

COLORADO STATE TREASURY FY23
Portfolio Detail--Unclaimed Property Tourism Promotion Trust Fund
3/31/2023

<i>Asset Type</i>	<i>Cusip</i>	<i>Description</i>	<i>Par Value</i>	<i>Market Value</i>	<i>Stated Rate</i>	<i>Moody's</i>	<i>Days to Maturity</i>	<i>Maturity Date</i>
<i>ABS SOFT BULLET 12X</i>								
	02589BAA8	AMERICAN EXPRESS CREDIT ACCOUNT	4,000,000	3,818,240	2.210	AAA	1,445	3/15/2027
	06742LAV5	BARCLAYS DRYROCK ISSUANCE TRUST	1,000,000	969,570	3.070	N/A	1,782	2/15/2028
		Asset Total	5,000,000	4,787,810				
		Asset Type Total	5,000,000	4,787,810				
<i>CORPORATE NOTES & MTN'S</i>								
	00206RCQ3	AT&T INC	1,000,000	903,120	4.750	BAA2	8,446	5/15/2046
	00206RGQ9	AT&T INC	2,000,000	1,943,440	4.300	BAA2	2,513	2/15/2030
	00287YBV0	ABBVIE INC	2,000,000	1,902,980	2.950	BAA1	1,331	11/21/2026
	00287YDA4	ABBVIE INC	1,500,000	1,436,385	4.850	BAA1	7,747	6/15/2044
	023135CE4	AMAZON.COM INC	1,000,000	975,370	3.000	A1	744	4/13/2025
	023135CF1	AMAZON.COM INC	1,000,000	967,560	3.300	A1	1,474	4/13/2027
	031162CR9	AMGEN INC	1,000,000	784,390	3.150	BAA1	6,171	2/21/2040
	031162CS7	AMGEN INC	1,000,000	751,360	3.375	BAA1	9,824	2/21/2050
	06051GGL7	BANK OF AMERICA CORP	1,000,000	945,010	3.705	A2	1,851	4/24/2028
	06051GKG3	BANK OF AMERICA CORP	5,000,000	4,850,950	1.843	A2	676	2/4/2025
	09261BAG5	BLACKSTONE HOLDINGS FINA	1,000,000	791,000	2.550	N/A	3,287	3/30/2032
	172967NF4	CITIGROUP INC	1,000,000	715,270	2.904	A3	7,157	11/3/2042
	23331ABQ1	D.R. HORTON INC	2,000,000	1,764,380	1.300	BAA1	1,294	10/15/2026
	29250NBL8	ENBRIDGE INC	1,000,000	957,740	2.500	BAA1	686	2/14/2025
	29379VBX0	ENTERPRISE PRODUCTS OPER	1,500,000	1,330,230	2.800	BAA1	2,498	1/31/2030

