

**COLORADO STATE TREASURY FY24  
PORTFOLIO DETAIL  
3/31/2024**

Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
<b>TREASURY POOL</b>										
03/31/2024	ST OF CO TREAS POOL	06369LFU4	BANK MONTREAL	250,000,000	246,717,500	.000000000	89	06/28/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	13508TDF0	CANADA GOVT	50,000,000	49,897,000	.000000000	15	04/15/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	13508TFU5	CANADA GOVT	320,000,000	315,798,400	.000000000	89	06/28/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	22533TD86	CREDIT AGRICOLE CORPORATE&INVT BK	25,000,000	24,974,250	.000000000	8	04/08/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	22533TEA0	CREDIT AGRICOLE CORP	35,000,000	34,798,050	.000000000	40	05/10/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	22533TEQ5	CREDIT AGRICOLE CORPORATE&INVT BK	50,000,000	49,606,000	.000000000	54	05/24/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	22533TEX0	CREDIT AGRICOLE CORPORATE&INVT BK	50,000,000	49,554,000	.000000000	61	05/31/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	22533TFE1	CREDIT AGRICOLE CORP	40,000,000	39,558,400	.000000000	75	06/14/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	22533TFU5	CREDIT AGRICOLE CORPORATE&INVT BK	166,000,000	163,820,420	.000000000	89	06/28/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	24422CDJ9	DEERE JOHN FINL INC	29,000,000	28,927,210	.000000000	18	04/18/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	24422LD83	DEERE JOHN CAP CORP	80,000,000	79,917,600	.000000000	8	04/08/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	24422LDN0	DEERE JOHN CAP CORP	66,000,000	65,795,400	.000000000	22	04/22/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	24422LE17	DEERE JOHN CAP CORP	25,000,000	24,889,250	.000000000	31	05/01/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	24422LE25	DEERE JOHN CAP CORP	30,000,000	29,862,300	.000000000	32	05/02/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	24422LEX7	DEERE JOHN CAP CORP	25,000,000	24,777,000	.000000000	61	05/31/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	24422LFA6	DEERE JOHN CAP CORP	40,000,000	39,582,400	.000000000	71	06/10/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	24422LFU2	DEERE JOHN CAP CORP	100,000,000	98,687,000	.000000000	89	06/28/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	48246TD89	KFW	90,000,000	89,907,300	.000000000	8	04/08/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	53943FDN2	LLOYDS BK PLC	100,000,000	99,690,000	.000000000	22	04/22/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	53943RFU8	LLOYDS BANK PLC	100,000,000	98,687,000	.000000000	89	06/28/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	59515MDR3	MICROSOFT CORP	50,000,000	49,822,500	.000000000	25	04/25/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	59515MEN1	MICROSOFT CORP	15,000,000	14,886,300	.000000000	52	05/22/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	59515MEQ4	MICROSOFT CORP	70,000,000	69,448,400	.000000000	54	05/24/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	59515MEW1	MICROSOFT CORP	80,000,000	79,298,400	.000000000	60	05/30/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	60676ME20	MITSUBISHI CORP AMERS	50,000,000	49,770,500	.000000000	32	05/02/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	60676MED6	MITSUBISHI CORP AMERS	25,000,000	24,844,500	.000000000	43	05/13/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	60676MEH7	MITSUBISHI CORP AMERS	20,000,000	19,863,200	.000000000	47	05/17/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	60676MEN4	MITSUBISHI CORP AMERS	25,000,000	24,810,500	.000000000	52	05/22/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	60676MEQ7	MITSUBISHI CORP AMERS	50,000,000	49,606,000	.000000000	54	05/24/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	60676MFA1	MITSUBISHI CORP AMER	100,000,000	98,956,000	.000000000	71	06/10/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	60676MFU7	MITSUBISHI CORP AMERS	150,000,000	148,030,500	.000000000	89	06/28/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	62479LD44	MUFG BK LTD NY BRH	30,000,000	29,986,800	.000000000	4	04/04/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	62479LDR3	MUFG BK LTD NY BRH	90,000,000	89,680,500	.000000000	25	04/25/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	62479LDV4	MUFG BK LTD NY BRH	50,000,000	49,793,000	.000000000	29	04/29/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	62479LE76	MUFG BK LTD	30,000,000	29,840,100	.000000000	37	05/07/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	62479LE84	MUFG BK LTD NY BRH	90,000,000	89,506,800	.000000000	38	05/08/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	62479LEH4	MUFG BK LTD	79,000,000	78,459,640	.000000000	47	05/17/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	62479LEQ4	MUFG BK LTD N Y BRH	60,000,000	59,527,200	.000000000	54	05/24/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	62479LEX9	MUFG BK LTD	55,000,000	54,509,400	.000000000	61	05/31/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	62479LFA8	MUFG BK LTD	50,000,000	49,478,000	.000000000	71	06/10/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	62479LFU4	MUFG BK LTD	99,000,000	97,700,130	.000000000	89	06/28/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	65558JFU6	NORDEA BK ABP	150,000,000	148,030,500	.000000000	89	06/28/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	71708EDW2	PFIZER INC	60,000,000	59,742,600	.000000000	30	04/30/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	78013VDF6	ROYAL BK CDA	100,000,000	99,794,000	.000000000	15	04/15/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	80285PD82	SANTANDER UK PLC	75,000,000	74,922,750	.000000000	8	04/08/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	80285PE81	SANTANDER UK PLC	90,000,000	89,506,800	.000000000	38	05/08/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	80285PEQ1	SANTANDER UK PLC	50,000,000	49,606,000	.000000000	54	05/24/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	80285PF31	SANTANDER UK PLC	25,000,000	24,765,000	.000000000	64	06/03/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	80285PFC1	SANTANDER UK PLC	65,000,000	64,301,900	.000000000	73	06/12/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	80285PFU1	SANTANDER UK PLC	150,000,000	148,030,500	.000000000	89	06/28/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	86563GD82	SUMITOMO MITSUI TR BK LTD	30,000,000	29,969,100	.000000000	8	04/08/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	86563GDW9	SUMITOMO MITSUI TR	60,000,000	59,742,600	.000000000	30	04/30/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	86563GEH1	SUMITOMO MITSUI TR BK LTD	80,000,000	79,452,800	.000000000	47	05/17/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	86563GEX6	SUMITOMO MITSUI TR BK LTD NY	100,000,000	99,108,000	.000000000	61	05/31/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	86563GF72	SUMITOMO MITSUI TR BK LTD	30,000,000	29,700,300	.000000000	68	06/07/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	86563GFE7	SUMITOMO MITSUI TR BK LTD	60,000,000	59,337,600	.000000000	75	06/14/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	86564YEQ1	SUMITOMO MITSUI TRUST BANK	30,000,000	29,763,600	.000000000	54	05/24/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	86564YFA5	SUMITOMO MITSUI TR	80,000,000	79,164,800	.000000000	71	06/10/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	86564YFU1	SUMITOMO MITSUI TR BK	100,000,000	98,687,000	.000000000	89	06/28/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	89119AD54	TD BANK	100,000,000	99,941,000	.000000000	5	04/05/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER

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Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
03/31/2024	ST OF CO TREAS POOL	89233GDA1	TOYOTA MTR CR CORP	100,000,000	99,867,000	.000000000		10 04/10/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	89233GDF0	TOYOTA MTR CR CORP	90,000,000	89,814,600	.000000000		15 04/15/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
03/31/2024	ST OF CO TREAS POOL	89233GDW3	TOYOTA MTR CR CORP	30,000,000	29,871,300	.000000000		30 04/30/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
				<b>4,594,000,000</b>	<b>4,556,384,600</b>					
03/31/2024	ST OF CO TREAS POOL	02582JTT8	AMERICAN EXPRESS CREDIT ACCOUNT	35,000,000	34,276,900	3.390000000	1142	05/17/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS POOL	05602RAD3	BMW VEHICLE OWNER TRUST	7,942,552	7,822,143	3.210000000	877	08/25/2026	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS POOL	06742LAV5	BARCLAYS DRYROCK ISSUANCE TRUST	40,000,000	39,076,800	3.070000000	1416	02/15/2028	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS POOL	14041NFZ9	CAPITAL ONE MULTI-ASSET EXECUTION	73,000,000	71,253,840	2.800000000	1079	03/15/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS POOL	14043QAC6	CAPITAL ONE PRIME AUTO RECEIVA CAPIT	16,911,555	16,569,434	3.170000000	1110	04/15/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS POOL	14317HAC5	CARMAX AUTO OWNER TRUST	15,789,003	15,544,905	3.490000000	1052	02/16/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS POOL	17305EGS8	CITIBANK CREDIT CARD ISSUANCE	30,000,000	28,983,300	3.960000000	2389	10/15/2030	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS POOL	254683CS2	DISCOVER CARD EXECUTION NOTE	40,000,000	39,124,000	3.320000000	1140	05/15/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS POOL	34528EAA9	FORD CREDIT AUTO OWNER TRUST	32,500,000	31,447,975	3.880000000	3881	11/15/2034	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS POOL	34534LAD9	FORD CREDIT AUTO OWNER TRUST	16,316,753	16,108,062	3.740000000	898	09/15/2026	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS POOL	362583AB2	GM FINANCIAL SECURITIZED TERM	24,958,172	24,909,254	5.100000000	778	05/18/2026	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS POOL	362583AE6	GM FINANCIAL SECURITIZED TERM	25,000,000	24,601,750	4.430000000	1660	10/16/2028	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS POOL	362585AC5	GM FINANCIAL SECURITIZED TERM	6,826,696	6,704,361	3.100000000	1052	02/16/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS POOL	36265WAD5	GM FINANCIAL SECURITIZED TERM	16,000,000	15,743,680	3.640000000	1111	04/16/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS POOL	41284YAD8	HARLEY-DAVIDSON MOTORCYCLE TRUST	8,944,163	8,803,829	3.060000000	1051	02/15/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS POOL	65479QAC1	NISSAN AUTO RECEIVABLES OWNER	13,760,509	13,416,221	1.860000000	869	08/17/2026	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS POOL	87166PAG6	SYNCHRONY CARD ISSUANCE TRUST	10,000,000	9,789,300	3.370000000	1478	04/17/2028	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS POOL	89238FAD5	TOYOTA AUTO RECEIVABLES OWNERS TRUST	8,670,544	8,526,267	2.930000000	898	09/15/2026	CORPORATE BOND	ASSET-BACKED OBLIGATION
03/31/2024	ST OF CO TREAS POOL	89238LAC4	TOYOTA LEASE OWNER TRUST	12,735,564	12,691,244	1.960000000	326	02/20/2025	CORPORATE BOND	OTHER CORP ASSET-BACKED
				<b>434,355,512</b>	<b>425,393,266</b>					
03/31/2024	ST OF CO TREAS POOL	00206RCP5	AT&T INC	25,000,000	23,351,000	4.500000000	4062	05/15/2035	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	00206RQG9	AT&T INC	53,000,000	50,936,710	4.300000000	2147	02/15/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	00206RJX1	AT&T INC	25,000,000	23,044,000	2.300000000	1157	06/01/2027	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	00287YAQ2	ABBVIE INC	50,000,000	49,073,500	3.600000000	409	05/14/2025	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	00287YCX5	ABBVIE INC	45,000,000	44,356,050	3.800000000	349	03/15/2025	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	00724PAD1	ADOBE INC	5,000,000	4,400,200	2.300000000	2133	02/01/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	015271AX7	ALEXANDRIA REAL ESTATE E	15,000,000	9,520,950	3.000000000	9909	05/18/2051	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	015271AY5	ALEXANDRIA REAL ESTATE E	11,353,000	9,326,717	2.950000000	3636	03/15/2034	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	023135AZ9	AMAZON.COM INC	30,000,000	29,689,500	2.800000000	144	08/22/2024	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	023135BS4	AMAZON.COM INC	10,000,000	8,345,200	1.500000000	2255	06/03/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	023135CA2	AMAZON.COM INC	40,000,000	30,446,000	2.875000000	6251	05/12/2041	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	023135CE4	AMAZON.COM INC	20,000,000	19,583,600	3.000000000	378	04/13/2025	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	023135CF1	AMAZON.COM INC	10,000,000	9,618,300	3.300000000	1108	04/13/2027	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	025816CG2	AMERICAN EXPRESS CO	15,000,000	14,846,100	2.500000000	121	07/30/2024	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	025816CL1	AMERICAN EXPRESS CO	45,000,000	45,047,250	5.969498377	948	11/04/2026	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	02665WCZ2	AMERICAN HONDA FINANCE	35,000,000	34,739,600	2.400000000	88	06/27/2024	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	02665WDJ7	AMERICAN HONDA FINANCE	15,000,000	14,034,900	2.350000000	1013	01/08/2027	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	02665WDZ1	AMERICAN HONDA FINANCE	12,000,000	10,990,800	1.300000000	892	09/09/2026	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	02665WEH0	AMERICAN HONDA FINANCE	7,000,000	6,888,770	4.600000000	2208	04/17/2030	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	03040WAW5	AMERICAN WATER CAPITAL C	2,000,000	1,760,640	2.800000000	2222	05/01/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	031162CR9	AMGEN INC	3,000,000	2,305,080	3.150000000	5805	02/21/2040	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	031162CS7	AMGEN INC	20,500,000	14,962,745	3.375000000	9458	02/21/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	031162CT5	AMGEN INC	5,000,000	4,629,950	2.200000000	1057	02/21/2027	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	031162CW8	AMGEN INC	5,000,000	4,227,000	2.300000000	2522	02/25/2031	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	031162DB3	AMGEN INC	20,000,000	17,494,800	1.650000000	1598	08/15/2028	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	032654AT2	ANALOG DEVICES INC	5,000,000	5,004,700	5.607800324	184	10/01/2024	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	032654AW5	ANALOG DEVICES INC	3,000,000	2,177,850	2.800000000	6393	10/01/2041	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	036752AC7	ANTHEM INC	15,000,000	14,786,700	3.350000000	245	12/01/2024	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	036752AP8	ANTHEM INC	5,000,000	4,271,700	2.550000000	2540	03/15/2031	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	036752AR4	ANTHEM INC	10,000,000	9,314,400	1.500000000	714	03/15/2026	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	037833AL4	APPLE INC	60,000,000	52,026,000	3.850000000	6973	05/04/2043	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	037833BA7	APPLE INC	7,000,000	5,641,860	3.450000000	7620	02/09/2045	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	037833BW9	APPLE INC	15,000,000	14,900,100	4.500000000	4346	02/23/2036	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	037833CR9	APPLE INC	20,000,000	19,151,000	3.200000000	1136	05/11/2027	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	037833DU1	APPLE INC	5,000,000	4,226,450	1.650000000	2232	05/11/2030	CORPORATE BOND	INDUSTRIALS

