

COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
6/30/2024

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
PUBLIC SCHOOL PERMANENT FUND								
89238FAD5	TOYOTA AUTO RECEIVABLES OWNERS TRUST	3,493,338.54	3,439,541.13	2.930000000	807	09/15/2026	CORPORATE BOND	ASSET-BACKED OBLIGATION
87166PAG6	SYNCHRONY CARD ISSUANCE TRUST	3,500,000.00	3,438,190.00	3.370000000	1387	04/17/2028	CORPORATE BOND	ASSET-BACKED OBLIGATION
362585AC5	GM FINANCIAL SECURITIZED TERM	3,749,354.20	3,690,114.40	3.100000000	961	02/16/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
02582JIT8	AMERICAN EXPRESS CREDIT ACCOUNT	5,000,000.00	4,910,500.00	3.390000000	1051	05/17/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
06742LAV5	BARCLAYS DRYROCK ISSUANCE TRUST	5,000,000.00	4,903,750.00	3.070000000	1325	02/15/2028	CORPORATE BOND	ASSET-BACKED OBLIGATION
02589BAA8	AMERICAN EXPRESS CREDIT ACCOUNT	10,000,000.00	9,770,200.00	2.210000000	988	03/15/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
254683CS2	DISCOVER CARD EXECUTION NOTE	10,000,000.00	9,815,100.00	3.320000000	1049	05/15/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
		40,742,692.74	39,967,395.53					
172967BU4	CITIGROUP INC	2,000,000.00	2,036,080.00	5.875000000	3159	02/22/2033	CORPORATE BOND	FINANCIALS
172967NF4	CITIGROUP INC	2,000,000.00	1,394,980.00	2.904001200	6700	11/03/2042	CORPORATE BOND	FINANCIALS
36962G3P7	GENERAL ELEC CAP CORP	2,000,000.00	2,055,000.00	5.875000000	4946	01/14/2038	CORPORATE BOND	FINANCIALS
38141GFD1	GOLDMAN SACHS GROUP INC	2,000,000.00	2,157,660.00	6.750000000	4841	10/01/2037	CORPORATE BOND	FINANCIALS
565849AE6	MARATHON OIL CORP	2,000,000.00	2,166,880.00	6.600000000	4841	10/01/2037	CORPORATE BOND	FINANCIALS
59022CAJ2	MERRILL LYNCH&CO	2,000,000.00	2,078,020.00	6.110000000	4596	01/29/2037	CORPORATE BOND	FINANCIALS
91159HJB7	US BANCORP	2,000,000.00	1,574,580.00	2.490998400	4509	11/03/2036	CORPORATE BOND	FINANCIALS
742651DP4	PRIVATE EXPORT FUNDING	4,000,000.00	3,994,520.00	2.450000000	15	07/15/2024	CORPORATE BOND	FINANCIALS
09247XAN1	BLACKROCK INC	5,000,000.00	4,802,150.00	3.200000000	988	03/15/2027	CORPORATE BOND	FINANCIALS
25389JAR7	DIGITAL REALTY TRUST LP	5,000,000.00	4,772,700.00	3.700000000	1141	08/15/2027	CORPORATE BOND	FINANCIALS
25389JAU0	DIGITAL REALTY TRUST LP	5,000,000.00	4,637,950.00	3.600000000	1827	07/01/2029	CORPORATE BOND	FINANCIALS
61761JZN2	MORGAN STANLEY	5,000,000.00	4,828,800.00	3.950000000	1027	04/23/2027	CORPORATE BOND	FINANCIALS
92826CAD4	VISA INC	5,000,000.00	4,862,650.00	3.150000000	532	12/14/2025	CORPORATE BOND	FINANCIALS
95040QAC8	WELLTOWER INC	5,000,000.00	4,897,150.00	4.250000000	640	04/01/2026	CORPORATE BOND	FINANCIALS
95040QAD6	WELLTOWER INC	5,000,000.00	4,833,750.00	4.250000000	1385	04/15/2028	CORPORATE BOND	FINANCIALS
