

**COLORADO STATE TREASURY FY24  
PORTFOLIO DETAIL  
9/30/2023**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Moody's Rating	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
<b>PUBLIC SCHOOL PERMANENT FUND</b>									
02582JJT8	AMERICAN EXPRESS CREDIT ACCOUNT	5,000,000	4,825,350	3.39	N/A	1325	05/17/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
02589BAA8	AMERICAN EXPRESS CREDIT ACCOUNT	10,000,000	9,517,500	2.21	AAA	1262	03/15/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
05602RAD3	BMW VEHICLE OWNER TRUST	4,000,000	3,902,200	3.21	AAA	1060	08/25/2026	CORPORATE BOND	ASSET-BACKED OBLIGATION
06742LAV5	BARCLAYS DRYROCK ISSUANCE TRUST	5,000,000	4,805,050	3.07	N/A	1599	02/15/2028	CORPORATE BOND	ASSET-BACKED OBLIGATION
254683CS2	DISCOVER CARD EXECUTION NOTE	10,000,000	9,634,500	3.32	AAA	1323	05/15/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
362585AC5	GM FINANCIAL SECURITIZED TERM	5,000,000	4,860,350	3.10	AAA	1235	02/16/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
38013JAD5	GM FINANCIAL SECURITIZED TERM	4,750,000	4,663,883	4.66	AAA	1600	02/16/2028	CORPORATE BOND	ASSET-BACKED OBLIGATION
87166PAG6	SYNCHRONY CARD ISSUANCE TRUST	3,500,000	3,370,465	3.37	AAA	1661	04/17/2028	CORPORATE BOND	ASSET-BACKED OBLIGATION
89238FAD5	TOYOTA AUTO RECEIVABLES OWNERS TRUST	5,000,000	4,867,600	2.93	AAA	1081	09/15/2026	CORPORATE BOND	ASSET-BACKED OBLIGATION
		<b>52,250,000</b>	<b>50,446,898</b>						
00206RDJ8	AT&T INC	5,000,000	3,781,050	4.50	BAA2	8927	03/09/2048	CORPORATE BOND	INDUSTRIALS
00206RGQ9	AT&T INC	5,000,000	4,553,000	4.30	BAA2	2330	02/15/2030	CORPORATE BOND	INDUSTRIALS
00287YBV0	ABBVIE INC	5,000,000	4,640,050	2.95	A3	1148	11/21/2026	CORPORATE BOND	INDUSTRIALS
00724FAC5	ADOBE SYSTEMS INC	10,000,000	9,714,500	3.25	A2	490	02/01/2025	CORPORATE BOND	INDUSTRIALS
015271AW9	ALEXANDRIA REAL ESTATE E	3,000,000	2,181,060	2.00	BAA1	3153	05/18/2032	CORPORATE BOND	INDUSTRIALS
023135CF1	AMAZON.COM INC	4,000,000	3,763,600	3.30	A1	1291	04/13/2027	CORPORATE BOND	OTHER CORPORATE BONDS
031162CR9	AMGEN INC	1,000,000	705,730	3.15	BAA1	5988	02/21/2040	CORPORATE BOND	INDUSTRIALS
031162CS7	AMGEN INC	1,000,000	654,620	3.38	BAA1	9641	02/21/2050	CORPORATE BOND	INDUSTRIALS
035240AT7	ANHEUSER-BUSCH INBEV WOR	1,000,000	835,730	4.50	A3	9741	06/01/2050	CORPORATE BOND	INDUSTRIALS
037833CX6	APPLE INC	5,000,000	4,657,750	3.00	AAA	1359	06/20/2027	CORPORATE BOND	INDUSTRIALS
06051GGL7	BANK OF AMERICA CORP	6,000,000	5,525,940	3.71	A1	1668	04/24/2028	CORPORATE BOND	FINANCIALS
06051GKG3	BANK OF AMERICA CORP	10,000,000	9,836,100	1.84	A1	493	02/04/2025	CORPORATE BOND	FINANCIALS
06051GKJ7	BANK OF AMERICA CORP	10,000,000	8,916,700	2.55	A1	1588	02/04/2028	CORPORATE BOND	FINANCIALS