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Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
03/31/2024	ST OF CO TREAS POOL	045167AW3	ASIAN DEVELOPMENT BANK	5,000,000	5,230,300	5.820000000	1538	06/16/2028	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	04517PBG6	ASIAN DEVELOPMENT BANK	50,000,000	50,708,000	6.362699647	879	08/27/2026	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	046353AX6	ASTRAZENECA PLC	5,000,000	2,965,500	2.125000000	9624	08/06/2050	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	04636NAA1	ASTRAZENECA FINANCE LLC	5,000,000	4,618,650	1.200000000	788	05/28/2026	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	04636NAM5	ASTRAZENECA FINANCE	25,000,000	25,082,500	4.900000000	2523	02/26/2031	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	053015AE3	AUTOMATIC DATA PROCESSNG	20,000,000	19,563,800	3.375000000	533	09/15/2025	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	06051GFF1	BANK OF AMERICA CORP	30,000,000	30,000,000	4.000000000	1	04/01/2024	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	06051GFL8	BANK OF AMERICA CORP	20,000,000	19,557,200	4.250000000	935	10/22/2026	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	06051GGA1	BANK OF AMERICA CORP	50,000,000	47,403,000	3.248000000	1299	10/21/2027	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	06051GHV4	BANK OF AMERICA CORP	15,000,000	13,622,550	3.193999200	2305	07/23/2030	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	06051GHX0	BANK OF AMERICA CORP	25,000,000	22,214,250	2.883999600	2396	10/22/2030	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	06051GJE0	BANK OF AMERICA CORP	51,718,000	36,798,909	2.675998800	6289	06/19/2041	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	06051GKD0	BANK OF AMERICA CORP	20,000,000	16,592,400	2.571998400	3125	10/20/2032	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	06051GKJ7	BANK OF AMERICA CORP	5,000,000	4,647,600	2.550999600	1405	02/04/2028	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	06051GKK4	BANK OF AMERICA CORP	15,000,000	12,756,600	2.972001600	3232	02/04/2033	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	06051GKY4	BANK OF AMERICA CORP	15,000,000	14,763,900	5.015001600	3400	07/22/2033	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	06051GLH0	BANK OF AMERICA CORP	25,000,000	24,924,000	5.288000400	3677	04/25/2034	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	06368FAC3	BANK OF MONTREAL	20,000,000	18,245,400	1.250000000	898	09/15/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	06368FAD1	BANK OF MONTREAL	18,000,000	17,986,500	5.991199166	898	09/15/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	0641598M1	BANKOF NOVA SCOTIA	40,000,000	40,057,200	5.981201691	898	09/15/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	06417XAA9	BANK OF NOVA SCOTIA	20,000,000	20,022,800	5.813201545	285	01/10/2025	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	06417XAD3	BANK OF NOVA SCOTIA	20,000,000	18,422,200	1.950000000	1038	02/02/2027	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	06738EAE5	BARCLAYS PLC	20,000,000	19,616,800	3.650000000	350	03/16/2025	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	06738EAN5	BARCLAYS PLC	35,000,000	34,337,800	4.375000000	652	01/12/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	06738EAU9	BARCLAYS PLC	10,000,000	9,647,300	4.337000000	1380	01/10/2028	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	06738EBU8	BARCLAYS PLC	20,000,000	18,392,800	2.279001600	1333	11/24/2027	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	06738EBY0	BARCLAYS PLC	25,000,000	24,928,000	5.501001600	1592	08/09/2028	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	07330NAT2	BRANCH BANKING&TRUST	10,000,000	9,770,100	2.150000000	250	12/06/2024	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	084664CU3	BERKSHIRE HATHAWAY FIN	3,000,000	2,559,450	1.850000000	2172	03/12/2030	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	084664CV1	BERKSHIRE HATHAWAY FIN	7,000,000	4,723,950	2.850000000	9694	10/15/2050	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	09247XAQ4	BLACKROCK INC	10,000,000	8,757,900	2.400000000	2221	04/30/2030	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	09247XAR2	BLACKROCK INC	5,000,000	4,161,050	1.900000000	2494	01/28/2031	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	09261BAG5	BLACKSTONE HOLDINGS FINA	4,000,000	3,315,960	2.550000000	2921	03/30/2032	CORPORATE BOND	PRIVATE PLACEMENTS
03/31/2024	ST OF CO TREAS POOL	10112RBC7	BOSTON PROPERTIES LP	10,000,000	8,565,100	2.900000000	2175	03/15/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	10373QBG4	BP CAP MARKETS AMERICA	23,000,000	15,691,060	3.000000000	9461	02/24/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	11012DR6	BRISTOL-MYERS SQUIBB CO	5,000,000	3,417,600	2.350000000	6071	11/13/2040	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	11012DS4	BRISTOL-MYERS SQUIBB CO	5,000,000	3,077,200	2.550000000	9723	11/13/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	11133TAD5	BROADRIDGE FINANCIAL SOL	6,200,000	5,490,162	2.900000000	2071	12/01/2029	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	11575TAC2	BROWN UNIVERSITY	10,000,000	6,993,900	2.924000000	9650	09/01/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	12189LBK6	BURLINGTON NORTHN SANTA	15,000,000	14,868,300	5.200000000	10972	04/15/2054	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	12505BAD2	CBRE SERVICES INC	7,085,000	7,010,182	4.875000000	700	03/01/2026	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	12532HAC8	CGI INC	15,000,000	13,657,350	1.450000000	897	09/14/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	12532HAF1	CGI INC	15,000,000	12,075,450	2.300000000	2723	09/14/2031	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	12572QAG0	CME GROUP INC	10,000,000	9,795,800	3.000000000	349	03/15/2025	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	126117AW0	CNA FINANCIAL CORP	5,000,000	4,179,350	2.050000000	2328	08/15/2030	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	126408HM8	CSX CORP	10,000,000	9,789,100	4.250000000	1810	03/15/2029	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	126408HU0	CSX CORP	15,000,000	14,130,600	4.100000000	3151	11/15/2032	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	13607HR53	CANADIAN IMPERIAL BANK	20,000,000	18,103,200	3.600000000	2929	04/07/2032	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	13607HVE9	CANADIAN IMPERIAL BANK	50,000,000	46,066,000	1.250000000	813	06/22/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	13607HYE6	CANADIAN IMPERIAL BANK	20,000,000	20,016,200	5.774100134	201	10/18/2024	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	14040HCJ2	CAPITAL ONE FINANCIAL CO	10,000,000	8,088,300	2.617999200	3138	11/02/2032	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	14913R2R7	CATERPILLAR FINL SERVICE	15,000,000	15,006,300	5.640499705	166	09/13/2024	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	166764BL3	CHEVRON CORP	20,000,000	2,954000000	776	05/16/2026	CORPORATE BOND	INDUSTRIALS	
03/31/2024	ST OF CO TREAS POOL	166764BY5	CHEVRON CORP	10,000,000	8,746,400	2.236000000	2232	05/11/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	172967JP7	CITIGROUP INC	28,096,000	27,488,003	3.300000000	392	04/27/2025	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	172967ND9	CITIGROUP INC	10,000,000	9,727,800	1.280998800	582	11/03/2025	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	172967NE7	CITIGROUP INC	10,000,000	8,200,800	2.520000000	3139	11/03/2032	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	172967NF4	CITIGROUP INC	7,000,000	5,026,490	2.904001200	6791	11/03/2042	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	17308CC53	CITIGROUP INC	10,000,000	8,882,800	2.976001200	35	11/05/2030	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	17327CAN3	CITIGROUP INC	25,000,000	24,239,750	2.013998400	665	01/25/2026	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	17327CAP8	CITIGROUP INC	20,000,000	20,021,800	6.048700730	665	01/25/2026	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	17327CAQ6	CITIGROUP INC	10,000,000	8,501,600	3.057001200	1751	01/25/2033	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	20030NBH3	COMCAST CORP	30,000,000	28,405,500	4.250000000	3212	01/15/2033	CORPORATE BOND	INDUSTRIALS

