

**COLORADO STATE TREASURY FY24  
PORTFOLIO DETAIL  
9/30/2024**

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>								
02582JJT8	AMERICAN EXPRESS CREDIT ACCOUNT	5,000,000	4,964,000	3.390000000	959	05/17/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
02589BAA8	AMERICAN EXPRESS CREDIT ACCOUNT	10,000,000	9,889,100	2.210000000	896	03/15/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
06742LAV5	BARCLAYS DRYROCK ISSUANCE TRUST	5,000,000	4,956,350	3.070000000	1233	02/15/2028	CORPORATE BOND	ASSET-BACKED OBLIGATION
254683CS2	DISCOVER CARD EXECUTION NOTE	10,000,000	9,919,100	3.320000000	957	05/15/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
3137BLMZ8	FHLMC MULTIFAMILY STRUCTURED P	5,682,042	5,613,062	3.010000000	329	08/25/2025	CORPORATE BOND	AGENCY MORTGAGE-BACKED SECURITIES
3137FJXQ7	FHLMC MULTIFAMILY STRUCTURED P	9,291,799	9,226,756	3.750000000	329	08/25/2025	CORPORATE BOND	AGENCY MORTGAGE-BACKED SECURITIES
362585AC5	GM FINANCIAL SECURITIZED TERM	3,008,279	2,982,829	3.100000000	869	02/16/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
		<b>47,982,119</b>	<b>47,551,197</b>					
00206RDJ8	AT&T INC	5,000,000	4,433,400	4.500000000	8561	03/09/2048	CORPORATE BOND	INDUSTRIALS
00206RGQ9	AT&T INC	5,000,000	4,993,900	4.300000000	1964	02/15/2030	CORPORATE BOND	INDUSTRIALS
00287YBV0	ABBVIE INC	5,000,000	4,894,700	2.950000000	782	11/21/2026	CORPORATE BOND	INDUSTRIALS
00724FAC5	ADOBE SYSTEMS INC	10,000,000	9,939,000	3.250000000	124	02/01/2025	CORPORATE BOND	INDUSTRIALS
015271AW9	ALEXANDRIA REAL ESTATE E	3,000,000	2,482,410	2.000000000	2787	05/18/2032	CORPORATE BOND	INDUSTRIALS
015271BB4	ALEXANDRIA REAL ESTATE EQ INC	3,000,000	2,870,010	5.150000000	10424	04/15/2053	CORPORATE BOND	OTHER CORPORATE BONDS
023135CF1	AMAZON.COM INC	4,000,000	3,948,920	3.300000000	925	04/13/2027	CORPORATE BOND	OTHER CORPORATE BONDS
02665WFL0	AMERICAN HONDA FINANCE	5,000,000	5,146,600	5.050000000	2474	07/10/2031	CORPORATE BOND	OTHER CORPORATE BONDS
031162CR9	AMGEN INC	1,000,000	798,030	3.150000000	5622	02/21/2040	CORPORATE BOND	INDUSTRIALS
031162CS7	AMGEN INC	1,000,000	761,930	3.375000000	9275	02/21/2050	CORPORATE BOND	INDUSTRIALS
035240AT7	ANHEUSER-BUSCH INBEV WOR	1,000,000	953,230	4.500000000	9375	06/01/2050	CORPORATE BOND	INDUSTRIALS
036752AY9	ELEVANCE HEALTH INC	7,000,000	7,262,990	5.150000000	1719	06/15/2029	CORPORATE BOND	OTHER CORPORATE BONDS
037833CX6	APPLE INC	5,000,000	4,911,300	3.000000000	993	06/20/2027	CORPORATE BOND	INDUSTRIALS
06051GGL7	BANK OF AMERICA CORP	6,000,000	5,913,120	3.705001200	1302	04/24/2028	CORPORATE BOND	FINANCIALS
