

| <u>Investment Type</u> | <u>Security Name</u> | <u>Legal Maturity Date</u> | <u>Coupon/Discount Rate</u> | <u>Par Value</u> | <u>Original Cost</u> |
|------------------------|--------------------------------|----------------------------|-----------------------------|------------------|----------------------|
| Asset Backed | ALLY AUTO RECEIVABLES TRUST | 5/15/2019 | 2.30 | 131,310.29 | 131,310.23 |
| Asset Backed | ALLY AUTO RECEIVABLES TRUST | 7/15/2019 | 2.40 | 6,686,367.76 | 6,686,367.72 |
| Asset Backed | ALLY AUTO RECEIVABLES TRUST | 5/15/2020 | 1.75 | 5,378,831.30 | 5,366,434.78 |
| Asset Backed | ALLY AUTO RECEIVABLES TRUST | 5/15/2020 | 1.35 | 1,509,340.19 | 1,507,866.23 |
| Asset Backed | ALLY AUTO RECEIVABLES TRUST | 4/15/2021 | 1.72 | 5,135,000.00 | 5,083,650.00 |
| Asset Backed | ALLY AUTO RECEIVABLES TRUST | 5/17/2021 | 2.72 | 16,500,000.00 | 16,499,587.50 |
| Asset Backed | ALLY AUTO RECEIVABLES TRUST | 6/15/2021 | 1.70 | 43,894,475.97 | 43,573,840.55 |
| Asset Backed | AMERICAN EXPRESS CREDIT ACCOUN | 12/15/2021 | 1.64 | 135,400,000.00 | 135,175,037.40 |
| Asset Backed | AMERICAN EXPRESS CREDIT ACCOUN | 5/16/2022 | 2.43 | 47,000,000.00 | 47,000,000.00 |
| Asset Backed | AMERICAN EXPRESS CREDIT ACCOUN | 9/15/2022 | 1.93 | 25,331,000.00 | 25,365,246.67 |
| Asset Backed | AMERICAN EXPRESS CREDIT ACCOUN | 10/17/2022 | 2.67 | 25,000,000.00 | 24,997,097.50 |
| Asset Backed | AMERICAN EXPRESS CREDIT ACCOUN | 12/15/2023 | 2.99 | 20,000,000.00 | 19,997,018.00 |
| Asset Backed | AMERICAN EXPRESS CREDIT ACCOUN | 4/15/2024 | 3.18 | 15,000,000.00 | 14,997,972.00 |
| Asset Backed | BANK OF AMERICA CREDIT CARD TR | 6/15/2021 | 2.69 | 50,000,000.00 | 50,150,390.63 |
| Asset Backed | BANK OF AMERICA CREDIT CARD TR | 10/15/2021 | 2.70 | 28,000,000.00 | 28,000,000.00 |
| Asset Backed | BANK OF AMERICA CREDIT CARD TR | 12/15/2023 | 3.10 | 13,500,000.00 | 13,498,093.80 |
| Asset Backed | BARCLAYS DRYROCK ISSUANCE TRUS | 5/16/2022 | 1.52 | 14,230,000.00 | 14,183,950.70 |
| Asset Backed | BARCLAYS DRYROCK ISSUANCE TRUS | 7/15/2022 | 2.41 | 10,141,000.00 | 10,094,652.46 |
| Asset Backed | BARCLAYS DRYROCK ISSUANCE TRUS | 3/15/2023 | 2.64 | 41,395,000.00 | 41,460,327.73 |
| Asset Backed | BARCLAYS DRYROCK ISSUANCE TRUS | 5/15/2023 | 2.61 | 35,000,000.00 | 35,024,609.38 |
| Asset Backed | BARCLAYS DRYROCK ISSUANCE TRUS | 7/15/2024 | 2.64 | 50,000,000.00 | 50,000,000.00 |
| Asset Backed | CAPITAL ONE MULTI ASSET EXECUT | 2/15/2022 | 2.76 | 40,000,000.00 | 40,000,000.00 |
| Asset Backed | CAPITAL ONE MULTI ASSET EXECUT | 4/15/2022 | 1.34 | 65,000,000.00 | 64,533,098.13 |
| Asset Backed | CAPITAL ONE MULTI ASSET EXECUT | 6/15/2022 | 1.33 | 27,204,000.00 | 26,809,339.38 |
| Asset Backed | CAPITAL ONE MULTI ASSET EXECUT | 9/15/2022 | 1.82 | 57,000,000.00 | 56,311,367.19 |
| Asset Backed | CAPITAL ONE MULTI ASSET EXECUT | 1/17/2023 | 2.00 | 17,500,000.00 | 17,496,157.00 |
| Asset Backed | CAPITAL ONE MULTI ASSET EXECUT | 7/17/2023 | 1.99 | 23,000,000.00 | 22,998,222.10 |
| Asset Backed | CAPITAL ONE MULTI ASSET EXECUT | 9/16/2024 | 2.82 | 14,072,000.00 | 14,140,710.94 |
| Asset Backed | CARMAX AUTO OWNER TRUST | 5/15/2019 | 2.30 | 531,797.46 | 531,797.41 |
| Asset Backed | CARMAX AUTO OWNER TRUST | 8/15/2019 | 2.43 | 8,980,684.00 | 8,980,683.91 |
| Asset Backed | CARMAX AUTO OWNER TRUST | 11/15/2019 | 2.59 | 15,424,810.52 | 15,424,810.42 |
| Asset Backed | CARMAX AUTO OWNER TRUST | 9/15/2020 | 1.64 | 35,708,605.47 | 35,618,731.15 |
| Asset Backed | CARMAX AUTO OWNER TRUST | 11/16/2020 | 1.61 | 9,868,799.89 | 9,861,862.46 |
| Asset Backed | CARMAX AUTO OWNER TRUST | 2/16/2021 | 1.98 | 20,860,000.00 | 20,848,592.19 |
| Asset Backed | CARMAX AUTO OWNER TRUST | 4/15/2021 | 1.80 | 10,345,601.15 | 10,344,841.79 |
| Asset Backed | CARMAX AUTO OWNER TRUST | 5/17/2021 | 1.39 | 8,177,101.19 | 8,121,841.87 |
| Asset Backed | CARMAX AUTO OWNER TRUST | 5/17/2021 | 2.23 | 5,817,030.05 | 5,816,640.31 |
| Asset Backed | CARMAX AUTO OWNER TRUST | 8/16/2021 | 2.73 | 14,000,000.00 | 13,999,259.40 |
| Asset Backed | CARMAX AUTO OWNER TRUST | 10/15/2021 | 2.88 | 22,500,000.00 | 22,498,024.50 |
| Asset Backed | CARMAX AUTO OWNER TRUST | 2/15/2022 | 3.11 | 6,250,000.00 | 6,249,946.25 |
| Asset Backed | CARMAX AUTO OWNER TRUST | 4/15/2022 | 1.97 | 4,000,000.00 | 3,999,220.80 |
| Asset Backed | CARMAX AUTO OWNER TRUST | 10/17/2022 | 2.11 | 3,500,000.00 | 3,499,763.40 |
| Asset Backed | CHASE ISSUANCE TRUST | 5/15/2021 | 2.72 | 45,000,000.00 | 45,000,000.00 |
| Asset Backed | CHASE ISSUANCE TRUST | 6/15/2021 | 1.37 | 25,658,000.00 | 25,554,988.89 |
| Asset Backed | CHASE ISSUANCE TRUST | 7/15/2021 | 1.27 | 45,000,000.00 | 44,687,872.00 |
| Asset Backed | CHASE ISSUANCE TRUST | 8/15/2021 | 1.58 | 50,611,000.00 | 50,065,498.52 |
| Asset Backed | CHASE ISSUANCE TRUST | 1/15/2022 | 2.61 | 15,000,000.00 | 15,000,000.00 |
| Asset Backed | CHASE ISSUANCE TRUST | 4/17/2023 | 2.51 | 81,000,000.00 | 81,000,000.00 |
| Asset Backed | CITIBANK CREDIT CARD ISSUANCE | 1/19/2021 | 1.74 | 46,022,000.00 | 45,975,675.47 |
| Asset Backed | CITIBANK CREDIT CARD ISSUANCE | 1/19/2021 | 2.55 | 30,000,000.00 | 30,000,000.00 |

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|------------------------|--------------------------------|----------------------------|-----------------------------|------------------|----------------------|
| Asset Backed | CITIBANK CREDIT CARD ISSUANCE | 7/15/2021 | 2.15 | 51,500,000.00 | 51,244,628.91 |
| Asset Backed | CITIBANK CREDIT CARD ISSUANCE | 9/20/2021 | 1.80 | 50,000,000.00 | 49,996,275.00 |
| Asset Backed | CITIBANK CREDIT CARD ISSUANCE | 11/19/2021 | 1.75 | 30,000,000.00 | 29,998,392.00 |
| Asset Backed | CITIBANK CREDIT CARD ISSUANCE | 4/7/2022 | 1.92 | 20,000,000.00 | 19,994,238.00 |
| Asset Backed | CITIBANK CREDIT CARD ISSUANCE | 4/7/2022 | 2.54 | 30,000,000.00 | 30,000,000.00 |
| Asset Backed | CITIBANK CREDIT CARD ISSUANCE | 8/8/2022 | 1.86 | 23,000,000.00 | 22,997,336.60 |
| Asset Backed | CNH EQUIPMENT TRUST | 6/14/2019 | 2.45 | 6,531,693.24 | 6,531,693.24 |
| Asset Backed | CNH EQUIPMENT TRUST | 10/15/2019 | 2.47 | 13,313,440.18 | 13,313,439.98 |
| Asset Backed | CNH EQUIPMENT TRUST | 7/15/2020 | 1.37 | 613,329.74 | 612,826.62 |
| Asset Backed | CNH EQUIPMENT TRUST | 11/16/2020 | 1.66 | 2,910,915.20 | 2,912,165.99 |
| Asset Backed | CNH EQUIPMENT TRUST | 11/16/2020 | 1.59 | 6,532,852.04 | 6,521,901.26 |
| Asset Backed | CNH EQUIPMENT TRUST | 3/15/2021 | 1.84 | 8,518,986.47 | 8,518,234.24 |
| Asset Backed | CNH EQUIPMENT TRUST | 4/15/2021 | 1.48 | 4,826,198.17 | 4,807,722.88 |
| Asset Backed | CNH EQUIPMENT TRUST | 8/16/2021 | 2.78 | 23,000,000.00 | 22,999,542.30 |
| Asset Backed | CNH EQUIPMENT TRUST | 9/15/2021 | 1.65 | 7,736,526.75 | 7,739,851.03 |
| Asset Backed | CNH EQUIPMENT TRUST | 11/15/2021 | 1.97 | 8,570,000.00 | 8,437,767.58 |
| Asset Backed | CNH EQUIPMENT TRUST | 12/15/2021 | 1.44 | 5,411,523.62 | 5,376,265.41 |
| Asset Backed | CNH EQUIPMENT TRUST | 12/15/2021 | 2.93 | 5,000,000.00 | 4,999,746.00 |
| Asset Backed | DISCOVER CARD EXECUTION NOTE T | 7/15/2021 | 1.64 | 12,000,000.00 | 11,997,114.00 |
| Asset Backed | DISCOVER CARD EXECUTION NOTE T | 12/15/2021 | 2.12 | 62,735,000.00 | 62,664,493.76 |
| Asset Backed | DISCOVER CARD EXECUTION NOTE T | 3/15/2022 | 1.39 | 4,855,000.00 | 4,795,260.74 |
| Asset Backed | DISCOVER CARD EXECUTION NOTE T | 10/17/2022 | 2.54 | 50,000,000.00 | 50,000,000.00 |
| Asset Backed | DISCOVER CARD EXECUTION NOTE T | 2/15/2023 | 1.88 | 20,000,000.00 | 19,995,588.00 |
| Asset Backed | DISCOVER CARD EXECUTION NOTE T | 12/15/2023 | 2.54 | 50,000,000.00 | 50,000,000.00 |
| Asset Backed | FORD CREDIT AUTO OWNER TRUST | 11/15/2019 | 2.50 | 11,472,920.22 | 11,472,920.10 |
| Asset Backed | FORD CREDIT AUTO OWNER TRUST | 5/15/2020 | 2.38 | 9,842,146.70 | 9,842,146.70 |
| Asset Backed | FORD CREDIT AUTO OWNER TRUST | 9/15/2020 | 1.80 | 16,948,299.15 | 16,946,883.97 |
| Asset Backed | FORD CREDIT AUTO OWNER TRUST | 2/15/2021 | 2.59 | 35,848,466.35 | 35,846,878.26 |
| Asset Backed | FORD CREDIT AUTO OWNER TRUST | 3/15/2021 | 1.22 | 11,110,055.20 | 11,064,168.56 |
| Asset Backed | FORD CREDIT AUTO OWNER TRUST | 6/15/2021 | 1.67 | 7,315,899.91 | 7,248,742.22 |
| Asset Backed | FORD CREDIT AUTO OWNER TRUST | 9/15/2021 | 2.96 | 12,500,000.00 | 12,499,065.00 |
| Asset Backed | FORD CREDIT AUTO OWNER TRUST | 11/15/2021 | 1.69 | 29,000,000.00 | 28,998,709.50 |
| Asset Backed | HONDA AUTO RECEIVABLES OWNER T | 10/15/2019 | 1.46 | 4,947,279.18 | 4,946,868.56 |
| Asset Backed | HONDA AUTO RECEIVABLES OWNER T | 12/16/2019 | 2.60 | 249,945,000.00 | 249,945,000.00 |
| Asset Backed | HONDA AUTO RECEIVABLES OWNER T | 1/21/2020 | 1.57 | 6,917,776.24 | 6,917,161.25 |
| Asset Backed | HONDA AUTO RECEIVABLES OWNER T | 1/21/2020 | 1.80 | 12,413,489.80 | 12,412,723.88 |
| Asset Backed | HONDA AUTO RECEIVABLES OWNER T | 6/15/2020 | 2.36 | 13,696,920.11 | 13,696,883.13 |
| Asset Backed | HONDA AUTO RECEIVABLES OWNER T | 12/18/2020 | 2.66 | 40,000,000.00 | 39,999,940.00 |
| Asset Backed | HONDA AUTO RECEIVABLES OWNER T | 12/21/2020 | 2.67 | 23,120,000.00 | 23,119,600.02 |
| Asset Backed | HONDA AUTO RECEIVABLES OWNER T | 5/17/2021 | 0.01 | 22,500,000.00 | 22,498,830.00 |
| Asset Backed | HONDA AUTO RECEIVABLES OWNER T | 7/21/2021 | 1.72 | 18,880,733.30 | 18,846,693.76 |
| Asset Backed | HONDA AUTO RECEIVABLES OWNER T | 8/16/2021 | 1.68 | 18,000,000.00 | 17,998,443.00 |
| Asset Backed | HONDA AUTO RECEIVABLES OWNER T | 9/20/2021 | 1.79 | 10,000,000.00 | 9,998,917.00 |
| Asset Backed | HONDA AUTO RECEIVABLES OWNER T | 8/22/2022 | 2.95 | 9,600,000.00 | 9,598,682.88 |
| Asset Backed | HYUNDAI AUTO RECEIVABLES TRUST | 2/18/2020 | 2.39 | 1,272,906.65 | 1,272,906.60 |
| Asset Backed | HYUNDAI AUTO RECEIVABLES TRUST | 8/17/2020 | 2.41 | 5,585,751.62 | 5,585,751.62 |
| Asset Backed | HYUNDAI AUTO RECEIVABLES TRUST | 4/15/2021 | 2.55 | 12,147,558.63 | 12,146,837.07 |
| Asset Backed | HYUNDAI AUTO RECEIVABLES TRUST | 8/16/2021 | 1.76 | 7,000,000.00 | 6,999,433.70 |
| Asset Backed | JOHN DEERE OWNER TRUST | 8/15/2019 | 2.53 | 14,638,986.70 | 14,638,986.55 |
| Asset Backed | JOHN DEERE OWNER TRUST | 4/15/2020 | 1.36 | 1,804,459.10 | 1,801,710.13 |

