***COLORADO STATE TREASURY FY22***

***Portfolio Summary--Treasury Pool***

***3 /31/2022***

***Investments*** ***Quantity*** ***Market Value*** ***Book Value*** ***Portfolio %*** ***Days to Maturity***

ABS AUTOMOBILES *70,967,700* *69,773,759* *70,956,771* 0.36 962

ABS SOFT BULLET 12X *80,690,000* *80,861,264* *80,687,135* 0.41 1184

ABS SOFT BULLET 2X *25,000,000* *25,256,500* *25,008,421* 0.13 984

AFRICAN DEVELOPMENT BANK NOTES *25,000,000* *25,271,000* *25,093,155* 0.13 538

AGENCY CMBS - FHMS *50,000,000* *43,958,500* *50,563,705* 0.26 5261

ASIAN DEVELOPMENT BANK NOTES *105,000,000* *107,808,750* *107,828,374* 0.55 1139

AUTO ASSET BACKED LOCK OUT *132,053,631* *132,559,542* *132,066,508* 0.68 882

CMO PLAN AMORT CLASS *334,988,441* *308,968,094* *336,385,649* 1.72 9977

CMO SEQUENTIAL PAY *239,927,035* *215,233,978* *242,279,174* 1.24 9546

CMO-PASS-THROUGH *104,037,663* *99,711,810* *104,301,193* 0.53 10829

COMMERCIAL PAPER DISCOUNT *5,534,000,000* *5,527,227,430* *5,528,506,830* 28.33 59

CORPORATE NOTES & MTN'S *5,706,726,000* *5,570,841,526* *5,862,331,103* 30.04 2809

EIB NOTES & BONDS *142,903,000* *143,350,286* *143,566,219* 0.74 76

FED FARM CREDIT BANK *25,000,000* *24,978,500* *25,000,000* 0.13 893

FED HOME LOAN MORTGAGE CORP *94,000,000* *88,058,270* *96,966,332* 0.50 3618

FED NATL MORTGAGE ASSOCIATION *79,800,000* *74,109,320* *78,542,952* 0.40 3335

FEDERAL AGENCY CALLABLES *563,369,000* *520,383,696* *563,268,663* 2.89 1591

FHLMC PC *418,773,365* *411,282,947* *435,780,793* 2.23 10189

FHMS *75,000,000* *76,681,760* *79,386,445* 0.41 2560

FNMA PC *534,448,609* *520,465,743* *550,142,657* 2.82 10127

GNMA PASS THROUGH *6,397,457* *6,155,058* *6,560,332* 0.03 10277

GOV NATL MORTGAGE ASSOCIATION *193,284,727* *180,729,743* *197,370,962* 1.01 10635

GOV'T MM CAPITAL CLASS *150,000,000* *150,000,000* *150,000,000* 0.77 10137

GOV'T MM FUND SELECT CLASS *5,000,000* *5,000,000* *5,000,000* 0.03

***COLORADO STATE TREASURY FY22***

***Portfolio Summary--Treasury Pool***

***3 /31/2022***

GOV'T MONEY MARKET FUND *755,000,000* *755,000,000* *755,000,000* 3.87 10137

IADB Disc Note *55,000,000* *54,975,800* *54,982,583* 0.28 39

IADB NOTES & BONDS *143,775,000* *144,335,086* *145,204,970* 0.74 3026

KFW NOTES & BONDS *161,636,000* *162,057,870* *162,304,739* 0.83 76

MISC. GOV'T GUARANTEE *7,388,000* *7,350,173* *7,458,587* 0.04 837

MUNI GO TAXABLE *43,440,000* *41,662,140* *47,205,117* 0.24 7337

SOVEREIGN NOTES *25,000,000* *23,914,750* *26,419,593* 0.14 2719

TAXABLE MUNICIPAL BONDS *107,595,000* *98,889,668* *110,112,865* 0.56 2466

TENNESSE VALLEY AUTHORITY *40,000,000* *41,066,800* *45,473,939* 0.23 4666

TREASURY BILLS *337,000,000* *336,922,270* *336,924,153* 1.73 39

U.S. TREASURY NOTES & BONDS *2,691,000,000* *2,695,349,600* *2,831,606,345* 14.51 2758

YANKEE CORPORATE NOTES & MTNS *93,895,000* *94,756,735* *95,005,991* 0.49 675

**19,157,095,628** **18,864,948,368** **19,515,292,254** **100.00** **3272**