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Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
03/31/2024	ST OF CO TREAS POOL	20030NBT7	COMCAST CORP	10,000,000	8,214,800	3.200000000	4489	07/15/2036	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	20030NCR0	COMCAST CORP	10,000,000	9,993,000	3.700000000	15	04/15/2024	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	20030NCY5	COMCAST CORP	5,000,000	3,918,550	3.250000000	5693	11/01/2039	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	20030NDA6	COMCAST CORP	5,000,000	4,446,850	2.650000000	2133	02/01/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	22160KAM7	COSTCO WHOLESALE CORP	10,000,000	9,566,500	3.000000000	1143	05/18/2027	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	231021AS5	CUMMINS INC	7,000,000	4,420,150	2.600000000	2345	09/01/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	23291KAH8	DH EUROPE FINANCE II	10,000,000	8,951,500	2.600000000	2055	11/15/2029	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	235851AV4	DANAHER CORP	10,000,000	6,338,100	2.600000000	9680	10/01/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	244199BJ3	DEERE&COMPANY	10,000,000	9,133,100	3.100000000	2206	04/15/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	24422EVR7	JOHN DEERE CAPITAL CORP	25,000,000	23,015,500	1.050000000	808	06/17/2026	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	24422EVR8	JOHN DEERE CAPITAL CORP	10,000,000	10,002,200	5.552899349	194	10/11/2024	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	24422EVR6	JOHN DEERE CAPITAL CORP	7,000,000	6,389,250	1.300000000	926	10/13/2026	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	25389JAR7	DIGITAL REALTY TRUST LP	10,000,000	9,549,600	3.700000000	1232	08/15/2027	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	25389JAU0	DIGITAL REALTY TRUST LP	15,000,000	13,821,150	3.600000000	1918	07/01/2029	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	254687FY7	WALT DISNEY COMPANY/THE	35,000,000	28,771,400	3.500000000	5887	05/13/2040	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	25468PDN3	WALT DISNEY COMPANY/THE	10,000,000	7,084,200	3.000000000	8156	07/30/2046	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	25746UDJ5	DOMINION ENERGY INC	8,000,000	7,409,520	1.450000000	745	04/15/2026	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	260543DD2	DOW CHEMICAL CO/THE	20,000,000	14,571,000	3.600000000	9725	11/15/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	26442UAK0	DUKE ENERGYPROGRESS LLC	5,000,000	3,005,450	2.500000000	9633	08/15/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	278642AX1	EBAY INC	8,000,000	7,414,240	1.400000000	770	05/10/2026	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	278642AY9	EBAY INC	5,000,000	4,297,550	2.600000000	2596	05/10/2031	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	29250NBF1	ENBRIDGE INC	20,000,000	16,115,200	2.500000000	3410	08/01/2033	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	29379VAY9	ENTERPRISE PRODUCTS OPER	15,000,000	13,377,750	4.450000000	6895	02/15/2043	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	29379VBL6	ENTERPRISE PRODUCTS OPER	5,878,000	5,739,808	3.950000000	1051	02/15/2027	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	29379VBT9	ENTERPRISE PRODUCTS OPER	10,000,000	9,727,400	4.150000000	1660	10/16/2028	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	29379VBV4	ENTERPRISE PRODUCTS OPER	15,000,000	13,836,000	3.125000000	1948	07/31/2029	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	29446MAB8	EQUINOR ASA	10,000,000	9,623,700	3.625000000	1624	09/10/2028	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	30037HAA4	EVERGY MISSOURI W STORM	12,000,000	12,095,280	5.104000000	6089	12/01/2040	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	30040WAL2	EVERSOURCE ENERGY	4,000,000	3,342,720	2.550000000	2540	03/15/2031	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	30231GBD3	EXXON MOBIL CORPORATION	25,000,000	23,669,500	2.275000000	868	08/16/2026	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	34959EAB5	FORTINET INC	3,000,000	2,504,040	2.200000000	2540	03/15/2031	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	369550BM9	GENERAL DYNAMICS CORP	11,768,001	11,061,921	3.625000000	2192	04/01/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	37045XDQ6	GENERAL MOTORS FINL CO	25,000,000	24,953,750	6.401598251	1062	02/26/2027	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	37045XDR4	GENERAL MOTORS FINL CO	20,000,000	18,466,200	2.350000000	1062	02/26/2027	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	37045XDS2	GENERAL MOTORS FINL CO	10,000,000	8,470,000	3.100000000	2843	01/12/2032	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	375558AW3	GILEAD SCIENCES INC	40,000,000	40,000,000	3.700000000	1	04/01/2024	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	377373AH8	GLAXOSMITHKLINE CAPITAL	10,000,000	9,424,300	3.375000000	1888	06/01/2029	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	38141EC23	GOLDMAN SACHS GROUP INC	40,000,000	39,803,600	3.850000000	99	07/08/2024	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	38141GXF4	GOLDMAN SACHS GROUP INC	25,000,000	21,883,000	2.600000000	2139	02/07/2030	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	38141GXJ8	GOLDMAN SACHS GROUP INC	15,000,000	14,716,050	3.500000000	366	04/01/2025	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	38141GYN8	GOLDMAN SACHS GROUP INC	10,000,000	8,320,200	2.649999600	3126	10/21/2032	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	38141GYQ1	GOLDMAN SACHS GROUP INC	25,000,000	25,004,500	5.844101137	204	10/21/2024	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	38141GYR9	GOLDMAN SACHS GROUP INC	40,000,000	40,018,000	6.274098756	1299	10/21/2027	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	38148LAC0	GOLDMAN SACHS GROUP INC	50,000,000	49,198,000	3.500000000	298	01/23/2025	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	437076BW1	HOME DEPOT INC	10,000,000	9,709,000	3.900000000	1711	12/06/2028	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	437076BY7	HOME DEPOT INC	30,000,000	27,588,300	2.950000000	1902	06/15/2029	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	437076CC4	HOME DEPOT INC	25,000,000	19,874,000	3.300000000	5859	04/15/2040	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	437076CK6	HOME DEPOT INC	15,000,000	9,666,150	2.750000000	10029	09/15/2051	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	437076CS9	HOME DEPOT INC	11,500,000	11,291,850	4.500000000	3090	09/15/2032	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	438516CE4	HONEYWELL INTERNATIONAL	20,000,000	18,071,200	1.100000000	1065	03/01/2027	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	440452AF7	HORMEL FOODS CORP	7,000,000	5,858,580	1.800000000	2263	06/11/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	45167RAH7	IDEX CORP	10,000,000	8,466,800	2.625000000	2632	06/15/2031	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	458140BH2	INTEL CORP	20,000,000	17,715,200	2.450000000	2055	11/15/2029	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	458140BJ8	INTEL CORP	40,000,000	28,222,000	3.250000000	9360	11/15/2049	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	45866FAN4	INTERCONTINENTALEXCHANGE	20,000,000	15,643,700	1.850000000	3090	09/15/2032	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	45866FAP9	INTERCONTINENTALEXCHANGE	15,000,000	10,822,845	2.650000000	6012	09/15/2040	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	45866FAU8	INTERCONTINENTAL EXCHANGE	10,000,000	9,704,780	4.000000000	1263	09/15/2027	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	45866FAW4	INTERCONTINENTAL EXCHANGE	20,000,000	19,378,760	4.600000000	3271	03/15/2033	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	46124HAD8	INTUIT INC	5,000,000	4,132,750	1.650000000	2297	07/15/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	46625HJX9	JPMORGAN CHASE&CO	10,000,000	9,978,600	3.625000000	43	05/13/2024	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	46625HJZ4	JPMORGAN CHASE&CO	20,000,000	19,501,200	4.125000000	989	12/15/2026	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	46625HKC3	JPMORGAN CHASE&CO	25,000,000	24,546,000	3.125000000	298	01/23/2025	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	46647PBD7	JPMORGAN CHASE&CO	10,000,000	9,369,000	3.701998800	2227	05/06/2030	CORPORATE BOND	FINANCIALS

