

COLORADO STATE TREASURY FY23

Portfolio Detail--Treasury Pool

12/31/2022

<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>ABS AUTOMOBILES</i>								
	05602RAD3	BMW VEHICLE OWNER TRUST	10,000,000	9,738,100	3.210	AAA	1,333	8/25/2026
	14043QAC6	CAPITAL ONE PRIME AUTO RECEIVA CAPIT	17,000,000	16,451,410	3.170	N/A	1,566	4/15/2027
	14317HAC5	CARMAX AUTO OWNER TRUST	19,000,000	18,472,560	3.490	AAA	1,508	2/16/2027
	34534LAD9	FORD CREDIT AUTO OWNER TRUST	18,250,000	17,841,200	3.740	AAA	1,354	9/15/2026
	362585AC5	GM FINANCIAL SECURITIZED TERM	7,500,000	7,263,750	3.100	AAA	1,508	2/16/2027
	36265WAD5	GM FINANCIAL SECURITIZED TERM	16,000,000	15,636,320	3.640	AAA	1,567	4/16/2027
	41284YAD8	HARLEY-DAVIDSON MOTORCYCLE TRUST	12,500,000	12,145,125	3.060	AAA	1,507	2/15/2027
	65479QAC1	NISSAN AUTO RECEIVABLES OWNER	17,500,000	16,654,400	1.860	AAA	1,325	8/17/2026
	89238FAD5	TOYOTA AUTO RECEIVABLES OWNERS TRUST	10,000,000	9,668,200	2.930	AAA	1,354	9/15/2026
	89238LAC4	TOYOTA LEASE OWNER TRUST	50,000,000	48,221,500	1.960	N/A	782	2/20/2025
		Asset Total	177,750,000	172,092,565				
<i>ABS SOFT BULLET 12X</i>								
	02582JJT8	AMERICAN EXPRESS CREDIT ACCOUNT	35,000,000	33,974,850	3.390	N/A	1,598	5/17/2027
	06742LAV5	BARCLAYS DRYROCK ISSUANCE TRUST	40,000,000	38,476,000	3.070	N/A	1,872	2/15/2028
	14041NFZ9	CAPITAL ONE MULTI-ASSET EXECUTION	73,000,000	69,969,770	2.800	N/A	1,535	3/15/2027
	254683CS2	DISCOVER CARD EXECUTION NOTE	40,000,000	38,650,000	3.320	AAA	1,596	5/15/2027
	34528EAA9	FORD CREDIT AUTO OWNER TRUST	32,500,000	31,155,475	3.880	N/A	4,337	11/15/2034
	87166PAG6	SYNCHRONY CARD ISSUANCE TRUST	10,000,000	9,647,600	3.370	AAA	1,934	4/17/2028
		Asset Total	230,500,000	221,873,695				
<i>ABS SOFT BULLET 2X</i>								

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	17305EGS8	CITIBANK CREDIT CARD ISSUANCE	30,000,000	28,941,900	3.960	AAA	2,845	10/15/2030
		Asset Total	30,000,000	28,941,900				
<i>AUTO ASSET BACKED LOCK OUT</i>								
	14043TAH9	CAPITAL ONE PRIME AUTO RECEIVA	17,000,000	16,865,190	2.240	N/A	780	2/18/2025
	34533FAE1	FORD CREDIT AUTO OWNER TRUST	7,128,905	7,116,001	2.850	AAA	593	8/15/2024
	44932NAE0	HYUNDAI AUTO RECEIVABLES TRUST	1,047,631	1,046,876	2.710	N/A	866	5/15/2025
	58769TAE5	MERCEDES-BENZ AUTO RECEIVABLES	7,991,411	7,896,074	2.040	AAA	1,111	1/15/2026
	65478NAE5	NISSAN AUTO RECEIVABLES OWNER	694,967	694,633	3.270	AAA	898	6/16/2025
	98162VAE9	WORLD OMNI AUTO RECEIVABLES TR	8,857,290	8,800,161	2.640	N/A	898	6/16/2025
		Asset Total	42,720,203	42,418,935				
		Asset Type Total	480,970,203	465,327,095				
<i>COMMERCIAL PAPER DISCOUNT</i>								
	06369MNA7	BANK MONTREAL	175,000,000	174,856,500	-00		10	1/10/2023
	06369MNC3	BANK MONTREAL	35,000,000	34,963,250	-00		12	1/12/2023
	06369MND1	BANK MONTREAL	35,000,000	34,959,050	-00		13	1/13/2023
	06369MNH2	BANK MONTREAL	50,000,000	49,918,000	-00		17	1/17/2023
	06369MNK5	BANK MONTREAL	65,000,000	64,875,200	-00		19	1/19/2023
	06369MNR0	BANK MONTREAL	115,000,000	114,697,550	-00		25	1/25/2023
	06744RNR5	BARCLAYS BK UK PLC	170,000,000	169,552,900	-00		25	1/25/2023
	06744RNS3	BARCLAYS BK UK PLC	80,000,000	79,780,000	-00		26	1/26/2023
	06744RNX2	BARCLAYS BK UK PLC	130,000,000	129,564,500	-00		31	1/31/2023
	13508UQ14	CANADA GOVT	95,000,000	94,334,050	-00		60	3/1/2023
	22533UPU1	CREDIT AGRICOLE CORPORATE	110,000,000	109,242,100	-00		59	2/28/2023
	22533UQ14	CREDIT AGRICOLE CORPORATE	100,000,000	99,299,000	-00		60	3/1/2023

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	22533UQ22	CREDIT AGRICOLE CORPORATE&INVT	80,000,000	79,428,800	-00		61	3/2/2023
	22533UQ89	CREDIT AGRICOLE CORPORATE&INVT BK	100,000,000	99,204,000	-00		67	3/8/2023
	22533UQ97	CREDIT AGRICOLE CORPORATE	20,000,000	19,838,200	-00		68	3/9/2023
	22533UQL0	CREDIT AGRICOLE CORPORATE	30,000,000	29,716,200	-00		79	3/20/2023
	4497W1P18	ING U S FDG LLC	25,000,000	24,913,250	-00		32	2/1/2023
	4497W1P26	ING U S FDG LLC	15,000,000	14,946,150	-00		33	2/2/2023
	45685RP84	ING US FDG LLC	110,000,000	109,519,300	-00		39	2/8/2023
	459052CF1	INTL BK RECON&DEVELOP	40,000,000	39,750,400	-00	N/A	54	2/23/2023
	62479MN90	MUFG BK LTD	40,000,000	39,972,000	-00		9	1/9/2023
	62479MNH2	MUFG BK LTD	120,000,000	119,803,200	-00		17	1/17/2023
	62479MNL3	MUFG BK LTD	75,000,000	74,847,000	-00		20	1/20/2023
	62479MP80	MUFG BK LTD	90,000,000	89,606,700	-00		39	2/8/2023
	62479MPH0	MUFG BK LTD	10,000,000	9,945,400	-00		48	2/17/2023
	62479MPM9	MUFG BK LTD	60,000,000	59,638,200	-00		52	2/21/2023
	62479MPP2	MUFG BK LTD	40,000,000	39,748,800	-00		54	2/23/2023
	62479MPQ0	MUFG BANK LTD	50,000,000	49,680,000	-00		55	2/24/2023
	62479MPU1	MUFG BK LTD N Y BRH	20,000,000	19,862,200	-00		59	2/28/2023
	65558KTV6	NORDEA BK ABP	100,000,000	97,679,000	-00		180	6/29/2023
	80285QNA4	SANTANDER UK PLC	80,000,000	79,934,400	-00		10	1/10/2023
	80285QNC0	SANTANDER UK PLC	45,000,000	44,952,750	-00		12	1/12/2023
	80285QP20	SANTANDER UK PLC	65,000,000	64,766,650	-00		33	2/2/2023
	80285QPG9	SANTANDER UK PLC	80,000,000	79,572,800	-00		47	2/16/2023
	86563HNA4	SUMITOMO MITSUI TR BK LTD	30,000,000	29,975,400	-00		10	1/10/2023

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	86563HNC2	SUMITOMO MITSUI TR BK LTD	15,000,000	14,971,200	-00		19	1/19/2023
	86564XP99	SUMITOMO MITSUI TR BK	30,000,000	29,865,300	-00		40	2/9/2023
	86564XPA6	SUMITOMO MITSUI TR BK	35,000,000	34,838,650	-00		41	2/10/2023
	86564XPE8	SUMITOMO MITSUI TR BK	35,000,000	34,821,500	-00		45	2/14/2023
	86564XPH1	SUMITOMO MITSUI TR BK	45,000,000	44,754,300	-00		48	2/17/2023
	86564XPQ1	SUMITOMO MITSUI TR BK	30,000,000	29,808,000	-00		55	2/24/2023
	86564XQ80	SUMITOMO MITSUI TR BK	70,000,000	69,442,800	-00		67	3/8/2023
	86564XQE7	SUMITOMO MITSUI TR BK	35,000,000	34,695,150	-00		73	3/14/2023
	89119BTV8	TORONTO DOMINION BK	345,000,000	336,992,550	-00		180	6/29/2023
	89233HP81	TOYOTA MTR CR CORP	60,000,000	59,737,800	-00		39	2/8/2023
	89233HPH1	TOYOTA MTR CR CORP	30,000,000	29,836,200	-00		48	2/17/2023
	89233HPQ1	TOYOTA MTR CR CORP	200,000,000	198,720,000	-00		55	2/24/2023
	8923A1P88	TOYOTA CR DE PUERTO RICO INC	10,000,000	9,956,300	-00		39	2/8/2023
		Asset Total	3,425,000,000	3,401,782,650				
		Asset Type Total	3,425,000,000	3,401,782,650				
<i>CORPORATE NOTES & MTN'S</i>								
	00206RCP5	AT&T INC	25,000,000	22,726,250	4.500	BAA2	4,518	5/15/2035
	00206RGQ9	AT&T INC	53,000,000	49,904,800	4.300	BAA2	2,603	2/15/2030
	00206RJX1	AT&T INC	25,000,000	22,234,750	2.300	BAA2	1,613	6/1/2027
	00287YAQ2	ABBVIE INC	50,000,000	48,457,500	3.600	BAA1	865	5/14/2025
	00287YCX5	ABBVIE INC	45,000,000	43,857,450	3.800	BAA1	805	3/15/2025
	00724PAD1	ADOBE INC	5,000,000	4,263,350	2.300	A2	2,589	2/1/2030
	015271AX7	ALEXANDRIA REAL ESTATE E	15,000,000	9,483,600	3.000	BAA1	10,365	5/18/2051
	015271AY5	ALEXANDRIA REAL ESTATE E	11,353,000	9,201,720	2.950	BAA1	4,092	3/15/2034