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|------------------------|--------------------------------|----------------------------|-----------------------------|------------------|----------------------|
| Asset Backed | JOHN DEERE OWNER TRUST | 4/15/2020 | 1.59 | 3,518,900.53 | 3,518,594.74 |
| Asset Backed | JOHN DEERE OWNER TRUST | 6/15/2020 | 1.25 | 1,531,830.60 | 1,531,708.66 |
| Asset Backed | JOHN DEERE OWNER TRUST | 10/15/2020 | 2.42 | 8,955,509.11 | 8,955,117.76 |
| Asset Backed | JOHN DEERE OWNER TRUST | 4/15/2021 | 2.83 | 20,475,000.00 | 20,474,160.53 |
| Asset Backed | JOHN DEERE OWNER TRUST | 10/15/2021 | 1.82 | 14,660,000.00 | 14,467,014.84 |
| Asset Backed | NISSAN AUTO RECEIVABLES OWNER | 1/15/2020 | 2.37 | 1,551,765.45 | 1,551,765.45 |
| Asset Backed | NISSAN AUTO RECEIVABLES OWNER | 1/15/2020 | 1.47 | 2,100,851.68 | 2,100,359.29 |
| Asset Backed | NISSAN AUTO RECEIVABLES OWNER | 5/15/2020 | 1.56 | 7,964,615.21 | 7,964,302.20 |
| Asset Backed | NISSAN AUTO RECEIVABLES OWNER | 10/15/2020 | 2.38 | 20,954,661.02 | 20,954,661.02 |
| Asset Backed | NISSAN AUTO RECEIVABLES OWNER | 12/15/2020 | 2.40 | 12,702,292.56 | 12,702,292.56 |
| Asset Backed | NISSAN AUTO RECEIVABLES OWNER | 1/15/2021 | 1.32 | 3,089,574.25 | 3,058,799.19 |
| Asset Backed | NISSAN AUTO RECEIVABLES OWNER | 1/15/2021 | 1.18 | 33,954,697.44 | 33,669,116.39 |
| Asset Backed | NISSAN AUTO RECEIVABLES OWNER | 7/15/2021 | 2.76 | 16,000,000.00 | 15,998,780.80 |
| Asset Backed | NISSAN AUTO RECEIVABLES OWNER | 8/16/2021 | 1.74 | 12,500,000.00 | 12,498,676.25 |
| Asset Backed | NISSAN AUTO RECEIVABLES OWNER | 10/15/2021 | 1.75 | 15,000,000.00 | 14,999,161.50 |
| Asset Backed | SYNCHRONY CARD ISSUANCE TRUST | 9/15/2024 | 3.38 | 20,000,000.00 | 19,999,400.00 |
| Asset Backed | SYNCHRONY CREDIT CARD MASTER N | 1/15/2022 | 2.22 | 10,000,000.00 | 10,014,062.50 |
| Asset Backed | SYNCHRONY CREDIT CARD MASTER N | 3/15/2022 | 2.04 | 69,121,000.00 | 69,029,644.30 |
| Asset Backed | SYNCHRONY CREDIT CARD MASTER N | 9/15/2022 | 1.58 | 78,910,000.00 | 78,374,762.11 |
| Asset Backed | SYNCHRONY CREDIT CARD MASTER N | 3/15/2023 | 2.37 | 4,000,000.00 | 4,030,625.00 |
| Asset Backed | SYNCHRONY CREDIT CARD MASTER N | 6/15/2023 | 1.93 | 20,000,000.00 | 19,999,872.00 |
| Asset Backed | SYNCHRONY CREDIT CARD MASTER N | 3/15/2024 | 2.97 | 20,000,000.00 | 19,998,000.00 |
| Asset Backed | TOYOTA AUTO RECEIVABLES OWNER | 1/15/2020 | 2.37 | 7,433,465.11 | 7,433,548.07 |
| Asset Backed | TOYOTA AUTO RECEIVABLES OWNER | 4/15/2020 | 1.30 | 1,224,473.43 | 1,224,410.86 |
| Asset Backed | TOYOTA AUTO RECEIVABLES OWNER | 7/15/2020 | 1.58 | 18,876,250.53 | 18,876,071.20 |
| Asset Backed | TOYOTA AUTO RECEIVABLES OWNER | 8/17/2020 | 1.14 | 4,670,712.39 | 4,670,587.22 |
| Asset Backed | TOYOTA AUTO RECEIVABLES OWNER | 8/17/2020 | 1.74 | 21,606,540.39 | 21,605,501.12 |
| Asset Backed | TOYOTA AUTO RECEIVABLES OWNER | 10/15/2020 | 1.23 | 11,972,443.12 | 11,970,944.16 |
| Asset Backed | TOYOTA AUTO RECEIVABLES OWNER | 10/15/2020 | 2.10 | 26,197,689.28 | 26,195,011.88 |
| Asset Backed | TOYOTA AUTO RECEIVABLES OWNER | 2/16/2021 | 1.73 | 6,793,026.92 | 6,792,227.38 |
| Asset Backed | TOYOTA AUTO RECEIVABLES OWNER | 3/15/2021 | 2.41 | 18,500,000.00 | 18,500,000.00 |
| Asset Backed | TOYOTA AUTO RECEIVABLES OWNER | 8/15/2021 | 2.98 | 23,000,000.00 | 22,997,987.50 |
| Asset Backed | TOYOTA AUTO RECEIVABLES OWNER | 8/16/2021 | 2.77 | 25,000,000.00 | 24,997,655.00 |
| Asset Backed | TOYOTA AUTO RECEIVABLES OWNER | 11/15/2021 | 1.78 | 12,000,000.00 | 11,999,043.60 |
| Asset Backed | TOYOTA AUTO RECEIVABLES OWNER | 1/18/2022 | 1.93 | 15,000,000.00 | 14,998,617.00 |
| Asset Backed | TOYOTA AUTO RECEIVABLES OWNER | 5/16/2022 | 2.35 | 10,000,000.00 | 9,999,885.00 |
| Asset Backed | TOYOTA AUTO RECEIVABLES OWNER | 9/15/2022 | 2.96 | 21,000,000.00 | 20,999,687.10 |
| Asset Backed | TOYOTA AUTO RECEIVABLES OWNER | 12/15/2022 | 3.02 | 8,000,000.00 | 7,998,576.80 |
| Asset Backed | TOYOTA AUTO RECEIVABLES OWNER | 3/15/2023 | 3.18 | 8,500,000.00 | 8,498,161.45 |
| Asset Backed | VERIZON OWNER TRUST | 4/20/2023 | 2.52 | 45,000,000.00 | 45,000,000.00 |
| Asset Backed | VERIZON OWNER TRUST | 4/20/2023 | 3.23 | 10,000,000.00 | 9,999,844.00 |
| Asset Backed | WORLD OMNI AUTO RECEIVABLES TR | 8/17/2020 | 1.50 | 2,972,066.64 | 2,970,209.10 |
| Commercial Paper | BANK OF MONTREAL- | 3/1/2019 | 0.00 | 25,000,000.00 | 24,787,889.00 |
| Commercial Paper | BANK OF MONTREAL- | 4/1/2019 | 0.00 | 25,000,000.00 | 24,725,305.50 |
| Commercial Paper | CATERPLR FIN SRV CO. | 12/4/2018 | 0.00 | 25,000,000.00 | 24,988,576.39 |
| Commercial Paper | CREDIT SUISSE NY | 5/1/2019 | 0.00 | 50,000,000.00 | 49,320,013.89 |
| Commercial Paper | CREDIT SUISSE NY | 5/31/2019 | 0.00 | 75,000,000.00 | 73,788,562.50 |
| Commercial Paper | J.P. MORGAN SECURITIES | 12/31/2018 | 0.00 | 15,000,000.00 | 14,716,500.00 |
| Commercial Paper | J.P. MORGAN SECURITIES | 3/1/2019 | 0.00 | 25,000,000.00 | 24,773,125.00 |
| Commercial Paper | J.P. MORGAN SECURITIES | 7/29/2019 | 0.00 | 25,000,000.00 | 24,437,500.00 |

