

# ***COLORADO STATE TREASURY FY23***

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

***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	177,750,000	172,847,560	177,735,088	0.90	1290
ABS SOFT BULLET 12X	230,500,000	223,473,315	230,425,569	1.17	2055
ABS SOFT BULLET 2X	30,000,000	29,141,400	30,766,979	0.16	2755
AFRICAN DEVELOPMENT BANK NOTES	25,000,000	24,772,000	25,029,837	0.13	173
AGENCY CMBS - FHMS	50,000,000	38,670,500	50,524,589	0.26	4896
ASIAN DEVELOPMENT BANK NOTES	80,000,000	80,915,450	82,268,976	0.42	1151
AUTO ASSET BACKED LOCK OUT	27,256,410	27,143,537	27,255,808	0.14	840
CMO PLAN AMORT CLASS	351,650,429	293,597,856	349,564,280	1.78	10022
CMO SEQUENTIAL PAY	296,081,932	241,525,151	296,950,482	1.51	9375
CMO-PASS-THROUGH	140,680,468	121,983,202	137,984,373	0.70	10484
COMMERCIAL PAPER DISCOUNT	3,692,000,000	3,665,877,500	3,665,233,479	18.64	53
CORPORATE NOTES & MTN'S	5,432,609,000	4,964,421,177	5,532,064,898	28.13	2934
FED FARM CREDIT BANK	25,000,000	25,002,250	25,000,000	0.13	528
FED HOME LOAN MORTGAGE CORP	99,000,000	85,505,320	101,611,745	0.52	2606
FED NATL MORTGAGE ASSOCIATION	79,800,000	65,775,776	78,662,608	0.40	2970
FEDERAL AGENCY CALLABLES	563,369,000	506,194,803	563,289,469	2.86	1226
FHLB DISC NOTES	850,000,000	845,867,650	845,485,100	4.30	41
FHLMC PC	556,634,369	515,720,472	568,862,372	2.89	10073
FHMS	75,000,000	71,056,890	78,732,201	0.40	2195
FNMA PC	890,929,667	828,851,164	900,598,149	4.58	10066
FRMM DISC NOTES	25,000,000	24,925,000	24,916,944	0.13	27
GNMA PASS THROUGH	49,854,732	49,885,595	49,373,295	0.25	10339
GOV NATL MORTGAGE ASSOCIATION	174,079,580	137,969,968	177,442,191	0.90	10270
GOV'T MONEY MARKET FUND	1,335,000,000	1,335,000,000	1,335,000,000	6.79	9772

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IADB Disc Note	25,000,000	24,990,500	24,983,924	0.13	6
IADB NOTES & BONDS	60,000,000	58,432,400	61,313,210	0.31	4167
MISC. GOV'T GUARANTEE	7,388,000	7,186,973	7,427,769	0.04	472
MUNI GO TAXABLE	64,500,000	54,347,556	66,797,063	0.34	7560
SOVEREIGN NOTES	25,000,000	21,747,600	26,121,249	0.13	2354
TAXABLE MUNICIPAL BONDS	150,595,000	134,789,038	152,774,447	0.78	3556
TENNESSE VALLEY AUTHORITY	40,000,000	35,038,300	45,146,468	0.23	4301
TREASURY MONEY MARKET FUND	310,000,000	310,000,000	310,000,000	1.58	9772
U.S. TREASURY NOTES & BONDS	3,456,000,000	3,285,774,340	3,534,700,359	17.97	2646
WORLD BANK DISC NOTES	50,000,000	49,937,500	49,923,833	0.25	13
YANKEE CORPORATE NOTES & MTNS	33,270,000	32,438,216	33,805,954	0.17	850
	<b>19,478,948,586</b>	<b>18,390,805,960</b>	<b>19,667,772,708</b>	<b>100.00</b>	<b>3711</b>