

COLORADO STATE TREASURY FY23
Portfolio Summary--Public School Permanent Fund
12/31/2022

| <i>Investments</i> | <i>Quantity</i> | <i>Market Value</i> | <i>Book Value</i> | <i>Portfolio %</i> | <i>Days to Maturity</i> |
|-------------------------------|------------------------|----------------------------|--------------------------|---------------------------|--------------------------------|
| ABS AUTOMOBILES | 26,341,000 | 25,649,649 | 26,007,815 | 3.63 | 1645 |
| ABS SOFT BULLET 12X | 33,500,000 | 32,129,310 | 33,497,017 | 4.68 | 1707 |
| AGENCY CMBS - FHMS | 4,000,000 | 2,979,640 | 4,042,739 | 0.56 | 4986 |
| CMO PLAN AMORT CLASS | 7,150,015 | 6,864,099 | 7,094,499 | 0.99 | 8644 |
| CMO PLANNED | 3,375,064 | 3,123,520 | 3,334,234 | 0.47 | 5558 |
| CMO SEQUENTIAL PAY | 23,894,887 | 21,253,040 | 24,188,291 | 3.38 | 5782 |
| CMO-PASS-THROUGH | 2,772,642 | 2,242,871 | 2,771,812 | 0.39 | 10525 |
| CORPORATE NOTES & MTN'S | 305,997,000 | 272,430,702 | 317,978,593 | 44.41 | 4341 |
| FED HOME LOAN BANK | 10,000,000 | 9,560,200 | 10,024,291 | 1.40 | 804 |
| FED HOME LOAN MORTGAGE CORP | 15,645,000 | 13,356,765 | 15,000,182 | 2.10 | 3205 |
| FED NATL MORTGAGE ASSOCIATION | 5,000,000 | 4,251,465 | 5,013,329 | 0.70 | 2702 |
| FHLMC PC | 40,187,890 | 36,843,988 | 40,324,058 | 5.63 | 6267 |
| FHLMC PC GOLD | 149,861 | 152,390 | 149,773 | 0.02 | 2902 |
| FHMS | 32,870,000 | 31,451,052 | 34,261,700 | 4.79 | 1577 |
| FNMA PC | 60,741,154 | 53,966,034 | 61,992,481 | 8.66 | 8745 |
| GOV NATL MORTGAGE ASSOCIATION | 9,291 | 9,372 | 9,291 | 0.00 | 1871 |
| MISC. GOV'T GUARANTEE | 4,000,000 | 3,856,320 | 3,997,985 | 0.56 | 562 |
| SOVEREIGN NOTES | 5,000,000 | 4,299,900 | 5,355,167 | 0.75 | 2580 |
| TAXABLE MUNICIPAL BONDS | 10,000,000 | 7,439,250 | 10,461,862 | 1.46 | 6399 |
| U.S. TREASURY NOTES & BONDS | 108,500,000 | 97,515,745 | 110,485,929 | 15.43 | 5395 |
| | 699,133,804 | 629,375,311 | 715,991,048 | 100.00 | 4893 |

NOTE: This report represents bond portion only; \$597.3 million in investments with a market value of \$602.1 million managed externally are excluded.