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|----------------------------|-------------------------------|----------------------------|-----------------------------|------------------|----------------------|
| Commercial Paper | NESTLE FIN FRANCE S. | 12/5/2018 | 0.00 | 25,000,000.00 | 24,978,222.22 |
| Commercial Paper | ROYAL BK OF CANADA | 5/1/2019 | 0.00 | 50,000,000.00 | 49,312,722.25 |
| Commercial Paper | ROYAL BK OF CANADA | 5/31/2019 | 0.00 | 25,000,000.00 | 24,596,062.50 |
| Commercial Paper | ROYAL BK OF CANADA | 7/1/2019 | 0.00 | 25,000,000.00 | 24,522,166.75 |
| Commercial Paper | SANTANDER UK PLC | 12/5/2018 | 0.00 | 40,000,000.00 | 39,977,000.00 |
| Commercial Paper | TOYOTA MOTOR CREDIT | 1/2/2019 | 2.49 | 50,000,000.00 | 50,000,000.00 |
| Commercial Paper | TOYOTA MOTOR CREDIT | 1/2/2019 | 0.00 | 10,000,000.00 | 9,952,666.66 |
| Commingled Investment Pool | OST LOC GOV INTERMEDIATE FUND | | 0.00 | 20,748,275.73 | 207,113,017.32 |
| Corporate | AMERICAN EXPRESS CO | 5/20/2019 | 8.13 | 4,592,000.00 | 4,714,652.32 |
| Corporate | AMERICAN EXPRESS CO | 10/30/2020 | 2.20 | 29,000,000.00 | 28,872,060.00 |
| Corporate | AMERICAN EXPRESS CO | 10/30/2020 | 2.85 | 25,000,000.00 | 25,000,000.00 |
| Corporate | AMERICAN EXPRESS CO | 5/17/2021 | 3.17 | 30,121,000.00 | 30,115,213.27 |
| Corporate | AMERICAN EXPRESS CO | 11/5/2021 | 3.20 | 39,317,000.00 | 39,317,000.00 |
| Corporate | AMERICAN EXPRESS CO | 11/5/2021 | 3.70 | 15,000,000.00 | 14,996,700.00 |
| Corporate | AMERICAN EXPRESS CREDIT | 3/18/2019 | 2.13 | 20,175,000.00 | 20,117,904.75 |
| Corporate | AMERICAN EXPRESS CREDIT | 5/3/2019 | 1.88 | 41,000,000.00 | 40,986,770.00 |
| Corporate | AMERICAN EXPRESS CREDIT | 5/3/2019 | 2.91 | 4,000,000.00 | 4,001,492.00 |
| Corporate | AMERICAN EXPRESS CREDIT | 8/15/2019 | 3.11 | 20,200,000.00 | 20,194,142.00 |
| Corporate | AMERICAN EXPRESS CREDIT | 10/30/2019 | 3.09 | 40,000,000.00 | 40,000,000.00 |
| Corporate | AMERICAN EXPRESS CREDIT | 3/3/2020 | 2.75 | 17,500,000.00 | 17,500,000.00 |
| Corporate | AMERICAN EXPRESS CREDIT | 3/3/2020 | 2.20 | 7,000,000.00 | 6,992,720.00 |
| Corporate | AMERICAN EXPRESS CREDIT | 5/26/2020 | 2.38 | 30,357,000.00 | 30,050,560.59 |
| Corporate | AMERICAN HONDA FINANCE | 2/22/2019 | 3.50 | 34,300,000.00 | 34,474,174.00 |
| Corporate | AMERICAN HONDA FINANCE | 7/12/2019 | 1.20 | 46,714,000.00 | 46,390,757.12 |
| Corporate | AMERICAN HONDA FINANCE | 8/15/2019 | 2.25 | 11,390,000.00 | 11,326,557.70 |
| Corporate | AMERICAN HONDA FINANCE | 11/13/2019 | 2.00 | 15,000,000.00 | 14,991,600.00 |
| Corporate | AMERICAN HONDA FINANCE | 11/13/2019 | 2.77 | 15,000,000.00 | 15,000,000.00 |
| Corporate | AMERICAN HONDA FINANCE | 2/14/2020 | 2.95 | 40,000,000.00 | 40,000,000.00 |
| Corporate | AMERICAN HONDA FINANCE | 5/22/2020 | 2.86 | 50,000,000.00 | 50,000,000.00 |
| Corporate | AMERICAN HONDA FINANCE | 6/16/2020 | 2.59 | 15,000,000.00 | 15,000,000.00 |
| Corporate | AMERICAN HONDA FINANCE | 6/16/2020 | 3.00 | 10,000,000.00 | 9,986,500.00 |
| Corporate | AMERICAN HONDA FINANCE | 7/20/2020 | 1.95 | 28,000,000.00 | 27,921,400.00 |
| Corporate | ANHEUSER BUSCH INBEV FIN | 2/1/2021 | 2.65 | 6,550,000.00 | 6,458,301.50 |
| Corporate | ANHEUSER BUSCH INBEV WOR | 11/15/2019 | 6.88 | 10,000,000.00 | 11,066,500.00 |
| Corporate | APPLE INC | 2/22/2019 | 1.70 | 5,050,000.00 | 5,046,414.50 |
| Corporate | APPLE INC | 2/22/2019 | 3.50 | 25,000,000.00 | 25,000,000.00 |
| Corporate | APPLE INC | 5/11/2020 | 2.68 | 5,000,000.00 | 4,996,270.00 |
| Corporate | AUST + NZ BANKING GROUP | 5/17/2021 | 3.30 | 15,000,000.00 | 14,990,250.00 |
| Corporate | AUST + NZ BANKING GRP NY | 6/13/2019 | 2.25 | 3,000,000.00 | 2,987,880.00 |
| Corporate | AUST + NZ BANKING GRP NY | 7/15/2019 | 1.60 | 15,000,000.00 | 14,998,650.00 |
| Corporate | AUST + NZ BANKING GRP NY | 9/23/2019 | 2.05 | 60,000,000.00 | 59,973,000.00 |
| Corporate | AUST + NZ BANKING GRP NY | 11/9/2020 | 2.25 | 30,000,000.00 | 29,997,300.00 |
| Corporate | BANK OF AMERICA CORP | 1/15/2019 | 2.60 | 11,913,000.00 | 11,944,614.74 |
| Corporate | BANK OF AMERICA CORP | 4/1/2019 | 2.65 | 25,585,000.00 | 25,583,726.40 |
| Corporate | BANK OF AMERICA CORP | 4/1/2019 | 3.27 | 59,000,000.00 | 59,166,700.00 |
| Corporate | BANK OF AMERICA CORP | 6/1/2019 | 7.63 | 12,518,000.00 | 12,811,296.74 |
| Corporate | BANK OF AMERICA CORP | 7/21/2021 | 2.37 | 38,771,000.00 | 38,107,463.32 |
| Corporate | BANK OF AMERICA NA | 12/7/2018 | 2.05 | 13,990,000.00 | 13,977,790.60 |
| Corporate | BANK OF AMERICA NA | 12/7/2018 | 3.08 | 50,000,000.00 | 50,000,000.00 |
| Corporate | BANK OF AMERICA NA | 8/28/2020 | 2.96 | 75,000,000.00 | 75,000,000.00 |

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|------------------------|--------------------------|----------------------------|-----------------------------|------------------|----------------------|
| Corporate | BANK OF MONTREAL | 1/25/2019 | 2.38 | 25,829,000.00 | 25,865,309.53 |
| Corporate | BANK OF MONTREAL | 7/18/2019 | 3.09 | 25,000,000.00 | 25,000,000.00 |
| Corporate | BANK OF MONTREAL | 7/18/2019 | 1.50 | 15,000,000.00 | 14,985,600.00 |
| Corporate | BANK OF MONTREAL | 9/11/2019 | 2.58 | 48,200,000.00 | 48,214,127.00 |
| Corporate | BANK OF MONTREAL | 12/12/2019 | 2.10 | 17,439,000.00 | 17,333,083.26 |
| Corporate | BANK OF MONTREAL | 12/12/2019 | 2.93 | 15,000,000.00 | 15,000,000.00 |
| Corporate | BANK OF MONTREAL | 6/15/2020 | 2.77 | 50,000,000.00 | 50,000,000.00 |
| Corporate | BANK OF MONTREAL | 7/13/2020 | 3.10 | 25,000,000.00 | 24,970,250.00 |
| Corporate | BANK OF MONTREAL | 7/13/2020 | 2.78 | 50,000,000.00 | 50,000,000.00 |
| Corporate | BANK OF MONTREAL | 4/13/2021 | 2.90 | 34,940,000.00 | 34,989,004.20 |
| Corporate | BANK OF NOVA SCOTIA | 1/15/2019 | 3.27 | 65,000,000.00 | 64,985,165.00 |
| Corporate | BANK OF NOVA SCOTIA | 1/15/2019 | 1.95 | 10,000,000.00 | 9,982,000.00 |
| Corporate | BANK OF NOVA SCOTIA | 6/14/2019 | 1.65 | 21,484,000.00 | 21,439,657.20 |
| Corporate | BANK OF NOVA SCOTIA | 6/14/2019 | 2.99 | 20,000,000.00 | 20,038,711.25 |
| Corporate | BANK OF NOVA SCOTIA | 12/5/2019 | 2.94 | 15,000,000.00 | 15,000,000.00 |
| Corporate | BANK OF NOVA SCOTIA | 7/14/2020 | 2.15 | 45,000,000.00 | 44,993,700.00 |
| Corporate | BANK OF NOVA SCOTIA | 1/8/2021 | 2.50 | 14,870,000.00 | 14,635,648.80 |
| Corporate | BANK OF NOVA SCOTIA | 1/8/2021 | 2.70 | 35,000,000.00 | 35,000,000.00 |
| Corporate | BANK OF NOVA SCOTIA | 1/13/2021 | 4.38 | 19,736,000.00 | 20,241,241.60 |
| Corporate | BANK OF NOVA SCOTIA | 4/20/2021 | 2.91 | 50,000,000.00 | 50,000,000.00 |
| Corporate | BARCLAYS BANK PLC | 3/29/2019 | 3.10 | 50,000,000.00 | 50,000,000.00 |
| Corporate | BARCLAYS BANK PLC | 3/29/2019 | 2.84 | 25,000,000.00 | 25,000,000.00 |
| Corporate | BARCLAYS BANK PLC | 5/22/2019 | 6.75 | 14,500,000.00 | 14,741,860.00 |
| Corporate | BARCLAYS BANK PLC | 5/31/2019 | 2.00 | 35,000,000.00 | 35,000,000.00 |
| Corporate | BARCLAYS BANK PLC | 1/8/2020 | 5.13 | 25,000,000.00 | 26,005,750.00 |
| Corporate | BARCLAYS BANK PLC | 1/11/2021 | 2.88 | 50,000,000.00 | 50,000,000.00 |
| Corporate | BARCLAYS BANK PLC | 1/11/2021 | 2.65 | 17,596,000.00 | 17,360,906.89 |
| Corporate | BERKSHIRE HATHAWAY FIN | 3/15/2019 | 1.70 | 25,044,000.00 | 24,953,591.16 |
| Corporate | BERKSHIRE HATHAWAY FIN | 8/15/2019 | 1.30 | 17,000,000.00 | 16,983,510.00 |
| Corporate | BERKSHIRE HATHAWAY FIN | 8/15/2019 | 2.88 | 15,000,000.00 | 15,000,000.00 |
| Corporate | BNP PARIBAS | 12/12/2018 | 2.40 | 39,813,000.00 | 40,021,080.97 |
| Corporate | BNP PARIBAS | 3/17/2019 | 2.45 | 36,361,000.00 | 36,554,064.62 |
| Corporate | BNP PARIBAS | 1/15/2021 | 5.00 | 3,000,000.00 | 3,149,430.00 |
| Corporate | BP CAPITAL MARKETS PLC | 3/10/2019 | 4.75 | 15,867,000.00 | 15,960,107.64 |
| Corporate | BPCE SA | 12/10/2018 | 2.50 | 94,385,000.00 | 94,569,556.50 |
| Corporate | BPCE SA | 7/15/2019 | 2.50 | 34,732,000.00 | 34,682,605.46 |
| Corporate | BPCE SA | 1/27/2020 | 2.25 | 25,000,000.00 | 24,673,450.00 |
| Corporate | BPCE SA | 2/3/2021 | 2.65 | 32,468,000.00 | 31,985,239.49 |
| Corporate | CANADIAN IMPERIAL BANK | 9/6/2019 | 1.60 | 4,000,000.00 | 3,952,640.00 |
| Corporate | CANADIAN IMPERIAL BANK | 10/5/2020 | 2.10 | 25,000,000.00 | 24,979,750.00 |
| Corporate | CANADIAN IMPERIAL BANK | 10/5/2020 | 2.72 | 50,000,000.00 | 50,000,000.00 |
| Corporate | CANADIAN IMPERIAL BANK | 2/2/2021 | 2.87 | 35,355,000.00 | 35,365,281.60 |
| Corporate | CANADIAN IMPERIAL BANK | 2/2/2021 | 2.70 | 22,695,000.00 | 22,554,442.05 |
| Corporate | CATERPILLAR FINANCIAL SE | 2/15/2019 | 7.15 | 4,000,000.00 | 4,043,280.00 |
| Corporate | CATERPILLAR FINL SERVICE | 11/29/2019 | 2.00 | 50,000,000.00 | 49,814,000.00 |
| Corporate | CATERPILLAR FINL SERVICE | 1/10/2020 | 2.10 | 10,000,000.00 | 9,989,000.00 |
| Corporate | CATERPILLAR FINL SERVICE | 1/10/2020 | 2.92 | 10,000,000.00 | 10,053,800.00 |
| Corporate | CATERPILLAR FINL SERVICE | 9/4/2020 | 2.61 | 50,000,000.00 | 50,000,000.00 |
| Corporate | CATERPILLAR FINL SERVICE | 3/15/2021 | 2.56 | 40,000,000.00 | 40,000,000.00 |
| Corporate | CATERPILLAR FINL SERVICE | 9/7/2021 | 3.15 | 15,000,000.00 | 14,988,450.00 |