06051GKJ7	BANK OF AMERICA CORP	10,000,000	9,607,800	2.550999600	1222	02/04/2028	CORPORATE BOND	FINANCIALS
06738EBK0	BARCLAYS PLC	9,000,000	9,028,890	5.087998800	2089	06/20/2030	CORPORATE BOND	OTHER GLOBAL CORP BONDS
06738ECA1	BARCLAYS PLC	3,500,000	3,660,300	5.745999600	3235	08/09/2033	CORPORATE BOND	OTHER GLOBAL CORP BONDS
06738ECR4	BARCLAYS PLC	1,500,000	1,560,375	5.690001600	1989	03/12/2030	CORPORATE BOND	OTHER GLOBAL CORP BONDS
09247XAN1	BLACKROCK INC	5,000,000	4,927,700	3.200000000	896	03/15/2027	CORPORATE BOND	FINANCIALS
09256BAL1	BLACKSTONE HOLDINGSFINA	5,000,000	4,580,700	2.500000000	1928	01/10/2030	CORPORATE BOND	PRIVATE PLACEMENTS
09261BAG5	BLACKSTONE HOLDINGS FINA	2,000,000	1,737,100	2.550000000	2738	03/30/2032	CORPORATE BOND	PRIVATE PLACEMENTS
12505BAH3	CBRE SERVICES INC	9,906,000	9,906,885	5.500000000	1644	04/01/2029	CORPORATE BOND	OTHER CORPORATE BONDS
126408GU1	CSX CORP	2,000,000	2,105,400	5.500000000	6041	04/15/2041	CORPORATE BOND	INDUSTRIALS
149123CJ8	CATERPILLAR INC	2,000,000	1,531,560	3.250000000	9322	04/09/2050	CORPORATE BOND	INDUSTRIALS
166764CA6	CHEVRON CORP	2,000,000	1,464,460	3.078000000	9354	05/11/2050	CORPORATE BOND	INDUSTRIALS
172967BU4	CITIGROUP INC	2,000,000	2,129,160	5.875000000	3067	02/22/2033	CORPORATE BOND	FINANCIALS
172967NF4	CITIGROUP INC	2,000,000	1,507,080	2.904001200	6608	11/03/2042	CORPORATE BOND	FINANCIALS
23331ABQ1	D.R. HORTON INC	5,000,000	4,730,150	1.300000000	745	10/15/2026	CORPORATE BOND	INDUSTRIALS
25389JAR7	DIGITAL REALTY TRUST LP	5,000,000	4,929,550	3.700000000	1049	08/15/2027	CORPORATE BOND	FINANCIALS
25389JAU0	DIGITAL REALTY TRUST LP	5,000,000	4,832,300	3.600000000	1735	07/01/2029	CORPORATE BOND	FINANCIALS
260543CE1	DOW CHEMICAL CO/THE	1,000,000	989,460	5.250000000	6255	11/15/2041	CORPORATE BOND	INDUSTRIALS
28622HAC5	ELEVANCE HEALTH INC	9,000,000	8,831,160	5.125000000	10365	02/15/2053	CORPORATE BOND	OTHER CORPORATE BONDS
29157TAD8	EMORY UNIVERSITY	5,000,000	4,504,300	2.143000000	2162	09/01/2030	CORPORATE BOND	INDUSTRIALS
29336TAE0	ENLINK MIDSTREAM LLC	5,000,000	5,166,350	5.650000000	3623	09/01/2034	CORPORATE BOND	OTHER CORPORATE BONDS
29379VBX0	ENTERPRISE PRODUCTS OPER	1,500,000	1,399,425	2.800000000	1949	01/31/2030	CORPORATE BOND	INDUSTRIALS
30161MAS2	EXELON GENERATION CO LLC	7,000,000	6,928,390	3.250000000	244	06/01/2025	CORPORATE BOND	INDUSTRIALS
369550BJ6	GENERAL DYNAMICS CORP	7,000,000	6,322,890	4.250000000	9314	04/01/2050	CORPORATE BOND	INDUSTRIALS
36962G3P7	GENERAL ELEC CAP CORP	2,000,000	2,191,860	5.875000000	4854	01/14/2038	CORPORATE BOND	FINANCIALS
37045XBQ8	GENERAL MOTORS FINL CO	5,000,000	4,959,650	4.000000000	736	10/06/2026	CORPORATE BOND	INDUSTRIALS
