

***COLORADO STATE TREASURY FY23***  
***Portfolio Detail--Public School Permanent Fund***  
***3/31/2023***

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
<b><i>ABS AUTOMOBILES</i></b>								
	05602RAD3	BMW VEHICLE OWNER TRUST	4,000,000	3,908,560	3.210	AAA	1,243	8/25/2026
	362585AC5	GM FINANCIAL SECURITIZED TERM	5,000,000	4,841,850	3.100	AAA	1,418	2/16/2027
	38013JAD5	GM FINANCIAL SECURITIZED TERM	4,750,000	4,765,248	4.660	AAA	1,783	2/16/2028
	89238FAD5	TOYOTA AUTO RECEIVABLES OWNERS TRUST	5,000,000	4,851,050	2.930	AAA	1,264	9/15/2026
		<b>Asset Total</b>	<b>18,750,000</b>	<b>18,366,708</b>				
<b><i>ABS SOFT BULLET 12X</i></b>								
	02582JJT8	AMERICAN EXPRESS CREDIT ACCOUNT	5,000,000	4,882,850	3.390	N/A	1,508	5/17/2027
	02589BAA8	AMERICAN EXPRESS CREDIT ACCOUNT	10,000,000	9,545,600	2.210	AAA	1,445	3/15/2027
	06742LAV5	BARCLAYS DRYROCK ISSUANCE TRUST	5,000,000	4,847,850	3.070	N/A	1,782	2/15/2028
	254683CS2	DISCOVER CARD EXECUTION NOTE	10,000,000	9,730,600	3.320	AAA	1,506	5/15/2027
	87166PAG6	SYNCHRONY CARD ISSUANCE TRUST	3,500,000	3,397,450	3.370	AAA	1,844	4/17/2028
		<b>Asset Total</b>	<b>33,500,000</b>	<b>32,404,350</b>				
		<b>Asset Type Total</b>	<b>52,250,000</b>	<b>50,771,058</b>				
<b><i>CORPORATE NOTES &amp; MTN'S</i></b>								
	00206RDJ8	AT&T INC	5,000,000	4,326,350	4.500	BAA2	9,110	3/9/2048
	00206RGQ9	AT&T INC	5,000,000	4,858,600	4.300	BAA2	2,513	2/15/2030
	00287YAW9	ABBVIE INC	5,000,000	4,524,050	4.450	BAA1	8,445	5/14/2046
	00287YBV0	ABBVIE INC	5,000,000	4,757,450	2.950	BAA1	1,331	11/21/2026
	00724FAC5	ADOBE SYSTEMS INC	10,000,000	9,799,900	3.250	A2	673	2/1/2025
	015271AW9	ALEXANDRIA REAL ESTATE E	3,000,000	2,308,230	2.000	BAA1	3,336	5/18/2032
	023135CE4	AMAZON.COM INC	4,000,000	3,901,480	3.000	A1	744	4/13/2025