06051GGL7	BANK OF AMERICA CORP	6,000,000.00	5,746,860.00	3.705001200	1394	04/24/2028	CORPORATE BOND	FINANCIALS
46647PAF3	JPMORGAN CHASE&CO	6,000,000.00	5,726,220.00	3.539998800	1401	05/01/2028	CORPORATE BOND	FINANCIALS
06051GKJ7	BANK OF AMERICA CORP	10,000,000.00	9,333,400.00	2.550999600	1314	02/04/2028	CORPORATE BOND	FINANCIALS
46647PCU8	JPMORGAN CHASE&CO	10,000,000.00	8,526,100.00	2.963001600	3131	01/25/2033	CORPORATE BOND	FINANCIALS
61744YAP3	MORGAN STANLEY	10,000,000.00	9,519,100.00	3.772000800	1669	01/24/2029	CORPORATE BOND	FINANCIALS
031162CR9	AMGEN INC	1,000,000.00	747,290.00	3.150000000	5714	02/21/2040	CORPORATE BOND	INDUSTRIALS
031162CS7	AMGEN INC	1,000,000.00	704,190.00	3.375000000	9367	02/21/2050	CORPORATE BOND	INDUSTRIALS
035240AT7	ANHEUSER-BUSCH INBEV WOR	1,000,000.00	893,620.00	4.500000000	9467	06/01/2050	CORPORATE BOND	INDUSTRIALS
260543CE1	DOW CHEMICAL CO/THE	1,000,000.00	930,200.00	5.250000000	6347	11/15/2041	CORPORATE BOND	INDUSTRIALS
913017BT5	UNITED TECHNOLOGIES CORP	1,000,000.00	866,110.00	4.500000000	6545	06/01/2042	CORPORATE BOND	INDUSTRIALS
29379VBX0	ENTERPRISE PRODUCTS OPER	1,500,000.00	1,339,785.00	2.800000000	2041	01/31/2030	CORPORATE BOND	INDUSTRIALS
126408GU1	CSX CORP	2,000,000.00	1,991,860.00	5.500000000	6133	04/15/2041	CORPORATE BOND	INDUSTRIALS
149123CJ8	CATERPILLAR INC	2,000,000.00	1,427,260.00	3.250000000	9414	04/09/2050	CORPORATE BOND	INDUSTRIALS
166764CA6	CHEVRON CORP	2,000,000.00	1,365,140.00	3.078000000	9446	05/11/2050	CORPORATE BOND	INDUSTRIALS
406216BJ9	HALLIBURTON CO	2,000,000.00	1,902,300.00	4.850000000	4155	11/15/2035	CORPORATE BOND	INDUSTRIALS
45167RAH7	IDEX CORP	2,000,000.00	1,682,320.00	2.625000000	2541	06/15/2031	CORPORATE BOND	INDUSTRIALS
501044DN8	KROGER CO	2,000,000.00	1,542,200.00	3.950000000	9330	01/15/2050	CORPORATE BOND	INDUSTRIALS
501044DP3	KROGER CO	2,000,000.00	1,701,820.00	2.200000000	2131	05/01/2030	CORPORATE BOND	INDUSTRIALS
539830BQ1	LOCKHEED MARTIN CORP	2,000,000.00	1,271,160.00	2.800000000	9481	06/15/2050	CORPORATE BOND	INDUSTRIALS
87612EBN5	TARGET CORP	2,000,000.00	1,288,040.00	2.950000000	10060	01/15/2052	CORPORATE BOND	INDUSTRIALS
539830BH1	LOCKHEED MARTIN CORP	2,488,000.00	2,427,690.88	3.550000000	564	01/15/2026	CORPORATE BOND	INDUSTRIALS
015271AW9	ALEXANDRIA REAL ESTATE E	3,000,000.00	2,347,980.00	2.000000000	2879	05/18/2032	CORPORATE BOND	INDUSTRIALS
37045XDS2	GENERAL MOTORS FINL CO	4,000,000.00	3,361,840.00	3.100000000	2752	01/12/2032	CORPORATE BOND	INDUSTRIALS
437076CK6	HOME DEPOT INC	4,000,000.00	2,488,880.00	2.750000000	9938	09/15/2051	CORPORATE BOND	INDUSTRIALS
74340XBM2	PROLOGIS LP	4,000,000.00	3,440,920.00	2.250000000	2115	04/15/2030	CORPORATE BOND	INDUSTRIALS
