***COLORADO STATE TREASURY FY22***

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

***6/30/2022***

***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 3,864,600 2.210 AAA 1,719 3 /15/2027

06742LAV5 BARCLAYS DRYROCK ISSUANCE TRUST 1,000,000 984,370 3.070 N/A 2,056 2 /15/2028

**Asset Total** **5,000,000** ***4,848,970***

**Asset Type Total** **5,000,000** ***4,848,970***

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

00206RCQ3 AT&T INC 1,000,000 925,570 4.750 BAA2 8,720 5 /15/2046

00206RGQ9 AT&T INC 2,000,000 1,951,800 4.300 BAA2 2,787 2 /15/2030

00287YBV0 ABBVIE INC 2,000,000 1,895,100 2.950 BAA2 1,605 11/21/2026

023135CE4 AMAZON.COM INC 1,000,000 989,850 3.000 A1 1,018 4 /13/2025

023135CF1 AMAZON.COM INC 1,000,000 981,060 3.300 A1 1,748 4 /13/2027

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

06051GGL7 BANK OF AMERICA CORP 1,000,000 953,250 3.705 A2 2,125 4 /24/2028

06051GKG3 BANK OF AMERICA CORP 5,000,000 4,819,800 1.843 A2 950 2 /4 /2025

09261BAG5 BLACKSTONE HOLDINGS FINA 1,000,000 835,120 2.550 N/A 3,561 3 /30/2032

172967NF4 CITIGROUP INC 1,000,000 724,770 2.904 A3 7,431 11/3 /2042

23331ABQ1 D.R. HORTON INC 2,000,000 1,727,740 1.300 BAA1 1,568 10/15/2026

29250NBL8 ENBRIDGE INC 1,000,000 959,920 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

30231GAF9 EXXON MOBIL CORPORATION 2,250,000 2,200,748 2.709 AA2 980 3 /6 /2025

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

37045XBQ8 GENERAL MOTORS FINL CO 2,000,000 1,909,860 4.000 BAA3 1,559 10/6 /2026

37045XDS2 GENERAL MOTORS FINL CO 1,000,000 803,750 3.100 BAA3 3,483 1 /12/2032

437076CK6 HOME DEPOT INC 1,000,000 726,700 2.750 A2 10,669 9 /15/2051

46647PAF3 JPMORGAN CHASE&CO 1,000,000 948,100 3.540 A2 2,132 5 /1 /2028

46647PCU8 JPMORGAN CHASE&CO 2,000,000 1,716,720 2.963 A2 3,862 1 /25/2033

501044DC2 KROGER CO/THE 1,000,000 989,000 3.500 BAA1 1,312 2 /1 /2026

539830BP3 LOCKHEED MARTIN CORP 2,000,000 1,706,820 1.850 A3 2,907 6 /15/2030

548661DP9 LOWE'S COS INC 3,000,000 2,857,050 3.100 BAA1 1,768 5 /3 /2027

565849AP1 MARATHON OIL CORP 2,000,000 1,952,620 4.400 BAA3 1,841 7 /15/2027

61746BEF9 MORGAN STANLEY 3,000,000 2,905,680 3.625 A1 1,665 1 /20/2027

61761JZN2 MORGAN STANLEY 2,000,000 1,936,680 3.950 BAA1 1,758 4 /23/2027

637432NY7 NATIONAL RURAL UTIL COOP 2,000,000 1,741,420 2.750 A1 3,577 4 /15/2032

654106AF0 NIKE INC 2,000,000 1,903,160 2.375 A1 1,585 11/1 /2026

665772CQ0 NORTHERN STATES PWR-MINN 2,000,000 1,679,460 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

