***COLORADO STATE TREASURY FY22***

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

***6/30/2022***

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

***ABS AUTOMOBILES***

05602RAD3 BMW VEHICLE OWNER TRUST 10,000,000 9,887,700 3.210 AAA 1,517 8 /25/2026

14043QAC6 CAPITAL ONE PRIME AUTO RECEIVA CAPIT 17,000,000 16,678,530 3.170 N/A 1,750 4 /15/2027

14317HAC5 CARMAX AUTO OWNER TRUST 19,000,000 18,894,740 3.490 AAA 1,692 2 /16/2027

34534LAD9 FORD CREDIT AUTO OWNER TRUST 18,250,000 18,250,000 3.740 AAA 1,538 9 /15/2026

362585AC5 GM FINANCIAL SECURITIZED TERM 7,500,000 7,425,825 3.100 AAA 1,692 2 /16/2027

41284YAD8 HARLEY-DAVIDSON MOTORCYCLE TRUST 12,500,000 12,329,500 3.060 AAA 1,691 2 /15/2027

65479QAC1 NISSAN AUTO RECEIVABLES OWNER 17,500,000 16,847,950 1.860 AAA 1,509 8 /17/2026

89238FAD5 TOYOTA AUTO RECEIVABLES OWNERS TRUST 10,000,000 9,870,400 2.930 AAA 1,538 9 /15/2026

89238LAC4 TOYOTA LEASE OWNER TRUST 50,000,000 48,708,500 1.960 N/A 966 2 /20/2025

**Asset Total** **161,750,000** ***158,893,145***

***ABS SOFT BULLET 12X***

02582JJM3 AMERICAN EXPRESS CREDIT ACCOUN 18,000,000 18,000,540 2.000 N/A 1,020 4 /15/2025

02582JJT8 AMERICAN EXPRESS CREDIT ACCOUNT 35,000,000 34,927,200 3.390 N/A 1,782 5 /17/2027

06742LAV5 BARCLAYS DRYROCK ISSUANCE TRUST 40,000,000 39,374,800 3.070 N/A 2,056 2 /15/2028

14041NEX5 CAPITAL ONE MULTI-ASSET EXECUT 9,880,000 9,884,051 2.750 N/R 1,050 5 /15/2025

14041NFZ9 CAPITAL ONE MULTI-ASSET EXECUTION 73,000,000 71,721,040 2.800 N/A 1,719 3 /15/2027

161571FQ2 CHASE ISSUANCE TRUST 19,810,000 19,810,396 2.160 N/R 809 9 /16/2024

254683CS2 DISCOVER CARD EXECUTION NOTE 40,000,000 39,840,400 3.320 AAA 1,782 5 /17/2027

34528EAA9 FORD CREDIT AUTO OWNER TRUST 32,500,000 32,084,650 3.880 N/A 4,521 11/15/2034

87166PAG6 SYNCHRONY CARD ISSUANCE TRUST 10,000,000 9,925,800 3.370 AAA 2,118 4 /17/2028

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

**Asset Total** **278,190,000** ***275,568,877***

***ABS SOFT BULLET 2X***

17305EGR0 CITIBANK CREDIT CARD ISSUANCE T 25,000,000 25,053,000 3.210 AAA 893 12/9 /2024

17305EGS8 CITIBANK CREDIT CARD ISSUANCE 30,000,000 30,294,600 3.960 AAA 3,029 10/15/2030

**Asset Total** **55,000,000** ***55,347,600***

***AUTO ASSET BACKED LOCK OUT***

02004WAC5 ALLY AUTO RECEIVABLES TRUST 157,167 157,327 2.910 AAA 442 9 /15/2023

14043TAH9 CAPITAL ONE PRIME AUTO RECEIVA 17,000,000 16,830,170 2.240 N/A 964 2 /18/2025

34533FAE1 FORD CREDIT AUTO OWNER TRUST 16,500,000 16,505,610 2.850 AAA 777 8 /15/2024

36257FAE0 GM FINANCIAL SECURITIZED TERM 14,000,000 13,993,840 3.220 AAA 778 8 /16/2024

44932NAE0 HYUNDAI AUTO RECEIVABLES TRUST 8,831,686 8,835,307 2.710 N/A 1,050 5 /15/2025

58769TAE5 MERCEDES-BENZ AUTO RECEIVABLES 8,000,000 7,918,160 2.040 AAA 1,295 1 /15/2026

58772RAE4 MERCEDES-BENZ AUTO RECEIVABLES 2,854,083 2,856,166 3.150 AAA 838 10/15/2024

65478NAE5 NISSAN AUTO RECEIVABLES OWNER 5,315,447 5,324,164 3.270 AAA 1,082 6 /16/2025

65479KAD2 NISSAN AUTO RECEIVABLES OWNER 915,618 916,506 2.900 AAA 473 10/16/2023

89231PAE8 TOYOTA AUTO RECEIVABLES OWNER 5,550,833 5,564,321 3.300 AAA 595 2 /15/2024

98162VAE9 WORLD OMNI AUTO RECEIVABLES TR 10,000,000 9,965,100 2.640 N/A 1,082 6 /16/2025

98162YAD5 WORLD OMNI AUTO RECEIVABLES TR 1,912,346 1,914,411 3.040 N/A 685 5 /15/2024

98163EAE6 WORLD OMNI AUTO RECEIVABLES TR 14,124,294 14,145,198 3.270 N/A 809 9 /16/2024

**Asset Total** **105,161,473** ***104,926,281***

**Asset Type Total** **600,101,473** ***594,735,903***

***COMMERCIAL PAPER DISCOUNT***

03785EH80 APPLE INC 120,000,000 119,786,400 -00 39 8 /8 /2022

03785EJ88 APPLE INC 130,000,000 129,543,700 -00 70 9 /8 /2022

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

03785EJ96 APPLE INC 105,000,000 104,626,200 -00 71 9 /9 /2022

06744RGR3 BARCLAYS BK UK PLC 70,000,000 69,922,300 -00 25 7 /25/2022

13508UGF4 CANADA GOVT 35,000,000 34,978,650 -00 15 7 /15/2022

13508UGR8 CANADA GOVT 115,000,000 114,872,350 -00 25 7 /25/2022

13508UGU1 CANADA GOVT 60,000,000 59,925,000 -00 28 7 /28/2022

22533UGM9 CREDIT AGRICOLE CORPORATE 45,000,000 44,958,150 -00 21 7 /21/2022

22533UGR8 CREDIT AGRICOLE CORPORATE 100,000,000 99,889,000 -00 25 7 /25/2022

22533UH14 CREDIT AGRICOLE CORPORATE 25,000,000 24,963,500 -00 32 8 /1 /2022

22533UH48 CREDIT AGRICOLE CORPORATE 80,000,000 79,872,000 -00 35 8 /4 /2022

22533UHJ5 CREDIT AGRICOLE CORPORATE&INVT BK 80,000,000 79,817,600 -00 49 8 /18/2022

22533UHR7 CREDIT AGRICOLE CORPORATE 60,000,000 59,843,400 -00 56 8 /25/2022

22533UJ95 CREDIT AGRICOLE CORPORATE 30,000,000 29,893,200 -00 71 9 /9 /2022

22533UJN4 CREDIT AGRICOLE CORP 15,000,000 14,936,700 -00 84 9 /22/2022

22533UJP9 CREDIT AGRICOLE CORPORATE 15,000,000 14,935,950 -00 85 9 /23/2022

22533UKL6 CREDIT AGRICOLE CORP 45,000,000 44,716,950 -00 112 10/20/2022

24023HHR9 DCAT LLC 35,000,000 34,908,650 -00 56 8 /25/2022

30215HGM6 EXPORT DEV CORP 35,000,000 34,967,450 -00 21 7 /21/2022

30215HHH6 EXPORT DEV CORP 85,000,000 84,810,450 -00 48 8 /17/2022

30215HHR4 EXPORT DEV CORP 120,000,000 119,686,800 -00 56 8 /25/2022

30215HHX1 EXPORT DEV CORP 100,000,000 99,690,000 -00 62 8 /31/2022

30215HJL5 EXPORT DEV CORP 35,000,000 34,855,800 -00 82 9 /20/2022

30215HJV3 EXPORT DEV CORP 20,000,000 19,908,600 -00 91 9 /29/2022

30215HK66 EXPORT DEV CORP 80,000,000 79,560,000 -00 98 10/6 /2022

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

30215HK74 EXPORT DEV CORP 50,000,000 49,722,500 -00 99 10/7 /2022

4497W1GB6 ING US FDG LLC 110,000,000 109,952,700 -00 11 7 /11/2022

4497W1H82 ING U S FDG LLC 100,000,000 99,822,000 -00 39 8 /8 /2022

4497W1HC3 ING U S FDG LLC 100,000,000 99,803,000 -00 43 8 /12/2022

4497W1HR0 ING U S FDG LLC 50,000,000 49,869,500 -00 56 8 /25/2022

4497W1KH8 ING U S FDG LLC 85,000,000 84,479,800 -00 109 10/17/2022

5006E1HX5 KOREA DEV BK 50,000,000 49,845,000 -00 62 8 /31/2022

5006E3GB0 KOREA DEV BANK 50,000,000 49,978,500 -00 11 7 /11/2022

5006E3GV6 KOREA DEV BK 50,000,000 49,935,000 -00 29 7 /29/2022

5006E3JP6 KOREA DEV BANK 270,000,000 268,847,100 -00 85 9 /23/2022

53943SJ99 LLOYDS BANK PLC 85,000,000 84,697,400 -00 71 9 /9 /2022

53943SJF5 LLOYDS BK PLC 45,000,000 44,826,300 -00 77 9 /15/2022

53943SK71 LLOYDS BK PLC 150,000,000 149,167,500 -00 99 10/7 /2022

53943SKL0 LLOYDS BK PLC 60,000,000 59,622,600 -00 112 10/20/2022

62479MGE7 MUFG BK LTD 80,000,000 79,955,200 -00 14 7 /14/2022

62479MGL1 MUFG BK LTD 30,000,000 29,973,600 -00 20 7 /20/2022

62479MGV9 MUFG BK LTD N Y BRH 70,000,000 69,909,000 -00 29 7 /29/2022

62479MJK0 MUFG BK LTD 85,000,000 84,654,050 -00 81 9 /19/2022

62479MJV6 MUFG BK LTD 60,000,000 59,725,800 -00 91 9 /29/2022

62479MJW4 MUFG BANK 130,000,000 129,329,200 -00 92 9 /30/2022

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

