***COLORADO STATE TREASURY FY22***

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

***3 /31/2022***

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

ABS SOFT BULLET 12X *4,000,000* *3,923,240* *3,999,803* 2.64 1810

AGENCY CMBS - FHMS *1,000,000* *879,170* *1,011,274* 0.67 5261

CMO PLAN AMORT CLASS *4,142,009* *3,925,036* *4,138,546* 2.73 9598

CMO SEQUENTIAL PAY *4,254,505* *4,074,792* *4,197,327* 2.77 7994

CMO-PASS-THROUGH *1,945,073* *1,825,898* *1,944,475* 1.28 10800

CORPORATE NOTES & MTN'S *76,750,000* *74,807,108* *80,022,894* 52.82 4017

FED HOME LOAN BANK *2,000,000* *2,122,860* *2,002,379* 1.32 2026

FED HOME LOAN MORTGAGE CORP *2,598,000* *2,201,452* *2,586,553* 1.71 4880

FED NATL MORTGAGE ASSOCIATION *2,262,512* *2,217,850* *2,351,124* 1.55 10319

FHLMC PC *1,993,061* *1,904,171* *1,957,186* 1.29 10899

FHMS *8,540,000* *9,066,236* *9,328,717* 6.16 2370

FNMA PC *9,408,368* *9,186,820* *9,519,997* 6.28 9991

MISC. GOV'T GUARANTEE *2,000,000* *2,010,700* *1,998,972* 1.32 1005

MUNI GO TAXABLE *1,875,000* *1,561,444* *1,930,982* 1.27 8220

SOVEREIGN NOTES *2,000,000* *1,879,240* *2,101,239* 1.39 3589

TAXABLE MUNICIPAL BONDS *2,305,000* *2,054,826* *2,441,767* 1.61 6643

TENNESSE VALLEY AUTHORITY *5,000,000* *5,062,550* *5,042,487* 3.33 1768

U.S. TREASURY NOTES & BONDS *14,000,000* *15,090,330* *14,936,089* 9.86 6785

**146,073,528** **143,793,721** **151,511,809** **100.00** **5133**