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Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
03/31/2024	ST OF CO TREAS POOL	46647PBE5	JPMORGAN CHASE&CO	35,000,000	30,995,300	2.738998800	2389	10/15/2030	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	46647PCQ7	JPMORGAN CHASE&CO	15,000,000	14,993,850	6.138501122	1270	09/22/2027	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	46647PCS3	JPMORGAN CHASE&CO	25,000,000	25,025,000	5.968699442	619	12/10/2025	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	46647PCU8	JPMORGAN CHASE&CO	10,000,000	8,538,300	2.963001600	3222	01/25/2033	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	46647PDH6	JPMORGAN CHASE&CO	40,000,000	39,165,600	4.911998400	3403	07/25/2033	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	48305QAC7	KAISER FOUNDATION HOSPIT	6,127,000	5,833,884	3.150000000	1126	05/01/2027	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	48305QAE3	KAISER FOUNDATION HOSPIT	10,000,000	7,349,500	3.266000000	9346	11/01/2049	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	494368CB7	KIMBERLY-CLARK CORP	15,000,000	13,744,500	3.100000000	2186	03/26/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	50540RAQ5	LABORATORY CORP OF AMER	4,500,000	4,423,275	3.600000000	307	02/01/2025	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	50540RAX0	LABORATORY CORP OF AMER	20,000,000	18,523,800	1.550000000	792	06/01/2026	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	532457BV9	ELI LILLY&CO	8,121,000	7,703,012	3.375000000	1810	03/15/2029	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	532457CK2	ELI LILLY&CO	10,000,000	9,965,100	4.500000000	1776	02/09/2029	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	532457CL0	ELI LILLY&CO	10,000,000	9,944,300	4.700000000	3602	02/09/2034	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	539830BB4	LOCKHEED MARTIN CORP	10,000,000	8,667,900	4.070000000	6833	12/15/2042	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	539830BC2	LOCKHEED MARTIN CORP	10,600,000	9,388,844	3.600000000	3987	03/01/2035	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	539830BD0	LOCKHEED MARTIN CORP	10,000,000	8,187,600	3.800000000	7640	03/01/2045	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	539830BQ1	LOCKHEED MARTIN CORP	2,000,000	1,323,520	2.800000000	9572	06/15/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	539830CC1	LOCKHEED MARTIN CORP	5,000,000	4,952,600	4.500000000	1782	02/15/2029	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	539830CD9	LOCKHEED MARTIN CORP	5,000,000	4,944,600	4.800000000	3789	08/15/2034	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	548661DZ7	LOWE'S COS INC	7,000,000	4,585,000	3.000000000	9694	10/15/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	55608JBB3	MACQUARIE GROUP LTD	25,000,000	24,981,500	6.063599716	562	10/14/2025	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	59156RBN7	METLIFE INC	15,000,000	12,483,600	4.050000000	7640	03/01/2045	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	594918AU8	MICROSOFT CORP	10,000,000	8,563,400	3.750000000	6970	05/01/2043	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	594918BC7	MICROSOFT CORP	10,000,000	9,210,600	3.500000000	3970	02/12/2035	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	594918BS2	MICROSOFT CORP	35,000,000	31,322,550	3.450000000	4513	08/08/2036	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	594918BY9	MICROSOFT CORP	20,000,000	19,385,800	3.300000000	1042	02/06/2027	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	594918CE2	MICROSOFT CORP	25,000,000	17,674,500	2.921000000	10213	03/17/2052	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	59523UAN7	MID-AMERICA APARTMENTS L	40,000,000	38,422,000	3.600000000	1157	06/01/2027	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	595620AT2	MIDAMERICAN ENERGY CO	5,000,000	4,755,450	3.650000000	1841	04/15/2029	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	595620AV7	MIDAMERICAN ENERGY CO	25,000,000	17,425,500	3.150000000	9511	04/15/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	61746BEF9	MORGAN STANLEY	20,000,000	19,318,000	3.625000000	1025	01/20/2027	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	61747YEG6	MORGAN STANLEY	20,000,000	19,473,800	1.163998800	569	10/21/2025	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	61747YEH4	MORGAN STANLEY	10,000,000	8,271,700	2.511000000	3125	10/20/2032	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	61747YEK7	MORGAN STANLEY	10,000,000	9,302,300	2.475000000	1391	01/21/2028	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	61747YEL5	MORGAN STANLEY	7,000,000	5,949,440	2.943000000	3218	01/21/2033	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	61761JVL0	MORGAN STANLEY	60,000,000	59,418,600	3.700000000	206	10/23/2024	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	637432NP6	NATIONAL RURAL UTIL COOP	10,000,000	9,484,800	3.400000000	1408	02/07/2028	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	651639AZ9	NEWMONT CORP	5,000,000	4,184,700	2.600000000	3028	07/15/2032	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	65339KBR0	NEXTERA ENERGY CAPITAL	5,000,000	4,257,350	2.250000000	2253	06/01/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	654106AJ2	NIKE INC	2,000,000	1,893,660	2.750000000	1091	03/27/2027	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	654106AL7	NIKE INC	20,000,000	16,102,400	3.250000000	5840	03/27/2040	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	654106AM5	NIKE INC	5,000,000	3,782,650	3.375000000	9492	03/27/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	665772CR8	NORTHERN STATES PWR-MINN	25,000,000	16,642,000	2.900000000	9466	03/01/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	665859AV6	NORTHERN TRUST CORP	10,000,000	8,508,500	1.950000000	2222	05/01/2030	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	67066GAM6	NVIDIA CORP	20,000,000	17,830,600	1.550000000	1537	06/15/2028	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	682680BL6	ONEOK INC	25,000,000	26,073,750	6.050000000	3441	09/01/2033	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	682680BV4	ONEOK INC	7,500,000	6,831,525	5.150000000	7137	10/15/2043	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	68389XAU9	ORACLE CORP	40,253,000	39,994,576	3.400000000	99	07/08/2024	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	68389XBM6	ORACLE CORP	5,000,000	4,731,200	2.650000000	836	07/15/2026	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	68389XCC7	ORACLE CORP	20,000,000	18,666,600	1.650000000	724	03/25/2026	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	693475AZ8	PNC FINANCIAL SERVICES	25,000,000	21,816,500	2.550000000	2123	01/22/2030	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	693475BE4	PNC FINANCIAL SERVICES GROUP INC	15,000,000	13,988,400	4.626000000	3354	06/06/2033	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	693475BK0	PNC FINANCIAL SERVICES	10,000,000	10,041,800	5.353999200	1707	12/02/2028	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	693475BS3	PNC FINANCIAL SERVICES	10,000,000	10,260,100	5.938999200	1402	08/18/2034	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	69371RR65	PACCAR FINANCIAL CORP	10,000,000	9,245,400	2.000000000	1040	02/04/2027	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	69371RR73	PACCAR FINANCIAL CORP	18,000,000	17,588,160	2.850000000	372	04/07/2025	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	713448DN5	PEPSICO INC	4,000,000	3,778,360	2.375000000	919	10/06/2026	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	713448EL8	PEPSICO INC	10,000,000	9,085,900	2.625000000	1946	07/29/2029	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	713448EP9	PEPSICO INC	20,000,000	13,930,800	2.875000000	9329	10/15/2049	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	713448FF0	PEPSICO INC	10,000,000	7,265,900	2.625000000	6413	10/21/2041	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	716973AD4	PFIZER INVT ENTERPRISES	20,000,000	19,806,000	4.650000000	2240	05/19/2030	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	717081EC3	PFIZER INC	20,000,000	18,193,600	4.000000000	4642	12/15/2036	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	717081EW9	PFIZER INC	3,000,000	2,672,250	2.625000000	2192	04/01/2030	CORPORATE BOND	INDUSTRIALS

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Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
03/31/2024	ST OF CO TREAS POOL	717081FA6	PFIZER INC	5,000,000	3,348,350	2.700000000	9554	05/28/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	718546AK0	PHILLIPS 66	15,000,000	14,279,700	4.650000000	3881	11/15/2034	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	731011AU6	REPUBLIC OF POLAND	10,000,000	9,700,000	3.250000000	736	04/06/2026	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	74251VAS1	PRINCIPAL FINANCIAL GRP	18,000,000	15,080,040	2.125000000	2267	06/15/2030	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	742651DP4	PRIVATE EXPORT FUNDING	7,388,000	7,325,350	2.450000000	106	07/15/2024	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	742718EP0	PROCTER&GAMBLE CO/THE	5,000,000	4,815,900	2.700000000	673	02/02/2026	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	742718FH7	PROCTER&GAMBLE CO/THE	30,000,000	27,617,700	3.000000000	2185	03/25/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	742718FW4	PROCTER&GAMBLE CO/THE	13,000,000	11,203,010	2.300000000	2863	02/01/2032	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	743315AX1	PROGRESSIVE CORP	5,000,000	4,097,550	3.950000000	9491	03/26/2050	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	74340XBM2	PROLOGIS LP	17,500,000	15,167,600	2.250000000	2206	04/15/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	74340XBP5	PROLOGIS LP	5,000,000	3,435,400	3.000000000	9511	04/15/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	74340XQB3	PROLOGIS LP	5,000,000	2,791,000	2.125000000	9694	10/15/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	74432QCF0	PRUDENTIAL FINANCIAL INC	30,000,000	22,977,600	3.700000000	9843	03/13/2051	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	74456QBL9	PUBLIC SERVICE ELECTRIC	4,488,000	4,380,153	3.000000000	410	05/15/2025	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	744573AN6	PUBLIC SERVICE ENTERPRIS	14,455,000	14,363,500	2.875000000	76	06/15/2024	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	748149AN1	PROVINCE OF QUEBEC	15,000,000	14,202,300	2.750000000	1107	04/12/2027	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	78016FZS6	ROYAL BANK OF CANADA	20,000,000	19,544,000	4.240000000	1220	08/03/2027	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	79466LAH7	SALESFORCE.COM INC	10,000,000	8,795,900	1.500000000	1567	07/15/2028	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	79466LAJ3	SALESFORCE.COM INC	5,000,000	4,150,550	1.950000000	2662	07/15/2031	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	79466LAK0	SALESFORCE.COM INC	10,000,000	7,236,400	2.700000000	6315	07/15/2041	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	822582CE0	SHELL INTERNATIONAL FIN	15,000,000	10,648,500	3.125000000	9352	11/07/2049	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	824348BJ4	SHERWIN-WILLIAMS CO	15,000,000	13,606,800	2.950000000	1963	08/15/2029	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	824348BM7	SHERWIN-WILLIAMS CO	10,000,000	7,065,800	3.300000000	9541	05/15/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	842587DS3	SOUTHERN CO	5,000,000	5,095,050	5.500000000	1810	03/15/2029	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	842587DT1	SOUTHERN CO	5,000,000	5,156,700	5.700000000	3636	03/15/2034	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	845437BS0	SOUTHWESTERN ELEC POWER	10,000,000	9,326,500	1.650000000	714	03/15/2026	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	857477BG7	STATE STREET CORP	10,000,000	8,801,600	2.400000000	2125	01/24/2030	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	863667AF8	STRYKER CORP	5,000,000	4,985,300	3.375000000	45	05/15/2024	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	86787EBC0	SUNTRUST BANK	25,000,000	25,000,000	3.200000000	1	04/01/2024	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	87612EBJ4	TARGET CORP	3,000,000	2,638,290	2.350000000	2147	02/15/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	87612EBM7	TARGET CORP	5,000,000	4,647,650	1.950000000	1020	01/15/2027	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	87612EBN5	TARGET CORP	10,000,000	6,787,000	2.950000000	10151	01/15/2052	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	87612EBP0	TARGET CORP	11,500,000	11,266,090	4.500000000	3090	09/15/2032	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	882508BF0	TEXAS INSTRUMENTS INC	4,000,000	3,579,240	3.875000000	5462	03/15/2039	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	882508BJ2	TEXAS INSTRUMENTS INC	5,000,000	4,222,850	1.750000000	2225	05/04/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	88579YBH3	3M COMPANY	6,150,000	5,963,225	2.000000000	320	02/14/2025	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	89114TZD7	TORONTO-DOMINION BANK	50,000,000	45,986,500	1.200000000	794	06/03/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	89114TZF2	TORONTO-DOMINION BANK	50,000,000	50,026,500	5.718699424	163	09/10/2024	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	89114TZH8	TORONTO-DOMINION BANK	50,000,000	50,014,000	5.958698357	893	09/10/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	89114TZN5	TORONTO-DOMINION BANK	25,000,000	23,109,250	1.950000000	1017	01/12/2027	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	89114TQZ8	TORONTO-DOMINION BANK	15,000,000	12,495,750	2.450000000	2843	01/12/2032	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	892331AF6	TOYOTA MOTOR CORP	7,000,000	6,943,930	2.358000000	93	07/02/2024	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	89236TJK2	TOYOTA MOTOR CREDIT CORP	40,000,000	36,817,200	1.125000000	809	06/18/2026	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	89236TJP1	TOYOTA MOTOR CREDIT CORP	30,000,000	30,021,600	5.660498625	166	09/13/2024	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	89417EAL3	TRAVELERS COS INC	10,000,000	8,062,800	3.750000000	8080	05/15/2046	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	89788MAP7	TRUIST FINANCIAL CORP	25,000,000	25,306,500	5.866999200	3721	06/08/2034	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	904764AY3	UNILEVER CAPITAL CORP	14,370,000	13,621,754	2.900000000	1130	05/05/2027	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	907818FK9	UNION PACIFIC CORP	35,000,000	25,508,700	3.250000000	9442	02/05/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	907818FX1	UNION PACIFIC CORP	9,000,000	7,811,730	2.800000000	2876	02/14/2032	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	911312CA2	UNITED PARCEL SVCS INC	10,000,000	9,818,600	5.050000000	10564	03/03/2053	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	91159HHW3	US BANCORP	10,000,000	8,933,700	3.000000000	1947	07/30/2029	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	91159HHX1	US BANCORP	15,000,000	14,841,450	2.400000000	121	07/30/2024	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	91159HJB7	US BANCORP	4,000,000	3,147,000	2.490998400	4600	11/03/2036	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	91324PDS8	UNITEDHEALTH GROUP INC	20,000,000	18,254,000	2.875000000	1963	08/15/2029	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	91324PDX7	UNITEDHEALTH GROUP INC	3,000,000	2,549,670	2.000000000	2236	05/15/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	91324PDY5	UNITEDHEALTH GROUP INC	32,000,000	23,547,200	2.750000000	5889	05/15/2040	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	914886AB2	UNIV OF SOUTHERN CALIFOR	21,762,000	17,578,038	3.028000000	5662	10/01/2039	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	92343VCQ5	VERIZON COMMUNICATIONS	15,000,000	14,140,200	4.400000000	3867	11/01/2034	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	92343VFE9	VERIZON COMMUNICATIONS	3,000,000	2,712,390	3.150000000	2182	03/22/2030	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	92343VFF6	VERIZON COMMUNICATIONS	2,000,000	1,895,320	3.000000000	1086	03/22/2027	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	92343VFT6	VERIZON COMMUNICATIONS	5,000,000	3,523,200	2.650000000	6078	11/20/2040	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	92343VFU3	VERIZON COMMUNICATIONS	25,000,000	16,329,000	2.875000000	9730	11/20/2050	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	92343VGB4	VERIZON COMMUNICATIONS	4,000,000	2,969,440	3.550000000	9852	03/22/2051	CORPORATE BOND	INDUSTRIALS