80285QHR4 SANTANDER UK PLC 50,000,000 49,869,500 -00 56 8 /25/2022

80285QJ92 SANTANDER UK PLC 75,000,000 74,733,000 -00 71 9 /9 /2022

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

80285QJN1 SANTANDER UK PLC 65,000,000 64,725,700 -00 84 9 /22/2022

80285QK74 SANTANDER UK PLC 70,000,000 69,611,500 -00 99 10/7 /2022

80285QKD1 SANTANDER UK PLC 80,000,000 79,528,800 -00 105 10/13/2022

86563HGF1 SUMITOMO MITSUI TR BK LTD 35,000,000 34,978,650 -00 15 7 /15/2022

86563HGJ3 SUMITOMO MITSUI TR BK LTD 55,000,000 54,956,550 -00 18 7 /18/2022

86563HGL8 SUMITOMO MITSUI TR BK 35,000,000 34,969,200 -00 20 7 /20/2022

86564XHR8 SUMITOMO MITSUI TR BK 50,000,000 49,869,500 -00 56 8 /25/2022

86564XJ96 SUMITOMO MITSUI TR BK 75,000,000 74,733,000 -00 71 9 /9 /2022

86564XJL9 SUMITOMO MITSUI 30,000,000 29,876,400 -00 82 9 /20/2022

86564XJW5 SUMITOMO MITSUI TR BK 100,000,000 99,484,000 -00 92 9 /30/2022

86564XKL7 SUMITOMO MITSUI TR BK 40,000,000 39,748,400 -00 112 10/20/2022

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

89119BGB6 TORONTO DOMINION BK 50,000,000 49,978,500 -00 11 7 /11/2022

89119BGJ9 TORONTO DOMINION BK DISC COML PAPER 30,000,000 29,976,300 -00 18 7 /18/2022

89119BHN9 TORONTO DOMINION BK 65,000,000 64,839,450 -00 53 8 /22/2022

89119BHX7 TORONTO DOMINION BK 80,000,000 79,752,000 -00 62 8 /31/2022

89119BJ15 TORONTO DOMINION BK 50,000,000 49,842,500 -00 63 9 /1 /2022

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

8923A1KE0 TOYOTA CR DE PUERTO RICO INC 70,000,000 69,583,500 -00 106 10/14/2022

90477EG73 UNILEVER CAP CORP 80,000,000 79,979,200 -00 7 7 /7 /2022

90477EGB4 UNILEVER CAP CORP 60,000,000 59,974,200 -00 11 7 /11/2022

90478DG17 UNILEVER FIN NETH BV 125,000,000 125,000,000 -00 1 7 /1 /2022

**Asset Total** **4,970,000,000** ***4,955,994,400***

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

**Asset Type Total** **4,970,000,000** ***4,955,994,400***

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

00206RCP5 AT&T INC 25,000,000 23,756,750 4.500 BAA2 4,702 5 /15/2035

00206RGQ9 AT&T INC 53,000,000 51,722,700 4.300 BAA2 2,787 2 /15/2030

00206RJX1 AT&T INC 25,000,000 22,821,000 2.300 BAA2 1,797 6 /1 /2027

00287YAQ2 ABBVIE INC 50,000,000 49,187,000 3.600 BAA2 1,049 5 /14/2025

00287YCX5 ABBVIE INC 45,000,000 44,640,000 3.800 BAA2 989 3 /15/2025

00440EAU1 CHUBB INA HOLDINGS INC 5,000,000 5,001,600 2.875 A3 126 11/3 /2022

00724PAD1 ADOBE INC 5,000,000 4,415,450 2.300 A2 2,773 2 /1 /2030

015271AX7 ALEXANDRIA REAL ESTATE E 15,000,000 10,083,600 3.000 BAA1 10,549 5 /18/2051

023135AZ9 AMAZON.COM INC 30,000,000 29,762,100 2.800 A1 784 8 /22/2024

023135BS4 AMAZON.COM INC 10,000,000 8,308,800 1.500 A1 2,895 6 /3 /2030

023135CA2 AMAZON.COM INC 40,000,000 32,013,600 2.875 A1 6,891 5 /12/2041

023135CE4 AMAZON.COM INC 20,000,000 19,797,000 3.000 A1 1,018 4 /13/2025

023135CF1 AMAZON.COM INC 10,000,000 9,810,600 3.300 A1 1,748 4 /13/2027

025816BS7 AMERICAN EXPRESS CO 15,000,000 15,049,350 3.400 A2 242 2 /27/2023

025816BW8 AMERICAN EXPRESS CO 10,000,000 10,035,100 3.700 A2 399 8 /3 /2023

025816CC1 AMERICAN EXPRESS CO 10,000,000 9,968,200 3.400 A2 602 2 /22/2024

025816CG2 AMERICAN EXPRESS CO 15,000,000 14,594,100 2.500 A2 761 7 /30/2024

025816CL1 AMERICAN EXPRESS CO 45,000,000 43,429,500 1.384 A2 1,588 11/4 /2026

02665WCZ2 AMERICAN HONDA FINANCE 35,000,000 34,188,000 2.400 A3 728 6 /27/2024

02665WDJ7 AMERICAN HONDA FINANCE 15,000,000 13,958,400 2.350 A3 1,653 1 /8 /2027

02665WDZ1 AMERICAN HONDA FINANCE 12,000,000 10,834,320 1.300 A3 1,532 9 /9 /2026

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

03040WAW5 AMERICAN WATER CAPITAL C 2,000,000 1,793,200 2.800 BAA1 2,862 5 /1 /2030

031162BV1 AMGEN INC 20,000,000 19,958,600 3.625 BAA1 692 5 /22/2024

031162CR9 AMGEN INC 3,000,000 2,371,500 3.150 BAA1 6,445 2 /21/2040

031162CS7 AMGEN INC 20,500,000 15,664,050 3.375 BAA1 10,098 2 /21/2050

031162CT5 AMGEN INC 5,000,000 4,591,300 2.200 BAA1 1,697 2 /21/2027

031162CW8 AMGEN INC 5,000,000 4,250,400 2.300 BAA1 3,162 2 /25/2031

031162DB3 AMGEN INC 20,000,000 17,149,400 1.650 BAA1 2,238 8 /15/2028

032654AT2 ANALOG DEVICES INC 5,000,000 4,879,450 0.537 A3 824 10/1 /2024

032654AW5 ANALOG DEVICES INC 3,000,000 2,350,470 2.800 A3 7,033 10/1 /2041

036752AC7 ANTHEM INC 15,000,000 14,793,000 3.350 BAA2 885 12/1 /2024

036752AP8 ANTHEM INC 5,000,000 4,317,400 2.550 BAA2 3,180 3 /15/2031

036752AR4 ANTHEM INC 10,000,000 9,131,500 1.500 BAA2 1,354 3 /15/2026

037833AL4 APPLE INC 60,000,000 55,183,800 3.850 AAA 7,613 5 /4 /2043

037833BA7 APPLE INC 7,000,000 6,087,690 3.450 AAA 8,260 2 /9 /2045

037833BW9 APPLE INC 15,000,000 15,634,800 4.500 AAA 4,986 2 /23/2036

037833CR9 APPLE INC 20,000,000 19,718,800 3.200 AAA 1,776 5 /11/2027

037833DU1 APPLE INC 5,000,000 4,237,750 1.650 AAA 2,872 5 /11/2030

046353AX6 ASTRAZENECA PLC 5,000,000 3,338,450 2.125 A3 10,264 8 /6 /2050

04636NAA1 ASTRAZENECA FINANCE LLC 5,000,000 4,523,150 1.200 A3 1,428 5 /28/2026

053015AE3 AUTOMATIC DATA PROCESSNG 20,000,000 19,999,800 3.375 AA3 1,173 9 /15/2025

05531FBF9 BB&T CORPORATION 20,000,000 20,119,200 3.750 A3 524 12/6 /2023

06051GFB0 BANK OF AMERICA CORP 15,000,000 15,160,050 4.125 A2 571 1 /22/2024

06051GFF1 BANK OF AMERICA CORP 30,000,000 30,205,800 4.000 A2 641 4 /1 /2024

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

06051GFL8 BANK OF AMERICA CORP 20,000,000 19,718,200 4.250 BAA1 1,575 10/22/2026

06051GGA1 BANK OF AMERICA CORP 50,000,000 46,996,000 3.248 A2 1,939 10/21/2027

06051GHV4 BANK OF AMERICA CORP 15,000,000 13,446,750 3.194 A2 2,945 7 /23/2030

06051GHX0 BANK OF AMERICA CORP 25,000,000 21,831,500 2.884 A2 3,036 10/22/2030

06051GJE0 BANK OF AMERICA CORP 51,718,000 37,212,135 2.676 A2 6,929 6 /19/2041

06051GKD0 BANK OF AMERICA CORP 20,000,000 16,496,200 2.572 A2 3,765 10/20/2032

06051GKF5 BANK OF AMERICA CORP 40,000,000 39,445,600 1.427 A2 950 2 /4 /2025

06051GKG3 BANK OF AMERICA CORP 15,000,000 14,459,400 1.843 A2 950 2 /4 /2025

06051GKJ7 BANK OF AMERICA CORP 5,000,000 4,547,350 2.551 A2 2,045 2 /4 /2028

06051GKK4 BANK OF AMERICA CORP 15,000,000 12,778,800 2.972 A2 3,872 2 /4 /2033

06368FAB5 BANK OF MONTREAL 15,000,000 14,876,850 1.558 A2 442 9 /15/2023

06368FAC3 BANK OF MONTREAL 20,000,000 17,717,200 1.250 A2 1,538 9 /15/2026

06368FAD1 BANK OF MONTREAL 18,000,000 17,426,880 1.913 A2 1,538 9 /15/2026

06406HCS6 BANK OF NEW YORK MELLON 12,575,000 12,622,408 3.650 A1 584 2 /4 /2024

06406RAJ6 BANK OF NY MELLON CORP 20,000,000 20,050,600 3.450 A1 407 8 /11/2023

0641598L3 BANK OF NOVA SCOTIA 50,000,000 49,565,500 1.552 A2 442 9 /15/2023

0641598M1 BANK OF NOVA SCOTIA 40,000,000 38,736,400 1.902 A2 1,538 9 /15/2026

06417XAA9 BANK OF NOVA SCOTIA 20,000,000 19,659,400 0.745 A2 925 1 /10/2025

