL #CB3616	48,109,842	46,198,438	4.000	N/A	10,624	5/1/2052
	3140QQB95	FEDL NATL MTGE ASSN POOL #CB4563	38,397,281	38,321,638	5.000	N/A	10,747	9/1/2052
	3140QQD51	FEDL NATL MTGE ASSN POOL #CB4623	28,762,992	28,790,317	5.000	N/A	10,747	9/1/2052
	3140QQNQ4	FEDL NATL MTGE ASSN POOL #CB4898	28,591,255	28,600,690	5.000	N/A	10,777	10/1/2052

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	3140QRAU7	FEDL NATL MTGE ASSN POOL #CB5418	29,879,914	29,311,001	4.500	N/A	10,869	1/1/2053
	3140X4HZ2	FED NATL MTG ASSN POOL #FM1147	13,014,706	13,164,245	5.000	N/A	9,528	5/1/2049
	3140X4L87	FED NATL MTG ASSN POOL #FM1250	6,414,356	6,390,880	4.500	N/A	9,589	7/1/2049
	3140X5CN1	FED NATL MTG ASSN POOL #FM1876	2,440,464	2,298,526	3.500	N/A	9,712	11/1/2049
	3140X6R94	FED NATL MTG ASSN POOL #FM3211	14,036,512	12,224,117	2.500	N/A	9,893	5/1/2050
	3140X75G0	FED NATL MTG ASSN POOL #FM4446	23,524,475	19,518,021	2.000	N/A	10,046	10/1/2050
	3140X7DK2	FED NATL MTG ASSN POOL #FM3705	21,477,154	21,014,965	4.000	N/A	9,286	9/1/2048
	3140X7G29	FED NATL MTG ASSN POOL #FM3816	14,495,743	12,694,647	2.500	N/A	9,954	7/1/2050
	3140X7JY6	FED NATL MTG ASSN POOL #FM3878	11,189,112	9,798,865	2.500	N/A	9,954	7/1/2050
	3140X7QK8	FED NATL MTG ASSN POOL #FM4057	22,490,811	20,295,933	3.000	N/A	9,985	8/1/2050
	3140X96Y6	FED NATL MTG ASSN POOL #FM6286	34,249,228	29,713,603	2.500	N/A	10,138	1/1/2051
	3140X96Z3	FED NATL MTG ASSN POOL #FM6287	25,041,612	21,730,109	2.500	N/A	10,169	2/1/2051
	3140XFX22	FEDL NATL MTGE ASSN POOL #FS0696	44,625,574	40,259,854	3.000	N/A	10,534	2/1/2052
	3140XGF95	FEDL NATL MTGE ASSN POOL #FS1091	37,069,916	34,652,587	3.500	N/A	10,563	3/1/2052
	3140XGHU6	FEDL NATL MTGE ASSN POOL #FS1142	28,177,633	25,499,631	3.000	N/A	10,563	3/1/2052
	3140XGLU1	FEDL NATL MTGE ASSN POOL #FS1238	40,667,574	38,183,599	3.500	N/A	10,563	3/1/2052
	3140XGXE4	FEDL NATL MTGE ASSN POOL #FS1576	18,646,752	17,584,633	3.500	N/A	10,594	4/1/2052
	3140XHBK2	FEDL NATL MTGE ASSN POOL #FS1841	38,007,112	36,361,785	4.000	N/A	10,624	5/1/2052
	3140XHYN1	FEDL NATL MTGE ASSN POOL #FS2516	19,332,488	18,501,577	4.000	N/A	10,685	7/1/2052
	3140XJLU5	FEDL NATL MTGE ASSN POOL #FS3038	48,880,706	48,584,488	4.500	N/A	10,777	10/1/2052
	3140XKP20	FEDL NATL MTGE ASSN POOL #FS4040	29,949,395	29,922,440	5.000	N/A	10,900	2/1/2053
	31418DFF4	FED NATL MTG ASSN POOL #MA3765	6,033,429	5,231,949	2.500	N/A	9,651	9/1/2049
	31418DJW3	FED NATL MTG ASSN POOL #MA3876	1,341,661	1,177,523	3.000	N/A	9,742	12/1/2049

