***COLORADO STATE TREASURY FY22***

***Portfolio Detail--Unclaimed Property Tourism Promotion Trust Fund***

***3/31/2022***

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

***ABS SOFT BULLET 12X***

02589BAA8 AMERICAN EXPRESS CREDIT ACCOUNT 4,000,000 3,923,240 2.210 AAA 1,810 3 /15/2027

**Asset Total** **4,000,000** ***3,923,240***

**Asset Type Total** **4,000,000** ***3,923,240***

***CORPORATE NOTES & MTN'S***

00206RCQ3 AT&T INC 1,000,000 1,086,080 4.750 BAA2 8,811 5 /15/2046

00206RGQ9 AT&T INC 2,000,000 2,113,160 4.300 BAA2 2,878 2 /15/2030

00287YBV0 ABBVIE INC 2,000,000 1,981,200 2.950 BAA2 1,696 11/21/2026

031162CR9 AMGEN INC 1,000,000 914,120 3.150 BAA1 6,536 2 /21/2040

031162CS7 AMGEN INC 1,000,000 902,260 3.375 BAA1 10,189 2 /21/2050

06051GGL7 BANK OF AMERICA CORP 1,000,000 1,006,400 3.705 A2 2,216 4 /24/2028

06051GKG3 BANK OF AMERICA CORP 5,000,000 4,888,650 1.843 A2 1,041 2 /4 /2025

09261BAG5 BLACKSTONE HOLDINGS FINA 1,000,000 912,840 2.550 N/A 3,652 3 /30/2032

10373QBG4 BP CAP MARKETS AMERICA 1,000,000 863,740 3.000 A2 10,192 2 /24/2050

172967NF4 CITIGROUP INC 1,000,000 856,820 2.904 A3 7,522 11/3 /2042

23331ABQ1 D.R. HORTON INC 2,000,000 1,817,480 1.300 BAA1 1,659 10/15/2026

29250NBL8 ENBRIDGE INC 1,000,000 977,510 2.500 BAA1 1,051 2 /14/2025

29379VBX0 ENTERPRISE PRODUCTS OPER 1,500,000 1,441,815 2.800 BAA1 2,863 1 /31/2030

30231GAF9 EXXON MOBIL CORPORATION 2,250,000 2,248,223 2.709 AA2 1,071 3 /6 /2025

37045XBQ8 GENERAL MOTORS FINL CO 2,000,000 2,006,180 4.000 BAA3 1,650 10/6 /2026

37045XDS2 GENERAL MOTORS FINL CO 1,000,000 898,820 3.100 BAA3 3,574 1 /12/2032

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

377373AJ4 GLAXOSMITHKLINE CAPITAL 1,000,000 1,001,390 2.875 A2 62 6 /1 /2022

46647PAF3 JPMORGAN CHASE&CO 1,000,000 1,002,620 3.540 A2 2,223 5 /1 /2028

46647PCU8 JPMORGAN CHASE&CO 2,000,000 1,885,500 2.963 A2 3,953 1 /25/2033

501044DC2 KROGER CO/THE 1,000,000 1,010,000 3.500 BAA1 1,403 2 /1 /2026

539830BP3 LOCKHEED MARTIN CORP 2,000,000 1,813,960 1.850 A3 2,998 6 /15/2030

548661DP9 LOWE'S COS INC 3,000,000 2,976,930 3.100 BAA1 1,859 5 /3 /2027

565849AP1 MARATHON OIL CORP 2,000,000 2,061,780 4.400 BAA3 1,932 7 /15/2027

61746BEF9 MORGAN STANLEY 3,000,000 3,025,800 3.625 A1 1,756 1 /20/2027

61761JZN2 MORGAN STANLEY 2,000,000 2,032,300 3.950 BAA1 1,849 4 /23/2027

637432NY7 NATIONAL RURAL UTIL COOP 2,000,000 1,890,080 2.750 A1 3,668 4 /15/2032

654106AF0 NIKE INC 2,000,000 1,959,000 2.375 A1 1,676 11/1 /2026

665772CQ0 NORTHERN STATES PWR-MINN 2,000,000 1,978,420 3.600 AA3 9,299 9 /15/2047

66989HAE8 NOVARTIS CAPITAL CORP 1,000,000 1,004,210 2.400 A1 174 9 /21/2022

693475AW5 PNC FINANCIAL SERVICES 4,000,000 4,066,360 3.450 A3 2,580 4 /23/2029

695114CT3 PACIFICORP 2,000,000 2,068,180 4.125 A1 9,787 1 /15/2049

713448DP0 PEPSICO INC 2,000,000 1,979,960 3.450 A1 8,955 10/6 /2046

717081EY5 PFIZER INC 3,000,000 2,717,730 1.700 A2 2,980 5 /28/2030

