

COLORADO STATE TREASURY FY23
Portfolio Detail--Unclaimed Property Tourism Promotion Trust Fund
12/31/2022

<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	3,770,840	2.210	AAA	1,535	3/15/2027
	06742LAV5	BARCLAYS DRYROCK ISSUANCE TRUST	1,000,000	961,900	3.070	N/A	1,872	2/15/2028
		Asset Total	5,000,000	4,732,740				
		Asset Type Total	5,000,000	4,732,740				
<i>CORPORATE NOTES & MTN'S</i>								
	00206RCQ3	AT&T INC	1,000,000	845,410	4.750	BAA2	8,536	5/15/2046
	00206RGQ9	AT&T INC	2,000,000	1,883,200	4.300	BAA2	2,603	2/15/2030
	00287YBV0	ABBVIE INC	2,000,000	1,859,960	2.950	BAA1	1,421	11/21/2026
	00287YDA4	ABBVIE INC	1,500,000	1,373,970	4.850	BAA1	7,837	6/15/2044
	023135CE4	AMAZON.COM INC	1,000,000	964,950	3.000	A1	834	4/13/2025
	023135CF1	AMAZON.COM INC	1,000,000	949,000	3.300	A1	1,564	4/13/2027
	031162CR9	AMGEN INC	1,000,000	736,430	3.150	BAA1	6,261	2/21/2040
	031162CS7	AMGEN INC	1,000,000	695,150	3.375	BAA1	9,914	2/21/2050
	06051GGL7	BANK OF AMERICA CORP	1,000,000	925,390	3.705	A2	1,941	4/24/2028
	06051GKG3	BANK OF AMERICA CORP	5,000,000	4,793,850	1.843	A2	766	2/4/2025
	09261BAG5	BLACKSTONE HOLDINGS FINA	1,000,000	778,040	2.550	N/A	3,377	3/30/2032
	172967NF4	CITIGROUP INC	1,000,000	690,080	2.904	A3	7,247	11/3/2042
	23331ABQ1	D.R. HORTON INC	2,000,000	1,719,920	1.300	BAA1	1,384	10/15/2026
	29250NBL8	ENBRIDGE INC	1,000,000	943,380	2.500	BAA1	776	2/14/2025
	29379VBX0	ENTERPRISE PRODUCTS OPER	1,500,000	1,274,295	2.800	BAA1	2,588	1/31/2030

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	30231GAF9	EXXON MOBIL CORPORATION	2,250,000	2,151,473	2.709	AA2	796	3/6/2025
	37045XBQ8	GENERAL MOTORS FINL CO	2,000,000	1,882,520	4.000	BAA3	1,375	10/6/2026
	37045XDS2	GENERAL MOTORS FINL CO	1,000,000	783,540	3.100	BAA3	3,299	1/12/2032
	437076CK6	HOME DEPOT INC	1,000,000	653,380	2.750	A2	10,485	9/15/2051
	46647PAF3	JPMORGAN CHASE&CO	1,000,000	920,220	3.540	A1	1,948	5/1/2028
	46647PCU8	JPMORGAN CHASE&CO	2,000,000	1,627,800	2.963	A1	3,678	1/25/2033
	501044DC2	KROGER CO/THE	1,000,000	954,720	3.500	BAA1	1,128	2/1/2026
	501044DG3	KROGER CO	2,000,000	1,679,380	4.450	BAA1	8,798	2/1/2047
	539830BP3	LOCKHEED MARTIN CORP	2,000,000	1,642,520	1.850	A3	2,723	6/15/2030
	548661DP9	LOWE'S COS INC	3,000,000	2,792,970	3.100	BAA1	1,584	5/3/2027
	565849AP1	MARATHON OIL CORP	2,000,000	1,909,940	4.400	BAA3	1,657	7/15/2027
	61746BEF9	MORGAN STANLEY	3,000,000	2,829,060	3.625	A1	1,481	1/20/2027
	61761JZN2	MORGAN STANLEY	2,000,000	1,888,780	3.950	BAA1	1,574	4/23/2027
	637432NY7	NATIONAL RURAL UTIL COOP	2,000,000	1,645,200	2.750	A1	3,393	4/15/2032
	654106AF0	NIKE INC	2,000,000	1,844,460	2.375	A1	1,401	11/1/2026
	665772CQ0	NORTHERN STATES PWR-MINN	2,000,000	1,540,380	3.600	AA3	9,024	9/15/2047
	693475AW5	PNC FINANCIAL SERVICES	4,000,000	3,656,280	3.450	A3	2,305	4/23/2029
	69371RR73	PACCAR FINANCIAL CORP	2,000,000	1,918,360	2.850	A1	828	4/7/2025
	695114CT3	PACIFICORP	2,000,000	1,636,580	4.125	A1	9,512	1/15/2049
	713448DP0	PEPSICO INC	2,000,000	1,599,060	3.450	A1	8,680	10/6/2046
	717081EY5	PFIZER INC	3,000,000	2,468,400	1.700	A1	2,705	5/28/2030
	74251VAS1	PRINCIPAL FINANCIAL GRP	2,000,000	1,638,700	2.125	BAA1	2,723	6/15/2030
	742718FW4	PROCTER&GAMBLE CO/THE	2,000,000	1,682,820	2.300	AA3	3,319	2/1/2032