06417XAD3 BANK OF NOVA SCOTIA 20,000,000 18,040,800 1.950 A2 1,678 2 /2 /2027

06738EAE5 BARCLAYS PLC 20,000,000 19,558,000 3.650 BAA2 990 3 /16/2025

06738EAN5 BARCLAYS PLC 35,000,000 34,639,500 4.375 BAA2 1,292 1 /12/2026

06738EAU9 BARCLAYS PLC 10,000,000 9,556,200 4.337 BAA2 2,020 1 /10/2028

06738EBU8 BARCLAYS PLC 20,000,000 17,730,200 2.279 BAA2 1,973 11/24/2027

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

07330NAT2 BRANCH BANKING&TRUST 10,000,000 9,618,900 2.150 A2 890 12/6 /2024

084664CU3 BERKSHIRE HATHAWAY FIN 3,000,000 2,556,210 1.850 AA2 2,812 3 /12/2030

084664CV1 BERKSHIRE HATHAWAY FIN 7,000,000 5,039,300 2.850 AA2 10,334 10/15/2050

084670BJ6 BERKSHIRE HATHAWAY INC 20,000,000 19,965,000 3.000 AA2 226 2 /11/2023

09247XAQ4 BLACKROCK INC 10,000,000 8,756,100 2.400 AA3 2,861 4 /30/2030

09247XAR2 BLACKROCK INC 5,000,000 4,147,350 1.900 AA3 3,134 1 /28/2031

09261BAG5 BLACKSTONE HOLDINGS FINA 4,000,000 3,340,480 2.550 N/A 3,561 3 /30/2032

10112RBC7 BOSTON PROPERTIES LP 10,000,000 8,505,000 2.900 BAA1 2,815 3 /15/2030

10373QBG4 BP CAP MARKETS AMERICA 23,000,000 16,697,310 3.000 A2 10,101 2 /24/2050

110122DR6 BRISTOL-MYERS SQUIBB CO 5,000,000 3,698,550 2.350 A2 6,711 11/13/2040

110122DS4 BRISTOL-MYERS SQUIBB CO 5,000,000 3,537,350 2.550 A2 10,363 11/13/2050

11133TAD5 BROADRIDGE FINANCIAL SOL 6,200,000 5,427,480 2.900 BAA1 2,711 12/1 /2029

11575TAC2 BROWN UNIVERSITY 10,000,000 7,775,300 2.924 AA1 10,290 9 /1 /2050

12189LAM3 BURLINGTN NORTH SANTA FE 9,000,000 8,992,530 3.000 A3 258 3 /15/2023

12505BAD2 CBRE SERVICES INC 7,085,000 7,154,220 4.875 BAA1 1,340 3 /1 /2026

12532HAC8 CGI INC 15,000,000 13,246,350 1.450 BAA1 1,537 9 /14/2026

12532HAF1 CGI INC 15,000,000 12,034,950 2.300 BAA1 3,363 9 /14/2031

12572QAG0 CME GROUP INC 10,000,000 9,870,600 3.000 AA3 989 3 /15/2025

126117AW0 CNA FINANCIAL CORP 5,000,000 4,021,050 2.050 BAA2 2,968 8 /15/2030

13607HVE9 CANADIAN IMPERIAL BANK 50,000,000 44,395,000 1.250 A2 1,453 6 /22/2026

13607HYE6 CANADIAN IMPERIAL BANK 20,000,000 19,630,400 0.698 A2 841 10/18/2024

14040HCJ2 CAPITAL ONE FINANCIAL CO 10,000,000 8,039,600 2.618 BAA1 3,778 11/2 /2032

14913Q2S7 CATERPILLAR FINL SERVICE 10,000,000 10,056,500 3.650 A2 525 12/7 /2023

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

14913R2R7 CATERPILLAR FINL SERVICE 15,000,000 14,744,100 1.442 A2 806 9 /13/2024

166764BL3 CHEVRON CORP 20,000,000 19,490,800 2.954 AA2 1,416 5 /16/2026

172967JP7 CITIGROUP INC 28,096,000 27,557,962 3.300 A3 1,032 4 /27/2025

172967ND9 CITIGROUP INC 10,000,000 9,284,800 1.281 A3 1,222 11/3 /2025

172967NE7 CITIGROUP INC 10,000,000 8,113,500 2.520 A3 3,779 11/3 /2032

172967NF4 CITIGROUP INC 7,000,000 5,073,390 2.904 A3 7,431 11/3 /2042

17308CC53 CITIGROUP INC 10,000,000 8,728,100 2.976 A3 128 11/5 /2030

17325FAS7 CITIBANK NA 50,000,000 50,145,000 3.650 AA3 572 1 /23/2024

17327CAN3 CITIGROUP INC 25,000,000 23,420,250 2.014 A3 1,305 1 /25/2026

17327CAP8 CITIGROUP INC 20,000,000 19,317,800 0.965 A3 1,305 1 /25/2026

17327CAQ6 CITIGROUP INC 10,000,000 8,476,500 3.057 A3 2,391 1 /25/2033

19416QEL0 COLGATE-PALMOLIVE CO 6,000,000 5,988,660 2.250 AA3 138 11/15/2022

20030NBH3 COMCAST CORP 30,000,000 29,473,500 4.250 A3 3,852 1 /15/2033

20030NBT7 COMCAST CORP 10,000,000 8,467,000 3.200 A3 5,129 7 /15/2036

20030NCR0 COMCAST CORP 10,000,000 10,023,900 3.700 A3 655 4 /15/2024

20030NCY5 COMCAST CORP 5,000,000 4,109,450 3.250 A3 6,333 11/1 /2039

20030NDA6 COMCAST CORP 5,000,000 4,474,050 2.650 A3 2,773 2 /1 /2030

22160KAM7 COSTCO WHOLESALE CORP 10,000,000 9,700,200 3.000 AA3 1,783 5 /18/2027

231021AS5 CUMMINS INC 7,000,000 4,783,730 1.500 A2 2,985 9 /1 /2030

23291KAH8 DH EUROPE FINANCE II 10,000,000 8,966,900 2.600 BAA1 2,695 11/15/2029

235851AV4 DANAHER CORP 10,000,000 7,040,800 2.600 BAA1 10,320 10/1 /2050

244199BJ3 DEERE&COMPANY 10,000,000 9,339,100 3.100 A2 2,846 4 /15/2030

24422ETG4 JOHN DEERE CAPITAL CORP 16,595,000 16,592,013 2.800 A2 249 3 /6 /2023

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

24422EUM9 JOHN DEERE CAPITAL CORP 15,000,000 15,070,650 3.650 A2 469 10/12/2023

24422EVR7 JOHN DEERE CAPITAL CORP 25,000,000 22,596,750 1.050 A2 1,448 6 /17/2026

24422EVT3 JOHN DEERE CAPITAL CORP 10,000,000 9,933,500 0.407 A2 375 7 /10/2023

24422EVV8 JOHN DEERE CAPITAL CORP 10,000,000 9,828,400 0.487 A2 834 10/11/2024

24422EVW6 JOHN DEERE CAPITAL CORP 7,000,000 6,322,330 1.300 A2 1,566 10/13/2026

247109BS9 DELMARVA PWR&LIGHT CO 6,280,000 6,296,014 3.500 A2 503 11/15/2023

25389JAR7 DIGITAL REALTY TRUST LP 10,000,000 9,525,700 3.700 BAA2 1,872 8 /15/2027

25389JAU0 DIGITAL REALTY TRUST LP 15,000,000 13,556,250 3.600 BAA2 2,558 7 /1 /2029

254687FY7 WALT DISNEY COMPANY/THE 35,000,000 29,837,150 3.500 A2 6,527 5 /13/2040

25468PDN3 WALT DISNEY COMPANY/THE 10,000,000 7,635,600 3.000 A2 8,796 7 /30/2046

25746UDJ5 DOMINION ENERGY INC 8,000,000 7,234,240 1.450 BAA2 1,385 4 /15/2026

260543DD2 DOW CHEMICAL CO/THE 20,000,000 15,268,200 3.600 BAA1 10,365 11/15/2050

26441CAW5 DUKE ENERGY CORP 6,045,000 6,042,884 2.400 BAA2 46 8 /15/2022

26442CAV6 DUKE ENERGY CAROLINAS 4,000,000 3,996,360 3.050 AA3 258 3 /15/2023

26442UAF1 DUKE ENERGY PROGRESS LLC 4,095,000 4,099,996 3.375 AA3 428 9 /1 /2023

26442UAK0 DUKE ENERGY PROGRESS LLC 5,000,000 3,414,450 2.500 AA3 10,273 8 /15/2050

278642AX1 EBAY INC 8,000,000 7,195,920 1.400 BAA1 1,410 5 /10/2026

278642AY9 EBAY INC 5,000,000 4,156,450 2.600 BAA1 3,236 5 /10/2031

29250NBF1 ENBRIDGE INC 20,000,000 16,163,200 2.500 BAA1 4,050 8 /1 /2033

29379VAY9 ENTERPRISE PRODUCTS OPER 15,000,000 13,066,050 4.450 BAA1 7,535 2 /15/2043

29446MAB8 EQUINOR ASA 10,000,000 9,772,300 3.625 AA2 2,264 9 /10/2028

30040WAL2 EVERSOURCE ENERGY 4,000,000 3,388,800 2.550 BAA1 3,180 3 /15/2031

30231GBC5 EXXON MOBIL CORPORATION 15,000,000 14,614,500 2.019 AA2 778 8 /16/2024

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

30231GBD3 EXXON MOBIL CORPORATION 25,000,000 23,698,750 2.275 AA2 1,508 8 /16/2026

34959EAB5 FORTINET INC 3,000,000 2,427,960 2.200 BAA1 3,180 3 /15/2031

369550AU2 GENERAL DYNAMICS CORP 15,000,000 14,990,250 2.250 A3 138 11/15/2022

369550BD9 GENERAL DYNAMICS CORP 17,145,000 17,250,099 3.375 A3 319 5 /15/2023

37045XDQ6 GENERAL MOTORS FINL CO 25,000,000 23,645,750 1.249 BAA3 1,702 2 /26/2027

37045XDR4 GENERAL MOTORS FINL CO 20,000,000 17,616,000 2.350 BAA3 1,702 2 /26/2027

37045XDS2 GENERAL MOTORS FINL CO 10,000,000 8,037,500 3.100 BAA3 3,483 1 /12/2032

375558AW3 GILEAD SCIENCES INC 40,000,000 40,033,600 3.700 A3 641 4 /1 /2024

375558BL6 GILEAD SCIENCES INC 10,000,000 9,893,000 2.500 A3 428 9 /1 /2023

377372AL1 GLAXOSMITHKLINE CAP INC 20,000,000 20,086,800 3.375 A2 319 5 /15/2023

377373AH8 GLAXOSMITHKLINE CAPITAL 10,000,000 9,647,500 3.375 A2 2,528 6 /1 /2029