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	023135CF1	AMAZON.COM INC	4,000,000	3,870,240	3.300	A1	1,474	4/13/2027
	031162CR9	AMGEN INC	1,000,000	784,390	3.150	BAA1	6,171	2/21/2040
	031162CS7	AMGEN INC	1,000,000	751,360	3.375	BAA1	9,824	2/21/2050
	035240AT7	ANHEUSER-BUSCH INBEV WOR	1,000,000	936,730	4.500	A3	9,924	6/1/2050
	037833CX6	APPLE INC	5,000,000	4,829,000	3.000	AAA	1,542	6/20/2027
	06051GGL7	BANK OF AMERICA CORP	6,000,000	5,670,060	3.705	A2	1,851	4/24/2028
	06051GKG3	BANK OF AMERICA CORP	10,000,000	9,701,900	1.843	A2	676	2/4/2025
	06051GKJ7	BANK OF AMERICA CORP	10,000,000	9,095,900	2.551	A2	1,771	2/4/2028
	09247XAN1	BLACKROCK INC	5,000,000	4,794,350	3.200	AA3	1,445	3/15/2027
	09256BAL1	BLACKSTONE HOLDINGS FINA	5,000,000	4,165,000	2.500	N/A	2,477	1/10/2030
	09261BAG5	BLACKSTONE HOLDINGS FINA	2,000,000	1,582,000	2.550	N/A	3,287	3/30/2032
	126408GU1	CSX CORP	2,000,000	2,056,920	5.500	BAA1	6,590	4/15/2041
	149123CJ8	CATERPILLAR INC	2,000,000	1,588,480	3.250	A2	9,871	4/9/2050
	166764CA6	CHEVRON CORP	2,000,000	1,513,740	3.078	AA2	9,903	5/11/2050
	172967BU4	CITIGROUP INC	2,000,000	2,043,160	5.875	BAA2	3,616	2/22/2033
	172967NF4	CITIGROUP INC	2,000,000	1,430,540	2.904	A3	7,157	11/3/2042
	23331ABQ1	D.R. HORTON INC	5,000,000	4,410,950	1.300	BAA1	1,294	10/15/2026
	25389JAR7	DIGITAL REALTY TRUST LP	5,000,000	4,613,800	3.700	BAA2	1,598	8/15/2027
	25389JAU0	DIGITAL REALTY TRUST LP	5,000,000	4,489,100	3.600	BAA2	2,284	7/1/2029
	260543CE1	DOW CHEMICAL CO/THE	1,000,000	968,620	5.250	BAA1	6,804	11/15/2041
	29250NBL8	ENBRIDGE INC	2,000,000	1,915,480	2.500	BAA1	686	2/14/2025
	29379VBX0	ENTERPRISE PRODUCTS OPER	1,500,000	1,330,230	2.800	BAA1	2,498	1/31/2030
	30161MAS2	EXELON GENERATION CO LLC	7,000,000	6,748,210	3.250	BAA2	793	6/1/2025

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	30231GAF9	EXXON MOBIL CORPORATION	10,000,000	9,706,800	2.709	AA2	706	3/6/2025
	36962G3P7	GENERAL ELEC CAP CORP	2,000,000	2,152,800	5.875	BAA1	5,403	1/14/2038
	37045XBQ8	GENERAL MOTORS FINL CO	5,000,000	4,783,350	4.000	BAA2	1,285	10/6/2026
	37045XDS2	GENERAL MOTORS FINL CO	4,000,000	3,259,240	3.100	BAA2	3,209	1/12/2032
	38141GFD1	GOLDMAN SACHS GROUP INC	2,000,000	2,162,600	6.750	BAA2	5,298	10/1/2037
	406216BG5	HALLIBURTON CO	4,009,000	3,926,254	3.800	BAA1	960	11/15/2025
	406216BJ9	HALLIBURTON CO	2,000,000	1,922,400	4.850	BAA1	4,612	11/15/2035
	437076CK6	HOME DEPOT INC	4,000,000	2,756,280	2.750	A2	10,395	9/15/2051
	46647PAF3	JPMORGAN CHASE&CO	6,000,000	5,672,640	3.540	A1	1,858	5/1/2028
	46647PCU8	JPMORGAN CHASE&CO	10,000,000	8,550,500	2.963	A1	3,588	1/25/2033
	501044DN8	KROGER CO	2,000,000	1,631,800	3.950	BAA1	9,787	1/15/2050
	501044DP3	KROGER CO	2,000,000	1,676,340	2.200	BAA1	2,588	5/1/2030
	539830BH1	LOCKHEED MARTIN CORP	2,488,000	2,464,140	3.550	A3	1,021	1/15/2026
	539830BQ1	LOCKHEED MARTIN CORP	2,000,000	1,451,520	2.800	A3	9,938	6/15/2050
	539830BR9	LOCKHEED MARTIN CORP	5,000,000	4,859,600	3.900	A3	3,364	6/15/2032
	565849AE6	MARATHON OIL CORP	2,000,000	2,041,540	6.600	BAA3	5,298	10/1/2037
	565849AP1	MARATHON OIL CORP	5,000,000	4,844,350	4.400	BAA3	1,567	7/15/2027
	58013MFC3	MCDONALD'S CORP	5,000,000	4,578,500	4.450	BAA1	8,736	3/1/2047
	59022CAJ2	MERRILL LYNCH&CO	2,000,000	2,104,160	6.110	BAA1	5,053	1/29/2037
	61744YAP3	MORGAN STANLEY	10,000,000	9,468,500	3.772	A1	2,126	1/24/2029
	61761JZN2	MORGAN STANLEY	5,000,000	4,833,850	3.950	BAA1	1,484	4/23/2027
	637432NY7	NATIONAL RURAL UTIL COOP	5,000,000	4,272,050	2.750	A1	3,303	4/15/2032
	665772CQ0	NORTHERN STATES PWR-MINN	5,000,000	4,017,450	3.600	AA3	8,934	9/15/2047



