***COLORADO STATE TREASURY FY22***

***Portfolio Detail--Public School Permanent Fund***

***6/30/2022***

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

***ABS AUTOMOBILES***

05602RAD3 BMW VEHICLE OWNER TRUST 4,000,000 3,955,080 3.210 AAA 1,517 8 /25/2026

362585AC5 GM FINANCIAL SECURITIZED TERM 5,000,000 4,950,550 3.100 AAA 1,692 2 /16/2027

89238FAD5 TOYOTA AUTO RECEIVABLES OWNERS TRUST 5,000,000 4,935,200 2.930 AAA 1,538 9 /15/2026

**Asset Total** **14,000,000** ***13,840,830***

***ABS SOFT BULLET 12X***

02582JJT8 AMERICAN EXPRESS CREDIT ACCOUNT 5,000,000 4,989,600 3.390 N/A 1,782 5 /17/2027

02589BAA8 AMERICAN EXPRESS CREDIT ACCOUNT 10,000,000 9,661,500 2.210 AAA 1,719 3 /15/2027

06742LAV5 BARCLAYS DRYROCK ISSUANCE TRUST 5,000,000 4,921,850 3.070 N/A 2,056 2 /15/2028

254683CS2 DISCOVER CARD EXECUTION NOTE 10,000,000 9,960,100 3.320 AAA 1,782 5 /17/2027

87166PAG6 SYNCHRONY CARD ISSUANCE TRUST 3,500,000 3,474,030 3.370 AAA 2,118 4 /17/2028

**Asset Total** **33,500,000** ***33,007,080***

**Asset Type Total** **47,500,000** ***46,847,910***

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

00206RDJ8 AT&T INC 5,000,000 4,430,650 4.500 BAA2 9,384 3 /9 /2048

00206RGQ9 AT&T INC 5,000,000 4,879,500 4.300 BAA2 2,787 2 /15/2030

00287YBV0 ABBVIE INC 5,000,000 4,737,750 2.950 BAA2 1,605 11/21/2026

00724FAC5 ADOBE SYSTEMS INC 10,000,000 9,943,300 3.250 A2 947 2 /1 /2025

015271AW9 ALEXANDRIA REAL ESTATE E 3,000,000 2,369,370 2.000 BAA1 3,610 5 /18/2032

023135AP1 AMAZON.COM INC 5,000,000 5,236,400 4.800 A1 4,541 12/5 /2034

023135CE4 AMAZON.COM INC 4,000,000 3,959,400 3.000 A1 1,018 4 /13/2025

023135CF1 AMAZON.COM INC 4,000,000 3,924,240 3.300 A1 1,748 4 /13/2027

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

031162CR9 AMGEN INC 1,000,000 790,500 3.150 BAA1 6,445 2 /21/2040

031162CS7 AMGEN INC 1,000,000 764,100 3.375 BAA1 10,098 2 /21/2050

035240AT7 ANHEUSER-BUSCH INBEV WOR 1,000,000 898,980 4.500 BAA1 10,198 6 /1 /2050

037833CX6 APPLE INC 5,000,000 4,888,450 3.000 AAA 1,816 6 /20/2027

06051GGL7 BANK OF AMERICA CORP 6,000,000 5,719,500 3.705 A2 2,125 4 /24/2028

06051GKG3 BANK OF AMERICA CORP 10,000,000 9,639,600 1.843 A2 950 2 /4 /2025

06051GKJ7 BANK OF AMERICA CORP 10,000,000 9,094,700 2.551 A2 2,045 2 /4 /2028

09247XAN1 BLACKROCK INC 5,000,000 4,868,550 3.200 AA3 1,719 3 /15/2027

09256BAL1 BLACKSTONE HOLDINGS FINA 5,000,000 4,325,150 2.500 N/A 2,751 1 /10/2030

09261BAG5 BLACKSTONE HOLDINGS FINA 2,000,000 1,670,240 2.550 N/A 3,561 3 /30/2032

126408GU1 CSX CORP 2,000,000 2,088,560 5.500 BAA1 6,864 4 /15/2041

149123CJ8 CATERPILLAR INC 2,000,000 1,655,000 3.250 A2 10,145 4 /9 /2050

166764CA6 CHEVRON CORP 2,000,000 1,590,320 3.078 AA2 10,177 5 /11/2050

172967BU4 CITIGROUP INC 2,000,000 2,066,400 5.875 BAA2 3,890 2 /22/2033

172967NF4 CITIGROUP INC 2,000,000 1,449,540 2.904 A3 7,431 11/3 /2042

23331ABQ1 D.R. HORTON INC 5,000,000 4,319,350 1.300 BAA1 1,568 10/15/2026