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
<b>Asset Total</b>			<b>890,929,667</b>	<b>828,851,164</b>				
<b><i>GNMA PASS THROUGH</i></b>								
	36179VL24	GOVT NATL MTG ASSN II POOL #MA6645	5,659,597	4,867,989	2.500	N/A	9,912	5/20/2050
	3622AB4Y5	GOVT NATL MTGE ASSN II POOL #786339	44,195,135	45,017,606	5.000	N/A	10,766	9/20/2052
<b>Asset Total</b>			<b>49,854,732</b>	<b>49,885,595</b>				
<b><i>GOV NATL MORTGAGE ASSOCIATION</i></b>								
	38382NQJ9	GOVT NATL MTG ASSN	42,952,948	37,635,373	2.500	N/A	10,157	1/20/2051
	38382UF30	GOVT NATL MTG ASSN	47,542,068	37,602,924	1.250	N/A	10,308	6/20/2051
	38382URM5	GOVT NATL MTG ASSN	33,584,564	27,048,672	1.500	N/A	10,308	6/20/2051
	38382VLC1	GOVT NATL MTG ASSN	50,000,000	35,683,000	2.500	N/A	10,308	6/20/2051
<b>Asset Total</b>			<b>174,079,580</b>	<b>137,969,968</b>				
<b>Asset Type Total</b>			<b>1,671,498,347</b>	<b>1,532,427,199</b>				
<b><i>CMO PLAN AMORT CLASS</i></b>								
	3136ANK48	FED NATL MTG ASSN	6,202,922	5,748,930	3.500	N/A	8,122	6/25/2045
	3136BGH20	FED NATL MTG ASSN	29,935,026	25,074,775	1.000	N/A	10,405	9/25/2051
	3136BH6R5	FED NATL MTG ASSN	16,687,650	13,414,200	1.500	N/A	10,343	7/25/2051
	3137FGVQ5	FED HOME LN MTG CORP	7,131,293	6,762,605	3.500	N/A	9,208	6/15/2048
	3137H1Y75	FED HOME LN MTG CORP	22,787,580	18,854,900	1.750	N/A	10,040	9/25/2050
	3137H5JX6	FEDERAL HOME LOAN MORTGAGE CORP	32,026,976	27,906,706	2.000	N/A	10,070	10/25/2050
	38382P2S0	GOVT NATL MTG ASSN	20,000,000	14,709,000	2.500	N/A	10,216	3/20/2051
	38382Q2E9	GOVT NATL MTG ASSN	32,406,316	25,337,526	1.125	N/A	9,973	7/20/2050
	38382Q3S7	GOVT NATL MTG ASSN	88,757,143	75,464,873	1.500	N/A	10,277	5/20/2051
	38382TQR8	GOVT NATL MTG ASSN	24,542,424	19,953,236	1.250	N/A	10,277	5/20/2051
	38382TUW2	GOVT NATL MTG ASSN	33,346,932	25,842,872	1.000	N/A	10,277	5/20/2051