37045XDS2	GENERAL MOTORS FINL CO	4,000,000	3,498,280	3.100000000	2660	01/12/2032	CORPORATE BOND	INDUSTRIALS
38141GFD1	GOLDMAN SACHS GROUP INC	2,000,000	2,302,980	6.750000000	4749	10/01/2037	CORPORATE BOND	FINANCIALS
406216BJ9	HALLIBURTON CO	2,000,000	1,997,020	4.850000000	4063	11/15/2035	CORPORATE BOND	INDUSTRIALS
437076CK6	HOME DEPOT INC	4,000,000	2,704,120	2.750000000	9846	09/15/2051	CORPORATE BOND	INDUSTRIALS
46647PAF3	JPMORGAN CHASE&CO	6,000,000	5,891,520	3.539998800	1309	05/01/2028	CORPORATE BOND	FINANCIALS
46647PCU8	JPMORGAN CHASE&CO	10,000,000	8,999,000	2.963001600	3039	01/25/2033	CORPORATE BOND	FINANCIALS
501044DL2	KROGER CO	5,000,000	5,051,250	4.500000000	1568	01/15/2029	CORPORATE BOND	INDUSTRIALS

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501044DN8	KROGER CO	2,000,000	1,612,900	3.950000000	9238	01/15/2050	CORPORATE BOND	INDUSTRIALS
501044DP3	KROGER CO	2,000,000	1,780,980	2.200000000	2039	05/01/2030	CORPORATE BOND	INDUSTRIALS
539830BH1	LOCKHEED MARTIN CORP	2,488,000	2,470,684	3.550000000	472	01/15/2026	CORPORATE BOND	INDUSTRIALS
539830BQ1	LOCKHEED MARTIN CORP	2,000,000	1,389,000	2.800000000	9389	06/15/2050	CORPORATE BOND	INDUSTRIALS
539830BR9	LOCKHEED MARTIN CORP	5,000,000	4,898,600	3.900000000	2815	06/15/2032	CORPORATE BOND	OTHER CORPORATE BONDS
565849AE6	MARATHON OIL CORP	2,000,000	2,286,360	6.600000000	4749	10/01/2037	CORPORATE BOND	FINANCIALS
565849AP1	MARATHON OIL CORP	5,000,000	5,006,050	4.400000000	1018	07/15/2027	CORPORATE BOND	INDUSTRIALS
565849AR7	MARATHON OIL CORP	5,000,000	5,365,400	5.700000000	3470	04/01/2034	CORPORATE BOND	OTHER CORPORATE BONDS
58013MFC3	MCDONALD'S CORP	5,000,000	4,562,000	4.450000000	8187	03/01/2047	CORPORATE BOND	INDUSTRIALS
59022CAJ2	MERRILL LYNCH&CO	2,000,000	2,208,780	6.110000000	4504	01/29/2037	CORPORATE BOND	FINANCIALS
59156RCC0	METLIFE INC	1,500,000	1,484,730	5.000000000	10150	07/15/2052	CORPORATE BOND	OTHER CORPORATE BONDS
61744YAP3	MORGAN STANLEY	10,000,000	9,835,300	3.772000800	1577	01/24/2029	CORPORATE BOND	FINANCIALS
61761JZN2	MORGAN STANLEY	5,000,000	4,950,250	3.950000000	935	04/23/2027	CORPORATE BOND	FINANCIALS
637432NY7	NATIONAL RURAL UTIL COOP	5,000,000	4,473,350	2.750000000	2754	04/15/2032	CORPORATE BOND	INDUSTRIALS
665772CQ0	NORTHERN STATES PWR-MINN	5,000,000	4,016,850	3.600000000	8385	09/15/2047	CORPORATE BOND	INDUSTRIALS
66989HAN8	NOVARTIS CAPITAL CORP	5,000,000	4,916,150	3.100000000	959	05/17/2027	CORPORATE BOND	INDUSTRIALS
681936BF6	OMEGA HLTHCARE INVESTORS	3,000,000	2,985,090	4.500000000	913	04/01/2027	CORPORATE BOND	FINANCIALS