09247XAN1	BLACKROCK INC	5,000,000	4,677,000	3.20	AA3	1262	03/15/2027	CORPORATE BOND	FINANCIALS
09256BAL1	BLACKSTONE HOLDINGS FINA	5,000,000	4,054,400	2.50	N/A	2294	01/10/2030	CORPORATE BOND	PRIVATE PLACEMENTS
09261BAG5	BLACKSTONE HOLDINGS FINA	2,000,000	1,517,620	2.55	N/A	3104	03/30/2032	CORPORATE BOND	PRIVATE PLACEMENTS
126408GU1	CSX CORP	2,000,000	1,884,640	5.50	A3	6407	04/15/2041	CORPORATE BOND	INDUSTRIALS
149123CJ8	CATERPILLAR INC	2,000,000	1,404,480	3.25	A2	9688	04/09/2050	CORPORATE BOND	INDUSTRIALS
166764CA6	CHEVRON CORP	2,000,000	1,341,720	3.08	AA2	9720	05/11/2050	CORPORATE BOND	INDUSTRIALS
172967BU4	CITIGROUP INC	2,000,000	1,921,540	5.88	BAA2	3433	02/22/2033	CORPORATE BOND	FINANCIALS
172967NF4	CITIGROUP INC	2,000,000	1,279,360	2.90	A3	6974	11/03/2042	CORPORATE BOND	FINANCIALS
23331ABQ1	D.R. HORTON INC	5,000,000	4,384,300	1.30	BAA1	1111	10/15/2026	CORPORATE BOND	INDUSTRIALS
25389JAR7	DIGITAL REALTY TRUST LP	5,000,000	4,617,500	3.70	BAA2	1415	08/15/2027	CORPORATE BOND	FINANCIALS
25389JAU0	DIGITAL REALTY TRUST LP	5,000,000	4,417,450	3.60	BAA2	2101	07/01/2029	CORPORATE BOND	FINANCIALS
260543CE1	DOW CHEMICAL CO/THE	1,000,000	882,860	5.25	BAA1	6621	11/15/2041	CORPORATE BOND	INDUSTRIALS
29157TAD8	EMORY UNIVERSITY	5,000,000	4,076,650	2.14	AA2	2528	09/01/2030	CORPORATE BOND	INDUSTRIALS
29250NBL8	ENBRIDGE INC	2,000,000	1,905,700	2.50	BAA1	503	02/14/2025	CORPORATE BOND	OTHER GLOBAL CORP BONDS
29379VBX0	ENTERPRISE PRODUCTS OPER	1,500,000	1,273,305	2.80	BAA1	2315	01/31/2030	CORPORATE BOND	INDUSTRIALS

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30161MAS2	EXELON GENERATION CO LLC	7,000,000	6,672,050	3.25	BAA2	610	06/01/2025	CORPORATE BOND	INDUSTRIALS
30231GAF9	EXXON MOBIL CORPORATION	10,000,000	9,631,400	2.71	AA2	523	03/06/2025	CORPORATE BOND	INDUSTRIALS
36962G3P7	GENERAL ELEC CAP CORP	2,000,000	2,016,380	5.88	BAA1	5220	01/14/2038	CORPORATE BOND	FINANCIALS
37045XBQ8	GENERAL MOTORS FINL CO	5,000,000	4,685,050	4.00	BAA2	1102	10/06/2026	CORPORATE BOND	INDUSTRIALS
37045XDS2	GENERAL MOTORS FINL CO	4,000,000	3,094,720	3.10	BAA2	3026	01/12/2032	CORPORATE BOND	INDUSTRIALS
38141GFD1	GOLDMAN SACHS GROUP INC	2,000,000	2,025,300	6.75	BAA2	5115	10/01/2037	CORPORATE BOND	FINANCIALS
406216BG5	HALLIBURTON CO	4,009,000	3,876,222	3.80	A3	777	11/15/2025	CORPORATE BOND	INDUSTRIALS
406216BJ9	HALLIBURTON CO	2,000,000	1,798,600	4.85	A3	4429	11/15/2035	CORPORATE BOND	INDUSTRIALS
437076CK6	HOME DEPOT INC	4,000,000	2,375,800	2.75	A2	10212	09/15/2051	CORPORATE BOND	INDUSTRIALS
46647PAF3	JPMORGAN CHASE&CO	6,000,000	5,517,000	3.54	A1	1675	05/01/2028	CORPORATE BOND	FINANCIALS
46647PCU8	JPMORGAN CHASE&CO	10,000,000	7,961,300	2.96	A1	3405	01/25/2033	CORPORATE BOND	FINANCIALS
501044DN8	KROGER CO	2,000,000	1,441,520	3.95	BAA1	9604	01/15/2050	CORPORATE BOND	INDUSTRIALS