25389JAR7 DIGITAL REALTY TRUST LP 5,000,000 4,762,850 3.700 BAA2 1,872 8 /15/2027

25389JAU0 DIGITAL REALTY TRUST LP 5,000,000 4,518,750 3.600 BAA2 2,558 7 /1 /2029

260543CE1 DOW CHEMICAL CO/THE 1,000,000 978,750 5.250 BAA1 7,078 11/15/2041

29250NBL8 ENBRIDGE INC 2,000,000 1,919,840 2.500 BAA1 960 2 /14/2025

29379VBX0 ENTERPRISE PRODUCTS OPER 1,500,000 1,313,220 2.800 BAA1 2,772 1 /31/2030

30161MAS2 EXELON GENERATION CO LLC 7,000,000 6,704,180 3.250 BAA2 1,067 6 /1 /2025

30231GAF9 EXXON MOBIL CORPORATION 10,000,000 9,781,100 2.709 AA2 980 3 /6 /2025

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

36962G3P7 GENERAL ELEC CAP CORP 2,000,000 2,068,460 5.875 BAA1 5,677 1 /14/2038

37045XBQ8 GENERAL MOTORS FINL CO 5,000,000 4,774,650 4.000 BAA3 1,559 10/6 /2026

37045XDS2 GENERAL MOTORS FINL CO 4,000,000 3,215,000 3.100 BAA3 3,483 1 /12/2032

38141GFD1 GOLDMAN SACHS GROUP INC 2,000,000 2,214,840 6.750 BAA2 5,572 10/1 /2037

406216BG5 HALLIBURTON CO 4,009,000 3,969,110 3.800 BAA1 1,234 11/15/2025

406216BJ9 HALLIBURTON CO 2,000,000 1,923,100 4.850 BAA1 4,886 11/15/2035

437076CK6 HOME DEPOT INC 4,000,000 2,906,800 2.750 A2 10,669 9 /15/2051

46647PAF3 JPMORGAN CHASE&CO 6,000,000 5,688,600 3.540 A2 2,132 5 /1 /2028

46647PCU8 JPMORGAN CHASE&CO 10,000,000 8,583,600 2.963 A2 3,862 1 /25/2033

501044DN8 KROGER CO 2,000,000 1,687,280 3.950 BAA1 10,061 1 /15/2050

501044DP3 KROGER CO 2,000,000 1,687,900 2.200 BAA1 2,862 5 /1 /2030

539830BH1 LOCKHEED MARTIN CORP 2,488,000 2,492,503 3.550 A3 1,295 1 /15/2026

539830BQ1 LOCKHEED MARTIN CORP 2,000,000 1,488,300 2.800 A3 10,212 6 /15/2050

539830BR9 LOCKHEED MARTIN CORP 5,000,000 4,934,000 3.900 A3 3,638 6 /15/2032

565849AE6 MARATHON OIL CORP 2,000,000 2,115,460 6.600 BAA3 5,572 10/1 /2037

565849AP1 MARATHON OIL CORP 5,000,000 4,881,550 4.400 BAA3 1,841 7 /15/2027

58013MFC3 MCDONALD'S CORP 5,000,000 4,633,500 4.450 BAA1 9,010 3 /1 /2047

59022CAJ2 MERRILL LYNCH&CO 2,000,000 2,151,380 6.110 BAA1 5,327 1 /29/2037

61744YAP3 MORGAN STANLEY 10,000,000 9,488,500 3.772 A1 2,400 1 /24/2029

61761JZN2 MORGAN STANLEY 5,000,000 4,841,700 3.950 BAA1 1,758 4 /23/2027

637432NY7 NATIONAL RURAL UTIL COOP 5,000,000 4,353,550 2.750 A1 3,577 4 /15/2032

665772CQ0 NORTHERN STATES PWR-MINN 5,000,000 4,198,650 3.600 AA3 9,208 9 /15/2047

66989HAE8 NOVARTIS CAPITAL CORP 1,000,000 1,000,350 2.400 A1 83 9 /21/2022

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

66989HAN8 NOVARTIS CAPITAL CORP 5,000,000 4,866,300 3.100 A1 1,782 5 /17/2027

69371RR73 PACCAR FINANCIAL CORP 5,000,000 4,900,550 2.850 A1 1,012 4 /7 /2025

695114CT3 PACIFICORP 8,000,000 7,164,000 4.125 A1 9,696 1 /15/2049

742718FW4 PROCTER&GAMBLE CO/THE 5,000,000 4,429,150 2.300 AA3 3,503 2 /1 /2032

74340XBM2 PROLOGIS LP 4,000,000 3,461,520 2.250 A3 2,846 4 /15/2030

822582BE1 SHELL INTERNATIONAL FIN 5,000,000 4,760,950 4.125 AA2 4,698 5 /11/2035

87612EBN5 TARGET CORP 2,000,000 1,514,060 2.950 A2 10,791 1 /15/2052