682680BK8	ONEOK INC	8,500,000	9,049,100	5.800000000	2223	11/01/2030	CORPORATE BOND	OTHER CORPORATE BONDS
682680CA9	ONEOK INC	2,000,000	1,536,880	3.950000000	9283	03/01/2050	CORPORATE BOND	OTHER CORPORATE BONDS
695114CT3	PACIFICORP	8,000,000	6,634,880	4.125000000	8873	01/15/2049	CORPORATE BOND	INDUSTRIALS
742718FW4	PROCTER&GAMBLE CO/THE	5,000,000	4,517,200	2.300000000	2680	02/01/2032	CORPORATE BOND	INDUSTRIALS
74340XB2	PROLOGIS LP	4,000,000	3,612,000	2.250000000	2023	04/15/2030	CORPORATE BOND	INDUSTRIALS
744573AY2	PUBLIC SVC ENTERPRISE GROUP	7,500,000	7,774,350	5.200000000	1644	04/01/2029	CORPORATE BOND	OTHER CORPORATE BONDS
822582BE1	SHELL INTERNATIONAL FIN	5,000,000	4,859,200	4.125000000	3875	05/11/2035	CORPORATE BOND	OTHER GLOBAL CORP BONDS
8426EPAF5	SOUTHERN CO GAS CAPITAL	5,000,000	5,174,850	5.150000000	2907	09/15/2032	CORPORATE BOND	OTHER CORPORATE BONDS
87612EBN5	TARGET CORP	2,000,000	1,417,700	2.950000000	9968	01/15/2052	CORPORATE BOND	INDUSTRIALS
911312BM7	UNITED PARCEL SERVICE	5,000,000	4,863,450	3.050000000	1141	11/15/2027	CORPORATE BOND	INDUSTRIALS
91159HJB7	US BANCORP	2,000,000	1,687,860	2.490998400	4417	11/03/2036	CORPORATE BOND	FINANCIALS
913017BT5	UNITED TECHNOLOGIES CORP	1,000,000	930,190	4.500000000	6453	06/01/2042	CORPORATE BOND	INDUSTRIALS
91324PCY6	UNITEDHEALTH GROUP INC	5,000,000	4,932,950	3.375000000	927	04/15/2027	CORPORATE BOND	INDUSTRIALS
91324PDU3	UNITEDHEALTH GROUP INC	4,000,000	3,221,480	3.700000000	9085	08/15/2049	CORPORATE BOND	INDUSTRIALS
92343VFE9	VERIZON COMMUNICATIONS	5,000,000	4,711,700	3.150000000	1999	03/22/2030	CORPORATE BOND	INDUSTRIALS
92343VFU3	VERIZON COMMUNICATIONS	5,000,000	3,390,900	2.875000000	9547	11/20/2050	CORPORATE BOND	INDUSTRIALS
94106BAA9	WASTE CONNECTIONS INC	5,000,000	4,615,450	2.600000000	1950	02/01/2030	CORPORATE BOND	OTHER GLOBALCORP BONDS
95040QAC8	WELLTOWER INC	5,000,000	4,992,650	4.250000000	548	04/01/2026	CORPORATE BOND	FINANCIALS
95040QAD6	WELLTOWER INC	5,000,000	5,005,050	4.250000000	1293	04/15/2028	CORPORATE BOND	FINANCIALS
		<b>362,988,000</b>	<b>346,456,919</b>					
3128F4LD1	FED HOME LN MTG CORP POOL #D64824	1,447	1,504	7.000000000	366	10/01/2025	FHLMC	AGENCY POOLS
3128FBVU6	FED HOME LN MTG CORP POOL #D70627	896	924	6.500000000	548	04/01/2026	FHLMC	AGENCY POOLS
31296W5X1	FED HOME LN MTG CORP POOL #A20862	40,039	41,099	5.000000000	3470	04/01/2034	FHLMC	AGENCY POOLS
31296WKH9	FED HOME LN MTG CORP POOL #A20296	54,383	55,829	5.000000000	3470	04/01/2034	FHLMC	AGENCY POOLS
31298QVK1	FED HOME LN MTG CORP POOL #C54218	981	1,012	6.500000000	2465	07/01/2031	FHLMC	AGENCY POOLS