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	38382TVW1	GOVT NATL MTG ASSN	15,755,168	12,760,268	1.250	N/A	10,277	5/20/2051
	38383UC73	GOVERNMENT NATIONAL MORTGAGE ASSN	22,071,000	21,767,965	5.000	N/A	10,796	10/20/2052
		<b>Asset Total</b>	<b>351,650,429</b>	<b>293,597,856</b>				
<b><i>CMO SEQUENTIAL PAY</i></b>								
	3136AK6M0	FED NATL MTG ASSN	1,256,413	1,249,716	3.000	N/A	6,569	3/25/2041
	3136ALPJ4	FED NATL MTG ASSN	5,095,531	5,018,282	3.000	N/A	6,753	9/25/2041
	3136BAQ80	FED NATL MTG ASSN	30,000,000	21,510,600	2.000	N/A	9,978	7/25/2050
	3136BBB35	FED NATL MTG ASSN	7,726,641	7,157,806	3.500	N/A	10,040	9/25/2050
	3136BJYT6	FED NATL MTG ASSN	40,000,000	27,231,200	2.250	N/A	10,466	11/25/2051
	3137BDUD6	FED HOME LN MTG CORP	4,908,465	4,788,355	3.000	N/A	6,681	7/15/2041
	3137FP5R2	FED HOME LN MTG CORP	3,480,297	3,170,342	3.000	N/A	9,705	10/25/2049
	3137FRSW2	FED HOME LN MTG CORP	13,868,872	12,418,327	3.000	N/A	9,828	2/25/2050
	3137FUAG9	FED HOME LN MTG CORP	30,321,874	20,268,353	2.000	N/A	9,978	7/25/2050
	3137FVUM2	FED HOME LN MTG CORP	20,000,000	14,601,600	2.000	N/A	10,040	9/25/2050
	3137H1PN0	FED HOME LN MTG CORP	32,588,731	29,175,061	2.000	N/A	9,736	11/25/2049
	3137H8Z20	FEDERAL HOME LOAN MORTGAGE CORP	30,000,000	28,268,700	4.000	N/A	10,740	8/25/2052
	38383CL73	GOVT NATL MTG ASSN	27,000,000	16,990,560	2.000	N/A	10,400	9/20/2051
	38383VSX7	GOVERNMENT NATIONAL MORTGAGE ASSN	49,835,108	49,676,248	5.000	N/A	10,338	7/20/2051
		<b>Asset Total</b>	<b>296,081,932</b>	<b>241,525,151</b>				
<b><i>CMO-PASS-THROUGH</i></b>								
	3136BG3V1	FED NATL MTG ASSN	18,283,727	15,231,460	2.000		10,435	10/25/2051
	3136BLFG0	FED NATL MTG ASSN	18,746,085	15,261,188	2.000	N/A	10,558	2/25/2052
	3136BLLR9	FED NATL MTG ASSN	28,006,418	23,676,037	2.500		10,558	2/25/2052
	38382XHT5	GOVT NATL MTG ASSN	12,918,589	11,654,892	3.000	N/A	10,369	8/20/2051

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	38383AVX9	GOVT NATL MTG ASSN	18,657,279	16,255,714	3.000	N/A	10,400	9/20/2051
	38383PLD1	GOVERNMENT NATIONAL MORTGAGE ASSN	44,068,372	39,903,910	3.000	N/A	10,582	3/20/2052
		<b>Asset Total</b>	<b>140,680,468</b>	<b>121,983,202</b>				
		<b>Asset Type Total</b>	<b>788,412,829</b>	<b>657,106,209</b>				
<b><i>U.S. TREASURY NOTES &amp; BONDS</i></b>								
	912796CV9	UNITED STATES TREASURY BILLS	100,000,000	99,724,000	-00	N/A	25	4/25/2023
	912796V48	UNITED STATES TREASURY BILLS	55,000,000	54,879,550	-00	N/A	20	4/20/2023
	912796ZZ5	UNITED STATES TREASURY BILLS	40,000,000	39,444,000	-00	N/A	111	7/20/2023
	912810QA9	US TREASURY BOND	6,000,000	5,927,340	3.500	AAA	5,800	2/15/2039
	912810QX9	US TREASURY BOND	20,000,000	17,018,800	2.750	AAA	7,077	8/15/2042
	912810QY7	US TREASURY BOND	40,000,000	33,922,000	2.750	AAA	7,169	11/15/2042
	912810QZ4	US TREASURY BOND	50,000,000	44,957,000	3.125	AAA	7,261	2/15/2043
	912810RC4	US TREASURY BOND	50,000,000	48,531,500	3.625	AAA	7,442	8/15/2043
	912810RM2	US TREASURY BOND	50,000,000	43,537,000	3.000	AAA	8,081	5/15/2045
	912810RN0	US TREASURY BOND	50,000,000	42,605,500	2.875	AAA	8,173	8/15/2045
	912810RQ3	US TREASURY BOND	50,000,000	39,711,000	2.500	AAA	8,357	2/15/2046
	912810RS9	US TREASURY BOND	50,000,000	39,703,000	2.500	AAA	8,446	5/15/2046
	912810SE9	US TREASURY BOND	50,000,000	46,769,500	3.375	AAA	9,361	11/15/2048
	912810SJ8	US TREASURY BOND	15,000,000	11,278,650	2.250	AAA	9,634	8/15/2049
	912810SY5	US TREASURY BOND	100,000,000	79,418,000	2.250	AAA	6,620	5/15/2041
	912810TJ7	UNITED STATES TREASURY BONDS	50,000,000	43,922,000	3.000	AAA	10,730	8/15/2052
	9128282U3	US TREASURY NOTE	50,000,000	48,303,000	1.875	AAA	519	8/31/2024
	9128283W8	US TREASURY NOTE	50,000,000	48,027,500	2.750	AAA	1,782	2/15/2028
	9128284M9	US TREASURY NOTE	50,000,000	48,830,000	2.875	AAA	761	4/30/2025