74251VAS1 PRINCIPAL FINANCIAL GRP 2,000,000 1,809,040 2.125 BAA1 2,998 6 /15/2030

742718FW4 PROCTER&GAMBLE CO/THE 2,000,000 1,905,920 2.300 AA3 3,594 2 /1 /2032

74340XBM2 PROLOGIS LP 1,000,000 929,050 2.250 A3 2,937 4 /15/2030

872540AQ2 TJX COS INC 3,000,000 2,914,170 2.250 A2 1,629 9 /15/2026

872898AD3 TSMC ARIZONA CORP 1,000,000 911,810 3.125 AA3 7,148 10/25/2041

907818EY0 UNION PACIFIC CORP 2,000,000 2,098,460 3.950 BAA1 2,355 9 /10/2028

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

907818FX1 UNION PACIFIC CORP 1,000,000 960,130 2.800 BAA1 3,607 2 /14/2032

91159HJB7 US BANCORP 1,000,000 896,700 2.491 A2 5,331 11/3 /2036

91324PDU3 UNITEDHEALTH GROUP INC 1,000,000 1,014,760 3.700 A3 9,999 8 /15/2049

92343VEU4 VERIZON COMMUNICATIONS 1,000,000 1,037,850 4.016 BAA1 2,804 12/3 /2029

92343VGB4 VERIZON COMMUNICATIONS 1,000,000 939,700 3.550 BAA1 10,583 3 /22/2051

**Asset Total** **76,750,000** ***74,807,108***

**Asset Type Total** **76,750,000** ***74,807,108***

***FED HOME LOAN BANK***

3130A07B0 FED HOME LN BK 1,000,000 1,089,490 4.000 AAA 2,346 9 /1 /2028

313376FE0 FED HOME LN BK 1,000,000 1,033,370 3.300 AAA 1,706 12/1 /2026

**Asset Total** **2,000,000** ***2,122,860***

***FED HOME LOAN MORTGAGE CORP***

3137FUZJ6 FHLMC MULTIFAMILY STRUCTURED P 1,050,000 883,113 1.721 N/A 4,803 5 /25/2035

3137FXQW1 FHLMC MULTIFAMILY STRUCTURED P 1,548,000 1,318,339 1.860 N/A 4,956 10/25/2035

**Asset Total** **2,598,000** ***2,201,452***

***FED NATL MORTGAGE ASSOCIATION***

3140QED58 FED NATL MTG ASSN POOL #CA6423 2,262,512 2,217,850 3.000 N/A 10,319 7 /1 /2050

**Asset Total** **2,262,512** ***2,217,850***

***TENNESSE VALLEY AUTHORITY***

880591EU2 TENN VALLEY AUTH 5,000,000 5,062,550 2.875 AAA 1,768 2 /1 /2027

**Asset Total** **5,000,000** ***5,062,550***

**Asset Type Total** **11,860,512** ***11,604,712***

***TAXABLE MUNICIPAL BONDS***

341271AF1 FLORIDA ST BRD OF ADMIN FIN CO 1,000,000 912,820 2.154 AA3 3,014 7 /1 /2030

913366KB5 UNIV OF CALIFORNIA CA RGTS MED 1,305,000 1,142,006 3.006 AA3 10,272 5 /15/2050

**Asset Total** **2,305,000** ***2,054,826***

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

**Asset Type Total** **2,305,000** ***2,054,826***

***FHLMC PC***

3133B3XC6 FED HOME LN MTG CORP POOL #QD6075 1,993,061 1,904,171 2.500 N/A 10,899 2 /1 /2052

**Asset Total** **1,993,061** ***1,904,171***

***FNMA PC***

3140Q7DP9 FED NATL MTG ASSN POOL #CA0109 822,892 832,413 3.500 N/A 9,254 8 /1 /2047

3140QCHG4 FED NATL MTG ASSN POOL #CA4730 2,684,109 2,570,357 2.500 N/A 10,077 11/1 /2049

3140QHGH2 FED NATL MTG ASSN POOL #CA9199 793,160 757,785 2.500 N/A 10,534 2 /1 /2051

3140X44Q6 FED NATL MTG ASSN POOL #FM1730 3,003,989 2,953,132 3.000 N/A 10,046 10/1 /2049

3140X4V94 FED NATL MTG ASSN POOL #FM1539 733,832 760,867 4.500 N/A 10,016 9 /1 /2049

31418DFF4 FED NATL MTG ASSN POOL #MA3765 1,370,385 1,312,267 2.500 N/A 10,016 9 /1 /2049

