

**Colorado State University  
Investment Holding Snapshot**

COLORADO STATE UNIVERSITY		
INVESTMENT BALANCES		
6/30/2013		
Cash and Cash Equivalents	\$ 353,292,000	
Restricted Cash and Cash Equivalents	\$ 146,103,000	
Restricted Investments	\$ 23,714,000	
	\$ 523,109,000	
CSU Treasury holdings	\$ 523,109,000	61.65%
CSU Foundation investment pool	\$ 325,414,000	38.35%
	\$ 848,523,000	

Audited Financial Statements for Colorado State University System:

[http://www.leg.state.co.us/OSA/coauditor1.nsf/All/220F90C0E9ACD47887257DA10056AA26/\\$FILE/1416F-B%20Colorado%20State%20University%20System,%20Financial%20and%20Compliance%20Audit,%20Years%20Ended%20June%2030,%202014%20and%202013.pdf](http://www.leg.state.co.us/OSA/coauditor1.nsf/All/220F90C0E9ACD47887257DA10056AA26/$FILE/1416F-B%20Colorado%20State%20University%20System,%20Financial%20and%20Compliance%20Audit,%20Years%20Ended%20June%2030,%202014%20and%202013.pdf)

A detail listing of the investments held by the State Treasury can be found below and on the following website available at all times.

[http://www.colorado.gov/cs/Satellite/Treasury\\_v2/CBON/1251591982337](http://www.colorado.gov/cs/Satellite/Treasury_v2/CBON/1251591982337)

# COLORADO STATE TREASURY FY15

## Portfolio Detail--Treasury Pool

12/31/2014

<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>ABS SOFT BULLET 12X</b>								
	02582JGD6	AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	20,000,000	20,015,300	0.680	NR	1,170	3 /15/2018
	02582JGS3	AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	9,000,000	8,978,436	1.260	Aaa	1,841	1 /15/2020
	02582JGU8	AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	7,000,000	7,006,349	1.490	Aaa	1,932	4 /15/2020
	14041NEP2	CAPITAL ONE MULTI-ASSET EXECUTION TRUST 2014-A2 A2	5,000,000	4,993,905	1.260	NR	1,841	1 /15/2020
	14041NET4	CAPITAL ONE MULTI-ASSET EXECUTION TRUST 2014-A5 A	12,500,000	12,502,813	1.480		2,023	7 /15/2020
	161571FU3	CHASE ISSUANCE TRUST 1.3% MTG BDS 18/FEB/2020	24,000,000	23,784,600	1.300	NR	1,875	2 /18/2020
	161571GC2	CHASE ISSUANCE TRUST 2013-A8 A8 1.01% 15/OCT/2018	10,000,000	9,999,810	1.010	Aaa	1,384	10/15/2018
	161571GJ7	CHASE ISSUANCE TRUST 2014-A1 A1 1.15% 15/JAN/2019	6,100,000	6,097,005	1.150	Aaa	1,476	1 /15/2019
	161571GQ1	CHASE ISSUANCE TRUST 2014-A7 A 1.38% 15/NOV/2019	10,000,000	9,999,027	1.380	Aaa	1,780	11/15/2019
	254683BK0	DISCOVER CARD EXECUTION NOTE TRUST 2014-A4 A4	13,250,000	13,279,534	2.120	Aaa	2,541	12/15/2021
	36159JCS8	SYNCHRONY CREDIT CARD MASTER NOTE TRUST 2012-1 A	20,000,000	20,003,920	1.030	Aaa	1,111	1 /15/2018
	36159JDH1	SYNCHRONY CREDIT CARD MASTER NOTE TRUST 2012-6 A	25,000,000	24,848,650	1.360	NR	2,056	8 /17/2020
	36159JDQ1	SYNCHRONY CREDIT CARD MASTER NOTE TRUST 2013-1 A	24,000,000	23,623,656	1.350	Aaa	2,266	3 /15/2021
		<b>Asset Total</b>	<b>185,850,000</b>	<b>185,133,005</b>				
<b>ABS SOFT BULLET 2X</b>								
	17305EEW1	CITIBANK CREDIT CARD ISSUANCE TRUST 2012-A1 A1	23,000,000	22,993,468	0.550	NR	1,014	10/10/2017
	17305EFC4	CITIBANK CREDIT CARD ISSUANCE TRUST 2013-A3 A3	15,000,000	15,040,965	1.110	Aaa	1,300	7 /23/2018
	17305EFE0	CITIBANK CREDIT CARD ISSUANCE TRUST 2013-A6 A6	11,500,000	11,563,756	1.320	Aaa	1,346	9 /7 /2018
	17305EFN0	CITIBANK CREDIT CARD ISSUANCE TRUST 2014-A2 A2	28,000,000	27,892,340	1.020	Aaa	1,514	2 /22/2019
	17305EFQ3	CITIBANK CREDIT CARD ISSUANCE TRUST 2014-A4 A4	15,000,000	14,976,495	1.230	Aaa	1,575	4 /24/2019

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	17305EFU4	CITIBANK CREDIT CARD ISSUANCE TRUST 2014-A8 A8	15,000,000	15,021,420	1.730	Aaa	1,926	4 /9 /2020
<b>Asset Total</b>			<b>107,500,000</b>	<b>107,488,444</b>				
<b><i>AUTO ASSET BACKED LOCK OUT</i></b>								
	02005BAD8	ALLY AUTO RECEIVABLES TR 2012-5 0.85% MTG BDS	22,000,000	21,960,818	0.850		624	1 /16/2018
	02005EAD2	ALLY AUTO RECEIVABLES TRUST 2012-3 2012-3 A4 1.06%	10,000,000	10,023,910	1.060	Aaa	349	2 /15/2017
	02005YAF3	ALLY AUTO RECEIVABLES TR 1.210% MTG BDS	9,000,000	9,014,202	1.210	Aaa	135	7 /15/2016
	02006AAD9	ALLY AUTO RECEIVABLES TRUST 2012-2 A-4 1.000%	13,000,000	13,026,767	1.000	Aaa	227	10/17/2016
	02006EAD1	ALLY AUTO RECEIVABLES TRUST 2012-4 A-4 0.800%	12,000,000	11,985,360	0.800	Aaa	532	10/16/2017
	02006JAC2	ALLY AUTO RECEIVABLES TRUST 2013-1 A-4 0.840%	20,000,000	19,930,280	0.840		685	2 /15/2018
	02006TAC0	ALLY AUTO RECEIVABLES TRUST 2014-1 2014-1 A4 1.53%	11,000,000	10,958,530	1.530	Aaa	1,111	4 /15/2019
	02006WAD1	ALLY AUTO RECEIVABLES TRUST 2014-2 2014-2 A4 1.84%	12,000,000	12,032,844	1.840	Aaa	1,262	1 /15/2020
	05573WAD7	BMW VEHICLE OWNER TRUST 2011-A A-4 1.030%	5,053,514	5,057,931	1.030	Aaa	115	2 /26/2018
	09658UAD1	BMW VEHICLE OWNER TRUST 2014-A 2014-A A4 1.5%	6,000,000	5,979,438	1.500	Aaa	1,241	2 /25/2021
	12591AAD9	CNH EQUIPMENT TRUST 2012-B A-4 1.160% 15/JUN/2020	2,000,000	2,006,190	1.160	Aaa	501	6 /15/2020
	12591BAD7	CNH EQUIPMENT TRUST 2014-A 2014-A A4 1.5%	6,000,000	5,972,118	1.500	Aaa	1,170	5 /15/2020
	12591FAC0	CNH EQUIPMENT TRUST 0.69% MTG BDS 15/JUN/2018	21,831,479	21,827,375	0.690		1,262	6 /15/2018
	12622XAD2	CNH EQUIPMENT TRUST 2011-A 2011-A A4 2.04%	4,383,007	4,385,540	2.040	Aaa	15	10/17/2016
	12623CAD7	CNH EQUIPMENT TRUST 2011-B A-4 1.290% 15/SEP/2017	19,585,624	19,626,695	1.290		166	9 /15/2017
	12623MAD5	CNH EQUIPMENT TST 1.38% MTG BDS 15/FEB/2018 USD1	27,000,000	27,161,757	1.380	Aaa	380	2 /15/2018
	12624FAC1	CNH EQUIPMENT TRUST 2012-C 2012-C A3 0.57%	2,915,341	2,916,458	0.570	Aaa	1,080	12/15/2017
	12624FAD9	CNH EQUIPMENT TRUST 2012-C 2012-C A4 0.87%	23,625,000	23,553,511	0.870	Aaa	624	9 /16/2019
	12624HAD5	CNH EQUIPMENT TRUST 2012-D 2012-D A4 0.87%	27,500,000	27,402,815	0.870	Aaa	685	11/15/2019
	12625HAD4	CNH EQUIPMENT TRUST 2013-B A-4 0.990% 15/NOV/2018	24,000,000	23,804,304	0.990	Aaa	866	11/15/2018

