

COLORADO STATE TREASURY FY23
Portfolio Summary--Unclaimed Property Tourism Promotion Trust 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 SOFT BULLET 12X	5,000,000	4,732,740	4,999,728	2.91	1704
AGENCY CMBS - FHMS	1,000,000	744,910	1,010,685	0.59	4986
CMO PLAN AMORT CLASS	3,755,736	3,210,529	3,752,949	2.19	9323
CMO SEQUENTIAL PAY	2,263,752	1,849,231	2,212,406	1.29	7973
CMO-PASS-THROUGH	1,848,428	1,495,247	1,847,874	1.08	10525
CORPORATE NOTES & MTN'S	81,250,000	71,339,088	83,533,567	48.64	3881
FED HOME LOAN BANK	2,000,000	1,949,640	2,001,995	1.17	1751
FED HOME LOAN MORTGAGE CORP	6,278,000	5,320,390	6,107,072	3.56	3456
FED NATL MORTGAGE ASSOCIATION	1,967,959	1,737,885	2,029,141	1.18	10044
FHLMC PC	4,843,236	4,418,057	4,796,307	2.79	10730
FHMS	8,540,000	8,294,100	9,236,381	5.38	2095
FNMA PC	9,483,371	8,375,894	9,573,198	5.57	9849
MISC. GOV'T GUARANTEE	2,000,000	1,926,680	1,999,284	1.16	730
MUNI GO TAXABLE	1,875,000	1,279,163	1,929,109	1.12	7945
SOVEREIGN NOTES	2,000,000	1,636,360	2,093,479	1.22	3314
TAXABLE MUNICIPAL BONDS	2,305,000	1,680,619	2,435,190	1.42	6368
TENNESSE VALLEY AUTHORITY	5,000,000	4,733,650	5,035,875	2.93	1493
U.S. TREASURY NOTES & BONDS	26,500,000	24,457,835	27,154,967	15.81	4978
	167,910,482	149,182,016	171,749,206	100.00	4970