<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>
	3137BDCW4	FHLMC MULTIFAMILY STRUCTURED P	4,000,000	3,920,800	3.303	N/A	482	7/25/2024
	3137FQJZ7	FHLMC MULTIFAMILY STRUCTURED P	5,025,000	4,347,781	2.859	N/A	4,226	10/25/2034
	3137FXQW1	FHLMC MULTIFAMILY STRUCTURED P	3,120,000	2,372,760	1.860	N/A	4,591	10/25/2035
	3137H5DP9	FHLMC MULTIFAMILY STRUCTURED P	3,500,000	3,024,210	2.347	N/A	3,161	11/25/2031
		<b>Asset Total</b>	<b>15,645,000</b>	<b>13,665,551</b>				
<b><i>FED NATL MORTGAGE ASSOCIATION</i></b>								
	3136BLP79	FEDERAL NATIONAL MORTGAGE ASSN	5,000,000	4,384,310	2.290		2,612	5/25/2030
	3140XKNU0	FEDL NATL MTGE ASSN POOL#FS4002	9,988,258	9,969,880	5.000	N/A	10,900	2/1/2053
		<b>Asset Total</b>	<b>14,988,258</b>	<b>14,354,190</b>				
		<b>Asset Type Total</b>	<b>40,633,258</b>	<b>37,666,941</b>				
<b><i>TAXABLE MUNICIPAL BONDS</i></b>								
	29157TAD8	EMORY UNIVERSITY	5,000,000	4,264,450	2.143	AA2	2,711	9/1/2030
	913366KB5	UNIV OF CALIFORNIA CA RGTS MED	5,000,000	3,477,400	3.006	AA3	9,907	5/15/2050
		<b>Asset Total</b>	<b>10,000,000</b>	<b>7,741,850</b>				
		<b>Asset Type Total</b>	<b>10,000,000</b>	<b>7,741,850</b>				
<b><i>FHLMC PC</i></b>								
	31283GJE8	FED HOME LN MTG CORP POOL #G00261	755	752	8.500	N/A	489	8/1/2024
	3128F4LD1	FED HOME LN MTG CORP POOL #D64824	8,206	8,221	7.000	N/A	915	10/1/2025
	3128FBVU6	FED HOME LN MTG CORP POOL #D70627	2,649	2,735	6.500	N/A	1,097	4/1/2026
	31292GMF0	FED HOME LN MTG CORP POOL #C00358	1,397	1,409	8.500	N/A	489	8/1/2024
	31292GMH6	FED HOME LN MTG CORP POOL #C00360	723	725	8.000	N/A	520	9/1/2024
	31298QVK1	FED HOME LN MTG CORP POOL #C54218	1,683	1,737	6.500	N/A	3,014	7/1/2031
	3132AC2W9	FED HOME LN MTG CORP POOL #ZT0789	2,845,896	2,764,048	4.000	N/A	9,316	10/1/2048
	3132DNGY3	FED HOME LOAN MTGE CORP POOL #SD1115	4,851,388	4,668,005	4.000	N/A	10,685	7/1/2052
	3132DNYV9	FED HOME LOAN MTGE CORP POOL #SD1624	3,887,036	3,953,077	5.000	N/A	10,747	9/1/2052

