

Colorado State University Investment Holding Snapshot
COLORADO STATE UNIVERSITY
INVESTMENT BALANCES
6/30/2019

| | |
|--------------------------------------|-----------------------|
| Cash and Cash Equivalents | \$ 182,863,244 |
| Short-term Investments | \$ 44,408,666 |
| Restricted Cash and Cash Equivalents | \$ 42,193,239 |
| Restricted Investments | \$ 51,519,229 |
| Long-term Investments | \$ 169,008,020 |
| State Treasury Holdings | <u>\$ 489,992,398</u> |

| | | |
|--------------------------------|-----------------------|--------|
| State Treasury holdings | \$ 489,992,398 | 49.63% |
| CSU Foundation Investment pool | \$ 497,296,703 | 50.37% |
| | <u>\$ 987,289,101</u> | |

CSU Treasury Holdings Cash and Cash Equivalents are primarily investments held in the State of Colorado Treasury Pool and a detail listing of the State Treasury Pool can be found on the following website available at all times:

<https://www.colorado.gov/pacific/treasury/investment-portfolio>

Asset allocation for Colorado State University Foundation can be viewed at:

<https://foundation.colostate.edu/public-information/>

Colorado State University Foundation
 Monthly Performance Review
 6/30/2019

| | MARKET VALUE | ACTUAL ASSET ALLOCATION | TARGET ASSET ALLOCATION |
|---|--------------------|-------------------------|-------------------------|
| CSUF COMPOSITE PORTFOLIO | 506,748,305 | 100.00% | 100.00% |
| <u>Public Equities</u> | 257,878,832 | 50.89% | 49.00% |
| <u>US Equities</u> | 88,199,619 | 17.41% | 17.00% |
| US Large Cap Equities | 61,256,475 | 12.09% | 12.00% |
| US Small & Mid Cap Equities | 15,832,555 | 3.12% | 3.00% |
| US Micro Cap Equities | 11,110,590 | 2.19% | 2.00% |
| <u>International Equities</u> | 57,596,997 | 11.37% | 11.00% |
| International Small Cap Equities | 18,757,476 | 3.70% | 3.00% |
| International Hedged Equities | 19,616,311 | 3.87% | 4.00% |
| International Large Cap Equities | 19,223,210 | 3.79% | 4.00% |
| <u>Emerging Market Equities</u> | 28,049,702 | 5.54% | 6.00% |
| <u>Global Equities</u> | 84,032,514 | 16.58% | 15.00% |
| <u>Fixed Income</u> | 63,488,984 | 12.53% | 13.50% |
| <u>US TIPS/Treasuries</u> | 16,385,510 | 3.23% | 4.00% |
| <u>Emerging Markets Debt</u> | 13,103,150 | 2.59% | 3.00% |
| <u>Global Absolute Return Fixed Income</u> | 21,936,695 | 4.33% | 4.00% |
| <u>Other Fixed Income</u> | 12,063,629 | 2.38% | 2.50% |
| <u>Other/Global Asset Allocation</u> | 10,451,686 | 2.06% | 2.50% |
| <u>Alternatives</u> | 152,125,508 | 30.02% | 35.00% |
| <u>Hedge Funds</u> | 44,664,038 | 8.81% | 10.00% |
| <u>Private Markets</u> | 107,461,470 | 21.21% | 25.00% |
| Private Equity | 56,200,157 | 11.09% | 15.00% |
| Private Debt | 43,541,173 | 8.59% | 7.00% |
| Private Real Assets | 7,720,140 | 1.52% | 3.00% |
| <u>Opportunistic Investments</u> | 10,673,868 | 2.11% | 0.00% |
| <u>Cash</u> | 2,677,826 | 0.53% | 0.00% |
| <u>SHORT DURATION</u> | 8,278,755 | 1.63% | 0.00% |
| <u>Student-managed Investments</u> | 1,172,847 | 0.23% | 0.00% |

COLORADO STATE TREASURY FY19

Portfolio Detail--Treasury Pool

6/30/2019

| <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 SOFT BULLET 12X</i> | | | | | | | | |
| | 02582JHL7 | AMERICAN EXPRESS CREDIT ACCOUNT | 43,400,000 | 43,761,088 | 2.350 | N/A | 2,146 | 5 /15/2025 |
| | 02582JHU7 | AMERICAN EXPRESS CREDIT ACCOUN | 31,000,000 | 32,169,010 | 3.010 | AAA | 2,299 | 10/15/2025 |
| | 02582JJH4 | AMERICAN EXPRESS CREDIT ACCOUN | 12,000,000 | 12,289,920 | 3.180 | N/A | 1,751 | 4 /15/2024 |
| | 02587AAJ3 | AMERICAN EXPRESS CREDIT ACCOUN | 13,500,000 | 13,472,460 | 1.950 | AAA | 1,173 | 9 /15/2022 |
| | 02587AAN4 | AMERICAN EXPRESS CREDIT ACCOUN | 10,000,000 | 10,169,700 | 2.670 | AAA | 1,965 | 11/15/2024 |
| | 02588QAB4 | AMERICAN EXPRESS CREDIT ACCOUN | 7,500,000 | 7,666,050 | 2.870 | AAA | 1,934 | 10/15/2024 |
| | 05522RCY2 | BANK OF AMERICA CREDIT CARD TR | 30,000,000 | 30,308,400 | 2.700 | AAA | 1,478 | 7 /17/2023 |
| | 05522RDA3 | BANK OF AMERICA CREDIT CARD TR | 16,000,000 | 16,345,120 | 3.100 | N/R | 1,629 | 12/15/2023 |
| | 14041NEX5 | CAPITAL ONE MULTI-ASSET EXECUT | 9,880,000 | 10,089,456 | 2.750 | N/R | 2,146 | 5 /15/2025 |
| | 14041NFF3 | CAPITAL ONE MULTI-ASSET EXECUT | 8,970,000 | 8,957,980 | 1.330 | N/R | 1,081 | 6 /15/2022 |
| | 14041NFG1 | CAPITAL ONE MULTI-ASSET EXECUT | 5,974,000 | 5,923,281 | 1.660 | N/R | 1,814 | 6 /17/2024 |
| | 14041NFM8 | CAPITAL ONE MULTI-ASSET EXECUT | 44,600,000 | 44,999,616 | 2.430 | N/R | 2,026 | 1 /15/2025 |
| | 14041NFQ9 | CAPITAL ONE MULTI-ASSET EXECUTION | 31,000,000 | 31,250,170 | 2.290 | N/A | 2,207 | 7 /15/2025 |
| | 161571FQ2 | CHASE ISSUANCE TRUST | 19,810,000 | 19,877,552 | 2.160 | N/R | 1,905 | 9 /16/2024 |
| | 161571HE7 | CHASE ISSUANCE TRUST | 10,000,000 | 9,937,800 | 1.490 | N/R | 1,111 | 7 /15/2022 |
| | 161571HF4 | CHASE ISSUANCE TRUST | 6,525,000 | 6,522,260 | 1.270 | N/R | 746 | 7 /15/2021 |
| | 254683BP9 | DISCOVER CARD EXECUTION NOTE T | 14,915,000 | 14,879,055 | 1.900 | AAA | 1,205 | 10/17/2022 |
| | 254683BR5 | DISCOVER CARD EXECUTION NOTE T | 25,000,000 | 25,011,750 | 2.190 | AAA | 1,387 | 4 /17/2023 |
| | 254683BV6 | DISCOVER CARD EXECUTION NOTE T | 10,000,000 | 9,978,700 | 1.390 | AAA | 989 | 3 /15/2022 |
| | 254683BX2 | DISCOVER CARD EXECUTION NOTE T | 23,500,000 | 23,720,665 | 2.390 | AAA | 1,842 | 7 /15/2024 |

| <i>Asset Type</i> | <i>Cusip</i> | <i>Description</i> | <i>Par Value</i> | <i>Market Value</i> | <i>Stated Rate</i> | <i>Moody's</i> | <i>Days to Maturity</i> | <i>Maturity Date</i> |
|--|--------------|-------------------------------------|--------------------|---------------------|--------------------|----------------|-------------------------|----------------------|
| | 254683CK9 | DISCOVER CARD EXECUTION NOTE T | 6,500,000 | 6,657,755 | 3.040 | AAA | 1,842 | 7 /15/2024 |
| | | Asset Total | 380,074,000 | 383,987,787 | | | | |
| <i>ABS SOFT BULLET 2X</i> | | | | | | | | |
| | 17305EFM2 | CITIBANK CREDIT CARD ISSUANCE | 14,960,000 | 15,140,418 | 2.880 | AAA | 1,303 | 1 /23/2023 |
| | 17305EFX8 | CITIBANK CREDIT CARD ISSUANCE TRUST | 32,000,000 | 32,066,560 | 2.190 | AAA | 1,604 | 11/20/2023 |
| | 17305EGRO | CITIBANK CREDIT CARD ISSUANCE T | 25,000,000 | 25,902,250 | 3.210 | AAA | 1,989 | 12/9 /2024 |
| | | Asset Total | 71,960,000 | 73,109,228 | | | | |
| <i>AUTO ASSET BACKED LOCK OUT</i> | | | | | | | | |
| | 02004VAD5 | ALLY AUTO RECEIVABLES TRUST | 10,150,000 | 10,349,143 | 3.090 | AAA | 1,446 | 6 /15/2023 |
| | 02004WAC5 | ALLY AUTO RECEIVABLES TRUST | 15,000,000 | 15,277,050 | 2.910 | AAA | 1,538 | 9 /15/2023 |
| | 02007MAE0 | ALLY AUTO RECEIVABLES TRUST | 4,470,000 | 4,472,146 | 2.350 | N/A | 1,081 | 6 /15/2022 |
| | 09659QAE7 | BMW VEHICLE OWNER TRUST | 9,000,000 | 9,068,580 | 2.510 | AAA | 1,822 | 6 /25/2024 |
| | 14313YAD0 | CARMAX AUTO OWNER TRUST | 5,000,000 | 4,985,100 | 2.340 | AAA | 716 | 6 /15/2021 |
| | 34528FAB4 | FORD CREDIT AUTO OWNER TRUST | 7,013,701 | 7,015,384 | 2.590 | N/A | 596 | 2 /15/2021 |
| | 34531CAE0 | FORD CREDIT AUTO OWNER TRUST | 8,000,000 | 7,940,160 | 1.400 | AAA | 961 | 2 /15/2022 |
| | 34531EAE6 | FORD CREDIT AUTO OWNER TRUST | 5,000,000 | 4,981,700 | 1.920 | AAA | 1,020 | 4 /15/2022 |
| | 34531PAE1 | FORD CREDIT AUTO OWNER TRUST | 4,079,112 | 4,069,567 | 1.600 | N/A | 716 | 6 /15/2021 |
| | 34532TAD4 | FORD CREDIT AUTO OWNER TRUST | 13,426,000 | 13,691,701 | 3.330 | AAA | 1,385 | 4 /15/2023 |
| | 34533FAE1 | FORD CREDIT AUTO OWNER TRUST | 16,500,000 | 16,849,470 | 2.850 | AAA | 1,873 | 8 /15/2024 |
| | 36255JAB0 | GM FINANCIAL SECURITIZED TERM | 8,867,802 | 8,878,886 | 2.740 | N/A | 747 | 7 /16/2021 |
| | 36255JAE4 | GM FINANCIAL SECURITIZED TERM | 14,000,000 | 14,390,460 | 3.160 | N/A | 1,661 | 1 /16/2024 |
| | 36255PAE0 | GM FINANCIAL SECURITIZED TERM | 6,250,000 | 6,301,375 | 2.460 | AAA | 1,478 | 7 /17/2023 |
| | 36256XAB8 | GM FINANCIAL SECURITIZED TERM | 8,134,482 | 8,166,858 | 2.990 | AAA | 990 | 3 /16/2022 |
| | 36256XAD4 | GM FINANCIAL SECURITIZED TERM | 10,000,000 | 10,154,600 | 2.970 | AAA | 1,600 | 11/16/2023 |

