

**COLORADO STATE TREASURY FY24  
PORTFOLIO DETAIL  
3/31/2024**

Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
<b>PUBLIC SCHOOL PERMANENT FUND</b>										
03/31/2024	ST OF CO TREAS PUB SCH	02582JIT8	AMERICAN EXPRESS CREDIT ACCOUNT	5,000,000	4,896,700	3.390000000	1142	05/17/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS PUB SCH	02589BAA8	AMERICAN EXPRESS CREDIT ACCOUNT	10,000,000	9,710,800	2.210000000	1079	03/15/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS PUB SCH	06742LAV5	BARCLAYS DRYROCK ISSUANCE TRUST	5,000,000	4,884,600	3.070000000	1416	02/15/2028	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS PUB SCH	254683CS2	DISCOVER CARD EXECUTION NOTE	10,000,000	9,781,000	3.320000000	1140	05/15/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS PUB SCH	362585AC5	GM FINANCIAL SECURITIZED TERM	4,551,131	4,469,574	3.100000000	1052	02/16/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS PUB SCH	87166PAG6	SYNCHRONY CARD ISSUANCE TRUST	3,500,000	3,426,255	3.370000000	1478	04/17/2028	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS PUB SCH	89238FAD5	TOYOTA AUTO RECEIVABLES OWNERS TRUST	4,335,272	4,263,133	2.930000000	898	09/15/2026	CORPORATE BOND	ASSET-BACKED OBLIGATION
				<b>42,386,403</b>	<b>41,432,063</b>					
03/31/2024	ST OF CO TREAS PUB SCH	00206RDJ8	AT&T INC	5,000,000	4,252,800	4.500000000	8744	03/09/2048	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	00206RGQ9	AT&T INC	5,000,000	4,805,350	4.300000000	2147	02/15/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	00287YBV0	ABBVIE INC	5,000,000	4,762,000	2.950000000	965	11/21/2026	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	00724FAC5	ADOBE SYSTEMS INC	10,000,000	9,833,000	3.250000000	307	02/01/2025	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	015271AW9	ALEXANDRIA REAL ESTATE E	3,000,000	2,351,070	2.000000000	2970	05/18/2032	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	023135CF1	AMAZON.COM INC	4,000,000	3,847,320	3.300000000	1108	04/13/2027	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS PUB SCH	031162CR9	AMGEN INC	1,000,000	768,360	3.150000000	5805	02/21/2040	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	031162CS7	AMGEN INC	1,000,000	729,890	3.375000000	9458	02/21/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	035240AT7	ANHEUSER-BUSCH INBEV WOR	1,000,000	913,980	4.500000000	9558	06/01/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	037833CX6	APPLE INC	5,000,000	4,763,050	3.000000000	1176	06/20/2027	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	06051GGL7	BANK OF AMERICA CORP	6,000,000	5,740,800	3.705001200	1485	04/24/2028	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS PUB SCH	06051GKJ7	BANK OF AMERICA CORP	10,000,000	9,295,200	2.550999600	1405	02/04/2028	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS PUB SCH	09247XAN1	BLACKROCK INC	5,000,000	4,806,350	3.200000000	1079	03/15/2027	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS PUB SCH	09256BAL1	BLACKSTONE HOLDINGS FINA	5,000,000	4,337,850	2.500000000	2111	01/10/2030	CORPORATE BOND	PRIVATE PLACEMENTS
03/31/2024	ST OF CO TREAS PUB SCH	09261BAG5	BLACKSTONE HOLDINGS FINA	2,000,000	1,657,980	2.550000000	2921	03/30/2032	CORPORATE BOND	PRIVATE PLACEMENTS