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	14312AAD3	CARMAX AUTO OWNER TRUST 2011-3 A-4 1.510%	6,500,000	6,533,950	1.510	Aaa	288	4 /17/2017
	14313DAD6	CARMAX AUTO OWNER 1.35% MTG BDS 15/FEB/2017 USD1	3,314,805	3,325,956	1.350	Aaa	227	2 /15/2017
	14313GAD9	CARMAX AUTO OWNER TRUST 2012-1 2012-1 A4 1.25%	5,000,000	5,021,215	1.250		380	6 /15/2017
	14313JAD3	CARMAX AUTO OWNER TRUST 2012-2 A-4 1.160%	20,000,000	20,074,240	1.160	Aaa	532	12/15/2017
	14313KAD0	CARMAX AUTO OWNER TRUST 2012-3 A-4 0.790%	15,000,000	14,951,955	0.790	Aaa	624	4 /16/2018
	14313LAC0	CARMAX AUTO OWNER TRUST 2013-1 2013-1 A3 0.6%	6,654,604	6,651,243	0.600	Aaa	501	10/16/2017
	14313LAD8	CARMAX AUTO OWNER TRUST 2013-1 2013-1 A4 0.89%	21,000,000	20,898,381	0.890	Aaa	777	8 /17/2018
	14313MAD6	CARMAX AUTO OWNER TRUST 2013-2 2013-2 A4 0.84%	13,860,000	13,741,483	0.840		897	11/15/2018
	14313NAD4	CARMAX AUTO OWNER TRUST 1.49% 15/NOV/2017	15,000,000	15,017,655	1.490		1,050	11/15/2017
	14313PAD9	CARMAX AUTO OWNER TRUST 2013-4 2013-4 A4 1.28%	5,500,000	5,466,489	1.280	Aaa	1,019	5 /15/2019
	14313QAD7	CARMAX AUTO OWNER TRUST 2014-1 2014-1 A4 1.32%	6,000,000	5,962,542	1.320	Aaa	1,019	7 /15/2019
	14313TAD1	CARMAX AUTO OWNER TRUST 2014-3 2014-3 A4 1.73%	6,500,000	6,492,792	1.730	Aaa	1,323	1 /15/2020
	14313UAD8	CARMAX AUTO OWNER TRUST 2014-4 2014-4 A4 1.81%	8,000,000	7,987,718	1.810		1,415	7 /15/2020
	34529UAD6	FORD CREDIT AUTO OWNER TRUST 2012-A 2012-A A4	12,000,000	12,037,140	1.150	Aaa	411	6 /15/2017
	34529WAD2	FORD AUTO OWNER TRUST 2012-B A-4 1.000%	8,000,000	8,020,568	1.000		471	9 /15/2017
	34529YAC0	FORD CREDIT 2012-C 0.79% MTG BDS 15/NOV/2017 USD1	14,000,000	14,003,402	0.790	Aaa	532	11/15/2017
	34530AAD7	FORD CREDIT AUTO L 0.79% BDS 15/MAR/2018 USD	35,000,000	34,947,220	0.670		593	3 /15/2018
	34530BAD5	FORD CREDIT AUTO OWNER TRUST 0.78% MTG BDS	18,000,000	17,963,172	0.780		654	5 /15/2018
	34530DAD1	FORD CREDIT AUTO OWNER TRUST 2013-C 2013-C A4	11,500,000	11,552,394	1.250		805	10/15/2018
	34530EAD9	FORD CREDIT AUTO OWNER TRUST 2013-B A-4 0.760%	10,000,000	9,984,360	0.760	Aaa	777	8 /15/2018
	34530GAE2	FORD CREDIT AUTO OWNER TRUST 2013-D 2013-D A4	5,250,000	5,234,518	1.110	Aaa	897	2 /15/2019
	34530HAD2	FORD CREDIT AUTO OWNER TRUST 2014-A 2014-A A4	3,500,000	3,500,452	1.290	Aaa	958	4 /15/2019
	34530KAC7	FORD CREDIT AUTO OWNER TRUST 2014-B 2014-B A4	5,000,000	4,996,540	1.420	Aaa	805	8 /15/2019

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	34530PAE2	FORD CREDIT AUTO OWNER TRUST 2014-C 2014-C A4	3,750,000	3,736,894	1.560		1,292	2 /15/2020
	41283NAE1	HARLEY DAVIDSON MOTORCYCLE TRUST 2011-1 A-4 1.310%	4,721,691	4,730,030	1.310	Aaa	196	3 /15/2017
	41283PAD8	HARLEY DAVIDSON 1.470% MTG BDS 15/AUG/2017 USD1000	8,929,925	8,957,715	1.470	Aaa	288	8 /15/2017
	41283TAD0	HARLEY DAVIDSON MOTORCYCLE TRUST 2012-1 A-4 0.910%	6,500,000	6,511,388	0.910	Aaa	440	2 /15/2018
	41283YAD9	HARLEY-DAVIDSON MOTORCYCLE TRUST 2013-1 2013-1 A4	8,000,000	7,989,464	0.870	Aaa	654	7 /15/2019
	41284AAE8	HARLEY-DAVIDSON MOTORCYCLE TRUST 2014-1 2014-1 A4	14,000,000	13,978,454	1.550	Aaa	897	10/15/2021
	43811AAD8	HONDA AUTO RECEIVABLES OWNER TRUST 2011-3 A-4	16,572,203	16,579,147	1.170	Aaa	21	12/21/2017
	43812XAD7	HONDA AUTO RECEIVABLES 2013-3 OWNER TR 2013-3 A4	10,000,000	10,024,860	1.130	Aaa	654	9 /16/2019
	43813CAD2	HONDA AUTO RECEIVABLES 2012-4 OWNER TRUST 2012-4	15,000,000	15,000,915	0.660	Aaa	352	12/18/2018
	43813JAD7	HONDA AUTO RECEIVABLES 2014-1 OWNER TRUST 2014-1	12,000,000	11,942,640	1.040	Aaa	872	2 /21/2020
	43814CAD1	HONDA AUTO RECEIVABLES OWNER TRUST 2013-1 A-4	27,500,000	27,395,445	0.620		446	3 /21/2019
	43814EAD7	HONDA AUTO RECEIVABLES OWNER TRUST 2013-2 A-4	21,000,000	20,927,802	0.660	Aaa	563	6 /17/2019
	43814FAD4	HONDA AUTO RECEIVABLES 2013-4 OWNER TRUST 2013-4	7,000,000	7,002,919	1.040		718	2 /18/2020
	43814JAD6	HONDA AUTO RECEIVABLES 2014-4 OWNER TRUST 2014-4	2,800,000	2,793,707	1.460	Aaa	1,080	10/15/2020
	44614TAD4	HUNTINGTON AUTO TRUST 2012-2 VAR MTG BDS	8,000,000	7,976,664	0.680	Aaa	532	1 /16/2018
	44890JAD1	HYUNDAI AUTO RECEIVABLES TRUST 2013-A A-4 0.750%	30,000,000	29,949,480	0.750	Aaa	685	9 /17/2018
	44890KAD8	HYUNDAI AUTO RECEIVABLES TRUST 2012-C A-4 0.730%	20,000,000	19,993,760	0.730	Aaa	593	6 /15/2018
	44890LAD6	HYUNDAI AUTO RECEIVABLES TRUST 2013-B A-4 1.010%	16,000,000	16,011,456	1.010	Aaa	746	2 /15/2019
	44890QAD5	HYUNDAI AUTO RECEIVABLES TRUST 2013-C 2013-C A4	15,000,000	15,064,590	1.550	Aaa	897	3 /15/2019
	44890RAD3	HYUNDAI AUTO RECEIVABLES TRUST 2014-A 2014-A A4	3,000,000	2,993,973	1.320	Aaa	1,111	8 /15/2019
	44918AAD8	HYUNDAI AUTO RECEIVABLES TRUST 2011-C 2011-C A4	14,899,844	14,973,285	1.300	Aaa	349	2 /15/2018
	47787RAD2	JOHN DEERE OWNER TRUST 2012-B 2012-B A4 0.69%	18,000,000	17,987,076	0.690	Aaa	349	1 /15/2019
	47787TAD8	JOHN DEERE OWNER TRUST 2013-A 2013-A A4 0.77%	19,000,000	18,981,779	0.770	Aaa	1,657	7 /15/2019

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	47787VAD3	JOHN DEERE OWNER TRUST 2014-A 2014-A A4 1.45%	18,000,000	17,996,418	1.450	Aaa	958	7 /15/2020
	587680AD1	MERCEDES-BENZ AUTO RECEIVABLES TRUST 2012-1 2012-1	20,000,000	19,992,340	0.610	Aaa	319	12/17/2018
	58768WAD1	MERCEDES-BENZ AUTO RECEIVABLES TRUST 2012-1 2013-1	10,000,000	10,023,920	1.130		654	11/15/2019
	654748AC6	NISSAN AUTO RECEIVABLES OWNER TRUST 3.17% BDS	4,311,603	4,312,155	0.500	Aaa	380	5 /15/2017
	654748AD4	NISSAN AUTO RECEIVABLES OWNER TRUST 2013-A A-4	26,000,000	25,938,120	0.750	Aaa	746	7 /15/2019
	65475UAD4	NISSAN AUTO RECEIVABLES OWNER TRUST 1% MTG BDS	10,000,000	10,030,090	1.000	Aaa	440	7 /16/2018
	65476GAD4	NISSAN AUTO RECEIVABLES OWNER TRUST 2012-B A-4	18,000,000	17,981,676	0.660	Aaa	532	12/17/2018
	65477LAD2	NISSAN AUTO RECEIVABLES 2013-B OWNER TRUST 2013-B	17,500,000	17,498,163	1.310	Aaa	897	10/15/2019
	65477MAD0	NISSAN AUTO RECEIVABLES 2013-C OWNER TRUST 2013-C	8,000,000	7,969,152	1.300	Aaa	1,142	6 /15/2020
	89190AAD2	TOYOTA AUTO RECEIVABLES 2014-C OWNER TRUST 2014-C	5,000,000	5,000,315	1.440	Aaa	1,142	4 /15/2020
	89231MAD7	TOYOTA AUTO RECEIVABLES 2014-A OWNER TRUST 2014-A	7,000,000	6,994,421	1.180	Aaa	958	6 /17/2019
	89231RAD6	TOYOTA AUTO RECEIVABLES 2014-B OWNER TRUST 2014-B	10,000,000	9,974,570	1.310	Aaa	927	9 /16/2019
	89236RAD1	TOYOTA AUTO RECEIVABLES 2013-A OWNER TRUST 2013-A	7,500,000	7,479,053	0.690	Aaa	624	11/15/2018
	89236VAD2	TOYOTA AUTO RECEIVABLES 2013-B OWNER TRUST 2013-B	15,000,000	15,126,450	1.460	Aaa	805	1 /15/2019
	90327BAD4	USAA AUTO OWNER TRUST 2012-1 A-4 0.570%	5,000,000	4,999,530	0.570	Aaa	227	8 /15/2017
	92867GAD5	VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2012-1 2012-1	12,000,000	12,050,448	1.150		293	7 /20/2018
	92867LAD4	VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2012-2 2012-2	40,000,000	39,784,240	0.660	Aaa	567	3 /20/2019
	92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2013-1 A-4	30,000,000	29,882,040	0.780	Aaa	690	7 /22/2019
	92867PAD5	VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2013-2 2013-2	11,000,000	10,918,699	1.160		932	3 /20/2020
	92867RAD1	VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2014-1 2014-1	11,000,000	10,929,006	1.450	Aaa	1,147	9 /21/2020
	92867TAD7	VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2014-2 2014-2	13,000,000	12,887,498	1.390		1,236	5 /20/2021
	98157HAC1	WORLD OMNI AUTO RE 0.85% MTG BDS 15/AUG/2018 USD1	15,000,000	15,026,955	0.850	Aaa	411	8 /15/2018
	98158LAD9	WORLD OMNI AUTO RECEIVABLES TRUST 2014-A 2014-A A4	21,000,000	20,874,777	1.530		1,019	6 /15/2020

