

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
12/31/2023**

Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to	Maturity Date	Asset Group	Asset Sector Description
PUBLIC SCHOOL PERMANENT FUND										
12/31/2023	ST OF CO TREAS PUB SCH	02582JTT8	AMERICAN EXPRESS CREDIT ACCOUNT	5,000,000	4,897,700	3.390000000	1233	05/17/2027	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS PUB SCH	02589BAA8	AMERICAN EXPRESS CREDIT ACCOUNT	10,000,000	9,673,200	2.210000000	1170	03/15/2027	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS PUB SCH	06742LAV5	BARCLAYS DRYROCK ISSUANCE TRUST	5,000,000	4,872,700	3.070000000	1507	02/15/2028	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS PUB SCH	254683CS2	DISCOVER CARD EXECUTION NOTE	10,000,000	9,787,400	3.320000000	1231	05/15/2027	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS PUB SCH	362585AC5	GM FINANCIAL SECURITIZED TERM	5,000,000	4,902,900	3.100000000	1143	02/16/2027	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS PUB SCH	87166PAG6	SYNCHRONY CARD ISSUANCE TRUST	3,500,000	3,422,895	3.370000000	1569	04/17/2028	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS PUB SCH	89238FAD5	TRUST	5,000,000	4,900,300	2.930000000	989	09/15/2026	BOND	OBLIGATION
				43,500,000	42,457,095					
12/31/2023	ST OF CO TREAS PUB SCH	00206RDJ8	AT&T INC	5,000,000	4,361,600	4.500000000	8835	03/09/2048	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	00206RGQ9	AT&T INC	5,000,000	4,896,050	4.300000000	2238	02/15/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	00287YBV3	ABBVIE INC	5,000,000	4,794,500	2.950000000	1056	11/21/2026	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	00724FAC5	ADOBE SYSTEMS INC	10,000,000	9,824,600	3.250000000	398	02/01/2025	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	015271AW9	ALEXANDRIA REAL ESTATE E	3,000,000	2,406,600	2.000000000	3061	05/18/2032	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	023135CF1	AMAZON.COM INC	4,000,000	3,882,840	3.300000000	1199	04/13/2027	BOND	BONDS
12/31/2023	ST OF CO TREAS PUB SCH	031162CR9	AMGEN INC	1,000,000	778,130	3.150000000	5896	02/21/2040	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	031162CS7	AMGEN INC	1,000,000	744,430	3.375000000	9549	02/21/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	035240AT7	ANHEUSER-BUSCH INBEV WOR	1,000,000	951,040	4.500000000	9649	06/01/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	037833CX6	APPLE INC	5,000,000	4,806,300	3.000000000	1267	06/20/2027	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	06051GGL7	BANK OF AMERICA CORP	6,000,000	5,729,400	3.705001200	1576	04/24/2028	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS PUB SCH	06051GKG3	BANK OF AMERICA CORP	10,000,000	9,961,200	1.842998400	401	02/04/2025	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS PUB SCH	06051GKJ7	BANK OF AMERICA CORP	10,000,000	9,263,400	2.550999600	1496	02/04/2028	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS PUB SCH	09247XAN1	BLACKROCK INC	5,000,000	4,843,250	3.200000000	1170	03/15/2027	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS PUB SCH	09256BAL1	BLACKSTONE HOLDINGS FINA	5,000,000	4,281,900	2.500000000	2202	01/10/2030	BOND	PRIVATE PLACEMENTS
12/31/2023	ST OF CO TREAS PUB SCH	09261BAG5	BLACKSTONE HOLDINGS FINA	2,000,000	1,631,080	2.550000000	3012	03/30/2032	BOND	PRIVATE PLACEMENTS
12/31/2023	ST OF CO TREAS PUB SCH	126408GU1	CSX CORP	2,000,000	2,078,660	5.500000000	6315	04/15/2041	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	149123CJ8	CATERPILLAR INC	2,000,000	1,580,260	3.250000000	9596	04/09/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	166764CA6	CHEVRON CORP	2,000,000	1,509,700	3.078000000	9628	05/11/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	172967BU4	CITIGROUP INC	2,000,000	2,079,320	5.875000000	3341	02/22/2033	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS PUB SCH	172967NF4	CITIGROUP INC	2,000,000	1,438,340	2.904001200	6882	11/03/2042	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS PUB SCH	23331ABQ1	D.R. HORTON INC	5,000,000	4,558,400	1.300000000	1019	10/15/2026	