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	30231GAF9	EXXON MOBIL CORPORATION	2,250,000	2,184,030	2.709	AA2	706	3/6/2025
	37045XBQ8	GENERAL MOTORS FINL CO	2,000,000	1,913,340	4.000	BAA2	1,285	10/6/2026
	37045XDS2	GENERAL MOTORS FINL CO	1,000,000	814,810	3.100	BAA2	3,209	1/12/2032
	437076CK6	HOME DEPOT INC	1,000,000	689,070	2.750	A2	10,395	9/15/2051
	46647PAF3	JPMORGAN CHASE&CO	1,000,000	945,440	3.540	A1	1,858	5/1/2028
	46647PCU8	JPMORGAN CHASE&CO	2,000,000	1,710,100	2.963	A1	3,588	1/25/2033
	501044DC2	KROGER CO/THE	1,000,000	975,000	3.500	BAA1	1,038	2/1/2026
	501044DG3	KROGER CO	2,000,000	1,763,540	4.450	BAA1	8,708	2/1/2047
	539830BP3	LOCKHEED MARTIN CORP	2,000,000	1,697,300	1.850	A3	2,633	6/15/2030
	548661DP9	LOWE'S COS INC	3,000,000	2,850,780	3.100	BAA1	1,494	5/3/2027
	565849AP1	MARATHON OIL CORP	2,000,000	1,937,740	4.400	BAA3	1,567	7/15/2027
	61746BEF9	MORGAN STANLEY	3,000,000	2,887,320	3.625	A1	1,391	1/20/2027
	61761JZN2	MORGAN STANLEY	2,000,000	1,933,540	3.950	BAA1	1,484	4/23/2027
	637432NY7	NATIONAL RURAL UTIL COOP	2,000,000	1,708,820	2.750	A1	3,303	4/15/2032
	654106AF0	NIKE INC	2,000,000	1,878,760	2.375	A1	1,311	11/1/2026
	665772CQ0	NORTHERN STATES PWR-MINN	2,000,000	1,606,980	3.600	AA3	8,934	9/15/2047
	693475AW5	PNC FINANCIAL SERVICES	4,000,000	3,722,680	3.450	A3	2,215	4/23/2029
	69371RR73	PACCAR FINANCIAL CORP	2,000,000	1,930,820	2.850	A1	738	4/7/2025
	695114CT3	PACIFICORP	2,000,000	1,708,700	4.125	A1	9,422	1/15/2049
	713448DP0	PEPSICO INC	2,000,000	1,712,840	3.450	A1	8,590	10/6/2046
	717081EY5	PFIZER INC	3,000,000	2,525,610	1.700	A1	2,615	5/28/2030
	74251VAS1	PRINCIPAL FINANCIAL GRP	2,000,000	1,668,520	2.125	BAA1	2,633	6/15/2030
	742718FW4	PROCTER&GAMBLE CO/THE	2,000,000	1,770,700	2.300	AA3	3,229	2/1/2032

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	74340XBM2	PROLOGIS LP	1,000,000	848,340	2.250	A3	2,572	4/15/2030
	872540AQ2	TJX COS INC	3,000,000	2,817,660	2.250	A2	1,264	9/15/2026
	907818EY0	UNION PACIFIC CORP	2,000,000	1,975,540	3.950	A3	1,990	9/10/2028
	907818FX1	UNION PACIFIC CORP	1,000,000	878,060	2.800	A3	3,242	2/14/2032
	91159HJB7	US BANCORP	1,000,000	771,840	2.491	A2	4,966	11/3/2036
	91324PDU3	UNITEDHEALTH GROUP INC	1,000,000	815,370	3.700	A3	9,634	8/15/2049
	92343VEU4	VERIZON COMMUNICATIONS	1,000,000	957,260	4.016	BAA1	2,439	12/3/2029
	92343VGB4	VERIZON COMMUNICATIONS	1,000,000	762,960	3.550	BAA1	10,218	3/22/2051
		Asset Total	81,250,000	73,382,655				
		Asset Type Total	81,250,000	73,382,655				
<i>FED HOME LOAN BANK</i>								
	3130A07B0	FED HOME LN BK	1,000,000	1,008,300	4.000	AAA	1,981	9/1/2028
	313376FE0	FED HOME LN BK	1,000,000	978,720	3.300	AAA	1,341	12/1/2026
		Asset Total	2,000,000	1,987,020				
<i>FED HOME LOAN MORTGAGE CORP</i>								
	3137BDCW4	FHLMC MULTIFAMILY STRUCTURED P	1,000,000	980,200	3.303	N/A	482	7/25/2024
	3137FL2M5	FEDERAL HOME LOAN MORTGAGE CORP	2,680,000	2,563,634	3.794	N/A	3,953	1/25/2034
	3137FUZJ6	FHLMC MULTIFAMILY STRUCTURED P	1,050,000	779,604	1.721	N/A	4,438	5/25/2035
	3137FXQW1	FHLMC MULTIFAMILY STRUCTURED P	1,548,000	1,177,254	1.860	N/A	4,591	10/25/2035
		Asset Total	6,278,000	5,500,692				
<i>FED NATL MORTGAGE ASSOCIATION</i>								
	3140QED58	FED NATL MTG ASSN POOL #CA6423	1,937,725	1,752,653	3.000	N/A	9,954	7/1/2050
	3140XKNU0	FEDL NATL MTGE ASSN POOL #FS4002	998,826	996,988	5.000	N/A	10,900	2/1/2053
		Asset Total	2,936,551	2,749,641				
<i>TENNESSE VALLEY AUTHORITY</i>								