501044DP3	KROGER CO	2,000,000	1,599,160	2.20	BAA1	2405	05/01/2030	CORPORATE BOND	INDUSTRIALS
539830BH1	LOCKHEED MARTIN CORP	2,488,000	2,394,377	3.55	A2	838	01/15/2026	CORPORATE BOND	INDUSTRIALS
539830BQ1	LOCKHEED MARTIN CORP	2,000,000	1,246,840	2.80	A2	9755	06/15/2050	CORPORATE BOND	INDUSTRIALS
539830BR9	LOCKHEED MARTIN CORP	5,000,000	4,484,200	3.90	A2	3181	06/15/2032	CORPORATE BOND	OTHER CORPORATE BONDS
565849AE6	MARATHON OIL CORP	2,000,000	1,947,860	6.60	BAA3	5115	10/01/2037	CORPORATE BOND	FINANCIALS
565849AP1	MARATHON OIL CORP	5,000,000	4,702,900	4.40	BAA3	1384	07/15/2027	CORPORATE BOND	INDUSTRIALS
58013MFC3	MCDONALD'S CORP	5,000,000	4,072,700	4.45	BAA1	8553	03/01/2047	CORPORATE BOND	INDUSTRIALS
59022CAJ2	MERRILL LYNCH&CO	2,000,000	1,972,280	6.11	A3	4870	01/29/2037	CORPORATE BOND	FINANCIALS
61744YAP3	MORGAN STANLEY	10,000,000	9,118,500	3.77	A1	1943	01/24/2029	CORPORATE BOND	FINANCIALS
61761JZN2	MORGAN STANLEY	5,000,000	4,644,150	3.95	BAA1	1301	04/23/2027	CORPORATE BOND	FINANCIALS
637432NY7	NATIONAL RURAL UTIL COOP	5,000,000	3,978,250	2.75	A1	3120	04/15/2032	CORPORATE BOND	INDUSTRIALS
665772CQ0	NORTHERN STATES PWR-MINN	5,000,000	3,513,300	3.60	AA3	8751	09/15/2047	CORPORATE BOND	INDUSTRIALS
66989HAN8	NOVARTIS CAPITAL CORP	5,000,000	4,675,300	3.10	A1	1325	05/17/2027	CORPORATE BOND	INDUSTRIALS
69371RR73	PACCAR FINANCIAL CORP	5,000,000	4,800,700	2.85	A1	555	04/07/2025	CORPORATE BOND	OTHER CORPORATE BONDS
695114CT3	PACIFICORP	8,000,000	5,624,000	4.13	A1	9239	01/15/2049	CORPORATE BOND	INDUSTRIALS
698299BK9	REPUBLIC OF PANAMA	5,000,000	4,197,300	3.16	BAA2	2307	01/23/2030	CORPORATE BOND	OTHER CORPORATE BONDS
742651DP4	PRIVATE EXPORT FUNDING	4,000,000	3,907,960	2.45	AAA	289	07/15/2024	CORPORATE BOND	FINANCIALS
742718FW4	PROCTER&GAMBLE CO/THE	5,000,000	4,119,150	2.30	AA3	3046	02/01/2032	CORPORATE BOND	INDUSTRIALS
74340XBM2	PROLOGIS LP	4,000,000	3,264,360	2.25	A3	2389	04/15/2030	CORPORATE BOND	INDUSTRIALS
822582BE1	SHELL INTERNATIONAL FIN	5,000,000	4,404,600	4.13	AA2	4241	05/11/2035	CORPORATE BOND	OTHER GLOBAL CORP BONDS
87612EBN5	TARGET CORP	2,000,000	1,220,100	2.95	A2	10334	01/15/2052	CORPORATE BOND	INDUSTRIALS
911312BM7	UNITED PARCEL SERVICE	5,000,000	4,608,450	3.05	A2	1507	11/15/2027	CORPORATE BOND	INDUSTRIALS
91159HJB7	US BANCORP	2,000,000	1,409,000	2.49	A3	4783	11/03/2036	CORPORATE BOND	FINANCIALS
913017BT5	UNITED TECHNOLOGIES CORP	1,000,000	818,060	4.50	BAA1	6819	06/01/2042	CORPORATE BOND	INDUSTRIALS
91324PCY6	UNITEDHEALTH GROUP INC	5,000,000	4,690,850	3.38	A2	1293	04/15/2027	CORPORATE BOND	INDUSTRIALS
91324PDU3	UNITEDHEALTH GROUP INC	4,000,000	2,879,240	3.70	A2	9451	08/15/2049	CORPORATE BOND	INDUSTRIALS
92343VFU3	VERIZON COMMUNICATIONS	5,000,000	2,890,500	2.88	BAA1	9913	11/20/2050	CORPORATE BOND	INDUSTRIALS