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	25389JAR7	DIGITAL REALTY TRUST LP	5,000,000	4,821,750	3.700000000	1323	08/15/2027	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS PUB SCH	25389JAU0	DIGITAL REALTY TRUST LP	5,000,000	4,688,700	3.600000000	2009	07/01/2029	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS PUB SCH	260543CE1	DOW CHEMICAL CO/THE	1,000,000	981,060	5.250000000	6529	11/15/2041	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	29157TAD8	EMORY UNIVERSITY	5,000,000	4,300,900	2.143000000	2436	09/01/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	29250NBL8	ENBRIDGE INC	2,000,000	1,939,420	2.500000000	411	02/14/2025	BOND	BONDS
12/31/2023	ST OF CO TREAS PUB SCH	29379VBX0	ENTERPRISE PRODUCTS OPER	1,500,000	1,356,540	2.800000000	2223	01/31/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	30161MAS2	EXELON GENERATION CO LLC	7,000,000	6,798,610	3.250000000	518	06/01/2025	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	30231GAF9	EXXON MOBIL CORPORATION	10,000,000	9,765,000	2.709000000	431	03/06/2025	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	369550BJ6	GENERAL DYNAMICS CORP	7,000,000	6,492,710	4.250000000	9588	04/01/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	36962G3P7	GENERAL ELEC CAP CORP	2,000,000	2,199,580	5.875000000	5128	01/14/2038	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS PUB SCH	37045XBQ8	GENERAL MOTORS FINL CO	5,000,000	4,864,350	4.000000000	1010	10/06/2026	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	37045XDS2	GENERAL MOTORS FINL CO	4,000,000	3,405,480	3.100000000	2934	01/12/2032	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	375558BG7	GILEAD SCIENCES INC	5,000,000	4,945,600	4.600000000	4262	09/01/2035	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	38141GFD1	GOLDMAN SACHS GROUP INC	2,000,000	2,201,480	6.750000000	5023	10/01/2037	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS PUB SCH	406216BG5	HALLIBURTON CO	4,009,000	3,928,579	3.800000000	685	11/15/2025	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	406216BJ9	HALLIBURTON CO	2,000,000	1,968,360	4.850000000	4337	11/15/2035	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	437076CK6	HOME DEPOT INC	4,000,000	2,729,520	2.750000000	10120	09/15/2051	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	4581X0EJ3	INTER-AMERICAN DEV	10,966,000	10,482,619	3.500000000	3390	04/12/2033	BOND	SUPRANATIONAL
12/31/2023	ST OF CO TREAS PUB SCH	46647PAF3	JPMORGAN CHASE&CO	6,000,000	5,726,100	3.539998800	1583	05/01/2028	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS PUB SCH	46647PCU8	JPMORGAN CHASE&CO	10,000,000	8,568,400	2.963001600	3313	01/25/2033	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS PUB SCH	501044DN8	KROGER CO	2,000,000	1,629,840	3.950000000	9512	01/15/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	501044DP3	KROGER CO	2,000,000	1,711,580	2.200000000	2313	05/01/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	539830BH1	LOCKHEED MARTIN CORP	2,488,000	2,442,942	3.550000000	746	01/15/2026	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	539830BQ1	LOCKHEED MARTIN CORP	2,000,000	1,419,140	2.800000000	9663	06/15/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	539830BR9	LOCKHEED MARTIN CORP	5,000,000	4,821,850	3.900000000	3089	06/15/2032	BOND	BONDS
12/31/2023	ST OF CO TREAS PUB SCH	565849AE6	MARATHON OIL CORP	2,000,000	2,113,020	6.600000000	5023	10/01/2037	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS PUB SCH	565849AP1	MARATHON OIL CORP	5,000,000	4,876,500	4.400000000	1292	07/15/2027	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	58013MFC3	MCDONALD'S CORP	5,000,000	4,572,350	4.450000000	8461	03/01/2047	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	59022CAJ2	MERRILL LYNCH&CO	2,000,000	2,132,380	6.110000000	4778	01/29/2037	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS PUB SCH	594918BK9	MICROSOFT CORP	5,000,000	5,013,550	4.200000000	4325	11/03/2035	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	61744YAP3	MORGAN STANLEY	10,000,000	9,536,800	3.772000800	1851	01/24/2029	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS PUB SCH	61761JZN2	MORGAN STANLEY	5,000,000	4,853,550	3.950000000	1209	04/23/2027	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS PUB SCH	637432NY7	NATIONAL RURAL UTIL COOP	5,000,000	4,213,500	2.750000000	3028	04/15/2032	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	665772CQ0	NORTHERN STATES PWR-MINN	5,000,000	3,928,200	3.600000000	8659	09/15/2047	BOND	INDUSTRIALS