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	9128284N7	US TREASURY NOTE	50,000,000	48,230,500	2.875	AAA	1,872	5/15/2028
	9128284R8	US TREASURY NOTE	50,000,000	48,810,500	2.875	AAA	792	5/31/2025
	9128284V9	US TREASURY NOTE	150,000,000	144,463,500	2.875	AAA	1,964	8/15/2028
	9128284X5	US TREASURY NOTE	100,000,000	99,207,000	2.750	AAA	153	8/31/2023
	9128284Z0	US TREASURY NOTE	100,000,000	97,246,000	2.750	AAA	884	8/31/2025
	9128285C0	US TREASURY NOTE	50,000,000	48,900,500	3.000	AAA	914	9/30/2025
	9128285D8	US TREASURY NOTE	50,000,000	49,564,500	2.875	AAA	183	9/30/2023
	9128285J5	US TREASURY NOTE	115,000,000	112,471,150	3.000	AAA	945	10/31/2025
	9128285K2	US TREASURY NOTE	50,000,000	49,488,500	2.875	AAA	214	10/31/2023
	9128285M8	US TREASURY NOTE	50,000,000	48,742,000	3.125	AAA	2,056	11/15/2028
	9128285N6	US TREASURY NOTE	100,000,000	97,469,000	2.875	AAA	975	11/30/2025
	9128285P1	US TREASURY NOTE	50,000,000	49,400,500	2.875	AAA	244	11/30/2023
	9128285T3	US TREASURY NOTE	100,000,000	96,785,000	2.625	AAA	1,006	12/31/2025
	9128285U0	US TREASURY NOTE	100,000,000	98,500,000	2.625	AAA	275	12/31/2023
	9128286A3	US TREASURY NOTE	100,000,000	96,727,000	2.625	AAA	1,037	1/31/2026
	9128286B1	US TREASURY NOTE	100,000,000	94,820,000	2.625	AAA	2,148	2/15/2029
	9128286F2	US TREASURY NOTE	100,000,000	96,336,000	2.500	AAA	1,065	2/28/2026
	9128286L9	US TREASURY NOTE	100,000,000	95,637,000	2.250	AAA	1,096	3/31/2026
	9128286S4	US TREASURY NOTE	100,000,000	95,914,000	2.375	AAA	1,126	4/30/2026
	9128286T2	US TREASURY NOTE	100,000,000	93,301,000	2.375	AAA	2,237	5/15/2029
	912828T91	US TREASURY NOTE	50,000,000	49,117,000	1.625	AAA	214	10/31/2023
	912828V23	US TREASURY NOTE	50,000,000	49,095,500	2.250	AAA	275	12/31/2023
	912828XZ8	US TREASURY NOTE	50,000,000	48,660,000	2.750	AAA	822	6/30/2025