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	98158PAD0	WORLD OMNI 2011-B A4 1.33% 15/JAN/2018 USD	16,531,000	16,627,128	1.330	Aaa	258	1 /15/2018
	98158QAD8	WORLD OMNI AUTO RECEIVABLES TRUST 2012-B A-4	25,000,000	24,973,425	0.810		532	1 /15/2019
	98160KAD7	WORLD OMNI AUTO RECEIVABLES TRUST 2013-A A-4	11,000,000	10,964,448	0.870		624	7 /15/2019
	98160NAD1	WORLD OMNI AUTO RECEIVABLES TRUST 2013-B 2013-B A4	5,000,000	4,985,850	1.320		866	1 /15/2020
	98160QAE2	WORLD OMNI AUTO RECEIVABLES TRUST 2014-B 2014-B A4	9,100,000	9,038,884	1.680		1,415	12/15/2020
		<b>Asset Total</b>	<b>1,236,089,640</b>	<b>1,234,755,439</b>				
		<b>Asset Type Total</b>	<b>1,529,439,640</b>	<b>1,527,376,887</b>				
<b><i>CORPORATE NOTES &amp; MTN'S</i></b>								
	00206RAW2	AT&T INC 2.95% NTS 15/MAY/2016 USD1000	5,000,000	5,126,250	2.950	A3	501	5 /15/2016
	00206RAY8	AT&T INC NOTES FIXED 2.4% 15/AUG/2016 USD 1000	7,000,000	7,141,610	2.400	A3	593	8 /15/2016
	00206RBC5	AT&T INC 1.6% BDS 15/FEB/2017 USD100	10,000,000	10,020,400	1.600	A3	777	2 /15/2017
	00206RBF8	AT&T INC 1.7% BDS 01/JUN/2017 USD1000	15,000,000	15,059,550	1.700	A3	883	6 /1 /2017
	00206RBM3	AT&T INC 1.4% BDS 01/DEC/2017 USD1000	10,000,000	9,899,700	1.400	A3	1,066	12/1 /2017
	00206RCA8	AT&T INC CALLABLE NOTES FIXED 2.375% 27/NOV/2018	10,000,000	10,077,500	2.375	A3	1,427	11/27/2018
	00206RCC4	AT&T INC CALLABLE NOTES FIXED 2.3% 11/MAR/2019 USD	15,000,000	14,984,250	2.300	A3	1,531	3 /11/2019
	0258M0DA4	AMERICAN EXPRESS CREDIT CORP 2.75% NTS 15/SEP/2015	3,000,000	3,046,290	2.750	A2	258	9 /15/2015
	0258M0DE6	AMERICAN EXPRESS CREDIT CORP 1.75% BDS 12/JUN/2015	5,000,000	5,027,500	1.750	A2	163	6 /12/2015
	0258M0DG1	AMERICAN EXPRESS CREDIT CORP MEDIUM TERM NOTE	10,000,000	10,043,600	1.300	A2	576	7 /29/2016
	0258M0DJ5	AMERICAN EXPRESS CREDIT CORP MEDIUM TERM NOTE	12,000,000	12,106,440	2.125	A2	1,304	7 /27/2018
	0258M0DM8	AMERICAN EXPRESS CREDIT CORP MEDIUM TERM NOTE	15,000,000	14,952,750	1.125	A2	887	6 /5 /2017
	0258M0DP1	AMERICAN EXPRESS CREDIT CORP MEDIUM TERM NOTE	10,000,000	10,001,600	2.250	A2	1,688	8 /15/2019
	02665WAB7	AMERICAN HONDA FINANCE CORP CALLABLE MEDIUM TERM	5,000,000	5,023,100	1.125	A1	646	10/7 /2016
	02665WAC5	AMERICAN HONDA FINANCE CORP CALLABLE MEDIUM TERM	7,000,000	7,042,630	2.125	A1	1,379	10/10/2018
	02665WAF8	AMERICAN HONDA FINANCE CORP CALLABLE MEDIUM TERM	7,000,000	6,975,640	1.200	A1	926	7 /14/2017

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	02665WAH4	AMERICAN HONDA FINANCE CORP CALLABLE MEDIUM TERM	15,000,000	15,048,300	2.250	A1	1,688	8 /15/2019
	037833AJ9	APPLE INC 1% BDS 03/MAY/2018 USD2000	25,000,000	24,629,000	1.000	Aa1	1,219	5 /3 /2018
	037833AQ3	APPLE INC CALLABLE NOTES FIXED 2.1% 06/MAY/2019	15,000,000	15,170,250	2.100	Aa1	1,587	5 /6 /2019
	06051GED7	BANK OF AMERICA CORP NOTES FIXED 3.7% 01/SEP/2015	3,000,000	3,052,350	3.700	Baa2	244	9 /1 /2015
	06406HBS7	BANK OF NEW YORK MELLON CORP 2.5% BDS 15/JAN/2016	5,000,000	5,095,250	2.500	A1	380	1 /15/2016
	06406HBX6	BANK OF NEW YORK MELLON CORP 2.3% BDS 28/JUL/2016	25,000,000	25,546,500	2.300	A1	575	7 /28/2016
	06406HCC1	BANK OF NEW YORK MELLON CORP 1.2% BDS 20/FEB/2015	10,000,000	10,003,300	1.200	A1	20	2 /20/2015
	06406HCJ6	BANK OF NEW YORK MELLON CORP 1.35% BDS 06/MAR/2018	25,000,000	24,772,250	1.350	A1	1,131	3 /6 /2018
	06406HCL1	BANK OF NEW YORK MELLON CORP/THE CALLABLE MEDIUM	15,000,000	15,161,250	2.100	A1	1,279	8 /1 /2018
	06406HCW7	BANK OF NEW YORK MELLON CORP/THE CALLABLE MEDIUM	7,000,000	7,034,650	2.300	A1	1,684	9 /11/2019
	084664BN0	BERKSHIRE HATHAWAY FINANCE CORP 2.45% NTS	15,000,000	15,269,850	2.450	Aa2	349	12/15/2015
	084664BS9	BERKSHIRE HATHAWAY FINANCE CORP 1.6% BDS	7,000,000	7,059,850	1.600	Aa2	866	5 /15/2017
	084664BW0	BERKSHIRE HATHAWAY FINANCE CORP 2% BDS 15/MAY/2018	5,000,000	4,961,850	1.300	Aa2	1,231	5 /15/2018
	084664BY6	BERKSHIRE HATHAWAY FIN CORP SR NT 2% 15/AUG/2018	5,000,000	5,056,450	2.000	Aa2	1,323	8 /15/2018
	084670AV0	BERKSHIRE HATHAWAY INC 3.2% BDS 11/FEB/2015	10,000,000	10,028,600	3.200	Aa2	42	2 /11/2015
	084670BB3	BERKSHIRE HATHAWAY INC 2.2% BDS 15/AUG/2016	15,000,000	15,312,450	2.200	Aa2	593	8 /15/2016
	084670BD9	BERKSHIRE HATHAWAY 1.9% SR NT 31/JAN/2017 USD1000	10,000,000	10,144,300	1.900	Aa2	762	1 /31/2017
	084670BG2	BERKSHIRE HATHAWAY INC 0.8% BDS 11/FEB/2016	3,000,000	3,005,940	0.800	Aa2	407	2 /11/2016
	084670BH0	BERKSHIRE HATHAWAY INC 1.55% BDS 09/FEB/2018	7,000,000	6,996,570	1.550	Aa2	1,136	2 /9 /2018
	084670BL1	BERKSHIRE HATHAWAY INC CALLABLE NOTES FIXED 2.1%	7,000,000	7,044,100	2.100	Aa2	1,687	8 /14/2019
	097014AN4	BOEING CAPITAL CORP 2.125% BDS 15/AUG/2016 USD1000	5,000,000	5,094,750	2.125	A2	562	8 /15/2016
	097023BE4	BOEING CO 0.95% BDS 15/MAY/2018 USD1000	5,000,000	4,889,050	0.950	A2	1,231	5 /15/2018
	110122AS7	BRISTOL-MYERS SQUIBB CO 0.875% BDS 01/AUG/2017	15,000,000	14,865,300	0.875	A2	944	8 /1 /2017