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	023135AZ9	AMAZON.COM INC	30,000,000	29,069,700	2.800	A1	600	8/22/2024
	023135BS4	AMAZON.COM INC	10,000,000	8,035,400	1.500	A1	2,711	6/3/2030
	023135CA2	AMAZON.COM INC	40,000,000	29,840,400	2.875	A1	6,707	5/12/2041
	023135CE4	AMAZON.COM INC	20,000,000	19,299,000	3.000	A1	834	4/13/2025
	023135CF1	AMAZON.COM INC	10,000,000	9,490,000	3.300	A1	1,564	4/13/2027
	025816BS7	AMERICAN EXPRESS CO	15,000,000	14,989,050	3.400	A2	58	2/27/2023
	025816BW8	AMERICAN EXPRESS CO	10,000,000	9,935,100	3.700	A2	215	8/3/2023
	025816CC1	AMERICAN EXPRESS CO	10,000,000	9,822,800	3.400	A2	418	2/22/2024
	025816CG2	AMERICAN EXPRESS CO	15,000,000	14,425,650	2.500	A2	577	7/30/2024
	025816CL1	AMERICAN EXPRESS CO	45,000,000	43,825,050	4.425	A2	1,404	11/4/2026
	02665WCZ2	AMERICAN HONDA FINANCE	35,000,000	33,721,450	2.400	A3	544	6/27/2024
	02665WDJ7	AMERICAN HONDA FINANCE	15,000,000	13,616,850	2.350	A3	1,469	1/8/2027
	02665WDZ1	AMERICAN HONDA FINANCE	12,000,000	10,588,560	1.300	A3	1,348	9/9/2026
	03040WAW5	AMERICAN WATER CAPITAL C	2,000,000	1,729,280	2.800	BAA1	2,678	5/1/2030
	031162CR9	AMGEN INC	3,000,000	2,209,290	3.150	BAA1	6,261	2/21/2040
	031162CS7	AMGEN INC	20,500,000	14,250,575	3.375	BAA1	9,914	2/21/2050
	031162CT5	AMGEN INC	5,000,000	4,485,800	2.200	BAA1	1,513	2/21/2027
	031162CW8	AMGEN INC	5,000,000	4,072,400	2.300	BAA1	2,978	2/25/2031
	031162DB3	AMGEN INC	20,000,000	16,676,200	1.650	BAA1	2,054	8/15/2028
	032654AT2	ANALOG DEVICES INC	5,000,000	4,933,300	3.280	A3	640	10/1/2024
	032654AW5	ANALOG DEVICES INC	3,000,000	2,195,640	2.800	A3	6,849	10/1/2041
	036752AC7	ANTHEM INC	15,000,000	14,539,200	3.350	BAA2	701	12/1/2024
	036752AP8	ANTHEM INC	5,000,000	4,200,650	2.550	BAA2	2,996	3/15/2031

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	036752AR4	ANTHEM INC	10,000,000	8,987,800	1.500	BAA2	1,170	3/15/2026
	037833AL4	APPLE INC	60,000,000	51,742,800	3.850	AAA	7,429	5/4/2043
	037833BA7	APPLE INC	7,000,000	5,626,320	3.450	AAA	8,076	2/9/2045
	037833BW9	APPLE INC	15,000,000	14,880,450	4.500	AAA	4,802	2/23/2036
	037833CR9	APPLE INC	20,000,000	18,954,800	3.200	AAA	1,592	5/11/2027
	037833DU1	APPLE INC	5,000,000	4,083,750	1.650	AAA	2,688	5/11/2030
	046353AX6	ASTRAZENECA PLC	5,000,000	2,928,350	2.125	A3	10,080	8/6/2050
	04636NAA1	ASTRAZENECA FINANCE LLC	5,000,000	4,451,550	1.200	A3	1,244	5/28/2026
	053015AE3	AUTOMATIC DATA PROCESSNG	20,000,000	19,369,600	3.375	AA3	989	9/15/2025
	05531FBF9	BB&T CORPORATION	20,000,000	19,787,200	3.750	A3	340	12/6/2023
	06051GFB0	BANK OF AMERICA CORP	15,000,000	14,870,850	4.125	A2	387	1/22/2024
	06051GFF1	BANK OF AMERICA CORP	30,000,000	29,621,700	4.000	A2	457	4/1/2024
	06051GFL8	BANK OF AMERICA CORP	20,000,000	19,319,000	4.250	BAA1	1,391	10/22/2026
	06051GGA1	BANK OF AMERICA CORP	50,000,000	46,166,000	3.248	A2	1,755	10/21/2027
	06051GHV4	BANK OF AMERICA CORP	15,000,000	12,901,200	3.194	A2	2,761	7/23/2030
	06051GHX0	BANK OF AMERICA CORP	25,000,000	20,914,500	2.884	A2	2,852	10/22/2030
	06051GJE0	BANK OF AMERICA CORP	51,718,000	34,790,699	2.676	A2	6,745	6/19/2041
	06051GKD0	BANK OF AMERICA CORP	20,000,000	15,664,000	2.572	A2	3,581	10/20/2032
	06051GKF5	BANK OF AMERICA CORP	40,000,000	39,454,800	4.463	A2	766	2/4/2025
	06051GKG3	BANK OF AMERICA CORP	15,000,000	14,381,550	1.843	A2	766	2/4/2025
	06051GKJ7	BANK OF AMERICA CORP	5,000,000	4,440,950	2.551	A2	1,861	2/4/2028
	06051GKK4	BANK OF AMERICA CORP	15,000,000	12,084,300	2.972	A2	3,688	2/4/2033
	06051GKY4	BANK OF AMERICA CORP	15,000,000	14,240,850	5.015	A2	3,856	7/22/2033

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	06368FAB5	BANK OF MONTREAL	15,000,000	14,958,000	4.577	A2	258	9/15/2023
	06368FAC3	BANK OF MONTREAL	20,000,000	17,475,400	1.250	A2	1,354	9/15/2026
	06368FAD1	BANK OF MONTREAL	18,000,000	17,415,000	4.932	A2	1,354	9/15/2026
	06406HCS6	BANK OF NEW YORK MELLON	12,575,000	12,383,106	3.650	A1	400	2/4/2024
	06406RAJ6	BANK OF NY MELLON CORP	20,000,000	19,822,000	3.450	A1	223	8/11/2023
	0641598L3	BANK OF NOVA SCOTIA	50,000,000	49,845,500	4.572	A2	258	9/15/2023
	0641598M1	BANK OF NOVA SCOTIA	40,000,000	38,676,400	4.922	A2	1,354	9/15/2026
	06417XAA9	BANK OF NOVA SCOTIA	20,000,000	19,657,600	3.500	A2	741	1/10/2025
	06417XAD3	BANK OF NOVA SCOTIA	20,000,000	17,804,000	1.950	A2	1,494	2/2/2027
	06738EAE5	BARCLAYS PLC	20,000,000	19,212,800	3.650	BAA2	806	3/16/2025
	06738EAN5	BARCLAYS PLC	35,000,000	33,869,150	4.375	BAA2	1,108	1/12/2026
	06738EAU9	BARCLAYS PLC	10,000,000	9,291,300	4.337	BAA2	1,836	1/10/2028
	06738EBU8	BARCLAYS PLC	20,000,000	17,287,600	2.279	BAA2	1,789	11/24/2027
	07330NAT2	BRANCH BANKING&TRUST	10,000,000	9,506,900	2.150	A2	706	12/6/2024
	084664CU3	BERKSHIRE HATHAWAY FIN	3,000,000	2,515,650	1.850	AA2	2,628	3/12/2030
	084664CV1	BERKSHIRE HATHAWAY FIN	7,000,000	4,675,160	2.850	AA2	10,150	10/15/2050
	084670BJ6	BERKSHIRE HATHAWAY INC	20,000,000	19,959,400	3.000	AA2	42	2/11/2023
	09247XAQ4	BLACKROCK INC	10,000,000	8,545,900	2.400	AA3	2,677	4/30/2030
	09247XAR2	BLACKROCK INC	5,000,000	4,046,550	1.900	AA3	2,950	1/28/2031
	09261BAG5	BLACKSTONE HOLDINGS FINA	4,000,000	3,112,160	2.550	N/A	3,377	3/30/2032
	10112RBC7	BOSTON PROPERTIES LP	10,000,000	8,174,100	2.900	BAA1	2,631	3/15/2030
	10373QBG4	BP CAP MARKETS AMERICA	23,000,000	15,340,310	3.000	A2	9,917	2/24/2050
	110122DR6	BRISTOL-MYERS SQUIBB CO	5,000,000	3,437,650	2.350	A2	6,527	11/13/2040

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	110122DS4	BRISTOL-MYERS SQUIBB CO	5,000,000	3,131,850	2.550	A2	10,179	11/13/2050
	11133TAD5	BROADRIDGE FINANCIAL SOL	6,200,000	5,246,192	2.900	BAA1	2,527	12/1/2029
	11575TAC2	BROWN UNIVERSITY	10,000,000	7,081,900	2.924	AA1	10,106	9/1/2050
	12189LAM3	BURLINGTN NORTH SANTA FE	9,000,000	8,970,840	3.000	A3	74	3/15/2023
	12505BAD2	CBRE SERVICES INC	7,085,000	6,994,666	4.875	BAA1	1,156	3/1/2026
	12532HAC8	CGI INC	15,000,000	13,265,550	1.450	BAA1	1,353	9/14/2026
	12532HAF1	CGI INC	15,000,000	11,389,350	2.300	BAA1	3,179	9/14/2031
	12572QAG0	CME GROUP INC	10,000,000	9,662,200	3.000	AA3	805	3/15/2025
	126117AW0	CNA FINANCIAL CORP	5,000,000	3,936,900	2.050	BAA2	2,784	8/15/2030
	126408HM8	CSX CORP	10,000,000	9,618,800	4.250	BAA1	2,266	3/15/2029
	126408HU0	CSX CORP	15,000,000	14,062,500	4.100	BAA1	3,607	11/15/2032
	13607HR53	CANADIAN IMPERIAL BANK	20,000,000	17,625,200	3.600	A2	3,385	4/7/2032
	13607HVE9	CANADIANIMPERIAL BANK	50,000,000	43,891,000	1.250	A2	1,269	6/22/2026
	13607HYE6	CANADIAN IMPERIAL BANK	20,000,000	19,696,200	3.452	A2	657	10/18/2024
	14040HCJ2	CAPITAL ONE FINANCIAL CO	10,000,000	7,657,200	2.618	BAA1	3,594	11/2/2032
	14913Q2S7	CATERPILLAR FINL SERVICE	10,000,000	9,889,800	3.650	A2	341	12/7/2023
	14913R2R7	CATERPILLAR FINL SERVICE	15,000,000	14,900,250	4.560	A2	622	9/13/2024
	166764BL3	CHEVRON CORP	20,000,000	18,968,400	2.954	AA2	1,232	5/16/2026
	172967JP7	CITIGROUP INC	28,096,000	27,204,233	3.300	A3	848	4/27/2025
	172967ND9	CITIGROUP INC	10,000,000	9,214,400	1.281	A3	1,038	11/3/2025
	172967NE7	CITIGROUP INC	10,000,000	7,776,700	2.520	A3	3,595	11/3/2032
	172967NF4	CITIGROUP INC	7,000,000	4,830,560	2.904	A3	7,247	11/3/2042
	17308CC53	CITIGROUP INC	10,000,000	8,408,300	2.976	A3	125	11/5/2030