38141EC23 GOLDMAN SACHS GROUP INC 40,000,000 40,086,000 3.850 A2 739 7 /8 /2024

38141GXG4 GOLDMAN SACHS GROUP INC 25,000,000 21,323,000 2.600 A2 2,779 2 /7 /2030

38141GXJ8 GOLDMAN SACHS GROUP INC 15,000,000 14,703,750 3.500 A2 1,006 4 /1 /2025

38141GYN8 GOLDMAN SACHS GROUP INC 10,000,000 8,240,400 2.650 A2 3,766 10/21/2032

38141GYQ1 GOLDMAN SACHS GROUP INC 25,000,000 24,377,750 0.762 A2 844 10/21/2024

38141GYR9 GOLDMAN SACHS GROUP INC 40,000,000 38,122,400 1.192 A2 1,939 10/21/2027

38141GZH0 GOLDMAN SACHS GROUP INC 7,000,000 6,729,170 1.757 A2 939 1 /24/2025

38141GZJ6 GOLDMAN SACHS GROUP INC 10,000,000 9,772,200 0.971 A2 939 1 /24/2025

38148LAC0 GOLDMAN SACHS GROUP INC 50,000,000 49,258,000 3.500 A2 938 1 /23/2025

437076AZ5 HOME DEPOT INC 5,000,000 4,996,850 2.700 A2 275 4 /1 /2023

437076BW1 HOME DEPOT INC 10,000,000 9,996,500 3.900 A2 2,351 12/6 /2028

437076BY7 HOME DEPOT INC 30,000,000 27,998,700 2.950 A2 2,542 6 /15/2029

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

437076CC4 HOME DEPOT INC 25,000,000 21,223,750 3.300 A2 6,499 4 /15/2040

437076CK6 HOME DEPOT INC 15,000,000 10,900,500 2.750 A2 10,669 9 /15/2051

438516CE4 HONEYWELL INTERNATIONAL 20,000,000 17,773,800 1.100 A2 1,705 3 /1 /2027

440452AF7 HORMEL FOODS CORP 7,000,000 5,869,080 1.800 A1 2,903 6 /11/2030

45167RAH7 IDEX CORP 10,000,000 8,284,900 2.625 BAA2 3,272 6 /15/2031

458140BH2 INTEL CORP 20,000,000 17,845,200 2.450 A1 2,695 11/15/2029

458140BJ8 INTEL CORP 40,000,000 31,092,400 3.250 A1 10,000 11/15/2049

45866FAN4 INTERCONTINENTALEXCHANGE 20,000,000 15,627,280 1.850 A3 3,730 9 /15/2032

45866FAP9 INTERCONTINENTALEXCHANGE 15,000,000 10,989,720 2.650 A3 6,652 9 /15/2040

45866FAU8 INTERCONTINENTAL EXCHANGE 10,000,000 9,784,620 4.000 1,903 9 /15/2027

45866FAW4 INTERCONTINENTAL EXCHANGE 20,000,000 19,795,300 4.600 3,911 3 /15/2033

46124HAD8 INTUIT INC 5,000,000 4,105,500 1.650 A3 2,937 7 /15/2030

46625HJX9 JPMORGAN CHASE&CO 10,000,000 10,015,900 3.625 A2 683 5 /13/2024

46625HJZ4 JPMORGAN CHASE&CO 20,000,000 19,820,400 4.125 A3 1,629 12/15/2026

46625HKC3 JPMORGAN CHASE&CO 25,000,000 24,633,500 3.125 A2 938 1 /23/2025

46647PBD7 JPMORGAN CHASE&CO 10,000,000 9,302,200 3.702 A2 2,867 5 /6 /2030

46647PBE5 JPMORGAN CHASE&CO 35,000,000 30,537,500 2.739 A2 3,029 10/15/2030

46647PCQ7 JPMORGAN CHASE&CO 15,000,000 14,145,450 2.217 A2 1,910 9 /22/2027

46647PCS3 JPMORGAN CHASE&CO 25,000,000 24,176,500 1.750 A2 1,259 12/10/2025

46647PCU8 JPMORGAN CHASE&CO 10,000,000 8,583,600 2.963 A2 3,862 1 /25/2033

48305QAC7 KAISER FOUNDATION HOSPIT 6,127,000 5,953,054 3.150 N/A 1,766 5 /1 /2027

48305QAE3 KAISER FOUNDATION HOSPIT 10,000,000 7,929,600 3.266 N/A 9,986 11/1 /2049

494368CB7 KIMBERLY-CLARK CORP 15,000,000 14,021,550 3.100 A2 2,826 3 /26/2030

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

501044CY5 KROGER CO/THE 10,000,000 10,034,400 4.000 BAA1 581 2 /1 /2024

50540RAQ5 LABORATORY CORP OF AMER 4,500,000 4,433,445 3.600 BAA2 947 2 /1 /2025

50540RAX0 LABORATORY CORP OF AMER 20,000,000 17,943,000 1.550 BAA2 1,432 6 /1 /2026

532457BV9 ELI LILLY&CO 8,121,000 7,948,754 3.375 A2 2,450 3 /15/2029

539830BB4 LOCKHEED MARTIN CORP 10,000,000 9,284,500 4.070 A3 7,473 12/15/2042

539830BC2 LOCKHEED MARTIN CORP 10,600,000 9,805,954 3.600 A3 4,627 3 /1 /2035

539830BD0 LOCKHEED MARTIN CORP 10,000,000 8,832,400 3.800 A3 8,280 3 /1 /2045

539830BQ1 LOCKHEED MARTIN CORP 2,000,000 1,488,300 2.800 A3 10,212 6 /15/2050

54438CYN6 LOS ANGELES CA CMNTY CLG DIST 31,845,000 27,465,994 1.806 AAA 2,954 8 /1 /2030

548661DZ7 LOWE'S COS INC 7,000,000 4,877,460 3.000 BAA1 10,334 10/15/2050

55608JBB3 MACQUARIE GROUP LTD 25,000,000 24,588,250 0.989 A3 1,202 10/14/2025

559080AG1 MAGELLAN MIDSTREAM PARTN 7,500,000 6,950,175 5.150 BAA1 7,777 10/15/2043

589331AT4 MERCK&CO INC 17,627,000 17,632,112 2.400 A1 77 9 /15/2022

59156RBN7 METLIFE INC 15,000,000 13,247,400 4.050 A3 8,280 3 /1 /2045

594918AU8 MICROSOFT CORP 10,000,000 8,985,300 3.750 AAA 7,610 5 /1 /2043

594918BC7 MICROSOFT CORP 10,000,000 9,582,600 3.500 AAA 4,610 2 /12/2035

594918BS2 MICROSOFT CORP 20,000,000 18,852,800 3.450 AAA 5,153 8 /8 /2036

594918BY9 MICROSOFT CORP 20,000,000 19,868,600 3.300 AAA 1,682 2 /6 /2027

594918CE2 MICROSOFT CORP 25,000,000 19,720,250 2.921 AAA 10,853 3 /17/2052

59523UAN7 MID-AMERICA APARTMENTS L 40,000,000 38,446,400 3.600 BAA1 1,797 6 /1 /2027

595620AT2 MIDAMERICAN ENERGY CO 5,000,000 4,857,500 3.650 AA2 2,481 4 /15/2029

595620AV7 MIDAMERICAN ENERGY CO 25,000,000 19,569,500 3.150 AA2 10,151 4 /15/2050

61746BDQ6 MORGAN STANLEY 15,000,000 15,019,050 3.875 A1 669 4 /29/2024

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

61746BEF9 MORGAN STANLEY 20,000,000 19,371,200 3.625 A1 1,665 1 /20/2027

61747YEG6 MORGAN STANLEY 20,000,000 18,529,400 1.164 A1 1,209 10/21/2025

61747YEH4 MORGAN STANLEY 10,000,000 8,262,500 2.511 A1 3,765 10/20/2032

61747YEJ0 MORGAN STANLEY 30,000,000 29,243,400 0.903 A1 939 1 /24/2025

61747YEK7 MORGAN STANLEY 10,000,000 9,090,400 2.475 A1 2,031 1 /21/2028

61747YEL5 MORGAN STANLEY 7,000,000 5,999,350 2.943 A1 3,858 1 /21/2033

61761JVL0 MORGAN STANLEY 60,000,000 59,871,000 3.700 A1 846 10/23/2024

637432NJ0 NATIONAL RURAL UTIL COOP 5,000,000 4,989,400 2.700 A1 230 2 /15/2023

637432NL5 NATIONAL RURAL UTIL COOP 6,550,000 6,481,815 2.950 A1 587 2 /7 /2024

637432NP6 NATIONAL RURAL UTIL COOP 10,000,000 9,561,400 3.400 A1 2,048 2 /7 /2028

63743HFB3 NATIONAL RURAL UTIL COOP 5,000,000 4,985,250 1.184 A2 403 8 /7 /2023

651639AZ9 NEWMONT CORP 5,000,000 4,126,000 2.600 BAA1 3,668 7 /15/2032

65339KBR0 NEXTERA ENERGY CAPITAL 5,000,000 4,198,650 2.250 BAA1 2,893 6 /1 /2030

65339KBX7 NEXTERA ENERGY CAPITAL 30,000,000 29,569,200 1.092 BAA1 491 11/3 /2023

65339KCJ7 NEXTERA ENERGY CAPITAL 3,000,000 3,073,500 5.000 BAA1 3,668 7 /15/2032

654106AJ2 NIKE INC 2,000,000 1,924,660 2.750 A1 1,731 3 /27/2027

654106AL7 NIKE INC 20,000,000 17,127,400 3.250 A1 6,480 3 /27/2040

654106AM5 NIKE INC 5,000,000 4,251,900 3.375 A1 10,132 3 /27/2050

665772CR8 NORTHERN STATES PWR-MINN 25,000,000 18,791,500 2.900 AA3 10,106 3 /1 /2050

665859AV6 NORTHERN TRUST CORP 10,000,000 8,492,300 1.950 A2 2,862 5 /1 /2030

66989HAG3 NOVARTIS CAPITAL CORP 20,000,000 20,079,800 3.400 A1 676 5 /6 /2024

67066GAM6 NVIDIA CORP 20,000,000 17,519,800 1.550 A2 2,177 6 /15/2028

68389XAU9 ORACLE CORP 40,253,000 39,678,187 3.400 BAA2 739 7 /8 /2024

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

68389XBM6 ORACLE CORP 5,000,000 4,608,300 2.650 BAA2 1,476 7 /15/2026

68389XBR5 ORACLE CORP 5,000,000 4,979,400 2.625 BAA2 230 2 /15/2023

68389XCC7 ORACLE CORP 20,000,000 17,915,200 1.650 BAA2 1,364 3 /25/2026

693475AZ8 PNC FINANCIAL SERVICES 25,000,000 21,743,250 2.550 A3 2,763 1 /22/2030