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	149123BZ3	CATERPILLAR INC 1.5% BDS 26/JUN/2017 USD1000	3,000,000	3,018,510	1.500	A2	908	6 /26/2017
	14912L4M0	CATERPILLAR FINANCIAL SERVICES CORP 2.75% MTN	2,000,000	2,022,940	2.750	A2	175	6 /24/2015
	14912L4S7	CATERPILLAR FINANCIAL SERVICES CORP MEDIUM TERM	8,000,000	8,192,640	2.650	A2	457	4 /1 /2016
	14912L4X6	CATERPILLAR FINANCIAL SERVICES CORP 2.05% BDS	15,000,000	15,287,850	2.050	A2	579	8 /1 /2016
	14912L5C1	CATERPILLAR FINANCIAL SERVICES CORP 1.75% BDS	13,750,000	13,908,538	1.750	A2	814	3 /24/2017
	14912L5D9	CATERPILLAR FINANCIAL SERVICES CORP 1.1% BDS	2,500,000	2,507,925	1.100	A2	149	5 /29/2015
	14912L5E7	CATERPILLAR FINANCIAL SERVICES CORP 1.625% BDS	3,000,000	3,018,660	1.625	A2	883	6 /1 /2017
	14912L5J6	CATERPILLAR FINANCIAL SERVICES CORP 1.25% BDS	5,000,000	4,976,350	1.250	A2	1,041	11/6 /2017
	14912L5P2	CATERPILLAR FINANCIAL SERVICES CORP 1.3% BDS	3,000,000	2,979,150	1.300	A2	1,156	3 /1 /2018
	14912L5T4	CATERPILLAR FINANCIAL SE 2.45% 06/SEPT/2018	5,000,000	5,117,300	2.450	A2	1,345	9 /6 /2018
	14912L5W7	CATERPILLAR FINANCIAL SERVICES CORP MEDIUM TERM	5,000,000	5,003,850	1.000	A2	695	11/25/2016
	14912L5Z0	CATERPILLAR FINANCIAL SERVICES CORP MEDIUM TERM	15,000,000	14,959,500	1.000	A2	793	3 /3 /2017
	14912L6B2	CATERPILLAR FINANCIAL SERVICES CORP MEDIUM TERM	7,000,000	7,020,300	2.100	A2	1,621	6 /9 /2019
	14912L6D8	CATERPILLAR FINANCIAL SERVICES CORP MEDIUM TERM	5,000,000	4,979,400	1.250	A2	961	8 /18/2017
	14912L6F3	CATERPILLAR FINANCIAL SERVICES CORP MEDIUM TERM	7,000,000	7,007,630	2.250	A2	1,796	12/1 /2019
	166764AA8	CHEVRON CORP 1.104% BDS 05/DEC/2017 USD1000	5,000,000	4,969,100	1.104	Aa1	1,040	12/5 /2017
	166764AE0	CHEVRON CORP 1.718% BDS 24/JUN/2018 USD0	5,000,000	5,025,250	1.718	Aa1	1,240	6 /24/2018
	166764AN0	CHEVRON CORP CALLABLE NOTES FIXED 2.193%	5,000,000	5,018,500	2.193	Aa1	1,749	11/15/2019
	17275RAR3	CISCO SYSTEMS INC CALLABLE NOTES FIXED 2.125%	5,000,000	5,023,550	2.125	A1	1,521	3 /1 /2019
	17275RAT9	CISCO SYSTEMS INC CALLABLE NOTES FIXED 1.1%	5,000,000	5,002,100	1.100	A1	793	3 /3 /2017
	191216BF6	COCA-COLA CO/THE CALLABLE NOTES FIXED 1.65%	22,000,000	22,011,220	1.650	Aa3	1,401	11/1 /2018
	19416QDX5	COLGATE-PALMOLIVE CO 1.3% BDS 15/JAN/2017 USD1000	14,832,000	14,908,830	1.300	Aa3	746	1 /15/2017
	19416QEB2	COLGATE-PALMOLIVE CO 0.9% BDS 01/MAY/2018 USD1000	5,000,000	4,885,600	0.900	Aa3	1,217	5 /1 /2018

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	19416QEF3	COLGATE-PALMOLIVE CO CALLABLE MEDIUM TERM NOTE	20,000,000	19,862,600	1.750	Aa3	1,535	3 /15/2019
	20826FAB2	CONOCOPHILLIPS 1.05% BDS 15/DEC/2017 USD1000	10,000,000	9,872,100	1.050	A1	1,050	12/15/2017
	22160KAE5	COSTCO WHOLESALE CORP 1.125% BDS 15/DEC/2017	17,020,000	16,909,370	1.125	A1	1,080	12/15/2017
	235851AL6	DANAHER CORP 2.3% SR NTS 23/JUN/2016 USD1000	6,500,000	6,646,705	2.300	A2	540	6 /23/2016
	24422ERC5	JOHN DEERE CAPITAL CORP 2.25% BDS 07/JUN/2016	15,000,000	15,332,700	2.250	A2	524	6 /7 /2016
	24422ERF8	JOHN DEERE CAPITAL CORP 1.85% BDS 15/SEP/2016	20,000,000	20,332,600	1.850	A2	624	9 /15/2016
	24422ERN1	JOHN DEERE CAPITAL CORP 1.4% BDS 15/MAR/2017	12,500,000	12,534,000	1.400	A2	805	3 /15/2017
	24422ERW1	JOHN DEERE CAPITAL CORP 1.2% BDS 10/OCT/2017	10,000,000	9,943,000	1.200	A2	1,014	10/10/2017
	24422ERZ4	JOHN DEERE CAPITAL CORP 0.75% BDS 22/JAN/2016	5,000,000	4,998,950	0.750	A2	387	1 /22/2016
	24422ESB6	JOHN DEERE CAPITAL CORP 1.3% BDS 12/MAR/2018	7,000,000	6,926,150	1.300	A2	1,167	3 /12/2018
	24422ESF7	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE FIXED	15,000,000	14,996,550	1.950	A2	1,443	12/13/2018
	24422ESH3	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE FIXED	5,000,000	5,013,550	1.050	A2	715	12/15/2016
	24422ESK6	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE FIXED	15,000,000	14,883,150	1.950	A2	1,524	3 /4 /2019
	24422ESS9	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE FIXED	10,000,000	10,059,300	2.300	A2	1,720	9 /16/2019
	24702RAL5	DELL INC 2.3% BDS 10/SEP/2015 USD1000	10,000,000	10,009,500	2.300	B1	253	9 /10/2015
	24702RAP6	DELL INC 3.1% SR NTS 01/APR/2016 USD1000	15,000,000	15,075,000	3.100	B1	457	4 /1 /2016
	25468PCM6	WALT DISNEY COMPANY 1.35% BDS 16/AUG/2016 USD1000	10,000,000	10,093,900	1.350	A2	594	8 /16/2016
	25468PCS3	WALT DISNEY COMPANY 1.125% BDS 15/FEB/2017 USD1000	17,500,000	17,505,950	1.125	A2	777	2 /15/2017
	25468PCV6	WALT DISNEY CO. 1.1% BDS 01/DEC/2017 USD1000 T	5,000,000	4,970,050	1.100	A2	1,066	12/1 /2017
	25468PDA1	WALT DISNEY CO/THE CALLABLE MEDIUM TERM NOTE FIXED	7,000,000	6,967,240	1.850	A2	1,611	5 /30/2019
	263534CF4	DU PONT(E.I.)DE NEMOURS & CO 2.75% BDS 01/APR/2016	10,000,000	10,245,000	2.750	A2	457	4 /1 /2016
	278642AB9	EBAY INC 1.625% SNR 15/OCT/2015 USD1000	5,500,000	5,542,350	1.625	A2	288	10/15/2015
	278642AH6	EBAY INC CALLABLE NOTES FIXED 2.2% 01/AUG/2019 USD	5,000,000	4,949,150	2.200	A2	1,643	8 /1 /2019

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	30231GAD4	EXXON MOBIL CORP CALLABLE NOTES FIXED 1.819%	15,000,000	15,034,200	1.819	Aaa	1,507	3 /15/2019
	354613AH4	FRANKLIN RESOURCES INC 1.375% BDS 15/SEP/2017	3,000,000	2,988,870	1.375	A1	989	9 /15/2017
	369550AQ1	GENERAL DYNAMICS CORP 2.25% BDS 15/JUL/2016	10,000,000	10,231,000	2.250	A2	562	7 /15/2016
	369550AV0	GENERAL DYNAMICS CORP 1% NTS 15/NOV/2017 USD1000	10,000,000	9,899,100	1.000	A2	1,050	11/15/2017
	36962G4L5	GENERAL ELECTRIC CAPITAL CORP 3.5% MTN 29/JUN/2015	10,000,000	10,132,900	3.500	A1	180	6 /29/2015
	36962G4T8	GENERAL ELECTRIC CAPITAL CORP 2.25% BDS	15,000,000	15,205,800	2.250	A1	313	11/9 /2015
	36962G5C4	GENERAL ELECTRIC CAPITAL CORP 2.95% NTS	15,000,000	15,437,700	2.950	A1	495	5 /9 /2016
	36962G5H3	GENERAL ELECTRIC CAPITAL CORP 3.35% BDS	15,000,000	15,598,200	3.350	A1	656	10/17/2016
	36962G5W0	GENERAL ELECTRIC CAPITAL CORP 2.3% BDS 27/APR/2017	15,000,000	15,363,750	2.300	A1	848	4 /27/2017
	36962G5Z3	GENERAL ELECTRIC CAPITAL CORP 1.625% BDS	10,000,000	10,062,800	1.625	A1	183	7 /2 /2015
	36962G6K5	GENERAL ELECTRIC CAPITAL CORP 1.6% BDS 20/NOV/2017	7,000,000	7,042,980	1.600	A1	1,055	11/20/2017
	36962G7G3	GENERAL ELECTRIC CAPITAL CORP MEDIUM TERM NOTE	7,000,000	7,111,720	2.300	A1	1,475	1 /14/2019
	38259PAC6	GOOGLE INC 2.125% 19/MAY/2016	12,650,000	12,921,975	2.125	Aa2	505	5 /19/2016
	406216BC4	HALLIBURTON CO CALLABLE NOTES FIXED 2% 01/AUG/2018	20,000,000	19,913,600	2.000	A2	1,278	8 /1 /2018
	427866AS7	HERSHEY CO 1.5% NTS 01/NOV/2016 USD1000	10,570,000	10,694,092	1.500	A1	671	11/1 /2016
	428236BE2	HEWLETT-PACKARD CO 2.2% BDS 01/DEC/2015 USD1000	7,000,000	7,069,090	2.200	Baa1	335	12/1 /2015
	437076BE1	HOME DEPOT INC/THE CALLABLE NOTES FIXED 2%	10,000,000	10,024,500	2.000	A2	1,596	6 /15/2019
	458140AL4	INTEL CORP 1.35% BDS 15/DEC/2017 USD1000	10,000,000	9,985,400	1.350	A1	1,080	12/15/2017
	459200GU9	INTERNATIONAL BUSINESS MACHINES CORP CALLABLE	15,000,000	15,220,050	2.000	Aa3	370	1 /5 /2016
	459200GX3	INTL BUSINESS MCHN 1.95% BDS 22/JUL/2016 USD100	15,000,000	15,282,300	1.950	Aa3	569	7 /22/2016
	459200HC8	INTERNATIONAL BUS MACH CORP 1.25% BDS 06/FEB/2017	10,000,000	10,030,600	1.250	Aa3	768	2 /6 /2017
	459200HK0	INTERNATIONAL BUS MACH CORP 1.25% BDS 08/FEB/2018	12,000,000	11,900,280	1.250	Aa3	1,135	2 /8 /2018
	459200HT1	INTERNATIONAL BUSINESS MACHINES CORP CALLABLE	7,000,000	7,025,760	1.950	Aa3	1,504	2 /12/2019