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|------------------------|--------------------------|----------------------------|-----------------------------|------------------|----------------------|
| Corporate | CATERPILLAR FINL SERVICE | 9/7/2021 | 2.60 | 50,003,000.00 | 50,030,784.41 |
| Corporate | CISCO SYSTEMS INC | 9/20/2019 | 2.68 | 40,000,000.00 | 40,000,000.00 |
| Corporate | CITIBANK NA | 9/18/2019 | 1.85 | 25,000,000.00 | 24,999,500.00 |
| Corporate | CITIBANK NA | 5/1/2020 | 2.86 | 30,000,000.00 | 30,000,000.00 |
| Corporate | CITIBANK NA | 6/12/2020 | 2.10 | 15,000,000.00 | 14,993,550.00 |
| Corporate | CITIBANK NA | 6/12/2020 | 2.83 | 15,000,000.00 | 15,000,000.00 |
| Corporate | CITIBANK NA | 10/20/2020 | 2.13 | 40,000,000.00 | 39,986,000.00 |
| Corporate | CITIBANK NA | 10/20/2020 | 2.77 | 35,000,000.00 | 35,000,000.00 |
| Corporate | CITIBANK NA | 2/12/2021 | 2.97 | 50,000,000.00 | 50,000,000.00 |
| Corporate | CITIBANK NA | 2/12/2021 | 2.85 | 10,000,000.00 | 9,999,400.00 |
| Corporate | CITIBANK NA | 7/23/2021 | 3.40 | 15,000,000.00 | 14,983,500.00 |
| Corporate | CITIBANK NA | 7/23/2021 | 3.05 | 25,000,000.00 | 25,000,000.00 |
| Corporate | COMCAST CORP | 10/1/2020 | 3.30 | 25,000,000.00 | 24,993,000.00 |
| Corporate | COMCAST CORP | 10/1/2020 | 2.74 | 86,100,000.00 | 86,140,394.00 |
| Corporate | COMCAST CORP | 10/1/2021 | 2.85 | 93,900,000.00 | 93,959,864.75 |
| Corporate | COMCAST CORP | 10/1/2021 | 3.45 | 15,000,000.00 | 14,984,850.00 |
| Corporate | COMMONWEALTH BK AUSTR NY | 3/15/2019 | 2.05 | 58,325,000.00 | 58,233,756.00 |
| Corporate | COMMONWEALTH BK AUSTR NY | 9/6/2019 | 2.30 | 26,000,000.00 | 25,940,540.00 |
| Corporate | COMMONWEALTH BK AUSTR NY | 3/12/2020 | 2.30 | 15,000,000.00 | 14,991,400.00 |
| Corporate | COOPERAT RABOBANK UA/NY | 1/14/2019 | 2.25 | 44,382,000.00 | 44,407,309.72 |
| Corporate | COOPERAT RABOBANK UA/NY | 4/26/2021 | 2.94 | 35,000,000.00 | 35,000,000.00 |
| Corporate | CREDIT SUISSE NEW YORK | 5/28/2019 | 2.30 | 51,215,000.00 | 51,183,769.90 |
| Corporate | DUKE ENERGY OHIO INC | 4/1/2019 | 5.45 | 4,500,000.00 | 4,543,065.00 |
| Corporate | DUKE ENERGY PROGRESS INC | 1/15/2019 | 5.30 | 6,000,000.00 | 6,174,060.00 |
| Corporate | FIFTH THIRD BANK | 9/27/2019 | 1.63 | 5,000,000.00 | 4,991,700.00 |
| Corporate | FIFTH THIRD BANK | 9/27/2019 | 2.97 | 15,000,000.00 | 15,000,000.00 |
| Corporate | GE CAPITAL INTL FUNDING | 11/15/2020 | 2.34 | 54,342,000.00 | 53,651,735.83 |
| Corporate | GENERAL DYNAMICS CORP | 5/11/2020 | 2.91 | 20,000,000.00 | 20,013,300.00 |
| Corporate | GENERAL DYNAMICS CORP | 5/11/2020 | 2.88 | 42,518,000.00 | 42,475,686.64 |
| Corporate | GENERAL DYNAMICS CORP | 5/11/2021 | 3.00 | 13,036,000.00 | 12,986,857.82 |
| Corporate | GENERAL DYNAMICS CORP | 5/11/2021 | 3.00 | 49,783,000.00 | 49,981,747.86 |
| Corporate | GENERAL ELECTRIC CO | 1/8/2020 | 5.50 | 4,000,000.00 | 4,167,360.00 |
| Corporate | GENERAL ELECTRIC CO | 1/7/2021 | 4.63 | 6,524,000.00 | 6,843,023.60 |
| Corporate | GILEAD SCIENCES INC | 9/20/2019 | 1.85 | 27,894,000.00 | 27,799,613.42 |
| Corporate | GLAXOSMITHKLINE CAPITAL | 5/14/2021 | 2.96 | 25,000,000.00 | 25,000,000.00 |
| Corporate | GOLDMAN SACHS BANK USA | 6/5/2020 | 3.20 | 10,000,000.00 | 9,997,700.00 |
| Corporate | GOLDMAN SACHS GROUP INC | 4/25/2019 | 3.53 | 26,337,000.00 | 26,560,513.65 |
| Corporate | GOLDMAN SACHS GROUP INC | 4/25/2019 | 2.00 | 8,320,000.00 | 8,286,291.20 |
| Corporate | GOLDMAN SACHS GROUP INC | 10/23/2019 | 2.55 | 36,000,000.00 | 35,867,587.50 |
| Corporate | GOLDMAN SACHS GROUP INC | 10/23/2019 | 3.50 | 29,429,000.00 | 29,744,980.37 |
| Corporate | GOLDMAN SACHS GROUP INC | 12/13/2019 | 2.30 | 8,950,000.00 | 8,862,200.50 |
| Corporate | GOLDMAN SACHS GROUP INC | 12/13/2019 | 3.13 | 71,322,000.00 | 71,638,344.74 |
| Corporate | GOLDMAN SACHS GROUP INC | 3/15/2020 | 5.38 | 11,488,000.00 | 12,419,556.08 |
| Corporate | GOLDMAN SACHS GROUP INC | 4/23/2020 | 2.60 | 3,940,000.00 | 3,905,249.20 |
| Corporate | GOLDMAN SACHS GROUP INC | 4/23/2020 | 3.64 | 15,000,000.00 | 15,241,200.00 |
| Corporate | GOLDMAN SACHS GROUP INC | 6/15/2020 | 6.00 | 17,665,000.00 | 19,177,219.45 |
| Corporate | GOLDMAN SACHS GROUP INC | 9/15/2020 | 2.75 | 25,000,000.00 | 24,867,500.00 |
| Corporate | GOLDMAN SACHS GROUP INC | 12/27/2020 | 3.11 | 38,005,000.00 | 38,210,125.00 |
| Corporate | GOLDMAN SACHS GROUP INC | 2/25/2021 | 4.46 | 15,755,000.00 | 16,121,284.85 |
| Corporate | GOLDMAN SACHS GROUP INC | 2/25/2021 | 2.88 | 3,140,000.00 | 3,081,878.60 |

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|------------------------|-------------------------|----------------------------|-----------------------------|------------------|----------------------|
| Corporate | GOLDMAN SACHS GROUP INC | 4/23/2021 | 3.85 | 5,000,000.00 | 5,068,150.00 |
| Corporate | GOLDMAN SACHS GROUP INC | 11/15/2021 | 3.79 | 13,299,000.00 | 13,386,122.87 |
| Corporate | HERSHEY COMPANY | 5/15/2020 | 2.90 | 16,885,000.00 | 16,870,647.75 |
| Corporate | HONEYWELL INTERNATIONAL | 10/30/2019 | 1.40 | 68,800,000.00 | 68,123,572.00 |
| Corporate | HONEYWELL INTERNATIONAL | 10/30/2019 | 2.80 | 12,425,000.00 | 12,428,564.75 |
| Corporate | HONEYWELL INTERNATIONAL | 10/30/2019 | 1.80 | 31,226,000.00 | 31,081,862.30 |
| Corporate | HONEYWELL INTERNATIONAL | 10/30/2019 | 2.56 | 33,050,000.00 | 33,064,317.10 |
| Corporate | HSBC BANK USA NA | 8/24/2020 | 4.88 | 13,765,000.00 | 14,158,469.80 |
| Corporate | HSBC HOLDINGS PLC | 3/8/2021 | 3.40 | 28,459,000.00 | 28,420,284.91 |
| Corporate | HSBC HOLDINGS PLC | 3/8/2021 | 4.57 | 18,130,000.00 | 18,740,446.60 |
| Corporate | HSBC HOLDINGS PLC | 4/5/2021 | 5.10 | 3,980,000.00 | 4,100,275.60 |
| Corporate | HSBC HOLDINGS PLC | 5/18/2021 | 3.24 | 50,000,000.00 | 50,000,000.00 |
| Corporate | HSBC HOLDINGS PLC | 5/25/2021 | 4.35 | 23,216,000.00 | 23,743,487.40 |
| Corporate | HSBC HOLDINGS PLC | 5/25/2021 | 2.95 | 15,000,000.00 | 14,655,000.00 |
| Corporate | HSBC HOLDINGS PLC | 9/11/2021 | 2.98 | 63,148,000.00 | 63,017,022.28 |
| Corporate | HSBC USA INC | 9/27/2020 | 5.00 | 16,290,000.00 | 17,144,901.40 |
| Corporate | IBM CORP | 2/12/2019 | 1.95 | 4,631,000.00 | 4,621,506.45 |
| Corporate | IBM CORP | 1/27/2020 | 2.74 | 50,000,000.00 | 50,000,000.00 |
| Corporate | IBM CORP | 1/27/2020 | 1.90 | 25,000,000.00 | 24,976,000.00 |
| Corporate | IBM CREDIT LLC | 9/6/2019 | 1.63 | 45,000,000.00 | 44,965,800.00 |
| Corporate | IBM CREDIT LLC | 11/30/2020 | 3.18 | 100,000,000.00 | 100,000,000.00 |
| Corporate | IBM CREDIT LLC | 11/30/2020 | 3.45 | 25,000,000.00 | 24,980,250.00 |
| Corporate | IBM CREDIT LLC | 11/30/2021 | 3.60 | 9,500,000.00 | 9,497,055.00 |
| Corporate | INTEL CORP | 5/11/2020 | 1.85 | 10,000,000.00 | 9,996,200.00 |
| Corporate | JOHN DEERE CAPITAL CORP | 1/8/2019 | 2.98 | 25,000,000.00 | 25,000,000.00 |
| Corporate | JOHN DEERE CAPITAL CORP | 9/16/2019 | 2.30 | 25,000,000.00 | 24,850,500.00 |
| Corporate | JOHN DEERE CAPITAL CORP | 3/13/2020 | 2.63 | 35,000,000.00 | 35,000,000.00 |
| Corporate | JOHN DEERE CAPITAL CORP | 6/22/2020 | 2.66 | 20,000,000.00 | 20,000,000.00 |
| Corporate | JOHN DEERE CAPITAL CORP | 7/14/2020 | 2.38 | 6,191,000.00 | 6,219,850.06 |
| Corporate | JOHN DEERE CAPITAL CORP | 3/12/2021 | 2.57 | 30,000,000.00 | 30,000,000.00 |
| Corporate | JOHN DEERE CAPITAL CORP | 9/10/2021 | 3.13 | 7,000,000.00 | 6,997,830.00 |
| Corporate | JOHN DEERE CAPITAL CORP | 9/10/2021 | 2.59 | 25,000,000.00 | 25,000,000.00 |
| Corporate | JP MORGAN CHASE BANK NA | 9/23/2019 | 2.96 | 50,000,000.00 | 50,000,000.00 |
| Corporate | JP MORGAN CHASE BANK NA | 9/23/2019 | 1.65 | 4,000,000.00 | 3,942,640.00 |
| Corporate | JP MORGAN CHASE BANK NA | 2/13/2020 | 2.87 | 55,000,000.00 | 55,000,000.00 |
| Corporate | JP MORGAN CHASE BANK NA | 9/1/2020 | 2.54 | 12,960,000.00 | 12,957,926.40 |
| Corporate | JP MORGAN CHASE BANK NA | 10/19/2020 | 2.74 | 50,000,000.00 | 50,000,000.00 |
| Corporate | JP MORGAN CHASE BANK NA | 2/1/2021 | 2.60 | 37,000,000.00 | 36,746,295.00 |
| Corporate | JP MORGAN CHASE BANK NA | 2/1/2021 | 2.83 | 65,775,000.00 | 65,781,909.45 |
| Corporate | JP MORGAN CHASE BANK NA | 4/26/2021 | 3.09 | 35,225,000.00 | 35,146,088.25 |
| Corporate | JP MORGAN CHASE BANK NA | 4/26/2021 | 2.85 | 60,000,000.00 | 60,000,000.00 |
| Corporate | JPMORGAN CHASE + CO | 1/28/2019 | 2.35 | 4,074,000.00 | 4,090,581.18 |
| Corporate | JPMORGAN CHASE + CO | 3/22/2019 | 3.21 | 20,000,000.00 | 20,015,450.00 |
| Corporate | JPMORGAN CHASE + CO | 3/22/2019 | 1.85 | 15,000,000.00 | 14,964,341.00 |
| Corporate | JPMORGAN CHASE + CO | 4/23/2019 | 6.30 | 50,000,000.00 | 53,472,430.00 |
| Corporate | JPMORGAN CHASE + CO | 1/23/2020 | 2.25 | 15,000,000.00 | 14,914,200.00 |
| Corporate | JPMORGAN CHASE + CO | 1/23/2020 | 3.43 | 25,000,000.00 | 25,350,000.00 |
| Corporate | JPMORGAN CHASE + CO | 3/25/2020 | 4.95 | 30,813,000.00 | 33,298,068.45 |
| Corporate | JPMORGAN CHASE + CO | 6/23/2020 | 2.75 | 10,000,000.00 | 10,005,200.00 |
| Corporate | JPMORGAN CHASE + CO | 10/15/2020 | 4.25 | 10,556,000.00 | 11,193,371.28 |