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Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
03/31/2024	ST OF CO TREAS POOL	92343VGJ7	VERIZON COMMUNICATIONS	3,000,000	2,562,960	2.550000000	2546	03/21/2031	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	92343VGN8	VERIZON COMMUNICATIONS	29,150,000	23,955,470	2.355000000	2906	03/15/2032	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	92826CAD4	VISA INC	15,060,000	14,645,097	3.150000000	623	12/14/2025	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	92826CAH5	VISA INC	20,000,000	18,798,400	2.750000000	1263	09/15/2027	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	92826CAK8	VISA INC	5,000,000	3,746,900	2.700000000	5859	04/15/2040	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	92826CAL6	VISA INC	5,000,000	4,623,700	1.900000000	1110	04/15/2027	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	92939UAG1	WEC ENERGY GROUP INC	7,000,000	6,186,880	2.200000000	1720	12/15/2028	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	931142DP5	WAL-MART STORES INC	9,319,000	9,307,258	3.300000000	22	04/22/2024	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	94106BAE1	WASTE CONNECTIONS INC	10,000,000	8,815,700	3.200000000	2984	06/01/2032	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	94106BAG6	WASTE CONNECTIONS INC	10,000,000	9,903,600	5.000000000	3622	03/01/2034	CORPORATE BOND	OTHER GLOBAL CORP BONDS
03/31/2024	ST OF CO TREAS POOL	94106LBS7	WASTE MANAGEMENT INC	15,000,000	14,328,150	4.150000000	2937	04/15/2032	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	94974BGA2	WELLS FARGO&COMPANY	40,000,000	39,619,200	3.300000000	162	09/09/2024	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	94974BGH7	WELLS FARGO&COMPANY	25,000,000	24,457,000	3.000000000	325	02/19/2025	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	94974BGP9	WELLS FARGO&COMPANY	25,000,000	24,379,750	3.550000000	547	09/29/2025	CORPORATE BOND	FINANCIALS
03/31/2024	ST OF CO TREAS POOL	95040QAR5	WELLTOWER INC	10,000,000	9,045,900	3.850000000	2998	06/15/2032	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	98388MAD9	XCEL ENERGY INC	25,000,000	23,509,000	4.600000000	2984	06/01/2032	CORPORATE BOND	OTHER CORPORATE BONDS
03/31/2024	ST OF CO TREAS POOL	98389BAR1	XCEL ENERGY INC	10,858,000	10,567,549	3.300000000	427	06/01/2025	CORPORATE BOND	INDUSTRIALS
03/31/2024	ST OF CO TREAS POOL	98459LAB9	YALE UNIVERSITY	37,171,000	30,922,183	1.482000000	2206	04/15/2030	CORPORATE BOND	INDUSTRIALS
				<b>4,955,370,001</b>	<b>4,506,752,254</b>					
03/31/2024	ST OF CO TREAS POOL	4581X0BX5	INTER-AMERICAN DEVEL BK	10,000,000	8,166,300	3.200000000	6703	08/07/2042	CORPORATE BOND	SUPRANATIONAL
03/31/2024	ST OF CO TREAS POOL	459052VM5	INTL BK RECON&DEVELOP	35,000,000	34,924,400	.000000000	12	04/12/2024	CORPORATE BOND	SUPRANATIONAL
03/31/2024	ST OF CO TREAS POOL	4581X0DY1	INTER-AMERICAN DEVEL BK	50,000,000	49,883,000	5.540101693	899	09/16/2026	CORPORATE BOND	SUPRANATIONAL
				<b>95,000,000</b>	<b>92,973,700</b>					
03/31/2024	ST OF CO TREAS POOL	3134GWVN3	FED HOME LN MTG CORP	50,000,000	46,891,500	.600000000	548	09/30/2025	FHLMC	AGENCY BONDS
03/31/2024	ST OF CO TREAS POOL	3134GXGS7	FED HOME LN MTG CORP	50,000,000	49,479,000	.430000000	79	06/18/2024	FHLMC	AGENCY BONDS
03/31/2024	ST OF CO TREAS POOL	3133EM4L3	FED FARM CREDIT BK	25,000,000	25,004,750	5.399999879	162	09/09/2024	MORTGAGE RELATED	AGENCY BONDS
03/31/2024	ST OF CO TREAS POOL	3130AKN85	FED HOME LN BK	50,000,000	46,309,000	.550000000	660	01/20/2026	MORTGAGE RELATED	AGENCY BONDS
03/31/2024	ST OF CO TREAS POOL	3130AKVR4	FED HOME LN BK	50,000,000	46,275,000	.550000000	683	02/12/2026	MORTGAGE RELATED	AGENCY BONDS
03/31/2024	ST OF CO TREAS POOL	3130AKXB7	FED HOME LN BK	50,000,000	46,305,500	.580000000	682	02/11/2026	MORTGAGE RELATED	AGENCY BONDS
03/31/2024	ST OF CO TREAS POOL	3130ALBC7	FED HOME LN BK	50,000,000	43,909,500	1.100000000	1426	02/25/2028	MORTGAGE RELATED	AGENCY BONDS
03/31/2024	ST OF CO TREAS POOL	3130AL2X1	FED HOME LN BK	50,000,000	44,977,500	.850000000	1053	02/17/2027	MORTGAGE RELATED	AGENCY BONDS
03/31/2024	ST OF CO TREAS POOL	3130AL5A8	FED HOME LN BK	50,000,000	45,051,500	.900000000	1062	02/26/2027	MORTGAGE RELATED	AGENCY BONDS
03/31/2024	ST OF CO TREAS POOL	3133EMPN6	FED FARM CREDIT BK	50,000,000	44,741,500	.690000000	1038	02/02/2027	MORTGAGE RELATED	AGENCY BONDS
03/31/2024	ST OF CO TREAS POOL	3133EMQW5	FED FARM CREDIT BK	50,000,000	44,793,000	.780000000	1052	02/16/2027	MORTGAGE RELATED	AGENCY BONDS
03/31/2024	ST OF CO TREAS POOL	3133EMKZ4	FED FARM CREDIT BK	63,369,000	56,198,164	.790000000	1177	06/21/2027	MORTGAGE RELATED	AGENCY BONDS
03/31/2024	ST OF CO TREAS POOL	880591EU2	TENN VALLEY AUTH	10,000,000	9,570,600	2.875000000	1037	02/01/2027	MORTGAGE RELATED	OTHER US GOVT AND AGENCIES
03/31/2024	ST OF CO TREAS POOL	880591EP3	TENN VALLEY AUTH	30,000,000	24,867,900	3.500000000	6833	12/15/2042	MORTGAGE RELATED	OTHER US GOVT AND AGENCIES
				<b>628,369,000</b>	<b>574,374,414</b>					
03/31/2024	ST OF CO TREAS POOL	3136ALPJ4	FED NATL MTG ASSN	1,403,084	1,392,252	3.000000000	6387	09/25/2041	FNMA	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3136ANK48	FED NATL MTG ASSN	5,887,546	5,348,836	3.500000000	7756	06/25/2045	FNMA	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3136BAQ80	FED NATL MTG ASSN	30,000,000	19,463,100	2.000000000	9612	07/25/2050	FNMA	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3136BBB35	FED NATL MTG ASSN	7,038,931	6,240,435	3.500000000	9674	09/25/2050	FNMA	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3136BBN73	FANNIEMAE-ACES	15,000,000	12,299,100	1.270000000	2307	07/25/2030	FNMA	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3136BG3V1	FED NATL MTG ASSN	17,264,266	13,047,642	2.000000000	10069	10/25/2051	FNMA	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3136BGH20	FED NATL MTG ASSN	27,278,003	22,462,344	1.000000000	10039	09/25/2051	FNMA	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3136BH6R5	FED NATL MTG ASSN	15,168,567	11,490,190	1.500000000	9977	07/25/2051	FNMA	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3136BHMx4	FANNIEMAE-ACES	7,800,000	6,348,888	1.658510000	2581	04/25/2031	FNMA	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3136BHNA3	FANNIEMAE-ACES	32,000,000	24,868,160	1.683515000	3281	03/25/2033	FNMA	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3136BJYT6	FED NATL MTG ASSN	40,000,000	24,953,200	2.250000000	10100	11/25/2051	FNMA	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3136BLFG0	FED NATL MTG ASSN	17,764,584	13,827,242	2.000000000	10192	02/25/2052	FNMA	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3136BLLR9	FED NATL MTG ASSN	26,315,871	21,783,304	2.500000000	10192	02/25/2052	FNMA	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3136BLP79	FEDERAL NATIONAL MORTGAGE ASSN	25,000,000	21,780,300	2.289999600	2246	05/25/2030	FNMA	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3136BQG29	FEDERAL NATIONAL MORTGAGE ASSN	14,547,260	14,369,638	5.500000000	10892	01/25/2054	FNMA	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3136BQP37	FEDERAL NATIONAL MORTGAGE ASSN	35,080,171	34,733,228	5.500000000	10923	02/25/2054	FNMA	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3136BQV89	FEDERAL NATIONAL MORTGAGE ASSN	28,250,000	27,944,900	5.500000000	10951	03/25/2054	FNMA	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3137BDCW4	FHLMC MULTIFAMILY STRUCTURED P	16,536,990	16,414,616	3.303000000	116	07/25/2024	FHLMC	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3137BDUD6	FED HOME LN MTG CORP	2,879,328	2,817,970	3.000000000	6315	07/15/2041	FHLMC	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3137FGVQ5	FED HOME LN MTG CORP	6,290,524	5,660,276	3.500000000	8842	06/15/2048	FHLMC	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3137FEH8	FHLMC MULTI FAMILY	21,000,000	20,373,570	3.900000000	1608	08/25/2028	FNMA	AGENCY MORTGAGE-BACKED

