

***COLORADO STATE TREASURY FY23***  
***Portfolio Summary--Public School Permanent Fund***  
***3/31/2023***

<b><i>Investments</i></b>	<b><i>Quantity</i></b>	<b><i>Market Value</i></b>	<b><i>Book Value</i></b>	<b><i>Portfolio %</i></b>	<b><i>Days to Maturity</i></b>
ABS AUTOMOBILES	18,750,000	18,366,708	18,748,455	2.53	1427
ABS SOFT BULLET 12X	33,500,000	32,404,350	33,497,256	4.51	1617
AGENCY CMBS - FHMS	4,000,000	3,093,640	4,041,967	0.54	4896
CMO PLAN AMORT CLASS	7,050,582	6,926,799	6,997,434	0.94	8554
CMO PLANNED	3,375,064	3,155,685	3,336,079	0.45	5468
CMO SEQUENTIAL PAY	23,809,815	21,560,512	24,092,973	3.25	5692
CMO-PASS-THROUGH	2,742,559	2,284,719	2,741,745	0.37	10435
CORPORATE NOTES & MTN'S	305,997,000	279,693,034	317,593,578	42.80	4251
FED HOME LOAN BANK	10,000,000	9,647,200	10,021,568	1.35	714
FED HOME LOAN MORTGAGE CORP	15,645,000	13,665,551	15,017,210	2.02	3115
FED NATL MORTGAGE ASSOCIATION	14,988,258	14,354,190	14,929,750	2.01	6756
FHLMC PC	44,507,177	41,992,604	44,631,548	6.01	6456
FHLMC PC GOLD	143,851	146,799	143,769	0.02	2812
FHMS	32,868,928	31,839,300	34,177,643	4.61	1487
FNMA PC	72,007,138	65,745,570	72,748,616	9.80	8952
GOV NATL MORTGAGE ASSOCIATION	8,630	8,702	8,630	0.00	1781
MISC. GOV'T GUARANTEE	4,000,000	3,891,160	3,998,308	0.54	472
SOVEREIGN NOTES	5,000,000	4,383,500	5,342,772	0.72	2490
TAXABLE MUNICIPAL BONDS	10,000,000	7,741,850	10,454,918	1.41	6309
U.S. TREASURY NOTES & BONDS	117,500,000	110,079,665	119,490,025	16.10	5778
	<b>725,894,003</b>	<b>670,981,536</b>	<b>742,014,244</b>	<b>100.00</b>	<b>5073</b>

***NOTE: This report represents bond portion only; \$614.2 million in investments with a market value of \$646.2 million managed externally are excluded.***