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|------------------------|--------------------------|----------------------------|-----------------------------|------------------|----------------------|
| Corporate | JPMORGAN CHASE + CO | 10/29/2020 | 2.55 | 17,225,000.00 | 17,349,747.25 |
| Corporate | JPMORGAN CHASE + CO | 10/29/2020 | 3.71 | 28,860,000.00 | 29,586,051.15 |
| Corporate | JPMORGAN CHASE + CO | 3/1/2021 | 2.55 | 5,000,000.00 | 4,918,450.00 |
| Corporate | KEY BANK NA | 12/15/2019 | 2.50 | 18,500,000.00 | 18,386,170.00 |
| Corporate | KEY BANK NA | 6/15/2021 | 3.35 | 15,000,000.00 | 14,997,900.00 |
| Corporate | LLOYDS BANK PLC | 1/22/2019 | 2.05 | 10,131,000.00 | 10,126,305.69 |
| Corporate | LLOYDS BANK PLC | 1/22/2019 | 3.47 | 14,750,000.00 | 14,820,800.00 |
| Corporate | LLOYDS BANK PLC | 3/17/2020 | 2.40 | 27,880,000.00 | 27,621,319.20 |
| Corporate | LLOYDS BANK PLC | 5/7/2021 | 3.08 | 45,000,000.00 | 45,000,000.00 |
| Corporate | MICROSOFT CORP | 8/8/2019 | 1.10 | 25,000,000.00 | 24,974,250.00 |
| Corporate | MITSUBISHI UFJ FIN GRP | 7/26/2021 | 3.54 | 20,000,000.00 | 20,000,000.00 |
| Corporate | MITSUBISHI UFJ FIN GRP | 7/26/2021 | 3.16 | 30,000,000.00 | 30,000,000.00 |
| Corporate | MORGAN STANLEY | 1/24/2019 | 2.50 | 39,649,000.00 | 39,916,243.43 |
| Corporate | MORGAN STANLEY | 2/1/2019 | 2.45 | 75,847,000.00 | 75,978,345.96 |
| Corporate | MORGAN STANLEY | 2/1/2019 | 3.92 | 55,000,000.00 | 55,045,315.00 |
| Corporate | MORGAN STANLEY | 5/13/2019 | 7.30 | 13,000,000.00 | 13,904,130.00 |
| Corporate | MORGAN STANLEY | 7/23/2019 | 2.38 | 36,357,000.00 | 36,585,869.73 |
| Corporate | MORGAN STANLEY | 9/23/2019 | 5.63 | 44,598,000.00 | 46,108,628.72 |
| Corporate | MORGAN STANLEY | 1/27/2020 | 2.65 | 34,160,000.00 | 34,203,725.60 |
| Corporate | MORGAN STANLEY | 2/14/2020 | 3.41 | 45,000,000.00 | 45,059,400.00 |
| Corporate | MORGAN STANLEY | 6/16/2020 | 3.31 | 35,000,000.00 | 35,421,250.00 |
| Corporate | MORGAN STANLEY | 2/10/2021 | 3.17 | 60,000,000.00 | 60,000,000.00 |
| Corporate | NATIONAL AUSTRALIA BK/NY | 1/14/2019 | 2.00 | 35,000,000.00 | 34,919,400.00 |
| Corporate | NATIONAL AUSTRALIA BK/NY | 1/10/2020 | 2.25 | 20,000,000.00 | 19,998,200.00 |
| Corporate | NATIONAL AUSTRALIA BK/NY | 5/22/2020 | 2.13 | 30,000,000.00 | 29,946,300.00 |
| Corporate | NATIONAL AUSTRALIA BK/NY | 1/12/2021 | 2.50 | 23,000,000.00 | 22,888,860.00 |
| Corporate | NATIONAL AUSTRALIA BK/NY | 11/4/2021 | 3.70 | 39,500,000.00 | 39,456,550.00 |
| Corporate | NATIONAL BANK OF CANADA | 12/14/2018 | 3.17 | 40,000,000.00 | 40,000,000.00 |
| Corporate | NATIONAL BANK OF CANADA | 12/14/2018 | 2.10 | 8,000,000.00 | 7,997,440.00 |
| Corporate | NATIONAL BANK OF CANADA | 1/17/2020 | 3.05 | 25,000,000.00 | 25,000,000.00 |
| Corporate | NATIONAL BANK OF CANADA | 6/12/2020 | 2.15 | 20,000,000.00 | 19,898,200.00 |
| Corporate | NATIONAL BANK OF CANADA | 6/12/2020 | 2.89 | 25,000,000.00 | 25,000,000.00 |
| Corporate | NATIONAL BANK OF CANADA | 11/2/2020 | 2.20 | 9,400,000.00 | 9,258,948.00 |
| Corporate | NATIONAL RURAL UTIL COOP | 2/8/2019 | 1.65 | 7,000,000.00 | 6,991,670.00 |
| Corporate | PACCAR FINANCIAL CORP | 5/10/2019 | 1.30 | 15,000,000.00 | 14,876,180.10 |
| Corporate | PACCAR FINANCIAL CORP | 11/8/2019 | 2.91 | 100,000,000.00 | 100,039,500.00 |
| Corporate | PACCAR FINANCIAL CORP | 2/27/2020 | 1.95 | 15,000,000.00 | 14,973,000.00 |
| Corporate | PACCAR FINANCIAL CORP | 5/10/2021 | 2.88 | 20,000,000.00 | 20,000,000.00 |
| Corporate | PACCAR FINANCIAL CORP | 8/9/2021 | 3.15 | 20,000,000.00 | 19,993,800.00 |
| Corporate | PEPSICO INC | 2/22/2019 | 3.27 | 40,000,000.00 | 40,000,000.00 |
| Corporate | PEPSICO INC | 5/2/2019 | 1.55 | 10,000,000.00 | 9,992,500.00 |
| Corporate | PFIZER INC | 9/15/2021 | 3.00 | 50,000,000.00 | 49,932,500.00 |
| Corporate | PHILIP MORRIS INTL INC | 1/15/2019 | 1.88 | 3,000,000.00 | 2,994,630.00 |
| Corporate | PHILIP MORRIS INTL INC | 11/1/2019 | 1.88 | 40,000,000.00 | 39,921,200.00 |
| Corporate | PNC FINANCIAL SERVICES | 5/15/2019 | 6.88 | 21,243,000.00 | 22,888,482.78 |
| Corporate | ROYAL BANK OF CANADA | 12/10/2018 | 2.00 | 17,360,000.00 | 17,361,015.20 |
| Corporate | ROYAL BANK OF CANADA | 12/10/2018 | 3.03 | 30,000,000.00 | 30,000,000.00 |
| Corporate | ROYAL BANK OF CANADA | 1/10/2019 | 2.86 | 15,000,000.00 | 15,000,000.00 |
| Corporate | ROYAL BANK OF CANADA | 4/15/2019 | 3.15 | 25,000,000.00 | 25,000,000.00 |
| Corporate | ROYAL BANK OF CANADA | 7/29/2019 | 2.99 | 11,950,000.00 | 12,001,863.00 |

| <u>Investment Type</u> | <u>Security Name</u> | <u>Legal Maturity Date</u> | <u>Coupon/Discount Rate</u> | <u>Par Value</u> | <u>Original Cost</u> |
|------------------------|--------------------------|----------------------------|-----------------------------|------------------|----------------------|
| Corporate | ROYAL BANK OF CANADA | 8/29/2019 | 2.95 | 25,000,000.00 | 25,010,000.00 |
| Corporate | ROYAL BANK OF CANADA | 3/2/2020 | 2.70 | 20,000,000.00 | 20,000,000.00 |
| Corporate | ROYAL BANK OF CANADA | 7/22/2020 | 2.77 | 30,000,000.00 | 30,000,000.00 |
| Corporate | ROYAL BANK OF CANADA | 10/26/2020 | 2.75 | 40,000,000.00 | 40,000,000.00 |
| Corporate | ROYAL BANK OF CANADA | 10/26/2020 | 2.15 | 7,000,000.00 | 6,995,940.00 |
| Corporate | ROYAL BANK OF CANADA | 1/19/2021 | 2.50 | 6,800,000.00 | 6,698,272.00 |
| Corporate | ROYAL BANK OF CANADA | 4/30/2021 | 3.20 | 10,000,000.00 | 9,992,900.00 |
| Corporate | ROYAL BANK OF CANADA | 4/30/2021 | 2.91 | 98,852,000.00 | 99,004,227.29 |
| Corporate | SANTANDER UK PLC | 3/14/2019 | 2.50 | 4,550,000.00 | 4,573,751.00 |
| Corporate | SANTANDER UK PLC | 3/14/2019 | 3.81 | 15,000,000.00 | 15,000,000.00 |
| Corporate | SANTANDER UK PLC | 9/10/2019 | 2.35 | 17,588,000.00 | 17,580,920.16 |
| Corporate | SANTANDER UK PLC | 3/16/2020 | 2.38 | 12,680,000.00 | 12,506,058.40 |
| Corporate | SANTANDER UK PLC | 11/3/2020 | 2.13 | 17,240,000.00 | 16,987,034.80 |
| Corporate | SANTANDER UK PLC | 11/3/2020 | 2.88 | 35,000,000.00 | 35,000,000.00 |
| Corporate | SANTANDER UK PLC | 1/5/2021 | 2.50 | 3,000,000.00 | 2,919,870.00 |
| Corporate | SANTANDER UK PLC | 6/1/2021 | 3.40 | 15,000,000.00 | 14,971,950.00 |
| Corporate | SANTANDER UK PLC | 6/1/2021 | 2.94 | 40,000,000.00 | 40,000,000.00 |
| Corporate | SANTANDER UK PLC | 11/15/2021 | 3.75 | 16,000,000.00 | 15,922,160.00 |
| Corporate | SANTANDER UK PLC | 11/15/2021 | 3.28 | 30,000,000.00 | 30,000,000.00 |
| Corporate | SHELL INTERNATIONAL FIN | 9/22/2019 | 4.30 | 4,520,000.00 | 4,568,996.80 |
| Corporate | SUMITOMO MITSUI BANKING | 1/10/2019 | 2.45 | 33,279,000.00 | 33,318,800.59 |
| Corporate | SUMITOMO MITSUI BANKING | 1/18/2019 | 2.05 | 11,750,000.00 | 11,724,267.50 |
| Corporate | SUMITOMO MITSUI BANKING | 7/11/2019 | 2.25 | 5,000,000.00 | 4,977,100.00 |
| Corporate | SUMITOMO MITSUI BANKING | 10/18/2019 | 2.09 | 31,095,000.00 | 30,776,069.75 |
| Corporate | SUMITOMO MITSUI BANKING | 1/17/2020 | 2.80 | 60,000,000.00 | 59,982,000.00 |
| Corporate | SUMITOMO MITSUI BANKING | 10/16/2020 | 2.81 | 50,000,000.00 | 50,000,000.00 |
| Corporate | SUNTRUST BANK | 1/29/2021 | 2.59 | 15,000,000.00 | 15,000,000.00 |
| Corporate | SUNTRUST BANK | 10/26/2021 | 3.01 | 15,000,000.00 | 15,000,000.00 |
| Corporate | SVENSKA HANDELSBANKEN AB | 1/25/2019 | 2.50 | 5,088,000.00 | 5,084,947.20 |
| Corporate | TORONTO DOMINION BANK | 1/18/2019 | 2.86 | 20,000,000.00 | 20,000,000.00 |
| Corporate | TORONTO DOMINION BANK | 1/22/2019 | 1.95 | 20,000,000.00 | 20,017,400.00 |
| Corporate | TORONTO DOMINION BANK | 1/22/2019 | 3.31 | 79,728,000.00 | 79,733,735.16 |
| Corporate | TORONTO DOMINION BANK | 8/13/2019 | 1.45 | 7,000,000.00 | 6,923,140.00 |
| Corporate | TORONTO DOMINION BANK | 10/24/2019 | 1.90 | 30,000,000.00 | 29,970,000.00 |
| Corporate | TORONTO DOMINION BANK | 11/5/2019 | 2.25 | 17,000,000.00 | 16,865,065.00 |
| Corporate | TORONTO DOMINION BANK | 11/5/2019 | 3.14 | 21,400,000.00 | 21,525,618.00 |
| Corporate | TORONTO DOMINION BANK | 6/11/2020 | 3.00 | 40,000,000.00 | 39,967,600.00 |
| Corporate | TORONTO DOMINION BANK | 9/17/2020 | 2.59 | 50,000,000.00 | 50,000,000.00 |
| Corporate | TORONTO DOMINION BANK | 9/17/2020 | 3.15 | 45,000,000.00 | 44,990,550.00 |
| Corporate | TORONTO DOMINION BANK | 4/7/2021 | 3.41 | 2,086,000.00 | 2,126,009.48 |
| Corporate | TORONTO DOMINION BANK | 6/11/2021 | 2.76 | 50,000,000.00 | 50,000,000.00 |
| Corporate | TOYOTA MOTOR CORP | 7/20/2021 | 3.18 | 25,000,000.00 | 25,000,000.00 |
| Corporate | TOYOTA MOTOR CREDIT CORP | 1/9/2019 | 1.70 | 35,000,000.00 | 34,987,750.00 |
| Corporate | TOYOTA MOTOR CREDIT CORP | 1/17/2019 | 2.10 | 4,000,000.00 | 4,014,680.00 |
| Corporate | TOYOTA MOTOR CREDIT CORP | 2/19/2019 | 1.70 | 6,500,000.00 | 6,481,410.00 |
| Corporate | TOYOTA MOTOR CREDIT CORP | 2/19/2019 | 3.46 | 65,000,000.00 | 65,000,000.00 |
| Corporate | TOYOTA MOTOR CREDIT CORP | 10/18/2019 | 2.88 | 25,000,000.00 | 25,000,000.00 |
| Corporate | TOYOTA MOTOR CREDIT CORP | 1/10/2020 | 2.51 | 20,000,000.00 | 20,000,000.00 |
| Corporate | TOYOTA MOTOR CREDIT CORP | 3/12/2020 | 2.70 | 25,000,000.00 | 25,070,000.00 |
| Corporate | TOYOTA MOTOR CREDIT CORP | 4/17/2020 | 1.95 | 20,000,000.00 | 19,990,800.00 |