03/31/2024	ST OF CO TREAS PUB SCH	126408GU1	CSX CORP	2,000,000	2,025,960	5.500000000	6224	04/15/2041	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	149123CJ8	CATERPILLAR INC	2,000,000	1,489,860	3.250000000	9505	04/09/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	166764CA6	CHEVRON CORP	2,000,000	1,436,140	3.078000000	9537	05/11/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	172967BU4	CITIGROUP INC	2,000,000	2,065,940	5.875000000	3250	02/22/2033	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS PUB SCH	172967NF4	CITIGROUP INC	2,000,000	1,436,140	2.904001200	6791	11/03/2042	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS PUB SCH	23331ABQ1	D.R. HORTON INC	5,000,000	4,547,900	1.300000000	928	10/15/2026	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	25389JAR7	DIGITAL REALTY TRUST LP	5,000,000	4,774,800	3.700000000	1232	08/15/2027	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS PUB SCH	25389JAU0	DIGITAL REALTY TRUST LP	5,000,000	4,607,050	3.600000000	1918	07/01/2029	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS PUB SCH	260543CE1	DOW CHEMICAL CO/THE	1,000,000	951,010	5.250000000	6438	11/15/2041	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	29157TAD8	EMORY UNIVERSITY	5,000,000	4,312,200	2.143000000	2345	09/01/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	29250NBL8	ENBRIDGE INC	2,000,000	1,947,900	2.500000000	320	02/14/2025	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS PUB SCH	29379VBX0	ENTERPRISE PRODUCTS OPER	1,500,000	1,344,450	2.800000000	2132	01/31/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	30161MAS2	EXELON GENERATION CO LLC	7,000,000	6,840,540	3.250000000	427	06/01/2025	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	30231GAF9	EXXON MOBIL CORPORATION	10,000,000	9,777,700	2.709000000	340	03/06/2025	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	369550BJ6	GENERAL DYNAMICS CORP	7,000,000	6,096,720	4.250000000	9497	04/01/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	36962G3P7	GENERAL ELEC CAP CORP	2,000,000	2,128,080	5.875000000	5037	01/14/2038	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS PUB SCH	37045XBQ8	GENERAL MOTORS FINL CO	5,000,000	4,848,000	4.000000000	919	10/06/2026	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	37045XDS2	GENERAL MOTORS FINL CO	4,000,000	3,388,000	3.100000000	2843	01/12/2032	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	375558BG7	GILEAD SCIENCES INC	5,000,000	4,790,900	4.600000000	4171	09/01/2035	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	38141GFD1	GOLDMAN SACHS GROUP INC	2,000,000	2,185,080	6.750000000	4932	10/01/2037	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS PUB SCH	406216BG5	HALLIBURTON CO	4,009,000	3,918,637	3.800000000	594	11/15/2025	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	406216BJ9	HALLIBURTON CO	2,000,000	1,945,120	4.850000000	4246	11/15/2035	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	437076CK6	HOME DEPOT INC	4,000,000	2,577,640	2.750000000	10029	09/15/2051	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	46647PAF3	JPMORGAN CHASE&CO	6,000,000	5,731,860	3.539998800	1492	05/01/2028	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS PUB SCH	46647PCU8	JPMORGAN CHASE&CO	10,000,000	8,538,300	2.963001600	3222	01/25/2033	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS PUB SCH	501044DL2	KROGER CO	5,000,000	4,932,800	4.500000000	1751	01/15/2029	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	501044DN8	KROGER CO	2,000,000	1,593,580	3.950000000	9421	01/15/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	501044DP3	KROGER CO	2,000,000	1,698,500	2.200000000	2222	05/01/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	539830BH1	LOCKHEED MARTIN CORP	2,488,000	2,428,587	3.550000000	655	01/15/2026	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	539830BQ1	LOCKHEED MARTIN CORP	2,000,000	1,323,520	2.800000000	9572	06/15/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	539830BR9	LOCKHEED MARTIN CORP	5,000,000	4,692,250	3.900000000	2998	06/15/2032	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS PUB SCH	565849AE6	MARATHON OIL CORP	2,000,000	2,104,160	6.600000000	4932	10/01/2037	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS PUB SCH	565849AP1	MARATHON OIL CORP	5,000,000	4,858,700	4.400000000	1201	07/15/2027	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	58013MFC3	MCDONALD'S CORP	5,000,000	4,354,850	4.450000000	8370	03/01/2047	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	59022CAJ2	MERRILL LYNCH&CO	2,000,000	2,124,180	6.110000000	4687	01/29/2037	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS PUB SCH	594918BK9	MICROSOFT CORP	5,000,000	4,893,800	4.200000000	4234	11/03/2035	CORPORATE BOND	INDUSTRIALS