92826CAD4	VISA INC	5,000,000	4,772,250	3.15	AA3	806	12/14/2025	CORPORATE BOND	FINANCIALS
94106BAA9	WASTE CONNECTIONS INC	5,000,000	4,198,200	2.60	BAA1	2316	02/01/2030	CORPORATE BOND	OTHER GLOBAL CORP BONDS

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95040QAC8	WELLTOWER INC	5,000,000	4,800,950	4.25	BAA1	914	04/01/2026	CORPORATE BOND	FINANCIALS
95040QAD6	WELLTOWER INC	5,000,000	4,658,050	4.25	BAA1	1659	04/15/2028	CORPORATE BOND	FINANCIALS
		<b>305,997,000</b>	<b>266,113,233</b>						
3136BG3V1	FED NATL MTG ASSN	2,659,556	2,026,614	2.00		10252	10/25/2051	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BLP79	FEDERAL NATIONAL MORTGAGE ASSN	5,000,000	4,181,935	2.29		2429	05/25/2030	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3137BCVX3	FED HOME LN MTG CORP	4,350,771	4,186,181	3.50	N/A	3546	06/15/2033	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137BDSA5	FED HOME LN MTG CORP	9,284,000	8,558,641	3.00	N/A	4215	04/15/2035	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137BLMZ8	FHLMC MULTIFAMILY STRUCTURED P	5,741,000	5,501,198	3.01	N/A	695	08/25/2025	CORPORATE BOND	AGENCY MORTGAGE-BACKED SECURITIES
3137FGZT5	FED HOME LN MTG CORP	10,000,000	9,485,200	3.93	N/A	1730	06/25/2028	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FJXQ7	FHLMC MULTIFAMILY STRUCTURED P	9,950,297	9,633,181	3.75	N/A	695	08/25/2025	CORPORATE BOND	AGENCY MORTGAGE-BACKED SECURITIES
3137FNAE0	FHLMC MULTIFAMILY STRUCTURED P	7,129,000	6,310,234	2.79	N/A	2095	06/25/2029	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FQJZ7	FHLMC MULTIFAMILY STRUCTURED P	5,025,000	3,962,765	2.86	N/A	4043	10/25/2034	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FRSW2	FED HOME LN MTG CORP	8,009,146	6,590,486	3.00	N/A	9645	02/25/2050	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FXQW1	FHLMC MULTIFAMILY STRUCTURED P	3,120,000	2,144,345	1.86	N/A	4408	10/25/2035	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137H2NY6	FHLMC MULTIFAMILY STRUCTURED P	4,000,000	2,796,120	2.18	N/A	4713	08/25/2036	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137H5DP9	FHLMC MULTIFAMILY STRUCTURED P	3,500,000	2,829,890	2.35	N/A	2978	11/25/2031	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
38378TTN0	GOVT NATL MTG ASSN	762,488	740,437	3.50	N/A	6930	09/20/2042	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38379GAP2	GOVT NATL MTG ASSN	912,004	872,012	3.00	N/A	7569	06/20/2044	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38380UDY6	GOVT NATL MTG ASSN	3,375,064	3,061,689	3.00	N/A	5285	03/20/2038	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383CL73	GOVT NATL MTG ASSN	2,000,000	1,046,580	2.00	N/A	10217	09/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383UC73	GOVERNMENT NATIONAL MORTGAGE ASSN	5,000,000	4,420,450	5.00	N/A	10613	10/20/2052	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