911312BM7 UNITED PARCEL SERVICE 5,000,000 4,870,350 3.050 A2 1,964 11/15/2027

91159HJB7 US BANCORP 2,000,000 1,629,740 2.491 A2 5,240 11/3 /2036

913017BT5 UNITED TECHNOLOGIES CORP 1,000,000 953,600 4.500 BAA1 7,276 6 /1 /2042

91324PCY6 UNITEDHEALTH GROUP INC 5,000,000 4,918,500 3.375 A3 1,750 4 /15/2027

91324PDU3 UNITEDHEALTH GROUP INC 4,000,000 3,411,400 3.700 A3 9,908 8 /15/2049

92343VFU3 VERIZON COMMUNICATIONS 5,000,000 3,548,050 2.875 BAA1 10,370 11/20/2050

92826CAD4 VISA INC 5,000,000 4,922,050 3.150 AA3 1,263 12/14/2025

94106BAA9 WASTE CONNECTIONS INC 5,000,000 4,374,600 2.600 BAA2 2,773 2 /1 /2030

95040QAC8 WELLTOWER INC 5,000,000 4,945,800 4.250 BAA1 1,371 4 /1 /2026

95040QAD6 WELLTOWER INC 5,000,000 4,849,150 4.250 BAA1 2,116 4 /15/2028

**Asset Total** **301,997,000** ***280,106,794***

**Asset Type Total** **301,997,000** ***280,106,794***

***FED HOME LOAN BANK***

3130A4CH3 FED HOME LN BK 10,000,000 9,806,100 2.375 AAA 988 3 /14/2025

**Asset Total** **10,000,000** ***9,806,100***

***FED HOME LOAN MORTGAGE CORP***

3137FXQW1 FHLMC MULTIFAMILY STRUCTURED P 3,120,000 2,435,784 1.860 N/A 4,865 10/25/2035

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

3137H5DP9 FHLMC MULTIFAMILY STRUCTURED P 3,500,000 3,142,860 2.347 N/A 3,435 11/25/2031

**Asset Total** **6,620,000** ***5,578,644***

***FED NATL MORTGAGE ASSOCIATION***

3136BLP79 FEDERAL NATIONAL MORTGAGE ASSN 5,000,000 4,686,180 2.290 2,886 5 /25/2030

**Asset Total** **5,000,000** ***4,686,180***

**Asset Type Total** **21,620,000** ***20,070,924***

***TAXABLE MUNICIPAL BONDS***

29157TAD8 EMORY UNIVERSITY 5,000,000 4,380,350 2.143 AA2 2,985 9 /1 /2030

913366KB5 UNIV OF CALIFORNIA CA RGTS MED 5,000,000 3,772,200 3.006 AA3 10,181 5 /15/2050

**Asset Total** **10,000,000** ***8,152,550***

**Asset Type Total** **10,000,000** ***8,152,550***

***FHLMC PC***

31283GJE8 FED HOME LN MTG CORP POOL #G00261 1,248 1,251 8.500 N/A 763 8 /1 /2024

3128F4LD1 FED HOME LN MTG CORP POOL #D64824 10,294 10,429 7.000 N/A 1,189 10/1 /2025

3128FBVU6 FED HOME LN MTG CORP POOL #D70627 5,412 5,683 6.500 N/A 1,371 4 /1 /2026

31292GMF0 FED HOME LN MTG CORP POOL #C00358 2,231 2,303 8.500 N/A 763 8 /1 /2024

31292GMH6 FED HOME LN MTG CORP POOL #C00360 1,838 1,888 8.000 N/A 794 9 /1 /2024

31298QVK1 FED HOME LN MTG CORP POOL #C54218 2,048 2,151 6.500 N/A 3,288 7 /1 /2031

3132AC2W9 FED HOME LN MTG CORP POOL #ZT0789 3,155,069 3,157,909 4.000 N/A 9,590 10/1 /2048

31334WD81 FED HOME LN MTG CORP POOL #QA0127 3,691,036 3,584,808 3.500 N/A 9,833 6 /1 /2049

31335GHQ1 FED HOME LN MTG CORP POOL #C80239 1,773 1,831 8.500 N/A 855 11/1 /2024

3133B3XC6 FED HOME LN MTG CORP POOL #QD6075 7,847,160 7,072,881 2.500 N/A 10,808 2 /1 /2052

3133KGLL0 FED HOME LN MTG CORP POOL #RA1231 3,723,639 3,488,454 3.000 N/A 9,894 8 /1 /2049

3133KJMD1 FED HOME LN MTG CORP POOL #RA3056 4,786,289 4,468,096 3.000 N/A 10,228 7 /1 /2050