91324PDU3	UNITEDHEALTH GROUP INC	4,000,000.00	3,006,960.00	3.700000000	9177	08/15/2049	CORPORATE BOND	INDUSTRIALS
406216BG5	HALLIBURTON CO	4,009,000.00	3,922,966.86	3.800000000	503	11/15/2025	CORPORATE BOND	INDUSTRIALS
00206RDJ8	AT&T INC	5,000,000.00	4,122,500.00	4.500000000	8653	03/09/2048	CORPORATE BOND	INDUSTRIALS
00206RGQ9	AT&T INC	5,000,000.00	4,790,200.00	4.300000000	2056	02/15/2030	CORPORATE BOND	INDUSTRIALS
00287YBV0	ABBVIE INC	5,000,000.00	4,766,250.00	2.950000000	874	11/21/2026	CORPORATE BOND	INDUSTRIALS
037833CX6	APPLE INC	5,000,000.00	4,762,450.00	3.000000000	1085	06/20/2027	CORPORATE BOND	INDUSTRIALS
23331ABQ1	D.R. HORTON INC	5,000,000.00	4,576,750.00	1.300000000	837	10/15/2026	CORPORATE BOND	INDUSTRIALS
29157TAD8	EMORY UNIVERSITY	5,000,000.00	4,269,600.00	2.143000000	2254	09/01/2030	CORPORATE BOND	INDUSTRIALS
37045XBQ8	GENERAL MOTORS FINL CO	5,000,000.00	4,841,400.00	4.000000000	828	10/06/2026	CORPORATE BOND	INDUSTRIALS
375558BG7	GILEAD SCIENCES INC	5,000,000.00	4,724,050.00	4.600000000	4080	09/01/2035	CORPORATE BOND	INDUSTRIALS
501044DL2	KROGER CO	5,000,000.00	4,904,700.00	4.500000000	1660	01/15/2029	CORPORATE BOND	INDUSTRIALS
565849AP1	MARATHON OIL CORP	5,000,000.00	4,888,700.00	4.400000000	1110	07/15/2027	CORPORATE BOND	INDUSTRIALS
58013MFC3	MCDONALD'S CORP	5,000,000.00	4,194,300.00	4.450000000	8279	03/01/2047	CORPORATE BOND	INDUSTRIALS
594918BK9	MICROSOFT CORP	5,000,000.00	4,777,500.00	4.200000000	4143	11/03/2035	CORPORATE BOND	INDUSTRIALS
637432NY7	NATIONAL RURAL UTIL COOP	5,000,000.00	4,211,500.00	2.750000000	2846	04/15/2032	CORPORATE BOND	INDUSTRIALS
665772CQ0	NORTHERN STATES PWR-MINN	5,000,000.00	3,645,150.00	3.600000000	8477	09/15/2047	CORPORATE BOND	INDUSTRIALS
66989HAN8	NOVARTIS CAPITAL CORP	5,000,000.00	4,773,700.00	3.100000000	1051	05/17/2027	CORPORATE BOND	INDUSTRIALS
742718FW4	PROCTER&GAMBLE CO/THE	5,000,000.00	4,296,450.00	2.300000000	2772	02/01/2032	CORPORATE BOND	INDUSTRIALS
911312BM7	UNITED PARCEL SERVICE	5,000,000.00	4,713,650.00	3.050000000	1233	11/15/2027	CORPORATE BOND	INDUSTRIALS

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91324PCY6	UNITEDHEALTH GROUP INC	5,000,000.00	4,793,400.00	3.375000000	1019	04/15/2027	CORPORATE BOND	INDUSTRIALS
92343VFE9	VERIZON COMMUNICATIONS	5,000,000.00	4,508,750.00	3.150000000	2091	03/22/2030	CORPORATE BOND	INDUSTRIALS
92343VFU3	VERIZON COMMUNICATIONS	5,000,000.00	3,145,250.00	2.875000000	9639	11/20/2050	CORPORATE BOND	INDUSTRIALS
30161MAS2	EXELON GENERATION CO LLC	7,000,000.00	6,844,320.00	3.250000000	336	06/01/2025	CORPORATE BOND	INDUSTRIALS
369550BJ6	GENERAL DYNAMICS CORP	7,000,000.00	5,896,030.00	4.250000000	9406	04/01/2050	CORPORATE BOND	INDUSTRIALS
695114CT3	PACIFICORP	8,000,000.00	6,092,640.00	4.125000000	8965	01/15/2049	CORPORATE BOND	INDUSTRIALS
