

***COLORADO STATE TREASURY FY23***  
***Portfolio Detail--Public School Permanent Fund***  
***12/31/2022***

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
<b><i>ABS AUTOMOBILES</i></b>								
	05602RAD3	BMW VEHICLE OWNER TRUST	4,000,000	3,895,240	3.210	AAA	1,333	8/25/2026
	14043GAD6	CAPITAL ONE PRIME AUTO RECEIVABLES	3,912,000	3,821,476	3.660	AAA	1,598	5/17/2027
	362585AC5	GM FINANCIAL SECURITIZED TERM	5,000,000	4,842,500	3.100	AAA	1,508	2/16/2027
	65480JAD2	NISSAN AUTO RECEIVABLES OWNER	3,429,000	3,378,182	4.450	AAA	2,511	11/15/2029
	89231CAD9	TOYOTA AUTO RECEIVABLES OWNER	5,000,000	4,878,150	3.760	N/A	1,566	4/15/2027
	89238FAD5	TOYOTA AUTO RECEIVABLES OWNERS TRUST	5,000,000	4,834,100	2.930	AAA	1,354	9/15/2026
		<b>Asset Total</b>	<b>26,341,000</b>	<b>25,649,649</b>				
<b><i>ABS SOFT BULLET 12X</i></b>								
	02582JJT8	AMERICAN EXPRESS CREDIT ACCOUNT	5,000,000	4,853,550	3.390	N/A	1,598	5/17/2027
	02589BAA8	AMERICAN EXPRESS CREDIT ACCOUNT	10,000,000	9,427,100	2.210	AAA	1,535	3/15/2027
	06742LAV5	BARCLAYS DRYROCK ISSUANCE TRUST	5,000,000	4,809,500	3.070	N/A	1,872	2/15/2028
	254683CS2	DISCOVER CARD EXECUTION NOTE	10,000,000	9,662,500	3.320	AAA	1,596	5/15/2027
	87166PAG6	SYNCHRONY CARD ISSUANCE TRUST	3,500,000	3,376,660	3.370	AAA	1,934	4/17/2028
		<b>Asset Total</b>	<b>33,500,000</b>	<b>32,129,310</b>				
		<b>Asset Type Total</b>	<b>59,841,000</b>	<b>57,778,959</b>				
<b><i>CORPORATE NOTES &amp; MTN'S</i></b>								
	00206RDJ8	AT&T INC	5,000,000	4,071,000	4.500	BAA2	9,200	3/9/2048
	00206RGQ9	AT&T INC	5,000,000	4,708,000	4.300	BAA2	2,603	2/15/2030
	00287YAW9	ABBVIE INC	5,000,000	4,297,150	4.450	BAA1	8,535	5/14/2046
	00287YBV0	ABBVIE INC	5,000,000	4,649,900	2.950	BAA1	1,421	11/21/2026
	00724FAC5	ADOBE SYSTEMS INC	10,000,000	9,717,800	3.250	A2	763	2/1/2025

<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>
	015271AW9	ALEXANDRIA REAL ESTATE E	3,000,000	2,297,130	2.000	BAA1	3,426	5/18/2032
	023135CE4	AMAZON.COM INC	4,000,000	3,859,800	3.000	A1	834	4/13/2025
	023135CF1	AMAZON.COM INC	4,000,000	3,796,000	3.300	A1	1,564	4/13/2027
	031162CR9	AMGEN INC	1,000,000	736,430	3.150	BAA1	6,261	2/21/2040
	031162CS7	AMGEN INC	1,000,000	695,150	3.375	BAA1	9,914	2/21/2050
	035240AT7	ANHEUSER-BUSCH INBEV WOR	1,000,000	874,640	4.500	BAA1	10,014	6/1/2050
	037833CX6	APPLE INC	5,000,000	4,708,600	3.000	AAA	1,632	6/20/2027
	06051GGL7	BANK OF AMERICA CORP	6,000,000	5,552,340	3.705	A2	1,941	4/24/2028
	06051GKG3	BANK OF AMERICA CORP	10,000,000	9,587,700	1.843	A2	766	2/4/2025
	06051GKJ7	BANK OF AMERICA CORP	10,000,000	8,881,900	2.551	A2	1,861	2/4/2028
	09247XAN1	BLACKROCK INC	5,000,000	4,724,450	3.200	AA3	1,535	3/15/2027