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	17325FAS7	CITIBANK NA	50,000,000	49,312,500	3.650	AA3	388	1/23/2024
	17327CAN3	CITIGROUP INC	25,000,000	23,169,250	2.014	A3	1,121	1/25/2026
	17327CAP8	CITIGROUP INC	20,000,000	19,549,800	3.715	A3	1,121	1/25/2026
	17327CAQ6	CITIGROUP INC	10,000,000	8,070,200	3.057	A3	2,207	1/25/2033
	20030NBH3	COMCAST CORP	30,000,000	28,276,800	4.250	A3	3,668	1/15/2033
	20030NBT7	COMCAST CORP	10,000,000	8,106,500	3.200	A3	4,945	7/15/2036
	20030NCR0	COMCAST CORP	10,000,000	9,847,600	3.700	A3	471	4/15/2024
	20030NCY5	COMCAST CORP	5,000,000	3,895,200	3.250	A3	6,149	11/1/2039
	20030NDA6	COMCAST CORP	5,000,000	4,325,600	2.650	A3	2,589	2/1/2030
	22160KAM7	COSTCO WHOLESALE CORP	10,000,000	9,398,300	3.000	AA3	1,599	5/18/2027
	231021AS5	CUMMINS INC	7,000,000	4,333,560	1.500	A2	2,801	9/1/2030
	23291KAH8	DH EUROPE FINANCE II	10,000,000	8,760,200	2.600	A3	2,511	11/15/2029
	235851AV4	DANAHER CORP	10,000,000	6,377,200	2.600	A3	10,136	10/1/2050
	244199BJ3	DEERE&COMPANY	10,000,000	8,955,300	3.100	A2	2,662	4/15/2030
	24422ETG4	JOHN DEERE CAPITAL CORP	16,595,000	16,536,420	2.800	A2	65	3/6/2023
	24422EUM9	JOHN DEERE CAPITAL CORP	15,000,000	14,882,550	3.650	A2	285	10/12/2023
	24422EVR7	JOHN DEERE CAPITAL CORP	25,000,000	22,185,250	1.050	A2	1,264	6/17/2026
	24422EVT3	JOHN DEERE CAPITAL CORP	10,000,000	9,983,300	3.161	A2	191	7/10/2023
	24422EVV8	JOHN DEERE CAPITAL CORP	10,000,000	9,907,800	3.241	A2	650	10/11/2024
	24422EVW6	JOHN DEERE CAPITAL CORP	7,000,000	6,188,350	1.300	A2	1,382	10/13/2026
	247109BS9	DELMARVA PWR&LIGHT CO	6,280,000	6,196,853	3.500	A2	319	11/15/2023
	25389JAR7	DIGITAL REALTY TRUST LP	10,000,000	9,279,500	3.700	BAA2	1,688	8/15/2027
	25389JAU0	DIGITAL REALTY TRUST LP	15,000,000	13,397,850	3.600	BAA2	2,374	7/1/2029

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	254687FY7	WALT DISNEY COMPANY/THE	35,000,000	28,175,350	3.500	A2	6,343	5/13/2040
	25468PDN3	WALT DISNEY COMPANY/THE	10,000,000	6,982,400	3.000	A2	8,612	7/30/2046
	25746UDJ5	DOMINION ENERGY INC	8,000,000	7,122,080	1.450	BAA2	1,201	4/15/2026
	260543DD2	DOW CHEMICAL CO/THE	20,000,000	14,290,000	3.600	BAA1	10,181	11/15/2050
	26441CBS3	DUKE ENERGY CORP	10,000,000	9,622,200	4.300	BAA2	1,901	3/15/2028
	26441CBT1	DUKE ENERGY CORP	25,000,000	23,417,500	4.500	BAA2	3,515	8/15/2032
	26442CAV6	DUKE ENERGY CAROLINAS	4,000,000	3,986,280	3.050	AA3	74	3/15/2023
	26442UAF1	DUKE ENERGY PROGRESS LLC	4,095,000	4,050,610	3.375	AA3	244	9/1/2023
	26442UAK0	DUKE ENERGY PROGRESS LLC	5,000,000	3,000,200	2.500	AA3	10,089	8/15/2050
	26442UAN4	DUKE ENERGY PROGRESS LLC	5,000,000	4,418,900	3.400	AA3	3,379	4/1/2032
	278642AX1	EBAY INC	8,000,000	7,094,240	1.400	BAA1	1,226	5/10/2026
	278642AY9	EBAY INC	5,000,000	4,098,100	2.600	BAA1	3,052	5/10/2031
	29250NBF1	ENBRIDGE INC	20,000,000	15,382,600	2.500	BAA1	3,866	8/1/2033
	29379VAY9	ENTERPRISE PRODUCTS OPER	15,000,000	12,631,050	4.450	BAA1	7,351	2/15/2043
	29379VBL6	ENTERPRISE PRODUCTS OPER	5,878,000	5,637,531	3.950	BAA1	1,507	2/15/2027
	29379VBT9	ENTERPRISE PRODUCTS OPER	10,000,000	9,469,000	4.150	BAA1	2,116	10/16/2028
	29379VBV4	ENTERPRISE PRODUCTS OPER	15,000,000	13,206,750	3.125	BAA1	2,404	7/31/2029
	29446MAB8	EQUINOR ASA	10,000,000	9,462,500	3.625	AA2	2,080	9/10/2028
	30040WAL2	EVERSOURCE ENERGY	4,000,000	3,294,080	2.550	BAA1	2,996	3/15/2031
	30231GBD3	EXXON MOBIL CORPORATION	25,000,000	23,131,000	2.275	AA2	1,324	8/16/2026
	34959EAB5	FORTINET INC	3,000,000	2,309,220	2.200	BAA1	2,996	3/15/2031
	369550BD9	GENERAL DYNAMICS CORP	17,145,000	17,049,674	3.375	A3	135	5/15/2023
	37045XDQ6	GENERAL MOTORS FINL CO	25,000,000	23,450,750	3.730	BAA3	1,518	2/26/2027

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	37045XDR4	GENERAL MOTORS FINL CO	20,000,000	17,466,400	2.350	BAA3	1,518	2/26/2027
	37045XDS2	GENERAL MOTORS FINL CO	10,000,000	7,835,400	3.100	BAA3	3,299	1/12/2032
	375558AW3	GILEAD SCIENCES INC	40,000,000	39,325,200	3.700	A3	457	4/1/2024
	375558BL6	GILEAD SCIENCES INC	10,000,000	9,834,500	2.500	A3	244	9/1/2023
	377373AH8	GLAXOSMITHKLINE CAPITAL	10,000,000	9,218,000	3.375	A2	2,344	6/1/2029
	38141EC23	GOLDMAN SACHS GROUP INC	40,000,000	39,140,800	3.850	A2	555	7/8/2024
	38141GXC4	GOLDMAN SACHS GROUP INC	25,000,000	20,863,000	2.600	A2	2,595	2/7/2030
	38141GXJ8	GOLDMAN SACHS GROUP INC	15,000,000	14,424,600	3.500	A2	822	4/1/2025
	38141GYN8	GOLDMAN SACHS GROUP INC	10,000,000	7,895,700	2.650	A2	3,582	10/21/2032
	38141GYQ1	GOLDMAN SACHS GROUP INC	25,000,000	24,610,500	3.515	A2	660	10/21/2024
	38141GYR9	GOLDMAN SACHS GROUP INC	40,000,000	38,240,400	3.945	A2	1,755	10/21/2027
	38141GZJ6	GOLDMAN SACHS GROUP INC	10,000,000	9,851,700	3.722	A2	755	1/24/2025
	38148LAC0	GOLDMAN SACHS GROUP INC	50,000,000	48,300,000	3.500	A2	754	1/23/2025
	437076AZ5	HOME DEPOT INC	5,000,000	4,976,600	2.700	A2	91	4/1/2023
	437076BW1	HOME DEPOT INC	10,000,000	9,626,500	3.900	A2	2,167	12/6/2028
	437076BY7	HOME DEPOT INC	30,000,000	27,140,100	2.950	A2	2,358	6/15/2029
	437076CC4	HOME DEPOT INC	25,000,000	19,905,000	3.300	A2	6,315	4/15/2040
	437076CK6	HOME DEPOT INC	15,000,000	9,800,700	2.750	A2	10,485	9/15/2051
	438516CE4	HONEYWELL INTERNATIONAL	20,000,000	17,381,000	1.100	A2	1,521	3/1/2027
	440452AF7	HORMEL FOODS CORP	7,000,000	5,695,550	1.800	A1	2,719	6/11/2030
	45167RAH7	IDEX CORP	10,000,000	8,278,000	2.625	BAA2	3,088	6/15/2031
	458140BH2	INTEL CORP	20,000,000	17,178,200	2.450	A1	2,511	11/15/2029
	458140BJ8	INTEL CORP	40,000,000	27,222,400	3.250	A1	9,816	11/15/2049