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|------------------------|--------------------------|----------------------------|-----------------------------|------------------|----------------------|
| Corporate | TOYOTA MOTOR CREDIT CORP | 4/17/2020 | 2.71 | 40,000,000.00 | 40,000,000.00 |
| Corporate | TOYOTA MOTOR CREDIT CORP | 9/18/2020 | 2.51 | 40,000,000.00 | 40,000,000.00 |
| Corporate | TOYOTA MOTOR CREDIT CORP | 4/13/2021 | 2.72 | 15,000,000.00 | 15,000,000.00 |
| Corporate | UBS AG STAMFORD CT | 8/14/2019 | 2.38 | 16,100,000.00 | 15,997,481.00 |
| Corporate | UBS AG STAMFORD CT | 8/4/2020 | 4.88 | 3,700,000.00 | 3,853,291.00 |
| Corporate | UNITED PARCEL SERVICE | 4/1/2019 | 5.13 | 19,943,000.00 | 21,023,711.17 |
| Corporate | UNITEDHEALTH GROUP INC | 7/15/2020 | 2.70 | 6,699,000.00 | 6,661,485.60 |
| Corporate | UNITEDHEALTH GROUP INC | 10/15/2020 | 2.51 | 11,315,000.00 | 11,297,887.75 |
| Corporate | UNITEDHEALTH GROUP INC | 10/15/2020 | 1.95 | 11,000,000.00 | 10,738,090.00 |
| Corporate | UNITEDHEALTH GROUP INC | 6/15/2021 | 3.15 | 10,000,000.00 | 9,994,600.00 |
| Corporate | UNITEDHEALTH GROUP INC | 6/15/2021 | 2.59 | 41,601,000.00 | 41,644,844.64 |
| Corporate | US BANK NA CINCINNATI | 1/23/2020 | 2.35 | 13,470,000.00 | 13,352,945.70 |
| Corporate | US BANK NA CINCINNATI | 7/24/2020 | 2.74 | 30,000,000.00 | 30,000,000.00 |
| Corporate | US BANK NA CINCINNATI | 10/23/2020 | 2.62 | 48,470,000.00 | 48,463,629.08 |
| Corporate | US BANK NA CINCINNATI | 4/26/2021 | 2.83 | 40,000,000.00 | 40,000,000.00 |
| Corporate | US BANK NA CINCINNATI | 5/21/2021 | 3.10 | 5,000,000.00 | 4,999,950.00 |
| Corporate | US BANK NA CINCINNATI | 5/21/2021 | 2.94 | 50,000,000.00 | 50,000,000.00 |
| Corporate | US BANK NA CINCINNATI | 11/16/2021 | 3.01 | 75,000,000.00 | 75,000,000.00 |
| Corporate | WALMART INC | 10/9/2019 | 1.75 | 20,000,000.00 | 19,999,600.00 |
| Corporate | WALMART INC | 6/23/2020 | 2.85 | 75,000,000.00 | 74,976,750.00 |
| Corporate | WALMART INC | 6/23/2020 | 2.41 | 64,209,000.00 | 64,207,810.00 |
| Corporate | WALMART INC | 6/23/2021 | 3.13 | 35,000,000.00 | 34,998,250.00 |
| Corporate | WALMART INC | 6/23/2021 | 2.60 | 36,383,000.00 | 36,391,394.66 |
| Corporate | WALT DISNEY COMPANY/THE | 1/8/2019 | 1.65 | 6,683,000.00 | 6,673,777.46 |
| Corporate | WALT DISNEY COMPANY/THE | 5/30/2019 | 1.85 | 10,537,000.00 | 10,479,257.24 |
| Corporate | WALT DISNEY COMPANY/THE | 7/12/2019 | 0.88 | 3,000,000.00 | 2,945,850.00 |
| Corporate | WALT DISNEY COMPANY/THE | 3/4/2020 | 1.95 | 10,000,000.00 | 9,997,400.00 |
| Corporate | WELLS FARGO + COMPANY | 1/15/2019 | 2.15 | 5,000,000.00 | 4,994,900.00 |
| Corporate | WELLS FARGO + COMPANY | 4/22/2019 | 2.93 | 38,150,000.00 | 38,195,551.00 |
| Corporate | WELLS FARGO + COMPANY | 1/30/2020 | 2.15 | 49,443,000.00 | 48,882,672.58 |
| Corporate | WELLS FARGO + COMPANY | 1/30/2020 | 3.20 | 11,230,000.00 | 11,236,962.60 |
| Corporate | WELLS FARGO + COMPANY | 7/22/2020 | 2.60 | 3,500,000.00 | 3,473,715.00 |
| Corporate | WELLS FARGO + COMPANY | 12/7/2020 | 3.33 | 12,580,000.00 | 12,687,055.80 |
| Corporate | WELLS FARGO + COMPANY | 3/4/2021 | 4.08 | 8,490,000.00 | 8,608,605.30 |
| Corporate | WELLS FARGO BANK NA | 5/24/2019 | 3.29 | 10,000,000.00 | 10,000,000.00 |
| Corporate | WELLS FARGO BANK NA | 12/6/2019 | 2.15 | 20,000,000.00 | 19,972,400.00 |
| Corporate | WELLS FARGO BANK NA | 12/6/2019 | 2.97 | 20,000,000.00 | 20,000,000.00 |
| Corporate | WELLS FARGO BANK NA | 3/25/2020 | 2.67 | 32,000,000.00 | 32,012,600.00 |
| Corporate | WELLS FARGO BANK NA | 1/15/2021 | 2.75 | 25,000,000.00 | 25,000,000.00 |
| Corporate | WELLS FARGO BANK NA | 7/23/2021 | 3.33 | 20,000,000.00 | 20,000,000.00 |
| Corporate | WELLS FARGO BANK NA | 7/23/2021 | 2.98 | 20,000,000.00 | 20,000,000.00 |
| Corporate | WELLS FARGO BANK NA | 10/22/2021 | 3.63 | 40,000,000.00 | 39,995,600.00 |
| Corporate | WELLS FARGO BANK NA | 10/22/2021 | 2.99 | 25,000,000.00 | 25,000,000.00 |
| Corporate | WESTPAC BANKING CORP | 1/17/2019 | 2.25 | 5,000,000.00 | 4,995,650.00 |
| Corporate | WESTPAC BANKING CORP | 5/13/2019 | 1.65 | 10,000,000.00 | 9,927,600.00 |
| Corporate | WESTPAC BANKING CORP | 5/13/2019 | 3.33 | 10,000,000.00 | 10,000,000.00 |
| Corporate | WESTPAC BANKING CORP | 11/19/2019 | 4.88 | 9,430,000.00 | 9,747,130.90 |
| Corporate | WESTPAC BANKING CORP | 3/6/2020 | 2.75 | 50,000,000.00 | 50,000,000.00 |
| Corporate | WESTPAC BANKING CORP | 5/15/2020 | 2.90 | 20,000,000.00 | 20,000,000.00 |
| Corporate | WESTPAC BANKING CORP | 5/15/2020 | 3.05 | 20,000,000.00 | 19,996,600.00 |

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|------------------------|-------------------------------|----------------------------|-----------------------------|------------------|----------------------|
| Corporate | WESTPAC BANKING CORP | 1/25/2021 | 2.83 | 30,000,000.00 | 30,000,000.00 |
| Foreign Government | CANADA GOVERNMENT | 12/13/2019 | 2.31 | 50,000,000.00 | 49,990,819.50 |
| Foreign Government | CANADA GOVERNMENT | 3/19/2020 | 2.34 | 50,000,000.00 | 50,016,500.00 |
| Foreign Government | EXPORT DEVELOPMNT CANADA | 12/10/2018 | 1.25 | 13,000,000.00 | 12,921,350.00 |
| Foreign Government | EXPORT DEVELOPMNT CANADA | 2/4/2019 | 1.25 | 7,500,000.00 | 7,485,000.00 |
| Foreign Government | EXPORT DEVELOPMNT CANADA | 1/17/2020 | 1.63 | 15,000,000.00 | 14,971,650.00 |
| Foreign Government | EXPORT IMPORT BANK KOREA | 6/1/2021 | 1.00 | 20,000,000.00 | 20,000,000.00 |
| Foreign Government | KFW | 4/1/2019 | 1.88 | 17,000,000.00 | 16,951,963.27 |
| Foreign Government | KFW | 7/15/2020 | 2.75 | 25,000,000.00 | 24,995,500.00 |
| Foreign Government | KFW | 4/12/2021 | 2.63 | 25,000,000.00 | 24,967,500.00 |
| Foreign Government | ONTARIO (PROVINCE OF) | 1/18/2019 | 1.63 | 61,100,000.00 | 60,981,720.00 |
| Foreign Government | ONTARIO (PROVINCE OF) | 1/30/2019 | 2.00 | 20,000,000.00 | 20,020,200.00 |
| Foreign Government | ONTARIO (PROVINCE OF) | 9/27/2019 | 1.65 | 10,000,000.00 | 9,982,200.00 |
| Foreign Government | ONTARIO (PROVINCE OF) | 5/21/2020 | 1.88 | 10,000,000.00 | 10,008,100.00 |
| Foreign Government | ONTARIO (PROVINCE OF) | 2/12/2021 | 2.55 | 30,000,000.00 | 29,960,400.00 |
| Foreign Government | PROVINCE OF QUEBEC | 7/21/2019 | 2.75 | 75,000,000.00 | 75,031,750.00 |
| Foreign Government | PROVINCE OF QUEBEC | 9/21/2020 | 2.48 | 60,000,000.00 | 60,000,000.00 |
| Foreign Government | SWEDISH EXPORT CREDIT | 1/14/2019 | 2.77 | 48,000,000.00 | 48,069,230.00 |
| Foreign Government | SWEDISH EXPORT CREDIT | 4/12/2019 | 1.25 | 35,000,000.00 | 34,894,600.00 |
| Foreign Government | SWEDISH EXPORT CREDIT | 10/7/2020 | 2.75 | 37,000,000.00 | 36,916,010.00 |
| Foreign Government | SWEDISH EXPORT CREDIT | 5/22/2021 | 2.88 | 30,000,000.00 | 29,910,300.00 |
| Foreign Government CP | DEXIA CREDIT LOCAL | 7/1/2019 | 0.00 | 25,000,000.00 | 24,539,166.65 |
| Foreign Government CP | DEXIA CREDIT LOCAL | 7/1/2019 | 0.00 | 25,000,000.00 | 24,504,166.67 |
| Foreign Government CP | EXPORT DEVELMT CORP | 1/2/2019 | 0.00 | 95,000,000.00 | 94,680,291.67 |
| Foreign Government CP | EXPORT DEVELMT CORP | 5/14/2019 | 0.00 | 10,000,000.00 | 9,862,347.22 |
| Foreign Government CP | SWEDISH EXPORT CREDIT | 3/1/2019 | 0.00 | 100,000,000.00 | 99,333,000.00 |
| Municipal | BOARD OF GOVERNORS OF | 12/12/2018 | 2.26 | 10,000,000.00 | 10,000,000.00 |
| Municipal | BOARD OF RGTS UNVST TX | 12/5/2018 | 2.24 | 11,000,000.00 | 11,000,000.00 |
| Municipal | BOARD RGTS UNIV TX | 12/14/2018 | 2.26 | 17,000,000.00 | 17,000,000.00 |
| Municipal | BOARD RGTS UNIV TX | 2/26/2019 | 2.48 | 16,500,000.00 | 16,500,000.00 |
| Municipal | BOARD TRUSTEES MICHIGAN ST | 12/5/2018 | 2.42 | 29,000,000.00 | 29,000,000.00 |
| Municipal | BOARD TRUSTEES MICHIGAN ST | 12/10/2018 | 2.42 | 10,410,000.00 | 10,410,000.00 |
| Municipal | BOARD TRUSTEES MICHIGAN ST | 12/11/2018 | 2.45 | 30,000,000.00 | 30,000,000.00 |
| Municipal | BOARD TRUSTEES MICHIGAN ST | 12/12/2018 | 2.45 | 21,376,000.00 | 21,376,000.00 |
| Municipal | BOARD TRUSTEES MICHIGAN ST | 12/13/2018 | 2.45 | 18,690,000.00 | 18,690,000.00 |
| Municipal | BOARD TRUSTEES MICHIGAN ST | 2/12/2019 | 2.55 | 27,905,000.00 | 27,905,000.00 |
| Municipal | BOARD TRUSTEES MICHIGAN ST | 2/13/2019 | 2.55 | 10,345,000.00 | 10,345,000.00 |
| Municipal | BRD OF REGENT TX A&M | 1/16/2019 | 2.35 | 29,976,000.00 | 29,976,000.00 |
| Municipal | CITY OF PHILADELPHIA | 1/7/2019 | 2.42 | 5,300,000.00 | 5,300,000.00 |
| Municipal | LONG ISLAND PWR AUTH | 1/2/2019 | 2.36 | 90,000,000.00 | 90,000,000.00 |
| Municipal | LONG ISLAND PWR AUTH | 1/2/2019 | 1.00 | 50,000,000.00 | 50,000,000.00 |
| Municipal | NEW YORK CITY NY TRANSITIONAL | 2/1/2019 | 1.65 | 21,960,000.00 | 21,960,000.00 |
| Municipal | NEW YORK NY | 2/1/2019 | 4.85 | 29,140,000.00 | 30,571,939.60 |
| Municipal | PIMA CNTY AZ COPS | 12/1/2018 | 2.35 | 10,000,000.00 | 10,000,000.00 |
| Municipal | STATE OF CA G.O. | 12/20/2018 | 2.30 | 34,455,000.00 | 34,455,000.00 |
| Municipal | STATE OF CA G.O. | 1/2/2019 | 1.00 | 12,675,000.00 | 12,675,000.00 |
| Municipal | TEXAS A & M PERM UNIV FDER | 1/9/2019 | 2.42 | 12,650,000.00 | 12,650,000.00 |
| Municipal | TEXAS A & M PERM UNIV FDER | 2/7/2019 | 2.34 | 20,000,000.00 | 19,996,120.00 |
| Municipal | TEXAS TECH UNIV REVS | 12/5/2018 | 2.25 | 5,500,000.00 | 5,500,000.00 |
| Municipal | UNIVERSITY PITTSBURGH COMWLTH | 12/3/2018 | 2.30 | 20,000,000.00 | 20,000,000.00 |

