***COLORADO STATE TREASURY FY22***

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

 ***6 /30/2022***

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

 ABS AUTOMOBILES *161,750,000* *158,893,145* *161,728,892* 0.73 1544

 ABS SOFT BULLET 12X *278,190,000* *275,568,877* *277,903,234* 1.25 1873

 ABS SOFT BULLET 2X *55,000,000* *55,347,600* *55,915,459* 0.25 1961

 AFRICAN DEVELOPMENT BANK NOTES *25,000,000* *24,978,000* *25,077,369* 0.11 447

 AGENCY CMBS - FHMS *50,000,000* *40,003,000* *50,553,953* 0.23 5170

 ASIAN DEVELOPMENT BANK NOTES *80,000,000* *81,942,100* *82,687,307* 0.37 1425

 AUTO ASSET BACKED LOCK OUT *105,161,473* *104,926,281* *105,164,339* 0.47 836

 CMO PLAN AMORT CLASS *320,060,756* *279,701,976* *321,292,312* 1.45 10221

 CMO SEQUENTIAL PAY *231,165,400* *188,532,154* *233,263,890* 1.05 9455

 CMO-PASS-THROUGH *101,309,360* *91,160,185* *101,530,397* 0.46 10738

 COMMERCIAL PAPER DISCOUNT *4,970,000,000* *4,955,994,400* *4,957,314,628* 22.39 54

 CORPORATE NOTES & MTN'S *5,467,085,000* *5,058,101,023* *5,604,613,036* 25.31 2950

 FED FARM CREDIT BANK *25,000,000* *24,982,500* *25,000,000* 0.11 802

 FED HOME LOAN MORTGAGE CORP *94,000,000* *82,910,640* *96,909,879* 0.44 3527

 FED NATL MORTGAGE ASSOCIATION *79,800,000* *69,264,136* *78,564,222* 0.35 3244

 FEDERAL AGENCY CALLABLES *563,369,000* *509,546,429* *563,273,850* 2.54 1500

 FHLB DISC NOTES *195,000,000* *194,720,450* *194,837,403* 0.88 37

 FHLMC PC *400,042,152* *373,746,017* *415,665,610* 1.88 10098

 FHMS *75,000,000* *73,426,840* *79,223,332* 0.36 2469

 FNMA PC *646,828,393* *606,363,483* *661,093,106* 2.99 10118

 GNMA PASS THROUGH *6,104,019* *5,494,410* *6,255,193* 0.03 10186

 GOV NATL MORTGAGE ASSOCIATION *186,657,017* *160,824,993* *190,537,084* 0.86 10544

 GOV'T MM CAPITAL CLASS *825,000,000* *825,000,000* *825,000,000* 3.73 10046

 GOV'T MM FUND SELECT CLASS *5,000,000* *5,000,000* *5,000,000* 0.02

 ***COLORADO STATE TREASURY FY22***

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

 ***6 /30/2022***

 GOV'T MONEY MARKET FUND *3,165,000,000* *3,165,000,000* *3,165,000,000* 14.29 10046

 IADB NOTES & BONDS *60,000,000* *59,069,300* *61,364,119* 0.28 4441

 MISC. GOV'T GUARANTEE *7,388,000* *7,265,433* *7,450,904* 0.03 746

 MUNI GO TAXABLE *43,440,000* *37,552,639* *47,152,021* 0.21 7246

 SOVEREIGN NOTES *25,000,000* *21,917,100* *26,345,211* 0.12 2628

 TAXABLE MUNICIPAL BONDS *107,595,000* *94,722,604* *110,028,492* 0.50 2375

 TENNESSE VALLEY AUTHORITY *40,000,000* *37,406,600* *45,392,295* 0.20 4575

 TREASURY BILLS *110,000,000* *109,780,800* *109,848,453* 0.50 53

 TREASURY MONEY MARKET FUND *290,000,000* *290,000,000* *290,000,000* 1.31 10046

 U.S. TREASURY NOTES & BONDS *2,971,000,000* *2,875,849,850* *3,094,373,945* 13.97 2576

 YANKEE CORPORATE NOTES & MTNS *68,895,000* *68,675,888* *69,635,657* 0.31 732

 **21,834,840,570** **21,013,668,854** **22,144,995,593** **100.00** **3458**