		<b>89,818,326</b>	<b>78,347,960</b>						
31283GJE8	FED HOME LN MTG CORP POOL #G00261	407	406	8.50	N/A	306	08/01/2024	FHLMC	AGENCY POOLS
3128F4LD1	FED HOME LN MTG CORP POOL #D64824	2,680	2,663	7.00	N/A	732	10/01/2025	FHLMC	AGENCY POOLS
3128FBVU6	FED HOME LN MTG CORP POOL #D70627	1,920	1,931	6.50	N/A	914	04/01/2026	FHLMC	AGENCY POOLS
31292GMF0	FED HOME LN MTG CORP POOL #C00358	745	745	8.50	N/A	306	08/01/2024	FHLMC	AGENCY POOLS
31292GMH6	FED HOME LN MTG CORP POOL #C00360	434	433	8.00	N/A	337	09/01/2024	FHLMC	AGENCY POOLS
31296W5X1	FED HOME LN MTG CORP POOL #A20862	43,564	42,666	5.00	N/A	3836	04/01/2034	FHLMC	AGENCY POOLS
31296WVKH9	FED HOME LN MTG CORP POOL #A20296	74,014	72,622	5.00	N/A	3836	04/01/2034	FHLMC	AGENCY POOLS
31298QVK1	FED HOME LN MTG CORP POOL #C54218	1,457	1,466	6.50	N/A	2831	07/01/2031	FHLMC	AGENCY POOLS
3132AC2W9	FED HOME LN MTG CORP POOL #ZT0789	2,712,803	2,456,741	4.00	N/A	9133	10/01/2048	FHLMC	AGENCY POOLS
3132DNQY3	FED HOME LOAN MTGE CORP POOL #SD1115	4,683,926	4,183,777	4.00	N/A	10502	07/01/2052	FHLMC	AGENCY POOLS
3132DNYV9	FED HOME LOAN MTGE CORP POOL #SD1624	3,712,944	3,529,858	5.00	N/A	10564	09/01/2052	FHLMC	AGENCY POOLS
3132DP4F2	FED HOME LOAN MTGE CORP POOL #SD2622	6,476,415	6,122,609	5.00	N/A	10717	02/01/2053	FHLMC	AGENCY POOLS
31334WD81	FED HOME LN MTG CORP POOL #QA0127	3,087,276	2,700,841	3.50	N/A	9376	06/01/2049	FHLMC	AGENCY POOLS
31335GHQ1	FED HOME LN MTG CORP POOL #C80239	386	386	8.50	N/A	398	11/01/2024	FHLMC	AGENCY POOLS
31335H4Q3	FED HOME LN MTG CORP POOL #C90831	4,752	4,587	5.00	N/A	214	05/01/2024	FHLMC	AGENCY POOLS
3133B3XC6	FED HOME LN MTG CORP POOL #QD6075	7,295,209	5,800,274	2.50	N/A	10351	02/01/2052	FHLMC	AGENCY POOLS
3133BH2A3	FED HOME LOAN MTGE CORP POOL #QE7969	4,510,308	4,144,252	4.50	N/A	10533	08/01/2052	FHLMC	AGENCY POOLS

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3133KGLL0	FED HOME LN MTG CORP POOL #RA1231	3,265,081	2,728,073	3.00	N/A	9437	08/01/2049	FHLMC	AGENCY POOLS
3133KJMD1	FED HOME LN MTG CORP POOL #RA3056	4,093,013	3,406,492	3.00	N/A	9771	07/01/2050	FHLMC	AGENCY POOLS
3133KN7E7	FED HOME LOAN MTGE CORP POOL #RA7193	4,630,284	3,996,769	3.50	N/A	10411	04/01/2052	FHLMC	AGENCY POOLS
3133KQWT9	FED HOME LOAN MTGE CORP POOL #RA8758	4,678,859	4,527,638	5.50	N/A	10745	03/01/2053	FHLMC	AGENCY POOLS
31380HBM8	FED NATL MTG ASSN POOL #440244	3,381	3,397	6.50	N/A	1798	09/01/2028	FNMA	AGENCY POOLS
31384CXK5	FED NATL MTG ASSN POOL #520082	28,591	28,510	7.50	N/A	2254	12/01/2029	FNMA	AGENCY POOLS
31402CYK2	FED NATL MTG ASSN POOL #725314	116,261	113,917	5.00	N/A	3836	04/01/2034	FNMA	AGENCY POOLS
3140FXKG6	FED NATL MTG ASSN POOL #BF0294	4,279,850	3,730,959	3.50	N/A	9072	08/01/2048	FNMA	AGENCY POOLS