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	31334WD81	FED HOME LN MTG CORP POOL #QA0127	3,293,832	3,091,986	3.500	N/A	9,559	6/1/2049
	31335GHQ1	FED HOME LN MTG CORP POOL #C80239	747	749	8.500	N/A	581	11/1/2024
	3133B3XC6	FED HOME LN MTG CORP POOL #QD6075	7,536,148	6,501,133	2.500	N/A	10,534	2/1/2052
	3133BH2A3	FED HOME LOAN MTGE CORP POOL #QE7969	4,601,415	4,512,470	4.500	N/A	10,716	8/1/2052
	3133KGLLO	FED HOME LN MTG CORP POOL #RA1231	3,404,525	3,084,806	3.000	N/A	9,620	8/1/2049
	3133KJMD1	FED HOME LN MTG CORP POOL #RA3056	4,303,159	3,884,849	3.000	N/A	9,954	7/1/2050
	3133KN7E7	FED HOME LOAN MTGE CORP POOL #RA7193	4,767,618	4,439,701	3.500	N/A	10,594	4/1/2052
	3133KQWT9	FED HOME LOAN MTGE CORP POOL #RA8758	5,000,000	5,076,200	5.500	N/A	10,928	3/1/2053
		<b>Asset Total</b>	<b>44,507,177</b>	<b>41,992,604</b>				
<b><i>FHLMC PC GOLD</i></b>								
	31296W5X1	FED HOME LN MTG CORP POOL #A20862	45,295	46,199	5.000	N/A	4,019	4/1/2034
	31296WKH9	FED HOME LN MTG CORP POOL #A20296	87,958	89,923	5.000	N/A	4,019	4/1/2034
	31335H4Q3	FED HOME LN MTG CORP POOL #C90831	10,598	10,677	5.000	N/A	397	5/1/2024
		<b>Asset Total</b>	<b>143,851</b>	<b>146,799</b>				
<b><i>FNMA PC</i></b>								
	31380HBM8	FED NATL MTG ASSN POOL #440244	4,239	4,372	6.500	N/A	1,981	9/1/2028
	31384C XK5	FED NATL MTG ASSN POOL #520082	30,366	30,388	7.500	N/A	2,437	12/1/2029
	31402CYK2	FED NATL MTG ASSN POOL #725314	126,351	129,032	5.000	N/A	4,019	4/1/2034
	3140FXKG6	FED NATL MTG ASSN POOL #BF0294	4,470,235	4,212,436	3.500	N/A	9,255	8/1/2048
	3140H6J91	FED NATL MTG ASSN POOL #BJ4787	4,689,006	4,357,306	3.500	N/A	9,073	2/1/2048
	3140JXTD0	FED NATL MTG ASSN POOL #BO3247	6,013,171	5,450,338	3.000	N/A	9,712	11/1/2049
	3140L0SJ7	FED NATL MTG ASSN POOL #BR2320	8,367,447	6,939,709	2.000	N/A	10,138	1/1/2051
	3140QB4R6	FED NATL MTG ASSN POOL #CA4431	2,125,695	1,994,135	3.500	N/A	9,681	10/1/2049
	3140QCHG4	FED NATL MTG ASSN POOL #CA4730	4,819,277	4,173,109	2.500	N/A	9,712	11/1/2049