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	45866FAN4	INTERCONTINENTALEXCHANGE	20,000,000	15,076,480	1.850	A3	3,546	9/15/2032
	45866FAP9	INTERCONTINENTALEXCHANGE	15,000,000	10,437,360	2.650	A3	6,468	9/15/2040
	45866FAU8	INTERCONTINENTAL EXCHANGE	10,000,000	9,658,510	4.000		1,719	9/15/2027
	45866FAW4	INTERCONTINENTAL EXCHANGE	20,000,000	19,214,600	4.600		3,727	3/15/2033
	46124HAD8	INTUIT INC	5,000,000	4,009,550	1.650	A3	2,753	7/15/2030
	46625HJX9	JPMORGAN CHASE&CO	10,000,000	9,827,400	3.625	A1	499	5/13/2024
	46625HJZ4	JPMORGAN CHASE&CO	20,000,000	19,324,800	4.125	A3	1,445	12/15/2026
	46625HKC3	JPMORGAN CHASE&CO	25,000,000	24,128,000	3.125	A1	754	1/23/2025
	46647PBD7	JPMORGAN CHASE&CO	10,000,000	8,968,800	3.702	A1	2,683	5/6/2030
	46647PBE5	JPMORGAN CHASE&CO	35,000,000	29,351,700	2.739	A1	2,845	10/15/2030
	46647PCQ7	JPMORGAN CHASE&CO	15,000,000	14,522,100	5.088	A1	1,726	9/22/2027
	46647PCS3	JPMORGAN CHASE&CO	25,000,000	24,491,250	4.884	A1	1,075	12/10/2025
	46647PCU8	JPMORGAN CHASE&CO	10,000,000	8,139,000	2.963	A1	3,678	1/25/2033
	46647PDH6	JPMORGAN CHASE&CO	40,000,000	38,085,200	4.912	A1	3,859	7/25/2033
	48305QAC7	KAISER FOUNDATION HOSPIT	6,127,000	5,733,953	3.150	N/A	1,582	5/1/2027
	48305QAE3	KAISER FOUNDATION HOSPIT	10,000,000	7,222,200	3.266	N/A	9,802	11/1/2049
	494368CB7	KIMBERLY-CLARK CORP	15,000,000	13,493,400	3.100	A2	2,642	3/26/2030
	501044CY5	KROGER CO/THE	10,000,000	9,860,000	4.000	BAA1	397	2/1/2024
	50540RAQ5	LABORATORY CORP OF AMER	4,500,000	4,357,890	3.600	BAA2	763	2/1/2025
	50540RAX0	LABORATORY CORP OF AMER	20,000,000	17,713,400	1.550	BAA2	1,248	6/1/2026
	532457BV9	ELI LILLY&CO	8,121,000	7,599,307	3.375	A2	2,266	3/15/2029
	539830BB4	LOCKHEED MARTIN CORP	10,000,000	8,650,700	4.070	A3	7,289	12/15/2042
	539830BC2	LOCKHEED MARTIN CORP	10,600,000	9,408,348	3.600	A3	4,443	3/1/2035

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	539830BD0	LOCKHEED MARTIN CORP	10,000,000	8,166,700	3.800	A3	8,096	3/1/2045
	539830BQ1	LOCKHEED MARTIN CORP	2,000,000	1,346,040	2.800	A3	10,028	6/15/2050
	54438CYN6	LOS ANGELES CA CMNTY CLG DIST	31,845,000	26,084,558	1.806	AAA	2,770	8/1/2030
	548661DZ7	LOWE'S COS INC	7,000,000	4,452,980	3.000	BAA1	10,150	10/15/2050
	55608JBB3	MACQUARIE GROUP LTD	25,000,000	24,410,250	3.744	A3	1,018	10/14/2025
	559080AG1	MAGELLAN MIDSTREAM PARTN	7,500,000	6,540,600	5.150	BAA1	7,593	10/15/2043
	59156RBN7	METLIFE INC	15,000,000	12,534,300	4.050	A3	8,096	3/1/2045
	594918AU8	MICROSOFT CORP	10,000,000	8,437,100	3.750	AAA	7,426	5/1/2043
	594918BC7	MICROSOFT CORP	10,000,000	9,032,700	3.500	AAA	4,426	2/12/2035
	594918BK9	MICROSOFT CORP	10,000,000	9,694,500	4.200	AAA	4,690	11/3/2035
	594918BS2	MICROSOFT CORP	35,000,000	30,963,800	3.450	AAA	4,969	8/8/2036
	594918BY9	MICROSOFT CORP	20,000,000	19,273,800	3.300	AAA	1,498	2/6/2027
	594918CE2	MICROSOFT CORP	25,000,000	17,687,500	2.921	AAA	10,669	3/17/2052
	59523UAN7	MID-AMERICA APARTMENTS L	40,000,000	37,898,800	3.600	BAA1	1,613	6/1/2027
	595620AT2	MIDAMERICAN ENERGY CO	5,000,000	4,674,800	3.650	AA2	2,297	4/15/2029
	595620AV7	MIDAMERICAN ENERGY CO	25,000,000	17,693,500	3.150	AA2	9,967	4/15/2050
	61746BEF9	MORGAN STANLEY	20,000,000	18,860,400	3.625	A1	1,481	1/20/2027
	61747YEG6	MORGAN STANLEY	20,000,000	18,410,200	1.164	A1	1,025	10/21/2025
	61747YEH4	MORGAN STANLEY	10,000,000	7,825,600	2.511	A1	3,581	10/20/2032
	61747YEJ0	MORGAN STANLEY	30,000,000	29,583,000	3.651	A1	755	1/24/2025
	61747YEK7	MORGAN STANLEY	10,000,000	8,885,500	2.475	A1	1,847	1/21/2028
	61747YEL5	MORGAN STANLEY	7,000,000	5,662,860	2.943	A1	3,674	1/21/2033
	61761JVL0	MORGAN STANLEY	60,000,000	58,561,200	3.700	A1	662	10/23/2024

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	637432NJ0	NATIONAL RURAL UTIL COOP	5,000,000	4,989,650	2.700	A1	46	2/15/2023
	637432NL5	NATIONAL RURAL UTIL COOP	6,550,000	6,400,333	2.950	A1	403	2/7/2024
	637432NP6	NATIONAL RURAL UTIL COOP	10,000,000	9,258,700	3.400	A1	1,864	2/7/2028
	63743HFB3	NATIONAL RURAL UTIL COOP	5,000,000	4,982,500	4.200	A2	219	8/7/2023
	651639AZ9	NEWMONT CORP	5,000,000	3,980,550	2.600	BAA1	3,484	7/15/2032
	65339KBR0	NEXTERA ENERGY CAPITAL	5,000,000	4,111,750	2.250	BAA1	2,709	6/1/2030
	65339KBX7	NEXTERA ENERGY CAPITAL	30,000,000	29,877,000	4.151	BAA1	307	11/3/2023
	654106AJ2	NIKE INC	2,000,000	1,867,960	2.750	A1	1,547	3/27/2027
	654106AL7	NIKE INC	20,000,000	16,246,800	3.250	A1	6,296	3/27/2040
	654106AM5	NIKE INC	5,000,000	3,911,650	3.375	A1	9,948	3/27/2050
	665772CR8	NORTHERN STATES PWR-MINN	25,000,000	17,099,250	2.900	AA3	9,922	3/1/2050
	665859AV6	NORTHERN TRUST CORP	10,000,000	8,215,200	1.950	A2	2,678	5/1/2030
	67066GAM6	NVIDIA CORP	20,000,000	17,077,400	1.550	A2	1,993	6/15/2028
	68389XAU9	ORACLE CORP	40,253,000	39,270,424	3.400	BAA2	555	7/8/2024
	68389XBM6	ORACLE CORP	5,000,000	4,595,600	2.650	BAA2	1,292	7/15/2026
	68389XBR5	ORACLE CORP	5,000,000	4,984,400	2.625	BAA2	46	2/15/2023
	68389XCC7	ORACLE CORP	20,000,000	17,904,400	1.650	BAA2	1,180	3/25/2026
	693475AZ8	PNC FINANCIAL SERVICES	25,000,000	21,209,750	2.550	A3	2,579	1/22/2030
	693475BE4	PNC FINANCIAL SERVICES GROUP INC	15,000,000	13,857,300	4.626	A3	3,810	6/6/2033
	693475BK0	PNC FINANCIAL SERVICES	10,000,000	10,078,700	5.354	A3	2,163	12/2/2028
	69371RR65	PACCAR FINANCIAL CORP	10,000,000	9,023,700	2.000	A1	1,496	2/4/2027
	69371RR73	PACCAR FINANCIAL CORP	18,000,000	17,265,240	2.850	A1	828	4/7/2025
	713448DN5	PEPSICO INC	4,000,000	3,721,400	2.375	A1	1,375	10/6/2026

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	713448EL8	PEPSICO INC	10,000,000	8,819,300	2.625	A1	2,402	7/29/2029
	713448EP9	PEPSICO INC	20,000,000	14,288,800	2.875	A1	9,785	10/15/2049
	713448FF0	PEPSICO INC	10,000,000	7,399,500	2.625	A1	6,869	10/21/2041
	717081EC3	PFIZER INC	20,000,000	18,239,400	4.000	A1	5,098	12/15/2036
	717081EN9	PFIZER INC	20,000,000	19,744,600	3.200	A1	258	9/15/2023
	717081ES8	PFIZER INC	10,000,000	9,776,000	2.950	A1	440	3/15/2024
	717081EW9	PFIZER INC	3,000,000	2,635,260	2.625	A1	2,648	4/1/2030
	717081FA6	PFIZER INC	5,000,000	3,380,600	2.700	A1	10,010	5/28/2050
	718546AK0	PHILLIPS 66	15,000,000	13,994,700	4.650	A3	4,337	11/15/2034
	74005PBF0	PRAXAIR INC	15,000,000	14,986,050	2.700	A2	52	2/21/2023
	74251VAS1	PRINCIPAL FINANCIAL GRP	18,000,000	14,748,300	2.125	BAA1	2,723	6/15/2030
	742718EP0	PROCTER&GAMBLE CO/THE	5,000,000	4,736,950	2.700	AA3	1,129	2/2/2026
	742718FH7	PROCTER&GAMBLE CO/THE	30,000,000	27,408,600	3.000	AA3	2,641	3/25/2030
	742718FW4	PROCTER&GAMBLE CO/THE	13,000,000	10,938,330	2.300	AA3	3,319	2/1/2032
	743315AX1	PROGRESSIVE CORP	5,000,000	4,009,900	3.950	A2	9,947	3/26/2050
	74340XBM2	PROLOGIS LP	17,500,000	14,579,425	2.250	A3	2,662	4/15/2030
	74340XBP5	PROLOGIS LP	5,000,000	3,344,650	3.000	A3	9,967	4/15/2050
	74340XBQ3	PROLOGIS LP	5,000,000	2,771,650	2.125	A3	10,150	10/15/2050
	74432QCF0	PRUDENTIAL FINANCIAL INC	30,000,000	22,892,100	3.700	A3	10,299	3/13/2051
	74456QBL9	PUBLIC SERVICE ELECTRIC	4,488,000	4,296,183	3.000	A1	866	5/15/2025
	74456QBW5	PUBLIC SERVICE ELECTRIC	8,000,000	7,907,040	3.250	A1	244	9/1/2023
	744573AN6	PUBLIC SERVICE ENTERPRIS	14,455,000	13,959,627	2.875	BAA2	532	6/15/2024
	78016FZS6	ROYAL BANK OF CANADA	20,000,000	19,481,400	4.240	A1	1,676	8/3/2027