	09256BAL1	BLACKSTONE HOLDINGS FINA	5,000,000	4,057,750	2.500	N/A	2,567	1/10/2030
	09261BAG5	BLACKSTONE HOLDINGS FINA	2,000,000	1,556,080	2.550	N/A	3,377	3/30/2032
	126408GU1	CSX CORP	2,000,000	1,995,300	5.500	BAA1	6,680	4/15/2041
	149123CJ8	CATERPILLAR INC	2,000,000	1,512,720	3.250	A2	9,961	4/9/2050
	166764CA6	CHEVRON CORP	2,000,000	1,435,320	3.078	AA2	9,993	5/11/2050
	172967BU4	CITIGROUP INC	2,000,000	1,982,640	5.875	BAA2	3,706	2/22/2033
	172967NF4	CITIGROUP INC	2,000,000	1,380,160	2.904	A3	7,247	11/3/2042
	23331ABQ1	D.R. HORTON INC	5,000,000	4,299,800	1.300	BAA1	1,384	10/15/2026
	25389JAR7	DIGITAL REALTY TRUST LP	5,000,000	4,639,750	3.700	BAA2	1,688	8/15/2027
	25389JAU0	DIGITAL REALTY TRUST LP	5,000,000	4,465,950	3.600	BAA2	2,374	7/1/2029
	260543CE1	DOW CHEMICAL CO/THE	1,000,000	932,040	5.250	BAA1	6,894	11/15/2041
	29250NBL8	ENBRIDGE INC	2,000,000	1,886,760	2.500	BAA1	776	2/14/2025

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	29379VBX0	ENTERPRISE PRODUCTS OPER	1,500,000	1,274,295	2.800	BAA1	2,588	1/31/2030
	30161MAS2	EXELON GENERATION CO LLC	7,000,000	6,697,250	3.250	BAA2	883	6/1/2025
	30231GAF9	EXXON MOBIL CORPORATION	10,000,000	9,562,100	2.709	AA2	796	3/6/2025
	36962G3P7	GENERAL ELEC CAP CORP	2,000,000	2,033,560	5.875	BAA1	5,493	1/14/2038
	37045XBQ8	GENERAL MOTORS FINL CO	5,000,000	4,706,300	4.000	BAA3	1,375	10/6/2026
	37045XDS2	GENERAL MOTORS FINL CO	4,000,000	3,134,160	3.100	BAA3	3,299	1/12/2032
	38141GFD1	GOLDMAN SACHS GROUP INC	2,000,000	2,134,040	6.750	BAA2	5,388	10/1/2037
	406216BG5	HALLIBURTON CO	4,009,000	3,899,394	3.800	BAA1	1,050	11/15/2025
	406216BJ9	HALLIBURTON CO	2,000,000	1,850,220	4.850	BAA1	4,702	11/15/2035
	437076CK6	HOME DEPOT INC	4,000,000	2,613,520	2.750	A2	10,485	9/15/2051
	46647PAF3	JPMORGAN CHASE&CO	6,000,000	5,521,320	3.540	A1	1,948	5/1/2028
	46647PCU8	JPMORGAN CHASE&CO	10,000,000	8,139,000	2.963	A1	3,678	1/25/2033
	501044DN8	KROGER CO	2,000,000	1,552,540	3.950	BAA1	9,877	1/15/2050
	501044DP3	KROGER CO	2,000,000	1,622,940	2.200	BAA1	2,678	5/1/2030
	539830BH1	LOCKHEED MARTIN CORP	2,488,000	2,416,843	3.550	A3	1,111	1/15/2026
	539830BQ1	LOCKHEED MARTIN CORP	2,000,000	1,346,040	2.800	A3	10,028	6/15/2050
	539830BR9	LOCKHEED MARTIN CORP	5,000,000	4,711,450	3.900	A3	3,454	6/15/2032
	565849AE6	MARATHON OIL CORP	2,000,000	1,987,580	6.600	BAA3	5,388	10/1/2037
	565849AP1	MARATHON OIL CORP	5,000,000	4,774,850	4.400	BAA3	1,657	7/15/2027
	58013MFC3	MCDONALD'S CORP	5,000,000	4,334,250	4.450	BAA1	8,826	3/1/2047
	59022CAJ2	MERRILL LYNCH&CO	2,000,000	2,022,720	6.110	BAA1	5,143	1/29/2037
	61744YAP3	MORGAN STANLEY	10,000,000	9,157,500	3.772	A1	2,216	1/24/2029
	61761JZN2	MORGAN STANLEY	5,000,000	4,721,950	3.950	BAA1	1,574	4/23/2027