69371RR65 PACCAR FINANCIAL CORP 10,000,000 9,227,500 2.000 A1 1,680 2 /4 /2027

69371RR73 PACCAR FINANCIAL CORP 18,000,000 17,641,980 2.850 A1 1,012 4 /7 /2025

713448DN5 PEPSICO INC 4,000,000 3,831,200 2.375 A1 1,559 10/6 /2026

713448EL8 PEPSICO INC 10,000,000 9,258,500 2.625 A1 2,586 7 /29/2029

713448EP9 PEPSICO INC 20,000,000 15,879,400 2.875 A1 9,969 10/15/2049

713448FF0 PEPSICO INC 10,000,000 7,858,600 2.625 A1 7,053 10/21/2041

717081EC3 PFIZER INC 20,000,000 19,438,200 4.000 A2 5,282 12/15/2036

717081EN9 PFIZER INC 20,000,000 20,003,000 3.200 A2 442 9 /15/2023

717081ES8 PFIZER INC 10,000,000 9,958,600 2.950 A2 624 3 /15/2024

717081EW9 PFIZER INC 3,000,000 2,739,240 2.625 A2 2,832 4 /1 /2030

717081FA6 PFIZER INC 5,000,000 3,805,750 2.700 A2 10,194 5 /28/2050

74005PBF0 PRAXAIR INC 15,000,000 14,986,650 2.700 A2 236 2 /21/2023

74251VAS1 PRINCIPAL FINANCIAL GRP 18,000,000 14,875,380 2.125 BAA1 2,907 6 /15/2030

742718EP0 PROCTER&GAMBLE CO/THE 5,000,000 4,910,300 2.700 AA3 1,313 2 /2 /2026

742718EU9 PROCTER&GAMBLE CO/THE 20,000,000 20,002,600 2.150 AA3 42 8 /11/2022

742718FH7 PROCTER&GAMBLE CO/THE 30,000,000 28,304,700 3.000 AA3 2,825 3 /25/2030

742718FW4 PROCTER&GAMBLE CO/THE 13,000,000 11,515,790 2.300 AA3 3,503 2 /1 /2032

743315AX1 PROGRESSIVE CORP 5,000,000 4,394,700 3.950 A2 10,131 3 /26/2050

74340XBM2 PROLOGIS LP 17,500,000 15,144,150 2.250 A3 2,846 4 /15/2030

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

74340XBP5 PROLOGIS LP 5,000,000 3,785,800 3.000 A3 10,151 4 /15/2050

74340XBQ3 PROLOGIS LP 5,000,000 3,181,150 2.125 A3 10,334 10/15/2050

74432QCF0 PRUDENTIAL FINANCIAL INC 30,000,000 25,046,400 3.700 A3 10,483 3 /13/2051

74456QBL9 PUBLIC SERVICE ELECTRIC 4,488,000 4,396,894 3.000 A1 1,050 5 /15/2025

74456QBW5 PUBLIC SERVICE ELECTRIC 8,000,000 7,998,960 3.250 A1 428 9 /1 /2023

744573AN6 PUBLIC SERVICE ENTERPRIS 14,455,000 14,144,940 2.875 BAA2 716 6 /15/2024

74460DAB5 PUBLIC STORAGE 27,440,000 27,415,304 2.370 A2 77 9 /15/2022

79466LAE4 SALESFORCE.COM INC 14,584,000 14,622,356 3.250 A2 285 4 /11/2023

79466LAH7 SALESFORCE.COM INC 10,000,000 8,733,900 1.500 A2 2,207 7 /15/2028

79466LAJ3 SALESFORCE.COM INC 5,000,000 4,247,050 1.950 A2 3,302 7 /15/2031

79466LAK0 SALESFORCE.COM INC 10,000,000 7,729,900 2.700 A2 6,955 7 /15/2041

808513AY1 CHARLES SCHWAB CORP 19,860,000 19,869,533 3.550 A2 581 2 /1 /2024

822582CE0 SHELL INTERNATIONAL FIN 15,000,000 11,504,550 3.125 AA2 9,992 11/7 /2049

824348BJ4 SHERWIN-WILLIAMS CO 15,000,000 13,419,900 2.950 BAA2 2,603 8 /15/2029

824348BM7 SHERWIN-WILLIAMS CO 10,000,000 7,403,500 3.300 BAA2 10,181 5 /15/2050

845437BS0 SOUTHWESTERN ELEC POWER 10,000,000 9,104,600 1.650 BAA2 1,354 3 /15/2026

857477BG7 STATE STREET CORP 10,000,000 8,721,900 2.400 A1 2,765 1 /24/2030

85771PAN2 STATOIL ASA 25,000,000 25,108,500 3.700 AA2 610 3 /1 /2024

863667AF8 STRYKER CORP 5,000,000 4,973,700 3.375 BAA1 685 5 /15/2024

86787EBC0 SUNTRUST BANK 25,000,000 24,882,500 3.200 A2 641 4 /1 /2024

87612EBJ4 TARGET CORP 3,000,000 2,649,420 2.350 A2 2,787 2 /15/2030

87612EBM7 TARGET CORP 5,000,000 4,638,150 1.950 A2 1,660 1 /15/2027

87612EBN5 TARGET CORP 10,000,000 7,570,300 2.950 A2 10,791 1 /15/2052

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

882508BF0 TEXAS INSTRUMENTS INC 4,000,000 3,767,360 3.875 AA3 6,102 3 /15/2039

882508BJ2 TEXAS INSTRUMENTS INC 5,000,000 4,287,150 1.750 AA3 2,865 5 /4 /2030

883556CQ3 THERMO FISHER SCIENTIFIC 10,000,000 9,891,300 0.809 A3 841 10/18/2024

883556CR1 THERMO FISHER SCIENTIFIC 20,000,000 19,739,200 0.669 A3 475 10/18/2023

88579YBB6 3M COMPANY 10,000,000 9,982,200 3.250 A1 594 2 /14/2024

88579YBH3 3M COMPANY 6,150,000 5,922,696 2.000 A1 960 2 /14/2025

89114TZD7 TORONTO-DOMINION BANK 50,000,000 44,721,500 1.200 A1 1,434 6 /3 /2026

89114TZF2 TORONTO-DOMINION BANK 50,000,000 49,138,500 1.500 A1 803 9 /10/2024

89114TZH8 TORONTO-DOMINION BANK 50,000,000 48,609,500 1.740 A1 1,533 9 /10/2026

89114TZN5 TORONTO-DOMINION BANK 25,000,000 22,614,750 1.950 A1 1,657 1 /12/2027

89114TZQ8 TORONTO-DOMINION BANK 15,000,000 12,533,700 2.450 A1 3,483 1 /12/2032

892331AF6 TOYOTA MOTOR CORP 7,000,000 6,847,960 2.358 A1 733 7 /2 /2024

89236TEC5 TOYOTA MOTOR CREDIT CORP 25,000,000 24,990,500 2.150 A1 70 9 /8 /2022

89236TEL5 TOYOTA MOTOR CREDIT CORP 7,000,000 6,977,460 2.700 A1 195 1 /11/2023

89236TJK2 TOYOTA MOTOR CREDIT CORP 40,000,000 36,063,200 1.125 A1 1,449 6 /18/2026

89236TJP1 TOYOTA MOTOR CREDIT CORP 30,000,000 29,643,900 1.462 A1 806 9 /13/2024

89417EAL3 TRAVELERS COS INC 10,000,000 8,628,200 3.750 A2 8,720 5 /15/2046

89788JAD1 TRUIST BANK 50,000,000 49,279,500 0.479 A2 566 1 /17/2024

90331HNL3 US BANK NA CINCINNATI 10,000,000 9,996,400 2.850 A1 207 1 /23/2023

90331HNV1 US BANK NA CINCINNATI 25,000,000 24,979,000 3.400 A1 389 7 /24/2023

904764AX5 UNILEVER CAPITAL CORP 15,000,000 14,786,700 2.600 A1 675 5 /5 /2024

904764AY3 UNILEVER CAPITAL CORP 14,370,000 13,808,133 2.900 A1 1,770 5 /5 /2027

904764BA4 UNILEVER CAPITAL CORP 5,000,000 5,011,950 3.125 A1 265 3 /22/2023

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

904764BG1 UNILEVER CAPITAL CORP 6,500,000 6,506,760 3.250 A1 616 3 /7 /2024

907818DN5 UNION PACIFIC CORP 9,685,000 9,641,611 2.750 BAA1 289 4 /15/2023

907818EU8 UNION PACIFIC CORP 17,781,000 17,781,000 3.500 BAA1 343 6 /8 /2023

907818FA1 UNION PACIFIC CORP 11,665,000 11,579,029 3.150 BAA1 610 3 /1 /2024

907818FK9 UNION PACIFIC CORP 35,000,000 27,445,600 3.250 BAA1 10,082 2 /5 /2050

907818FX1 UNION PACIFIC CORP 9,000,000 8,011,170 2.800 BAA1 3,516 2 /14/2032

911312AQ9 UNITED PARCEL SERVICE 10,000,000 9,994,700 2.450 A2 93 10/1 /2022

911312BK1 UNITED PARCEL SERVICE 7,675,000 7,653,357 2.500 A2 275 4 /1 /2023

91159HHV5 US BANCORP 8,000,000 7,981,760 3.375 A2 585 2 /5 /2024

91159HHW3 US BANCORP 10,000,000 9,098,000 3.000 A2 2,587 7 /30/2029

91159HHX1 US BANCORP 15,000,000 14,631,150 2.400 A2 761 7 /30/2024

91159HJB7 US BANCORP 4,000,000 3,259,480 2.491 A2 5,240 11/3 /2036

91324PDJ8 UNITEDHEALTH GROUP INC 20,000,000 20,066,400 3.500 A3 350 6 /15/2023

91324PDM1 UNITEDHEALTH GROUP INC 30,000,000 30,128,100 3.500 A3 595 2 /15/2024

91324PDS8 UNITEDHEALTH GROUP INC 20,000,000 18,438,000 2.875 A3 2,603 8 /15/2029

91324PDX7 UNITEDHEALTH GROUP INC 3,000,000 2,570,730 2.000 A3 2,876 5 /15/2030

91324PDY5 UNITEDHEALTH GROUP INC 32,000,000 24,923,520 2.750 A3 6,529 5 /15/2040

914886AB2 UNIV OF SOUTHERN CALIFOR 21,762,000 18,664,179 3.028 AA1 6,302 10/1 /2039

92343VFE9 VERIZON COMMUNICATIONS 3,000,000 2,727,600 3.150 BAA1 2,822 3 /22/2030

92343VFF6 VERIZON COMMUNICATIONS 2,000,000 1,899,640 3.000 BAA1 1,726 3 /22/2027

92343VFT6 VERIZON COMMUNICATIONS 5,000,000 3,667,850 2.650 BAA1 6,718 11/20/2040

