***COLORADO STATE TREASURY FY22***

***Portfolio Summary--Public School Permanent Fund***

***3 /31/2022***

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

ABS SOFT BULLET 12X *18,000,000* *17,813,220* *17,999,369* 2.95 1385

AGENCY CMBS - FHMS *4,000,000* *3,516,680* *4,045,096* 0.66 5261

CMO PLAN AMORT CLASS *3,922,482* *3,921,540* *3,919,492* 0.64 7336

CMO PLANNED *3,375,064* *3,329,467* *3,327,515* 0.54 5833

CMO SEQUENTIAL PAY *24,457,165* *23,615,911* *24,798,662* 4.06 4379

CMO-PASS-THROUGH *2,917,609* *2,738,847* *2,916,713* 0.48 10800

CORPORATE NOTES & MTN'S *281,509,000* *281,568,106* *297,618,838* 48.74 4083

FED HOME LOAN BANK *10,000,000* *9,972,200* *10,032,610* 1.64 1079

FED HOME LOAN MORTGAGE CORP *11,620,000* *10,330,187* *11,827,849* 1.94 4500

FED NATL MORTGAGE ASSOCIATION *5,000,000* *5,000,000* *5,014,686* 0.82 2977

FHLMC PC *24,686,358* *24,314,942* *25,015,552* 4.10 5039

FHLMC PC GOLD *193,206* *208,238* *193,079* 0.03 3177

FHMS *42,514,149* *43,493,045* *44,261,458* 7.25 1548

FNMA PC *53,206,831* *52,245,798* *54,853,687* 8.98 8614

GOV NATL MORTGAGE ASSOCIATION *13,199* *13,788* *13,199* 0.00 2146

MISC. GOV'T GUARANTEE *7,000,000* *6,988,010* *6,996,883* 1.15 441

SOVEREIGN NOTES *10,000,000* *9,589,750* *10,646,136* 1.74 3222

TAXABLE MUNICIPAL BONDS *10,000,000* *9,061,600* *10,483,080* 1.72 6674

U.S. TREASURY NOTES & BONDS *73,500,000* *75,885,890* *76,703,889* 12.56 6358

**585,915,064** **583,607,219** **610,667,793** **100.00** **4700**

***NOTE: This report represents bond portion only; $551.9 million in investments***

***with a market value of $632.0 million managed externally are excluded.***