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Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
03/31/2024	ST OF CO TREAS POOL	3137FKUP9	FHLMC MULTIFAMILY STRUCTURED P	20,000,000	19,272,000	3.771000000	1730	12/25/2028	FHLMC	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3137FP5R2	FED HOME LN MTG CORP	3,116,984	2,653,894	3.000000000	9339	10/25/2049	FHLMC	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3137FPHK4	FHLMC MULTIFAMILY STRUCTURED P	20,000,000	17,969,400	2.425000000	1973	08/25/2029	FHLMC	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3137FPJG1	FED HOME LN MTG CORP	14,000,000	12,672,240	2.595000000	2004	09/25/2029	FHLMC	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3137FRSVW2	FED HOME LN MTG CORP	13,409,527	11,399,841	3.000000000	9462	02/25/2050	FHLMC	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3137FUAG9	FED HOME LN MTG CORP	30,321,874	18,712,841	2.000000000	9612	07/25/2050	FHLMC	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3137FVUM2	FED HOME LN MTG CORP	20,000,000	13,372,400	2.000000000	9674	09/25/2050	FHLMC	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3137FYTXX4	FHLMC MULTIFAMILY STRUCTURED P	50,000,000	39,158,000	2.438000000	4348	02/25/2036	FHLMC	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3137H1PN0	FED HOME LN MTG CORP	29,794,045	26,134,144	2.000000000	9370	11/25/2049	FHLMC	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3137H1Y75	FED HOME LN MTG CORP	20,752,998	16,039,370	1.750000000	9674	09/25/2050	FHLMC	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3137H2NY6	FHLMC MULTIFAMILY STRUCTURED P	50,000,000	37,561,500	2.184000000	4530	08/25/2036	FHLMC	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3137H5DP9	FHLMC MULTIFAMILY STRUCTURED P	5,000,000	4,264,300	2.346998400	2795	11/25/2031	FHLMC	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3137H5DX2	FHLMC MULTIFAMILY STRUCTURED P	24,000,000	21,438,480	2.050000000	1700	11/25/2028	FHLMC	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3137H5JX6	FEDERAL HOME LOAN MORTGAGE CORP	28,765,468	24,795,834	2.000000000	9704	10/25/2050	FHLMC	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3137H8Z20	FEDERAL HOME LOAN MORTGAGE CORP	30,000,000	27,193,200	4.000000000	10374	08/25/2052	FHLMC	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3137HAQU3	FEDERAL HOME LOAN MORTGAGE CORP	20,000,000	19,797,200	5.500000000	10800	10/25/2053	FHLMC	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3137HBG81	FEDERAL HOME LOAN MORTGAGE CORP	12,102,890	12,004,130	5.500000000	10923	02/25/2054	FHLMC	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3137HBK78	FEDERAL HOME LOAN MORTGAGE CORP	19,084,004	19,132,859	5.500000000	10923	02/25/2054	FHLMC	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	3137HBKH6	FEDERAL HOME LOAN MORTGAGE CORP	35,000,000	34,695,150	5.500000000	10923	02/25/2054	FHLMC	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38382NQJ9	GOVT NATL MTG ASSN	38,729,794	32,585,699	2.500000000	9791	01/20/2051	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38382P2S0	GOVT NATL MTG ASSN	20,000,000	13,188,800	2.500000000	9850	03/20/2051	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38382Q2E9	GOVT NATL MTG ASSN	29,159,409	22,099,916	1.125000000	9607	07/20/2050	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38382Q3S7	GOVT NATL MTG ASSN	80,936,828	66,263,790	1.500000000	9911	05/20/2051	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38382TQR8	GOVT NATL MTG ASSN	23,250,844	17,714,818	1.250000000	9911	05/20/2051	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38382TUW2	GOVT NATL MTG ASSN	29,939,480	22,454,310	1.000000000	9911	05/20/2051	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38382TVW1	GOVT NATL MTG ASSN	14,094,721	10,788,945	1.250000000	9911	05/20/2051	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38382UF30	GOVT NATL MTG ASSN	42,447,786	32,506,939	1.250000000	9942	06/20/2051	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38382URM5	GOVT NATL MTG ASSN	29,977,371	23,431,812	1.500000000	9942	06/20/2051	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38382VLC1	GOVT NATL MTG ASSN	50,000,000	31,753,000	2.500000000	9942	06/20/2051	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38382XHT5	GOVT NATL MTG ASSN	11,605,597	9,989,170	3.000000000	10003	08/20/2051	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38383AVX9	GOVT NATL MTG ASSN	17,742,101	14,954,640	2.999998800	10034	09/20/2051	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38383CL73	GOVT NATL MTG ASSN	27,000,000	15,710,490	2.000000000	10034	09/20/2051	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38383PLD1	GOVERNMENT NATIONAL MORTGAGE ASSN	40,280,192	35,349,493	3.000000000	10216	03/20/2052	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38383UC73	GOVERNMENT NATIONAL MORTGAGE ASSN	22,071,000	20,255,660	5.000000000	10430	10/20/2052	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38383V5N4	GOVERNMENT NATIONAL MORTGAGE ASSN	10,000,000	8,976,600	4.000000000	9304	09/20/2049	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38383VSX7	GOVERNMENT NATIONAL MORTGAGE ASSN	41,962,020	41,432,040	5.000000000	9972	07/20/2051	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38383WLA2	GOVERNMENT NATIONAL MORTGAGE ASSN	20,937,042	20,848,059	5.500000000	9760	12/20/2050	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38383WPW0	GOVERNMENT NATIONAL MORTGAGE ASSN	18,671,729	18,495,841	5.000000000	10581	03/20/2053	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38383WY59	GOVERNMENT NATIONAL MORTGAGE ASSN	16,327,979	16,139,064	5.000000000	9273	08/20/2049	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38383WZ90	GOVERNMENT NATIONAL MORTGAGE ASSN	26,356,967	25,421,031	5.000000000	10581	03/20/2053	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38383XK29	GOVERNMENT NATIONAL MORTGAGE ASSN	20,000,000	19,104,800	5.000000000	10612	04/20/2053	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38383XLZ5	GOVERNMENT NATIONAL MORTGAGE ASSN	28,245,636	27,734,955	5.500000000	9334	10/20/2049	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38383XTS3	GOVERNMENT NATIONAL MORTGAGE ASSN	10,000,000	9,482,600	5.000000000	10612	04/20/2053	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38384B2W0	GOVERNMENT NATIONAL MORTGAGE ASSN	10,000,000	9,584,800	5.000000000	10703	07/20/2053	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38384CKE8	GOVERNMENT NATIONAL MORTGAGE ASSN	20,000,000	19,224,400	5.000000000	10734	08/20/2053	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38384D5N3	GOVERNMENT NATIONAL MORTGAGE ASSN	30,000,000	29,413,500	5.500000000	10826	11/20/2053	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38384EC52	GOVERNMENT NATIONAL MORTGAGE ASSN	10,000,000	10,804,900	6.500000000	10765	09/20/2053	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38384EQ99	GOVERNMENT NATIONAL MORTGAGE ASSN	10,000,000	10,094,000	5.500000000	10765	09/20/2053	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38384GA34	GOVERNMENT NATIONAL MORTGAGE ASSN	10,000,000	9,918,500	5.500000000	10734	08/20/2053	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38384GJK7	GOVERNMENT NATIONAL MORTGAGE ASSN	10,000,000	9,760,500	5.000000000	10826	11/20/2053	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38384GS43	GOVERNMENT NATIONAL MORTGAGE ASSN	19,038,000	18,894,263	5.500000000	10887	01/20/2054	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38384GSD3	GOVERNMENT NATIONAL MORTGAGE ASSN	11,428,768	11,005,675	5.000000000	10856	12/20/2053	GNMA1	AGENCY MORTGAGE-BACKED
03/31/2024	ST OF CO TREAS POOL	38384KFP1	GOVERNMENT NATIONAL MORTGAGE ASSN	21,637,507	20,229,554	5.000000000	9669	09/20/2050	GNMA1	AGENCY MORTGAGE-BACKED
				<b>1,659,693,685</b>	<b>1,411,498,539</b>					
03/31/2024	ST OF CO TREAS POOL	3132AARQ9	FED HOME LN MTG CORP POOL #ZS9495	16,562,315	15,157,665	3.500000000	7854	10/01/2045	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3132AC3B4	FED HOME LN MTG CORP POOL #ZT0794	16,638,634	16,166,596	4.500000000	8950	10/01/2048	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3132DMNQ4	FED HOME LN MTG CORP POOL #SD0399	26,466,693	24,262,018	3.500000000	9558	06/01/2050	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3132DMDT7	FED HOME LN MTG CORP POOL #SD0548	28,380,432	23,599,464	2.500000000	9831	03/01/2051	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3132DMDT0	FED HOME LN MTG CORP POOL #SD0551	39,471,425	32,822,858	2.500000000	9831	03/01/2051	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3132DNGY3	FED HOME LOAN MTGE CORP POOL #SD1115	40,070,948	37,344,521	4.000000000	10319	07/01/2052	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3132DNYV9	FED HOME LOAN MTGE CORP POOL #SD1624	26,711,331	26,435,136	5.000000000	10381	09/01/2052	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3132DPL71	FED HOME LOAN MTGE CORP POOL #SD2150	23,373,431	22,272,309	4.500000000	10472	12/01/2052	FHLMC	AGENCY POOLS