693475AW5 PNC FINANCIAL SERVICES 4,000,000 3,732,520 3.450 A3 2,489 4 /23/2029

69371RR73 PACCAR FINANCIAL CORP 2,000,000 1,960,220 2.850 A1 1,012 4 /7 /2025

695114CT3 PACIFICORP 2,000,000 1,791,000 4.125 A1 9,696 1 /15/2049

713448DP0 PEPSICO INC 2,000,000 1,716,860 3.450 A1 8,864 10/6 /2046

717081EY5 PFIZER INC 3,000,000 2,552,580 1.700 A2 2,889 5 /28/2030

74251VAS1 PRINCIPAL FINANCIAL GRP 2,000,000 1,652,820 2.125 BAA1 2,907 6 /15/2030

742718FW4 PROCTER&GAMBLE CO/THE 2,000,000 1,771,660 2.300 AA3 3,503 2 /1 /2032

74340XBM2 PROLOGIS LP 1,000,000 865,380 2.250 A3 2,846 4 /15/2030

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

872540AQ2 TJX COS INC 3,000,000 2,812,680 2.250 A2 1,538 9 /15/2026

907818EY0 UNION PACIFIC CORP 2,000,000 1,976,140 3.950 BAA1 2,264 9 /10/2028

907818FX1 UNION PACIFIC CORP 1,000,000 890,130 2.800 BAA1 3,516 2 /14/2032

91159HJB7 US BANCORP 1,000,000 814,870 2.491 A2 5,240 11/3 /2036

91324PDU3 UNITEDHEALTH GROUP INC 1,000,000 852,850 3.700 A3 9,908 8 /15/2049

92343VEU4 VERIZON COMMUNICATIONS 1,000,000 968,520 4.016 BAA1 2,713 12/3 /2029

92343VGB4 VERIZON COMMUNICATIONS 1,000,000 801,670 3.550 BAA1 10,492 3 /22/2051

**Asset Total** **78,750,000** ***71,769,818***

**Asset Type Total** **78,750,000** ***71,769,818***

***FED HOME LOAN BANK***

3130A07B0 FED HOME LN BK 1,000,000 1,041,950 4.000 AAA 2,255 9 /1 /2028

313376FE0 FED HOME LN BK 1,000,000 1,005,240 3.300 AAA 1,615 12/1 /2026

**Asset Total** **2,000,000** ***2,047,190***

***FED HOME LOAN MORTGAGE CORP***

3137FUZJ6 FHLMC MULTIFAMILY STRUCTURED P 1,050,000 809,445 1.721 N/A 4,712 5 /25/2035

3137FXQW1 FHLMC MULTIFAMILY STRUCTURED P 1,548,000 1,208,524 1.860 N/A 4,865 10/25/2035

**Asset Total** **2,598,000** ***2,017,969***

***FED NATL MORTGAGE ASSOCIATION***

3140QED58 FED NATL MTG ASSN POOL #CA6423 2,110,744 1,972,849 3.000 N/A 10,228 7 /1 /2050

**Asset Total** **2,110,744** ***1,972,849***

***TENNESSE VALLEY AUTHORITY***

880591EU2 TENN VALLEY AUTH 5,000,000 4,932,550 2.875 AAA 1,677 2 /1 /2027

**Asset Total** **5,000,000** ***4,932,550***

**Asset Type Total** **11,708,744** ***10,970,558***

***TAXABLE MUNICIPAL BONDS***

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

341271AF1 FLORIDA ST BRD OF ADMIN FIN CO 1,000,000 868,730 2.154 AA3 2,923 7 /1 /2030

913366KB5 UNIV OF CALIFORNIA CA RGTS MED 1,305,000 984,544 3.006 AA3 10,181 5 /15/2050

**Asset Total** **2,305,000** ***1,853,274***

**Asset Type Total** **2,305,000** ***1,853,274***

***FHLMC PC***

3133B3XC6 FED HOME LN MTG CORP POOL #QD6075 1,961,790 1,768,220 2.500 N/A 10,808 2 /1 /2052

**Asset Total** **1,961,790** ***1,768,220***

***FNMA PC***

3140Q7DP9 FED NATL MTG ASSN POOL #CA0109 770,866 753,823 3.500 N/A 9,163 8 /1 /2047

3140QCHG4 FED NATL MTG ASSN POOL #CA4730 2,605,454 2,355,695 2.500 N/A 9,986 11/1 /2049

3140QHGH2 FED NATL MTG ASSN POOL #CA9199 755,585 680,744 2.500 N/A 10,443 2 /1 /2051

3140X44Q6 FED NATL MTG ASSN POOL #FM1730 2,944,122 2,750,222 3.000 N/A 9,955 10/1 /2049

3140X4V94 FED NATL MTG ASSN POOL #FM1539 665,504 669,178 4.500 N/A 9,925 9 /1 /2049