92343VFU3 VERIZON COMMUNICATIONS 25,000,000 17,740,250 2.875 BAA1 10,370 11/20/2050

92343VGB4 VERIZON COMMUNICATIONS 4,000,000 3,206,680 3.550 BAA1 10,492 3 /22/2051

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

92343VGJ7 VERIZON COMMUNICATIONS 3,000,000 2,565,030 2.550 BAA1 3,186 3 /21/2031

92343VGN8 VERIZON COMMUNICATIONS 29,150,000 24,169,431 2.355 BAA1 3,546 3 /15/2032

927804FQ2 VIRGINIA ELEC&POWER CO 6,155,000 6,141,090 3.450 A2 595 2 /15/2024

92826CAC6 VISA INC 13,000,000 13,011,180 2.800 AA3 167 12/14/2022

92826CAD4 VISA INC 15,060,000 14,825,215 3.150 AA3 1,263 12/14/2025

92826CAH5 VISA INC 20,000,000 19,114,000 2.750 AA3 1,903 9 /15/2027

92826CAK8 VISA INC 5,000,000 4,020,050 2.700 AA3 6,499 4 /15/2040

92826CAL6 VISA INC 5,000,000 4,611,950 1.900 AA3 1,750 4 /15/2027

92939UAG1 WEC ENERGY GROUP INC 7,000,000 6,123,600 2.200 BAA1 2,360 12/15/2028

931142DP5 WAL-MART STORES INC 9,319,000 9,336,892 3.300 AA2 662 4 /22/2024

94974BGA2 WELLS FARGO&COMPANY 40,000,000 39,463,200 3.300 A1 802 9 /9 /2024

94974BGH7 WELLS FARGO&COMPANY 25,000,000 24,430,500 3.000 A1 965 2 /19/2025

94974BGP9 WELLS FARGO&COMPANY 25,000,000 24,554,000 3.550 A1 1,187 9 /29/2025

98388MAD9 XCEL ENERGY INC 25,000,000 24,794,000 4.600 BAA1 3,624 6 /1 /2032

98389BAR1 XCEL ENERGY INC 10,858,000 10,656,910 3.300 BAA1 1,067 6 /1 /2025

98459LAB9 YALE UNIVERSITY 37,171,000 31,498,334 1.482 AAA 2,846 4 /15/2030

**Asset Total** **5,467,085,000** ***5,058,101,023***

***YANKEE CORPORATE NOTES & MTNS***

10373QAD2 BP CAP MARKETS AMERICA 5,625,000 5,648,006 3.790 A2 586 2 /6 /2024

68323AEQ3 ONTARIO (PROVINCE OF) 30,000,000 29,994,900 2.200 AA3 95 10/3 /2022

748149AN1 PROVINCE OF QUEBEC 15,000,000 14,642,400 2.750 AA2 1,747 4 /12/2027

822582BZ4 SHELL INTERNATIONAL FIN 18,270,000 18,390,582 3.500 AA2 501 11/13/2023

**Asset Total** **68,895,000** ***68,675,888***

**Asset Type Total** **5,535,980,000** ***5,126,776,912***

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

***FED FARM CREDIT BANK***

3133EM4L3 FED FARM CREDIT BK 25,000,000 24,982,500 1.210 AAA 802 9 /9 /2024

**Asset Total** **25,000,000** ***24,982,500***

***FED HOME LOAN MORTGAGE CORP***

3137FYTX4 FHLMC MULTIFAMILY STRUCTURED P 50,000,000 41,619,000 2.438 N/A 4,988 2 /25/2036

3137H2NB6 FHLMC MULTIFAMILY STRUCTURED P 15,000,000 14,775,600 0.919 N/A 3,343 8 /25/2031

3137H5DP9 FHLMC MULTIFAMILY STRUCTURED P 5,000,000 4,489,800 2.347 N/A 3,435 11/25/2031

3137H5DX2 FHLMC MULTIFAMILY STRUCTURED P 24,000,000 22,026,240 2.050 N/A 2,340 11/25/2028

**Asset Total** **94,000,000** ***82,910,640***

***FED NATL MORTGAGE ASSOCIATION***

3136BBN73 FANNIEMAE-ACES 15,000,000 12,495,600 1.270 N/A 2,947 7 /25/2030

3136BHMX4 FANNIEMAE-ACES 7,800,000 6,681,636 1.659 N/A 3,221 4 /25/2031

3136BHNA3 FANNIEMAE-ACES 32,000,000 26,656,000 1.684 N/A 3,921 3 /25/2033

3136BLP79 FEDERAL NATIONAL MORTGAGE ASSN 25,000,000 23,430,900 2.290 2,886 5 /25/2030

**Asset Total** **79,800,000** ***69,264,136***

***FEDERAL AGENCY CALLABLES***

3130AKN85 FED HOME LN BK 50,000,000 45,623,000 0.550 AAA 1,300 1 /20/2026

3130AKVR4 FED HOME LN BK 50,000,000 45,570,500 0.550 AAA 1,323 2 /12/2026

3130AKXB7 FED HOME LN BK 50,000,000 45,408,000 0.580 AAA 1,322 2 /11/2026

3130AL2X1 FED HOME LN BK 50,000,000 44,880,000 0.850 WR 1,693 2 /17/2027

3130AL5A8 FED HOME LN BK 50,000,000 44,866,000 0.900 AAA 1,702 2 /26/2027

3130ALBC7 FED HOME LN BK 50,000,000 44,050,500 1.100 AAA 2,066 2 /25/2028

3133EMKZ4 FED FARM CREDIT BK 63,369,000 55,898,429 0.790 AAA 1,817 6 /21/2027

3133EMPN6 FED FARM CREDIT BK 50,000,000 44,560,500 0.690 AAA 1,678 2 /2 /2027

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

3133EMQW5 FED FARM CREDIT BK 50,000,000 45,057,500 0.780 AAA 1,692 2 /16/2027

3134GWVN3 FED HOME LN MTG CORP 50,000,000 46,051,500 0.600 AAA 1,188 9 /30/2025

3134GXGS7 FED HOME LN MTG CORP 50,000,000 47,580,500 0.430 AAA 719 6 /18/2024

**Asset Total** **563,369,000** ***509,546,429***

***FHLB DISC NOTES***

313385B21 FED HOME LN BK DISC NOTE 50,000,000 49,910,000 -00 N/A 39 8 /8 /2022

313385B62 FED HOME LN BK DISC NOTE 35,000,000 34,930,350 -00 N/A 43 8 /12/2022

313385ZY5 FED HOME LN BK DISC NOTE 110,000,000 109,880,100 -00 N/A 29 7 /29/2022

**Asset Total** **195,000,000** ***194,720,450***

***TENNESSE VALLEY AUTHORITY***

880591EP3 TENN VALLEY AUTH 30,000,000 27,541,500 3.500 AAA 7,473 12/15/2042

880591EU2 TENN VALLEY AUTH 10,000,000 9,865,100 2.875 AAA 1,677 2 /1 /2027

**Asset Total** **40,000,000** ***37,406,600***

**Asset Type Total** **997,169,000** ***918,830,755***

***TAXABLE MUNICIPAL BONDS***

341271AE4 FLORIDA ST BRD OF ADMIN FIN CO 35,000,000 31,657,150 1.705 AA3 1,827 7 /1 /2027

341271AF1 FLORIDA ST BRD OF ADMIN FIN CO 72,595,000 63,065,454 2.154 AA3 2,923 7 /1 /2030

**Asset Total** **107,595,000** ***94,722,604***

**Asset Type Total** **107,595,000** ***94,722,604***

***FHLMC PC***

3132AARQ9 FED HOME LN MTG CORP POOL #ZS9495 20,244,984 19,827,330 3.500 N/A 8,494 10/1 /2045

3132AC3B4 FED HOME LN MTG CORP POOL #ZT0794 20,798,751 21,226,997 4.500 N/A 9,590 10/1 /2048

3132DMNQ4 FED HOME LN MTG CORP POOL #SD0399 32,307,885 31,710,512 3.500 N/A 10,198 6 /1 /2050

3132DMTD7 FED HOME LN MTGCORP POOL #SD0548 32,517,522 29,338,609 2.500 N/A 10,471 3 /1 /2051

3132DMTG0 FED HOME LN MTG CORP POOL #SD0551 44,912,976 40,522,283 2.500 N/A 10,471 3 /1 /2051

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

3132DV5C5 FED HOME LN MTG CORP POOL #SD8043 7,324,336 6,614,974 2.500 N/A 10,047 1 /1 /2050

3132DVK79 FED HOME LN MTG CORP POOL #SD7518 30,574,385 28,725,858 3.000 N/A 10,198 6 /1 /2050

3132DVK87 FED HOME LN MTG CORP POOL #SD7519 12,764,298 12,483,994 3.500 N/A 10,167 5 /1 /2050

3132XCSG1 FED HOME LN MTG CORP POOL #G67719 22,382,667 22,897,692 4.500 N/A 9,682 1 /1 /2049

3133A1CM2 FED HOME LN MTG CORP POOL #QA6376 3,335,322 3,012,229 2.500 N/A 10,047 1 /1 /2050

3133AHAV9 FED HOME LN MTG CORP POOL #QB9920 29,066,812 26,189,488 2.500 N/A 10,471 3 /1 /2051

3133B3XC6 FED HOME LN MTG CORP POOL #QD6075 39,235,800 35,364,403 2.500 N/A 10,808 2 /1 /2052

3133KH5M4 FED HOME LN MTG CORP POOL #RA2652 36,703,023 33,262,114 2.500 N/A 10,167 5 /1 /2050

3133KHSB3 FED HOME LN MTG CORP POOL #RA2314 9,934,335 9,634,219 3.500 N/A 10,106 3 /1 /2050

3133KJE32 FED HOME LN MTG CORP POOL #RA2854 33,430,553 30,164,388 2.500 N/A 10,198 6 /1 /2050

3133KJMD1 FED HOME LN MTG CORP POOL #RA3056 1,742,479 1,626,639 3.000 N/A 10,228 7 /1 /2050

3133KLBD8 FED HOME LN MTG CORP POOL #RA4536 19,068,835 17,804,762 3.000 N/A 10,412 1 /1 /2051

31346YXG3 FED HOME LN MTG CORP POOL #QA5179 3,697,189 3,339,523 2.500 N/A 10,016 12/1 /2049

**Asset Total** **400,042,152** ***373,746,017***

***FNMA PC***

3140H6J91 FED NATL MTG ASSN POOL #BJ4787 5,691,687 5,490,657 3.500 N/A 9,347 2 /1 /2048