<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>
	79466LAE4	SALESFORCE.COM INC	14,584,000	14,531,498	3.250	A2	101	4/11/2023
	79466LAH7	SALESFORCE.COM INC	10,000,000	8,528,400	1.500	A2	2,023	7/15/2028
	79466LAJ3	SALESFORCE.COM INC	5,000,000	3,986,350	1.950	A2	3,118	7/15/2031
	79466LAK0	SALESFORCE.COM INC	10,000,000	7,137,300	2.700	A2	6,771	7/15/2041
	808513AY1	CHARLES SCHWAB CORP	19,860,000	19,544,425	3.550	A2	397	2/1/2024
	822582CE0	SHELL INTERNATIONAL FIN	15,000,000	10,541,400	3.125	AA2	9,808	11/7/2049
	824348BJ4	SHERWIN-WILLIAMS CO	15,000,000	13,130,850	2.950	BAA2	2,419	8/15/2029
	824348BM7	SHERWIN-WILLIAMS CO	10,000,000	6,835,000	3.300	BAA2	9,997	5/15/2050
	845437BS0	SOUTHWESTERN ELEC POWER	10,000,000	8,942,400	1.650	BAA2	1,170	3/15/2026
	857477BG7	STATE STREET CORP	10,000,000	8,480,300	2.400	A1	2,581	1/24/2030
	85771PAN2	STATOIL ASA	25,000,000	24,640,250	3.700	AA2	426	3/1/2024
	863667AF8	STRYKER CORP	5,000,000	4,882,700	3.375	BAA1	501	5/15/2024
	86787EBC0	SUNTRUST BANK	25,000,000	24,406,750	3.200	A2	457	4/1/2024
	87612EBJ4	TARGET CORP	3,000,000	2,546,520	2.350	A2	2,603	2/15/2030
	87612EBM7	TARGET CORP	5,000,000	4,538,950	1.950	A2	1,476	1/15/2027
	87612EBN5	TARGET CORP	10,000,000	6,858,100	2.950	A2	10,607	1/15/2052
	882508BF0	TEXAS INSTRUMENTS INC	4,000,000	3,523,320	3.875	AA3	5,918	3/15/2039
	882508BJ2	TEXAS INSTRUMENTS INC	5,000,000	4,110,350	1.750	AA3	2,681	5/4/2030
	883556CQ3	THERMO FISHER SCIENTIFIC	10,000,000	9,905,000	3.562	A3	657	10/18/2024
	883556CR1	THERMO FISHER SCIENTIFIC	20,000,000	19,927,600	3.422	A3	291	10/18/2023
	88579YBB6	3M COMPANY	10,000,000	9,813,800	3.250	A1	410	2/14/2024
	88579YBH3	3M COMPANY	6,150,000	5,824,604	2.000	A1	776	2/14/2025
	89114TZD7	TORONTO-DOMINION BANK	50,000,000	44,088,500	1.200	A1	1,250	6/3/2026

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	89114TZF2	TORONTO-DOMINION BANK	50,000,000	49,372,000	4.634	A1	619	9/10/2024
	89114TZH8	TORONTO-DOMINION BANK	50,000,000	48,466,000	4.874	A1	1,349	9/10/2026
	89114TZN5	TORONTO-DOMINION BANK	25,000,000	22,275,500	1.950	A1	1,473	1/12/2027
	89114TZQ8	TORONTO-DOMINION BANK	15,000,000	12,149,100	2.450	A1	3,299	1/12/2032
	892331AF6	TOYOTA MOTOR CORP	7,000,000	6,735,400	2.358	A1	549	7/2/2024
	89236TEL5	TOYOTA MOTOR CREDIT CORP	7,000,000	6,996,570	2.700	A1	11	1/11/2023
	89236TJK2	TOYOTA MOTOR CREDIT CORP	40,000,000	35,338,400	1.125	A1	1,265	6/18/2026
	89236TJP1	TOYOTA MOTOR CREDIT CORP	30,000,000	29,675,100	4.580	A1	622	9/13/2024
	89417EAL3	TRAVELERS COS INC	10,000,000	7,776,000	3.750	A2	8,536	5/15/2046
	89788JAD1	TRUIST BANK	50,000,000	49,671,500	3.233	A2	382	1/17/2024
	90331HNL3	US BANK NA CINCINNATI	10,000,000	9,990,700	2.850	A1	23	1/23/2023
	90331HNV1	US BANK NA CINCINNATI	25,000,000	24,771,750	3.400	A1	205	7/24/2023
	904764AY3	UNILEVER CAPITAL CORP	14,370,000	13,390,110	2.900	A1	1,586	5/5/2027
	904764BA4	UNILEVER CAPITAL CORP	5,000,000	4,999,500	3.125	A1	81	3/22/2023
	904764BG1	UNILEVER CAPITAL CORP	6,500,000	6,378,255	3.250	A1	432	3/7/2024
	907818DN5	UNION PACIFIC CORP	9,685,000	9,617,399	2.750	A3	105	4/15/2023
	907818EU8	UNION PACIFIC CORP	17,781,000	17,652,443	3.500	A3	159	6/8/2023
	907818FA1	UNIONPACIFIC CORP	11,665,000	11,426,334	3.150	A3	426	3/1/2024
	907818FK9	UNION PACIFIC CORP	35,000,000	25,219,600	3.250	A3	9,898	2/5/2050
	907818FX1	UNION PACIFIC CORP	9,000,000	7,769,610	2.800	A3	3,332	2/14/2032
	911312BK1	UNITED PARCEL SERVICE	7,675,000	7,628,566	2.500	A2	91	4/1/2023
	91159HHV5	US BANCORP	8,000,000	7,857,120	3.375	A2	401	2/5/2024
	91159HHW3	US BANCORP	10,000,000	8,779,800	3.000	A2	2,403	7/30/2029

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	91159HHX1	US BANCORP	15,000,000	14,420,100	2.400	A2	577	7/30/2024
	91159HJB7	US BANCORP	4,000,000	3,043,880	2.491	A2	5,056	11/3/2036
	91324PDJ8	UNITEDHEALTH GROUP INC	20,000,000	19,887,000	3.500	A3	166	6/15/2023
	91324PDM1	UNITEDHEALTH GROUP INC	30,000,000	29,515,800	3.500	A3	411	2/15/2024
	91324PDS8	UNITEDHEALTH GROUP INC	20,000,000	17,820,800	2.875	A3	2,419	8/15/2029
	91324PDX7	UNITEDHEALTH GROUP INC	3,000,000	2,475,240	2.000	A3	2,692	5/15/2030
	91324PDY5	UNITEDHEALTH GROUP INC	32,000,000	23,215,680	2.750	A3	6,345	5/15/2040
	914886AB2	UNIV OF SOUTHERN CALIFOR	21,762,000	17,148,674	3.028	AA1	6,118	10/1/2039
	92343VCQ5	VERIZON COMMUNICATIONS	15,000,000	13,773,900	4.400	BAA1	4,323	11/1/2034
	92343VFE9	VERIZON COMMUNICATIONS	3,000,000	2,645,520	3.150	BAA1	2,638	3/22/2030
	92343VFF6	VERIZON COMMUNICATIONS	2,000,000	1,858,380	3.000	BAA1	1,542	3/22/2027
	92343VFT6	VERIZON COMMUNICATIONS	5,000,000	3,374,900	2.650	BAA1	6,534	11/20/2040
	92343VFU3	VERIZON COMMUNICATIONS	25,000,000	15,674,000	2.875	BAA1	10,186	11/20/2050
	92343VGB4	VERIZON COMMUNICATIONS	4,000,000	2,849,400	3.550	BAA1	10,308	3/22/2051
	92343VGJ7	VERIZON COMMUNICATIONS	3,000,000	2,467,080	2.550	BAA1	3,002	3/21/2031
	92343VGN8	VERIZON COMMUNICATIONS	29,150,000	23,107,205	2.355	BAA1	3,362	3/15/2032
	927804FQ2	VIRGINIA ELEC&POWER CO	6,155,000	6,045,133	3.450	A2	411	2/15/2024
	92826CAD4	VISA INC	15,060,000	14,518,894	3.150	AA3	1,079	12/14/2025
	92826CAE2	VISA INC	15,000,000	14,168,100	4.150	AA3	4,731	12/14/2035
	92826CAH5	VISA INC	20,000,000	18,497,400	2.750	AA3	1,719	9/15/2027
	92826CAK8	VISA INC	5,000,000	3,787,550	2.700	AA3	6,315	4/15/2040
	92826CAL6	VISA INC	5,000,000	4,502,900	1.900	AA3	1,566	4/15/2027
	92939UAG1	WEC ENERGY GROUP INC	7,000,000	5,924,800	2.200	BAA1	2,176	12/15/2028

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	931142DP5	WAL-MART STORES INC	9,319,000	9,129,172	3.300	AA2	478	4/22/2024
	94106LBS7	WASTE MANAGEMENT INC	20,000,000	19,029,400	4.150	BAA1	3,393	4/15/2032
	94974BGA2	WELLS FARGO&COMPANY	40,000,000	38,818,800	3.300	A1	618	9/9/2024
	94974BGH7	WELLS FARGO&COMPANY	25,000,000	23,948,000	3.000	A1	781	2/19/2025
	94974BGP9	WELLS FARGO&COMPANY	25,000,000	24,042,000	3.550	A1	1,003	9/29/2025
	95040QAR5	WELLTOWER INC	10,000,000	8,485,800	3.850	BAA1	3,454	6/15/2032
	976656CN6	WISCONSIN ELEC PWR CO	10,000,000	9,798,400	4.750	A2	3,561	9/30/2032
	98388MAD9	XCEL ENERGY INC	25,000,000	23,875,750	4.600	BAA1	3,440	6/1/2032
	98389BAR1	XCEL ENERGY INC	10,858,000	10,421,617	3.300	BAA1	883	6/1/2025
	98459LAB9	YALE UNIVERSITY	37,171,000	29,756,129	1.482	AAA	2,662	4/15/2030
		Asset Total	5,544,204,000	4,981,517,742				
<i>YANKEE CORPORATE NOTES & MTNS</i>								
	748149AN1	PROVINCE OF QUEBEC	15,000,000	14,061,300	2.750	AA2	1,563	4/12/2027
	822582BZ4	SHELL INTERNATIONAL FIN	18,270,000	18,052,770	3.500	AA2	317	11/13/2023
		Asset Total	33,270,000	32,114,070				
		Asset Type Total	5,577,474,000	5,013,631,812				
<i>FARM CR DISC NOTES</i>								
	313312DL1	FEDERAL FARM CREDIT BANK	120,000,000	118,844,400	-00	N/A	83	3/24/2023
		Asset Total	120,000,000	118,844,400				
<i>FED FARM CREDIT BANK</i>								
	3133EM4L3	FED FARM CREDIT BK	25,000,000	24,988,250	4.360	AAA	618	9/9/2024
		Asset Total	25,000,000	24,988,250				
<i>FED HOME LOAN MORTGAGE CORP</i>								
	3137BDCW4	FHLMC MULTIFAMILY STRUCTURED P	20,000,000	19,512,200	3.303	N/A	572	7/25/2024
	3137FYTX4	FHLMC MULTIFAMILY STRUCTURED P	50,000,000	38,352,000	2.438	N/A	4,804	2/25/2036