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12/31/2023	ST OF CO TREAS PUB SCH	66989HAN8	NOVARTIS CAPITAL CORP	5,000,000	4,812,450	3.100000000	1233	05/17/2027	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	69371RR73	PACCAR FINANCIAL CORP	5,000,000	4,886,000	2.850000000	463	04/07/2025	BOND	BONDS
12/31/2023	ST OF CO TREAS PUB SCH	695114CT3	PACIFICORP	8,000,000	6,465,280	4.125000000	9147	01/15/2049	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	742651DP4	PRIVATE EXPORT FUNDING	4,000,000	3,945,840	2.450000000	197	07/15/2024	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS PUB SCH	742718FW4	PROCTER&GAMBLE CO/THE	5,000,000	4,416,750	2.300000000	2954	02/01/2032	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	74340XBM2	PROLOGIS LP	4,000,000	3,496,720	2.250000000	2297	04/15/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	822582BE1	SHELL INTERNATIONAL FIN	5,000,000	4,761,500	4.125000000	4149	05/11/2035	BOND	BONDS
12/31/2023	ST OF CO TREAS PUB SCH	87612EBN5	TARGET CORP	2,000,000	1,430,660	2.950000000	10242	01/15/2052	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	911312BM7	UNITED PARCEL SERVICE	5,000,000	4,787,250	3.050000000	1415	11/15/2027	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	91159HJB7	US BANCORP	2,000,000	1,551,060	2.490998400	4691	11/03/2036	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS PUB SCH	913017BT5	UNITED TECHNOLOGIES CORP	1,000,000	908,110	4.500000000	6727	06/01/2042	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	91324PCY6	UNITEDHEALTH GROUP INC	5,000,000	4,841,550	3.375000000	1201	04/15/2027	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	91324PDU3	UNITEDHEALTH GROUP INC	4,000,000	3,254,120	3.700000000	9359	08/15/2049	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	92343VFE9	VERIZON COMMUNICATIONS	5,000,000	4,570,050	3.150000000	2273	03/22/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	92343VFU3	VERIZON COMMUNICATIONS	5,000,000	3,399,400	2.875000000	9821	11/20/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS PUB SCH	92826CAD4	VISA INC	5,000,000	4,878,350	3.150000000	714	12/14/2025	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS PUB SCH	94106BAA9	WASTE CONNECTIONS INC	5,000,000	4,485,850	2.600000000	2224	02/01/2030	BOND	BONDS
12/31/2023	ST OF CO TREAS PUB SCH	95040QAC8	WELLTOWER INC	5,000,000	4,922,750	4.250000000	822	04/01/2026	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS PUB SCH	95040QAD6	WELLTOWER INC	5,000,000	4,905,750	4.250000000	1567	04/15/2028	BOND	FINANCIALS
				333,963,000	308,550,401					
12/31/2023	ST OF CO TREAS PUB SCH	3136BG3V1	FED NATL MTG ASSN	2,622,803	2,011,031	2.000000000	10160	10/25/2051	FNMA	BACKED SECURITIES
12/31/2023	ST OF CO TREAS PUB SCH	3136BLP79	FEDERAL NATIONAL MORTGAGE ASSN	5,000,000	4,410,390	2.289999600	2337	05/25/2030	FNMA	BACKED SECURITIES
12/31/2023	ST OF CO TREAS PUB SCH	3137BCVX3	FED HOME LN MTG CORP	4,350,771	4,232,430	3.500000000	3454	06/15/2033	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS PUB SCH	3137BDSA5	FED HOME LN MTG CORP	9,284,000	8,774,958	3.000000000	4123	04/15/2035	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS PUB SCH	3137BLMZ8	FHLMC MULTIFAMILY STRUCTURED P	5,741,000	5,582,663	3.010000000	603	08/25/2025	BOND	BACKED SECURITIES
12/31/2023	ST OF CO TREAS PUB SCH	3137FGZT5	FED HOME LN MTG CORP	10,000,000	9,814,800	3.926000000	1638	06/25/2028	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS PUB SCH	3137FJXQ7	FHLMC MULTIFAMILY STRUCTURED P	9,934,591	9,760,437	3.750000000	603	08/25/2025	BOND	BACKED SECURITIES