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	912828Y79	US TREASURY NOTE	35,000,000	34,174,350	2.875	AAA	853	7/31/2025
	912828YB0	US TREASURY NOTE	30,000,000	26,758,500	1.625	AAA	2,329	8/15/2029
	912828YQ7	US TREASURY NOTE	50,000,000	46,447,500	1.625	AAA	1,310	10/31/2026
	912828YU8	US TREASURY NOTE	50,000,000	46,396,500	1.625	AAA	1,340	11/30/2026
	912828YX2	US TREASURY NOTE	50,000,000	46,554,500	1.750	AAA	1,371	12/31/2026
	91282CAW1	US TREASURY NOTE	50,000,000	48,627,000	0.250	AAA	229	11/15/2023
	91282CBZ3	US TREASURY NOTE	25,000,000	22,258,750	1.250	AAA	1,857	4/30/2028
	91282CCD1	US TREASURY NOTE	100,000,000	99,271,000	0.125	AAA	61	5/31/2023
	91282CEN7	UNITED STATES TREASURY NOTES	50,000,000	48,189,500	2.750	AAA	1,491	4/30/2027
	91282CEV9	UNITED STATES TREASURY NOTES	50,000,000	49,021,500	3.250	AAA	2,283	6/30/2029
	91282CFG1	UNITED STATES TREASURY NOTES	50,000,000	49,242,000	3.250	AAA	519	8/31/2024
	91282CFJ5	UNITED STATES TREASURY NOTES	50,000,000	48,670,000	3.125	AAA	2,345	8/31/2029
	91282CFQ9	UNITED STATES TREASURY NOTES	25,000,000	25,029,250	4.375	AAA	580	10/31/2024
	91282CGH8	UNITED STATES TREASURY NOTES	50,000,000	49,738,500	3.500	AAA	1,767	1/31/2028
		<b>Asset Total</b>	<b>3,456,000,000</b>	<b>3,285,774,340</b>				

**Asset Type Total 3,456,000,000 3,285,774,340**

**GOV'T MONEY MARKET FUND**

	09248U700	BLACKROCK LIQUIDITY FUNDS FEDFUND	15,000,000	15,000,000	-00		9,772	12/31/2049
	31607A703	FIDELITY INSTITUTIONAL GOVERNMENT	760,000,000	760,000,000	-00		9,772	12/31/2049
	38141W273	GOLDMAN SACHS FIN SQ GOVT-FS 465	545,000,000	545,000,000	-00		9,772	12/31/2049
	608919718	FEDERATED HERMES GOVERNMENT	5,000,000	5,000,000	-00			
	857492706	STATE STREET INSTITUTIONAL U.S.	10,000,000	10,000,000	-00		9,772	12/31/2049

