

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2023**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Moody's Rating	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
TREASURY POOL									
06369LCR4	BANK MONTREAL	100,000,000	97,229,000	-		177	03/25/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
06369MXS7	BANK MONTREAL	20,000,000	19,927,800	-		26	10/26/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
06744RXG8	BARCLAYS BK UK PLC	25,000,000	24,948,000	-		16	10/16/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
06744RYN2	BARCLAYS BK UK PLC	30,000,000	29,767,200	-		53	11/22/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
13508UX65	CANADA GOVT	15,000,000	14,991,150	-		6	10/06/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
13508UZE6	CANADA GOVT	35,000,000	34,606,250	-		75	12/14/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
22533TCM6	CREDIT AGRICOLE CORP	100,000,000	97,293,000	-		173	03/21/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
22533UX24	CREDIT AGRICOLE CORPORATE	25,000,000	25,000,000	-		2	10/02/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
22533UX57	CREDIT AGRICOLE CORPORATE	80,000,000	79,964,000	-		5	10/05/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
22533UXC2	CREDIT AGRICOLE CORPORATE	10,000,000	9,985,100	-		12	10/12/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
22533UXD0	CREDIT AGRICOLE CORPORATE	35,000,000	34,942,950	-		13	10/13/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
22533UYN7	CREDIT AGRICOLE CORPORATE	41,000,000	40,681,840	-		53	11/22/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
22533UZ71	CREDIT AGRICOLE CORPORATE&INVT BK	50,000,000	49,491,500	-		68	12/07/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
22533UZD8	CREDIT AGRICOLE CORPORATE&INVT BK	50,000,000	49,445,000	-		74	12/13/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
22533UZT3	CREDIT AGRICOLE CORPORATE&INVT BK	85,000,000	83,872,900	-		88	12/27/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
24422DZ87	DEERE JOHN FINL INC	80,000,000	79,173,600	-		69	12/08/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
24422MYN5	DEERE JOHN CAP	100,000,000	99,224,000	-		53	11/22/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
24423JX69	DEERE JOHN CDA ULC	55,000,000	54,967,550	-		6	10/06/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
29878RB98	EUROPEAN INVT BANK	300,000,000	293,826,000	-		132	02/09/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
45685QCF4	ING US FDG LLC	300,000,000	292,164,000	-		167	03/15/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
5006E0CL8	KOREA DEVELOPMENT BANK	100,000,000	97,308,000	-		172	03/20/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
53943FDN2	LLOYDS BK PLC	100,000,000	96,786,000	-		205	04/22/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
53943RBS7	LLOYDS BK PLC	100,000,000	97,673,000	-		149	02/26/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
59515NYH0	MICROSOFT CORP	44,000,000	43,692,000	-		48	11/17/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
59515NYN7	MICROSOFT CORP	100,000,000	99,224,000	-		53	11/22/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
59515NYW7	MICROSOFT CORP	100,000,000	99,102,000	-		61	11/30/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
59515NZ89	MICROSOFT CORP	40,000,000	39,586,800	-		69	12/08/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
59515NZD8	MICROSOFT CORP	30,000,000	29,667,000	-		74	12/13/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
59515NZJ5	MICROSOFT CORP	40,000,000	40,000,000	-		79	12/18/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
60676NXA9	MITSUBISHI CORP AMERS	30,000,000	29,964,300	-		10	10/10/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
60676NXL5	MITSUBISHI CORP	35,000,000	34,905,150	-		20	10/20/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
60676NXT8	MITSUBISHI CORP AMERS	120,000,000	119,548,800	-		27	10/27/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
60676NY83	MITSUBISHI CORP AMERS	32,000,000	31,821,120	-		39	11/08/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
60676NYL4	MITSUBISHI CORP AMERS	26,000,000	25,806,040	-		51	11/20/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