3140HFUK3 FED NATL MTG ASSN POOL #BK2385 5,569,190 4,977,630 2.500 N/A 10,137 4 /1 /2050

3140JBGV2 FED NATL MTG ASSN POOL #BM6511 24,154,424 22,380,765 3.000 N/A 10,320 10/1 /2050

3140K13S3 FED NATL MTG ASSN POOL #BO6208 5,669,548 5,123,458 2.500 N/A 10,016 12/1 /2049

3140L0SJ7 FED NATL MTG ASSN POOL #BR2320 40,203,912 35,065,048 2.000 N/A 10,412 1 /1 /2051

3140L8MP2 FED NATL MTG ASSN POOL #BR9365 17,760,552 16,009,006 2.500 N/A 10,532 5 /1 /2051

3140Q7DP9 FED NATL MTG ASSN POOL #CA0109 3,083,466 3,015,290 3.500 N/A 9,163 8 /1 /2047

3140QCKZ8 FED NATL MTG ASSN POOL #CA4811 6,594,568 6,403,788 3.500 N/A 10,016 12/1 /2049

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

3140QCRF5 FED NATL MTG ASSN POOL #CA4985 5,645,705 5,476,955 3.500 N/A 10,047 1 /1 /2050

3140QEB76 FED NATL MTG ASSN POOL #CA6361 32,309,429 29,405,458 2.500 N/A 10,228 7 /1 /2050

3140QEK43 FED NATL MTG ASSN POOL #CA6614 7,961,356 7,430,971 3.000 N/A 10,259 8 /1 /2050

3140QKDT2 FED NATL MTG ASSN POOL #CB0113 27,240,283 24,351,451 2.000 N/A 6,850 4 /1 /2041

3140QPAS6 FEDL NATL MTGE ASSN POOL #CB3616 49,757,968 49,386,774 4.000 N/A 10,898 5 /1 /2052

3140X4HZ2 FED NATL MTG ASSN POOL #FM1147 15,015,476 15,451,826 5.000 N/A 9,802 5 /1 /2049

3140X4L87 FED NATL MTG ASSN POOL #FM1250 7,154,114 7,234,526 4.500 N/A 9,863 7 /1 /2049

3140X5CN1 FED NATL MTG ASSN POOL #FM1876 2,668,251 2,602,879 3.500 N/A 9,986 11/1 /2049

3140X6R94 FED NATL MTG ASSN POOL #FM3211 15,140,707 13,725,657 2.500 N/A 10,167 5 /1 /2050

3140X75G0 FED NATL MTG ASSN POOL #FM4446 25,352,082 22,099,410 2.000 N/A 10,320 10/1 /2050

3140X7DK2 FED NATL MTG ASSN POOL #FM3705 24,004,668 24,058,198 4.000 N/A 9,560 9 /1 /2048

3140X7G29 FED NATL MTG ASSN POOL #FM3816 15,605,171 14,202,422 2.500 N/A 10,228 7 /1 /2050

3140X7JY6 FED NATL MTG ASSN POOL #FM3878 12,008,113 10,907,089 2.500 N/A 10,228 7 /1 /2050

3140X7QK8 FED NATL MTG ASSN POOL #FM4057 25,188,401 23,518,913 3.000 N/A 10,259 8 /1 /2050

3140X96Y6 FED NATL MTG ASSN POOL #FM6286 36,819,913 33,186,524 2.500 N/A 10,412 1 /1 /2051

3140X96Z3 FED NATL MTG ASSN POOL #FM6287 27,289,919 24,596,950 2.500 N/A 10,443 2 /1 /2051

3140XFX22 FEDL NATL MTGE ASSN POOL #FS0696 48,198,502 45,206,339 3.000 N/A 10,808 2 /1 /2052

3140XGF95 FEDL NATL MTGE ASSN POOL #FS1091 39,342,420 38,091,724 3.500 N/A 10,837 3 /1 /2052

3140XGHU6 FEDL NATL MTGE ASSN POOL #FS1142 29,591,557 27,690,003 3.000 N/A 10,837 3 /1 /2052

3140XGLU1 FEDL NATL MTGE ASSN POOL #FS1238 43,976,219 42,630,107 3.500 N/A 10,837 3 /1 /2052

3140XHBK2 FEDL NATL MTGE ASSN POOL #FS1841 39,856,598 39,398,645 4.000 N/A 10,898 5 /1 /2052

31418DFF4 FED NATL MTG ASSN POOL #MA3765 6,524,276 5,902,904 2.500 N/A 9,925 9 /1 /2049

31418DJW3 FED NATL MTG ASSN POOL #MA3876 1,449,918 1,342,117 3.000 N/A 10,016 12/1 /2049

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

**Asset Total** **646,828,393** ***606,363,483***

***GNMA PASS THROUGH***

36179VL24 GOVT NATL MTG ASSN II POOL #MA6645 6,104,019 5,494,410 2.500 N/A 10,186 5 /20/2050

**Asset Total** **6,104,019** ***5,494,410***

***GOV NATL MORTGAGE ASSOCIATION***

38382NQJ9 GOVT NATL MTG ASSN 46,141,458 43,063,823 2.500 N/A 10,431 1 /20/2051

38382UF30 GOVT NATL MTG ASSN 53,038,819 45,613,915 1.250 N/A 10,582 6 /20/2051

38382URM5 GOVT NATL MTG ASSN 37,476,740 32,618,255 1.500 N/A 10,582 6 /20/2051

38382VLC1 GOVT NATL MTG ASSN 50,000,000 39,529,000 2.500 N/A 10,582 6 /20/2051

**Asset Total** **186,657,017** ***160,824,993***

**Asset Type Total** **1,239,631,581** ***1,146,428,903***

***CMO PLAN AMORT CLASS***

3136ANK48 FED NATL MTG ASSN 6,734,708 6,311,768 3.500 N/A 8,396 6 /25/2045

3136BGH20 FED NATL MTG ASSN 32,007,457 28,236,978 1.000 N/A 10,679 9 /25/2051

3136BH6R5 FED NATL MTG ASSN 18,208,680 15,774,180 1.500 N/A 10,617 7 /25/2051

3137FGVQ5 FED HOME LN MTG CORP 8,052,115 7,892,844 3.500 N/A 9,482 6 /15/2048

3137H1Y75 FED HOME LN MTG CORP 24,935,697 21,816,491 1.750 N/A 10,314 9 /25/2050

38382P2S0 GOVT NATL MTG ASSN 20,000,000 16,193,200 2.500 N/A 10,490 3 /20/2051

38382Q2E9 GOVT NATL MTG ASSN 36,297,816 30,936,628 1.125 N/A 10,247 7 /20/2050

38382Q3S7 GOVT NATL MTG ASSN 93,656,655 83,786,180 1.500 N/A 10,551 5 /20/2051

38382TQR8 GOVT NATL MTG ASSN 25,535,111 22,377,184 1.250 N/A 10,551 5 /20/2051

38382TUW2 GOVT NATL MTG ASSN 37,027,773 31,297,355 1.000 N/A 10,551 5 /20/2051

38382TVW1 GOVT NATL MTG ASSN 17,604,745 15,079,168 1.250 N/A 10,551 5 /20/2051

**Asset Total** **320,060,756** ***279,701,976***

***CMO SEQUENTIAL PAY***

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

3136AK6M0 FED NATL MTG ASSN 5,628,677 5,625,694 3.000 N/A 6,843 3 /25/2041

3136ALPJ4 FED NATL MTG ASSN 8,663,944 8,647,656 3.000 N/A 7,027 9 /25/2041

3136BAQ80 FED NATL MTG ASSN 30,000,000 22,777,200 2.000 N/A 10,252 7 /25/2050

3136BBB35 FED NATL MTG ASSN 8,579,356 8,178,100 3.500 N/A 10,314 9 /25/2050

3136BJYT6 FED NATL MTG ASSN 40,000,000 30,058,800 2.250 N/A 10,740 11/25/2051

3137BDUD6 FED HOME LN MTG CORP 7,026,147 7,006,403 3.000 N/A 6,955 7 /15/2041

3137FP5R2 FED HOME LN MTG CORP 3,791,918 3,584,538 3.000 N/A 9,979 10/25/2049

3137FRSW2 FED HOME LN MTG CORP 14,352,329 13,181,610 3.000 N/A 10,102 2 /25/2050

3137FUAG9 FED HOME LN MTG CORP 30,321,874 21,607,367 2.000 N/A 10,252 7 /25/2050

3137FVUM2 FED HOME LN MTG CORP 20,000,000 15,318,600 2.000 N/A 10,314 9 /25/2050

3137H1PN0 FED HOME LN MTG CORP 35,801,154 33,744,736 2.000 N/A 10,010 11/25/2049

38383CL73 GOVT NATL MTG ASSN 27,000,000 18,801,450 2.000 N/A 10,674 9 /20/2051

**Asset Total** **231,165,400** ***188,532,154***

***CMO-PASS-THROUGH***

3136BG3V1 FED NATL MTG ASSN 19,068,974 16,722,136 2.000 10,709 10/25/2051

3136BLFG0 FED NATL MTG ASSN 19,539,392 17,086,026 2.000 N/A 10,832 2 /25/2052

3136BLLR9 FED NATL MTG ASSN 29,247,710 26,025,899 2.500 10,832 2 /25/2052

38382XHT5 GOVT NATL MTG ASSN 14,229,681 13,620,224 3.000 N/A 10,643 8 /20/2051

38383AVX9 GOVT NATL MTG ASSN 19,223,603 17,705,899 1.121 N/A 10,674 9 /20/2051

**Asset Total** **101,309,360** ***91,160,185***

**Asset Type Total** **652,535,516** ***559,394,315***

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

912810QA9 US TREASURY BOND 6,000,000 6,267,900 3.500 AAA 6,074 2 /15/2039

912810QX9 US TREASURY BOND 20,000,000 17,944,600 2.750 AAA 7,351 8 /15/2042

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

912810QY7 US TREASURY BOND 40,000,000 35,817,200 2.750 AAA 7,443 11/15/2042

912810RM2 US TREASURY BOND 50,000,000 46,379,000 3.000 AAA 8,355 5 /15/2045

912810RN0 US TREASURY BOND 50,000,000 45,422,000 2.875 AAA 8,447 8 /15/2045

912810RQ3 US TREASURY BOND 50,000,000 42,396,500 2.500 AAA 8,631 2 /15/2046

912810RS9 US TREASURY BOND 50,000,000 42,379,000 2.500 AAA 8,720 5 /15/2046