00724FAC5	ADOBE SYSTEMS INC	10,000,000.00	9,868,400.00	3.250000000	216	02/01/2025	CORPORATE BOND	INDUSTRIALS
30231GAF9	EXXON MOBIL CORPORATION	10,000,000.00	9,821,300.00	2.709000000	249	03/06/2025	CORPORATE BOND	INDUSTRIALS
682680CA9	ONEOK INC	2,000,000.00	1,451,120.00	3.950000000	9375	03/01/2050	CORPORATE BOND	OTHER CORPORATE BONDS
015271BB4	ALEXANDRIA REAL ESTATE EQ INC	3,000,000.00	2,637,120.00	5.150000000	10516	04/15/2053	CORPORATE BOND	OTHER CORPORATE BONDS
59156RCC0	METLIFE INC	3,000,000.00	2,732,940.00	5.000000000	10242	07/15/2052	CORPORATE BOND	OTHER CORPORATE BONDS
023135CF1	AMAZON.COM INC	4,000,000.00	3,835,760.00	3.300000000	1017	04/13/2027	CORPORATE BOND	OTHER CORPORATE BONDS
89788MAR3	TRUIST FINANCIAL CORP	4,000,000.00	3,989,600.00	5.434999200	2034	01/24/2030	CORPORATE BOND	OTHER CORPORATE BONDS
539830BR9	LOCKHEED MARTIN CORP	5,000,000.00	4,663,550.00	3.900000000	2907	06/15/2032	CORPORATE BOND	OTHER CORPORATE BONDS
69371RR73	PACCAR FINANCIAL CORP	5,000,000.00	4,900,450.00	2.850000000	281	04/07/2025	CORPORATE BOND	OTHER CORPORATE BONDS
12505BAH3	CBRE SERVICES INC	9,500,000.00	9,549,305.00	5.500000000	1736	04/01/2029	CORPORATE BOND	OTHER CORPORATE BONDS
06738ECR4	BARCLAYS PLC	1,500,000.00	1,504,020.00	5.690001600	2081	03/12/2030	CORPORATE BOND	OTHER GLOBAL CORP BONDS
29250NBL8	ENBRIDGE INC	2,000,000.00	1,959,880.00	2.500000000	229	02/14/2025	CORPORATE BOND	OTHER GLOBAL CORP BONDS
06738EBR5	BARCLAYS PLC	3,000,000.00	2,490,390.00	2.666998800	2810	03/10/2032	CORPORATE BOND	OTHER GLOBAL CORP BONDS
822582BE1	SHELL INTERNATIONAL FIN	5,000,000.00	4,585,450.00	4.125000000	3967	05/11/2035	CORPORATE BOND	OTHER GLOBAL CORP BONDS
94106BAA9	WASTE CONNECTIONS INC	5,000,000.00	4,403,700.00	2.600000000	2042	02/01/2030	CORPORATE BOND	OTHER GLOBAL CORP BONDS
09261BAG5	BLACKSTONE HOLDINGS FINA	2,000,000.00	1,660,180.00	2.550000000	2830	03/30/2032	CORPORATE BOND	PRIVATE PLACEMENTS
09256BAL1	BLACKSTONE HOLDINGS FINA	5,000,000.00	4,367,150.00	2.500000000	2020	01/10/2030	CORPORATE BOND	PRIVATE PLACEMENTS
		345,997,000.00	313,554,637.74					
4581X0EJ3	INTER-AMERICAN DEV	10,966,000.00	10,185,440.12	3.500000000	3208	04/12/2033	CORPORATE BOND	SUPRANATIONAL
3137BLMZ8	FHLMC MULTIFAMILY STRUCTURED P	5,716,357.90	5,581,108.87	3.010000000	421	08/25/2025	CORPORATE BOND	AGENCY MORTGAGE-BACKED SECURITIES
3137FJXQ7	FHLMC MULTIFAMILY STRUCTURED P	9,311,256.40	9,140,394.85	3.750000000	421	08/25/2025	CORPORATE BOND	AGENCY MORTGAGE-BACKED SECURITIES