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	637432NY7	NATIONAL RURAL UTIL COOP	5,000,000	4,113,000	2.750	A1	3,393	4/15/2032
	665772CQ0	NORTHERN STATES PWR-MINN	5,000,000	3,850,950	3.600	AA3	9,024	9/15/2047
	66989HAN8	NOVARTIS CAPITAL CORP	5,000,000	4,737,650	3.100	A1	1,598	5/17/2027
	69371RR73	PACCAR FINANCIAL CORP	5,000,000	4,795,900	2.850	A1	828	4/7/2025
	695114CT3	PACIFICORP	8,000,000	6,546,320	4.125	A1	9,512	1/15/2049
	718546AL8	PHILLIPS 66	5,000,000	4,568,400	4.875	A3	7,990	11/15/2044
	742718FW4	PROCTER&GAMBLE CO/THE	5,000,000	4,207,050	2.300	AA3	3,319	2/1/2032
	74340XBM2	PROLOGIS LP	4,000,000	3,332,440	2.250	A3	2,662	4/15/2030
	822582BE1	SHELL INTERNATIONAL FIN	5,000,000	4,635,750	4.125	AA2	4,514	5/11/2035
	87612EBN5	TARGET CORP	2,000,000	1,371,620	2.950	A2	10,607	1/15/2052
	911312BM7	UNITED PARCEL SERVICE	5,000,000	4,694,450	3.050	A2	1,780	11/15/2027
	91159HJB7	US BANCORP	2,000,000	1,521,940	2.491	A2	5,056	11/3/2036
	913017BT5	UNITED TECHNOLOGIES CORP	1,000,000	899,320	4.500	BAA1	7,092	6/1/2042
	91324PCY6	UNITEDHEALTH GROUP INC	5,000,000	4,735,250	3.375	A3	1,566	4/15/2027
	91324PDU3	UNITEDHEALTH GROUP INC	4,000,000	3,165,280	3.700	A3	9,724	8/15/2049
	92343VFU3	VERIZON COMMUNICATIONS	5,000,000	3,134,800	2.875	BAA1	10,186	11/20/2050
	92826CAD4	VISA INC	5,000,000	4,820,350	3.150	AA3	1,079	12/14/2025
	94106BAA9	WASTE CONNECTIONS INC	5,000,000	4,263,200	2.600	BAA2	2,589	2/1/2030
	95040QAC8	WELLTOWER INC	5,000,000	4,835,000	4.250	BAA1	1,187	4/1/2026
	95040QAD6	WELLTOWER INC	5,000,000	4,685,950	4.250	BAA1	1,932	4/15/2028
		<b>Asset Total</b>	<b>305,997,000</b>	<b>272,430,702</b>				
		<b>Asset Type Total</b>	<b>305,997,000</b>	<b>272,430,702</b>				
<b>FED HOME LOAN BANK</b>								
	3130A4CH3	FED HOME LN BK	10,000,000	9,560,200	2.375	AAA	804	3/14/2025

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		<b>Asset Total</b>	<b>10,000,000</b>	<b>9,560,200</b>				
<b><i>FED HOME LOAN MORTGAGE CORP</i></b>								
	3137BDCW4	FHLMC MULTIFAMILY STRUCTURED P	4,000,000	3,902,440	3.303	N/A	572	7/25/2024
	3137FQJZ7	FHLMC MULTIFAMILY STRUCTURED P	5,025,000	4,204,568	2.859	N/A	4,316	10/25/2034
	3137FXQW1	FHLMC MULTIFAMILY STRUCTURED P	3,120,000	2,302,092	1.860	N/A	4,681	10/25/2035
	3137H5DP9	FHLMC MULTIFAMILY STRUCTURED P	3,500,000	2,947,665	2.347	N/A	3,251	11/25/2031
		<b>Asset Total</b>	<b>15,645,000</b>	<b>13,356,765</b>				
<b><i>FED NATL MORTGAGE ASSOCIATION</i></b>								
	3136BLP79	FEDERAL NATIONAL MORTGAGE ASSN	5,000,000	4,251,465	2.290		2,702	5/25/2030
		<b>Asset Total</b>	<b>5,000,000</b>	<b>4,251,465</b>				
		<b>Asset Type Total</b>	<b>30,645,000</b>	<b>27,168,430</b>				
<b><i>TAXABLE MUNICIPAL BONDS</i></b>								
	29157TAD8	EMORY UNIVERSITY	5,000,000	4,137,300	2.143	AA2	2,801	9/1/2030