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	880591EU2	TENN VALLEY AUTH	5,000,000	4,799,600	2.875	AAA	1,403	2/1/2027
		Asset Total	5,000,000	4,799,600				
		Asset Type Total	16,214,551	15,036,953				
TAXABLE MUNICIPAL BONDS								
	341271AF1	FLORIDA ST BRD OF ADMIN FIN CO	1,000,000	848,030	2.154	AA3	2,649	7/1/2030
	913366KB5	UNIV OF CALIFORNIA CA RGTS MED	1,305,000	907,601	3.006	AA3	9,907	5/15/2050
		Asset Total	2,305,000	1,755,631				
		Asset Type Total	2,305,000	1,755,631				
FHLMC PC								
	3132DNGY3	FED HOME LOAN MTGE CORP POOL #SD1115	970,278	933,601	4.000	N/A	10,685	7/1/2052
	3132DNYV9	FED HOME LOAN MTGE CORP POOL #SD1624	971,759	988,269	5.000	N/A	10,747	9/1/2052
	3133B3XC6	FED HOME LN MTG CORP POOL #QD6075	1,884,037	1,625,283	2.500	N/A	10,534	2/1/2052
	3133KN7E7	FED HOME LOAN MTGE CORP POOL #RA7193	953,524	887,940	3.500	N/A	10,594	4/1/2052
		Asset Total	4,779,597	4,435,094				
FNMA PC								
	3140Q7DP9	FED NATL MTG ASSN POOL #CA0109	693,629	654,869	3.500	N/A	8,889	8/1/2047
	3140QCHG4	FED NATL MTG ASSN POOL #CA4730	2,409,639	2,086,554	2.500	N/A	9,712	11/1/2049
	3140QHGH2	FED NATL MTG ASSN POOL #CA9199	705,263	611,865	2.500	N/A	10,169	2/1/2051
	3140X44Q6	FED NATL MTG ASSN POOL #FM1730	2,821,679	2,556,808	3.000	N/A	9,681	10/1/2049
	3140X4V94	FED NATL MTG ASSN POOL #FM1539	603,836	598,728	4.500	N/A	9,651	9/1/2049
	3140XGLU1	FEDL NATL MTGE ASSN POOL #FS1238	903,724	848,524	3.500	N/A	10,563	3/1/2052
	3140XHYN1	FEDL NATL MTGE ASSN POOL #FS2516	966,624	925,079	4.000	N/A	10,685	7/1/2052
	3140XJKZ5	FEDL NATL MTGE ASSN POOL #FS3011	2,909,697	2,646,195	3.000	N/A	10,442	11/1/2051
	31418DFF4	FED NATL MTG ASSN POOL #MA3765	1,206,686	1,046,390	2.500	N/A	9,651	9/1/2049
		Asset Total	13,220,776	11,975,011				