3137H9CA5	FEDERAL HOME LOAN MORTGAGE CORP	2,500,000.00	2,270,900.00	3.520000800	3009	09/25/2032	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FXQW1	FHLMC MULTIFAMILY STRUCTURED P	3,120,000.00	2,312,575.20	1.860000000	4134	10/25/2035	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137H5DP9	FHLMC MULTIFAMILY STRUCTURED P	3,500,000.00	2,973,145.00	2.346998400	2704	11/25/2031	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137BCVX3	FED HOME LN MTG CORP	3,651,231.71	3,599,201.66	3.500000000	3272	06/15/2033	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137H2NY6	FHLMC MULTIFAMILY STRUCTURED P	4,000,000.00	3,010,320.00	2.184000000	4439	08/25/2036	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FQJZ7	FHLMC MULTIFAMILY STRUCTURED P	5,025,000.00	4,202,558.25	2.859000000	3769	10/25/2034	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FNAE0	FHLMC MULTIFAMILY STRUCTURED P	7,129,000.00	6,519,399.21	2.785000000	1821	06/25/2029	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FRSW2	FED HOME LN MTG CORP	7,833,912.40	6,603,988.15	3.000000000	9371	02/25/2050	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137BDSA5	FED HOME LN MTG CORP	9,284,000.00	8,770,130.60	3.000000000	3941	04/15/2035	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FGZT5	FED HOME LN MTG CORP	10,000,000.00	9,663,700.00	3.926000000	1456	06/25/2028	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3136BG3V1	FED NATL MTG ASSN	2,546,840.64	1,949,713.48	2.000000000	9978	10/25/2051	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BLP79	FEDERAL NATIONAL MORTGAGE ASSN	5,000,000.00	4,375,125.00	2.289999600	2155	05/25/2030	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
38378TTN0	GOVT NATL MTG ASSN	633,385.22	618,405.66	3.500000000	6656	09/20/2042	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38379GAP2	GOVT NATL MTG ASSN	828,982.35	796,146.36	3.000000000	7295	06/20/2044	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383CL73	GOVT NATL MTG ASSN	2,000,000.00	1,086,140.00	2.000000000	9943	09/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38380UDY6	GOVT NATL MTG ASSN	3,375,064.00	3,143,467.11	3.000000000	5011	03/20/2038	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383UC73	GOVERNMENT NATIONAL MORTGAGE ASSN	5,000,000.00	4,528,500.00	5.000000000	10339	10/20/2052	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
31335GHQ1	FED HOME LN MTG CORP POOL #C80239	12.04	12.02	8.500000000	124	11/01/2024	FHLMC	AGENCY POOLS
31292GMF0	FED HOME LN MTG CORP POOL #C00358	46.64	46.57	8.500000000	32	08/01/2024	FHLMC	AGENCY POOLS
31292GMH6	FED HOME LNMTG CORP POOL #C00360	73.98	73.87	8.000000000	63	09/01/2024	FHLMC	AGENCY POOLS
31298QVK1	FED HOME LN MTG CORP POOL #C54218	1,103.10	1,126.62	6.500000000	2557	07/01/2031	FHLMC	AGENCY POOLS
3128FBVU6	FED HOME LN MTG CORP POOL #D70627	1,158.68	1,181.02	6.500000000	640	04/01/2026	FHLMC	AGENCY POOLS
3128F4LD1	FED HOME LN MTG CORP POOL #D64824	1,764.86	1,816.91	7.000000000	458	10/01/2025	FHLMC	AGENCY POOLS