	913366KB5	UNIV OF CALIFORNIA CA RGTS MED	5,000,000	3,301,950	3.006	AA3	9,997	5/15/2050
		<b>Asset Total</b>	<b>10,000,000</b>	<b>7,439,250</b>				
		<b>Asset Type Total</b>	<b>10,000,000</b>	<b>7,439,250</b>				
<b><i>FHLMC PC</i></b>								
	31283GJE8	FED HOME LN MTG CORP POOL #G00261	923	922	8.500	N/A	579	8/1/2024
	3128F4LD1	FED HOME LN MTG CORP POOL #D64824	8,916	8,915	7.000	N/A	1,005	10/1/2025
	3128FBVU6	FED HOME LN MTG CORP POOL #D70627	3,038	3,115	6.500	N/A	1,187	4/1/2026
	31292GMF0	FED HOME LN MTG CORP POOL #C00358	1,682	1,702	8.500	N/A	579	8/1/2024
	31292GMH6	FED HOME LN MTG CORP POOL #C00360	875	881	8.000	N/A	610	9/1/2024
	31298QVK1	FED HOME LN MTG CORP POOL #C54218	1,793	1,839	6.500	N/A	3,104	7/1/2031
	3132AC2W9	FED HOME LN MTG CORP POOL #ZT0789	2,914,586	2,779,029	4.000	N/A	9,406	10/1/2048
	3132DNGY3	FED HOME LOAN MTGE CORP POOL #SD1115	4,913,940	4,636,205	4.000	N/A	10,775	7/1/2052

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	3132DNYV9	FED HOME LOAN MTGE CORP POOL #SD1624	3,969,426	3,987,725	5.000	N/A	10,837	9/1/2052
	31334WD81	FED HOME LN MTG CORP POOL #QA0127	3,429,738	3,156,148	3.500	N/A	9,649	6/1/2049
	31335GHQ1	FED HOME LN MTG CORP POOL #C80239	920	926	8.500	N/A	671	11/1/2024
	3133B3XC6	FED HOME LN MTG CORP POOL #QD6075	7,627,505	6,470,870	2.500	N/A	10,624	2/1/2052
	3133BH2A3	FED HOME LOAN MTGE CORP POOL #QE7969	4,632,751	4,459,301	4.500	N/A	10,806	8/1/2052
	3133KGLLO	FED HOME LN MTG CORP POOL #RA1231	3,470,916	3,076,793	3.000	N/A	9,710	8/1/2049
	3133KJMD1	FED HOME LN MTG CORP POOL #RA3056	4,404,807	3,878,785	3.000	N/A	10,044	7/1/2050
	3133KN7E7	FED HOME LOAN MTGE CORP POOL #RA7193	4,806,076	4,380,834	3.500	N/A	10,684	4/1/2052
		<b>Asset Total</b>	<b>40,187,890</b>	<b>36,843,988</b>				
<b><i>FHLMC PC GOLD</i></b>								
	31296W5X1	FED HOME LN MTG CORP POOL #A20862	46,127	46,697	5.000	N/A	4,109	4/1/2034
	31296WKH9	FED HOME LN MTG CORP POOL #A20296	89,766	91,773	5.000	N/A	4,109	4/1/2034
	31335H4Q3	FED HOME LN MTG CORP POOL #C90831	13,968	13,920	5.000	N/A	487	5/1/2024
		<b>Asset Total</b>	<b>149,861</b>	<b>152,390</b>				
<b><i>FNMA PC</i></b>								
	31380HBM8	FED NATL MTG ASSN POOL #440244	4,657	4,771	6.500	N/A	2,071	9/1/2028
	31384CCK5	FED NATL MTG ASSN POOL #520082	31,227	31,289	7.500	N/A	2,527	12/1/2029
	31402CYK2	FED NATL MTG ASSN POOL #725314	132,363	135,169	5.000	N/A	4,109	4/1/2034
	3140FXKG6	FED NATL MTG ASSN POOL #BF0294	4,575,396	4,218,011	3.500	N/A	9,345	8/1/2048
	3140H6J91	FED NATL MTG ASSN POOL #BJ4787	4,726,698	4,307,393	3.500	N/A	9,163	2/1/2048
	3140JXTD0	FED NATL MTG ASSN POOL #BO3247	6,125,083	5,424,680	3.000	N/A	9,802	11/1/2049
	3140L0SJ7	FED NATL MTG ASSN POOL #BR2320	8,587,956	7,018,936	2.000	N/A	10,228	1/1/2051