| <i>Asset Type</i> | <i>Cusip</i> | <i>Description</i> | <i>Par Value</i> | <i>Market Value</i> | <i>Stated Rate</i> | <i>Moody's</i> | <i>Days to Maturity</i> | <i>Maturity Date</i> |
|-------------------|--------------|--------------------------------|------------------|---------------------|--------------------|----------------|-------------------------|----------------------|
| | 36257FAE0 | GM FINANCIAL SECURITIZED TERM | 14,000,000 | 14,283,640 | 3.220 | AAA | 1,874 | 8 /16/2024 |
| | 43811BAD6 | HONDA AUTO RECEIVABLES OWNER T | 6,250,000 | 6,229,750 | 1.870 | AAA | 1,538 | 9 /15/2023 |
| | 43814TAD4 | HONDA AUTO RECEIVABLES OWNER T | 13,000,000 | 12,984,140 | 2.050 | AAA | 1,452 | 6 /21/2023 |
| | 43814UAF6 | HONDA AUTO RECEIVABLES OWNER T | 17,605,170 | 17,617,494 | 2.660 | N/A | 537 | 12/18/2020 |
| | 44891EAC3 | HYUNDAI AUTO RECEIVABLES TRUST | 2,186,836 | 2,179,423 | 1.290 | AAA | 655 | 4 /15/2021 |
| | 44891EAD1 | HYUNDAI AUTO RECEIVABLES TRUST | 13,000,000 | 12,897,170 | 1.450 | AAA | 1,234 | 11/15/2022 |
| | 44930UAE6 | HYUNDAI AUTO RECEIVABLES TRUST | 3,000,000 | 2,991,690 | 1.730 | AAA | 1,051 | 5 /16/2022 |
| | 44932NAE0 | HYUNDAI AUTO RECEIVABLES TRUST | 10,000,000 | 10,143,300 | 2.710 | N/A | 2,146 | 5 /15/2025 |
| | 44933AAB3 | HYUNDAI AUTO RECEIVABLES TRUST | 9,000,000 | 9,035,460 | 3.040 | AAA | 716 | 6 /15/2021 |
| | 58772RAB0 | MERCEDES-BENZ AUTO RECEIVABLES | 14,819,833 | 14,835,394 | 2.710 | AAA | 655 | 4 /15/2021 |
| | 58772RAE4 | MERCEDES-BENZ AUTO RECEIVABLES | 7,500,000 | 7,710,900 | 3.150 | AAA | 1,934 | 10/15/2024 |
| | 654747AE4 | NISSAN AUTO RECEIVABLES OWNER | 24,000,000 | 24,012,480 | 2.110 | AAA | 1,415 | 5 /15/2023 |
| | 65478AAE3 | NISSAN AUTO RECEIVABLES OWNER | 7,108,853 | 7,090,725 | 1.670 | AAA | 961 | 2 /15/2022 |
| | 65478DAE7 | NISSAN AUTO RECEIVABLES OWNER | 12,000,000 | 12,212,280 | 2.890 | AAA | 1,814 | 6 /17/2024 |
| | 65478HAB4 | NISSAN AUTO RECEIVABLES OWNER | 4,478,560 | 4,474,709 | 1.890 | AAA | 473 | 10/15/2020 |
| | 65478NAE5 | NISSAN AUTO RECEIVABLES OWNER | 6,250,000 | 6,488,438 | 3.270 | AAA | 2,178 | 6 /16/2025 |
| | 65478VAD9 | NISSAN AUTO RECEIVABLES OWNER | 1,656,819 | 1,652,329 | 1.320 | AAA | 565 | 1 /15/2021 |
| | 65478VAE7 | NISSAN AUTO RECEIVABLES OWNER | 3,500,000 | 3,479,840 | 1.540 | AAA | 1,205 | 10/17/2022 |
| | 65478WAD7 | NISSAN AUTO RECEIVABLES OWNER | 2,285,507 | 2,277,462 | 1.180 | AAA | 565 | 1 /15/2021 |
| | 65479KAD2 | NISSAN AUTO RECEIVABLES OWNER | 14,000,000 | 14,248,360 | 2.900 | AAA | 1,569 | 10/16/2023 |
| | 89190BAE8 | TOYOTA AUTO RECEIVABLES OWNER | 6,000,000 | 5,993,280 | 2.050 | AAA | 1,173 | 9 /15/2022 |
| | 89231AAB7 | TOYOTA AUTO RECEIVABLES OWNER | 16,171,986 | 16,214,518 | 2.770 | AAA | 778 | 8 /16/2021 |
| | 89231PAE8 | TOYOTA AUTO RECEIVABLES OWNER | 7,865,000 | 8,117,702 | 3.300 | AAA | 1,691 | 2 /15/2024 |

| <i>Asset Type</i> | <i>Cusip</i> | <i>Description</i> | <i>Par Value</i> | <i>Market Value</i> | <i>Stated Rate</i> | <i>Moody's</i> | <i>Days to Maturity</i> | <i>Maturity Date</i> |
|-------------------|--------------|--------------------------------|------------------|---------------------|--------------------|----------------|-------------------------|----------------------|
| | 89238BAE2 | TOYOTA AUTO RECEIVABLES OWNER | 7,000,000 | 7,077,140 | 2.520 | AAA | 1,415 | 5 /15/2023 |
| | 89238MAE8 | TOYOTA AUTO RECEIVABLES OWNER | 15,500,000 | 15,471,480 | 2.100 | AAA | 1,173 | 9 /15/2022 |
| | 89238TAB9 | TOYOTA AUTO RECEIVABLES OWNER | 5,547,251 | 5,551,300 | 2.640 | AAA | 260 | 3 /15/2021 |
| | 92868LAB7 | VOLKSWAGEN AUTO LOAN ENHANCED | 7,348,882 | 7,366,887 | 3.020 | N/A | 751 | 7 /20/2021 |
| | 98161TAE5 | WORLD OMNI AUTO RECEIVABLES TR | 11,280,000 | 11,306,508 | 2.250 | N/A | 1,569 | 10/16/2023 |
| | 98161VAD2 | WORLD OMNI AUTO RECEIVABLES TR | 5,500,000 | 5,574,965 | 2.730 | N/A | 1,691 | 2 /15/2024 |
| | 98162FAD6 | WORLD OMNI AUTO RECEIVABLES TR | 5,000,000 | 4,985,250 | 1.950 | N/A | 1,051 | 5 /16/2022 |
| | 98162VAE9 | WORLD OMNI AUTO RECEIVABLES TR | 10,000,000 | 10,148,200 | 2.640 | N/A | 2,178 | 6 /16/2025 |
| | 98162YAD5 | WORLD OMNI AUTO RECEIVABLES TR | 16,500,000 | 16,873,890 | 3.040 | N/A | 1,781 | 5 /15/2024 |
| | 98163EAB2 | WORLD OMNI AUTO RECEIVABLES TR | 10,468,354 | 10,488,139 | 2.800 | N/A | 933 | 1 /18/2022 |
| | 98163EAE6 | WORLD OMNI AUTO RECEIVABLES TR | 15,000,000 | 15,500,100 | 3.270 | N/A | 1,905 | 9 /16/2024 |

