

COLORADO STATE TREASURY FY23
Portfolio Summary--Unclaimed Property Tourism Promotion Trust Fund
3/31/2023

<i>Investments</i>	<i>Quantity</i>	<i>Market Value</i>	<i>Book Value</i>	<i>Portfolio %</i>	<i>Days to Maturity</i>
ABS SOFT BULLET 12X	5,000,000	4,787,810	4,999,758	2.83	1614
AGENCY CMBS - FHMS	1,000,000	773,410	1,010,492	0.57	4896
CMO PLAN AMORT CLASS	3,624,604	3,180,877	3,621,959	2.05	9233
CMO SEQUENTIAL PAY	1,882,661	1,495,963	1,833,013	1.04	7883
CMO-PASS-THROUGH	1,828,373	1,523,146	1,827,830	1.04	10435
CORPORATE NOTES & MTN'S	81,250,000	73,382,655	83,445,054	47.29	3791
FED HOME LOAN BANK	2,000,000	1,987,020	2,001,869	1.13	1661
FED HOME LOAN MORTGAGE CORP	6,278,000	5,500,692	6,111,881	3.46	3366
FED NATL MORTGAGE ASSOCIATION	2,936,551	2,749,641	2,985,259	1.69	10427
FHLMC PC	4,779,597	4,435,094	4,734,551	2.68	10640
FHMS	8,540,000	8,419,529	9,206,162	5.22	2005
FNMA PC	13,220,776	11,975,011	13,058,624	7.40	9938
MISC. GOV'T GUARANTEE	2,000,000	1,947,920	1,999,386	1.13	640
MUNI GO TAXABLE	1,875,000	1,325,025	1,928,496	1.09	7855
SOVEREIGN NOTES	2,000,000	1,707,280	2,090,940	1.18	3224
TAXABLE MUNICIPAL BONDS	2,305,000	1,755,631	2,433,038	1.38	6278
TENNESSE VALLEY AUTHORITY	5,000,000	4,799,600	5,033,711	2.85	1403
U.S. TREASURY NOTES & BONDS	27,500,000	26,228,560	28,132,053	15.94	5436
	173,020,562	157,974,865	176,454,076	100.00	5122