***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**