**Asset Total 1,335,000,000 1,335,000,000**

**TREASURY MONEY MARKET FUND**

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	38141W323	GOLDMAN SACHS FINANCIAL SQUARE	310,000,000	310,000,000	-00		9,772	12/31/2049
		<b>Asset Total</b>	<b>310,000,000</b>	<b>310,000,000</b>				
		<b>Asset Type Total</b>	<b>1,645,000,000</b>	<b>1,645,000,000</b>				
<b><i>MUNI GO TAXABLE</i></b>								
	4423313K8	HOUSTON TX	21,060,000	18,698,753	3.961	AA3	8,736	3/1/2047
	57582PUE8	MASSACHUSETTS ST	13,440,000	14,448,403	5.456	AA1	6,089	12/1/2039
	882830BH4	TEXAS ST TRANSPRTN COMMISSION	30,000,000	21,200,400	2.472	AAA	7,855	10/1/2044
		<b>Asset Total</b>	<b>64,500,000</b>	<b>54,347,556</b>				
		<b>Asset Type Total</b>	<b>64,500,000</b>	<b>54,347,556</b>				
<b><i>MISC. GOV'T GUARANTEE</i></b>								
	742651DP4	PRIVATE EXPORT FUNDING	7,388,000	7,186,973	2.450	AAA	472	7/15/2024
		<b>Asset Total</b>	<b>7,388,000</b>	<b>7,186,973</b>				
		<b>Asset Type Total</b>	<b>7,388,000</b>	<b>7,186,973</b>				
<b><i>AFRICAN DEVELOPMENT BANK NOTES</i></b>								
	00828EDC0	AFRICAN DEVELOPMENT BANK	25,000,000	24,772,000	3.000	AAA	173	9/20/2023
		<b>Asset Total</b>	<b>25,000,000</b>	<b>24,772,000</b>				
<b><i>ASIAN DEVELOPMENT BANK NOTES</i></b>								
	045167AW3	ASIAN DEVELOPMENT BANK	5,000,000	5,440,450	5.820	AAA	1,904	6/16/2028
	045167EL3	ASIAN DEVELOPMENT BANK	25,000,000	24,552,500	2.625	AAA	305	1/30/2024
	04517PBG6	ASIAN DEVELOPMENT BANK	50,000,000	50,922,500	5.745	AAA	1,245	8/27/2026
		<b>Asset Total</b>	<b>80,000,000</b>	<b>80,915,450</b>				
<b><i>IADB Disc Note</i></b>								
	45818KDZ2	INTER-AMERICAN DEV BANK	25,000,000	24,990,500	-00	N/A	6	4/6/2023
		<b>Asset Total</b>	<b>25,000,000</b>	<b>24,990,500</b>				
<b><i>IADB NOTES &amp; BONDS</i></b>								
	4581X0BX5	INTER-AMERICAN DEVEL BK	10,000,000	8,721,400	3.200	AAA	7,069	8/7/2042

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	4581X0DY1	INTER-AMERICAN DEVEL BK	50,000,000	49,711,000	4.969	AAA	1,265	9/16/2026
		<b>Asset Total</b>	<b>60,000,000</b>	<b>58,432,400</b>				
<b><i>SOVEREIGN NOTES</i></b>								
	698299BK9	REPUBLIC OF PANAMA	5,000,000	4,383,500	3.160	BAA2	2,490	1/23/2030
	698299BN3	REPUBLIC OF PANAMA	10,000,000	7,653,800	2.252	BAA2	3,470	9/29/2032
	731011AU6	REPUBLIC OF POLAND	10,000,000	9,710,300	3.250	A2	1,102	4/6/2026
		<b>Asset Total</b>	<b>25,000,000</b>	<b>21,747,600</b>				
<b><i>WORLD BANK DISC NOTES</i></b>								
	459052EG7	INTL BK RECON&DEVELOP	50,000,000	49,937,500	-00	N/A	13	4/13/2023
		<b>Asset Total</b>	<b>50,000,000</b>	<b>49,937,500</b>				
		<b>Asset Type Total</b>	<b>265,000,000</b>	<b>260,795,450</b>				
<b><i>FHMS</i></b>								
	3137FJEH8	FHLMC MULTI FAMILY	21,000,000	20,705,370	3.900	N/A	1,974	8/25/2028
	3137FKUP9	FHLMC MULTIFAMILY STRUCTURED P	20,000,000	19,567,000	3.771	N/A	2,096	12/25/2028
	3137FPHK4	FHLMC MULTIFAMILY STRUCTURED P	20,000,000	18,039,200	2.425	N/A	2,339	8/25/2029
	3137FPJG1	FED HOME LN MTG CORP	14,000,000	12,745,320	2.595	N/A	2,370	9/25/2029
		<b>Asset Total</b>	<b>75,000,000</b>	<b>71,056,890</b>				
		<b>Asset Type Total</b>	<b>75,000,000</b>	<b>71,056,890</b>				
<b><i>AGENCY CMBS - FHMS</i></b>								
	3137H2NY6	FHLMC MULTIFAMILY STRUCTURED P	50,000,000	38,670,500	2.184	N/A	4,896	8/25/2036
		<b>Asset Total</b>	<b>50,000,000</b>	<b>38,670,500</b>				
		<b>Asset Type Total</b>	<b>50,000,000</b>	<b>38,670,500</b>				
		<b>Grand Total</b>	<b>19,478,948,586</b>	<b>18,390,805,960</b>				