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|-----------------------------|-------------------------------|----------------------------|-----------------------------|------------------|----------------------|
| Municipal | UNIVERSITY PITTSBURGH COMWLTH | 1/2/2019 | 2.33 | 25,000,000.00 | 25,000,000.00 |
| Municipal | UNIVERSITY PITTSBURGH COMWLTH | 1/7/2019 | 2.50 | 23,000,000.00 | 23,000,000.00 |
| Municipal CP | AIRPT COMM OF CTY SAN | 1/15/2019 | 1.00 | 55,970,000.00 | 55,968,320.90 |
| Municipal CP | BAYLOR SCOTT AND WHITE | 12/6/2018 | 0.00 | 50,000,000.00 | 49,776,389.00 |
| Municipal CP | BAYLOR SCOTT AND WHITE | 1/17/2019 | 0.00 | 20,000,000.00 | 19,870,422.20 |
| Municipal CP | BAYLOR SCOTT AND WHITE | 1/31/2019 | 0.00 | 49,040,000.00 | 48,708,925.57 |
| Municipal CP | BAYLOR SCOTT AND WHITE | 2/14/2019 | 0.00 | 35,500,000.00 | 35,293,311.11 |
| Municipal CP | DEPARTMENT OF APT | 3/14/2019 | 0.00 | 18,975,000.00 | 18,804,225.00 |
| Municipal CP | DUKE UNIVERSITY | 2/12/2019 | 0.00 | 21,409,000.00 | 21,275,193.75 |
| Municipal CP | KAISER FOUNDATION | 1/7/2019 | 0.01 | 58,219,000.00 | 58,005,045.18 |
| Municipal CP | NORTHWESTERN UNIVERS | 1/14/2019 | 0.00 | 19,973,000.00 | 19,854,160.65 |
| Municipal CP | NORTHWESTERN UNIVERS | 1/15/2019 | 0.00 | 30,000,000.00 | 29,847,999.99 |
| Municipal CP | RGTS OF UNIV OF CA | 2/1/2019 | 0.00 | 50,000,000.00 | 49,686,944.50 |
| Municipal CP | SALVATION ARMY | 12/6/2018 | 0.00 | 16,400,000.00 | 16,299,550.00 |
| Municipal CP | SALVATION ARMY | 4/4/2019 | 0.00 | 7,309,000.00 | 7,240,380.67 |
| Municipal CP | STATE OF OHIO HOSPITAL | 1/10/2019 | 0.00 | 10,000,000.00 | 9,939,944.40 |
| NCD | BANK OF AMERICA N/A | 1/2/2019 | 2.47 | 25,000,000.00 | 25,000,000.00 |
| NCD | BANK OF AMERICA N/A | 5/1/2019 | 2.68 | 50,000,000.00 | 50,000,000.00 |
| NCD | BANK OF AMERICA N/A | 5/14/2019 | 2.85 | 50,000,000.00 | 50,000,000.00 |
| NCD | CITIBANK NEW YORK N. | 12/13/2018 | 1.00 | 75,000,000.00 | 74,998,743.38 |
| NCD | CITIBANK NEW YORK N. | 1/2/2019 | 2.43 | 50,000,000.00 | 50,000,000.00 |
| NCD | CITIBANK NEW YORK N. | 1/7/2019 | 2.43 | 14,600,000.00 | 14,599,105.82 |
| NCD | CITIBANK NEW YORK N. | 2/21/2019 | 2.68 | 50,000,000.00 | 50,000,000.00 |
| NCD | US BANK N.A. | 5/31/2019 | 2.81 | 25,000,000.00 | 25,000,000.00 |
| NCD | US BANK N.A. | 7/1/2019 | 2.85 | 50,000,000.00 | 50,000,000.00 |
| NCD | US BANK N.A. | 8/30/2019 | 2.44 | 50,000,000.00 | 50,000,000.00 |
| NCD | WELLS FARGO BANK NA | 1/2/2019 | 2.59 | 50,000,000.00 | 50,000,000.00 |
| NCD | WELLS FARGO BANK NA | 3/1/2019 | 2.64 | 25,000,000.00 | 25,000,000.00 |
| NCD | WELLS FARGO BANK NA | 4/1/2019 | 2.67 | 25,000,000.00 | 25,000,000.00 |
| NCD | WELLS FARGO BANK NA | 5/1/2019 | 2.71 | 25,000,000.00 | 25,000,000.00 |
| NCD | WELLS FARGO BANK NA | 5/1/2019 | 2.73 | 25,000,000.00 | 25,000,000.00 |
| NCD | WELLS FARGO BANK NA | 8/1/2019 | 2.96 | 25,000,000.00 | 25,000,000.00 |
| NCD | WELLS FARGO BANK NA | 11/1/2019 | 3.05 | 50,000,000.00 | 50,000,000.00 |
| NCD | WELLS FARGO BANK NA | 11/29/2019 | 2.69 | 25,000,000.00 | 25,000,000.00 |
| Time Certificate of Deposit | PACIFIC CONTINENTAL BANK TCD | 12/12/2018 | 2.42 | 3,000,000.00 | 3,000,000.00 |
| Time Certificate of Deposit | PACIFIC CONTINENTAL BANK TCD | 6/12/2019 | 2.65 | 3,000,000.00 | 3,000,000.00 |
| US Agency | FEDERAL FARM CREDIT BANK | 9/23/2019 | 2.36 | 25,000,000.00 | 25,000,000.00 |
| US Agency | FEDERAL FARM CREDIT BANK | 12/2/2019 | 2.47 | 50,000,000.00 | 50,000,000.00 |
| US Agency | FEDERAL FARM CREDIT BANK | 12/11/2020 | 2.33 | 50,000,000.00 | 50,000,000.00 |
| US Agency | FEDERAL FARM CREDIT BANK | 10/12/2021 | 2.42 | 25,000,000.00 | 25,000,000.00 |
| US Agency | FEDERAL HOME LOAN BANK | 5/15/2019 | 2.23 | 50,000,000.00 | 50,000,000.00 |
| US Agency | FEDERAL HOME LOAN BANK | 10/1/2020 | 2.63 | 50,000,000.00 | 49,892,500.00 |
| US Agency | FREDDIE MAC | 4/23/2020 | 2.50 | 30,000,000.00 | 29,993,400.00 |
| US Agency | PRIVATE EXP. FUNDING | 3/1/2019 | 0.00 | 20,000,000.00 | 19,648,622.22 |
| US Agency | TENN VALLEY AUTHORITY | 3/15/2020 | 2.25 | 25,000,000.00 | 24,946,000.00 |
| US Agency Discount Note | FANNIE DISCOUNT NOTE | 12/17/2018 | 0.01 | 20,000,000.00 | 19,945,500.00 |
| US Agency Discount Note | FANNIE DISCOUNT NOTE | 12/24/2018 | 0.01 | 25,000,000.00 | 24,924,798.61 |
| US Agency Discount Note | FANNIE DISCOUNT NOTE | 12/28/2018 | 0.01 | 25,000,000.00 | 24,932,777.78 |
| US Agency Discount Note | FANNIE DISCOUNT NOTE | 1/3/2019 | 0.01 | 25,000,000.00 | 24,922,916.67 |
| US Agency Discount Note | FANNIE DISCOUNT NOTE | 1/4/2019 | 0.01 | 25,000,000.00 | 24,909,451.39 |

| <u>Investment Type</u> | <u>Security Name</u> | <u>Legal Maturity Date</u> | <u>Coupon/Discount Rate</u> | <u>Par Value</u> | <u>Original Cost</u> |
|-------------------------|-------------------------|----------------------------|-----------------------------|------------------|----------------------|
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 12/3/2018 | 0.01 | 356,000,000.00 | 355,793,098.61 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 12/4/2018 | 0.01 | 125,000,000.00 | 124,856,555.56 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 12/5/2018 | 0.01 | 50,000,000.00 | 49,927,638.89 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 12/6/2018 | 0.01 | 5,220,000.00 | 5,213,045.80 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 12/7/2018 | 0.01 | 75,000,000.00 | 74,878,513.89 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 12/10/2018 | 0.01 | 25,000,000.00 | 24,959,312.50 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 12/11/2018 | 0.01 | 25,000,000.00 | 24,951,444.44 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 12/12/2018 | 0.01 | 75,000,000.00 | 74,864,565.97 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 12/14/2018 | 0.01 | 4,942,000.00 | 4,931,177.02 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 12/17/2018 | 0.01 | 50,000,000.00 | 49,896,937.50 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 12/18/2018 | 0.01 | 25,000,000.00 | 24,947,013.89 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 12/19/2018 | 0.01 | 75,775,000.00 | 75,624,318.99 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 12/20/2018 | 0.01 | 25,000,000.00 | 24,943,986.11 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 12/21/2018 | 0.01 | 51,000,000.00 | 50,925,370.00 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 12/24/2018 | 0.01 | 75,000,000.00 | 74,798,184.03 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 12/27/2018 | 0.01 | 25,000,000.00 | 24,931,861.11 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 12/28/2018 | 0.01 | 10,950,000.00 | 10,913,808.73 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 1/2/2019 | 0.01 | 65,000,000.00 | 64,552,000.00 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 1/4/2019 | 0.01 | 25,000,000.00 | 24,923,437.50 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 1/7/2019 | 0.01 | 25,000,000.00 | 24,902,218.75 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 1/9/2019 | 0.01 | 50,000,000.00 | 49,821,811.11 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 1/11/2019 | 0.01 | 55,000,000.00 | 54,793,260.83 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 1/16/2019 | 0.01 | 25,000,000.00 | 24,900,250.00 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 1/23/2019 | 0.01 | 40,000,000.00 | 39,834,450.00 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 1/25/2019 | 0.01 | 38,360,000.00 | 38,174,389.98 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 1/28/2019 | 0.01 | 40,000,000.00 | 39,803,947.92 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 1/29/2019 | 0.01 | 60,203,000.00 | 59,911,319.87 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 1/30/2019 | 0.01 | 31,625,000.00 | 31,463,521.12 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 2/1/2019 | 0.01 | 42,051,000.00 | 41,831,938.92 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 2/4/2019 | 0.01 | 25,000,000.00 | 24,866,465.28 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 2/5/2019 | 0.01 | 25,000,000.00 | 24,864,836.81 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 2/6/2019 | 0.01 | 25,000,000.00 | 24,853,437.50 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 2/11/2019 | 0.01 | 25,000,000.00 | 24,877,555.56 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 2/20/2019 | 0.01 | 25,000,000.00 | 24,849,976.39 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 2/25/2019 | 0.01 | 37,000,000.00 | 36,780,775.00 |
| US Agency Discount Note | FED HOME LN DISCOUNT NT | 2/27/2019 | 0.01 | 25,000,000.00 | 24,849,281.25 |
| US Agency Discount Note | FREDDIE MAC DISCOUNT NT | 12/19/2018 | 0.01 | 20,000,000.00 | 19,942,816.67 |
| US Agency Discount Note | FREDDIE MAC DISCOUNT NT | 1/23/2019 | 0.01 | 25,000,000.00 | 24,882,291.67 |
| US Agency Discount Note | TVA DISCOUNT NOTE | 12/4/2018 | 0.01 | 25,000,000.00 | 24,978,513.89 |
| US Agency Discount Note | TVA DISCOUNT NOTE | 12/11/2018 | 0.01 | 30,000,000.00 | 29,948,550.00 |
| US Agency Discount Note | TVA DISCOUNT NOTE | 12/18/2018 | 0.01 | 25,000,000.00 | 24,967,697.92 |
| US Treasury | TREASURY BILL | 12/6/2018 | 0.01 | 32,000,000.00 | 31,949,935.91 |
| US Treasury | TREASURY BILL | 12/26/2018 | 0.01 | 25,000,000.00 | 24,915,513.89 |
| US Treasury | TREASURY BILL | 12/27/2018 | 0.01 | 25,000,000.00 | 24,741,572.22 |
| US Treasury | TREASURY BILL | 1/2/2019 | 0.01 | 150,000,000.00 | 149,505,520.71 |
| US Treasury | TREASURY BILL | 1/3/2019 | 0.01 | 25,000,000.00 | 24,901,515.56 |
| US Treasury | TREASURY BILL | 1/8/2019 | 0.01 | 75,000,000.00 | 74,743,342.50 |
| US Treasury | TREASURY BILL | 1/10/2019 | 0.01 | 35,000,000.00 | 34,868,612.85 |
| US Treasury | TREASURY BILL | 1/17/2019 | 0.01 | 41,000,000.00 | 40,727,654.04 |
| US Treasury | TREASURY BILL | 1/24/2019 | 0.01 | 66,000,000.00 | 65,683,917.77 |