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	3137H5DP9	FHLMC MULTIFAMILY STRUCTURED P	5,000,000	4,210,950	2.347	N/A	3,251	11/25/2031
	3137H5DX2	FHLMC MULTIFAMILY STRUCTURED P	24,000,000	20,981,040	2.050	N/A	2,156	11/25/2028
		Asset Total	99,000,000	83,056,190				
<i>FED NATL MORTGAGE ASSOCIATION</i>								
	3136BBN73	FANNIEMAE-ACES	15,000,000	11,759,700	1.270	N/A	2,763	7/25/2030
	3136BHMx4	FANNIEMAE-ACES	7,800,000	6,205,446	1.659	N/A	3,037	4/25/2031
	3136BHNA3	FANNIEMAE-ACES	32,000,000	24,468,480	1.684	N/A	3,737	3/25/2033
	3136BLP79	FEDERAL NATIONAL MORTGAGE ASSN	25,000,000	21,257,325	2.290		2,702	5/25/2030
		Asset Total	79,800,000	63,690,951				
<i>FEDERAL AGENCY CALLABLES</i>								
	3130AKN85	FED HOME LN BK	50,000,000	44,389,500	0.550	AAA	1,116	1/20/2026
	3130AKVR4	FED HOME LN BK	50,000,000	44,302,500	0.550	AAA	1,139	2/12/2026
	3130AKXB7	FED HOME LN BK	50,000,000	43,937,000	0.580	AAA	1,138	2/11/2026
	3130AL2X1	FED HOME LN BK	50,000,000	43,402,500	0.850	WR	1,509	2/17/2027
	3130AL5A8	FED HOME LN BK	50,000,000	43,155,000	0.900	AAA	1,518	2/26/2027
	3130ALBC7	FED HOME LN BK	50,000,000	42,456,500	1.100	AAA	1,882	2/25/2028
	3133EMKZ4	FED FARM CREDIT BK	63,369,000	54,218,516	0.790	AAA	1,633	6/21/2027
	3133EMPn6	FED FARM CREDIT BK	50,000,000	42,977,000	0.690	AAA	1,494	2/2/2027
	3133EMQW5	FED FARM CREDIT BK	50,000,000	43,269,500	0.780	AAA	1,508	2/16/2027
	3134GWVN3	FED HOME LN MTG CORP	50,000,000	44,997,500	0.600	AAA	1,004	9/30/2025
	3134GXGS7	FED HOME LN MTG CORP	50,000,000	46,919,000	0.430	AAA	535	6/18/2024
		Asset Total	563,369,000	494,024,516				
<i>FHLB DISC NOTES</i>								
	313384CM9	FEDERAL HOME LOAN BANK	60,000,000	59,580,000	-00	N/A	60	3/1/2023

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	313384CU1	FEDERAL HOME LOAN BANK	100,000,000	99,229,000	-00	N/A	67	3/8/2023
	313384CV9	FEDERAL HOME LOAN BANK	110,000,000	109,138,700	-00	N/A	68	3/9/2023
	313384CW7	FEDERAL HOME LOAN BANK	70,000,000	69,443,500	-00	N/A	69	3/10/2023
	313384DC0	FEDERAL HOME LOAN BANK	80,000,000	79,306,400	-00	N/A	75	3/16/2023
	313384DD8	FEDERAL HOME LOAN BANK	85,000,000	84,252,850	-00	N/A	76	3/17/2023
	313384DG1	FEDERAL HOME LOAN BANK	45,000,000	44,588,250	-00	N/A	79	3/20/2023
	313384DK2	FEDERAL HOME LOAN BANK	80,000,000	79,239,200	-00	N/A	82	3/23/2023
		Asset Total	630,000,000	624,777,900				
TENNESSE VALLEY AUTHORITY								
	880591EP3	TENN VALLEY AUTH	30,000,000	24,892,800	3.500	AAA	7,289	12/15/2042
	880591EU2	TENN VALLEY AUTH	10,000,000	9,467,300	2.875	AAA	1,493	2/1/2027
		Asset Total	40,000,000	34,360,100				
		Asset Type Total	1,557,169,000	1,443,742,307				
TAXABLE MUNICIPAL BONDS								
	341271AE4	FLORIDA ST BRD OF ADMIN FIN CO	35,000,000	30,473,450	1.705	AA3	1,643	7/1/2027
	341271AF1	FLORIDA ST BRD OF ADMIN FIN CO	72,595,000	59,441,512	2.154	AA3	2,739	7/1/2030
	576004HE8	MASSACHUSETTS STATE SPL OBLIG	15,000,000	14,146,950	3.769	AA1	2,388	7/15/2029
	576004HG3	MASSACHUSETTS STATE SPL OBLIG	20,000,000	19,309,400	4.110	AA1	3,118	7/15/2031
	6789084D3	OKLAHOMA STATE DEVELOPMENT FINANCE	8,000,000	7,264,960	4.380	AAA	8,341	11/1/2045
		Asset Total	150,595,000	130,636,272				
		Asset Type Total	150,595,000	130,636,272				
FHLMC PC								
	3132AARQ9	FED HOME LN MTG CORP POOL #ZS9495	18,813,020	17,512,100	3.500	N/A	8,310	10/1/2045
	3132AC3B4	FED HOME LN MTG CORP POOL #ZT0794	19,058,215	18,787,778	4.500	N/A	9,406	10/1/2048
	3132DMNQ4	FED HOME LN MTG CORP POOL #SD0399	30,124,046	27,898,180	3.500	N/A	10,014	6/1/2050

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	3132DMTD7	FED HOME LN MTG CORP POOL #SD0548	29,783,885	25,299,028	2.500	N/A	10,287	3/1/2051
	3132DMTG0	FED HOME LN MTG CORP POOL #SD0551	42,649,938	36,226,005	2.500	N/A	10,287	3/1/2051
	3132DNGY3	FED HOME LOAN MTGE CORP POOL #SD1115	43,242,676	40,798,600	4.000	N/A	10,775	7/1/2052
	3132DNYV9	FED HOME LOAN MTGE CORP POOL #SD1624	29,770,693	29,907,936	5.000	N/A	10,837	9/1/2052
	3132DV5C5	FED HOME LN MTG CORP POOL #SD8043	7,001,283	6,027,125	2.500	N/A	9,863	1/1/2050
	3132DVK79	FED HOME LN MTG CORP POOL #SD7518	28,657,416	25,520,002	3.000	N/A	10,014	6/1/2050
	3132DVK87	FED HOME LN MTG CORP POOL #SD7519	11,930,769	11,179,131	3.500	N/A	9,983	5/1/2050
	3132XCSCG1	FED HOME LN MTG CORP POOL #G67719	20,629,471	20,370,777	4.500	N/A	9,498	1/1/2049
	3133A1CM2	FED HOME LN MTG CORP POOL #QA6376	3,147,469	2,690,299	2.500	N/A	9,863	1/1/2050
	3133AHAHV9	FED HOME LN MTG CORP POOL #QB9920	28,020,835	23,800,617	2.500	N/A	10,287	3/1/2051
	3133B3XC6	FED HOME LN MTG CORP POOL #QD6075	38,137,527	32,354,352	2.500	N/A	10,624	2/1/2052
	3133BKE70	FED HOME LOAN MTGE CORP POOL #QE9158	24,143,343	23,818,857	5.000	N/A	10,837	9/1/2052
	3133KH5M4	FED HOME LN MTG CORP POOL #RA2652	34,618,089	29,635,161	2.500	N/A	9,983	5/1/2050
	3133KHSB3	FED HOME LN MTG CORP POOL #RA2314	9,400,714	8,622,053	3.500	N/A	9,922	3/1/2050
	3133KJE32	FED HOME LN MTG CORP POOL #RA2854	32,254,384	27,524,279	2.500	N/A	10,014	6/1/2050
	3133KJMD1	FED HOME LN MTG CORP POOL #RA3056	1,603,599	1,412,097	3.000	N/A	10,044	7/1/2050
	3133KLBD8	FED HOME LN MTG CORP POOL #RA4536	17,762,601	15,616,523	3.000	N/A	10,228	1/1/2051
	3133KN7E7	FED HOME LOAN MTGE CORP POOL #RA7193	24,030,379	21,904,171	3.500	N/A	10,684	4/1/2052
	3133KPUA4	FED HOME LOAN MTGE CORP POOL #RA7777	19,441,685	18,718,454	4.500	N/A	10,806	8/1/2052
	31346YXG3	FED HOME LN MTG CORP POOL #QA5179	3,531,347	3,018,278	2.500	N/A	9,832	12/1/2049