31296W5X1	FED HOME LN MTG CORP POOL #A20862	40,968.12	40,463.80	5.000000000	3562	04/01/2034	FHLMC	AGENCY POOLS
31296WKH9	FED HOME LN MTG CORP POOL #A20296	62,299.90	61,532.99	5.000000000	3562	04/01/2034	FHLMC	AGENCY POOLS
3132AC2W9	FED HOME LN MTG CORP POOL #ZT0789	2,540,786.81	2,360,924.51	4.000000000	8859	10/01/2048	FHLMC	AGENCY POOLS
31334WD81	FED HOME LN MTG CORP POOL #QA0127	2,846,486.04	2,551,504.69	3.500000000	9102	06/01/2049	FHLMC	AGENCY POOLS
3133KGLL0	FED HOME LN MTG CORP POOL #RA1231	2,978,769.40	2,571,124.81	3.000000000	9163	08/01/2049	FHLMC	AGENCY POOLS
3132DNYV9	FED HOME LOAN MTGE CORP POOL #SD1624	3,482,654.36	3,414,324.68	5.000000000	10290	09/01/2052	FHLMC	AGENCY POOLS
3133KJMD1	FED HOME LN MTG CORP POOL #RA3056	3,746,292.80	3,220,725.38	3.000000000	9497	07/01/2050	FHLMC	AGENCY POOLS
3133BH2A3	FED HOME LOAN MTGE CORP POOL #QE7969	4,084,643.20	3,856,965.19	4.500000000	10259	08/01/2052	FHLMC	AGENCY POOLS
3133KQWT9	FED HOME LOAN MTGE CORP POOL #RA8758	4,259,012.75	4,211,737.71	5.500000000	10471	03/01/2053	FHLMC	AGENCY POOLS
3133KN7E7	FED HOME LOAN MTGE CORP POOL #RA7193	4,379,882.25	3,896,036.66	3.500000000	10137	04/01/2052	FHLMC	AGENCY POOLS
3132DNGY3	FED HOME LOAN MTGE CORP POOL #SD1115	4,439,147.25	4,089,520.01	4.000000000	10228	07/01/2052	FHLMC	AGENCY POOLS
3132DSMC3	FED HOME LOAN MTGE CORP POOL #SD4855	4,856,762.70	4,800,618.52	5.500000000	10808	02/01/2054	FHLMC	AGENCY POOLS
3132DP4F2	FED HOME LOAN MTGE CORP POOL #SD2622	6,122,337.87	5,949,749.17	5.000000000	10443	02/01/2053	FHLMC	AGENCY POOLS
3133B3XC6	FED HOME LN MTG CORP POOL #QD6075	7,021,114.72	5,751,697.18	2.500000000	10077	02/01/2052	FHLMC	AGENCY POOLS
31380HBM8	FED NATL MTG ASSN POOL #440244	2,035.74	2,075.25	6.500000000	1524	09/01/2028	FNMA	AGENCY POOLS
31384CXK5	FED NATL MTG ASSN POOL #520082	25,790.03	25,718.85	7.500000000	1980	12/01/2029	FNMA	AGENCY POOLS
31402CYK2	FED NATL MTG ASSN POOL #725314	103,753.93	102,344.95	5.000000000	3562	04/01/2034	FNMA	AGENCY POOLS
3140X5FC2	FED NATL MTG ASSN POOL #FM1962	1,283,417.45	1,151,674.65	3.500000000	9255	11/01/2049	FNMA	AGENCY POOLS

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
6/30/2024**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
3140QB4R6	FED NATL MTG ASSN POOL #CA4431	1,857,585.60	1,662,984.93	3.500000000	9224	10/01/2049	FNMA	AGENCY POOLS
3140X5FK4	FED NATL MTG ASSN POOL #FM1969	2,587,038.90	2,233,520.03	3.000000000	9255	11/01/2049	FNMA	AGENCY POOLS
3140QN7A4	FEDL NATL MTGE ASSN POOL #CB3588	2,630,933.04	2,349,633.68	3.500000000	10167	05/01/2052	FNMA	AGENCY POOLS
3140XGLU1	FEDL NATL MTGE ASSN POOL #FS1238	3,172,142.64	2,841,446.77	3.500000000	10106	03/01/2052	FNMA	AGENCY POOLS
3140QHGH2	FED NATL MTG ASSN POOL #CA9199	3,393,238.60	2,801,627.45	2.500000000	9712	02/01/2051	FNMA	AGENCY POOLS