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	478160AY0	JOHNSON & JOHNSON 2.15% BDS 15/MAY/2016 USD1000	25,000,000	25,512,750	2.150	Aaa	501	5 /15/2016
	478160BG8	JOHNSON & JOHNSON CALLABLE NOTES FIXED 1.65%	10,000,000	10,026,000	1.650	Aaa	1,435	12/5 /2018
	478160BM5	JOHNSON & JOHNSON CALLABLE NOTES FIXED 1.875%	10,000,000	9,999,300	1.875	Aaa	1,800	12/5 /2019
	494368BN2	KIMBERLY-CLARK CORP CALLABLE NOTES FIXED 1.9%	7,000,000	6,952,890	1.900	A2	1,603	5 /22/2019
	585055AU0	MEDTRONIC INC 2.625% BDS 15/MAR/2016 USD1000	10,000,000	10,223,220	2.625	A2	440	3 /15/2016
	585055BA3	MEDTRONIC INC 1.375% BDS 01/APR/2018 USD1000	7,000,000	6,927,200	1.375	A2	1,187	4 /1 /2018
	594918AK0	MICROSOFT CORP 2.5% NTS 08/FEB/2016 USD1000	10,000,000	10,236,400	2.500	Aaa	404	2 /8 /2016
	594918AS3	MICROSOFT CORP CALLABLE NOTES FIXED 1% 01/MAY/2018	10,000,000	9,873,400	1.000	Aaa	1,217	5 /1 /2018
	594918AV6	MICROSOFT CORP CALLABLE NOTES FIXED 1.625%	20,000,000	20,021,800	1.625	Aaa	1,436	12/6 /2018
	611662BM8	MONSANTO CO (NEW) 2.75% NTS 15/APR/2016 USD1000	3,000,000	3,068,358	2.750	A3	471	4 /15/2016
	61166WAM3	MONSANTO CO CALLABLE NOTES FIXED 1.85% 15/NOV/2018	5,000,000	4,980,300	1.850	A3	1,415	11/15/2018
	68389XAN5	ORACLE CORP 1.2% BDS 15/OCT/2017 USD100	17,750,000	17,686,810	1.200	A1	1,019	10/15/2017
	69371RL61	PACCAR FINL CORP SR MTNS BK EN FR 1.15%16/AUG/2016	10,000,000	10,050,700	1.150	A1	594	8 /16/2016
	69371RL87	PACCAR FINANCIAL CORP MEDIUM TERM NOTE FIXED 1.1%	5,000,000	4,979,400	1.100	A1	888	6 /6 /2017
	69371RM29	PACCAR FINANCIAL CORP MEDIUM TERM NOTE FIXED 2.2%	7,000,000	7,004,200	2.200	A1	1,719	9 /15/2019
	713448BM9	PEPSICO INC 3.1% BDS 15/JAN/2015 USD2000	7,000,000	7,005,600	3.100	A1	15	1 /15/2015
	713448BT4	PEPSICO INC 2.50% NTS 10/MAY/2016 USD1000	10,000,000	10,216,580	2.500	A1	496	5 /10/2016
	713448CB2	PEPSICO INC 1.25% BDS 13/AUG/2017 USD1000	40,000,000	39,922,400	1.250	A1	956	8 /13/2017
	713448CE6	PEPSICO INC 0.7% BDS 26/FEB/2016 USD1000	5,000,000	5,002,600	0.700	A1	422	2 /26/2016
	74005PBC7	PRAXAIR INC 1.05% BDS 07/NOV/2017 USD2000	5,000,000	4,947,250	1.050	A2	1,042	11/7 /2017
	74005PBE3	PRAXAIR INC 0.75% BDS 21/FEB/2016 USD1000	10,000,000	10,000,700	0.750	A2	417	2 /21/2016
	742718DS5	PROCTER & GAMBLE CO 1.8% BDS 15/NOV/2015 USD2000	14,760,000	14,928,264	1.800	Aa3	319	11/15/2015
	742718DV8	PROCTER & GAMBLE CO 1.45% BDS 15/AUG/2016 USD1000	5,000,000	5,058,050	1.450	Aa3	593	8 /15/2016

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	742718EE5	PROCTER & GAMBLE CO/THE CALLABLE NOTES FIXED 1.6%	7,000,000	6,982,710	1.600	Aa3	1,415	11/15/2018
	742718EG0	PROCTER & GAMBLE CO/THE CALLABLE NOTES FIXED 1.9%	4,000,000	4,008,040	1.900	Aa3	1,766	11/1 /2019
	857477AH6	STATE STREET CORP 2.875% BDS 07/MAR/2016 USD1000	15,000,000	15,366,900	2.875	A1	432	3 /7 /2016
	882508AR5	TEXAS INSTRUMENTS INC 2.375% BDS 16/MAY/2016	10,000,000	10,229,600	2.375	A1	502	5 /16/2016
	88579YAD3	3M CO 1.375% NTS 29/SEP/2016 USD1000 F	5,000,000	5,055,950	1.375	Aa2	638	9 /29/2016
	88579YAE1	3M CO 1% BDS 26/JUN/2017 USD1000	10,000,000	9,981,500	1.000	Aa2	908	6 /26/2017
	88579YAG6	3M CO CALLABLE MEDIUM TERM NOTE FIXED 1.625%	25,000,000	24,701,750	1.625	Aa2	1,627	6 /15/2019
	89233P4B9	TOYOTA MOTOR CREDIT CORP 3.2% BDS 17/JUN/2015	5,000,000	5,062,350	3.200	Aa3	168	6 /17/2015
	89233P4R4	TOYOTA MOTOR CRED 2.8% MTN 11/JAN/2016 USD 'B'	12,000,000	12,260,520	2.800	Aa3	376	1 /11/2016
	89233P5E2	TOYOTA MOTOR CREDIT CORP 2% BDS 15/SEP/2016	15,000,000	15,271,950	2.000	Aa3	624	9 /15/2016
	89233P5S1	TOYOTA MOTOR CRED 2.05% BDS 12/JAN/2017 USD1000	20,000,000	20,373,600	2.050	Aa3	743	1 /12/2017
	89233P6D3	TOYOTA MOTOR CREDIT CORP 1.75% BDS 22/MAY/2017	10,000,000	10,088,300	1.750	Aa3	873	5 /22/2017
	89233P6S0	TOYOTA MOTOR CREDIT CORP 1.25% BDS 05/OCT/2017	7,000,000	6,979,140	1.250	Aa3	1,009	10/5 /2017
	89233P7E0	TOYOTA MTR CRD CORP MTN BE FR 1.375%10/JAN/2018	25,000,000	24,867,250	1.375	Aa3	1,106	1 /10/2018
	89236TAY1	TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM TERM	7,000,000	7,067,550	2.000	Aa3	1,393	10/24/2018
	89236TBB0	TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM TERM	20,000,000	20,083,800	2.100	Aa3	1,478	1 /17/2019
	90331HMH3	US BANK NA/CINCINNATI OH CALLABLE MEDIUM TERM NOTE	10,000,000	10,006,100	1.375	Aa3	954	9 /11/2017
	90331HML4	US BANK NA/CINCINNATI OH CALLABLE MEDIUM TERM NOTE	7,000,000	6,977,320	2.125	Aa3	1,732	10/28/2019
	911312AP1	UNITED PARCEL SERVICE INC 1.125% BDS 01/OCT/2017	2,000,000	1,990,160	1.125	Aa3	1,005	10/1 /2017
	91159HHB9	US BANCORP 2.2% NTS 15/NOV/2016 USD1000	15,000,000	15,306,900	2.200	A1	653	11/15/2016
	91159HHD5	US BANCORP 1.65% BDS 15/MAY/2017 USD1000	15,000,000	15,111,900	1.650	A1	836	5 /15/2017
	91159HHE3	US BANCORP/MN CALLABLE MEDIUM TERM NOTE FIXED	10,000,000	10,030,400	1.950	A1	1,384	11/15/2018
	913017BU2	UNITED TECHNOLOGIES CORP 1.8% BDS 01/JUN/2017	3,000,000	3,039,210	1.800	A2	883	6 /1 /2017