Asset Total 469,714,149 474,106,523

Asset Type Total

921,748,149 931,203,538

COMMERCIAL PAPER DISCOUNT

| | | | | | | | | |
|--|-----------|-----------------------------|-------------|-------------|-----|--|-----|------------|
| | 07274MU11 | BAYERISCHE LNDBNK NY CPDN | 25,000,000 | 25,000,000 | -00 | | 1 | 7 /1 /2019 |
| | 13508UYR8 | HER MAJESTY RGT CANADA CPDN | 200,000,000 | 198,244,000 | -00 | | 148 | 11/25/2019 |
| | 24023HUR4 | DCAT, LLC CPDN | 11,000,000 | 10,982,620 | -00 | | 25 | 7 /25/2019 |
| | 24023HUV5 | DCAT, LLC CPDN | 55,900,000 | 55,797,144 | -00 | | 29 | 7 /29/2019 |
| | 29878SU12 | EUROPEAN INVT BNK CPDN | 50,000,000 | 50,000,000 | -00 | | 1 | 7 /1 /2019 |
| | 29878SV86 | EUROPEAN INVT BNK CPDN | 100,000,000 | 99,752,000 | -00 | | 39 | 8 /8 /2019 |
| | 29878SXR2 | EUROPEAN INVT BNK CPDN | 60,000,000 | 59,572,800 | -00 | | 117 | 10/25/2019 |
| | 30229BUC9 | EXXON MOBIL CORP CPDN | 50,000,000 | 49,964,000 | -00 | | 12 | 7 /12/2019 |
| | 30229BUJ4 | EXXON MOBIL CORP CPDN | 35,000,000 | 34,960,800 | -00 | | 18 | 7 /18/2019 |
| | 30229BUN5 | EXXON MOBIL CORP CPDN | 11,000,000 | 10,984,820 | -00 | | 22 | 7 /22/2019 |

| <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> |
|---|--------------|-----------------------------|----------------------|----------------------|--------------------|----------------|-------------------------|----------------------|
| | 30229BUX3 | EXXON MOBIL CORP CPDN | 50,000,000 | 49,901,500 | -00 | | 31 | 7 /31/2019 |
| | 30229BV12 | EXXON MOBIL CORP CPDN | 25,000,000 | 24,949,500 | -00 | | 32 | 8 /1 /2019 |
| | 30229BV87 | EXXON MOBIL CORP CPDN | 50,000,000 | 49,876,000 | -00 | | 39 | 8 /8 /2019 |
| | 50000EUJ1 | KOCH INDUSTRIES INC. CPDN | 45,000,000 | 44,949,600 | -00 | | 18 | 7 /18/2019 |
| | 50000EUR3 | KOCH INDUSTRIES INC. CPDN | 30,000,000 | 29,952,600 | -00 | | 25 | 7 /25/2019 |
| | 50000EV84 | KOCH INDUSTRIES INC. CPDN | 100,000,000 | 99,752,000 | -00 | | 39 | 8 /8 /2019 |
| | 60680BU12 | mitsubishi int'l co. CPDN | 50,000,000 | 50,000,000 | -00 | | 1 | 7 /1 /2019 |
| | 62479MUR2 | MUFG BANK LTD NY BRAN CPDN | 214,000,000 | 213,661,880 | -00 | | 25 | 7 /25/2019 |
| | 62479MUX9 | MUFG BANK LTD NY BRAN CPDN | 109,000,000 | 108,785,270 | -00 | | 31 | 7 /31/2019 |
| | 62479MV91 | MUFG BANK LTD NY BRAN CPDN | 30,000,000 | 29,923,500 | -00 | | 40 | 8 /9 /2019 |
| | 63873KU13 | NATIXIS NY CPDN | 40,000,000 | 40,000,000 | -00 | | 1 | 7 /1 /2019 |
| | 64105SU14 | NESTLE FIN INTL LTD CPDN | 50,000,000 | 50,000,000 | -00 | | 1 | 7 /1 /2019 |
| | 64105SUX4 | NESTLE FIN INTL LTD CPDN | 75,000,000 | 74,852,250 | -00 | | 31 | 7 /31/2019 |
| | 64105SV88 | NESTLE FIN INTL LTD CPDN | 35,000,000 | 34,913,200 | -00 | | 39 | 8 /8 /2019 |
| | 64105SVD7 | NESTLE FIN INTL LTD CPDN | 60,000,000 | 59,831,400 | -00 | | 44 | 8 /13/2019 |
| | 89233HU10 | TOYOTA MOTOR CREDIT CO CPDN | 45,000,000 | 45,000,000 | -00 | | 1 | 7 /1 /2019 |
| | | Asset Total | 1,605,900,000 | 1,601,606,884 | | | | |
| | | Asset Type Total | 1,605,900,000 | 1,601,606,884 | | | | |
| <i>CORPORATE NOTES & MTN'S</i> | | | | | | | | |
| | 00440EAT4 | ACE INA HOLDINGS | 36,150,000 | 36,165,545 | 2.300 | A3 | 492 | 11/3 /2020 |
| | 00440EAU1 | CHUBB INA HOLDINGS INC | 5,000,000 | 5,092,950 | 2.875 | A3 | 1,222 | 11/3 /2022 |
| | 009158AR7 | AIR PRODUCTS&CHEMICALS | 4,840,000 | 4,934,332 | 3.000 | A2 | 857 | 11/3 /2021 |
| | 02209SAP8 | ALTRIA GROUP INC | 10,000,000 | 10,054,200 | 2.950 | A3 | 1,402 | 5 /2 /2023 |
| | 02209SAT0 | ALTRIA GROUP INC | 9,851,000 | 9,857,600 | 2.625 | A3 | 198 | 1 /14/2020 |

| <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> |
|-------------------|--------------|--------------------------|------------------|---------------------|--------------------|----------------|-------------------------|----------------------|
| | 023135AM8 | AMAZON.COM INC | 9,807,000 | 10,108,859 | 3.300 | A3 | 889 | 12/5 /2021 |
| | 025816BS7 | AMERICAN EXPRESS CO | 15,000,000 | 15,528,300 | 3.400 | A3 | 1,338 | 2 /27/2023 |
| | 025816BW8 | AMERICAN EXPRESS CO | 10,000,000 | 10,497,100 | 3.700 | A3 | 1,495 | 8 /3 /2023 |
| | 025816CC1 | AMERICAN EXPRESS CO | 10,000,000 | 10,432,700 | 3.400 | A3 | 1,698 | 2 /22/2024 |
| | 025816CD9 | AMERICAN EXPRESS CO | 20,000,000 | 20,244,200 | 2.750 | A3 | 1,055 | 5 /20/2022 |
| | 0258M0DP1 | AMERICAN EXPRESS CREDIT | 10,000,000 | 9,997,700 | 2.250 | A2 | 46 | 8 /15/2019 |
| | 02665WAU5 | AMERICAN HONDA FINANCE | 20,500,000 | 20,477,040 | 2.150 | A2 | 257 | 3 /13/2020 |
| | 02665WBG5 | AMERICAN HONDA FINANCE | 14,400,000 | 14,234,544 | 1.700 | A2 | 802 | 9 /9 /2021 |
| | 02665WCA7 | AMERICAN HONDA FINANCE | 15,000,000 | 15,188,850 | 2.600 | A2 | 1,235 | 11/16/2022 |
| | 02665WCQ2 | AMERICAN HONDA FINANCE | 20,000,000 | 21,048,200 | 3.625 | A2 | 1,563 | 10/10/2023 |
| | 02665WCT6 | AMERICAN HONDA FINANCE | 5,000,000 | 5,253,200 | 3.550 | A2 | 1,657 | 1 /12/2024 |
| | 02665WCZ2 | AMERICAN HONDA FINANCE | 20,000,000 | 20,007,800 | 2.400 | A2 | 1,824 | 6 /27/2024 |
| | 031162BN9 | AMGEN INC | 20,000,000 | 20,632,600 | 3.625 | BAA1 | 1,050 | 5 /15/2022 |
| | 031162BV1 | AMGEN INC | 10,000,000 | 10,503,700 | 3.625 | BAA1 | 1,788 | 5 /22/2024 |
| | 037833AR1 | APPLE INC | 10,000,000 | 10,146,300 | 2.850 | AA1 | 676 | 5 /6 /2021 |
| | 037833CC2 | APPLE INC | 15,000,000 | 14,854,800 | 1.550 | AA1 | 766 | 8 /4 /2021 |
| | 037833CK4 | APPLE INC | 10,000,000 | 9,978,900 | 1.900 | AA1 | 222 | 2 /7 /2020 |
| | 037833DC1 | APPLE INC | 5,000,000 | 5,012,650 | 2.100 | AA1 | 1,170 | 9 /12/2022 |
| | 053015AD5 | AUTOMATIC DATA PROCESSNG | 26,323,000 | 26,339,583 | 2.250 | AA3 | 443 | 9 /15/2020 |
| | 05531FBF9 | BB&T CORPORATION | 20,000,000 | 21,108,400 | 3.750 | A2 | 1,620 | 12/6 /2023 |
| | 05565QCP1 | BP CAPITAL MARKETS PLC | 5,000,000 | 5,291,000 | 3.814 | A1 | 1,686 | 2 /10/2024 |
| | 06051GFB0 | BANK OF AMERICA CORP | 15,000,000 | 16,042,950 | 4.125 | A2 | 1,667 | 1 /22/2024 |
| | 06051GFF1 | BANK OF AMERICA CORP | 20,000,000 | 21,312,400 | 4.000 | A2 | 1,737 | 4 /1 /2024 |