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	74340XBM2	PROLOGIS LP	1,000,000	833,110	2.250	A3	2,662	4/15/2030
	872540AQ2	TJX COS INC	3,000,000	2,741,910	2.250	A2	1,354	9/15/2026
	907818EY0	UNION PACIFIC CORP	2,000,000	1,922,520	3.950	A3	2,080	9/10/2028
	907818FX1	UNION PACIFIC CORP	1,000,000	863,290	2.800	A3	3,332	2/14/2032
	91159HJB7	US BANCORP	1,000,000	760,970	2.491	A2	5,056	11/3/2036
	91324PDU3	UNITEDHEALTH GROUP INC	1,000,000	791,320	3.700	A3	9,724	8/15/2049
	92343VEU4	VERIZON COMMUNICATIONS	1,000,000	934,050	4.016	BAA1	2,529	12/3/2029
	92343VGB4	VERIZON COMMUNICATIONS	1,000,000	712,350	3.550	BAA1	10,308	3/22/2051
		Asset Total	81,250,000	71,339,088				
		Asset Type Total	81,250,000	71,339,088				
<i>FED HOME LOAN BANK</i>								
	3130A07B0	FED HOME LN BK	1,000,000	982,360	4.000	AAA	2,071	9/1/2028
	313376FE0	FED HOME LN BK	1,000,000	967,280	3.300	AAA	1,431	12/1/2026
		Asset Total	2,000,000	1,949,640				
<i>FED HOME LOAN MORTGAGE CORP</i>								
	3137BDCW4	FHLMC MULTIFAMILY STRUCTURED P	1,000,000	975,610	3.303	N/A	572	7/25/2024
	3137FL2M5	FEDERAL HOME LOAN MORTGAGE CORP	2,680,000	2,454,505	3.794	N/A	4,043	1/25/2034
	3137FUZJ6	FHLMC MULTIFAMILY STRUCTURED P	1,050,000	748,083	1.721	N/A	4,528	5/25/2035
	3137FXQW1	FHLMC MULTIFAMILY STRUCTURED P	1,548,000	1,142,192	1.860	N/A	4,681	10/25/2035
		Asset Total	6,278,000	5,320,390				
<i>FED NATL MORTGAGE ASSOCIATION</i>								
	3140QED58	FED NATL MTG ASSN POOL #CA6423	1,967,959	1,737,885	3.000	N/A	10,044	7/1/2050
		Asset Total	1,967,959	1,737,885				
<i>TENNESSE VALLEY AUTHORITY</i>								
	880591EU2	TENN VALLEY AUTH	5,000,000	4,733,650	2.875	AAA	1,493	2/1/2027

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		Asset Total	5,000,000	4,733,650				
		Asset Type Total	15,245,959	13,741,565				
TAXABLE MUNICIPAL BONDS								
	341271AF1	FLORIDA ST BRD OF ADMIN FIN CO	1,000,000	818,810	2.154	AA3	2,739	7/1/2030
	913366KB5	UNIV OF CALIFORNIA CA RGTS MED	1,305,000	861,809	3.006	AA3	9,997	5/15/2050
		Asset Total	2,305,000	1,680,619				
		Asset Type Total	2,305,000	1,680,619				
FHLMC PC								
	3132DNGY3	FED HOME LOAN MTGE CORP POOL #SD1115	982,788	927,241	4.000	N/A	10,775	7/1/2052
	3132DNYV9	FED HOME LOAN MTGE CORP POOL #SD1624	992,356	996,931	5.000	N/A	10,837	9/1/2052
	3133B3XC6	FED HOME LN MTG CORP POOL #QD6075	1,906,876	1,617,718	2.500	N/A	10,624	2/1/2052
	3133KN7E7	FED HOME LOAN MTGE CORP POOL #RA7193	961,215	876,167	3.500	N/A	10,684	4/1/2052
		Asset Total	4,843,236	4,418,057				
FNMA PC								
	3140Q7DP9	FED NATL MTG ASSN POOL #CA0109	705,654	654,410	3.500	N/A	8,979	8/1/2047
	3140QCHG4	FED NATL MTG ASSN POOL #CA4730	2,441,547	2,087,254	2.500	N/A	9,802	11/1/2049
	3140QHGH2	FED NATL MTG ASSN POOL #CA9199	715,228	609,796	2.500	N/A	10,259	2/1/2051
	3140X44Q6	FED NATL MTG ASSN POOL #FM1730	2,856,180	2,527,919	3.000	N/A	9,771	10/1/2049
	3140X4V94	FED NATL MTG ASSN POOL #FM1539	610,940	595,703	4.500	N/A	9,741	9/1/2049
	3140XGLU1	FEDL NATL MTGE ASSN POOL #FS1238	925,560	850,599	3.500	N/A	10,653	3/1/2052
	31418DFF4	FED NATL MTG ASSN POOL #MA3765	1,228,263	1,050,214	2.500	N/A	9,741	9/1/2049
		Asset Total	9,483,371	8,375,894				
		Asset Type Total	14,326,607	12,793,951				
CMO PLAN AMORT CLASS								
	3136ANK48	FED NATL MTG ASSN	2,275,995	2,066,763	3.500	N/A	8,212	6/25/2045