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03/31/2024	ST OF CO TREAS PUB SCH	61744YAP3	MORGAN STANLEY	10,000,000	9,518,700	3.772000800	1760	01/24/2029	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS PUB SCH	61761JZN2	MORGAN STANLEY	5,000,000	4,827,500	3.950000000	1118	04/23/2027	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS PUB SCH	637432NY7	NATIONAL RURAL UTIL COOP	5,000,000	4,242,750	2.750000000	2937	04/15/2032	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	665772CQ0	NORTHERN STATES PWR-MINN	5,000,000	3,782,800	3.600000000	8568	09/15/2047	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	66989HAN8	NOVARTIS CAPITAL CORP	5,000,000	4,784,900	3.100000000	1142	05/17/2027	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	69371RR73	PACCAR FINANCIAL CORP	5,000,000	4,885,600	2.850000000	372	04/07/2025	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS PUB SCH	695114CT3	PACIFICORP	8,000,000	6,280,960	4.125000000	9056	01/15/2049	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	742651DP4	PRIVATE EXPORT FUNDING	4,000,000	3,966,080	2.450000000	106	07/15/2024	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS PUB SCH	742718FW4	PROCTER&GAMBLE CO/THE	5,000,000	4,308,850	2.300000000	2863	02/01/2032	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	74340XBM2	PROLOGIS LP	4,000,000	3,466,880	2.250000000	2206	04/15/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	822582BE1	SHELL INTERNATIONAL FIN	5,000,000	4,677,150	4.125000000	4058	05/11/2035	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS PUB SCH	87612EBN5	TARGET CORP	2,000,000	1,357,400	2.950000000	10151	01/15/2052	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	89788MAR3	TRUIST FINANCIAL CORP	4,000,000	3,995,320	5.434999200	2125	01/24/2030	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS PUB SCH	911312BM7	UNITED PARCEL SERVICE	5,000,000	4,721,600	3.050000000	1324	11/15/2027	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	91159HJB7	US BANCORP	2,000,000	1,573,500	2.490998400	4600	11/03/2036	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS PUB SCH	913017BT5	UNITED TECHNOLOGIES CORP	1,000,000	892,240	4.500000000	6636	06/01/2042	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	91324PCY6	UNITEDHEALTH GROUP INC	5,000,000	4,811,200	3.375000000	1110	04/15/2027	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	91324PDU3	UNITEDHEALTH GROUP INC	4,000,000	3,136,200	3.700000000	9268	08/15/2049	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	92343VFE9	VERIZON COMMUNICATIONS	5,000,000	4,520,650	3.150000000	2182	03/22/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	92343VFU3	VERIZON COMMUNICATIONS	5,000,000	3,265,800	2.875000000	9730	11/20/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS PUB SCH	92826CAD4	VISA INC	5,000,000	4,862,250	3.150000000	623	12/14/2025	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS PUB SCH	94106BAA9	WASTE CONNECTIONS INC	5,000,000	4,416,450	2.600000000	2133	02/01/2030	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS PUB SCH	95040QAC8	WELLTOWER INC	5,000,000	4,900,700	4.250000000	731	04/01/2026	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS PUB SCH	95040QAD6	WELLTOWER INC	5,000,000	4,847,650	4.250000000	1476	04/15/2028	CORPORATE BOND	FINANCIALS