3140X4V94	FED NATL MTG ASSN POOL #FM1539	3,484,759.90	3,304,667.51	4.500000000	9194	09/01/2049	FNMA	AGENCY POOLS
3140QKGG7	FED NATL MTG ASSN POOL #CB0198	3,744,405.55	3,187,537.56	3.000000000	9771	04/01/2051	FNMA	AGENCY POOLS
3140FXKG6	FED NATL MTG ASSN POOL #BF0294	3,951,899.40	3,576,982.70	3.500000000	8798	08/01/2048	FNMA	AGENCY POOLS
3140XFLN9	FEDL NATL MTGE ASSN POOL #FS0332	4,058,201.35	3,513,103.74	3.000000000	10046	01/01/2052	FNMA	AGENCY POOLS
3140XGGA1	FEDL NATL MTGE ASSN POOL #FS1092	4,182,291.75	3,721,403.20	3.500000000	10137	04/01/2052	FNMA	AGENCY POOLS
3140XGXE4	FEDL NATL MTGE ASSN POOL #FS1576	4,235,732.55	3,815,251.38	3.500000000	10137	04/01/2052	FNMA	AGENCY POOLS
3140QCHG4	FED NATL MTG ASSN POOL #CA4730	4,388,397.10	3,625,781.45	2.500000000	9255	11/01/2049	FNMA	AGENCY POOLS
3140XHYN1	FEDL NATL MTGE ASSN POOL #FS2516	4,388,571.55	4,023,266.85	4.000000000	10228	07/01/2052	FNMA	AGENCY POOLS
3140H6J91	FED NATL MTG ASSN POOL #BJ4787	4,513,248.74	4,001,310.94	3.500000000	8616	02/01/2048	FNMA	AGENCY POOLS
3140JXTD0	FED NATL MTG ASSN POOL #BO3247	5,417,316.50	4,618,533.18	3.000000000	9255	11/01/2049	FNMA	AGENCY POOLS
3140XPP29	FEDL NATL MTGE ASSN POOL #FS7640	6,941,992.89	6,990,517.42	6.000000000	10867	04/01/2054	FNMA	AGENCY POOLS
3140LOSJ7	FED NATL MTG ASSN POOL #BR2320	7,542,333.30	5,975,941.52	2.000000000	9681	01/01/2051	FNMA	AGENCY POOLS
3140XKNU0	FEDL NATL MTGE ASSN POOL #FS4002	8,719,013.80	8,440,179.74	5.000000000	10443	02/01/2053	FNMA	AGENCY POOLS
3140XKW97	FEDL NATL MTGE ASSN POOL #FS4271	8,967,970.40	8,871,116.32	5.500000000	10502	04/01/2053	FNMA	AGENCY POOLS
36211EKS6	GOVNT NATL MTG ASSN POOL #510705	1,459.90	1,454.45	7.500000000	1964	11/15/2029	GNMA1	AGENCY POOLS
36206PVT4	GOVNT NATL MTG ASSN POOL #417426	2,225.22	2,225.73	7.500000000	684	05/15/2026	GNMA1	AGENCY POOLS
36179YAS3	GOVNT NATL MTGE ASSN II POOL #MA9017	1,906,926.90	1,892,777.50	5.500000000	10612	07/20/2053	GNMA2	AGENCY POOLS
3617XBF7	GOVNT NATL MTGE ASSN II POOL #CI6474	5,473,933.38	4,428,740.54	2.500000000	10096	02/20/2052	GNMA2	AGENCY POOLS
		238,296,964.20	215,087,920.00					
913366KB5	UNIV OF CALIFORNIA CA RGTS MED	5,000,000.00	3,358,450.00	3.006000000	9450	05/15/2050	GOVERNMENT BOND	MUNICIPAL - TAXABLE
3130A4CH3	FED HOME LN BK	10,000,000.00	9,800,200.00	2.375000000	257	03/14/2025	MORTGAGE RELATED	AGENCY BONDS
91282CFY2	UNITED STATES TREASURY NOTES	1,000,000.00	976,720.00	3.875000000	1979	11/30/2029	TREASURY NOTE	US TREASURY BONDS&NTS
912810QK7	US TREASURY BOND	2,000,000.00	1,854,760.00	3.875000000	5890	08/15/2040	TREASURY NOTE	US TREASURY BONDS&NTS
912810PU6	US TREASURY BOND	2,500,000.00	2,654,100.00	5.000000000	4702	05/15/2037	TREASURY NOTE	US TREASURY BONDS&NTS
912810QW1	US TREASURY BOND	3,000,000.00	2,408,190.00	3.000000000	6528	05/15/2042	TREASURY NOTE	US TREASURY BONDS&NTS