3140H6J91	FED NATL MTG ASSN POOL #BJ4787	4,622,385	3,983,895	3.50	N/A	8890	02/01/2048	FNMA	AGENCY POOLS
3140JXTD0	FED NATL MTG ASSN POOL #BO3247	5,724,892	4,790,532	3.00	N/A	9529	11/01/2049	FNMA	AGENCY POOLS
3140L0SJ7	FED NATL MTG ASSN POOL #BR2320	8,013,767	6,129,249	2.00	N/A	9955	01/01/2051	FNMA	AGENCY POOLS
3140QB4R6	FED NATL MTG ASSN POOL #CA4431	1,992,488	1,739,681	3.50	N/A	9498	10/01/2049	FNMA	AGENCY POOLS
3140QCHG4	FED NATL MTG ASSN POOL #CA4730	4,676,909	3,744,895	2.50	N/A	9529	11/01/2049	FNMA	AGENCY POOLS
3140QHGH2	FED NATL MTG ASSN POOL #CA9199	3,636,546	2,908,800	2.50	N/A	9986	02/01/2051	FNMA	AGENCY POOLS
3140QKGG7	FED NATL MTG ASSN POOL #CB0198	3,962,981	3,290,186	3.00	N/A	10045	04/01/2051	FNMA	AGENCY POOLS
3140QN7A4	FEDL NATL MTGE ASSN POOL #CB3588	2,777,325	2,424,355	3.50	N/A	10441	05/01/2052	FNMA	AGENCY POOLS
3140X4V94	FED NATL MTG ASSN POOL #FM1539	3,740,863	3,469,089	4.50	N/A	9468	09/01/2049	FNMA	AGENCY POOLS
3140X5FC2	FED NATL MTG ASSN POOL #FM1962	1,366,663	1,194,177	3.50	N/A	9529	11/01/2049	FNMA	AGENCY POOLS
3140X5FK4	FED NATL MTG ASSN POOL #FM1969	2,794,403	2,334,807	3.00	N/A	9529	11/01/2049	FNMA	AGENCY POOLS
3140XFLN9	FEDL NATL MTGE ASSN POOL #FS0332	4,318,144	3,619,122	3.00	N/A	10320	01/01/2052	FNMA	AGENCY POOLS
3140XGGA1	FEDL NATL MTGE ASSN POOL #FS1092	4,433,681	3,833,139	3.50	N/A	10411	04/01/2052	FNMA	AGENCY POOLS
3140XGLU1	FEDL NATL MTGE ASSN POOL #FS1238	3,416,497	2,979,185	3.50	N/A	10380	03/01/2052	FNMA	AGENCY POOLS
3140XGXE4	FEDL NATL MTGE ASSN POOL #FS1576	4,460,241	3,912,077	3.50	N/A	10411	04/01/2052	FNMA	AGENCY POOLS
3140XHYN1	FEDL NATL MTGE ASSN POOL #FS2516	4,714,252	4,201,294	4.00	N/A	10502	07/01/2052	FNMA	AGENCY POOLS
3140XKNU0	FEDL NATL MTGE ASSN POOL #FS4002	9,535,700	8,999,985	5.00	N/A	10717	02/01/2053	FNMA	AGENCY POOLS
3140XKW97	FEDL NATL MTGE ASSN POOL #FS4271	9,577,393	9,270,629	5.50	N/A	10776	04/01/2053	FNMA	AGENCY POOLS
36179YAS3	GOVT NATL MTGE ASSN II POOL #MA9017	1,991,085	1,932,348	5.50	N/A	10886	07/20/2053	GNMA2	AGENCY POOLS
36179YDL5	GOVT NATL MTGE ASSN II POOL #MA9107	6,983,908	6,923,987	6.00	N/A	10917	08/20/2053	GNMA2	AGENCY POOLS
3617XBF7	GOVT NATL MTGE ASSN II POOL #CI6474	5,574,910	4,416,778	2.50	N/A	10370	02/20/2052	GNMA2	AGENCY POOLS
36206PVT4	GOVT NATL MTG ASSN POOL #417426	4,963	4,971	7.50	N/A	958	05/15/2026	GNMA1	AGENCY POOLS
36211EKS6	GOVT NATL MTG ASSN POOL #510705	1,621	1,619	7.50	N/A	2238	11/15/2029	GNMA1	AGENCY POOLS
		<b>152,026,173</b>	<b>133,706,812</b>						
913366KB5	UNIV OF CALIFORNIA CA RGTS MED	<b>5,000,000</b>	<b>3,172,200</b>	3.01	AA3	9724	05/15/2050	GOVERNMENT BOND	MUNICIPAL - TAXABLE
3130A4CH3	FED HOME LN BK	<b>10,000,000</b>	<b>9,589,300</b>	2.38	AAA	531	03/14/2025	MORTGAGE RELATED	AGENCY BONDS