				<b>321,997,000</b>	<b>293,618,984</b>					
03/31/2024	ST OF CO TREAS PUB SCH	3136BG3V1	FED NATL MTG ASSN	2,589,640	1,957,146	2.000000000	10069	10/25/2051	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
03/31/2024	ST OF CO TREAS PUB SCH	3136BLP79	FEDERAL NATIONAL MORTGAGE ASSN	5,000,000	4,356,060	2.289999600	2246	05/25/2030	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
03/31/2024	ST OF CO TREAS PUB SCH	3137BCVX3	FED HOME LN MTG CORP	4,064,924	3,987,975	3.500000000	3363	06/15/2033	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
03/31/2024	ST OF CO TREAS PUB SCH	3137BDSA5	FED HOME LN MTG CORP	9,284,000	8,766,974	3.000000000	4032	04/15/2035	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
03/31/2024	ST OF CO TREAS PUB SCH	3137BLMZ8	FHLMC MULTIFAMILY STRUCTURED P	5,741,000	5,590,414	3.010000000	512	08/25/2025	CORPORATE BOND	AGENCY MORTGAGE-BACKED SECURITIES
03/31/2024	ST OF CO TREAS PUB SCH	3137FGZT5	FED HOME LN MTG CORP	10,000,000	9,718,200	3.926000000	1547	06/25/2028	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
03/31/2024	ST OF CO TREAS PUB SCH	3137FJXQ7	FHLMC MULTIFAMILY STRUCTURED P	9,374,884	9,195,261	3.750000000	512	08/25/2025	CORPORATE BOND	AGENCY MORTGAGE-BACKED SECURITIES
03/31/2024	ST OF CO TREAS PUB SCH	3137FNAE0	FHLMC MULTIFAMILY STRUCTURED P	7,129,000	6,541,784	2.785000000	1912	06/25/2029	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
03/31/2024	ST OF CO TREAS PUB SCH	3137FQJZ7	FHLMC MULTIFAMILY STRUCTURED P	5,025,000	4,216,327	2.859000000	3860	10/25/2034	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
03/31/2024	ST OF CO TREAS PUB SCH	3137FRSW2	FED HOME LN MTG CORP	7,892,912	6,710,001	3.000000000	9462	02/25/2050	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
03/31/2024	ST OF CO TREAS PUB SCH	3137FXQW1	FHLMC MULTIFAMILY STRUCTURED P	3,120,000	2,314,697	1.860000000	4225	10/25/2035	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
03/31/2024	ST OF CO TREAS PUB SCH	3137H2NY6	FHLMC MULTIFAMILY STRUCTURED P	4,000,000	3,004,920	2.184000000	4530	08/25/2036	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
03/31/2024	ST OF CO TREAS PUB SCH	3137H5DP9	FHLMC MULTIFAMILY STRUCTURED P	3,500,000	2,985,010	2.346998400	2795	11/25/2031	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
03/31/2024	ST OF CO TREAS PUB SCH	3137H9CA5	FEDERAL HOME LOAN MORTGAGE CORP	2,500,000	2,286,875	3.520000800	3100	09/25/2032	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
03/31/2024	ST OF CO TREAS PUB SCH	38378TTN0	GOVT NATL MTG ASSN	676,149	658,941	3.500000000	6747	09/20/2042	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
03/31/2024	ST OF CO TREAS PUB SCH	38379GAP2	GOVT NATL MTG ASSN	858,049	824,903	3.000000000	7386	06/20/2044	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
03/31/2024	ST OF CO TREAS PUB SCH	38380UDY6	GOVT NATL MTG ASSN	3,375,064	3,136,919	3.000000000	5102	03/20/2038	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
03/31/2024	ST OF CO TREAS PUB SCH	38383CL73	GOVT NATL MTG ASSN	2,000,000	1,163,740	2.000000000	10034	09/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES

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03/31/2024	ST OF CO TREAS PUB SCH	38383UC73	GOVERNMENT NATIONAL MORTGAGE ASSN	5,000,000 <b>91,130,622</b>	4,588,750 <b>82,004,897</b>	5.000000000	10430	10/20/2052	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