12/31/2023	ST OF CO TREAS PUB SCH	3137FNAE0	FHLMC MULTIFAMILY STRUCTURED P	7,129,000	6,594,681	2.785000000	2003	06/25/2029	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS PUB SCH	3137FQJZ7	FHLMC MULTIFAMILY STRUCTURED P	5,025,000	4,250,346	2.859000000	3951	10/25/2034	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS PUB SCH	3137FRSW2	FED HOME LN MTG CORP	7,948,014	6,929,158	3.000000000	9553	02/25/2050	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS PUB SCH	3137FXQW1	FHLMC MULTIFAMILY STRUCTURED P	3,120,000	2,343,744	1.860000000	4316	10/25/2035	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS PUB SCH	3137H2NY6	FHLMC MULTIFAMILY STRUCTURED P	4,000,000	3,077,720	2.184000000	4621	08/25/2036	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS PUB SCH	3137H5DP9	FHLMC MULTIFAMILY STRUCTURED P	3,500,000	3,016,895	2.346998400	2886	11/25/2031	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS PUB SCH	38378TTN0	GOVNT NATL MTG ASSN	716,656	699,148	3.500000000	6838	09/20/2042	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS PUB SCH	38379GAP2	GOVNT NATL MTG ASSN	883,962	853,235	3.000000000	7477	06/20/2044	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS PUB SCH	38380UDY6	GOVNT NATL MTG ASSN	3,375,064	3,159,499	3.000000000	5193	03/20/2038	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS PUB SCH	38383CL73	GOVNT NATL MTG ASSN	2,000,000	1,213,860	2.000000000	10125	09/20/2051	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS PUB SCH	38383UC73	GOVERNMENT NATIONAL MORTGAGE ASSN	5,000,000	4,727,350	5.000000000	10521	10/20/2052	GNMA1	BACKED SECURITIES
				89,630,860	81,452,347					
12/31/2023	ST OF CO TREAS PUB SCH	3128FBVU6	FED HOME LN MTG CORP POOL #D70627	1,670	1,723	6.500000000	822	04/01/2026	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3128F4LD1	FED HOME LN MTG CORP POOL #D64824	2,381	2,459	7.000000000	640	10/01/2025	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	31283GJE8	FED HOME LN MTG CORP POOL #G00261	227	227	8.500000000	214	08/01/2024	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	31292GMF0	FED HOME LN MTG CORP POOL #C00358	515	515	8.500000000	214	08/01/2024	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	31292GMH6	FED HOME LN MTG CORP POOL #C00360	303	303	8.000000000	245	09/01/2024	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	31296WKH9	FED HOME LN MTG CORP POOL #A20296	71,888	73,154	5.000000000	3744	04/01/2034	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	31296W5X1	FED HOME LN MTG CORP POOL #A20862	42,714	43,466	5.000000000	3744	04/01/2034	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	31298QVK1	FED HOME LN MTG CORP POOL #C54218	1,341	1,384	6.500000000	2739	07/01/2031	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3132AC2W9	FED HOME LN MTG CORP POOL #ZT0789	2,645,376	2,544,773	4.000000000	9041	10/01/2048	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3132DNGY3	#SD1115	4,608,188	4,376,673	4.000000000	10410	07/01/2052	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3132DNVY9	#SD1624	3,649,375	3,662,331	5.000000000	10472	09/01/2052	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3132DP4F2	#SD2622	6,450,378	6,429,608	5.000000000	10625	02/01/2053	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3133BH2A3	#QE7969	4,211,466	4,083,690	4.500000000	10441	08/01/2052	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3133B3XC6	FED HOME LN MTG CORP POOL #QD6075	7,248,832	6,168,828	2.500000000	10259	02/01/2052	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3133KGLL0	FED HOME LN MTG CORP POOL #RA1231	3,163,858	2,835,955	3.000000000	9345	08/01/2049	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3133KJMD1	FED HOME LN MTG CORP POOL #RA3056	4,004,376	3,564,736	3.000000000	9679	07/01/2050	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3133KN7E7	#RA7193	4,572,225	4,208,413	3.500000000	10319	04/01/2052	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3133KQWT9	#RA8758	4,620,209	4,646,082	5.500000000	10653	03/01/2053	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	31334WD81	FED HOME LN MTG CORP POOL #QA0127	3,025,106	2,815,527	3.500000000	9284	06/01/2049	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	31335GHQ1	FED HOME LN MTG CORP POOL #C80239	109	109	8.500000000	