**Asset Total** **23,228,037** ***21,797,682***

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

***FHLMC PC GOLD***

31296W5X1 FED HOME LN MTG CORP POOL #A20862 58,114 61,009 5.000 N/A 4,293 4 /1 /2034

31296WKH9 FED HOME LN MTG CORP POOL #A20296 98,805 104,027 5.000 N/A 4,293 4 /1 /2034

31335H4Q3 FED HOME LN MTG CORP POOL #C90831 21,756 22,246 5.000 N/A 671 5 /1 /2024

**Asset Total** **178,675** ***187,282***

***FNMA PC***

31380HBM8 FED NATL MTG ASSN POOL #440244 5,470 5,739 6.500 N/A 2,255 9 /1 /2028

31384CXK5 FED NATL MTG ASSN POOL #520082 32,898 33,401 7.500 N/A 2,711 12/1 /2029

31402CYK2 FED NATL MTG ASSN POOL #725314 145,766 153,196 5.000 N/A 4,293 4 /1 /2034

3140FXKG6 FED NATL MTG ASSNPOOL #BF0294 4,940,685 4,821,516 3.500 N/A 9,529 8 /1 /2048

3140H6J91 FED NATL MTG ASSN POOL #BJ4787 5,016,655 4,839,467 3.500 N/A 9,347 2 /1 /2048

3140JXTD0 FED NATL MTG ASSN POOL #BO3247 6,371,439 5,951,689 3.000 N/A 9,986 11/1 /2049

3140L0SJ7 FED NATL MTG ASSN POOL #BR2320 8,708,794 7,595,636 2.000 N/A 10,412 1 /1 /2051

3140QB4R6 FED NATL MTG ASSN POOL #CA4431 2,339,989 2,271,123 3.500 N/A 9,955 10/1 /2049

3140QCHG4 FED NATL MTG ASSN POOL #CA4730 5,210,908 4,711,390 2.500 N/A 9,986 11/1 /2049

3140QHGH2 FED NATL MTG ASSN POOL #CA9199 4,073,711 3,670,210 2.500 N/A 10,443 2 /1 /2051

3140QKGG7 FED NATL MTG ASSN POOL #CB0198 4,340,772 4,053,023 3.000 N/A 10,502 4 /1 /2051

3140X4V94 FED NATL MTG ASSN POOL #FM1539 4,324,755 4,348,628 4.500 N/A 9,925 9 /1 /2049

3140X5FC2 FED NATL MTG ASSN POOL #FM1962 1,615,416 1,569,329 3.500 N/A 9,986 11/1 /2049

3140X5FK4 FED NATL MTG ASSN POOL #FM1969 3,234,375 3,022,491 3.000 N/A 9,986 11/1 /2049

3140XFLN9 FEDL NATL MTGE ASSN POOL #FS0332 4,916,160 4,622,125 3.000 N/A 10,777 1 /1 /2052

3140XGLU1 FEDL NATL MTGE ASSN POOL #FS1238 3,908,997 3,789,343 3.500 N/A 10,837 3 /1 /2052

**Asset Total** **59,186,792** ***55,458,303***

***GOV NATL MORTGAGE ASSOCIATION***

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

36206PVT4 GOVT NATL MTG ASSN POOL #417426 8,704 9,003 7.500 N/A 1,415 5 /15/2026

36211EKS6 GOVT NATL MTG ASSN POOL #510705 1,870 1,875 7.500 N/A 2,695 11/15/2029

**Asset Total** **10,573** ***10,878***

**Asset Type Total** **82,604,077** ***77,454,145***

***CMO PLAN AMORT CLASS***

38377NGB4 GOVT NATL MTG ASSN 359,230 359,662 4.000 N/A 6,321 10/20/2039

38378TTN0 GOVT NATL MTG ASSN 1,228,904 1,232,689 3.500 N/A 7,387 9 /20/2042

38379GAP2 GOVT NATL MTG ASSN 1,274,278 1,268,379 3.000 N/A 8,026 6 /20/2044

**Asset Total** **2,862,413** ***2,860,729***

***CMO PLANNED***

38380UDY6 GOVT NATL MTG ASSN 3,375,064 3,289,135 3.000 N/A 5,742 3 /20/2038

**Asset Total** **3,375,064** ***3,289,135***

***CMO SEQUENTIAL PAY***

3137BCVX3 FED HOME LN MTG CORP 4,350,771 4,291,122 3.500 N/A 4,003 6 /15/2033

3137BDSA5 FED HOME LN MTG CORP 9,284,000 8,979,113 3.000 N/A 4,672 4 /15/2035

3137FRSW2 FED HOME LN MTG CORP 8,447,849 7,758,758 3.000 N/A 10,102 2 /25/2050