| <i>Asset Type</i> | <i>Cusip</i> | <i>Description</i> | <i>Par Value</i> | <i>Market Value</i> | <i>Stated Rate</i> | <i>Moody's</i> | <i>Days to Maturity</i> | <i>Maturity Date</i> |
|-------------------|--------------|--------------------------|------------------|---------------------|--------------------|----------------|-------------------------|----------------------|
| | 06406HCS6 | BANK OF NEW YORK MELLON | 12,575,000 | 13,281,967 | 3.650 | A1 | 1,680 | 2 /4 /2024 |
| | 06406HCW7 | BANK OF NEW YORK MELLON | 12,000,000 | 12,000,360 | 2.300 | A1 | 73 | 9 /11/2019 |
| | 06406HDD8 | BANK OF NY MELLON CORP | 7,745,000 | 7,785,119 | 2.600 | A1 | 414 | 8 /17/2020 |
| | 06406RAJ6 | BANK OF NY MELLON CORP | 20,000,000 | 20,855,600 | 3.450 | A1 | 1,503 | 8 /11/2023 |
| | 07330NAN5 | BRANCH BANKING&TRUST | 25,000,000 | 24,963,250 | 2.100 | A1 | 199 | 1 /15/2020 |
| | 084664BZ3 | BERKSHIRE HATHAWAY FIN | 5,000,000 | 5,048,750 | 2.900 | AA2 | 473 | 10/15/2020 |
| | 084670BJ6 | BERKSHIRE HATHAWAY INC | 20,000,000 | 20,600,600 | 3.000 | AA2 | 1,322 | 2 /11/2023 |
| | 084670BL1 | BERKSHIRE HATHAWAY INC | 7,000,000 | 6,997,480 | 2.100 | AA2 | 45 | 8 /14/2019 |
| | 084670BQ0 | BERKSHIRE HATHAWAY INC | 20,000,000 | 20,055,400 | 2.200 | AA2 | 624 | 3 /15/2021 |
| | 097023BG9 | BOEING CO | 15,000,000 | 15,052,050 | 2.350 | A2 | 853 | 10/30/2021 |
| | 097023BM6 | BOEING CO | 17,029,000 | 16,902,475 | 1.650 | A2 | 488 | 10/30/2020 |
| | 097023BT1 | BOEING CO | 5,000,000 | 4,986,350 | 2.125 | A2 | 975 | 3 /1 /2022 |
| | 10373QAD2 | BP CAP MARKETS AMERICA | 5,625,000 | 5,955,919 | 3.790 | A1 | 1,682 | 2 /6 /2024 |
| | 12189LAH4 | BURLINGTN NORTH SANTA FE | 15,000,000 | 15,363,450 | 3.050 | A3 | 989 | 3 /15/2022 |
| | 12189LAL5 | BURLINGTN NORTH SANTA FE | 4,853,000 | 4,971,656 | 3.050 | A3 | 1,159 | 9 /1 /2022 |
| | 12189LAM3 | BURLINGTN NORTH SANTA FE | 9,000,000 | 9,228,330 | 3.000 | A3 | 1,354 | 3 /15/2023 |
| | 14913Q2N8 | CATERPILLAR FINL SERVICE | 7,000,000 | 7,139,230 | 3.150 | A3 | 800 | 9 /7 /2021 |
| | 14913Q2S7 | CATERPILLAR FINL SERVICE | 10,000,000 | 10,551,400 | 3.650 | A3 | 1,621 | 12/7 /2023 |
| | 166764AN0 | CHEVRON CORP | 15,885,000 | 15,881,188 | 2.193 | AA2 | 138 | 11/15/2019 |
| | 166764AR1 | CHEVRON CORP | 22,428,000 | 22,383,144 | 1.961 | AA2 | 247 | 3 /3 /2020 |
| | 166764BG4 | CHEVRON CORP | 23,150,000 | 23,170,372 | 2.100 | AA2 | 686 | 5 /16/2021 |
| | 17275RAX0 | CISCO SYSTEMS INC | 7,000,000 | 7,017,990 | 2.450 | A1 | 351 | 6 /15/2020 |
| | 17275RBD3 | CISCO SYSTEMS INC | 5,000,000 | 5,002,850 | 2.200 | A1 | 609 | 2 /28/2021 |

| <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> |
|-------------------|--------------|--------------------------|------------------|---------------------|--------------------|----------------|-------------------------|----------------------|
| | 17275RBJ0 | CISCO SYSTEMS INC | 20,000,000 | 19,882,600 | 1.850 | A1 | 813 | 9 /20/2021 |
| | 17325FAE8 | CITIBANK NA | 10,000,000 | 9,981,100 | 2.100 | AA3 | 348 | 6 /12/2020 |
| | 17325FAJ7 | CITIBANK NA | 20,000,000 | 19,965,600 | 2.125 | AA3 | 478 | 10/20/2020 |
| | 17325FAS7 | CITIBANK NA | 30,000,000 | 31,586,700 | 3.650 | AA3 | 1,668 | 1 /23/2024 |
| | 191216BG4 | COCA-COLA CO/THE | 7,484,000 | 7,520,148 | 2.450 | A1 | 490 | 11/1 /2020 |
| | 191216BT6 | COCA-COLA CO/THE | 12,175,000 | 12,148,702 | 1.875 | A1 | 485 | 10/27/2020 |
| | 191216BY5 | COCA-COLA CO/THE | 24,070,000 | 23,820,635 | 1.550 | A1 | 794 | 9 /1 /2021 |
| | 191216CF5 | COCA-COLA CO/THE | 7,000,000 | 7,036,190 | 2.200 | A1 | 1,060 | 5 /25/2022 |
| | 19416QDZ0 | COLGATE-PALMOLIVE CO | 5,500,000 | 5,560,335 | 2.300 | AA3 | 1,038 | 5 /3 /2022 |
| | 19416QEL0 | COLGATE-PALMOLIVE CO | 6,000,000 | 6,050,340 | 2.250 | AA3 | 1,234 | 11/15/2022 |
| | 20030NAZ4 | COMCAST CORP | 10,000,000 | 10,000,000 | 5.700 | A3 | 1 | 7 /1 /2019 |
| | 20030NBD2 | COMCAST CORP | 11,226,000 | 11,548,748 | 3.125 | A3 | 1,111 | 7 /15/2022 |
| | 20030NBF7 | COMCAST CORP | 5,000,000 | 5,081,800 | 2.850 | A3 | 1,295 | 1 /15/2023 |
| | 20030NBJ9 | COMCAST CORP | 20,000,000 | 21,089,400 | 3.600 | A3 | 1,706 | 3 /1 /2024 |
| | 20030NBV2 | COMCAST CORP | 23,820,000 | 23,523,917 | 1.625 | A3 | 930 | 1 /15/2022 |
| | 22160KAF2 | COSTCO WHOLESALE CORP | 7,070,000 | 7,050,558 | 1.700 | AA3 | 168 | 12/15/2019 |
| | 22160KAH8 | COSTCO WHOLESALE CORP | 16,590,000 | 16,676,102 | 2.250 | AA3 | 961 | 2 /15/2022 |
| | 22160KAJ4 | COSTCO WHOLESALE CORP | 25,000,000 | 25,025,250 | 2.150 | AA3 | 688 | 5 /18/2021 |
| | 22160KAK1 | COSTCO WHOLESALE CORP | 10,000,000 | 10,061,100 | 2.300 | AA3 | 1,053 | 5 /18/2022 |
| | 22303QAN0 | COVIDIEN INTL FINANCE SA | 5,230,000 | 5,374,766 | 3.200 | A3 | 1,081 | 6 /15/2022 |
| | 235851AP7 | DANAHER CORP | 5,800,000 | 5,811,542 | 2.400 | A2 | 443 | 9 /15/2020 |
| | 24422ERM3 | JOHN DEERE CAPITAL CORP | 10,000,000 | 10,192,600 | 2.750 | A2 | 989 | 3 /15/2022 |
| | 24422ETG4 | JOHN DEERE CAPITAL CORP | 16,595,000 | 16,952,290 | 2.800 | A2 | 1,345 | 3 /6 /2023 |

