***COLORADO STATE TREASURY FY22***

***Portfolio Summary--Unclaimed Property Tourism Promotion Trust Fund***

***6 /30/2022***

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

ABS SOFT BULLET 12X *5,000,000* *4,848,970* *4,999,646* 3.22 1888

AGENCY CMBS - FHMS *1,000,000* *800,060* *1,011,079* 0.65 5170

CMO PLAN AMORT CLASS *3,943,205* *3,583,311* *3,940,055* 2.54 9507

CMO SEQUENTIAL PAY *3,158,656* *2,851,939* *3,103,562* 2.00 8157

CMO-PASS-THROUGH *1,906,897* *1,672,214* *1,906,316* 1.23 10709

CORPORATE NOTES & MTN'S *78,750,000* *71,769,818* *81,722,561* 52.66 3779

FED HOME LOAN BANK *2,000,000* *2,047,190* *2,002,252* 1.29 1935

FED HOME LOAN MORTGAGE CORP *2,598,000* *2,017,969* *2,586,770* 1.67 4789

FED NATL MORTGAGE ASSOCIATION *2,110,744* *1,972,849* *2,187,336* 1.41 10228

FHLMC PC *1,961,790* *1,768,220* *1,927,410* 1.24 10808

FHMS *8,540,000* *8,712,857* *9,298,162* 5.99 2279

FNMA PC *10,023,636* *9,337,579* *10,124,904* 6.52 10033

MISC. GOV'T GUARANTEE *2,000,000* *1,983,800* *1,999,076* 1.29 914

MUNI GO TAXABLE *1,875,000* *1,414,069* *1,930,362* 1.24 8129

SOVEREIGN NOTES *2,000,000* *1,697,920* *2,098,671* 1.35 3498

TAXABLE MUNICIPAL BONDS *2,305,000* *1,853,274* *2,439,590* 1.57 6552

TENNESSE VALLEY AUTHORITY *5,000,000* *4,932,550* *5,040,299* 3.25 1677

U.S. TREASURY NOTES & BONDS *16,000,000* *15,662,560* *16,884,530* 10.88 6926

**150,172,929** **138,927,148** **155,202,581** **100.00** **4994**