**COLORADO STATE TREASURY FY24  
PORTFOLIO DETAIL  
3/31/2024**

Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
03/31/2024	ST OF CO TREAS POOL	3132DV5C5	FED HOME LN MTG CORP POOL #SD8043	6,462,176	5,430,813	2.500000000	9407	01/01/2050	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3132DVK79	FED HOME LN MTG CORP POOL #SD7518	25,648,650	22,515,411	3.000000000	9558	06/01/2050	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3132DVK87	FED HOME LN MTG CORP POOL #SD7519	10,495,610	9,627,938	3.500000000	9527	05/01/2050	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3132XCSG1	FED HOME LN MTG CORP POOL #G67719	18,073,204	17,616,133	4.500000000	9042	01/01/2049	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3133A1CM2	FED HOME LN MTG CORP POOL #QA6376	2,966,605	2,474,771	2.500000000	9407	01/01/2050	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3133AHAV9	FED HOME LN MTG CORP POOL #QB9920	25,018,489	20,799,121	2.500000000	9831	03/01/2051	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3133B3XC6	FED HOME LN MTG CORP POOL #QD6075	35,894,548	29,746,171	2.500000000	10168	02/01/2052	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3133BDQX6	FED HOME LOAN MTGE CORP POOL #QE4070	21,780,650	21,303,218	5.000000000	10289	06/01/2052	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3133BKE70	FED HOME LOAN MTGE CORP POOL #QE9158	22,588,437	22,066,418	5.000000000	10381	09/01/2052	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3133KH5M4	FED HOME LN MTG CORP POOL #RA2652	31,312,469	26,314,372	2.500000000	9527	05/01/2050	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3133KHSB3	FED HOME LN MTG CORP POOL #RA2314	8,194,833	7,446,071	3.500000000	9466	03/01/2050	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3133KJE32	FED HOME LN MTG CORP POOL #RA2854	29,997,490	24,838,222	2.500000000	9558	06/01/2050	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3133KJMD1	FED HOME LN MTG CORP POOL #RA3056	1,418,480	1,231,453	3.000000000	9588	07/01/2050	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3133KLB08	FED HOME LN MTG CORP POOL #RA4536	16,035,166	13,932,635	3.000000000	9772	01/01/2051	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3133KN7E7	FED HOME LOAN MTGE CORP POOL #RA7193	22,569,991	20,275,300	3.500000000	10228	04/01/2052	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3133KP0A4	FED HOME LOAN MTGE CORP POOL #RA7777	18,290,886	17,419,691	4.500000000	10350	08/01/2052	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	31346YXG3	FED HOME LN MTG CORP POOL #QA5179	3,224,524	2,689,704	2.500000000	9376	12/01/2049	FHLMC	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140H6J91	FED NATL MTG ASSN POOL #BJ4787	5,163,921	4,628,732	3.500000000	8707	02/01/2048	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140HFUK3	FED NATL MTG ASSN POOL #BK2385	5,046,207	4,097,974	2.500000000	9497	04/01/2050	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140JBGV2	FED NATL MTG ASSN POOL #BM6511	22,496,127	19,057,819	3.000000000	9680	10/01/2050	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140K13S3	FED NATL MTG ASSN POOL #BO6208	5,025,748	4,193,333	2.500000000	9376	12/01/2049	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140L0SJ7	FED NATL MTG ASSN POOL #BR2320	35,865,155	28,741,977	2.000000000	9772	01/01/2051	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140L8MP2	FED NATL MTG ASSN POOL #BR9365	15,416,653	12,912,834	2.500000000	9892	05/01/2051	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140MF3Z4	FEDL NATL MTGE ASSN POOL #BV2615	20,146,706	19,193,566	4.500000000	10319	07/01/2052	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140N17G2	FEDL NATL MTGE ASSN POOL #BW8994	19,529,098	18,605,176	4.500000000	10411	10/01/2052	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140Q7DP9	FED NATL MTG ASSN POOL #CA0109	2,549,096	2,324,342	3.500000000	8523	08/01/2047	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140QCKZ8	FED NATL MTG ASSN POOL #CA4811	5,954,498	5,410,793	3.500000000	9376	12/01/2049	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140QCRF5	FED NATL MTG ASSN POOL #CA4985	4,896,569	4,448,435	3.500000000	9407	01/01/2050	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140QEB76	FED NATL MTG ASSN POOL #CA6361	27,333,296	23,057,002	2.500000000	9588	07/01/2050	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140QEK43	FED NATL MTG ASSN POOL #CA6614	6,336,133	5,507,620	3.000000000	9619	08/01/2050	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140QKC48	FEDL NATL MTGE ASSN POOL #CB0090	20,803,070	16,550,090	2.000000000	9862	04/01/2051	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140QKDT2	FED NATL MTG ASSN POOL #CB0113	23,557,128	19,886,927	2.000000000	6210	04/01/2041	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140QPAS6	FEDL NATL MTGE ASSN POOL #CB3616	44,894,595	41,730,872	4.000000000	10258	05/01/2052	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140QQB95	FEDL NATL MTGE ASSN POOL #CB4563	36,031,706	35,209,102	5.000000000	10381	09/01/2052	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140QQD51	FEDL NATL MTGE ASSN POOL #CB4623	26,280,974	25,762,188	5.000000000	10381	09/01/2052	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140QQNQ4	FEDL NATL MTGE ASSN POOL #CB4898	26,609,099	26,026,360	5.000000000	10411	10/01/2052	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140QRAU7	FEDL NATL MTGE ASSN POOL #CB5418	28,659,606	27,304,006	4.500000000	10503	01/01/2053	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140QSTW1	FEDL NATL MTGE ASSN POOL #CB6864	9,711,410	9,532,914	5.000000000	10715	08/01/2053	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140X4HZ2	FED NATL MTG ASSN POOL #FM1147	11,922,271	11,801,498	5.000000000	9162	05/01/2049	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140X4L87	FED NATL MTG ASSN POOL #FM1250	5,846,011	5,659,640	4.500000000	9223	07/01/2049	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140X5CN1	FED NATL MTG ASSN POOL #FM1876	2,236,353	2,038,659	3.500000000	9346	11/01/2049	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140X6R94	FED NATL MTG ASSN POOL #FM3211	12,890,311	10,830,697	2.500000000	9527	05/01/2050	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140X75G0	FED NATL MTG ASSN POOL #FM4446	21,673,497	17,291,983	2.000000000	9680	10/01/2050	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140X7DK2	FED NATL MTG ASSN POOL #FM3705	19,246,380	18,236,715	4.000000000	8920	09/01/2048	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140X7G29	FED NATL MTG ASSN POOL #FM3816	13,341,839	11,265,049	2.500000000	9588	07/01/2050	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140X7JY6	FED NATL MTG ASSN POOL #FM3878	10,428,251	8,804,989	2.500000000	9588	07/01/2050	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140X7QK8	FED NATL MTG ASSN POOL #FM4057	19,744,823	17,132,583	3.000000000	9619	08/01/2050	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140X96Y6	FED NATL MTG ASSN POOL #FM6286	31,596,546	26,336,669	2.500000000	9772	01/01/2051	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140X96Z3	FED NATL MTG ASSN POOL #FM6287	22,896,381	19,089,171	2.500000000	9803	02/01/2051	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140XEB45	FEDL NATL MTGE ASSN POOL #FM9958	14,482,600	12,995,672	3.500000000	10076	11/01/2051	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140XFX22	FEDL NATL MTGE ASSN POOL #FS0696	40,275,706	34,926,287	3.000000000	10168	02/01/2052	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140XGF95	FEDL NATL MTGE ASSN POOL #FS1091	32,902,951	29,734,068	3.500000000	10197	03/01/2052	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140XGHU6	FEDL NATL MTGE ASSN POOL #FS1142	25,794,756	22,525,271	3.000000000	10197	03/01/2052	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140XGLU1	FEDL NATL MTGE ASSN POOL #FS1238	37,075,322	33,658,089	3.500000000	10197	03/01/2052	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140XGXE4	FEDL NATL MTGE ASSN POOL #FS1576	17,417,773	15,877,346	3.500000000	10228	04/01/2052	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140XHBK2	FEDL NATL MTGE ASSN POOL #FS1841	35,813,758	33,219,051	4.000000000	10258	05/01/2052	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140XHYN1	FEDL NATL MTGE ASSN POOL #FS2516	17,884,348	16,589,521	4.000000000	10319	07/01/2052	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140XJLU5	FEDL NATL MTGE ASSN POOL #FS3038	45,040,826	43,462,145	4.500000000	10411	10/01/2052	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140XKKW9	FEDL NATL MTGE ASSN POOL #FS3908	27,796,761	27,274,571	5.000000000	10534	02/01/2053	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140XKP20	FEDL NATL MTGE ASSN POOL #FS4040	27,905,546	27,287,159	5.000000000	10534	02/01/2053	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3140XMNC6	FEDL NATL MTGE ASSN POOL #FS5786	19,643,723	20,099,457	6.000000000	10746	09/01/2053	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	31418DFF4	FED NATL MTG ASSN POOL #MA3765	5,546,575	4,627,896	2.500000000	9285	09/01/2049	FNMA	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	31418DJW3	FED NATL MTG ASSN POOL #MA3876	1,268,222	1,072,586	3.000000000	9376	12/01/2049	FNMA	AGENCY POOLS