| <i>Asset Type</i> | <i>Cusip</i> | <i>Description</i> | <i>Par Value</i> | <i>Market Value</i> | <i>Stated Rate</i> | <i>Moody's</i> | <i>Days to Maturity</i> | <i>Maturity Date</i> |
|-------------------|--------------|--------------------------|------------------|---------------------|--------------------|----------------|-------------------------|----------------------|
| | 24422EUK3 | JOHN DEERE CAPITAL CORP | 5,000,000 | 5,101,450 | 3.125 | A2 | 803 | 9 /10/2021 |
| | 24422EUM9 | JOHN DEERE CAPITAL CORP | 15,000,000 | 15,861,150 | 3.650 | A2 | 1,565 | 10/12/2023 |
| | 24422EUQ0 | JOHN DEERE CAPITAL CORP | 5,000,000 | 5,130,400 | 3.200 | A2 | 925 | 1 /10/2022 |
| | 247109BS9 | DELMARVA PWR&LIGHT CO | 6,280,000 | 6,566,996 | 3.500 | A2 | 1,599 | 11/15/2023 |
| | 25468PDJ2 | WALT DISNEY COMPANY/THE | 18,900,000 | 18,970,119 | 2.300 | A2 | 593 | 2 /12/2021 |
| | 25468PDP8 | WALT DISNEY COMPANY/THE | 10,620,000 | 10,592,069 | 1.950 | A2 | 248 | 3 /4 /2020 |
| | 25468PDQ6 | WALT DISNEY COMPANY/THE | 5,000,000 | 5,041,200 | 2.450 | A2 | 978 | 3 /4 /2022 |
| | 26441CAW5 | DUKE ENERGY CORP | 6,045,000 | 6,042,945 | 2.400 | BAA1 | 1,142 | 8 /15/2022 |
| | 26442CAK0 | DUKE ENERGY CAROLINAS | 4,000,000 | 4,117,040 | 3.900 | AA2 | 716 | 6 /15/2021 |
| | 26442CAV6 | DUKE ENERGY CAROLINAS | 4,000,000 | 4,110,720 | 3.050 | AA2 | 1,354 | 3 /15/2023 |
| | 26442UAF1 | DUKE ENERGY PROGRESS LLC | 4,095,000 | 4,269,406 | 3.375 | AA3 | 1,524 | 9 /1 /2023 |
| | 278642AH6 | EBAY INC | 5,000,000 | 4,998,350 | 2.200 | BAA1 | 32 | 8 /1 /2019 |
| | 30231GAG7 | EXXON MOBIL CORPORATION | 7,000,000 | 6,988,170 | 1.912 | AAA | 250 | 3 /6 /2020 |
| | 30231GAV4 | EXXON MOBIL CORPORATION | 19,523,000 | 19,577,079 | 2.222 | AAA | 610 | 3 /1 /2021 |
| | 369550AU2 | GENERAL DYNAMICS CORP | 15,000,000 | 15,065,700 | 2.250 | A2 | 1,234 | 11/15/2022 |
| | 369550AW8 | GENERAL DYNAMICS CORP | 10,000,000 | 9,899,100 | 1.875 | A2 | 1,507 | 8 /15/2023 |
| | 369550BD9 | GENERAL DYNAMICS CORP | 17,145,000 | 17,919,097 | 3.375 | A2 | 1,415 | 5 /15/2023 |
| | 373334JX0 | GEORGIA POWER COMPANY | 6,088,000 | 6,164,404 | 2.850 | BAA1 | 1,050 | 5 /15/2022 |
| | 373334KG5 | GEORGIA POWER CO | 28,200,000 | 28,090,020 | 2.000 | BAA1 | 274 | 3 /30/2020 |
| | 375558AW3 | GILEAD SCIENCES INC | 44,000,000 | 46,682,680 | 3.700 | A3 | 1,737 | 4 /1 /2024 |
| | 375558BL6 | GILEAD SCIENCES INC | 10,000,000 | 10,075,200 | 2.500 | A3 | 1,524 | 9 /1 /2023 |
| | 377372AL1 | GLAXOSMITHKLINE CAP INC | 20,000,000 | 20,818,000 | 3.375 | A2 | 1,415 | 5 /15/2023 |
| | 377373AD7 | GLAXOSMITHKLINE CAPITAL | 13,709,000 | 13,939,311 | 2.850 | A2 | 1,043 | 5 /8 /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> |
|-------------------|--------------|--------------------------|------------------|---------------------|--------------------|----------------|-------------------------|----------------------|
| | 377373AJ4 | GLAXOSMITHKLINE CAPITAL | 20,000,000 | 20,348,800 | 2.875 | A2 | 1,067 | 6 /1 /2022 |
| | 437076AZ5 | HOME DEPOT INC | 5,000,000 | 5,110,450 | 2.700 | A2 | 1,371 | 4 /1 /2023 |
| | 437076BG6 | HOME DEPOT INC | 10,000,000 | 10,170,400 | 2.625 | A2 | 1,067 | 6 /1 /2022 |
| | 437076BL5 | HOME DEPOT INC | 39,737,000 | 39,721,105 | 2.000 | A2 | 641 | 4 /1 /2021 |
| | 437076BV3 | HOME DEPOT INC | 7,000,000 | 7,224,210 | 3.250 | A2 | 975 | 3 /1 /2022 |
| | 438516BM7 | HONEYWELL INTERNATIONAL | 41,275,000 | 41,014,968 | 1.850 | A2 | 855 | 11/1 /2021 |
| | 458140AM2 | INTEL CORP | 5,000,000 | 5,087,250 | 2.700 | A1 | 1,264 | 12/15/2022 |
| | 458140AQ3 | INTEL CORP | 13,000,000 | 13,026,520 | 2.450 | A1 | 395 | 7 /29/2020 |
| | 458140AW0 | INTEL CORP | 10,295,000 | 10,216,449 | 1.700 | A1 | 689 | 5 /19/2021 |
| | 458140BB5 | INTEL CORP | 7,000,000 | 7,055,650 | 2.350 | A1 | 1,046 | 5 /11/2022 |
| | 45866FAC8 | INTERCONTINENTALEXCHANGE | 30,750,000 | 30,931,425 | 2.750 | A2 | 520 | 12/1 /2020 |
| | 45866FAE4 | INTERCONTINENTALEXCHANGE | 15,242,000 | 15,276,295 | 2.350 | A2 | 1,173 | 9 /15/2022 |
| | 45866FAG9 | INTERCONTINENTALEXCHANGE | 8,600,000 | 8,973,412 | 3.450 | A2 | 1,544 | 9 /21/2023 |
| | 46625HJX9 | JPMORGAN CHASE&CO | 10,000,000 | 10,534,100 | 3.625 | A2 | 1,779 | 5 /13/2024 |
| | 46625HKA7 | JPMORGAN CHASE&CO | 10,000,000 | 9,996,900 | 2.250 | A2 | 207 | 1 /23/2020 |
| | 478160BM5 | JOHNSON&JOHNSON | 10,000,000 | 9,995,200 | 1.875 | AAA | 158 | 12/5 /2019 |
| | 478160CD4 | JOHNSON&JOHNSON | 7,000,000 | 7,047,530 | 2.250 | AAA | 977 | 3 /3 /2022 |
| | 48127HAA7 | JPMORGAN CHASE&CO | 7,500,000 | 7,497,525 | 2.200 | A2 | 114 | 10/22/2019 |
| | 49327M2G8 | KEY BANK NA | 4,500,000 | 4,497,120 | 2.250 | A3 | 260 | 3 /16/2020 |
| | 49327M2T0 | KEY BANK NA | 10,000,000 | 10,013,800 | 2.300 | A3 | 1,172 | 9 /14/2022 |
| | 532457BQ0 | ELI LILLY&CO | 33,669,000 | 33,928,925 | 2.350 | A2 | 1,050 | 5 /15/2022 |
| | 55279HAL4 | MANUF&TRADERS TRUST CO | 5,000,000 | 5,029,000 | 2.500 | A3 | 1,053 | 5 /18/2022 |
| | 55279HAN0 | MANUF&TRADERS TRUST CO | 10,000,000 | 9,981,500 | 2.050 | A3 | 414 | 8 /17/2020 |

| <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> |
|-------------------|--------------|--------------------------|------------------|---------------------|--------------------|----------------|-------------------------|----------------------|
| | 57636QAF1 | MASTERCARD INC | 29,300,000 | 29,229,680 | 2.000 | A1 | 875 | 11/21/2021 |
| | 585055BR6 | MEDTRONIC INC | 10,000,000 | 10,280,700 | 3.150 | A3 | 989 | 3 /15/2022 |
| | 589331AT4 | MERCK&CO INC | 17,627,000 | 17,789,345 | 2.400 | A1 | 1,173 | 9 /15/2022 |
| | 58933YAF2 | MERCK&CO INC | 10,000,000 | 10,240,800 | 2.800 | A1 | 1,418 | 5 /18/2023 |
| | 58933YAS4 | MERCK&CO INC | 15,000,000 | 14,963,850 | 1.850 | A1 | 225 | 2 /10/2020 |
| | 58933YAU9 | MERCK&CO INC | 5,000,000 | 5,165,700 | 2.900 | A1 | 1,712 | 3 /7 /2024 |
| | 594918BP8 | MICROSOFT CORP | 8,000,000 | 7,931,920 | 1.550 | AAA | 770 | 8 /8 /2021 |
| | 594918BV5 | MICROSOFT CORP | 10,000,000 | 9,978,600 | 1.850 | AAA | 221 | 2 /6 /2020 |
| | 594918BX1 | MICROSOFT CORP | 20,000,000 | 20,722,800 | 2.875 | AAA | 1,682 | 2 /6 /2024 |
| | 637432NJ0 | NATIONAL RURAL UTIL COOP | 5,000,000 | 5,070,000 | 2.700 | A1 | 1,326 | 2 /15/2023 |
| | 637432NL5 | NATIONAL RURAL UTIL COOP | 6,550,000 | 6,718,794 | 2.950 | A1 | 1,683 | 2 /7 /2024 |
| | 637432NM3 | NATIONAL RURAL UTIL COOP | 36,255,000 | 36,506,610 | 2.400 | A1 | 1,030 | 4 /25/2022 |
| | 63743HEQ1 | NATIONAL RURAL UTIL COOP | 16,100,000 | 16,137,513 | 2.300 | A2 | 1,173 | 9 /15/2022 |
| | 63946BAH3 | NBCUNIVERSAL MEDIA LLC | 4,909,000 | 5,014,396 | 2.875 | A3 | 1,295 | 1 /15/2023 |
| | 641423CB2 | NEVADA POWER CO | 8,315,000 | 8,344,685 | 2.750 | A2 | 290 | 4 /15/2020 |
| | 66989HAG3 | NOVARTIS CAPITAL CORP | 10,000,000 | 10,515,800 | 3.400 | A1 | 1,772 | 5 /6 /2024 |
| | 66989HAL2 | NOVARTIS CAPITAL CORP | 8,000,000 | 7,975,840 | 1.800 | A1 | 229 | 2 /14/2020 |
| | 66989HAM0 | NOVARTIS CAPITAL CORP | 17,519,000 | 17,666,510 | 2.400 | A1 | 1,052 | 5 /17/2022 |
| | 68389XAX3 | ORACLE CORP | 42,424,000 | 42,426,970 | 2.250 | A1 | 100 | 10/8 /2019 |
| | 68389XBA2 | ORACLE CORP | 15,000,000 | 15,203,550 | 2.800 | A1 | 739 | 7 /8 /2021 |
| | 68389XBK0 | ORACLE CORP | 20,000,000 | 19,898,800 | 1.900 | A1 | 808 | 9 /15/2021 |
| | 68389XBR5 | ORACLE CORP | 5,000,000 | 5,075,950 | 2.625 | A1 | 1,326 | 2 /15/2023 |
| | 693304AP2 | PECO ENERGY CO | 11,300,000 | 11,359,212 | 2.375 | AA3 | 1,173 | 9 /15/2022 |