31392VFF4 FED HOME LN MTG CORP 6,966 6,972 5.500 N/A 77 9 /15/2022

31392WG95 FED HOME LN MTG CORP 7,775 7,798 5.500 N/A 107 10/15/2022

38375DCG1 GOVT NATL MTG ASSN 82,560 82,897 5.500 N/A 381 7 /16/2023

38383CL73 GOVT NATL MTG ASSN 2,000,000 1,392,700 2.000 N/A 10,674 9 /20/2051

**Asset Total** **24,179,921** ***22,519,360***

***CMO-PASS-THROUGH***

3136BG3V1 FED NATL MTG ASSN 2,860,346 2,508,320 2.000 10,709 10/25/2051

**Asset Total** **2,860,346** ***2,508,320***

**Asset Type Total** **33,277,744** ***31,177,545***

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

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

912810QK7 US TREASURY BOND 2,000,000 2,156,320 3.875 AAA 6,621 8 /15/2040

912810QW1 US TREASURY BOND 3,000,000 2,812,260 3.000 AAA 7,259 5 /15/2042

912810QZ4 US TREASURY BOND 13,000,000 12,351,560 3.125 AAA 7,535 2 /15/2043

912810RH3 US TREASURY BOND 10,000,000 9,471,900 3.125 AAA 8,082 8 /15/2044

912810RJ9 US TREASURY BOND 10,000,000 9,266,800 3.000 AAA 8,174 11/15/2044

912810RM2 US TREASURY BOND 3,000,000 2,782,740 3.000 AAA 8,355 5 /15/2045

912810TC2 US TREASURY BOND 5,000,000 3,971,100 2.000 AAA 7,078 11/15/2041

9128285J5 US TREASURY NOTE 7,000,000 6,988,520 3.000 AAA 1,219 10/31/2025

912828X88 US TREASURY NOTE 17,500,000 16,940,875 2.375 AAA 1,780 5 /15/2027

91282CEN7 UNITED STATES TREASURY NOTES 10,000,000 9,864,800 2.750 AAA 1,765 4 /30/2027

**Asset Total** **80,500,000** ***76,606,875***

**Asset Type Total** **80,500,000** ***76,606,875***

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

742651DP4 PRIVATE EXPORT FUNDING 4,000,000 3,933,640 2.450 AAA 746 7 /15/2024

**Asset Total** **4,000,000** ***3,933,640***

**Asset Type Total** **4,000,000** ***3,933,640***

***SOVEREIGN NOTES***

698299BK9 REPUBLIC OF PANAMA 5,000,000 4,439,800 3.160 BAA2 2,764 1 /23/2030

**Asset Total** **5,000,000** ***4,439,800***

**Asset Type Total** **5,000,000** ***4,439,800***

***FHMS***

3137B36J2 FED HOME LN MTG CORP 9,568,476 9,563,500 3.320 N/A 240 2 /25/2023

3137BLMZ8 FHLMC MULTIFAMILY STRUCTURED P 5,741,000 5,668,147 3.010 N/A 1,152 8 /25/2025

3137FGZT5 FED HOME LN MTG CORP 10,000,000 10,222,600 3.926 N/A 2,187 6 /25/2028

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

3137FJXQ7 FHLMC MULTIFAMILY STRUCTURED P 10,000,000 10,080,800 3.750 N/A 1,152 8 /25/2025

3137FNAE0 FHLMC MULTIFAMILY STRUCTURED P 7,129,000 6,803,419 2.785 N/A 2,552 6 /25/2029

**Asset Total** **42,438,476** ***42,338,466***

**Asset Type Total** **42,438,476** ***42,338,466***

***AGENCY CMBS - FHMS***

3137H2NY6 FHLMC MULTIFAMILY STRUCTURED P 4,000,000 3,200,240 2.184 N/A 5,170 8 /25/2036

**Asset Total** **4,000,000** ***3,200,240***

**Asset Type Total** **4,000,000** ***3,200,240***

***Grand Total*** ***632,937,297*** ***594,328,889***

***NOTE: This report represents bond portion only; $578.3 million in investments with a market***

***value of $578.0 million managed externally are excluded.***