03/31/2024	ST OF CO TREAS PUB SCH	3128F4LD1	FED HOME LN MTG CORP POOL #D64824	2,076	2,143	7.000000000	549	10/01/2025	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3128FBVU6	FED HOME LN MTG CORP POOL #D70627	1,417	1,449	6.500000000	731	04/01/2026	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	31292GMF0	FED HOME LN MTG CORP POOL #C00358	292	292	8.500000000	123	08/01/2024	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	31292GMH6	FED HOME LN MTG CORP POOL #C00360	169	169	8.000000000	154	09/01/2024	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	31296W5X1	FED HOME LN MTG CORP POOL #A20862	41,862	42,135	5.000000000	3653	04/01/2034	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	31296WKH9	FED HOME LN MTG CORP POOL #A20296	63,876	64,292	5.000000000	3653	04/01/2034	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	31298QVK1	FED HOME LN MTG CORP POOL #C54218	1,223	1,251	6.500000000	2648	07/01/2031	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3132AC2W9	FED HOME LN MTG CORP POOL #ZT0789	2,594,152	2,440,864	4.000000000	8950	10/01/2048	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3132DNGY3	FED HOME LOAN MTGE CORP POOL #SD1115	4,553,517	4,243,696	4.000000000	10319	07/01/2052	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3132DNYV9	FED HOME LOAN MTGE CORP POOL #SD1624	3,561,511	3,524,685	5.000000000	10381	09/01/2052	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3132DP4F2	FED HOME LOAN MTGE CORP POOL #SD2622	6,300,337	6,184,663	5.000000000	10534	02/01/2053	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3132DSMC3	FED HOME LOAN MTGE CORP POOL #SD4855	4,951,191	4,940,002	5.500000000	10899	02/01/2054	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	31334WD81	FED HOME LN MTG CORP POOL #QA0127	2,952,324	2,682,600	3.500000000	9193	06/01/2049	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	31335GHQ1	FED HOME LN MTG CORP POOL #C80239	50	50	8.500000000	215	11/01/2024	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	31335H4Q3	FED HOME LN MTG CORP POOL #C90831	603	601	5.000000000	31	05/01/2024	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3133B3XC6	FED HOME LN MTG CORP POOL #QD6075	7,178,910	5,949,234	2.500000000	10168	02/01/2052	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3133BH2A3	FED HOME LOAN MTGE CORP POOL #QE7969	4,161,553	3,963,338	4.500000000	10350	08/01/2052	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3133KGLL0	FED HOME LN MTG CORP POOL #RA1231	3,142,115	2,739,233	3.000000000	9254	08/01/2049	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3133KJMD1	FED HOME LN MTG CORP POOL #RA3056	3,896,318	3,382,588	3.000000000	9588	07/01/2050	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3133KN7E7	FED HOME LOAN MTGE CORP POOL #RA7193	4,513,998	4,055,060	3.500000000	10228	04/01/2052	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3133KQWT9	FED HOME LOAN MTGE CORP POOL #RA8758	4,461,127	4,451,090	5.500000000	10562	03/01/2053	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	31380HBM8	FED NATL MTG ASSN POOL #440244	2,492	2,546	6.500000000	1615	09/01/2028	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	31384CXK5	FED NATL MTG ASSN POOL #520082	26,743	26,664	7.500000000	2071	12/01/2029	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	31402CYK2	FED NATL MTG ASSN POOL #725314	107,937	108,502	5.000000000	3653	04/01/2034	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3140FXKG6	FED NATL MTG ASSN POOL #BF0294	4,079,392	3,696,949	3.500000000	8889	08/01/2048	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3140H6J91	FED NATL MTG ASSN POOL #BJ4787	4,551,482	4,079,766	3.500000000	8707	02/01/2048	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3140JXTD0	FED NATL MTG ASSN POOL #BO3247	5,507,599	4,810,337	3.000000000	9346	11/01/2049	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3140LOSJ7	FED NATL MTG ASSN POOL #BR2320	7,768,952	6,225,960	2.000000000	