| <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> |
|-------------------|--------------|------------------------|------------------|---------------------|--------------------|----------------|-------------------------|----------------------|
| | 69353RES3 | PNC FINANCIAL SERVICES | 10,500,000 | 10,532,550 | 2.600 | A2 | 387 | 7 /21/2020 |
| | 69353REW4 | PNC BANK NA | 5,000,000 | 4,990,800 | 2.150 | A2 | 669 | 4 /29/2021 |
| | 69353REY0 | PNC BANK NA | 10,000,000 | 10,083,100 | 2.550 | A2 | 893 | 12/9 /2021 |
| | 69353RFB9 | PNC BANK NA | 15,000,000 | 15,128,400 | 2.625 | A2 | 963 | 2 /17/2022 |
| | 69353RFC7 | PNC BANK NA | 15,000,000 | 14,960,100 | 2.000 | A2 | 324 | 5 /19/2020 |
| | 69353RFE3 | PNC BANK NA | 20,000,000 | 20,206,600 | 2.450 | A2 | 1,124 | 7 /28/2022 |
| | 69371RM29 | PACCAR FINANCIAL CORP | 7,000,000 | 6,997,270 | 2.200 | A1 | 77 | 9 /15/2019 |
| | 69371RN44 | PACCAR FINANCIAL CORP | 10,125,000 | 10,015,954 | 1.650 | A1 | 773 | 8 /11/2021 |
| | 69371RN69 | PACCAR FINANCIAL CORP | 12,000,000 | 11,969,640 | 1.950 | A1 | 242 | 2 /27/2020 |
| | 69371RP83 | PACCAR FINANCIAL CORP | 25,000,000 | 25,305,750 | 2.650 | A1 | 1,045 | 5 /10/2022 |
| | 696429AC3 | PALL CORPORATION | 5,900,000 | 6,044,196 | 5.000 | A2 | 351 | 6 /15/2020 |
| | 713448BW7 | PEPSICO INC | 10,000,000 | 10,183,600 | 3.000 | A1 | 787 | 8 /25/2021 |
| | 713448CX4 | PEPSICO INC | 6,725,000 | 6,933,072 | 3.100 | A1 | 1,113 | 7 /17/2022 |
| | 713448DC9 | PEPSICO INC | 10,000,000 | 10,010,300 | 2.150 | A1 | 472 | 10/14/2020 |
| | 713448DL9 | PEPSICO INC | 18,425,000 | 18,280,732 | 1.700 | A1 | 829 | 10/6 /2021 |
| | 713448DT2 | PEPSICO INC | 11,000,000 | 11,053,570 | 2.250 | A1 | 1,037 | 5 /2 /2022 |
| | 713448DX3 | PEPSICO INC | 5,000,000 | 4,998,650 | 2.000 | A1 | 655 | 4 /15/2021 |
| | 717081DX8 | PFIZER INC | 5,000,000 | 4,987,500 | 1.950 | A1 | 704 | 6 /3 /2021 |
| | 717081DZ3 | PFIZER INC | 29,585,000 | 29,611,331 | 2.200 | A1 | 899 | 12/15/2021 |
| | 717081EB5 | PFIZER INC | 22,975,000 | 22,919,860 | 1.700 | A1 | 168 | 12/15/2019 |
| | 717081EN9 | PFIZER INC | 20,000,000 | 20,789,600 | 3.200 | A1 | 1,538 | 9 /15/2023 |
| | 717081ES8 | PFIZER INC | 10,000,000 | 10,309,300 | 2.950 | A1 | 1,720 | 3 /15/2024 |
| | 74005PAZ7 | PRAXAIR INC | 5,726,000 | 5,824,373 | 3.000 | A2 | 794 | 9 /1 /2021 |

| <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> |
|-------------------|--------------|--------------------------|------------------|---------------------|--------------------|----------------|-------------------------|----------------------|
| | 74005PBF0 | PRAXAIR INC | 15,000,000 | 15,204,600 | 2.700 | A2 | 1,332 | 2 /21/2023 |
| | 742718EG0 | PROCTER&GAMBLE CO/THE | 6,000,000 | 5,994,180 | 1.900 | AA3 | 124 | 11/1 /2019 |
| | 742718EQ8 | PROCTER&GAMBLE CO/THE | 10,000,000 | 9,931,400 | 1.700 | AA3 | 857 | 11/3 /2021 |
| | 742718EU9 | PROCTER&GAMBLE CO/THE | 20,000,000 | 20,111,400 | 2.150 | AA3 | 1,138 | 8 /11/2022 |
| | 74456QBW5 | PUBLIC SERVICE ELECTRIC | 8,000,000 | 8,300,960 | 3.250 | AA3 | 1,524 | 9 /1 /2023 |
| | 74460DAB5 | PUBLIC STORAGE | 27,440,000 | 27,603,268 | 2.370 | A2 | 1,173 | 9 /15/2022 |
| | 755111BT7 | RAYTHEON COMPANY | 12,800,000 | 12,944,768 | 3.125 | A3 | 473 | 10/15/2020 |
| | 79466LAE4 | SALESFORCE.COM INC | 14,584,000 | 15,136,442 | 3.250 | A3 | 1,381 | 4 /11/2023 |
| | 808513AY1 | CHARLES SCHWAB CORP | 19,860,000 | 21,021,214 | 3.550 | A2 | 1,677 | 2 /1 /2024 |
| | 822582AX0 | SHELL INTERNATIONAL FIN | 10,000,000 | 10,439,700 | 3.400 | AA2 | 1,504 | 8 /12/2023 |
| | 855244AG4 | STARBUCKS CORP | 10,000,000 | 10,134,300 | 2.700 | BAA1 | 1,081 | 6 /15/2022 |
| | 855244AJ8 | STARBUCKS CORP | 12,028,000 | 11,987,105 | 2.100 | BAA1 | 585 | 2 /4 /2021 |
| | 855244AN9 | STARBUCKS CORP | 15,000,000 | 15,428,100 | 3.100 | BAA1 | 1,340 | 3 /1 /2023 |
| | 863667AF8 | STRYKER CORP | 5,000,000 | 5,201,050 | 3.375 | BAA1 | 1,781 | 5 /15/2024 |
| | 86787EBC0 | SUNTRUST BANK | 25,000,000 | 25,776,000 | 3.200 | BAA1 | 1,737 | 4 /1 /2024 |
| | 86787EBE6 | SUNTRUST BANK | 10,000,000 | 10,127,400 | 2.800 | BAA1 | 1,052 | 5 /17/2022 |
| | 872539AA9 | TJX COS INC | 25,000,000 | 25,271,750 | 2.750 | A2 | 716 | 6 /15/2021 |
| | 882508AU8 | TEXAS INSTRUMENTS INC | 5,000,000 | 4,996,650 | 1.650 | A1 | 34 | 8 /3 /2019 |
| | 882508AY0 | TEXAS INSTRUMENTS INC | 7,000,000 | 7,078,120 | 2.750 | A1 | 621 | 3 /12/2021 |
| | 88579YAQ4 | 3M COMPANY | 8,700,000 | 8,690,604 | 2.000 | A1 | 404 | 8 /7 /2020 |
| | 88579YAU5 | 3M COMPANY | 10,000,000 | 9,888,500 | 1.625 | A1 | 812 | 9 /19/2021 |
| | 88579YBB6 | 3M COMPANY | 20,000,000 | 20,893,200 | 3.250 | A1 | 1,690 | 2 /14/2024 |
| | 89236TCF0 | TOYOTA MOTOR CREDIT CORP | 10,000,000 | 9,995,100 | 2.150 | AA3 | 256 | 3 /12/2020 |

| <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> |
|-------------------|--------------|--------------------------|------------------|---------------------|--------------------|----------------|-------------------------|----------------------|
| | 89236TDH5 | TOYOTA MOTOR CREDIT CORP | 10,000,000 | 9,979,100 | 1.550 | AA3 | 110 | 10/18/2019 |
| | 89236TDU6 | TOYOTA MOTOR CREDIT CORP | 10,000,000 | 9,980,800 | 1.950 | AA3 | 292 | 4 /17/2020 |
| | 89236TEC5 | TOYOTA MOTOR CREDIT CORP | 25,000,000 | 25,028,750 | 2.150 | AA3 | 1,166 | 9 /8 /2022 |
| | 89236TEL5 | TOYOTA MOTOR CREDIT CORP | 7,000,000 | 7,112,420 | 2.700 | AA3 | 1,291 | 1 /11/2023 |
| | 90331HML4 | US BANK NA CINCINNATI | 7,000,000 | 6,996,010 | 2.125 | A1 | 120 | 10/28/2019 |
| | 90331HNB5 | US BANK NA CINCINNATI | 10,000,000 | 9,987,800 | 2.000 | A1 | 208 | 1 /24/2020 |
| | 90331HNL3 | US BANK NA CINCINNATI | 10,000,000 | 10,181,600 | 2.850 | A1 | 1,303 | 1 /23/2023 |
| | 90331HNV1 | US BANK NA CINCINNATI | 25,000,000 | 26,074,750 | 3.400 | A1 | 1,485 | 7 /24/2023 |
| | 90331HPA5 | US BANK NA CINCINNATI | 18,000,000 | 18,218,160 | 3.000 | A1 | 585 | 2 /4 /2021 |
| | 904764AR8 | UNILEVER CAPITAL CORP | 6,600,000 | 6,595,512 | 2.100 | A1 | 396 | 7 /30/2020 |
| | 904764AT4 | UNILEVER CAPITAL CORP | 5,000,000 | 4,924,450 | 1.375 | A1 | 759 | 7 /28/2021 |
| | 904764AW7 | UNILEVER CAPITAL CORP | 8,625,000 | 8,639,490 | 2.200 | A1 | 1,040 | 5 /5 /2022 |
| | 904764AX5 | UNILEVER CAPITAL CORP | 10,000,000 | 10,107,600 | 2.600 | A1 | 1,771 | 5 /5 /2024 |
| | 904764BA4 | UNILEVER CAPITAL CORP | 5,000,000 | 5,149,850 | 3.125 | A1 | 1,361 | 3 /22/2023 |
| | 904764BG1 | UNILEVER CAPITAL CORP | 6,500,000 | 6,764,420 | 3.250 | A1 | 1,712 | 3 /7 /2024 |
| | 907818DN5 | UNION PACIFIC CORP | 9,685,000 | 9,826,207 | 2.750 | BAA1 | 1,385 | 4 /15/2023 |
| | 907818EE4 | UNION PACIFIC CORP | 3,630,000 | 3,625,826 | 2.250 | BAA1 | 355 | 6 /19/2020 |
| | 907818EU8 | UNION PACIFIC CORP | 17,781,000 | 18,534,737 | 3.500 | BAA1 | 1,439 | 6 /8 /2023 |
| | 907818FA1 | UNION PACIFIC CORP | 11,665,000 | 12,028,015 | 3.150 | BAA1 | 1,706 | 3 /1 /2024 |
| | 911312AM8 | UNITED PARCEL SERVICE | 12,240,000 | 12,420,540 | 3.125 | A1 | 565 | 1 /15/2021 |
| | 911312AQ9 | UNITED PARCEL SERVICE | 10,000,000 | 10,106,700 | 2.450 | A1 | 1,189 | 10/1 /2022 |
| | 911312BC9 | UNITED PARCEL SERVICE | 20,922,000 | 21,048,160 | 2.350 | A1 | 1,051 | 5 /16/2022 |
| | 911312BK1 | UNITED PARCEL SERVICE | 7,675,000 | 7,757,660 | 2.500 | A1 | 1,371 | 4 /1 /2023 |