<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>
	931142CR2	WAL-MART STORES INC 2.875% SNR NTS 01/APR/2015	4,000,000	4,022,920	2.875	Aa2	91	4 /1 /2015
	931142CT8	WAL-MART STORES INC 2.25% BDS 08/JUL/2015 USD1000	18,385,000	18,559,474	2.250	Aa2	189	7 /8 /2015
	931142DC4	WAL-MART STORES INC 2.8% BDS 15/APR/2016 USD2000	10,000,000	10,261,900	2.800	Aa2	471	4 /15/2016
	931142DF7	WAL-MART STORES IN 1.125% BDS 11/APR/2018 USD1000	10,000,000	9,885,300	1.125	Aa2	1,197	4 /11/2018
	94974BEZ9	WELLS FARGO & CO 2.625% BDS 15/DEC/2016 USD1000	25,000,000	25,685,500	2.625	A2	715	12/15/2016
	94974BFA3	WELLS FARGO & CO MEDIUM TERM NOTE FIXED 1.25%	20,000,000	20,010,200	1.250	A2	44	2 /13/2015
	94974BFD7	WELLS FARGO & CO 2.1% BDS 08/MAY/2017 USD1000	25,000,000	25,423,750	2.100	A2	859	5 /8 /2017
	94974BFE5	WELLS FARGO & CO 1.5% BDS 01/JUL/2015 USD1000	20,000,000	20,107,400	1.500	A2	182	7 /1 /2015
	94974BFU9	WELLS FARGO & CO NOTES FIXED 2.125% 22/APR/2019	15,000,000	14,996,100	2.125	A2	1,573	4 /22/2019
		<b>Asset Total</b>	<b>1,740,217,000</b>	<b>1,750,880,810</b>				
		<b>Asset Type Total</b>	<b>1,740,217,000</b>	<b>1,750,880,810</b>				
<b><i>FED FARM CREDIT BANK</i></b>								
	3133EDVE9	FEDERAL FARM CREDIT BANK BOND FIXED 1.9%	5,000,000	5,040,550	1.900	Aaa	1,722	9 /18/2019
	3133EDVU3	FEDERAL FARM CREDIT BANK BOND FIXED 1.125%	10,000,000	10,000,800	1.125	Aaa	996	9 /22/2017
		<b>Asset Total</b>	<b>15,000,000</b>	<b>15,041,350</b>				
<b><i>FED HOME LOAN BANK</i></b>								
	3130A2FH4	FEDERAL HOME LOAN BANKS BOND FIXED 1.75%	10,000,000	10,015,900	1.750	Aaa	1,626	6 /14/2019
	313376BR5	FED HOME LOAN BK 1.75% PIDI BDS 14/DEC/2018 USD	25,000,000	25,240,500	1.750	Aaa	1,444	12/14/2018
	3133782M2	FEDERAL HOME LOAN BANKS CONS BD 1.5% 08/MAR/2019	25,000,000	24,859,250	1.500	Aaa	1,528	3 /8 /2019
	313379EE5	FEDERAL HOME LOAN BANKS CONS BD 1.625% 14/JUN/2019	30,165,000	30,097,732	1.625	Aaa	1,626	6 /14/2019
		<b>Asset Total</b>	<b>90,165,000</b>	<b>90,213,382</b>				
<b><i>FED HOME LOAN MORTGAGE CORP</i></b>								
	3134G3M31	FEDERAL HOME LOAN MORTGAGE CORP 1.0% BDS	10,000,000	9,970,400	1.000	Aaa	1,001	9 /27/2017
	3134G3ZH6	FEDERAL HOME LOAN MORTGAGE CORP 1.0% BDS	25,000,000	25,015,000	1.000	Aaa	937	7 /25/2017

<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>
	3137EACH0	FEDERAL HOME LOAN MORTGAGE CORP 2.875% NTS	10,000,000	10,022,100	2.875	Aaa	40	2 /9 /2015
	3137EACM9	FEDERAL HOME LOAN MORTGAGE CORP 1.75% NTS	15,000,000	15,153,750	1.750	Aaa	253	9 /10/2015
	3137EACT4	FEDERAL HOME LOAN MORTGAGE CORP 2.50% NTS	15,000,000	15,424,050	2.500	Aaa	513	5 /27/2016
	3137EADC0	FEDERAL HOME LOAN MORTGAGE CORP 1% BDS 08/MAR/2017	15,000,000	15,043,500	1.000	Aaa	798	3 /8 /2017
	3137EADF3	FEDERAL HOME LOAN MORTGAGE CORP 1.25% BDS	15,000,000	15,111,150	1.250	Aaa	863	5 /12/2017
	3137EADH9	FEDERAL HOME LOAN MORTGAGE CORP 1% BDS 27/JUN/2017	25,000,000	25,049,250	1.000	Aaa	911	6 /29/2017
	3137EADJ5	FEDERAL HOME LOAN MORTGAGE CORP 1% MTG BDS	25,000,000	24,990,500	1.000	Aaa	940	7 /28/2017
	3137EADL0	FEDERAL HOME LOAN MORTGAGE CORP 1% BDS 29/SEP/2017	15,000,000	14,967,000	1.000	Aaa	1,003	9 /29/2017
	3137EADN6	FEDERAL HOME LOAN MORTGAGE CORP 0.75% BDS	15,000,000	14,784,750	0.750	Aaa	1,108	1 /12/2018
	3137EADP1	FEDERAL HOME LOAN MORTGAGE CORP 0.875% BDS	10,000,000	9,879,500	0.875	Aaa	1,162	3 /7 /2018
		<b>Asset Total</b>	<b>195,000,000</b>	<b>195,410,950</b>				
<b><i>FED NATL MORTGAGE ASSOCIATION</i></b>								
	3135G0BA0	FEDERAL NATIONAL MORTGAGE ASSOC 2.375% NTS	25,000,000	25,616,250	2.375	Aaa	467	4 /11/2016
	3135G0GY3	FEDERAL NATIONAL MORTGAGE ASSOC 1.25% MTG BDS	25,000,000	25,224,000	1.250	Aaa	761	1 /30/2017
	3135G0JA2	FEDERAL NATIONAL MORTGAGE ASSOC 1.125% BDS	30,000,000	30,167,400	1.125	Aaa	848	4 /27/2017
	3135G0RT2	FEDERAL NATIONAL MORTGAGE ASSOC 0.875% BDS	25,000,000	24,749,250	0.875	Aaa	1,085	12/20/2017
	3135G0TG8	FEDERAL NATIONAL MORTGAGE ASSOC 0.875% BDS	15,000,000	14,828,100	0.875	Aaa	1,135	2 /8 /2018
	3135G0WJ8	FEDERAL NATIONAL MORTGAGE ASSOC 0.875% BDS	15,000,000	14,750,550	0.875	Aaa	1,237	5 /21/2018
	3135G0YT4	FEDERAL NATIONAL MORTGAGE ASSOCIATION NOTES FIXED	15,000,000	15,072,150	1.625	Aaa	1,427	11/27/2018
	3135G0ZE6	FEDERAL NATIONAL MORTGAGE ASSOCIATION NOTES FIXED	25,000,000	25,123,250	1.750	Aaa	1,632	6 /20/2019
	3135G0ZG1	FEDERAL NATIONAL MORTGAGE ASSOCIATION NOTES FIXED	25,000,000	25,062,000	1.750	Aaa	1,716	9 /12/2019
	3136FPAB3	FEDERAL NATIONAL MORTGAGE ASSOC 2% NTS 18/AUG/2015	15,000,000	15,169,650	2.000	Aaa	230	8 /18/2015
	3136FTZZ5	FEDERAL NATL MTG ASSN CALL 1.75%30/JAN/2019	7,050,000	7,099,280	1.750	Aaa	1,491	1 /30/2019

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	3136G0YE5	FEDERAL NATL MTG ASSN CALL 1%28/AUG/2017	10,000,000	9,970,700	1.000	Aaa	971	8 /28/2017
	3136G0ZH7	FEDERAL NATL MTG ASSN CALL 1.05%05/SEP/2017	13,610,000	13,580,875	1.050	Aaa	979	9 /5 /2017
	3136G1F53	FEDERAL NATL MTG ASSN CALL 1.25%28/AUG/2018	3,965,000	3,922,931	1.250		1,336	8 /28/2018
	31398A3T7	FEDERAL NATIONAL MORTGAGE ASSOC 2% NTS 21/SEP/2015	10,000,000	10,125,300	2.000	Aaa	264	9 /21/2015
	31398A4M1	FED NATL MORT ASSC 1.625% BDS 26/OCT/2015 USD1000	15,000,000	15,170,700	1.625	Aaa	299	10/26/2015
		<b>Asset Total</b>	<b>274,625,000</b>	<b>275,632,385</b>				
<b><i>FEDERAL AGENCY CALLABLES</i></b>								
	313382HR7	FEDERAL HOME LOAN BANKS CALLABLE BOND FIXED 1.13%	5,000,000	4,930,700	1.130	Aaa	86	3 /27/2018
	3133EAVA3	FEDERAL FARM CR BKS CONS BD 1.1% 20/JUN/2017	10,000,000	9,951,700	1.100	Aaa	902	6 /20/2017
	3134G33B4	FEDERAL HOME LOAN MORTGAGE CORP 1.0% BDS	15,000,000	14,880,300	1.000	Aaa	11	1 /11/2018
	3134G33M0	FEDERAL HOME LOAN MORTGAGE CORP 1.05% BDS	15,000,000	14,937,900	1.050	Aaa	16	1 /16/2018
	3134G34K3	FEDERAL HOME LOAN MORTGAGE CORP 1% NTS 30/JAN/2018	15,000,000	14,811,450	1.000	Aaa	30	1 /30/2018
	3134G36X3	FEDERAL HOME LN MTG CORP CALL1.125%28/MAR/2018	6,300,000	6,258,294	1.125	Aaa	87	3 /28/2018
	3134G3E55	FEDERAL HOME LN MTG CORP CALL 1%28/AUG/2017	10,000,000	9,977,000	1.000	Aaa	59	8 /28/2017
	3134G3ZR4	FEDERAL HOME LN MTG CORP CALL 1%07/AUG/2017	5,000,000	4,964,600	1.000	Aaa	38	8 /7 /2017
	3134G43F3	FEDERAL HOME LOAN MORTGAGE CORP 1.02% NTS	15,000,000	14,772,450	1.020	Aaa	30	4 /30/2018
	3134G43L0	FEDERAL HOME LOAN MORTGAGE CORP 1.1% NTS	25,000,000	24,605,000	1.100	Aaa	38	5 /7 /2018
	3134G43V8	FEDERAL HOME LOAN MORTGAGE CORP 1.05% NTS	15,000,000	14,850,000	1.050	Aaa	46	5 /15/2018
	3134G45D6	FEDERAL HOME LOAN MORTGAGE CORP 1.125% NTS	15,000,000	14,846,550	1.125	Aaa	56	5 /25/2018
	3134G46X1	FEDERAL HOME LOAN MORTGAGE CORP 1.25% BDS	10,000,000	9,891,200	1.250	Aaa	86	6 /27/2018
	3134G4A99	FEDERAL HOME LN MTG CORP CALL 1.3%26/JUN/2018	5,000,000	4,962,150	1.300	Aaa	177	6 /26/2018
	3134G4UQ9	FEDERAL HOME LOAN MORTGAGE CORP CALLABLE NOTES	5,000,000	4,997,050	1.750	Aaa	415	2 /19/2019
	3135G0NC3	FEDERAL NATIONAL MORTGAGE ASSOC 1% BDS 14/AUG/2017	15,000,000	14,944,200	1.000	Aaa	45	8 /14/2017