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	3140QHG2	FED NATL MTG ASSN POOL #CA9199	3,802,402	3,298,850	2.500	N/A	10,169	2/1/2051
	3140QKGG7	FED NATL MTG ASSN POOL #CB0198	4,083,774	3,676,499	3.000	N/A	10,228	4/1/2051
	3140QN7A4	FEDL NATL MTGE ASSN POOL #CB3588	2,889,127	2,712,948	3.500	N/A	10,624	5/1/2052
	3140X4V94	FED NATL MTG ASSN POOL #FM1539	3,924,005	3,890,808	4.500	N/A	9,651	9/1/2049
	3140X5FC2	FED NATL MTG ASSN POOL #FM1962	1,455,654	1,367,063	3.500	N/A	9,712	11/1/2049
	3140X5FK4	FED NATL MTG ASSN POOL #FM1969	2,880,196	2,609,832	3.000	N/A	9,712	11/1/2049
	3140XFLN9	FEDL NATL MTGE ASSN POOL #FS0332	4,556,896	4,131,920	3.000	N/A	10,503	1/1/2052
	3140XGGA1	FEDL NATL MTGE ASSN POOL #FS1092	4,659,591	4,351,173	3.500	N/A	10,594	4/1/2052
	3140XGLU1	FEDL NATL MTGE ASSN POOL #FS1238	3,614,895	3,394,098	3.500	N/A	10,563	3/1/2052
	3140XGXE4	FEDL NATL MTGE ASSN POOL #FS1576	4,661,688	4,396,158	3.500	N/A	10,594	4/1/2052
	3140XHYN1	FEDL NATL MTGE ASSN POOL #FS2516	4,833,122	4,625,394	4.000	N/A	10,685	7/1/2052
		<b>Asset Total</b>	<b>72,007,138</b>	<b>65,745,570</b>				
<b><i>GOV NATL MORTGAGE ASSOCIATION</i></b>								
	36206PVT4	GOVT NATL MTG ASSN POOL #417426	6,906	6,982	7.500	N/A	1,141	5/15/2026
	36211EKS6	GOVT NATL MTG ASSN POOL #510705	1,724	1,720	7.500	N/A	2,421	11/15/2029
		<b>Asset Total</b>	<b>8,630</b>	<b>8,702</b>				
		<b>Asset Type Total</b>	<b>116,666,796</b>	<b>107,893,675</b>				
<b><i>CMO PLAN AMORT CLASS</i></b>								
	38378TTN0	GOVT NATL MTG ASSN	1,030,257	1,005,407	3.500	N/A	7,113	9/20/2042
	38379GAP2	GOVT NATL MTG ASSN	1,020,326	990,042	3.000	N/A	7,752	6/20/2044
	38383UC73	GOVERNMENT NATIONAL MORTGAGE ASSN	5,000,000	4,931,350	5.000	N/A	10,796	10/20/2052
		<b>Asset Total</b>	<b>7,050,582</b>	<b>6,926,799</b>				
<b><i>CMO PLANNED</i></b>								
	38380UDY6	GOVT NATL MTG ASSN	3,375,064	3,155,685	3.000	N/A	5,468	3/20/2038

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
<b>Asset Total</b>			<b>3,375,064</b>	<b>3,155,685</b>				
<b><i>CMO SEQUENTIAL PAY</i></b>								
	3137BCVX3	FED HOME LN MTG CORP	4,350,771	4,191,489	3.500	N/A	3,729	6/15/2033
	3137BDSA5	FED HOME LN MTG CORP	9,284,000	8,789,256	3.000	N/A	4,398	4/15/2035
	3137FRSW2	FED HOME LN MTG CORP	8,163,284	7,309,486	3.000	N/A	9,828	2/25/2050
	38375DCG1	GOVT NATL MTG ASSN	11,760	11,720	5.500	N/A	107	7/16/2023
	38383CL73	GOVT NATL MTG ASSN	2,000,000	1,258,560	2.000	N/A	10,400	9/20/2051
<b>Asset Total</b>			<b>23,809,815</b>	<b>21,560,512</b>				
<b><i>CMO-PASS-THROUGH</i></b>								
	3136BG3V1	FED NATL MTG ASSN	2,742,559	2,284,719	2.000		10,435	10/25/2051
<b>Asset Total</b>			<b>2,742,559</b>	<b>2,284,719</b>				
<b>Asset Type Total</b>			<b>36,978,020</b>	<b>33,927,715</b>				
<b><i>U.S. TREASURY NOTES &amp; BONDS</i></b>								
	912810QK7	US TREASURY BOND	2,000,000	2,050,940	3.875	AAA	6,347	8/15/2040
	912810QW1	US TREASURY BOND	3,000,000	2,663,910	3.000	AAA	6,985	5/15/2042
	912810QZ4	US TREASURY BOND	13,000,000	11,688,820	3.125	AAA	7,261	2/15/2043
	912810RH3	US TREASURY BOND	10,000,000	8,921,900	3.125	AAA	7,808	8/15/2044
	912810RJ9	US TREASURY BOND	10,000,000	8,722,700	3.000	AAA	7,900	11/15/2044
	912810RM2	US TREASURY BOND	3,000,000	2,612,220	3.000	AAA	8,081	5/15/2045
	912810SC3	US TREASURY BOND	5,000,000	4,462,500	3.125	AAA	9,177	5/15/2048
	912810TC2	US TREASURY BOND	5,000,000	3,773,650	2.000	AAA	6,804	11/15/2041
	912810TM0	UNITED STATES TREASURY BONDS	10,000,000	10,271,900	4.000	AAA	7,169	11/15/2042
	912810TN8	UNITED STATES TREASURY BONDS	4,000,000	3,971,240	3.625	AAA	10,914	2/15/2053
	912810TQ1	UNITED STATES TREASURY BONDS	5,000,000	5,044,550	3.875	AAA	7,261	2/15/2043