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Asset Type Total			18,000,373	16,410,105				
<i>CMO PLAN AMORT CLASS</i>								
	3136ANK48	FED NATL MTG ASSN	2,173,504	2,014,425	3.500	N/A	8,122	6/25/2045
	3136BH6R5	FED NATL MTG ASSN	1,451,100	1,166,452	1.500	N/A	10,343	7/25/2051
Asset Total			3,624,604	3,180,877				
<i>CMO SEQUENTIAL PAY</i>								
	3136AK6M0	FED NATL MTG ASSN	293,645	292,080	3.000	N/A	6,569	3/25/2041
	3137BDUD6	FED HOME LN MTG CORP	589,016	574,603	3.000	N/A	6,681	7/15/2041
	38383CL73	GOVT NATL MTG ASSN	1,000,000	629,280	2.000	N/A	10,400	9/20/2051
Asset Total			1,882,661	1,495,963				
<i>CMO-PASS-THROUGH</i>								
	3136BG3V1	FED NATL MTG ASSN	1,828,373	1,523,146	2.000		10,435	10/25/2051
Asset Total			1,828,373	1,523,146				
Asset Type Total			7,335,638	6,199,986				
<i>U.S. TREASURY NOTES & BONDS</i>								
	912810QA9	US TREASURY BOND	5,000,000	4,939,450	3.500	AAA	5,800	2/15/2039
	912810QU5	US TREASURY BOND	2,000,000	1,815,000	3.125	AAA	6,896	2/15/2042
	912810QZ4	US TREASURY BOND	1,500,000	1,348,710	3.125	AAA	7,261	2/15/2043
	912810RH3	US TREASURY BOND	2,000,000	1,784,380	3.125	AAA	7,808	8/15/2044
	912810RM2	US TREASURY BOND	2,000,000	1,741,480	3.000	AAA	8,081	5/15/2045
	912810SA7	US TREASURY BOND	1,000,000	872,270	3.000	AAA	9,087	2/15/2048
	912810TN8	UNITED STATES TREASURY BONDS	1,000,000	992,810	3.625	AAA	10,914	2/15/2053
	9128286T2	US TREASURY NOTE	4,000,000	3,732,040	2.375	AAA	2,237	5/15/2029
	91282CFG1	UNITED STATES TREASURY NOTES	1,000,000	984,840	3.250	AAA	519	8/31/2024
	91282CFQ9	UNITED STATES TREASURY NOTES	5,000,000	5,005,850	4.375	AAA	580	10/31/2024

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	91282CFX4	UNITED STATES TREASURY NOTES	3,000,000	3,011,730	4.500	AAA	610	11/30/2024
		Asset Total	27,500,000	26,228,560				
		Asset Type Total	27,500,000	26,228,560				
<i>MUNI GO TAXABLE</i>								
	882830BH4	TEXAS ST TRANSPRTN COMMISSION	1,875,000	1,325,025	2.472	AAA	7,855	10/1/2044
		Asset Total	1,875,000	1,325,025				
		Asset Type Total	1,875,000	1,325,025				
<i>MISC. GOV'T GUARANTEE</i>								
	742651DP4	PRIVATE EXPORT FUNDING	1,000,000	972,790	2.450	AAA	472	7/15/2024
	742651DW9	PRIVATE EXPORT FUNDING	1,000,000	975,130	3.250	AAA	807	6/15/2025
		Asset Total	2,000,000	1,947,920				
		Asset Type Total	2,000,000	1,947,920				
<i>SOVEREIGN NOTES</i>								
	168863DN5	REPUBLIC OF CHILE	2,000,000	1,707,280	2.550	A2	3,224	1/27/2032
		Asset Total	2,000,000	1,707,280				
		Asset Type Total	2,000,000	1,707,280				
<i>FHMS</i>								
	3137FGZT5	FED HOME LN MTG CORP	4,000,000	3,949,280	3.926	N/A	1,913	6/25/2028
	3137FJXV6	FHLMC MULTIFAMILY STRUCTURED P	2,000,000	1,985,240	4.050	N/A	2,005	9/25/2028
	3137FKUP9	FHLMC MULTIFAMILY STRUCTURED P	2,540,000	2,485,009	3.771	N/A	2,096	12/25/2028
		Asset Total	8,540,000	8,419,529				
		Asset Type Total	8,540,000	8,419,529				
<i>AGENCY CMBS - FHMS</i>								
	3137H2NY6	FHLMC MULTIFAMILY STRUCTURED P	1,000,000	773,410	2.184	N/A	4,896	8/25/2036
		Asset Total	1,000,000	773,410				
		Asset Type Total	1,000,000	773,410				
		Grand Total	173,020,562	157,974,865				