	3140QB4R6	FED NATL MTG ASSN POOL #CA4431	2,165,960	1,988,481	3.500	N/A	9,771	10/1/2049
	3140QCHG4	FED NATL MTG ASSN POOL #CA4730	4,883,094	4,174,508	2.500	N/A	9,802	11/1/2049

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	3140QHG2	FED NATL MTG ASSN POOL #CA9199	3,856,126	3,287,695	2.500	N/A	10,259	2/1/2051
	3140QKGG7	FED NATL MTG ASSN POOL #CB0198	4,157,322	3,665,677	3.000	N/A	10,318	4/1/2051
	3140X4V94	FED NATL MTG ASSN POOL #FM1539	3,970,169	3,871,153	4.500	N/A	9,741	9/1/2049
	3140X5FC2	FED NATL MTG ASSN POOL #FM1962	1,463,971	1,345,828	3.500	N/A	9,802	11/1/2049
	3140X5FK4	FED NATL MTG ASSN POOL #FM1969	2,974,735	2,632,521	3.000	N/A	9,802	11/1/2049
	3140XFLN9	FEDL NATL MTGE ASSN POOL #FS0332	4,638,309	4,122,714	3.000	N/A	10,593	1/1/2052
	3140XGGA1	FEDL NATL MTGE ASSN POOL #FS1092	4,745,851	4,334,813	3.500	N/A	10,684	4/1/2052
	3140XGLU1	FEDL NATL MTGE ASSN POOL #FS1238	3,702,239	3,402,394	3.500	N/A	10,653	3/1/2052
		<b>Asset Total</b>	<b>60,741,154</b>	<b>53,966,034</b>				
<b><i>GOV NATL MORTGAGE ASSOCIATION</i></b>								
	36206PVT4	GOVT NATL MTG ASSN POOL #417426	7,517	7,599	7.500	N/A	1,231	5/15/2026
	36211EKS6	GOVT NATL MTG ASSN POOL #510705	1,773	1,772	7.500	N/A	2,511	11/15/2029
		<b>Asset Total</b>	<b>9,291</b>	<b>9,372</b>				
		<b>Asset Type Total</b>	<b>101,088,197</b>	<b>90,971,783</b>				
<b><i>CMO PLAN AMORT CLASS</i></b>								
	38378TTN0	GOVT NATL MTG ASSN	1,070,875	1,050,175	3.500	N/A	7,203	9/20/2042
	38379GAP2	GOVT NATL MTG ASSN	1,079,139	1,044,423	3.000	N/A	7,842	6/20/2044
	38383UC73	GOVERNMENT NATIONAL MORTGAGE ASSN	5,000,000	4,769,500	5.000	N/A	10,886	10/20/2052
		<b>Asset Total</b>	<b>7,150,015</b>	<b>6,864,099</b>				
<b><i>CMO PLANNED</i></b>								
	38380UDY6	GOVT NATL MTG ASSN	3,375,064	3,123,520	3.000	N/A	5,558	3/20/2038
		<b>Asset Total</b>	<b>3,375,064</b>	<b>3,123,520</b>				
<b><i>CMO SEQUENTIAL PAY</i></b>								
	3137BCVX3	FED HOME LN MTG CORP	4,350,771	4,161,991	3.500	N/A	3,819	6/15/2033
	3137BDSA5	FED HOME LN MTG CORP	9,284,000	8,675,527	3.000	N/A	4,488	4/15/2035

<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>
	3137FRSW2	FED HOME LN MTG CORP	8,227,539	7,168,737	3.000	N/A	9,918	2/25/2050
	38375DCG1	GOVT NATL MTG ASSN	32,577	32,485	5.500	N/A	197	7/16/2023
	38383CL73	GOVT NATL MTG ASSN	2,000,000	1,214,300	2.000	N/A	10,490	9/20/2051
		<b>Asset Total</b>	<b>23,894,887</b>	<b>21,253,040</b>				
<b><i>CMO-PASS-THROUGH</i></b>								
	3136BG3V1	FED NATL MTG ASSN	2,772,642	2,242,871	2.000		10,525	10/25/2051
		<b>Asset Total</b>	<b>2,772,642</b>	<b>2,242,871</b>				
		<b>Asset Type Total</b>	<b>37,192,607</b>	<b>33,483,530</b>				
<b><i>U.S. TREASURY NOTES &amp; BONDS</i></b>								