<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>
	9128285J5	US TREASURY NOTE	7,000,000	6,846,070	3.000	AAA	945	10/31/2025
	912828X88	US TREASURY NOTE	17,500,000	16,621,675	2.375	AAA	1,506	5/15/2027
	91282CEN7	UNITED STATES TREASURY NOTES	10,000,000	9,637,900	2.750	AAA	1,491	4/30/2027
	91282CEV9	UNITED STATES TREASURY NOTES	3,000,000	2,941,290	3.250	AAA	2,283	6/30/2029
	91282CFG1	UNITED STATES TREASURY NOTES	10,000,000	9,848,400	3.250	AAA	519	8/31/2024
		<b>Asset Total</b>	<b>117,500,000</b>	<b>110,079,665</b>				
		<b>Asset Type Total</b>	<b>117,500,000</b>	<b>110,079,665</b>				
<b>MISC. GOV'T GUARANTEE</b>								
	742651DP4	PRIVATE EXPORT FUNDING	4,000,000	3,891,160	2.450	AAA	472	7/15/2024
		<b>Asset Total</b>	<b>4,000,000</b>	<b>3,891,160</b>				
		<b>Asset Type Total</b>	<b>4,000,000</b>	<b>3,891,160</b>				
<b>SOVEREIGN NOTES</b>								
	698299BK9	REPUBLIC OF PANAMA	5,000,000	4,383,500	3.160	BAA2	2,490	1/23/2030
		<b>Asset Total</b>	<b>5,000,000</b>	<b>4,383,500</b>				
		<b>Asset Type Total</b>	<b>5,000,000</b>	<b>4,383,500</b>				
<b>FHMS</b>								
	3137BLMZ8	FHLMC MULTIFAMILY STRUCTURED P	5,741,000	5,556,197	3.010	N/A	878	8/25/2025
	3137FGZT5	FED HOME LN MTG CORP	10,000,000	9,873,200	3.926	N/A	1,913	6/25/2028
	3137FJXQ7	FHLMC MULTIFAMILY STRUCTURED P	9,998,928	9,823,847	3.750	N/A	878	8/25/2025
	3137FNAE0	FHLMC MULTIFAMILY STRUCTURED P	7,129,000	6,586,055	2.785	N/A	2,278	6/25/2029
		<b>Asset Total</b>	<b>32,868,928</b>	<b>31,839,300</b>				
		<b>Asset Type Total</b>	<b>32,868,928</b>	<b>31,839,300</b>				
<b>AGENCY CMBS - FHMS</b>								
	3137H2NY6	FHLMC MULTIFAMILY STRUCTURED P	4,000,000	3,093,640	2.184	N/A	4,896	8/25/2036
		<b>Asset Total</b>	<b>4,000,000</b>	<b>3,093,640</b>				
		<b>Asset Type Total</b>	<b>4,000,000</b>	<b>3,093,640</b>				

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
		<b>Grand Total</b>	<b>725,894,003</b>	<b>670,981,536</b>				

*NOTE: This report represents bond portion only; \$614.2 million in investments with a market value of \$646.2 million managed externally are excluded.*