9772	01/01/2051	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3140QB4R6	FED NATL MTG ASSN POOL #CA4431	1,909,810	1,735,426	3.500000000	9315	10/01/2049	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3140QCHG4	FED NATL MTG ASSN POOL #CA4730	4,438,908	3,703,692	2.500000000	9346	11/01/2049	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3140QHGH2	FED NATL MTG ASSN POOL #CA9199	3,458,764	2,882,983	2.500000000	9803	02/01/2051	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3140QKGG7	FED NATL MTG ASSN POOL #CB0198	3,814,318	3,299,843	3.000000000	9862	04/01/2051	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3140QMD27	FEDL NATL MTGE ASSN POOL #CB1920	4,894,211	4,214,943	3.000000000	9923	06/01/2051	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3140QN7A4	FEDL NATL MTGE ASSN POOL #CB3588	2,694,478	2,441,547	3.500000000	10258	05/01/2052	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3140X4V94	FED NATL MTG ASSN POOL #FM1539	3,581,079	3,435,329	4.500000000	9285	09/01/2049	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3140X5FC2	FED NATL MTG ASSN POOL #FM1962	1,306,418	1,188,344	3.500000000	9346	11/01/2049	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3140X5FK4	FED NATL MTG ASSN POOL #FM1969	2,612,505	2,277,399	3.000000000	9346	11/01/2049	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3140XFLN9	FEDL NATL MTGE ASSN POOL #FS0332	4,160,263	3,639,107	3.000000000	10137	01/01/2052	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3140XGGA1	FEDL NATL MTGE ASSN POOL #FS1092	4,274,181	3,847,148	3.500000000	10228	04/01/2052	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3140XGLU1	FEDL NATL MTGE ASSN POOL #FS1238	3,295,584	2,991,830	3.500000000	10197	03/01/2052	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3140XGXE4	FEDL NATL MTGE ASSN POOL #FS1576	4,354,443	3,969,336	3.500000000	10228	04/01/2052	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3140XHYN1	FEDL NATL MTGE ASSN POOL #FS2516	4,471,087	4,147,380	4.000000000	10319	07/01/2052	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3140XJUY7	FEDL NATL MTGE ASSN POOL #FS3298	5,579,614	4,613,894	2.500000000	10045	10/01/2051	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3140XKNU0	FEDL NATL MTGE ASSN POOL #FS4002	9,024,447	8,821,939	5.000000000	10534	02/01/2053	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	3140XKW97	FEDL NATL MTGE ASSN POOL #FS4271	9,101,234	9,083,486	5.500000000	10593	04/01/2053	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	36179YAS3	GOVT NATL MTGE ASSN II POOL #MA9017	1,952,912	1,951,623	5.500000000	10703	07/20/2053	GNMA2	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	36179YDL5	GOVT NATL MTGE ASSN II POOL #MA9107	6,858,107	6,922,093	6.000000000	10734	08/20/2053	GNMA2	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	36179BFP7	GOVT NATL MTGE ASSN II POOL #CI6474	5,508,011	4,517,340	2.500000000	10187	02/20/2052	GNMA2	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	36206PVT4	GOVT NATL MTG ASSN POOL #417426	2,979	2,981	7.500000000	775	05/15/2026	GNMA1	AGENCY POOLS
03/31/2024	ST OF CO TREAS PUB SCH	36211EKS6	GOVT NATL MTG ASSN POOL #510705	1,515	1,509	7.500000000	2055	11/15/2029	GNMA1	AGENCY POOLS
				<b>161,718,086</b>	<b>147,309,329</b>					
03/31/2024	ST OF CO TREAS PUB SCH	4581X0EJ3	INTER-AMERICAN DEV	<b>10,966,000</b>	<b>10,246,959</b>	3.500000000	3299	04/12/2033	CORPORATE BOND	SUPRANATIONAL
03/31/2024	ST OF CO TREAS PUB SCH	913366KB5	UNIV OF CALIFORNIA CA RGTS MED	<b>5,000,000</b>	<b>3,452,350</b>	3.006000000	9541	05/15/2050	GOVERNMENT BOND	MUNICIPAL - TAXABLE
03/31/2024	ST OF CO TREAS PUB SCH	3130A4CH3	FED HOME LN BK	<b>10,000,000</b>	<b>9,750,900</b>	2.375000000	348	03/14/2025	MORTGAGE RELATED	AGENCY BONDS