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	3136BH6R5	FED NATL MTG ASSN	1,479,741	1,143,766	1.500	N/A	10,433	7/25/2051
		Asset Total	3,755,736	3,210,529				
<i>CMO SEQUENTIAL PAY</i>								
	3136AK6M0	FED NATL MTG ASSN	594,243	590,428	3.000	N/A	6,659	3/25/2041
	3137BDUD6	FED HOME LN MTG CORP	669,509	651,653	3.000	N/A	6,771	7/15/2041
	38383CL73	GOVT NATL MTG ASSN	1,000,000	607,150	2.000	N/A	10,490	9/20/2051
		Asset Total	2,263,752	1,849,231				
<i>CMO-PASS-THROUGH</i>								
	3136BG3V1	FED NATL MTG ASSN	1,848,428	1,495,247	2.000		10,525	10/25/2051
		Asset Total	1,848,428	1,495,247				
		Asset Type Total	7,867,916	6,555,006				
<i>U.S. TREASURY NOTES & BONDS</i>								
	912810QA9	US TREASURY BOND	5,000,000	4,696,300	3.500	AAA	5,890	2/15/2039
	912810QU5	US TREASURY BOND	2,000,000	1,723,360	3.125	AAA	6,986	2/15/2042
	912810QZ4	US TREASURY BOND	1,500,000	1,279,695	3.125	AAA	7,351	2/15/2043
	912810RH3	US TREASURY BOND	2,000,000	1,689,920	3.125	AAA	7,898	8/15/2044
	912810RM2	US TREASURY BOND	2,000,000	1,647,660	3.000	AAA	8,171	5/15/2045
	912810SA7	US TREASURY BOND	1,000,000	819,650	3.000	AAA	9,177	2/15/2048
	9128286T2	US TREASURY NOTE	4,000,000	3,636,240	2.375	AAA	2,327	5/15/2029
	91282CFG1	UNITED STATES TREASURY NOTES	1,000,000	979,140	3.250	AAA	609	8/31/2024
	91282CFQ9	UNITED STATES TREASURY NOTES	5,000,000	4,985,750	4.375	AAA	670	10/31/2024
	91282CFX4	UNITED STATES TREASURY NOTES	3,000,000	3,000,120	4.500	AAA	700	11/30/2024
		Asset Total	26,500,000	24,457,835				
		Asset Type Total	26,500,000	24,457,835				

MUNI GO TAXABLE

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	882830BH4	TEXAS ST TRANSPRTN COMMISSION	1,875,000	1,279,163	2.472	AAA	7,945	10/1/2044
		Asset Total	1,875,000	1,279,163				
		Asset Type Total	1,875,000	1,279,163				
MISC. GOV'T GUARANTEE								
	742651DP4	PRIVATE EXPORT FUNDING	1,000,000	964,080	2.450	AAA	562	7/15/2024
	742651DW9	PRIVATE EXPORT FUNDING	1,000,000	962,600	3.250	AAA	897	6/15/2025
		Asset Total	2,000,000	1,926,680				
		Asset Type Total	2,000,000	1,926,680				
SOVEREIGN NOTES								
	168863DN5	REPUBLIC OF CHILE	2,000,000	1,636,360	2.550	A2	3,314	1/27/2032
		Asset Total	2,000,000	1,636,360				
		Asset Type Total	2,000,000	1,636,360				
FHMS								
	3137FGZT5	FED HOME LN MTG CORP	4,000,000	3,895,240	3.926	N/A	2,003	6/25/2028
	3137FJXV6	FHLMC MULTIFAMILY STRUCTURED P	2,000,000	1,954,720	4.050	N/A	2,095	9/25/2028
	3137FKUP9	FHLMC MULTIFAMILY STRUCTURED P	2,540,000	2,444,140	3.771	N/A	2,186	12/25/2028
		Asset Total	8,540,000	8,294,100				
		Asset Type Total	8,540,000	8,294,100				
AGENCY CMBS - FHMS								
	3137H2NY6	FHLMC MULTIFAMILY STRUCTURED P	1,000,000	744,910	2.184	N/A	4,986	8/25/2036
		Asset Total	1,000,000	744,910				
		Asset Type Total	1,000,000	744,910				
		Grand Total	167,910,482	149,182,016				