| <i>Asset Type</i> | <i>Cusip</i> | <i>Description</i> | <i>Par Value</i> | <i>Market Value</i> | <i>Stated Rate</i> | <i>Moody's</i> | <i>Days to Maturity</i> | <i>Maturity Date</i> |
|---|--------------|--------------------------|----------------------|----------------------|--------------------|----------------|-------------------------|----------------------|
| | 91159HHL7 | US BANCORP | 6,810,000 | 6,830,294 | 2.350 | A1 | 579 | 1 /29/2021 |
| | 91159HHV5 | US BANCORP | 8,000,000 | 8,371,040 | 3.375 | A1 | 1,681 | 2 /5 /2024 |
| | 913017BV0 | UNITED TECHNOLOGIES CORP | 8,000,000 | 8,184,560 | 3.100 | BAA1 | 1,067 | 6 /1 /2022 |
| | 913017CG2 | UNITED TECHNOLOGIES CORP | 23,950,000 | 23,757,203 | 1.950 | BAA1 | 855 | 11/1 /2021 |
| | 913017CM9 | UNITED TECHNOLOGIES CORP | 5,000,000 | 4,983,850 | 1.900 | BAA1 | 309 | 5 /4 /2020 |
| | 913017CQ0 | UNITED TECHNOLOGIES CORP | 5,240,000 | 5,235,494 | 2.300 | BAA1 | 1,039 | 5 /4 /2022 |
| | 91324PDJ8 | UNITEDHEALTH GROUP INC | 20,000,000 | 20,848,400 | 3.500 | A3 | 1,446 | 6 /15/2023 |
| | 91324PDM1 | UNITEDHEALTH GROUP INC | 30,000,000 | 31,448,700 | 3.500 | A3 | 1,691 | 2 /15/2024 |
| | 92343VBR4 | VERIZON COMMUNICATIONS | 20,000,000 | 22,331,600 | 5.150 | BAA1 | 1,538 | 9 /15/2023 |
| | 927804FQ2 | VIRGINIA ELEC&POWER CO | 6,155,000 | 6,412,402 | 3.450 | A2 | 1,691 | 2 /15/2024 |
| | 92826CAC6 | VISA INC | 13,000,000 | 13,311,480 | 2.800 | AA3 | 1,263 | 12/14/2022 |
| | 92826CAG7 | VISA INC | 22,210,000 | 22,303,060 | 2.150 | AA3 | 1,173 | 9 /15/2022 |
| | 931142DP5 | WAL-MART STORES INC | 9,319,000 | 9,796,785 | 3.300 | AA2 | 1,758 | 4 /22/2024 |
| | 931142EK5 | WALMART INC | 35,000,000 | 36,786,050 | 3.400 | AA2 | 1,457 | 6 /26/2023 |
| | 94988J5G8 | WELLS FARGO BANK NA | 30,000,000 | 29,971,800 | 2.150 | AA2 | 159 | 12/6 /2019 |
| | | Asset Total | 3,019,573,000 | 3,066,352,247 | | | | |
| <i>YANKEE CORPORATE NOTES & MTNS</i> | | | | | | | | |
| | 05253JAM3 | AUST&NZ BANKING GRP NY | 10,000,000 | 10,002,500 | 2.300 | AA3 | 702 | 6 /1 /2021 |
| | 06367THQ6 | BANK OF MONTREAL | 7,000,000 | 6,997,550 | 1.500 | AA2 | 18 | 7 /18/2019 |
| | 06367TJX9 | BANK OF MONTREAL | 27,000,000 | 26,829,090 | 1.900 | AA2 | 789 | 8 /27/2021 |
| | 06367TPX2 | BANK OF MONTREAL | 16,450,000 | 16,431,576 | 2.100 | AA2 | 165 | 12/12/2019 |
| | 064159GW0 | BANK OF NOVA SCOTIA | 8,575,000 | 8,581,088 | 2.350 | AA2 | 479 | 10/21/2020 |
| | 064159HM1 | BANK OF NOVA SCOTIA | 12,718,000 | 12,768,363 | 2.450 | AA2 | 631 | 3 /22/2021 |

| <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> |
|----------------------------------|--------------|------------------------------|----------------------|----------------------|--------------------|----------------|-------------------------|----------------------|
| | 064159KD7 | BANK OF NOVA SCOTIA | 20,000,000 | 20,183,800 | 2.450 | AA2 | 1,177 | 9 /19/2022 |
| | 064159KT2 | BANK OF NOVA SCOTIA | 10,000,000 | 10,045,100 | 2.500 | AA2 | 558 | 1 /8 /2021 |
| | 136069TY7 | CANADIAN IMPERIAL BANK | 10,000,000 | 10,109,000 | 2.550 | AA2 | 1,082 | 6 /16/2022 |
| | 13607RAB6 | CANADIAN IMPERIAL BANK | 7,000,000 | 6,989,430 | 1.600 | AA2 | 68 | 9 /6 /2019 |
| | 20271RAH3 | COMMONWEALTH BK AUSTR NY | 21,000,000 | 20,997,900 | 2.300 | AA3 | 68 | 9 /6 /2019 |
| | 68323AEQ3 | ONTARIO (PROVINCE OF) | 30,000,000 | 30,215,400 | 2.200 | AA3 | 1,191 | 10/3 /2022 |
| | 822582BG6 | SHELL INTERNATIONAL FIN | 12,817,000 | 12,814,821 | 2.125 | AA2 | 316 | 5 /11/2020 |
| | 822582BP6 | SHELL INTERNATIONAL FIN | 5,500,000 | 5,507,975 | 2.250 | AA2 | 499 | 11/10/2020 |
| | 822582BS0 | SHELL INTERNATIONAL FIN | 4,000,000 | 3,982,280 | 1.875 | AA2 | 680 | 5 /10/2021 |
| | 822582BW1 | SHELL INTERNATIONAL FIN | 15,000,000 | 14,875,800 | 1.750 | AA2 | 805 | 9 /12/2021 |
| | 822582BZ4 | SHELL INTERNATIONAL FIN | 18,270,000 | 19,185,144 | 3.500 | AA2 | 1,597 | 11/13/2023 |
| | 89114QBC1 | TORONTO-DOMINION BANK | 10,000,000 | 10,057,500 | 2.500 | AA1 | 533 | 12/14/2020 |
| | 89114QBL1 | TORONTO-DOMINION BANK | 10,000,000 | 9,926,900 | 1.800 | AA1 | 744 | 7 /13/2021 |
| | 961214CS0 | WESTPAC BANKING CORP | 10,000,000 | 10,047,100 | 2.600 | AA3 | 512 | 11/23/2020 |
| | 961214CY7 | WESTPAC BANKING CORP | 7,000,000 | 6,992,300 | 1.600 | AA3 | 50 | 8 /19/2019 |
| | | Asset Total | 272,330,000 | 273,540,618 | | | | |
| | | Asset Type Total | 3,291,903,000 | 3,339,892,865 | | | | |
| <i>FARM CR DISC NOTES</i> | | | | | | | | |
| | 313312JF8 | FED FARM CREDIT BK DISC NOTE | 50,000,000 | 49,951,000 | -00 | N/A | 17 | 7 /17/2019 |
| | | Asset Total | 50,000,000 | 49,951,000 | | | | |
| <i>FED HOME LOAN BANK</i> | | | | | | | | |
| | 3130ACF66 | FED HOME LN BK | 10,000,000 | 9,992,700 | 2.150 | AAA | 1,184 | 9 /26/2022 |
| | 3130ACNM2 | FED HOME LN BK | 30,000,000 | 30,001,500 | 2.280 | AAA | 1,214 | 10/26/2022 |
| | 3130AGHK4 | FED HOME LN BK | 10,000,000 | 10,014,800 | 2.725 | AAA | 1,422 | 5 /22/2023 |

| <i>Asset Type</i> | <i>Cusip</i> | <i>Description</i> | <i>Par Value</i> | <i>Market Value</i> | <i>Stated Rate</i> | <i>Moody's</i> | <i>Days to Maturity</i> | <i>Maturity Date</i> |
|---|--------------|--------------------------|--------------------|---------------------|--------------------|----------------|-------------------------|----------------------|
| | | Asset Total | 50,000,000 | 50,009,000 | | | | |
| <i>FED HOME LOAN MORTGAGE CORP</i> | | | | | | | | |
| | 3134GSCD5 | FED HOME LN MTG CORP | 45,290,000 | 45,302,681 | 2.550 | AAA | 1,310 | 1 /30/2023 |
| | 3134GTDQ3 | FED HOME LN MTG CORP | 30,000,000 | 30,004,200 | 2.750 | AAA | 1,017 | 4 /12/2022 |
| | 3134GTME0 | FED HOME LN MTG CORP | 25,000,000 | 25,035,500 | 2.850 | AAA | 1,772 | 5 /6 /2024 |
| | 3134GTPA5 | FED HOME LN MTG CORP | 25,000,000 | 25,041,500 | 2.820 | AAA | 1,786 | 5 /20/2024 |
| | 3134GTSP9 | FED HOME LN MTG CORP | 25,000,000 | 25,009,250 | 2.550 | AAA | 1,072 | 6 /6 /2022 |
| | 3137EAEC9 | FED HOME LN MTG CORP | 20,000,000 | 19,715,600 | 1.125 | AAA | 774 | 8 /12/2021 |
| | | Asset Total | 170,290,000 | 170,108,731 | | | | |
| <i>FED NATL MORTGAGE ASSOCIATION</i> | | | | | | | | |
| | 3135G0A78 | FED NATL MTG ASSN | 15,000,000 | 14,961,150 | 1.625 | AAA | 205 | 1 /21/2020 |
| | 3135G0H55 | FED NATL MTG ASSN | 10,000,000 | 9,998,400 | 1.875 | AAA | 547 | 12/28/2020 |
| | 3135G0J20 | FED NATL MTG ASSN | 20,000,000 | 19,846,200 | 1.375 | AAA | 607 | 2 /26/2021 |
| | 3135G0Q89 | FED NATL MTG ASSN | 20,000,000 | 19,801,000 | 1.375 | AAA | 830 | 10/7 /2021 |
| | 3135G0ZG1 | FED NATL MTG ASSN | 25,000,000 | 24,974,250 | 1.750 | AAA | 74 | 9 /12/2019 |
| | | Asset Total | 90,000,000 | 89,581,000 | | | | |
| <i>FHLB DISC NOTES</i> | | | | | | | | |
| | 313384HP7 | FED HOME LN BK DISC NOTE | 90,000,000 | 90,000,000 | -00 | N/A | 1 | 7 /1 /2019 |
| | 313384HT9 | FED HOME LN BK DISC NOTE | 80,000,000 | 79,980,800 | -00 | N/A | 5 | 7 /5 /2019 |
| | 313384HX0 | FED HOME LN BK DISC NOTE | 205,000,000 | 204,899,550 | -00 | N/A | 9 | 7 /9 /2019 |
| | 313384HZ5 | FED HOME LN BK DISC NOTE | 80,000,000 | 79,951,200 | -00 | N/A | 11 | 7 /11/2019 |
| | 313384JG5 | FED HOME LN BK DISC NOTE | 25,000,000 | 24,974,000 | -00 | N/A | 18 | 7 /18/2019 |
| | 313384JN0 | FED HOME LN BK DISC NOTE | 30,000,000 | 29,957,700 | -00 | N/A | 24 | 7 /24/2019 |
| | 313384NR6 | FED HOME LN BK DISC NOTE | 50,000,000 | 49,639,000 | -00 | N/A | 123 | 10/31/2019 |