Asset Total 517,753,383 468,641,802

FNMA PC

	3140H6J91	FED NATL MTG ASSN POOL #BJ4787	5,362,714	4,886,987	3.500	N/A	9,163	2/1/2048
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<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>
	3140HFUK3	FED NATL MTG ASSN POOL #BK2385	5,495,071	4,580,746	2.500	N/A	9,953	4/1/2050
	3140JBGV2	FED NATL MTG ASSN POOL #BM6511	23,766,904	20,720,225	3.000	N/A	10,136	10/1/2050
	3140K13S3	FED NATL MTG ASSN POOL #BO6208	5,450,982	4,657,264	2.500	N/A	9,832	12/1/2049
	3140L0SJ7	FED NATL MTG ASSN POOL #BR2320	39,646,067	32,402,731	2.000	N/A	10,228	1/1/2051
	3140L8MP2	FED NATL MTG ASSN POOL #BR9365	17,413,415	14,788,691	2.500	N/A	10,348	5/1/2051
	3140Q7DP9	FED NATL MTG ASSN POOL #CA0109	2,822,617	2,617,638	3.500	N/A	8,979	8/1/2047
	3140QCKZ8	FED NATL MTG ASSN POOL #CA4811	6,503,731	5,968,799	3.500	N/A	9,832	12/1/2049
	3140QCRF5	FED NATL MTG ASSN POOL #CA4985	5,477,625	5,022,708	3.500	N/A	9,863	1/1/2050
	3140QEB76	FED NATL MTG ASSN POOL #CA6361	30,572,619	26,309,573	2.500	N/A	10,044	7/1/2050
	3140QEK43	FED NATL MTG ASSN POOL #CA6614	7,200,160	6,331,676	3.000	N/A	10,075	8/1/2050
	3140QKDT2	FED NATL MTG ASSN POOL #CB0113	26,081,462	22,211,756	2.000	N/A	6,666	4/1/2041
	3140QPAS6	FEDL NATL MTGE ASSN POOL #CB3616	48,566,323	45,765,017	4.000	N/A	10,714	5/1/2052
	3140QQB95	FEDL NATL MTGE ASSN POOL #CB4563	38,846,626	38,324,916	5.000	N/A	10,837	9/1/2052
	3140QQD51	FEDL NATL MTGE ASSN POOL #CB4623	29,335,690	29,018,277	5.000	N/A	10,837	9/1/2052
	3140QQNQ4	FEDL NATL MTGE ASSN POOL #CB4898	29,210,060	28,827,700	5.000	N/A	10,867	10/1/2052
	3140X4HZ2	FED NATL MTG ASSN POOL #FM1147	13,300,884	13,294,899	5.000	N/A	9,618	5/1/2049
	3140X4L87	FED NATL MTG ASSN POOL #FM1250	6,566,440	6,435,373	4.500	N/A	9,679	7/1/2049
	3140X5CN1	FED NATL MTG ASSN POOL #FM1876	2,504,890	2,313,917	3.500	N/A	9,802	11/1/2049
	3140X6R94	FED NATL MTG ASSN POOL #FM3211	14,326,380	12,265,244	2.500	N/A	9,983	5/1/2050
	3140X75G0	FED NATL MTG ASSN POOL #FM4446	24,300,489	19,875,127	2.000	N/A	10,136	10/1/2050
	3140X7DK2	FED NATL MTG ASSN POOL #FM3705	22,033,021	21,112,701	4.000	N/A	9,376	9/1/2048
	3140X7G29	FED NATL MTG ASSN POOL #FM3816	14,696,212	12,659,170	2.500	N/A	10,044	7/1/2050
	3140X7JY6	FED NATL MTG ASSN POOL #FM3878	11,455,747	9,877,832	2.500	N/A	10,044	7/1/2050

<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>
	3140X7QK8	FED NATL MTG ASSN POOL #FM4057	22,806,934	20,084,242	3.000	N/A	10,075	8/1/2050
	3140X96Y6	FED NATL MTG ASSN POOL #FM6286	35,351,428	30,140,274	2.500	N/A	10,228	1/1/2051
	3140X96Z3	FED NATL MTG ASSN POOL #FM6287	25,531,817	21,773,023	2.500	N/A	10,259	2/1/2051
	3140XFX22	FEDL NATL MTGE ASSN POOL #FS0696	45,435,126	40,160,107	3.000	N/A	10,624	2/1/2052
	3140XGF95	FEDL NATL MTGE ASSN POOL #FS1091	37,607,164	34,391,376	3.500	N/A	10,653	3/1/2052
	3140XGHU6	FEDL NATL MTGE ASSN POOL #FS1142	28,566,363	25,241,524	3.000	N/A	10,653	3/1/2052
	3140XGLU1	FEDL NATL MTGE ASSN POOL #FS1238	41,650,185	38,276,936	3.500	N/A	10,653	3/1/2052
	3140XHBK2	FEDL NATL MTGE ASSN POOL #FS1841	38,279,742	35,919,796	4.000	N/A	10,714	5/1/2052
	31418DFF4	FED NATL MTG ASSN POOL #MA3765	6,141,317	5,251,072	2.500	N/A	9,741	9/1/2049
	31418DJW3	FED NATL MTG ASSN POOL #MA3876	1,365,945	1,189,151	3.000	N/A	9,832	12/1/2049
		Asset Total	713,672,149	642,696,472				
<i>GNMA PASS THROUGH</i>								
	36179VL24	GOVT NATL MTG ASSN II POOL #MA6645	5,767,262	4,883,429	2.500	N/A	10,002	5/20/2050
	36179XE93	GOVT NATL MTGE ASSN II POOL #MA8260	49,627,787	45,737,464	4.000	N/A	10,856	9/20/2052
	3622AB4Y5	GOVT NATL MTGE ASSN II POOL #786339	44,688,943	44,845,354	5.000	N/A	10,856	9/20/2052
		Asset Total	100,083,991	95,466,247				
<i>GOV NATL MORTGAGE ASSOCIATION</i>								
	38382NQJ9	GOVT NATL MTG ASSN	43,989,524	37,174,667	2.500	N/A	10,247	1/20/2051
	38382UF30	GOVT NATL MTG ASSN	48,763,033	37,760,143	1.250	N/A	10,398	6/20/2051
	38382URM5	GOVT NATL MTG ASSN	34,449,113	27,170,704	1.500	N/A	10,398	6/20/2051
	38382VLC1	GOVT NATL MTG ASSN	50,000,000	34,134,500	2.500	N/A	10,398	6/20/2051
		Asset Total	177,201,669	136,240,013				
		Asset Type Total	1,508,711,193	1,343,044,534				

CMO PLAN AMORT CLASS

<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>
	3136ANK48	FED NATL MTG ASSN	6,495,421	5,898,296	3.500	N/A	8,212	6/25/2045
	3136BGH20	FED NATL MTG ASSN	30,401,246	25,005,937	1.000	N/A	10,495	9/25/2051
	3136BH6R5	FED NATL MTG ASSN	17,017,018	13,153,304	1.500	N/A	10,433	7/25/2051
	3137FGVQ5	FED HOME LN MTG CORP	7,387,083	6,871,908	3.500	N/A	9,298	6/15/2048
	3137H1Y75	FED HOME LN MTG CORP	23,211,573	18,634,019	1.750	N/A	10,130	9/25/2050
	3137H5JX6	FEDERAL HOME LOAN MORTGAGE CORP	32,712,775	28,674,383	2.000	N/A	10,160	10/25/2050
	38382P2S0	GOVT NATL MTG ASSN	20,000,000	14,082,600	2.500	N/A	10,306	3/20/2051
	38382Q2E9	GOVT NATL MTG ASSN	33,161,181	25,386,873	1.125	N/A	10,063	7/20/2050
	38382Q3S7	GOVT NATL MTG ASSN	90,154,900	73,774,656	1.500	N/A	10,367	5/20/2051
	38382TQR8	GOVT NATL MTG ASSN	24,697,860	19,530,326	1.250	N/A	10,367	5/20/2051
	38382TUW2	GOVT NATL MTG ASSN	34,145,318	25,906,735	1.000	N/A	10,367	5/20/2051
	38382TVW1	GOVT NATL MTG ASSN	16,139,103	12,490,859	1.250	N/A	10,367	5/20/2051
	38383UC73	GOVERNMENT NATIONAL MORTGAGE ASSN	22,071,000	21,053,527	5.000	N/A	10,886	10/20/2052
		Asset Total	357,594,476	290,463,424				
CMO SEQUENTIAL PAY								
	3136AK6M0	FED NATL MTG ASSN	2,542,572	2,526,249	3.000	N/A	6,659	3/25/2041
	3136ALPJ4	FED NATL MTG ASSN	5,911,220	5,821,014	3.000	N/A	6,843	9/25/2041
	3136BAQ80	FED NATL MTG ASSN	30,000,000	20,645,400	2.000	N/A	10,068	7/25/2050
	3136BBB35	FED NATL MTG ASSN	7,848,085	7,083,838	3.500	N/A	10,130	9/25/2050
	3136BJYT6	FED NATL MTG ASSN	40,000,000	25,964,000	2.250	N/A	10,556	11/25/2051
	3137BDUD6	FED HOME LN MTG CORP	5,579,242	5,430,443	3.000	N/A	6,771	7/15/2041
	3137FP5R2	FED HOME LN MTG CORP	3,580,299	3,158,754	3.000	N/A	9,795	10/25/2049
	3137FRSW2	FED HOME LN MTG CORP	13,978,037	12,179,203	3.000	N/A	9,918	2/25/2050

<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>
	3137FUAG9	FED HOME LN MTG CORP	30,321,874	19,375,071	2.000	N/A	10,068	7/25/2050
	3137FVUM2	FED HOME LN MTG CORP	20,000,000	14,198,400	2.000	N/A	10,130	9/25/2050
	3137H1PN0	FED HOME LN MTG CORP	33,368,900	29,579,861	2.000	N/A	9,826	11/25/2049
	3137H8Z20	FEDERAL HOME LOAN MORTGAGE CORP	30,000,000	27,456,000	4.000	N/A	10,830	8/25/2052
	38383CL73	GOVT NATL MTG ASSN	27,000,000	16,393,050	2.000	N/A	10,490	9/20/2051
		Asset Total	250,130,228	189,811,285				
<i>CMO-PASS-THROUGH</i>								
	3136BG3V1	FED NATL MTG ASSN	18,484,280	14,952,470	2.000		10,525	10/25/2051
	3136BLFG0	FED NATL MTG ASSN	18,985,393	14,986,500	2.000	N/A	10,648	2/25/2052
	3136BLLR9	FED NATL MTG ASSN	28,340,099	23,208,756	2.500		10,648	2/25/2052
	38382XHT5	GOVT NATL MTG ASSN	13,204,384	11,638,344	3.000	N/A	10,459	8/20/2051
	38383AVX9	GOVT NATL MTG ASSN	18,756,900	16,051,405	3.000	N/A	10,490	9/20/2051
	38383PLD1	GOVERNMENT NATIONAL MORTGAGE ASSN	44,882,182	40,132,301	3.000	N/A	10,672	3/20/2052
		Asset Total	142,653,239	120,969,775				
		Asset Type Total	750,377,942	601,244,484				
<i>U.S. TREASURY NOTES & BONDS</i>								
	912810QA9	US TREASURY BOND	6,000,000	5,635,560	3.500	AAA	5,890	2/15/2039
	912810QX9	USTREASURY BOND	20,000,000	16,080,400	2.750	AAA	7,167	8/15/2042
	912810QY7	US TREASURY BOND	40,000,000	32,062,400	2.750	AAA	7,259	11/15/2042
	912810RM2	US TREASURY BOND	50,000,000	41,191,500	3.000	AAA	8,171	5/15/2045
	912810RN0	US TREASURY BOND	50,000,000	40,258,000	2.875	AAA	8,263	8/15/2045
	912810RQ3	US TREASURY BOND	50,000,000	37,410,000	2.500	AAA	8,447	2/15/2046
	912810RS9	US TREASURY BOND	50,000,000	37,299,000	2.500	AAA	8,536	5/15/2046
	912810SJ8	US TREASURY BOND	15,000,000	10,544,550	2.250	AAA	9,724	8/15/2049