**COLORADO STATE TREASURY FY24  
PORTFOLIO DETAIL  
3/31/2024**

Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
03/31/2024	ST OF CO TREAS POOL	36179VL24	GOVT NATL MTGE ASSN II POOL #MA6645	5,241,611	4,385,341	2.500000000	9546	05/20/2050	GNMA2	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	36179W5D6	GOVT NATL MTGE ASSN II POOL #MA8044	17,850,779	16,239,211	3.500000000	10277	05/20/2052	GNMA2	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	36179XNJ1	GOVT NATL MTGE ASSN II POOL #MA8493	7,202,528	7,327,276	6.500000000	10491	12/20/2052	GNMA2	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	36179YAS3	GOVT NATL MTGE ASSN II POOL #MA9017	48,822,795	48,790,572	5.500000000	10703	07/20/2053	GNMA2	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	36179YAT1	GOVT NATL MTGE ASSN II POOL #MA9018	24,074,153	24,298,764	6.000000000	10703	07/20/2053	GNMA2	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	36179YDK7	GOVT NATL MTGE ASSN II POOL #MA9106	49,131,794	49,099,367	5.500000000	10734	08/20/2053	GNMA2	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	36179YFN9	GOVT NATL MTGE ASSN II POOL #MA9173	24,576,608	25,002,275	6.500000000	10765	09/20/2053	GNMA2	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3622AB4Y5	GOVT NATL MTGE ASSN II POOL #786339	39,360,863	39,151,857	5.000000000	10400	09/20/2052	GNMA2	AGENCY POOLS
03/31/2024	ST OF CO TREAS POOL	3622ACJ35	GOVT NATL MTGE ASSN II POOL #786682	8,925,627	9,003,280	6.000000000	10642	05/20/2053	GNMA2	AGENCY POOLS
				<b>1,655,812,497</b>	<b>1,513,104,787</b>					
03/31/2024	ST OF CO TREAS POOL	341271AE4	FLORIDA ST BRD OF ADMIN FIN CO	35,000,000	31,731,350	1.705000000	1187	07/01/2027	GOVERNMENT BOND	MUNICIPAL - TAXABLE
03/31/2024	ST OF CO TREAS POOL	341271AF1	FLORIDA ST BRD OF ADMIN FIN CO	72,595,000	62,009,923	2.154000000	2283	07/01/2030	GOVERNMENT BOND	MUNICIPAL - TAXABLE
03/31/2024	ST OF CO TREAS POOL	4423313K8	HOUSTON TX	21,060,000	18,231,853	3.961000000	8370	03/01/2047	GOVERNMENT BOND	MUNICIPAL - TAXABLE
03/31/2024	ST OF CO TREAS POOL	54438CYN6	LOS ANGELES CA CMNTY CLG DIST	31,845,000	27,542,741	1.806000000	2314	08/01/2030	GOVERNMENT BOND	MUNICIPAL - TAXABLE
03/31/2024	ST OF CO TREAS POOL	57582PUE8	MASSACHUSETTS ST	13,440,000	13,420,627	5.456000000	5723	12/01/2039	GOVERNMENT BOND	MUNICIPAL - TAXABLE
03/31/2024	ST OF CO TREAS POOL	576004HE8	MASSACHUSETTS STATE SPL OBLIG	15,000,000	14,585,700	3.769000000	1932	07/15/2029	GOVERNMENT BOND	MUNICIPAL - TAXABLE
03/31/2024	ST OF CO TREAS POOL	576004HG3	MASSACHUSETTS STATE SPL OBLIG	13,188,549	13,026,330	4.110000000	2662	07/15/2031	GOVERNMENT BOND	MUNICIPAL - TAXABLE
03/31/2024	ST OF CO TREAS POOL	6789084D3	OKLAHOMA STATE DEVELOPMENT FINANCE	8,000,000	7,505,280	4.380000000	7885	11/01/2045	CORPORATE BOND	MUNICIPAL - TAXABLE
03/31/2024	ST OF CO TREAS POOL	882830BH4	TEXAS ST TRANSPRTN COMMISSION	30,000,000	20,903,100	2.472000000	7489	10/01/2044	GOVERNMENT BOND	MUNICIPAL - TAXABLE
				<b>240,128,549</b>	<b>209,256,903</b>					
03/31/2024	ST OF CO TREAS POOL	857492706	STATE STREET INSTITUTIONAL U.S.	499,000,000	499,000,000	.000000000	9406	12/31/2049	MONEY MARKET	SHORT TERM FUNDS
03/31/2024	ST OF CO TREAS POOL	949921126	ALLSPRING GOVERNMENT MONEY MARKET	226,000,000	226,000,000	.000000000			MUTUAL FUND	SHORT TERM FUNDS
03/31/2024	ST OF CO TREAS POOL	31607A703	FIDELITY INSTITUTIONAL GOVERNMENT	452,000,000	452,000,000	.000000000	9406	12/31/2049	MONEY MARKET	SHORT TERM FUNDS
				<b>1,177,000,000</b>	<b>1,177,000,000</b>					
03/31/2024	ST OF CO TREAS POOL	313384WP0	FEDERAL HOME LOAN BANK	90,000,000	89,465,400	.000000000	38	05/08/2024	TREASURY BILL	GOVERNMENT AGENCY DISC
03/31/2024	ST OF CO TREAS POOL	313384VS5	FEDERAL HOME LOAN BANK	149,000,000	148,570,880	.000000000	17	04/17/2024	TREASURY BILL	GOVERNMENT AGENCY DISC
				<b>239,000,000</b>	<b>238,036,280</b>					
03/31/2024	ST OF CO TREAS POOL	912797JX6	UNITED STATES TREASURY BILLS	35,000,000	34,744,150	.000000000	51	05/21/2024	TREASURY BILL	US TREASURY
03/31/2024	ST OF CO TREAS POOL	912796CX5	UNITED STATES TREASURY BILLS	51,000,000	50,873,010	.000000000	18	04/18/2024	TREASURY BILL	US TREASURY
03/31/2024	ST OF CO TREAS POOL	912797FH5	UNITED STATES TREASURY BILLS	80,000,000	79,476,800	.000000000	46	05/16/2024	TREASURY BILL	US TREASURY
03/31/2024	ST OF CO TREAS POOL	912797HQ3	UNITED STATES TREASURY BILLS	80,000,000	79,555,200	.000000000	39	05/09/2024	TREASURY BILL	US TREASURY
03/31/2024	ST OF CO TREAS POOL	912797HR1	UNITED STATES TREASURY BILLS	80,000,000	79,393,600	.000000000	53	05/23/2024	TREASURY BILL	US TREASURY
03/31/2024	ST OF CO TREAS POOL	912797HT7	UNITED STATES TREASURY BILLS	80,000,000	79,235,200	.000000000	67	06/06/2024	TREASURY BILL	US TREASURY
03/31/2024	ST OF CO TREAS POOL	912797JQ1	UNITED STATES TREASURY BILLS	80,000,000	79,660,800	.000000000	30	04/30/2024	TREASURY BILL	US TREASURY
03/31/2024	ST OF CO TREAS POOL	912797FS1	UNITED STATES TREASURY BILLS	130,000,000	128,624,600	.000000000	74	06/13/2024	TREASURY BILL	US TREASURY
03/31/2024	ST OF CO TREAS POOL	912797GZ4	UNITED STATES TREASURY BILLS	221,000,000	220,904,970	.000000000	4	04/04/2024	TREASURY BILL	US TREASURY
03/31/2024	ST OF CO TREAS POOL	912797HG5	UNITED STATES TREASURY BILLS	250,000,000	249,125,000	.000000000	25	04/25/2024	TREASURY BILL	US TREASURY
03/31/2024	ST OF CO TREAS POOL	912797HF7	UNITED STATES TREASURY BILLS	280,000,000	279,594,000	.000000000	11	04/11/2024	TREASURY BILL	US TREASURY
03/31/2024	ST OF CO TREAS POOL	912797JM0	UNITED STATES TREASURY BILLS	300,000,000	299,652,000	.000000000	9	04/09/2024	TREASURY BILL	US TREASURY
				<b>1,667,000,000</b>	<b>1,660,839,330</b>					
03/31/2024	ST OF CO TREAS POOL	912810QA9	US TREASURY BOND	6,000,000	5,512,260	3.500000000	5434	02/15/2039	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	912810SJ8	US TREASURY BOND	15,000,000	10,002,600	2.250000000	9268	08/15/2049	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	912810QX9	US TREASURY BOND	20,000,000	15,694,600	2.750000000	6711	08/15/2042	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	91282CBZ3	US TREASURY NOTE	25,000,000	22,165,000	1.250000000	1491	04/30/2028	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	91282CFQ9	UNITED STATES TREASURY NOTES	25,000,000	24,872,500	4.375000000	214	10/31/2024	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	912828YB0	US TREASURY NOTE	30,000,000	26,331,000	1.625000000	1963	08/15/2029	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	912828Y79	US TREASURY NOTE	35,000,000	34,100,500	2.875000000	487	07/31/2025	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	912810QY7	US TREASURY BOND	40,000,000	31,308,000	2.750000000	6803	11/15/2042	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	912810QZ4	US TREASURY BOND	50,000,000	41,422,000	3.125000000	6895	02/15/2043	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	912810RC4	US TREASURY BOND	50,000,000	44,474,500	3.625000000	7076	08/15/2043	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	912810RE0	US TREASURY BOND	50,000,000	44,365,500	3.625000000	7260	02/15/2044	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	912810RG5	US TREASURY BOND	50,000,000	42,666,000	3.375000000	7350	05/15/2044	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	912810RH3	US TREASURY BOND	50,000,000	40,949,000	3.125000000	7442	08/15/2044	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	912810RN0	US TREASURY BOND	50,000,000	38,920,000	2.875000000	7807	08/15/2045	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	912810RQ3	US TREASURY BOND	50,000,000	36,160,000	2.500000000	7991	02/15/2046	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	912810RS9	US TREASURY BOND	50,000,000	36,070,500	2.500000000	8080	05/15/2046	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	912810SE9	US TREASURY BOND	50,000,000	41,783,000	3.375000000	8995	11/15/2048	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	912810TJ7	UNITED STATES TREASURY BONDS	50,000,000	38,838,000	3.000000000	10364	08/15/2052	TREASURY NOTE	US TREASURY BONDS&NTS

**COLORADO STATE TREASURY FY24  
PORTFOLIO DETAIL  
3/31/2024**

Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
03/31/2024	ST OF CO TREAS POOL	91282CEN7	UNITED STATES TREASURY NOTES	50,000,000	47,613,500	2.750000000	1125	04/30/2027	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	91282CEV9	UNITED STATES TREASURY NOTES	50,000,000	47,683,500	3.250000000	1917	06/30/2029	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	91282CFG1	UNITED STATES TREASURY NOTES	50,000,000	49,578,000	3.250000000	153	08/31/2024	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	91282CFJ5	UNITED STATES TREASURY NOTES	50,000,000	47,336,000	3.125000000	1979	08/31/2029	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	91282CGH8	UNITED STATES TREASURY NOTES	50,000,000	48,537,000	3.500000000	1401	01/31/2028	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	91282CHW4	UNITED STATES TREASURY NOTES	50,000,000	49,679,500	4.125000000	2344	08/31/2030	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	91282XZ8	US TREASURY NOTE	50,000,000	48,707,000	2.750000000	456	06/30/2025	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	912828YQ7	US TREASURY NOTE	50,000,000	46,541,000	1.625000000	944	10/31/2026	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	912828YU8	US TREASURY NOTE	50,000,000	46,453,000	1.625000000	974	11/30/2026	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	912828YX2	US TREASURY NOTE	50,000,000	46,535,000	1.750000000	1005	12/31/2026	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	9128282U3	US TREASURY NOTE	50,000,000	49,292,000	1.875000000	153	08/31/2024	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	9128283W8	US TREASURY NOTE	50,000,000	47,199,000	2.750000000	1416	02/15/2028	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	9128284M9	US TREASURY NOTE	50,000,000	48,886,500	2.875000000	395	04/30/2025	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	9128284N7	US TREASURY NOTE	50,000,000	47,314,500	2.875000000	1506	05/15/2028	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	9128284R8	US TREASURY NOTE	50,000,000	48,828,000	2.875000000	426	05/31/2025	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	9128285C0	US TREASURY NOTE	50,000,000	48,699,000	3.000000000	548	09/30/2025	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	9128285M8	US TREASURY NOTE	50,000,000	47,623,000	3.125000000	1690	11/15/2028	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	912810RM2	US TREASURY BOND	100,000,000	79,727,000	3.000000000	7715	05/15/2045	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	912810SY5	US TREASURY BOND	100,000,000	73,883,000	2.250000000	6254	05/15/2041	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	91282CFN6	UNITED STATES TREASURY NOTES	100,000,000	99,499,000	4.250000000	183	09/30/2024	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	91282CGG0	UNITED STATES TREASURY NOTES	100,000,000	99,186,000	4.125000000	306	01/31/2025	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	9128284Z0	US TREASURY NOTE	100,000,000	97,137,000	2.750000000	518	08/31/2025	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	9128285N6	US TREASURY NOTE	100,000,000	96,996,000	2.875000000	609	11/30/2025	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	9128285T3	US TREASURY NOTE	100,000,000	96,504,000	2.625000000	640	12/31/2025	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	9128286A3	US TREASURY NOTE	100,000,000	96,398,000	2.625000000	671	01/31/2026	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	9128286B1	US TREASURY NOTE	100,000,000	92,895,000	2.625000000	1782	02/15/2029	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	9128286F2	US TREASURY NOTE	100,000,000	96,055,000	2.500000000	699	02/28/2026	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	9128286L9	US TREASURY NOTE	100,000,000	95,496,000	2.250000000	730	03/31/2026	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	9128286S4	US TREASURY NOTE	100,000,000	95,570,000	2.375000000	760	04/30/2026	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	9128286T2	US TREASURY NOTE	100,000,000	91,481,000	2.375000000	1871	05/15/2029	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	9128285J5	US TREASURY NOTE	115,000,000	111,877,750	3.000000000	579	10/31/2025	TREASURY NOTE	US TREASURY BONDS&NTS
03/31/2024	ST OF CO TREAS POOL	9128284V9	US TREASURY NOTE	150,000,000	141,645,000	2.875000000	1598	08/15/2028	TREASURY NOTE	US TREASURY BONDS&NTS
				<b>3,111,000,000</b>	<b>2,856,490,210</b>					

**TREASURY POOL**

**20,456,729,244**

**19,222,104,283**