3132AC2W9	FED HOME LN MTG CORP POOL #ZT0789	2,481,756	2,413,930	4.000000000	8767	10/01/2048	FHLMC	AGENCY POOLS
3132DNGY3	FED HOME LOAN MTGE CORP POOL #SD1115	4,364,965	4,214,243	4.000000000	10136	07/01/2052	FHLMC	AGENCY POOLS
3132DNYV9	FED HOME LOAN MTGE CORP POOL #SD1624	3,343,746	3,407,344	5.000000000	10198	09/01/2052	FHLMC	AGENCY POOLS
3132DP4F2	FED HOME LOAN MTGE CORP POOL #SD2622	6,094,241	6,165,666	5.000000000	10351	02/01/2053	FHLMC	AGENCY POOLS
3132DSMC3	FED HOME LOAN MTGE CORP POOL #SD4855	4,741,371	4,822,686	5.500000000	10716	02/01/2054	FHLMC	AGENCY POOLS
31334WD81	FED HOME LN MTG CORP POOL #QA0127	2,795,496	2,637,886	3.500000000	9010	06/01/2049	FHLMC	AGENCY POOLS
3133B3XC6	FED HOME LN MTG CORP POOL #QD6075	6,937,607	6,032,249	2.500000000	9985	02/01/2052	FHLMC	AGENCY POOLS
3133BH2A3	FED HOME LOAN MTGE CORP POOL #QE7969	4,056,417	3,993,299	4.500000000	10167	08/01/2052	FHLMC	AGENCY POOLS
3133KGLL0	FED HOME LN MTG CORP POOL #RA1231	2,915,831	2,664,108	3.000000000	9071	08/01/2049	FHLMC	AGENCY POOLS
3133KJMD1	FED HOME LN MTG CORP POOL #RA3056	3,707,415	3,376,862	3.000000000	9405	07/01/2050	FHLMC	AGENCY POOLS
3133KN7E7	FED HOME LOAN MTGE CORP POOL #RA7193	4,274,287	3,999,792	3.500000000	10045	04/01/2052	FHLMC	AGENCY POOLS
3133KQWT9	FED HOME LOAN MTGE CORP POOL #RA8758	4,215,045	4,150,865	5.500000000	10379	03/01/2053	FHLMC	AGENCY POOLS
3136BG3V1	FED NATL MTG ASSN	2,503,075	2,020,610	2.000000000	9886	10/25/2051	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BLP79	FEDERAL NATIONAL MORTGAGE ASSN	5,000,000	4,571,810	2.289999600	2063	05/25/2030	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3137BCVX3	FED HOME LN MTG CORP	2,924,116	2,904,759	3.500000000	3180	06/15/2033	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES

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3137BDSA5	FED HOME LN MTG CORP	9,284,000	9,016,435	3.000000000	3849	04/15/2035	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FGZT5	FED HOME LN MTG CORP	10,000,000	9,993,600	3.926000000	1364	06/25/2028	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FNAE0	FHLMC MULTIFAMILY STRUCTURED P	7,129,000	6,773,548	2.785000000	1729	06/25/2029	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FQJZ7	FHLMC MULTIFAMILY STRUCTURED P	5,025,000	4,421,598	2.859000000	3677	10/25/2034	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FRSW2	FED HOME LN MTG CORP	7,770,166	6,855,617	3.000000000	9279	02/25/2050	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FXQW1	FHLMC MULTIFAMILY STRUCTURED P	3,120,000	2,445,206	1.860000000	4042	10/25/2035	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137H2NY6	