912797HD2	UNITED STATES TREASURY BILLS	<b>7,000,000</b>	<b>6,969,271</b>	-	N/A	31	10/31/2023	TREASURY BILL	US TREASURY
912810QK7	US TREASURY BOND	2,000,000	1,775,780	3.88	AAA	6164	08/15/2040	TREASURY NOTE	US TREASURY BONDS&NTS
912810QW1	US TREASURY BOND	3,000,000	2,295,810	3.00	AAA	6802	05/15/2042	TREASURY NOTE	US TREASURY BONDS&NTS

**COLORADO STATE TREASURY FY24  
PORTFOLIO DETAIL  
9/30/2023**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Moody's Rating	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
912810QZ4	US TREASURY BOND	13,000,000	10,063,820	3.13	AAA	7078	02/15/2043	TREASURY NOTE	US TREASURY BONDS&NTS
912810RH3	US TREASURY BOND	10,000,000	7,640,600	3.13	AAA	7625	08/15/2044	TREASURY NOTE	US TREASURY BONDS&NTS
912810RJ9	US TREASURY BOND	10,000,000	7,463,700	3.00	AAA	7717	11/15/2044	TREASURY NOTE	US TREASURY BONDS&NTS
912810RM2	US TREASURY BOND	3,000,000	2,227,860	3.00	AAA	7898	05/15/2045	TREASURY NOTE	US TREASURY BONDS&NTS
912810SC3	US TREASURY BOND	5,000,000	3,744,150	3.13	AAA	8994	05/15/2048	TREASURY NOTE	US TREASURY BONDS&NTS
912810SN9	US TREASURY BOND	3,000,000	1,415,400	1.25	AAA	9724	05/15/2050	TREASURY NOTE	US TREASURY BONDS&NTS
912810TC2	US TREASURY BOND	5,000,000	3,244,750	2.00	AAA	6621	11/15/2041	TREASURY NOTE	US TREASURY BONDS&NTS
912810TM0	UNITED STATES TREASURY BONDS	10,000,000	8,875,800	4.00	AAA	6986	11/15/2042	TREASURY NOTE	US TREASURY BONDS&NTS
912810TN8	UNITED STATES TREASURY BONDS	9,000,000	7,443,270	3.63	AAA	10731	02/15/2053	TREASURY NOTE	US TREASURY BONDS&NTS
912810TQ1	UNITED STATES TREASURY BONDS	5,000,000	4,351,550	3.88	AAA	7078	02/15/2043	TREASURY NOTE	US TREASURY BONDS&NTS
9128285J5	US TREASURY NOTE	7,000,000	6,721,610	3.00	AAA	762	10/31/2025	TREASURY NOTE	US TREASURY BONDS&NTS
912828X88	US TREASURY NOTE	17,500,000	16,138,325	2.38	AAA	1323	05/15/2027	TREASURY NOTE	US TREASURY BONDS&NTS
91282CEN7	UNITED STATES TREASURY NOTES	10,000,000	9,351,200	2.75	AAA	1308	04/30/2027	TREASURY NOTE	US TREASURY BONDS&NTS
91282CEV9	UNITED STATES TREASURY NOTES	3,000,000	2,787,900	3.25	AAA	2100	06/30/2029	TREASURY NOTE	US TREASURY BONDS&NTS
91282CFG1	UNITED STATES TREASURY NOTES	10,000,000	9,801,200	3.25	AAA	336	08/31/2024	TREASURY NOTE	US TREASURY BONDS&NTS
91282CGM7	UNITED STATES TREASURY NOTES	10,000,000	9,175,000	3.50	AAA	3426	02/15/2033	TREASURY NOTE	US TREASURY BONDS&NTS
		<b>135,500,000</b>	<b>114,517,725</b>						
<b>PUBLIC SCHOOL PERMANENT FUND</b>		<b>757,591,499</b>	<b>662,863,398</b>						

**NOTE 1.:** This report represents the Treasury-managed portion only; investments with a market value of \$675.1 million managed externally are excluded.  
**NOTE 2.:** The Public School Permanent Fund also includes \$2.0M in cash which is invested as part of the Treasury Pool