912810SJ8 US TREASURY BOND 15,000,000 12,307,650 2.250 AAA 9,908 8 /15/2049

912810SY5 US TREASURY BOND 100,000,000 83,445,000 2.250 AAA 6,894 5 /15/2041

9128282U3 US TREASURY NOTE 50,000,000 48,822,500 1.875 AAA 793 8 /31/2024

9128283W8 US TREASURY NOTE 50,000,000 49,127,000 2.750 AAA 2,056 2 /15/2028

9128284A5 US TREASURY NOTE 100,000,000 99,945,000 2.625 AAA 243 2 /28/2023

9128284M9 US TREASURY NOTE 50,000,000 49,785,000 2.875 AAA 1,035 4 /30/2025

9128284N7 US TREASURY NOTE 50,000,000 49,416,000 2.875 AAA 2,146 5 /15/2028

9128284R8 US TREASURY NOTE 50,000,000 49,785,000 2.875 AAA 1,066 5 /31/2025

9128284V9 US TREASURY NOTE 150,000,000 148,171,500 2.875 AAA 2,238 8 /15/2028

9128284X5 US TREASURY NOTE 100,000,000 99,746,000 2.750 AAA 427 8 /31/2023

9128284Z0 US TREASURY NOTE 100,000,000 99,106,000 2.750 AAA 1,158 8 /31/2025

9128285C0 US TREASURY NOTE 35,000,000 34,949,600 3.000 AAA 1,188 9 /30/2025

9128285D8 US TREASURY NOTE 50,000,000 49,951,000 2.875 AAA 457 9 /30/2023

9128285J5 US TREASURY NOTE 115,000,000 114,811,400 3.000 AAA 1,219 10/31/2025

9128285K2 US TREASURY NOTE 50,000,000 49,945,500 2.875 AAA 488 10/31/2023

9128285N6 US TREASURY NOTE 100,000,000 99,402,000 2.875 AAA 1,249 11/30/2025

9128285P1 US TREASURY NOTE 50,000,000 49,935,500 2.875 AAA 518 11/30/2023

9128285T3 US TREASURY NOTE 100,000,000 98,586,000 2.625 AAA 1,280 12/31/2025

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

9128285U0 US TREASURY NOTE 100,000,000 99,500,000 2.625 AAA 549 12/31/2023

9128286A3 US TREASURY NOTE 100,000,000 98,551,000 2.625 AAA 1,311 1 /31/2026

9128286B1 US TREASURY NOTE 100,000,000 97,363,000 2.625 AAA 2,422 2 /15/2029

9128286F2 US TREASURY NOTE 100,000,000 98,078,000 2.500 AAA 1,339 2 /28/2026

9128286L9 US TREASURY NOTE 100,000,000 97,164,000 2.250 AAA 1,370 3 /31/2026

9128286S4 US TREASURY NOTE 100,000,000 97,602,000 2.375 AAA 1,400 4 /30/2026

9128286T2 US TREASURY NOTE 100,000,000 95,801,000 2.375 AAA 2,511 5 /15/2029

912828T91 US TREASURY NOTE 50,000,000 49,135,000 1.625 AAA 488 10/31/2023

912828V23 US TREASURY NOTE 50,000,000 49,465,000 2.250 AAA 549 12/31/2023

912828XZ8 US TREASURY NOTE 50,000,000 49,611,500 2.750 AAA 1,096 6 /30/2025

912828Y79 US TREASURY NOTE 35,000,000 34,838,650 2.875 AAA 1,127 7 /31/2025

912828YB0 US TREASURY NOTE 30,000,000 27,314,100 1.625 AAA 2,603 8 /15/2029

912828YQ7 US TREASURY NOTE 50,000,000 47,092,000 1.625 AAA 1,584 10/31/2026

912828YU8 US TREASURY NOTE 50,000,000 47,047,000 1.625 AAA 1,614 11/30/2026

912828YX2 US TREASURY NOTE 50,000,000 47,273,500 1.750 AAA 1,645 12/31/2026

91282CAW1 US TREASURY NOTE 50,000,000 48,183,500 0.250 AAA 503 11/15/2023

91282CBG5 US TREASURY NOTE 100,000,000 98,590,000 0.125 AAA 215 1 /31/2023

91282CBZ3 US TREASURY NOTE 25,000,000 22,549,750 1.250 AAA 2,131 4 /30/2028

91282CCD1 US TREASURY NOTE 100,000,000 97,523,000 0.125 AAA 335 5 /31/2023

91282CEN7 UNITED STATES TREASURY NOTES 50,000,000 49,324,000 2.750 AAA 1,765 4 /30/2027

**Asset Total** **2,971,000,000** ***2,875,849,850***

**Asset Type Total** **2,971,000,000** ***2,875,849,850***

***TREASURY BILLS***

912796L64 US TREASURY BILL 60,000,000 59,911,800 -00 N/A 42 8 /11/2022

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

912796T66 UNITED STATES TREASURY BILLS 50,000,000 49,869,000 -00 N/A 63 9 /1 /2022

**Asset Total** **110,000,000** ***109,780,800***

**Asset Type Total** **110,000,000** ***109,780,800***

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

4812C0670 JPMORGAN U.S. GOVERNMENT MONEY 825,000,000 825,000,000 -00 10,046 12/31/2049

**Asset Total** **825,000,000** ***825,000,000***

***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 380,000,000 380,000,000 -00 10,046 12/31/2049

38141W273 GOLDMAN SACHS FIN SQ GOVT-FS 465 930,000,000 930,000,000 -00 10,046 12/31/2049

608919718 FEDERATED HERMES GOVERNMENT 875,000,000 875,000,000 -00

857492706 STATE STREET INSTITUTIONAL U.S. 980,000,000 980,000,000 -00 10,046 12/31/2049

**Asset Total** **3,165,000,000** ***3,165,000,000***

***TREASURY MONEY MARKET FUND***

38141W323 GOLDMAN SACHS FINANCIAL SQUARE 290,000,000 290,000,000 -00 10,046 12/31/2049

**Asset Total** **290,000,000** ***290,000,000***

**Asset Type Total** **4,285,000,000** ***4,285,000,000***

***MUNI GO TAXABLE***

57582PUE8 MASSACHUSETTS ST 13,440,000 14,927,539 5.456 AA1 6,363 12/1 /2039

882830BH4 TEXAS ST TRANSPRTN COMMISSION 30,000,000 22,625,100 2.472 AAA 8,129 10/1 /2044

**Asset Total** **43,440,000** ***37,552,639***

**Asset Type Total** **43,440,000** ***37,552,639***

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

742651DP4 PRIVATE EXPORT FUNDING 7,388,000 7,265,433 2.450 AAA 746 7 /15/2024

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

**Asset Total** **7,388,000** ***7,265,433***

**Asset Type Total** **7,388,000** ***7,265,433***

***AFRICAN DEVELOPMENT BANK NOTES***

00828EDC0 AFRICAN DEVELOPMENT BANK 25,000,000 24,978,000 3.000 AAA 447 9 /20/2023

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

***ASIAN DEVELOPMENT BANK NOTES***

045167AW3 ASIAN DEVELOPMENT BANK 5,000,000 5,684,600 5.820 AAA 2,178 6 /16/2028

045167EL3 ASIAN DEVELOPMENT BANK 25,000,000 24,840,000 2.625 AAA 579 1 /30/2024

04517PBG6 ASIAN DEVELOPMENT BANK 50,000,000 51,417,500 1.892 AAA 1,519 8 /27/2026

**Asset Total** **80,000,000** ***81,942,100***

***IADB NOTES & BONDS***

4581X0BX5 INTER-AMERICAN DEVEL BK 10,000,000 9,076,300 3.200 AAA 7,343 8 /7 /2042

4581X0DY1 INTER-AMERICAN DEVEL BK 50,000,000 49,993,000 1.233 AAA 1,539 9 /16/2026

**Asset Total** **60,000,000** ***59,069,300***

***SOVEREIGN NOTES***

698299BK9 REPUBLIC OF PANAMA 5,000,000 4,439,800 3.160 BAA2 2,764 1 /23/2030

698299BN3 REPUBLIC OF PANAMA 10,000,000 7,790,300 2.252 BAA2 3,744 9 /29/2032

731011AU6 REPUBLIC OF POLAND 10,000,000 9,687,000 3.250 A2 1,376 4 /6 /2026

**Asset Total** **25,000,000** ***21,917,100***

**Asset Type Total** **190,000,000** ***187,906,500***

***FHMS***

3137FJEH8 FHLMC MULTI FAMILY 21,000,000 21,378,840 3.900 N/A 2,248 8 /25/2028

3137FKUP9 FHLMC MULTIFAMILY STRUCTURED P 20,000,000 20,251,000 3.771 N/A 2,370 12/25/2028

3137FPHK4 FHLMC MULTIFAMILY STRUCTURED P 20,000,000 18,621,600 2.425 N/A 2,613 8 /25/2029

3137FPJG1 FED HOME LN MTG CORP 14,000,000 13,175,400 2.595 N/A 2,644 9 /25/2029

**Asset Total** **75,000,000** ***73,426,840***

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

**Asset Type Total** **75,000,000** ***73,426,840***

***AGENCY CMBS - FHMS***

3137H2NY6 FHLMC MULTIFAMILY STRUCTURED P 50,000,000 40,003,000 2.184 N/A 5,170 8 /25/2036

**Asset Total** **50,000,000** ***40,003,000***

**Asset Type Total** **50,000,000** ***40,003,000***

***Grand Total*** ***21,834,840,570*** ***21,013,668,854***