***COLORADO STATE TREASURY FY22***

***Portfolio Summary--Public School Permanent Fund***

***6 /30/2022***

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

ABS AUTOMOBILES *14,000,000* *13,840,830* *13,998,743* 2.14 1582

ABS SOFT BULLET 12X *33,500,000* *33,007,080* *33,496,450* 5.12 1891

AGENCY CMBS - FHMS *4,000,000* *3,200,240* *4,044,316* 0.62 5170

CMO PLAN AMORT CLASS *2,862,413* *2,860,729* *2,860,398* 0.44 7245

CMO PLANNED *3,375,064* *3,289,135* *3,329,956* 0.51 5742

CMO SEQUENTIAL PAY *24,179,921* *22,519,360* *24,500,394* 3.75 4288

CMO-PASS-THROUGH *2,860,346* *2,508,320* *2,859,475* 0.44 10709

CORPORATE NOTES & MTN'S *301,997,000* *280,106,794* *316,255,082* 48.34 4352

FED HOME LOAN BANK *10,000,000* *9,806,100* *10,029,857* 1.53 988

FED HOME LOAN MORTGAGE CORP *6,620,000* *5,578,644* *6,762,171* 1.03 4150

FED NATL MORTGAGE ASSOCIATION *5,000,000* *4,686,180* *5,014,237* 0.77 2886

FHLMC PC *23,228,037* *21,797,682* *23,512,760* 3.59 4948

FHLMC PC GOLD *178,675* *187,282* *178,562* 0.03 3086

FHMS *42,438,476* *42,338,466* *44,066,848* 6.74 1457

FNMA PC *59,186,792* *55,458,303* *60,619,630* 9.27 8808

GOV NATL MORTGAGE ASSOCIATION *10,573* *10,878* *10,573* 0.00 2055

MISC. GOV'T GUARANTEE *4,000,000* *3,933,640* *3,997,324* 0.61 746

SOVEREIGN NOTES *5,000,000* *4,439,800* *5,380,506* 0.82 2764

TAXABLE MUNICIPAL BONDS *10,000,000* *8,152,550* *10,476,059* 1.60 6583

U.S. TREASURY NOTES & BONDS *80,500,000* *76,606,875* *82,790,394* 12.66 5787

**632,937,297** **594,328,889** **654,183,737** **100.00** **4758**

***NOTE: This report represents bond portion only; $578.3 million in investments***

***with a market value of $578.0 million managed externally are excluded.***