306	11/01/2024	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	31335H4Q3	FED HOME LN MTG CORP POOL #C90831	2,405	2,395	5.000000000	122	05/01/2024	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	31380HBM8	FED NATL MTG ASSN POOL #440244	2,941	3,029	6.500000000	1706	09/01/2028	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	31384CXK5	FED NATL MTG ASSN POOL #520082	27,676	27,716	7.500000000	2162	12/01/2029	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3140FXKG6	FED NATL MTG ASSN POOL #BF0294	4,171,794	3,872,718	3.500000000	8980	08/01/2048	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3140H6J91	FED NATL MTG ASSN POOL #BJ4787	4,588,910	4,214,546	3.500000000	8798	02/01/2048	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3140JXTD0	FED NATL MTG ASSN POOL #BO3247	5,621,184	5,049,229	3.000000000	9437	11/01/2049	FNMA	AGENCY POOLS

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
12/31/2023**

Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to	Maturity Date	Asset Group	Asset Sector Description
12/31/2023	ST OF CO TREAS PUB SCH	3140L0SJ7	FED NATL MTG ASSN POOL #BR2320	7,909,584	6,495,983	2.000000000	9863	01/01/2051	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3140QB4R6	FED NATL MTG ASSN POOL #CA4431	1,953,775	1,818,495	3.500000000	9406	10/01/2049	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3140QCHG4	FED NATL MTG ASSN POOL #CA4730	4,582,458	3,932,024	2.500000000	9437	11/01/2049	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3140QHGH2	FED NATL MTG ASSN POOL #CA9199	3,551,953	3,040,436	2.500000000	9894	02/01/2051	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3140QKGG7	FED NATL MTG ASSN POOL #CB0198	3,908,395	3,465,535	3.000000000	9953	04/01/2051	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3140QMD27	FEDL NATL MTGE ASSN POOL #CB1920	4,924,589	4,358,409	3.000000000	10014	06/01/2051	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3140QN7A4	FEDL NATL MTGE ASSN POOL #CB3588	2,735,397	2,544,603	3.500000000	10349	05/01/2052	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3140XFLN9	FEDL NATL MTGE ASSN POOL #FS0332	4,253,002	3,815,198	3.000000000	10228	01/01/2052	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3140XGGA1	FEDL NATL MTGE ASSN POOL #FS1092	4,355,544	4,016,465	3.500000000	10319	04/01/2052	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3140XGLU1	FEDL NATL MTGE ASSN POOL #FS1238	3,344,276	3,108,471	3.500000000	10288	03/01/2052	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3140XGXE4	FEDL NATL MTGE ASSN POOL #FS1576	4,417,504	4,130,764	3.500000000	10319	04/01/2052	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3140XHYN1	FEDL NATL MTGE ASSN POOL #FS2516	4,522,996	4,278,483	4.000000000	10410	07/01/2052	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3140XJUY7	FEDL NATL MTGE ASSN POOL #FS3298	5,650,079	4,815,675	2.500000000	10136	10/01/2051	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3140XKNU0	FEDL NATL MTGE ASSN POOL #FS4002	9,500,185	9,405,848	5.000000000	10625	02/01/2053	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3140XKW97	FEDL NATL MTGE ASSN POOL #FS4271	9,388,696	9,448,408	5.500000000	10684	04/01/2053	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3140X4V94	FED NATL MTG ASSN POOL #FM1539	3,710,302	3,627,748	4.500000000	9376	09/01/2049	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3140X5FC2	FED NATL MTG ASSN POOL #FM1962	1,328,105	1,237,382	3.500000000	9437	11/01/2049	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3140X5FK4	FED NATL MTG ASSN POOL #FM1969	2,772,933	2,484,187	3.000000000	9437	11/01/2049	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	31402CYK2	FED NATL MTG ASSN POOL #725314	111,650	113,450	5.000000000	3744	04/01/2034	FNMA	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	36206PVT4	GOVT NATL MTG ASSN POOL #A17426	4,384	4,409	7.500000000	866	05/15/2026	GNMA1	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	36211EKS6	GOVT NATL MTG ASSN POOL #510705	1,569	1,577	7.500000000	2146	11/15/2029	GNMA1	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	3617XBFP7	GOVT NATL MTGE ASSN II POOL #C16474	5,541,405	4,629,068	2.500000000	10278	02/20/2052	GNMA2	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	36179YAS3	GOVT NATL MTGE ASSN II POOL #MA9017	1,976,576	1,991,123	5.500000000	10794	07/20/2053	GNMA2	AGENCY POOLS