<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>
	3135G0PD9	FED NATL MORT ASSC 1.07% MTN 27/SEP/2017 USD	10,000,000	9,930,600	1.070	Aaa	86	9 /27/2017
	3135G0QW6	FEDERAL NATIONAL MORTGAGE ASSOC 1% NTS 08/NOV/2017	10,000,000	9,909,800	1.000	Aaa	39	11/8 /2017
	3135G0SJ3	FEDERAL NATIONAL MORTGAGE ASSOC 1.0% BDS	10,000,000	9,917,600	1.000	Aaa	85	12/26/2017
	3135G0TD5	FEDERAL NATIONAL MORTGAGE ASSOC 1% BDS 28/DEC/2017	20,000,000	19,836,400	1.000	Aaa	87	12/28/2017
	3135G0TV5	FEDERAL NATIONAL MORTGAGE ASSOC 1.03% BDS	15,000,000	14,837,250	1.030	Aaa	30	1 /30/2018
	3135G0UN1	FEDERAL NATIONAL MORTGAGE ASSOC 1.15% BDS	15,000,000	14,919,300	1.150	Aaa	59	2 /28/2018
	3135G0VL4	FEDERAL NATIONAL MORTGAGE ASSOC 1.125% BDS	15,000,000	14,867,250	1.125	Aaa	79	3 /20/2018
	3135G0VU4	FEDERAL NATIONAL MORTGAGE ASSOC 1.125% BDS	9,000,000	8,934,480	1.125	Aaa	93	4 /3 /2018
	3135G0WA7	FEDERAL NATIONAL MORTGAGE ASSOC 1.125% BDS	15,000,000	14,850,000	1.125	Aaa	87	3 /28/2018
	3135G0WM1	FEDERAL NATIONAL MORTGAGE ASSOC 1% NTS 30/APR/2018	15,000,000	14,805,150	1.000	Aaa	120	4 /30/2018
	3135G0XM0	FEDERAL NATIONAL MORTGAGE ASSOC 1.125% NTS	15,000,000	14,860,800	1.125	Aaa	56	5 /25/2018
	3136G0QM6	FEDERAL NATL MTG ASSN CALL 1.1%11/JUL/2017	10,000,000	9,958,600	1.100	Aaa	11	7 /11/2017
	3136G1DG1	FEDERAL NATIONAL MORTGAGE ASSOC 1.05% NTS	10,000,000	9,905,500	1.050	Aaa	58	2 /27/2018
	3136G1GP8	FEDERAL NATL MTG ASSN CALL 1%27/MAR/2018	15,250,000	15,031,620	1.000	Aaa	86	3 /27/2018
	3136G1KD0	FEDERAL NATIONAL MORTGAGE ASSOC 1% NTS 30/APR/2018	30,000,000	29,540,400	1.000	Aaa	30	4 /30/2018
		<b>Asset Total</b>	<b>400,550,000</b>	<b>396,685,294</b>				
<b><i>FHLB DISC NOTES</i></b>								
	313384AJ8	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	86,000,000	85,999,656	-00		9	1 /9 /2015
	313384AR0	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	50,000,000	49,999,600	-00		16	1 /16/2015
	313384AY5	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	210,735,000	210,732,471	-00		23	1 /23/2015
	313384BE8	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	40,000,000	39,999,400	-00		29	1 /29/2015
	313384BF5	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	157,500,000	157,497,480	-00		30	1 /30/2015
	313384BR9	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	100,000,000	99,997,400	-00		40	2 /9 /2015

<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>
	313384BV0	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	45,000,000	44,998,695	-00		44	2 /13/2015
	313384CH0	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	75,000,000	74,997,150	-00		56	2 /25/2015
	313384CK3	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	50,000,000	49,998,050	-00		58	2 /27/2015
	313384DM8	FEDERAL HOME LOAN BANKS ZERO CPN 25/MAR/2011 USD	100,000,000	99,993,200	-00		84	3 /25/2015
		<b>Asset Total</b>	<b>914,235,000</b>	<b>914,213,102</b>				
<b><i>FHLMC DISC NOTES</i></b>								
	313396EZ2	FEDERAL HOME LOAN MORTGAGE CORP DISCOUNT NOTES	50,000,000	49,985,750	-00		120	4 /30/2015
	313396HJ5	FEDERAL HOME LOAN MORTGAGE CORP DISCOUNT NOTES	200,000,000	199,902,800	-00		177	6 /26/2015
	313396HP1	FEDERAL HOME LOAN MORTGAGE CORP ZERO CPN	150,000,000	149,913,750	-00		182	7 /1 /2015
	313396JN4	FEDERAL HOME LOAN MORTGAGE CORP DISCOUNT NOTES	50,000,000	49,967,600	-00		205	7 /24/2015
		<b>Asset Total</b>	<b>450,000,000</b>	<b>449,769,900</b>				
<b><i>FNMA DISC NOTES</i></b>								
	313588BZ7	FEDERAL NATIONAL MORTGAGE ASSOCIATION DISCOUNT	35,000,000	34,998,880	-00		48	2 /17/2015
	313588CK9	FEDERAL NATIONAL MORTGAGE ASSOCIATION DISCOUNT	100,000,000	99,996,100	-00		58	2 /27/2015
	313588CV5	FEDERAL NATIONAL MORTGAGE ASSOCIATION DISCOUNT	50,000,000	49,997,250	-00		68	3 /9 /2015
	313588DT9	FEDERAL NATIONAL MORTGAGE ASSOCIATION ZERO CPN	50,000,000	49,996,350	-00		90	3 /31/2015
	313588HJ7	FEDERAL NATIONAL MORTGAGE ASSOCIATION DISCOUNT	50,000,000	49,975,700	-00		177	6 /26/2015
		<b>Asset Total</b>	<b>285,000,000</b>	<b>284,964,280</b>				
		<b>Asset Type Total</b>	<b>2,624,575,000</b>	<b>2,621,930,644</b>				
<b><i>CMO PLAN AMORT CLASS</i></b>								
	31392UR22	FREDDIE MAC 2501 MC 5.500% 15/SEP/2017	242,551	252,001	5.500		989	9 /15/2017
	31397UV22	FANNIE MAE 2011-66 QE 2.000% 25/JUL/2021	1,977,526	2,006,713	2.000		2,398	7 /25/2021
		<b>Asset Total</b>	<b>2,220,078</b>	<b>2,258,714</b>				
<b><i>CMO SEQUENTIAL PAY</i></b>								
	31392ELB4	FANNIE MAE 2002-58 HC 5.500% 25/SEP/2017	444,179	461,041	5.500		999	9 /25/2017

<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>
	31395MFX2	FREDDIE MAC 2937 HJ-MAC 5.000% 15/OCT/2019	130,566	131,288	5.000		1,749	10/15/2019
	31397LMJ5	FNMA REMIC TRUST 2008-40 AC 25/JAN/2023 4.50000	674,803	691,130	4.500		2,947	1 /25/2023
	31397LPV5	FNMA REMIC TRUST 2008-42 AH 25/JUN/2022 4.00000	95,487	95,521	4.000		2,733	6 /25/2022
	31397LPX1	FNMA REMIC TRUST 2008-42 AK 25/JUN/2022 4.50000	142,276	142,345	4.500		2,733	6 /25/2022
	31397MTX5	FNMA REMIC TRUST 2008-81 KA 25/OCT/2022 5.00000	126,843	127,154	5.000		2,855	10/25/2022
	31398M5G7	FANNIE MAE 2010-32 CD 2.250% 25/AUG/2018	1,447,974	1,472,637	2.250		1,333	8 /25/2018
	31398MNB8	FANNIE MAE 2010-13 KA 2.000% 25/DEC/2018	1,455,848	1,472,302	2.000		1,455	12/25/2018
	31398MZJ8	FANNIE MAE 2010-23 AB 2.000% 25/DEC/2018	636,450	644,590	2.000		1,455	12/25/2018
	31398VAH9	FREDDIE MAC 3649 HB 2.000% 15/NOV/2018	2,528,948	2,564,908	2.000		1,415	11/15/2018
	31398WLZ5	FREDDIE MAC 3636 EB 2.000% 15/NOV/2018	2,174,111	2,205,749	2.000		1,415	11/15/2018
		<b>Asset Total</b>	<b>9,857,484</b>	<b>10,008,663</b>				
<b><i>CMO VERY ACCUR DEFINE MATURITY</i></b>								
	31394DTJ9	FANNIE MAE 2005-38 VG 5.000% 25/MAY/2016	624,607	628,858	5.000		511	5 /25/2016
		<b>Asset Total</b>	<b>624,607</b>	<b>628,858</b>				
<b><i>CMO-PASS-THROUGH</i></b>								
	31398MS56	FANNIE MAE 2010-29 KB 2.250% 25/DEC/2021	708,295	721,160	2.250		2,551	12/25/2021
		<b>Asset Total</b>	<b>708,295</b>	<b>721,160</b>				
		<b>Asset Type Total</b>	<b>13,410,464</b>	<b>13,617,395</b>				
<b><i>U.S. TREASURY NOTES &amp; BONDS</i></b>								
	912828A34	UNITED STATES OF AMERICA NOTES FIXED 1.25%	15,000,000	14,894,550	1.250	Aaa	1,430	11/30/2018
	912828A75	UNITED STATES OF AMERICA NOTES FIXED 1.5%	25,000,000	25,033,250	1.500	Aaa	1,461	12/31/2018
	912828B33	UNITED STATES OF AMERICA NOTES FIXED 1.5%	25,000,000	25,009,750	1.500	Aaa	1,492	1 /31/2019
	912828C24	UNITED STATES OF AMERICA NOTES FIXED 1.5%	25,000,000	25,017,500	1.500	Aaa	1,520	2 /28/2019
	912828C65	UNITED STATES OF AMERICA NOTES FIXED 1.625%	15,000,000	15,066,750	1.625	Aaa	1,551	3 /31/2019