**Asset Total** **9,408,368** ***9,186,820***

**Asset Type Total** **11,401,429** ***11,090,991***

***CMO PLAN AMORT CLASS***

3136ANK48 FED NATL MTG ASSN 2,449,174 2,368,473 3.500 N/A 8,487 6 /25/2045

3136BH6R5 FED NATL MTG ASSN 1,692,836 1,556,562 1.500 N/A 10,708 7 /25/2051

**Asset Total** **4,142,009** ***3,925,036***

***CMO SEQUENTIAL PAY***

3136AK6M0 FED NATL MTG ASSN 1,990,824 1,998,946 3.000 N/A 6,934 3 /25/2041

3137BDUD6 FED HOME LN MTG CORP 969,120 971,959 3.000 N/A 7,046 7 /15/2041

3137BGZZ5 FED HOME LN MTG CORP 294,562 294,777 3.000 N/A 7,230 1 /15/2042

38383CL73 GOVT NATL MTG ASSN 1,000,000 809,110 2.000 N/A 10,765 9 /20/2051

**Asset Total** **4,254,505** ***4,074,792***

***CMO-PASS-THROUGH***

3136BG3V1 FED NATL MTG ASSN 1,945,073 1,825,898 2.000 10,800 10/25/2051

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

**Asset Total** **1,945,073** ***1,825,898***

**Asset Type Total** **10,341,587** ***9,825,726***

***U.S. TREASURY NOTES & BONDS***

912810QA9 US TREASURY BOND 5,000,000 5,728,500 3.500 AAA 6,165 2 /15/2039

912810QU5 US TREASURY BOND 2,000,000 2,159,060 3.125 AAA 7,261 2 /15/2042

912810RM2 US TREASURY BOND 2,000,000 2,124,840 3.000 AAA 8,446 5 /15/2045

912810SA7 US TREASURY BOND 1,000,000 1,089,490 3.000 AAA 9,452 2 /15/2048

9128286T2 US TREASURY NOTE 4,000,000 3,988,440 2.375 AAA 2,602 5 /15/2029

**Asset Total** **14,000,000** ***15,090,330***

**Asset Type Total** **14,000,000** ***15,090,330***

***MUNI GO TAXABLE***

882830BH4 TEXAS ST TRANSPRTN COMMISSION 1,875,000 1,561,444 2.472 AAA 8,220 10/1 /2044

**Asset Total** **1,875,000** ***1,561,444***

**Asset Type Total** **1,875,000** ***1,561,444***

***MISC. GOV'T GUARANTEE***

742651DP4 PRIVATE EXPORT FUNDING 1,000,000 994,880 2.450 AAA 837 7 /15/2024

742651DW9 PRIVATE EXPORT FUNDING 1,000,000 1,015,820 3.250 AAA 1,172 6 /15/2025

**Asset Total** **2,000,000** ***2,010,700***

**Asset Type Total** **2,000,000** ***2,010,700***

***SOVEREIGN NOTES***

168863DN5 REPUBLIC OF CHILE 2,000,000 1,879,240 2.550 A1 3,589 1 /27/2032

**Asset Total** **2,000,000** ***1,879,240***

**Asset Type Total** **2,000,000** ***1,879,240***

***FHMS***

3137FGZT5 FED HOME LN MTG CORP 4,000,000 4,244,120 3.926 N/A 2,278 6 /25/2028

3137FJXV6 FHLMC MULTIFAMILY STRUCTURED P 2,000,000 2,139,800 4.050 N/A 2,370 9 /25/2028

3137FKUP9 FHLMC MULTIFAMILY STRUCTURED P 2,540,000 2,682,316 3.771 N/A 2,461 12/25/2028

***Asset Type*** ***Cusip*** ***Description*** ***Par Value*** ***Market Value*** ***Stated Rate*** ***Moody's*** ***Days to Maturity*** ***Maturity Date***

**Asset Total** **8,540,000** ***9,066,236***

**Asset Type Total** **8,540,000** ***9,066,236***

***AGENCY CMBS - FHMS***

3137H2NY6 FHLMC MULTIFAMILY STRUCTURED P 1,000,000 879,170 2.184 N/A 5,261 8 /25/2036

**Asset Total** **1,000,000** ***879,170***

**Asset Type Total** **1,000,000** ***879,170***

***Grand Total*** ***146,073,528*** ***143,793,721***