03/31/2024	ST OF CO TREAS PUB SCH	912810PU6	US TREASURY BOND	2,500,000	2,717,275	5.000000000	4793	05/15/2037	TREASURY NOTE	US TREASURY BONDS&NTS

**COLORADO STATE TREASURY FY24  
PORTFOLIO DETAIL  
3/31/2024**

Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
03/31/2024	ST OF CO TREAS PUB SCH	912810QK7	US TREASURY BOND	2,000,000	1,887,820	3.875000000	5981	08/15/2040	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS PUB SCH	912810QW1	US TREASURY BOND	3,000,000	2,455,440	3.000000000	6619	05/15/2042	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS PUB SCH	912810QZ4	US TREASURY BOND	13,000,000	10,769,720	3.125000000	6895	02/15/2043	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS PUB SCH	912810RH3	US TREASURY BOND	10,000,000	8,189,800	3.125000000	7442	08/15/2044	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS PUB SCH	912810RJ9	US TREASURY BOND	10,000,000	8,007,800	3.000000000	7534	11/15/2044	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS PUB SCH	912810RM2	US TREASURY BOND	3,000,000	2,391,810	3.000000000	7715	05/15/2045	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS PUB SCH	912810SC3	US TREASURY BOND	5,000,000	3,998,850	3.125000000	8811	05/15/2048	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS PUB SCH	912810SN9	US TREASURY BOND	9,000,000	4,603,050	1.250000000	9541	05/15/2050	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS PUB SCH	912810TC2	US TREASURY BOND	5,000,000	3,507,800	2.000000000	6438	11/15/2041	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS PUB SCH	912810TM0	UNITED STATES TREASURY BONDS	10,000,000	9,419,500	4.000000000	6803	11/15/2042	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS PUB SCH	912810TN8	UNITED STATES TREASURY BONDS	9,000,000	7,903,170	3.625000000	10548	02/15/2053	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS PUB SCH	912810TQ1	UNITED STATES TREASURY BONDS	5,000,000	4,622,050	3.875000000	6895	02/15/2043	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS PUB SCH	9128285J5	US TREASURY NOTE	7,000,000	6,809,950	3.000000000	579	10/31/2025	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS PUB SCH	912828X88	US TREASURY NOTE	17,500,000	16,467,850	2.375000000	1140	05/15/2027	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS PUB SCH	91282CEN7	UNITED STATES TREASURY NOTES	10,000,000	9,522,700	2.750000000	1125	04/30/2027	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS PUB SCH	91282CEP2	UNITED STATES TREASURY NOTES	3,500,000	3,177,755	2.875000000	2967	05/15/2032	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS PUB SCH	91282CEV9	UNITED STATES TREASURY NOTES	3,000,000	2,861,010	3.250000000	1917	06/30/2029	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS PUB SCH	91282CFG1	UNITED STATES TREASURY NOTES	10,000,000	9,915,600	3.250000000	153	08/31/2024	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS PUB SCH	91282CFY2	UNITED STATES TREASURY NOTES	1,000,000	981,950	3.875000000	2070	11/30/2029	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS PUB SCH	91282CGM7	UNITED STATES TREASURY NOTES	10,000,000	9,470,700	3.500000000	3243	02/15/2033	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS PUB SCH	91282CHW4	UNITED STATES TREASURY NOTES	4,200,000	4,173,078	4.125000000	2344	08/31/2030	TREASURY NOTE	US TREASURY BONDS&NTS
				<b>152,700,000</b>	<b>133,854,678</b>					
			<b>PUBLIC SCHOOL PERMANENT FUND</b>	<b>189,241,862</b>	<b>721,670,159</b>					

NOTE 1.: This report represents the Treasury-managed portion only; investments with a market value of \$796.1 million managed externally are excluded.  
NOTE 2.: The Public School Permanent Fund also includes \$5.1M in cash which is invested as part of the Treasury Pool