FHLMC MULTIFAMILY STRUCTURED P	4,000,000	3,187,960	2.184000000	4347	08/25/2036	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137H5DP9	FHLMC MULTIFAMILY STRUCTURED P	3,500,000	3,128,300	2.346998400	2612	11/25/2031	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137H9CA5	FEDERAL HOME LOAN MORTGAGE CORP	2,500,000	2,385,300	3.520000800	2917	09/25/2032	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
31380HBM8	FED NATL MTG ASSN POOL #440244	1,569	1,618	6.500000000	1432	09/01/2028	FNMA	AGENCY POOLS
31384CXK5	FED NATL MTG ASSN POOL #520082	24,818	24,832	7.500000000	1888	12/01/2029	FNMA	AGENCY POOLS
31402CYK2	FED NATL MTG ASSN POOL #725314	99,172	101,695	5.000000000	3470	04/01/2034	FNMA	AGENCY POOLS
3140FXKG6	FED NATL MTG ASSN POOL #BF0294	3,846,946	3,658,831	3.500000000	8706	08/01/2048	FNMA	AGENCY POOLS
3140H6J91	FED NATL MTG ASSN POOL #BJ4787	4,279,026	4,012,614	3.500000000	8524	02/01/2048	FNMA	AGENCY POOLS
3140JXTD0	FED NATL MTG ASSN POOL #BO3247	5,211,658	4,686,375	3.000000000	9163	11/01/2049	FNMA	AGENCY POOLS
3140LOSJ7	FED NATL MTG ASSN POOL #BR2320	7,450,454	6,248,919	2.000000000	9589	01/01/2051	FNMA	AGENCY POOLS
3140QB4R6	FED NATL MTG ASSN POOL #CA4431	1,820,501	1,715,713	3.500000000	9132	10/01/2049	FNMA	AGENCY POOLS
3140QCHG4	FED NATL MTG ASSN POOL #CA4730	4,319,683	3,775,100	2.500000000	9163	11/01/2049	FNMA	AGENCY POOLS
3140QHGH2	FED NATL MTG ASSN POOL #CA9199	3,312,341	2,888,825	2.500000000	9620	02/01/2051	FNMA	AGENCY POOLS
3140QKGG7	FED NATL MTG ASSN POOL #CB0198	3,681,605	3,319,593	3.000000000	9679	04/01/2051	FNMA	AGENCY POOLS
3140QN7A4	FEDL NATL MTGE ASSN POOL #CB3588	2,564,947	2,416,975	3.500000000	10075	05/01/2052	FNMA	AGENCY POOLS
3140X4V94	FED NATL MTG ASSN POOL #FM1539	3,440,067	3,400,300	4.500000000	9102	09/01/2049	FNMA	AGENCY POOLS
3140X5FC2	FED NATL MTG ASSN POOL #FM1962	1,241,921	1,173,069	3.500000000	9163	11/01/2049	FNMA	AGENCY POOLS
3140X5FK4	FED NATL MTG ASSN POOL #FM1969	2,478,631	2,264,824	3.000000000	9163	11/01/2049	FNMA	AGENCY POOLS
3140XFLN9	FEDL NATL MTGE ASSN POOL #FS0332	3,930,086	3,584,867	3.000000000	9954	01/01/2052	FNMA	AGENCY POOLS
3140XGGA1	FEDL NATL MTGE ASSN POOL #FS1092	4,083,473	3,825,806	3.500000000	10045	04/01/2052	FNMA	AGENCY POOLS
3140XGLU1	FEDL NATL MTGE ASSN POOL #FS1238	3,091,532	2,922,888	3.500000000	10014	03/01/2052	FNMA	AGENCY POOLS
3140XGXE4	FEDL NATL MTGE ASSN POOL #FS1576	4,139,112	3,936,668	3.500000000	10045	04/01/2052	FNMA	AGENCY POOLS
3140XHYN1	FEDL NATL MTGE ASSN POOL #FS2516	4,340,130	4,174,685	4.000000000	10136	07/01/2052	FNMA	AGENCY POOLS