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	912828D23	UNITED STATES OF AMERICA NOTES FIXED 1.625%	25,000,000	25,086,000	1.625	Aaa	1,581	4 /30/2019
	912828D80	UNITED STATES OF AMERICA NOTES FIXED 1.625%	20,000,000	20,021,800	1.625	Aaa	1,704	8 /31/2019
	912828F39	UNITED STATES OF AMERICA NOTES FIXED 1.75%	25,000,000	25,146,500	1.750	Aaa	1,734	9 /30/2019
	912828F62	UNITED STATES OF AMERICA NOTES FIXED 1.5%	25,000,000	24,847,750	1.500	Aaa	1,765	10/31/2019
	912828G61	UNITED STATES OF AMERICA NOTES FIXED 1.5%	25,000,000	24,841,750	1.500	Aaa	1,795	11/30/2019
	912828MH0	UNITED STATES OF AMER TREAS NOTES 2.25% NTS	25,000,000	25,042,000	2.250	Aaa	31	1 /31/2015
	912828MR8	UNITED STATES OF AMERICA NOTES FIXED 2.375%	25,000,000	25,089,750	2.375	Aaa	59	2 /28/2015
	912828MW7	UNITED STATES OF AMER TREAS BONDS 2.5% NTS	15,000,000	15,087,300	2.500	Aaa	90	3 /31/2015
	912828NP1	UNITED STATES TREAS NTS 1.75%31/JUL/2015	15,000,000	15,137,700	1.750	Aaa	212	7 /31/2015
	912828PJ3	UNITED STATES TREAS NTS 1.375% 30/NOV/2015	15,000,000	15,150,000	1.375	Aaa	334	11/30/2015
	912828PM6	UNITED STATES OF AMERICA NOTES FIXED 2.125%	30,000,000	30,546,000	2.125	Aaa	365	12/31/2015
	912828PS3	UNITED STATES TREAS NTS 2%31/JAN/2016	40,000,000	40,712,400	2.000	Aaa	396	1 /31/2016
	912828QA1	UNITED STATES OF AMERICA NOTES FIXED 2.25%	15,000,000	15,349,200	2.250	Aaa	456	3 /31/2016
	912828QJ2	UNITED STATES OF AMERICA NOTES FIXED 2.125%	25,000,000	25,511,750	2.125	Aaa	425	2 /29/2016
	912828QR4	UNITED STATES OF AMERICA NOTES FIXED 1.5%	25,000,000	25,377,000	1.500	Aaa	547	6 /30/2016
	912828RE2	UNITED STATES OF AMERICA NOTES FIXED 1.5%	10,000,000	10,048,400	1.500	Aaa	1,339	8 /31/2018
	912828RF9	UNITED STATES TREAS NTS 1%31/AUG/2016	10,000,000	10,075,000	1.000	Aaa	609	8 /31/2016
	912828RH5	UNITED STATES OF AMERICA NOTES FIXED 1.375%	10,000,000	9,990,600	1.375	Aaa	1,369	9 /30/2018
	912828RJ1	UNITED STATES TREAS NTS 1%30/SEP/2016	15,000,000	15,110,100	1.000	Aaa	639	9 /30/2016
	912828RM4	UNITED STATES OF AMERICA NOTES FIXED 1%	10,000,000	10,071,900	1.000	Aaa	670	10/31/2016
	912828RT9	UNITED STATES OF AMERICA NOTES FIXED 1.375%	15,000,000	14,970,750	1.375	Aaa	1,430	11/30/2018
	912828RY8	UNITED STATES OF AMERICA NOTES FIXED 1.375%	15,000,000	14,941,350	1.375	Aaa	1,461	12/31/2018
	912828SD3	UNITED STATES TREAS NTS 1.25%31/JAN/2019	25,000,000	24,759,750	1.250	Aaa	1,492	1 /31/2019

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
	912828SH4	UNITED STATES OF AMERICA NOTES FIXED 1.375%	25,000,000	24,865,250	1.375	Aaa	1,520	2 /28/2019
	912828SN1	UNITED STATES OF AMERICA NOTES FIXED 1.5%	15,000,000	15,003,450	1.500	Aaa	1,551	3 /31/2019
	912828ST8	UNITED STATES OF AMERICA NOTES FIXED 1.25%	15,000,000	14,825,400	1.250	Aaa	1,581	4 /30/2019
	912828SX9	UNITED STATES TREAS NTS 1.125% 31/MAY/2019	15,000,000	14,734,050	1.125	Aaa	1,612	5 /31/2019
	912828SY7	UNITED STATES OF AMERICA NOTES FIXED .625%	15,000,000	14,914,500	0.625	Aaa	882	5 /31/2017
	912828TB6	UNITED STATES OF AMERICA NOTES FIXED .75%	15,000,000	14,943,750	0.750	Aaa	912	6 /30/2017
	912828TG5	UNITED STATES TREAS NTS 0.5%31/JUL/2017	25,000,000	24,716,750	0.500	Aaa	943	7 /31/2017
	912828TM2	UNITED STATES TREAS NTS 0.625%31/AUG/2017	25,000,000	24,761,750	0.625	Aaa	974	8 /31/2017
	912828TS9	UNITED STATES TREAS NTS 0.625%30/SEP/2017	25,000,000	24,732,500	0.625	Aaa	1,004	9 /30/2017
	912828TW0	UNITED STATES OF AMERICA NOTES FIXED .75%	15,000,000	14,880,450	0.750	Aaa	1,035	10/31/2017
	912828UA6	UNITED STATES TREAS NTS 0.625%30/NOV/2017	25,000,000	24,679,750	0.625	Aaa	1,065	11/30/2017
	912828UE8	UNITED STATES TREAS NTS 0.75%31/DEC/2017	10,000,000	9,894,500	0.750	Aaa	1,096	12/31/2017
	912828UJ7	UNITED STATES TREAS NTS 0.875%31/JAN/2018	15,000,000	14,879,250	0.875	Aaa	1,127	1 /31/2018
	912828UR9	UNITED STATES TREAS NTS 0.75%28/FEB/2018	15,000,000	14,793,750	0.750	Aaa	1,155	2 /28/2018
	912828UU2	UNITED STATES OF AMERICA NOTES FIXED .75%	40,000,000	39,384,400	0.750	Aaa	1,186	3 /31/2018
	912828VE7	UNITED STATES OF AMERICA NOTES FIXED 1%	30,000,000	29,709,300	1.000	Aaa	1,247	5 /31/2018
	912828VK3	UNITED STATES TREAS NTS 1.375%30/JUN/2018	15,000,000	15,029,250	1.375	Aaa	1,277	6 /30/2018
	912828VQ0	UNITED STATES OF AMERICA US GOVERNMENT FIXED	15,000,000	15,015,300	1.375	Aaa	1,308	7 /31/2018
	912828WD8	UNITED STATES OF AMERICA NOTES FIXED 1.25%	15,000,000	14,902,800	1.250	Aaa	1,400	10/31/2018
	912828WL0	UNITED STATES OF AMERICA NOTES FIXED 1.5%	15,000,000	14,962,500	1.500	Aaa	1,612	5 /31/2019
	912828WS5	UNITED STATES OF AMERICA NOTES FIXED 1.625%	15,000,000	15,037,500	1.625	Aaa	1,642	6 /30/2019
	912828WW6	UNITED STATES OF AMERICA NOTES FIXED 1.625%	15,000,000	15,023,400	1.625	Aaa	1,673	7 /31/2019
		<b>Asset Total</b>	<b>980,000,000</b>	<b>979,626,100</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>980,000,000</b>	<b>979,626,100</b>				
<b>MISC. GOV'T GUARANTEE</b>								
	742651DL3	PRIVATE EXPORT FUNDING CORP NOTES FIXED 2.125%	8,000,000	8,161,680	2.125	Aaa	562	7 /15/2016
	742651DS8	PRIVATE EXPORT FUNDING CORP 1.875% BDS 15/JUL/2018	25,000,000	25,268,500	1.875	Aaa	1,292	7 /15/2018
<b>Asset Total</b>			<b>33,000,000</b>	<b>33,430,180</b>				
<b>Asset Type Total</b>			<b>33,000,000</b>	<b>33,430,180</b>				
<b>Grand Total</b>			<b>6,920,642,104</b>	<b>6,926,862,016</b>				

*NOTE: This report does not include Certificates of Deposit.*