<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>
	912810SY5	US TREASURY BOND	100,000,000	75,176,000	2.250	AAA	6,710	5/15/2041
	9128282U3	US TREASURY NOTE	50,000,000	47,824,000	1.875	AAA	609	8/31/2024
	9128283W8	US TREASURY NOTE	50,000,000	47,013,500	2.750	AAA	1,872	2/15/2028
	9128284A5	US TREASURY NOTE	100,000,000	99,711,000	2.625	AAA	59	2/28/2023
	9128284M9	US TREASURY NOTE	50,000,000	48,385,000	2.875	AAA	851	4/30/2025
	9128284N7	US TREASURY NOTE	50,000,000	47,178,000	2.875	AAA	1,962	5/15/2028
	9128284R8	US TREASURY NOTE	50,000,000	48,338,000	2.875	AAA	882	5/31/2025
	9128284V9	US TREASURY NOTE	150,000,000	141,252,000	2.875	AAA	2,054	8/15/2028
	9128284X5	US TREASURY NOTE	100,000,000	98,731,000	2.750	AAA	243	8/31/2023
	9128284Z0	US TREASURY NOTE	100,000,000	96,121,000	2.750	AAA	974	8/31/2025
	9128285C0	US TREASURY NOTE	50,000,000	48,328,000	3.000	AAA	1,004	9/30/2025
	9128285D8	US TREASURY NOTE	50,000,000	49,379,000	2.875	AAA	273	9/30/2023
	9128285J5	US TREASURY NOTE	115,000,000	111,064,700	3.000	AAA	1,035	10/31/2025
	9128285K2	US TREASURY NOTE	50,000,000	49,252,000	2.875	AAA	304	10/31/2023
	9128285N6	US TREASURY NOTE	100,000,000	96,219,000	2.875	AAA	1,065	11/30/2025
	9128285P1	US TREASURY NOTE	50,000,000	49,183,500	2.875	AAA	334	11/30/2023
	9128285T3	US TREASURY NOTE	100,000,000	95,625,000	2.625	AAA	1,096	12/31/2025
	9128285U0	US TREASURY NOTE	100,000,000	97,946,000	2.625	AAA	365	12/31/2023
	9128286A3	US TREASURY NOTE	100,000,000	95,547,000	2.625	AAA	1,127	1/31/2026
	9128286B1	US TREASURY NOTE	100,000,000	92,422,000	2.625	AAA	2,238	2/15/2029
	9128286F2	US TREASURY NOTE	100,000,000	94,981,000	2.500	AAA	1,155	2/28/2026
	9128286L9	US TREASURY NOTE	100,000,000	94,238,000	2.250	AAA	1,186	3/31/2026
	9128286S4	US TREASURY NOTE	100,000,000	94,461,000	2.375	AAA	1,216	4/30/2026

<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>
	9128286T2	US TREASURY NOTE	100,000,000	90,906,000	2.375	AAA	2,327	5/15/2029
	912828T91	US TREASURY NOTE	50,000,000	48,760,000	1.625	AAA	304	10/31/2023
	912828V23	US TREASURY NOTE	50,000,000	48,768,000	2.250	AAA	365	12/31/2023
	912828XZ8	US TREASURY NOTE	50,000,000	48,168,000	2.750	AAA	912	6/30/2025
	912828Y79	US TREASURY NOTE	35,000,000	33,812,100	2.875	AAA	943	7/31/2025
	912828YB0	US TREASURY NOTE	30,000,000	26,033,100	1.625	AAA	2,419	8/15/2029
	912828YQ7	US TREASURY NOTE	50,000,000	45,638,500	1.625	AAA	1,400	10/31/2026
	912828YU8	US TREASURY NOTE	50,000,000	45,595,500	1.625	AAA	1,430	11/30/2026
	912828YX2	US TREASURY NOTE	50,000,000	45,775,500	1.750	AAA	1,461	12/31/2026
	91282CAW1	US TREASURY NOTE	50,000,000	48,078,000	0.250	AAA	319	11/15/2023
	91282CBG5	US TREASURY NOTE	100,000,000	99,699,000	0.125	AAA	31	1/31/2023
	91282CBZ3	US TREASURY NOTE	25,000,000	21,692,500	1.250	AAA	1,947	4/30/2028
	91282CCD1	US TREASURY NOTE	100,000,000	98,215,000	0.125	AAA	151	5/31/2023
	91282CEN7	UNITED STATES TREASURY NOTES	50,000,000	47,383,000	2.750	AAA	1,581	4/30/2027
	91282CFG1	UNITED STATES TREASURY NOTES	50,000,000	48,957,000	3.250	AAA	609	8/31/2024
	91282CFQ9	UNITED STATES TREASURY NOTES	25,000,000	24,928,750	4.375	AAA	670	10/31/2024

Asset Total 3,061,000,000 2,861,267,060

Asset Type Total 3,061,000,000 2,861,267,060

GOV'T MONEY MARKET FUND

	38141W273	GOLDMAN SACHS FIN SQ GOVT-FS 465	560,000,000	560,000,000	-00		9,862	12/31/2049
	857492706	STATE STREET INSTITUTIONAL U.S.	5,000,000	5,000,000	-00		9,862	12/31/2049

Asset Total 565,000,000 565,000,000

TREASURY MONEY MARKET FUND

	38141W323	GOLDMAN SACHS FINANCIAL SQUARE	485,000,000	485,000,000	-00		9,862	12/31/2049
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<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>
			Asset Total	485,000,000	485,000,000			
		Asset Type Total	1,050,000,000	1,050,000,000				
<i>MUNI GO TAXABLE</i>								
	4423313K8	HOUSTON TX	21,060,000	18,157,511	3.961	AA3	8,826	3/1/2047
	57582PUE8	MASSACHUSETTS ST	13,440,000	14,109,178	5.456	AA1	6,179	12/1/2039
	882830BH4	TEXAS ST TRANSPRTN COMMISSION	30,000,000	20,466,600	2.472	AAA	7,945	10/1/2044
			Asset Total	64,500,000	52,733,288			
		Asset Type Total	64,500,000	52,733,288				
<i>MISC. GOV'T GUARANTEE</i>								
	742651DP4	PRIVATE EXPORT FUNDING	7,388,000	7,122,623	2.450	AAA	562	7/15/2024
			Asset Total	7,388,000	7,122,623			
		Asset Type Total	7,388,000	7,122,623				
<i>AFRICAN DEVELOPMENT BANK NOTES</i>								
	00828EDC0	AFRICAN DEVELOPMENT BANK	25,000,000	24,660,250	3.000	AAA	263	9/20/2023
			Asset Total	25,000,000	24,660,250			
<i>ASIAN DEVELOPMENT BANK NOTES</i>								
	045167AW3	ASIAN DEVELOPMENT BANK	5,000,000	5,356,400	5.820	AAA	1,994	6/16/2028
	045167EL3	ASIAN DEVELOPMENT BANK	25,000,000	24,412,000	2.625	AAA	395	1/30/2024
	04517PBG6	ASIAN DEVELOPMENT BANK	50,000,000	51,013,500	5.175	AAA	1,335	8/27/2026
			Asset Total	80,000,000	80,781,900			
<i>IADB Disc Note</i>								
	45818KAE2	INTER-AMERICAN DEV BK	5,000,000	4,998,800	-00	N/A	5	1/5/2023
	45818KAK8	INTER-AMERICAN DEV BK	15,000,000	14,987,550	-00	N/A	10	1/10/2023
			Asset Total	20,000,000	19,986,350			
<i>IADB NOTES & BONDS</i>								
	4581X0BX5	INTER-AMERICAN DEVEL BK	10,000,000	8,285,000	3.200	AAA	7,159	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	49,531,000	4.460	AAA	1,355	9/16/2026
		Asset Total	60,000,000	57,816,000				
<i>SOVEREIGN NOTES</i>								
	698299BK9	REPUBLIC OF PANAMA	5,000,000	4,299,900	3.160	BAA2	2,580	1/23/2030
	698299BN3	REPUBLIC OF PANAMA	10,000,000	7,405,100	2.252	BAA2	3,560	9/29/2032
	731011AU6	REPUBLIC OF POLAND	10,000,000	9,578,000	3.250	A2	1,192	4/6/2026
		Asset Total	25,000,000	21,283,000				
<i>WORLD BANK DISC NOTES</i>								
	459052AC0	INTL BK RECON&DEVELOP	25,000,000	25,000,000	-00	N/A	3	1/3/2023
	459052AE6	INTL BK RECON&DEVELOP	75,000,000	74,982,000	-00	N/A	5	1/5/2023
	459052BR6	INTL BK RECON&DEVELOP	50,000,000	49,773,500	-00	N/A	40	2/9/2023
	459052CG9	INTL BK RECON&DEVELOP	30,000,000	29,809,200	-00	N/A	55	2/24/2023
	459052CW4	INTL BK RECON&DEVELOP	100,000,000	99,205,000	-00	N/A	69	3/10/2023
		Asset Total	280,000,000	278,769,700				
		Asset Type Total	490,000,000	483,297,200				
<i>FHMS</i>								
	3137FJEH8	FHLMC MULTI FAMILY	21,000,000	20,394,570	3.900	N/A	2,064	8/25/2028
	3137FKUP9	FHLMC MULTIFAMILY STRUCTURED P	20,000,000	19,245,200	3.771	N/A	2,186	12/25/2028
	3137FPHK4	FHLMC MULTIFAMILY STRUCTURED P	20,000,000	17,652,600	2.425	N/A	2,429	8/25/2029
	3137FPJG1	FED HOME LN MTG CORP	14,000,000	12,476,240	2.595	N/A	2,460	9/25/2029
		Asset Total	75,000,000	69,768,610				
		Asset Type Total	75,000,000	69,768,610				
<i>AGENCY CMBS - FHMS</i>								
	3137H2NY6	FHLMC MULTIFAMILY STRUCTURED P	50,000,000	37,245,500	2.184	N/A	4,986	8/25/2036
		Asset Total	50,000,000	37,245,500				
		Asset Type Total	50,000,000	37,245,500				

<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>Grand Total</i>	18,248,185,339	16,960,843,436				