3140XKNU0	FEDL NATL MTGE ASSN POOL #FS4002	7,337,743	7,348,969	5.000000000	10351	02/01/2053	FNMA	AGENCY POOLS
3140XKW97	FEDL NATL MTGE ASSN POOL #FS4271	8,756,806	8,895,689	5.500000000	10410	04/01/2053	FNMA	AGENCY POOLS
3140XPP29	FEDL NATL MTGE ASSN POOL #FS7640	6,826,793	7,018,967	6.000000000	10775	04/01/2054	FNMA	AGENCY POOLS
3617XBFP7	GOVT NATL MTGE ASSN II POOL #CI6474	5,439,583	4,622,123	2.500000000	10004	02/20/2052	GNMA2	AGENCY POOLS
36206PVT4	GOVT NATL MTG ASSN POOL #417426	1,675	1,680	7.500000000	592	05/15/2026	GNMA1	AGENCY POOLS
36211EKS6	GOVT NATL MTG ASSN POOL #510705	1,404	1,401	7.500000000	1872	11/15/2029	GNMA1	AGENCY POOLS
38378TTN0	GOVT NATL MTG ASSN	449,819	443,891	3.500000000	6564	09/20/2042	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38379GAP2	GOVT NATL MTG ASSN	802,048	787,498	3.000000000	7203	06/20/2044	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38380UDY6	GOVT NATL MTG ASSN	3,375,064	3,227,371	3.000000000	4919	03/20/2038	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383CL73	GOVT NATL MTG ASSN	2,000,000	1,214,700	2.000000000	9851	09/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383UC73	GOVERNMENT NATIONAL MORTGAGE ASSN	5,000,000	4,764,600	5.000000000	10247	10/20/2052	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
		<b>216,064,889</b>	<b>202,210,129</b>					
913366KB5	UNIV OF CALIFORNIA CA RGTS MED	<b>5,000,000</b>	<b>3,606,600</b>	3.006000000	9358	05/15/2050	GOVERNMENT BOND	MUNICIPAL - TAXABLE
3130A4CH3	FED HOME LN BK	<b>10,000,000</b>	<b>9,904,100</b>	2.375000000	165	03/14/2025	MORTGAGE RELATED	AGENCY BONDS
91282CFY2	UNITED STATES TREASURY NOTES	1,000,000	1,013,090	3.875000000	1887	11/30/2029	TREASURY NOTE	US TREASURY BONDS&NTS
91282CKH3	UNITED STATES TREASURY NOTES	1,500,000	1,515,825	4.500000000	547	03/31/2026	TREASURY NOTE	US TREASURY BONDS&NTS
912810QK7	US TREASURY BOND	2,000,000	1,970,780	3.875000000	5798	08/15/2040	TREASURY NOTE	US TREASURY BONDS&NTS
91282CKQ3	UNITED STATES TREASURY NOTES	2,000,000	2,094,680	4.375000000	3514	05/15/2034	TREASURY NOTE	US TREASURY BONDS&NTS
912810PU6	US TREASURY BOND	2,500,000	2,792,475	5.000000000	4610	05/15/2037	TREASURY NOTE	US TREASURY BONDS&NTS
912810QW1	US TREASURY BOND	3,000,000	2,579,070	3.000000000	6436	05/15/2042	TREASURY NOTE	US TREASURY BONDS&NTS
912810RM2	US TREASURY BOND	3,000,000	2,494,110	3.000000000	7532	05/15/2045	TREASURY NOTE	US TREASURY BONDS&NTS
91282CJZ5	UNITED STATES TREASURY NOTES	3,000,000	3,051,570	4.000000000	3425	02/15/2034	TREASURY NOTE	US TREASURY BONDS&NTS
91282CLB5	UNITED STATES TREASURY NOTES	3,000,000	3,036,090	4.375000000	669	07/31/2026	TREASURY NOTE	US TREASURY BONDS&NTS