12/31/2023	ST OF CO TREAS PUB SCH	36179YDL5	GOVT NATL MTGE ASSN II POOL #MA9107	6,934,177	7,052,336	6.000000000	10825	08/20/2053	GNMA2	AGENCY POOLS
				160,114,981	148,445,667					
12/31/2023	ST OF CO TREAS PUB SCH	913366KB5	UNIV OF CALIFORNIA CA RGTS MED	5,000,000	3,539,500	3.006000000	9632	05/15/2050	BOND	MUNICIPAL - TAXABLE
12/31/2023	ST OF CO TREAS PUB SCH	3130A4CH3	FED HOME LN BK	10,000,000	9,742,800	2.375000000	439	03/14/2025	RELATED	AGENCY BONDS
12/31/2023	ST OF CO TREAS PUB SCH	912810PU6	US TREASURY BOND	2,500,000	2,795,800	5.000000000	4884	05/15/2037	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS PUB SCH	912810QK7	US TREASURY BOND	2,000,000	1,949,300	3.875000000	6072	08/15/2040	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS PUB SCH	912810QW1	US TREASURY BOND	3,000,000	2,537,820	3.000000000	6710	05/15/2042	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS PUB SCH	912810QZ4	US TREASURY BOND	13,000,000	11,112,010	3.125000000	6986	02/15/2043	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS PUB SCH	912810RH3	US TREASURY BOND	10,000,000	8,467,600	3.125000000	7533	08/15/2044	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS PUB SCH	912810RJ9	US TREASURY BOND	10,000,000	8,276,200	3.000000000	7625	11/15/2044	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS PUB SCH	912810RM2	US TREASURY BOND	3,000,000	2,475,000	3.000000000	7806	05/15/2045	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS PUB SCH	912810SC3	US TREASURY BOND	5,000,000	4,165,650	3.125000000	8902	05/15/2048	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS PUB SCH	912810SN9	US TREASURY BOND	9,000,000	4,849,830	1.250000000	9632	05/15/2050	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS PUB SCH	912810TC2	US TREASURY BOND	5,000,000	3,616,600	2.000000000	6529	11/15/2041	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS PUB SCH	912810TM0	UNITED STATES TREASURY BONDS	10,000,000	9,718,400	4.000000000	6894	11/15/2042	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS PUB SCH	912810TN8	UNITED STATES TREASURY BONDS	9,000,000	8,310,960	3.625000000	10639	02/15/2053	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS PUB SCH	912810TQ1	UNITED STATES TREASURY BONDS	5,000,000	4,767,200	3.875000000	6986	02/15/2043	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS PUB SCH	91282CEN7	UNITED STATES TREASURY NOTES	10,000,000	9,619,100	2.750000000	1216	04/30/2027	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS PUB SCH	91282CEP2	UNITED STATES TREASURY NOTES	3,500,000	3,243,240	2.875000000	3058	05/15/2032	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS PUB SCH	91282CEV9	UNITED STATES TREASURY NOTES	3,000,000	2,903,550	3.250000000	2008	06/30/2029	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS PUB SCH	91282CFG1	UNITED STATES TREASURY NOTES	10,000,000	9,881,600	3.250000000	244	08/31/2024	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS PUB SCH	91282CFY2	UNITED STATES TREASURY NOTES	1,000,000	998,090	3.875000000	2161	11/30/2029	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS PUB SCH	91282CGM7	UNITED STATES TREASURY NOTES	10,000,000	9,697,300	3.500000000	3334	02/15/2033	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS PUB SCH	91282CHW4	UNITED STATES TREASURY NOTES	4,200,000	4,252,668	4.125000000	2435	08/31/2030	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS PUB SCH	91282X88	US TREASURY NOTE	17,500,000	16,621,675	2.375000000	1231	05/15/2027	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS PUB SCH	9128285J5	US TREASURY NOTE	7,000,000	6,837,040	3.000000000	670	10/31/2025	NOTE	BONDS&NTS
				152,700,000	137,096,633					
			PUBLIC SCHOOL PERMANENT FUND	794,908,841	731,284,442					

NOTE 1.: This report represents the Treasury-managed portion only; investments with a market value of \$759.0 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