

COLORADO STATE TREASURY FY23

Portfolio Summary--Treasury Pool

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 | 177,750,000 | 172,092,565 | 177,733,103 | 0.96 | 1380 |
| ABS SOFT BULLET 12X | 230,500,000 | 221,873,695 | 230,388,439 | 1.25 | 2145 |
| ABS SOFT BULLET 2X | 30,000,000 | 28,941,900 | 30,811,648 | 0.17 | 2845 |
| AFRICAN DEVELOPMENT BANK NOTES | 25,000,000 | 24,660,250 | 25,045,450 | 0.14 | 263 |
| AGENCY CMBS - FHMS | 50,000,000 | 37,245,500 | 50,534,234 | 0.27 | 4986 |
| ASIAN DEVELOPMENT BANK NOTES | 80,000,000 | 80,781,900 | 82,406,384 | 0.45 | 1241 |
| AUTO ASSET BACKED LOCK OUT | 42,720,203 | 42,418,935 | 42,719,073 | 0.23 | 858 |
| CMO PLAN AMORT CLASS | 357,594,476 | 290,463,424 | 355,408,854 | 1.92 | 10112 |
| CMO SEQUENTIAL PAY | 250,130,228 | 189,811,285 | 251,277,744 | 1.36 | 9391 |
| CMO-PASS-THROUGH | 142,653,239 | 120,969,775 | 139,816,624 | 0.76 | 10574 |
| COMMERCIAL PAPER DISCOUNT | 3,425,000,000 | 3,401,782,650 | 3,401,891,008 | 18.42 | 46 |
| CORPORATE NOTES & MTN'S | 5,544,204,000 | 4,981,517,742 | 5,649,821,661 | 30.59 | 2928 |
| FARM CR DISC NOTES | 120,000,000 | 118,844,400 | 118,765,200 | 0.64 | 83 |
| FED FARM CREDIT BANK | 25,000,000 | 24,988,250 | 25,000,000 | 0.14 | 618 |
| FED HOME LOAN MORTGAGE CORP | 99,000,000 | 83,056,190 | 101,643,598 | 0.55 | 2696 |
| FED NATL MORTGAGE ASSOCIATION | 79,800,000 | 63,690,951 | 78,633,104 | 0.43 | 3060 |
| FEDERAL AGENCY CALLABLES | 563,369,000 | 494,024,516 | 563,284,339 | 3.05 | 1316 |
| FHLB DISC NOTES | 630,000,000 | 624,777,900 | 624,576,460 | 3.38 | 72 |
| FHLMC PC | 517,753,383 | 468,641,802 | 530,934,507 | 2.87 | 10104 |
| FHMS | 75,000,000 | 69,768,610 | 78,893,521 | 0.43 | 2285 |
| FNMA PC | 713,672,149 | 642,696,472 | 726,151,862 | 3.93 | 10014 |
| GNMA PASS THROUGH | 100,083,991 | 95,466,247 | 95,703,773 | 0.52 | 10571 |
| GOV NATL MORTGAGE ASSOCIATION | 177,201,669 | 136,240,013 | 180,720,004 | 0.98 | 10360 |
| GOV'T MONEY MARKET FUND | 565,000,000 | 565,000,000 | 565,000,000 | 3.06 | 9862 |

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| | | | | | |
|-------------------------------|-----------------------|-----------------------|-----------------------|---------------|-------------|
| IADB Disc Note | 20,000,000 | 19,986,350 | 19,984,931 | 0.11 | 8 |
| IADB NOTES & BONDS | 60,000,000 | 57,816,000 | 61,329,932 | 0.33 | 4257 |
| MISC. GOV'T GUARANTEE | 7,388,000 | 7,122,623 | 7,435,368 | 0.04 | 562 |
| MUNI GO TAXABLE | 64,500,000 | 52,733,288 | 66,836,643 | 0.36 | 7650 |
| SOVEREIGN NOTES | 25,000,000 | 21,283,000 | 26,194,813 | 0.14 | 2444 |
| TAXABLE MUNICIPAL BONDS | 150,595,000 | 130,636,272 | 152,857,892 | 0.83 | 3646 |
| TENNESSE VALLEY AUTHORITY | 40,000,000 | 34,360,100 | 45,227,215 | 0.24 | 4391 |
| TREASURY MONEY MARKET FUND | 485,000,000 | 485,000,000 | 485,000,000 | 2.63 | 9862 |
| U.S. TREASURY NOTES & BONDS | 3,061,000,000 | 2,861,267,060 | 3,167,225,308 | 17.15 | 2318 |
| WORLD BANK DISC NOTES | 280,000,000 | 278,769,700 | 278,735,700 | 1.51 | 34 |
| YANKEE CORPORATE NOTES & MTNS | 33,270,000 | 32,114,070 | 33,851,265 | 0.18 | 940 |
| | 18,248,185,339 | 16,960,843,436 | 18,471,839,654 | 100.00 | 3644 |