91282CLD1	UNITED STATES TREASURY NOTES	4,900,000	5,037,053	4.125000000	2495	07/31/2031	TREASURY NOTE	US TREASURY BONDS&NTS
912810SC3	US TREASURY BOND	5,000,000	4,152,750	3.125000000	8628	05/15/2048	TREASURY NOTE	US TREASURY BONDS&NTS
912810TC2	US TREASURY BOND	5,000,000	3,676,150	2.000000000	6255	11/15/2041	TREASURY NOTE	US TREASURY BONDS&NTS

**COLORADO STATE TREASURY FY24  
PORTFOLIO DETAIL  
9/30/2024**

<b>Cusip</b>	<b>Asset Description</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Interest Rate</b>	<b>Days to Maturity</b>	<b>Maturity Date</b>	<b>Asset Group Description</b>	<b>Asset Sector Description</b>
912810TQ1	UNITED STATES TREASURY BONDS	5,000,000	4,823,450	3.875000000	6712	02/15/2043	TREASURY NOTE	US TREASURY BONDS&NTS
91282CKF7	UNITED STATES TREASURY NOTES	6,400,000	6,574,016	4.125000000	2373	03/31/2031	TREASURY NOTE	US TREASURY BONDS&NTS
912810TM0	UNITED STATES TREASURY BONDS	7,000,000	6,888,420	4.000000000	6620	11/15/2042	TREASURY NOTE	US TREASURY BONDS&NTS
9128285J5	US TREASURY NOTE	7,000,000	6,931,120	3.000000000	396	10/31/2025	TREASURY NOTE	US TREASURY BONDS&NTS
912810SN9	US TREASURY BOND	9,000,000	4,816,440	1.250000000	9358	05/15/2050	TREASURY NOTE	US TREASURY BONDS&NTS
912810TN8	UNITED STATES TREASURY BONDS	9,000,000	8,183,700	3.625000000	10365	02/15/2053	TREASURY NOTE	US TREASURY BONDS&NTS
912810RH3	US TREASURY BOND	10,000,000	8,528,100	3.125000000	7259	08/15/2044	TREASURY NOTE	US TREASURY BONDS&NTS
912810RJ9	US TREASURY BOND	10,000,000	8,344,100	3.000000000	7351	11/15/2044	TREASURY NOTE	US TREASURY BONDS&NTS
91282CEN7	UNITED STATES TREASURY NOTES	10,000,000	9,794,100	2.750000000	942	04/30/2027	TREASURY NOTE	US TREASURY BONDS&NTS
91282CGM7	UNITED STATES TREASURY NOTES	10,000,000	9,825,800	3.500000000	3060	02/15/2033	TREASURY NOTE	US TREASURY BONDS&NTS
912810QZ4	US TREASURY BOND	13,000,000	11,248,510	3.125000000	6712	02/15/2043	TREASURY NOTE	US TREASURY BONDS&NTS
91282CEV9	UNITED STATES TREASURY NOTES	13,000,000	12,812,670	3.250000000	1734	06/30/2029	TREASURY NOTE	US TREASURY BONDS&NTS
912828X88	US TREASURY NOTE	17,500,000	16,968,875	2.375000000	957	05/15/2027	TREASURY NOTE	US TREASURY BONDS&NTS
		<b>162,800,000</b>	<b>149,152,944</b>					
<b>PUBLIC SCHOOL PERMANENT FUND</b>		<b>804,835,009</b>	<b>758,881,888</b>					

**NOTE 1.:** This report represents the Treasury-managed portion only; investments with a market value of \$860.5 million managed externally are excluded.

**NOTE 2.:** The Public School Permanent Fund also includes \$1.8M in cash which is invested as part of the Treasury Pool