| <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 | 560,000,000 | 559,402,250 | | | | |
| <i>FHLMC MED TERM NOTES</i> | | | | | | | | | |
| | 3134GTLN1 | FED HOME LN MTG CORP | | 30,000,000 | 30,019,200 | 2.900 | AAA | 1,775 | 5 /9 /2024 |
| | 3134GTRY1 | FED HOME LN MTG CORP | | 25,000,000 | 25,005,500 | 2.625 | AAA | 1,072 | 6 /6 /2022 |
| | 3134GTVK6 | FED HOME LN MTG CORP | | 30,000,000 | 30,005,400 | 2.550 | AAA | 1,086 | 6 /20/2022 |
| | | | Asset Total | 85,000,000 | 85,030,100 | | | | |
| <i>FNMA DISC NOTES</i> | | | | | | | | | |
| | 313588HP3 | FED NATL MTG ASSN DISC NOTE | | 30,000,000 | 30,000,000 | -00 | N/A | 1 | 7 /1 /2019 |
| | 313588JA4 | FED NATL MTG ASSN DISC NOTE | | 50,000,000 | 49,966,500 | -00 | N/A | 12 | 7 /12/2019 |
| | | | Asset Total | 80,000,000 | 79,966,500 | | | | |
| | | Asset Type Total | | 1,085,290,000 | 1,084,048,581 | | | | |
| <i>CMO PLAN AMORT CLASS</i> | | | | | | | | | |
| | 31397UV22 | FED NATL MTG ASSN | | 234,836 | 233,842 | 2.000 | N/A | 756 | 7 /25/2021 |
| | | | Asset Total | 234,836 | 233,842 | | | | |
| <i>CMO-PASS-THROUGH</i> | | | | | | | | | |
| | 31398MS56 | FED NATL MTG ASSN | | 21,595 | 21,461 | 2.250 | N/A | 909 | 12/25/2021 |
| | | | Asset Total | 21,595 | 21,461 | | | | |
| | | Asset Type Total | | 256,431 | 255,303 | | | | |
| <i>U.S. TREASURY NOTES & BONDS</i> | | | | | | | | | |
| | 912828D80 | US TREASURY NOTE | | 20,000,000 | 19,978,000 | 1.625 | AAA | 62 | 8 /31/2019 |
| | 912828F39 | US TREASURY NOTE | | 25,000,000 | 24,973,750 | 1.750 | AAA | 92 | 9 /30/2019 |
| | 912828F62 | US TREASURY NOTE | | 25,000,000 | 24,948,250 | 1.500 | AAA | 123 | 10/31/2019 |
| | 912828F62 | US TREASURY NOTE | | 103,000,000 | 102,786,790 | 1.500 | AAA | 123 | 10/31/2019 |
| | 912828G61 | US TREASURY NOTE | | 25,000,000 | 24,935,500 | 1.500 | AAA | 153 | 11/30/2019 |
| | 912828H52 | US TREASURY NOTE | | 40,000,000 | 39,803,200 | 1.250 | AAA | 215 | 1 /31/2020 |

| <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> |
|--|--------------|-----------------------------------|--------------------|---------------------|--------------------|----------------|-------------------------|----------------------|
| | 31607A703 | FIDELITY INSTITUTIONAL GOVERNMENT | 210,000,000 | 210,000,000 | -00 | | 11,142 | 12/31/2049 |
| | 38141W273 | GOLDMAN SACHS FIN SQ GOVT-FS 465 | 95,000,000 | 95,000,000 | -00 | | 11,142 | 12/31/2049 |
| | | Asset Total | 305,000,000 | 305,000,000 | | | | |
| | | Asset Type Total | 515,000,000 | 515,000,000 | | | | |
| <i>MUNI GO TAXABLE</i> | | | | | | | | |
| | 341271AB0 | FLORIDA ST BRD OF ADMIN FIN CO | 10,000,000 | 10,082,900 | 2.638 | AA3 | 732 | 7 /1 /2021 |
| | | Asset Total | 10,000,000 | 10,082,900 | | | | |
| | | Asset Type Total | 10,000,000 | 10,082,900 | | | | |
| <i>AFRICAN DEVELOPMENT BANK NOTES</i> | | | | | | | | |
| | 00828EDCO | AFRICAN DEVELOPMENT BANK | 25,000,000 | 26,126,750 | 3.000 | AAA | 1,543 | 9 /20/2023 |
| | | Asset Total | 25,000,000 | 26,126,750 | | | | |
| <i>ASIAN DEVELOPMENT BANK NOTES</i> | | | | | | | | |
| | 045167EL3 | ASIAN DEVELOPMENT BANK | 25,000,000 | 25,839,750 | 2.625 | AAA | 1,675 | 1 /30/2024 |
| | | Asset Total | 25,000,000 | 25,839,750 | | | | |
| <i>EBRD NOTES & BONDS</i> | | | | | | | | |
| | 29874QCW2 | EUROPEAN BK RECON&DEV | 19,000,000 | 18,985,370 | 0.875 | N/R | 22 | 7 /22/2019 |
| | | Asset Total | 19,000,000 | 18,985,370 | | | | |
| <i>IADB Disc Note</i> | | | | | | | | |
| | 45818KHP0 | IADB DISCOUNT NOTE ZERO CPN | 75,000,000 | 75,000,000 | -00 | N/A | 1 | 7 /1 /2019 |
| | | Asset Total | 75,000,000 | 75,000,000 | | | | |
| <i>IADB NOTES & BONDS</i> | | | | | | | | |
| | 4581X0CH9 | INTER-AMERICAN DEVEL BK | 28,570,000 | 28,522,002 | 1.750 | N/R | 107 | 10/15/2019 |
| | 4581X0CR7 | INTER-AMERICAN DEVEL BK | 23,000,000 | 22,930,310 | 1.250 | AAA | 107 | 10/15/2019 |
| | | Asset Total | 51,570,000 | 51,452,312 | | | | |
| <i>IFC DISCOUNT NOTES</i> | | | | | | | | |
| | 459516JG6 | IFC DISCOUNT NOTE ZERO CPN | 38,000,000 | 37,960,480 | -00 | N/A | 18 | 7 /18/2019 |

| <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> |
|-------------------------------------|--------------|-----------------------------|----------------------|----------------------|--------------------|----------------|-------------------------|----------------------|
| | 459516NK2 | IFC DISCOUNT NOTE ZERO CPN | 100,000,000 | 99,314,000 | -00 | N/A | 117 | 10/25/2019 |
| | | Asset Total | 138,000,000 | 137,274,480 | | | | |
| <i>SOVEREIGN NOTES</i> | | | | | | | | |
| | 500769GF5 | KFW | 65,000,000 | 64,904,450 | 1.750 | AAA | 107 | 10/15/2019 |
| | | Asset Total | 65,000,000 | 64,904,450 | | | | |
| <i>WORLD BANK DISC NOTES</i> | | | | | | | | |
| | 459052HP4 | IBRD DISCOUNT NOTE ZERO CPN | 40,000,000 | 40,000,000 | -00 | N/A | 1 | 7 /1 /2019 |
| | 459052JF4 | IBRD DISCOUNT NOTE ZERO CPN | 35,000,000 | 34,965,700 | -00 | N/A | 17 | 7 /17/2019 |
| | 459052JP2 | IBRD DISCOUNT NOTE ZERO CPN | 100,000,000 | 99,853,000 | -00 | N/A | 25 | 7 /25/2019 |
| | 459052MV5 | IBRD DISCOUNT NOTE ZERO CPN | 20,000,000 | 19,879,400 | -00 | N/A | 103 | 10/11/2019 |
| | 459052NS1 | IBRD DISCOUNT NOTE ZERO CPN | 35,000,000 | 34,749,050 | -00 | N/A | 124 | 11/1 /2019 |
| | | Asset Total | 230,000,000 | 229,447,150 | | | | |
| <i>WORLD BANK IBRD</i> | | | | | | | | |
| | 459058DT7 | INTL BK RECON&DEVELOP | 10,000,000 | 10,082,000 | 2.250 | AAA | 725 | 6 /24/2021 |
| | 459058FS7 | INTL BK RECON&DEVELOP | 25,000,000 | 24,887,500 | 1.125 | AAA | 150 | 11/27/2019 |
| | 459058GY3 | INTL BK RECON&DEVELOP | 60,000,000 | 59,924,400 | 2.600 | AAA | 1,825 | 6 /28/2024 |
| | | Asset Total | 95,000,000 | 94,893,900 | | | | |
| | | Asset Type Total | 723,570,000 | 723,924,162 | | | | |
| | | Grand Total | 8,973,167,579 | 9,022,846,163 | | | | |

NOTE: This report does not include Certificates of Deposit, if any.