3140XGLU1 FEDL NATL MTGE ASSN POOL #FS1238 977,249 947,336 3.500 N/A 10,837 3 /1 /2052

31418DFF4 FED NATL MTG ASSN POOL #MA3765 1,304,855 1,180,581 2.500 N/A 9,925 9 /1 /2049

**Asset Total** **10,023,636** ***9,337,579***

**Asset Type Total** **11,985,426** ***11,105,799***

***CMO PLAN AMORT CLASS***

3136ANK48 FED NATL MTG ASSN 2,359,842 2,211,644 3.500 N/A 8,396 6 /25/2045

3136BH6R5 FED NATL MTG ASSN 1,583,364 1,371,668 1.500 N/A 10,617 7 /25/2051

**Asset Total** **3,943,205** ***3,583,311***

***CMO SEQUENTIAL PAY***

3136AK6M0 FED NATL MTG ASSN 1,315,518 1,314,821 3.000 N/A 6,843 3 /25/2041

3137BDUD6 FED HOME LN MTG CORP 843,138 840,768 3.000 N/A 6,955 7 /15/2041

38383CL73 GOVT NATL MTG ASSN 1,000,000 696,350 2.000 N/A 10,674 9 /20/2051

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

**Asset Total** **3,158,656** ***2,851,939***

***CMO-PASS-THROUGH***

3136BG3V1 FED NATL MTG ASSN 1,906,897 1,672,214 2.000 10,709 10/25/2051

**Asset Total** **1,906,897** ***1,672,214***

**Asset Type Total** **9,008,758** ***8,107,464***

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

912810QA9 US TREASURY BOND 5,000,000 5,223,250 3.500 AAA 6,074 2 /15/2039

912810QU5 US TREASURY BOND 2,000,000 1,915,540 3.125 AAA 7,170 2 /15/2042

912810RH3 US TREASURY BOND 2,000,000 1,894,380 3.125 AAA 8,082 8 /15/2044

912810RM2 US TREASURY BOND 2,000,000 1,855,160 3.000 AAA 8,355 5 /15/2045

912810SA7 US TREASURY BOND 1,000,000 942,190 3.000 AAA 9,361 2 /15/2048

9128286T2 US TREASURY NOTE 4,000,000 3,832,040 2.375 AAA 2,511 5 /15/2029

**Asset Total** **16,000,000** ***15,662,560***

**Asset Type Total** **16,000,000** ***15,662,560***

***MUNI GO TAXABLE***

882830BH4 TEXAS ST TRANSPRTN COMMISSION 1,875,000 1,414,069 2.472 AAA 8,129 10/1 /2044

**Asset Total** **1,875,000** ***1,414,069***

**Asset Type Total** **1,875,000** ***1,414,069***

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

742651DP4 PRIVATE EXPORT FUNDING 1,000,000 983,410 2.450 AAA 746 7 /15/2024

742651DW9 PRIVATE EXPORT FUNDING 1,000,000 1,000,390 3.250 AAA 1,081 6 /15/2025

**Asset Total** **2,000,000** ***1,983,800***

**Asset Type Total** **2,000,000** ***1,983,800***

***SOVEREIGN NOTES***

168863DN5 REPUBLIC OF CHILE 2,000,000 1,697,920 2.550 A1 3,498 1 /27/2032

**Asset Total** **2,000,000** ***1,697,920***

**Asset Type Total** **2,000,000** ***1,697,920***

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

***FHMS***

3137FGZT5 FED HOME LN MTG CORP 4,000,000 4,089,040 3.926 N/A 2,187 6 /25/2028

3137FJXV6 FHLMC MULTIFAMILY STRUCTURED P 2,000,000 2,051,940 4.050 N/A 2,279 9 /25/2028

3137FKUP9 FHLMC MULTIFAMILY STRUCTURED P 2,540,000 2,571,877 3.771 N/A 2,370 12/25/2028

**Asset Total** **8,540,000** ***8,712,857***

**Asset Type Total** **8,540,000** ***8,712,857***

***AGENCY CMBS - FHMS***

3137H2NY6 FHLMC MULTIFAMILY STRUCTURED P 1,000,000 800,060 2.184 N/A 5,170 8 /25/2036

**Asset Total** **1,000,000** ***800,060***

**Asset Type Total** **1,000,000** ***800,060***

***Grand Total*** ***150,172,929*** ***138,927,148***