912810RM2	US TREASURY BOND	3,000,000.00	2,331,810.00	3.000000000	7624	05/15/2045	TREASURY NOTE	US TREASURY BONDS&NTS
91282CEV9	UNITED STATES TREASURY NOTES	3,000,000.00	2,850,120.00	3.250000000	1826	06/30/2029	TREASURY NOTE	US TREASURY BONDS&NTS
91282CKQ3	UNITED STATES TREASURY NOTES	3,000,000.00	3,000,930.00	4.375000000	3606	05/15/2034	TREASURY NOTE	US TREASURY BONDS&NTS
91282CEP2	UNITED STATES TREASURY NOTES	3,500,000.00	3,153,430.00	2.875000000	2876	05/15/2032	TREASURY NOTE	US TREASURY BONDS&NTS
91282CHW4	UNITED STATES TREASURY NOTES	4,200,000.00	4,146,534.00	4.125000000	2253	08/31/2030	TREASURY NOTE	US TREASURY BONDS&NTS
912810SC3	US TREASURYBOND	5,000,000.00	3,888,300.00	3.125000000	8720	05/15/2048	TREASURY NOTE	US TREASURY BONDS&NTS
912810TC2	US TREASURY BOND	5,000,000.00	3,434,950.00	2.000000000	6347	11/15/2041	TREASURY NOTE	US TREASURY BONDS&NTS
912810TQ1	UNITED STATES TREASURY BONDS	5,000,000.00	4,519,550.00	3.875000000	6804	02/15/2043	TREASURY NOTE	US TREASURY BONDS&NTS
9128285J5	US TREASURY NOTE	7,000,000.00	6,823,110.00	3.000000000	488	10/31/2025	TREASURY NOTE	US TREASURY BONDS&NTS
912810SN9	US TREASURY BOND	9,000,000.00	4,460,670.00	1.250000000	9450	05/15/2050	TREASURY NOTE	US TREASURY BONDS&NTS
912810TN8	UNITED STATES TREASURY BONDS	9,000,000.00	7,656,300.00	3.625000000	10457	02/15/2053	TREASURY NOTE	US TREASURY BONDS&NTS
912810RH3	US TREASURY BOND	10,000,000.00	7,991,800.00	3.125000000	7351	08/15/2044	TREASURY NOTE	US TREASURY BONDS&NTS
912810RJ9	US TREASURY BOND	10,000,000.00	7,809,800.00	3.000000000	7443	11/15/2044	TREASURY NOTE	US TREASURY BONDS&NTS
912810TM0	UNITED STATES TREASURY BONDS	10,000,000.00	9,215,600.00	4.000000000	6712	11/15/2042	TREASURY NOTE	US TREASURY BONDS&NTS
91282CEN7	UNITED STATES TREASURY NOTES	10,000,000.00	9,527,300.00	2.750000000	1034	04/30/2027	TREASURY NOTE	US TREASURY BONDS&NTS
91282CFG1	UNITED STATES TREASURY NOTES	10,000,000.00	9,961,900.00	3.250000000	62	08/31/2024	TREASURY NOTE	US TREASURY BONDS&NTS
91282CGM7	UNITED STATES TREASURY NOTES	10,000,000.00	9,372,700.00	3.500000000	3152	02/15/2033	TREASURY NOTE	US TREASURY BONDS&NTS
912810QZ4	US TREASURY BOND	13,000,000.00	10,527,010.00	3.125000000	6804	02/15/2043	TREASURY NOTE	US TREASURY BONDS&NTS
912828X88	US TREASURY NOTE	17,500,000.00	16,481,500.00	2.375000000	1049	05/15/2027	TREASURY NOTE	US TREASURY BONDS&NTS
		155,700,000.00	135,047,084.00					
PUBLIC SCHOOL PERMANENT FUND		806,702,657	727,001,127					

NOTE 1.: This report represents the Treasury-managed portion only; investments with a market value of \$816.8 million managed externally are excluded.

NOTE 2.: The Public School Permanent Fund also includes \$2.6M in cash which is invested as part of the Treasury Pool