| <u>Investment Type</u> | <u>Security Name</u> | <u>Legal Maturity Date</u> | <u>Coupon/Discount Rate</u> | <u>Par Value</u> | <u>Original Cost</u> |
|------------------------|----------------------|----------------------------|-----------------------------|------------------|----------------------|
| US Treasury | TREASURY BILL | 2/7/2019 | 0.01 | 95,000,000.00 | 94,208,631.67 |
| US Treasury | TREASURY BILL | 2/14/2019 | 0.01 | 75,000,000.00 | 74,406,412.36 |
| US Treasury | TREASURY BILL | 2/21/2019 | 0.01 | 100,000,000.00 | 99,248,871.37 |
| US Treasury | TREASURY BILL | 2/28/2019 | 0.01 | 80,000,000.00 | 79,502,023.95 |
| US Treasury | TREASURY BILL | 3/7/2019 | 0.01 | 45,000,000.00 | 44,556,819.56 |
| US Treasury | TREASURY BILL | 3/14/2019 | 0.01 | 25,000,000.00 | 24,715,309.00 |
| US Treasury | TREASURY BILL | 3/21/2019 | 0.01 | 25,000,000.00 | 24,771,766.04 |
| US Treasury | TREASURY BILL | 3/28/2019 | 0.01 | 34,000,000.00 | 33,688,552.86 |
| US Treasury | TREASURY BILL | 4/4/2019 | 0.01 | 48,000,000.00 | 47,513,022.38 |
| US Treasury | TREASURY BILL | 4/11/2019 | 0.01 | 125,000,000.00 | 123,508,911.27 |
| US Treasury | TREASURY BILL | 4/18/2019 | 0.01 | 50,000,000.00 | 49,478,986.32 |
| US Treasury | TREASURY BILL | 4/25/2019 | 0.01 | 60,000,000.00 | 58,923,725.38 |
| US Treasury | TREASURY BILL | 5/2/2019 | 0.01 | 40,000,000.00 | 39,523,211.15 |
| US Treasury | TREASURY BILL | 5/9/2019 | 0.01 | 45,000,000.00 | 44,453,888.78 |
| US Treasury | TREASURY BILL | 5/16/2019 | 0.01 | 50,000,000.00 | 49,376,270.92 |
| US Treasury | TREASURY BILL | 5/30/2019 | 0.01 | 40,000,000.00 | 39,498,832.75 |
| US Treasury | TREASURY BILL | 8/15/2019 | 0.01 | 25,000,000.00 | 24,416,634.03 |
| US Treasury | TREASURY BILL | 9/12/2019 | 0.01 | 20,000,000.00 | 19,515,638.89 |
| US Treasury | TREASURY BILL | 11/7/2019 | 0.01 | 45,000,000.00 | 43,805,170.05 |
| US Treasury | TREASURY BILL | 12/5/2019 | 0.01 | 10,000,000.00 | 9,735,240.60 |
| US Treasury | US TREASURY FRN | 4/30/2019 | 2.45 | 100,000,000.00 | 100,063,077.15 |
| US Treasury | US TREASURY FRN | 7/31/2019 | 2.44 | 170,000,000.00 | 170,075,597.53 |
| US Treasury | US TREASURY FRN | 10/31/2019 | 2.43 | 170,000,000.00 | 170,042,028.28 |
| US Treasury | US TREASURY FRN | 1/31/2020 | 2.38 | 50,000,000.00 | 49,962,906.34 |
| US Treasury | US TREASURY FRN | 4/30/2020 | 2.42 | 37,500,000.00 | 37,495,683.08 |
| US Treasury | US TREASURY FRN | 7/31/2020 | 2.43 | 68,000,000.00 | 68,003,491.54 |
| US Treasury | US TREASURY FRN | 10/31/2020 | 2.43 | 50,000,000.00 | 50,009,604.09 |
| US Treasury | US TREASURY N/B | 12/15/2018 | 1.25 | 10,000,000.00 | 9,949,218.75 |
| US Treasury | US TREASURY N/B | 12/31/2018 | 1.38 | 15,000,000.00 | 14,934,960.94 |
| US Treasury | US TREASURY N/B | 12/31/2018 | 1.50 | 85,000,000.00 | 84,933,593.77 |
| US Treasury | US TREASURY N/B | 12/31/2018 | 1.25 | 15,000,000.00 | 14,918,164.07 |
| US Treasury | US TREASURY N/B | 1/15/2019 | 1.13 | 15,000,000.00 | 14,891,015.63 |
| US Treasury | US TREASURY N/B | 1/31/2019 | 1.25 | 10,000,000.00 | 9,925,000.00 |
| US Treasury | US TREASURY N/B | 1/31/2019 | 1.50 | 45,000,000.00 | 44,806,445.32 |
| US Treasury | US TREASURY N/B | 1/31/2019 | 1.13 | 15,000,000.00 | 14,885,742.19 |
| US Treasury | US TREASURY N/B | 2/15/2019 | 2.75 | 10,000,000.00 | 10,107,031.25 |
| US Treasury | US TREASURY N/B | 2/28/2019 | 1.50 | 30,000,000.00 | 29,854,101.56 |
| US Treasury | US TREASURY N/B | 3/31/2019 | 1.63 | 25,000,000.00 | 24,879,882.81 |
| US Treasury | US TREASURY N/B | 4/30/2019 | 1.25 | 30,000,000.00 | 29,785,742.19 |
| US Treasury | US TREASURY N/B | 5/31/2019 | 1.13 | 25,000,000.00 | 24,703,125.00 |
| US Treasury | US TREASURY N/B | 5/31/2019 | 1.25 | 35,000,000.00 | 34,779,296.87 |
| US Treasury | US TREASURY N/B | 6/30/2019 | 1.63 | 25,000,000.00 | 24,849,609.38 |
| US Treasury | US TREASURY N/B | 7/15/2019 | 0.75 | 25,000,000.00 | 24,555,078.13 |
| US Treasury | US TREASURY N/B | 7/31/2019 | 1.38 | 30,000,000.00 | 29,643,164.06 |
| US Treasury | US TREASURY N/B | 8/15/2019 | 3.63 | 35,000,000.00 | 35,597,460.94 |
| US Treasury | US TREASURY N/B | 8/31/2019 | 1.25 | 20,000,000.00 | 19,789,062.50 |
| US Treasury | US TREASURY N/B | 9/30/2019 | 1.38 | 30,000,000.00 | 29,612,109.38 |
| US Treasury | US TREASURY N/B | 10/31/2019 | 1.50 | 100,000,000.00 | 99,022,460.96 |
| US Treasury | US TREASURY N/B | 11/30/2019 | 1.75 | 25,000,000.00 | 24,736,328.13 |
| US Treasury | US TREASURY N/B | 11/30/2019 | 1.50 | 25,000,000.00 | 24,678,710.94 |

| <u>Investment Type</u> | <u>Security Name</u> | <u>Legal Maturity Date</u> | <u>Coupon/Discount Rate</u> | <u>Par Value</u> | <u>Original Cost</u> |
|------------------------|----------------------|----------------------------|-----------------------------|------------------|----------------------|
| US Treasury | US TREASURY N/B | 12/31/2019 | 1.13 | 25,000,000.00 | 24,525,585.94 |
| US Treasury | US TREASURY N/B | 12/31/2019 | 1.88 | 70,000,000.00 | 69,301,757.81 |
| US Treasury | US TREASURY N/B | 12/31/2019 | 1.63 | 10,000,000.00 | 9,871,484.38 |
| US Treasury | US TREASURY N/B | 1/31/2020 | 1.25 | 40,000,000.00 | 39,309,570.32 |
| US Treasury | US TREASURY N/B | 2/29/2020 | 2.25 | 45,000,000.00 | 44,781,054.70 |
| US Treasury | US TREASURY N/B | 3/15/2020 | 1.63 | 40,000,000.00 | 39,751,757.81 |
| US Treasury | US TREASURY N/B | 3/31/2020 | 2.25 | 30,000,000.00 | 29,823,632.81 |
| US Treasury | US TREASURY N/B | 3/31/2020 | 1.38 | 40,000,000.00 | 39,231,250.00 |
| US Treasury | US TREASURY N/B | 4/30/2020 | 2.38 | 45,000,000.00 | 44,805,468.76 |
| US Treasury | US TREASURY N/B | 5/15/2020 | 1.50 | 25,000,000.00 | 24,537,109.38 |
| US Treasury | US TREASURY N/B | 5/31/2020 | 1.38 | 35,000,000.00 | 34,185,351.56 |
| US Treasury | US TREASURY N/B | 5/31/2020 | 2.50 | 30,000,000.00 | 29,941,406.25 |
| US Treasury | US TREASURY N/B | 5/31/2020 | 1.50 | 45,000,000.00 | 44,146,875.00 |
| US Treasury | US TREASURY N/B | 6/30/2020 | 1.88 | 10,000,000.00 | 9,835,156.25 |
| US Treasury | US TREASURY N/B | 6/30/2020 | 2.50 | 35,000,000.00 | 34,886,718.75 |
| US Treasury | US TREASURY N/B | 6/30/2020 | 1.63 | 20,000,000.00 | 19,629,687.50 |
| US Treasury | US TREASURY N/B | 7/31/2020 | 2.63 | 60,000,000.00 | 59,892,187.52 |
| US Treasury | US TREASURY N/B | 8/31/2020 | 2.63 | 40,000,000.00 | 39,874,609.39 |
| US Treasury | US TREASURY N/B | 9/15/2020 | 1.38 | 25,000,000.00 | 24,571,914.06 |
| US Treasury | US TREASURY N/B | 9/30/2020 | 2.75 | 45,000,000.00 | 44,911,132.82 |
| US Treasury | US TREASURY N/B | 10/15/2020 | 1.63 | 30,000,000.00 | 29,665,625.02 |
| US Treasury | US TREASURY N/B | 10/31/2020 | 2.88 | 50,000,000.00 | 49,974,609.38 |
| US Treasury | US TREASURY N/B | 11/15/2020 | 1.75 | 30,000,000.00 | 29,708,203.12 |
| US Treasury | US TREASURY N/B | 12/15/2020 | 1.88 | 30,000,000.00 | 29,662,695.31 |
| US Treasury | US TREASURY N/B | 1/15/2021 | 2.00 | 35,000,000.00 | 34,466,796.88 |
| US Treasury | US TREASURY N/B | 2/15/2021 | 3.63 | 25,000,000.00 | 25,394,335.94 |
| US Treasury | US TREASURY N/B | 2/28/2021 | 1.13 | 15,000,000.00 | 14,390,039.06 |
| US Treasury | US TREASURY N/B | 3/15/2021 | 2.38 | 20,000,000.00 | 19,851,367.20 |
| US Treasury | US TREASURY N/B | 4/15/2021 | 2.38 | 20,000,000.00 | 19,740,234.38 |
| US Treasury | US TREASURY N/B | 5/15/2021 | 2.63 | 15,000,000.00 | 14,890,429.69 |
| US Treasury | US TREASURY N/B | 6/15/2021 | 2.63 | 10,000,000.00 | 9,913,671.88 |
| US Treasury | US TREASURY N/B | 8/15/2021 | 2.75 | 30,000,000.00 | 29,866,796.88 |
| US Treasury | US TREASURY N/B | 9/15/2021 | 2.75 | 10,000,000.00 | 9,930,078.13 |