60676NYN0	MITSUBISHI CORP AMERS	26,000,000	25,798,240	-		53	11/22/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
60676NZ82	MITSUBISHI CORP AMERS	60,000,000	59,380,200	-		69	12/08/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
60676NZE9	MITSUBISHI CORP AMERS	30,000,000	29,662,500	-		75	12/14/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
62479MX65	MUFG BK LTD NY BRH	75,000,000	74,955,750	-		6	10/06/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
62479MXH1	MUFG BANK LTD	64,000,000	63,857,280	-		17	10/17/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER

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62479MXT5	MUFG BK LTD NY BRH	40,000,000	39,849,600	-		27	10/27/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
62479MXX6	MUFG BK LTD	80,000,000	79,650,400	-		31	10/31/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
62479MY80	MUFG BK LTD NY BRH	55,000,000	54,692,550	-		39	11/08/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
62479MY98	MUFG BK LTD	7,000,000	6,959,820	-		40	11/09/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
62479MYG2	MUFG BANK LTD	80,000,000	79,456,000	-		47	11/16/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
62479MYN7	MUFG BK LTD	20,000,000	19,844,800	-		53	11/22/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
62479MYT4	MUFG BK LTD NY BRH	40,000,000	39,659,200	-		58	11/27/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
62479MZE6	MUFG BK LTD	50,000,000	49,437,500	-		75	12/14/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
62479MZJ5	MUFG BANK LTD	25,000,000	24,703,250	-		79	12/18/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
65558KXS8	NORDEA BK ABP	60,000,000	59,783,400	-		26	10/26/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
65558KXX7	NORDEA BANK	50,000,000	49,781,500	-		31	10/31/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
65558KY73	NORDEA BK ABP	40,000,000	39,782,400	-		38	11/07/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
7426M3XT1	PRIVATE EXPT FDG CORP	15,000,000	14,943,600	-		27	10/27/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
7426M3YH6	PRIVATE EXPT FDG CORP	25,000,000	24,825,000	-		48	11/17/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
78013VDF6	ROYAL BK CDA	100,000,000	96,897,000	-		198	04/15/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
80285PA85	SANTANDER UK PLC	60,000,000	59,083,800	-		100	01/08/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
80285PAH5	SANTANDER UK PLC	40,000,000	39,333,200	-		109	01/17/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
80285QX62	SANTANDER UK PLC	25,000,000	24,985,250	-		6	10/06/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
80285QXH8	SANTANDER UK PLC	30,000,000	29,933,100	-		17	10/17/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
80285QXT2	SANTANDER UK PLC	85,000,000	84,680,400	-		27	10/27/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
80285QY87	SANTANDER UK PLC	50,000,000	49,720,500	-		39	11/08/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
80285QY95	SANTANDER UK PLC	45,000,000	44,741,700	-		40	11/09/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
80285QYW4	SANTANDER UK PLC	70,000,000	69,371,400	-		61	11/30/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
80285QZ86	SANTANDER UK PLC	30,000,000	29,690,100	-		69	12/08/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
80285QZF0	SANTANDER UK PLC	70,000,000	69,201,300	-		76	12/15/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
86563HYW4	SUMITOMO MITSUI TR BK LTD	25,000,000	24,775,500	-		61	11/30/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
86563HZ86	SUMITOMO MITSUI TR BK	60,000,000	59,380,200	-		69	12/08/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
86563HZE3	SUMITOMO MITSUI TR BK LTD	50,000,000	49,437,500	-		75	12/14/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
86564XX66	SUMITOMO MITSUI TR BK	100,000,000	99,941,000	-		6	10/06/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
86564XXT6	SUMITOMO MITSUI TR BK	90,000,000	89,661,600	-		27	10/27/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
86564XY16	SUMITOMO MITSUI TR BK	25,000,000	24,887,000	-		32	11/01/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