	912810QK7	US TREASURY BOND	2,000,000	1,950,940	3.875	AAA	6,437	8/15/2040
	912810QW1	US TREASURY BOND	3,000,000	2,522,340	3.000	AAA	7,075	5/15/2042
	912810QZ4	US TREASURY BOND	13,000,000	11,090,690	3.125	AAA	7,351	2/15/2043
	912810RH3	US TREASURY BOND	10,000,000	8,449,600	3.125	AAA	7,898	8/15/2044
	912810RJ9	US TREASURY BOND	10,000,000	8,253,100	3.000	AAA	7,990	11/15/2044
	912810RM2	US TREASURY BOND	3,000,000	2,471,490	3.000	AAA	8,171	5/15/2045
	912810SC3	US TREASURY BOND	5,000,000	4,202,150	3.125	AAA	9,267	5/15/2048
	912810TC2	US TREASURY BOND	5,000,000	3,570,100	2.000	AAA	6,894	11/15/2041
	912810TM0	UNITED STATES TREASURY BONDS	10,000,000	9,790,600	4.000	AAA	7,259	11/15/2042
	9128285J5	US TREASURY NOTE	7,000,000	6,760,460	3.000	AAA	1,035	10/31/2025
	912828X88	US TREASURY NOTE	17,500,000	16,315,425	2.375	AAA	1,596	5/15/2027
	91282CEN7	UNITED STATES TREASURY NOTES	10,000,000	9,476,600	2.750	AAA	1,581	4/30/2027
	91282CEV9	UNITED STATES TREASURY NOTES	3,000,000	2,870,850	3.250	AAA	2,373	6/30/2029
	91282CFG1	UNITED STATES TREASURY NOTES	10,000,000	9,791,400	3.250	AAA	609	8/31/2024
		<b>Asset Total</b>	<b>108,500,000</b>	<b>97,515,745</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>Asset Type Total</b>			<b>108,500,000</b>	<b>97,515,745</b>				
<b>MISC. GOV'T GUARANTEE</b>								
	742651DP4	PRIVATE EXPORT FUNDING	4,000,000	3,856,320	2.450	AAA	562	7/15/2024
<b>Asset Total</b>			<b>4,000,000</b>	<b>3,856,320</b>				
<b>Asset Type Total</b>			<b>4,000,000</b>	<b>3,856,320</b>				
<b>SOVEREIGN NOTES</b>								
	698299BK9	REPUBLIC OF PANAMA	5,000,000	4,299,900	3.160	BAA2	2,580	1/23/2030
<b>Asset Total</b>			<b>5,000,000</b>	<b>4,299,900</b>				
<b>Asset Type Total</b>			<b>5,000,000</b>	<b>4,299,900</b>				
<b>FHMS</b>								
	3137BLMZ8	FHLMC MULTIFAMILY STRUCTURED P	5,741,000	5,511,819	3.010	N/A	968	8/25/2025
	3137FGZT5	FED HOME LN MTG CORP	10,000,000	9,738,100	3.926	N/A	2,003	6/25/2028
	3137FJXQ7	FHLMC MULTIFAMILY STRUCTURED P	10,000,000	9,750,600	3.750	N/A	968	8/25/2025
	3137FNAE0	FHLMC MULTIFAMILY STRUCTURED P	7,129,000	6,450,533	2.785	N/A	2,368	6/25/2029
<b>Asset Total</b>			<b>32,870,000</b>	<b>31,451,052</b>				
<b>Asset Type Total</b>			<b>32,870,000</b>	<b>31,451,052</b>				
<b>AGENCY CMBS - FHMS</b>								
	3137H2NY6	FHLMC MULTIFAMILY STRUCTURED P	4,000,000	2,979,640	2.184	N/A	4,986	8/25/2036
<b>Asset Total</b>			<b>4,000,000</b>	<b>2,979,640</b>				
<b>Asset Type Total</b>			<b>4,000,000</b>	<b>2,979,640</b>				
<b>Grand Total</b>			<b>699,133,804</b>	<b>629,375,311</b>				

**NOTE: This report represents bond portion only; \$597.3 million in investments with a market value of \$602.1 million managed externally are excluded.**