86564XY81	SUMITOMO MITSUI	33,000,000	32,815,530	-		39	11/08/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
86564XYA6	SUMITOMO MITSUI	35,000,000	34,793,850	-		41	11/10/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
86564XYL2	SUMITOMO MITSUI TR BK	49,000,000	48,634,460	-		51	11/20/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
89119AD54	TD BANK	100,000,000	97,055,000	-		188	04/05/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
89233GCB0	TOYOTA MTR CR CORP	100,000,000	97,451,000	-		163	03/11/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
89233GDA1	TOYOTA MTR CR CORP	100,000,000	96,976,000	-		193	04/10/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
89233HXL3	TOYOTA MTR CR CORP	40,000,000	39,891,600	-		20	10/20/2023	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
		4,687,000,000	4,626,946,030						
02582JJT8	AMERICAN EXPRESS CREDIT ACCOUNT	35,000,000	33,777,450	3.39	N/A	1325	05/17/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION

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05602RAD3	BMW VEHICLE OWNER TRUST	10,000,000	9,755,500	3.21	AAA	1060	08/25/2026	CORPORATE BOND	ASSET-BACKED OBLIGATION
06742LAV5	BARCLAYS DRYROCK ISSUANCE TRUST	40,000,000	38,440,400	3.07	N/A	1599	02/15/2028	CORPORATE BOND	ASSET-BACKED OBLIGATION
14041NFZ9	CAPITAL ONE MULTI-ASSET EXECUTION	73,000,000	70,024,520	2.80	N/A	1262	03/15/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
14043QAC6	CAPITAL ONE PRIME AUTO RECEIVA CAPIT	17,000,000	16,418,430	3.17	N/A	1293	04/15/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
14317HAC5	CARMAX AUTO OWNER TRUST	19,000,000	18,510,750	3.49	AAA	1235	02/16/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
17305EGS8	CITIBANK CREDIT CARD ISSUANCE	30,000,000	28,115,700	3.96	AAA	2572	10/15/2030	CORPORATE BOND	ASSET-BACKED OBLIGATION
254683CS2	DISCOVER CARD EXECUTION NOTE	40,000,000	38,538,000	3.32	AAA	1323	05/15/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
34528EAA9	FORD CREDIT AUTO OWNER TRUST	32,500,000	30,541,875	3.88	N/A	4064	11/15/2034	CORPORATE BOND	ASSET-BACKED OBLIGATION
34534LAD9	FORD CREDIT AUTO OWNER TRUST	18,250,000	17,862,188	3.74	AAA	1081	09/15/2026	CORPORATE BOND	ASSET-BACKED OBLIGATION
362583AB2	GM FINANCIAL SECURITIZED TERM	40,000,000	39,786,000	5.10	AAA	961	05/18/2026	CORPORATE BOND	ASSET-BACKED OBLIGATION
362583AE6	GM FINANCIAL SECURITIZED TERM	25,000,000	24,260,250	4.43	AAA	1843	10/16/2028	CORPORATE BOND	ASSET-BACKED OBLIGATION
362585AC5	GM FINANCIAL SECURITIZED TERM	7,500,000	7,290,525	3.10	AAA	1235	02/16/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
36265WAD5	GM FINANCIAL SECURITIZED TERM	16,000,000	15,601,280	3.64	AAA	1294	04/16/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
41284YAD8	HARLEY-DAVIDSON MOTORCYCLE TRUST	12,500,000	12,217,250	3.06	AAA	1234	02/15/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
65479QAC1	NISSAN AUTO RECEIVABLES OWNER	17,500,000	16,855,650	1.86	AAA	1052	08/17/2026	CORPORATE BOND	ASSET-BACKED OBLIGATION
87166PAG6	SYNCHRONY CARD ISSUANCE TRUST	10,000,000	9,629,900	3.37	AAA	1661	04/17/2028	CORPORATE BOND	ASSET-BACKED OBLIGATION
89238FAD5	TOYOTA AUTO RECEIVABLES OWNERS TRUST	10,000,000	9,735,200	2.93	AAA	1081	09/15/2026	CORPORATE BOND	ASSET-BACKED OBLIGATION
89238LAC4	TOYOTA LEASE OWNER TRUST	47,839,574	47,225,792	1.96	N/A	509	02/20/2025	CORPORATE BOND	OTHER CORP ASSET-BACKED SECURITES
		501,089,574	484,586,659						
00206RCP5	AT&T INC	25,000,000	21,324,250	4.50	BAA2	4245	05/15/2035	CORPORATE BOND	INDUSTRIALS
00206RGQ9	AT&T INC	53,000,000	48,261,800	4.30	BAA2	2330	02/15/2030	CORPORATE BOND	INDUSTRIALS
00206RJX1	AT&T INC	25,000,000	22,136,250	2.30	BAA2	1340	06/01/2027	CORPORATE BOND	INDUSTRIALS
00287YAQ2	ABBVIE INC	50,000,000	48,322,500	3.60	A3	592	05/14/2025	CORPORATE BOND	INDUSTRIALS
00287YCX5	ABBVIE INC	45,000,000	43,742,250	3.80	A3	532	03/15/2025	CORPORATE BOND	INDUSTRIALS
00724PAD1	ADOBE INC	5,000,000	4,207,250	2.30	A2	2316	02/01/2030	CORPORATE BOND	INDUSTRIALS
015271AX7	ALEXANDRIA REAL ESTATE E	15,000,000	8,463,300	3.00	BAA1	10092	05/18/2051	CORPORATE BOND	INDUSTRIALS
015271AY5	ALEXANDRIA REAL ESTATE E	11,353,000	8,620,901	2.95	BAA1	3819	03/15/2034	CORPORATE BOND	INDUSTRIALS
023135AZ9	AMAZON.COM INC	30,000,000	29,274,900	2.80	A1	327	08/22/2024	CORPORATE BOND	INDUSTRIALS
023135BS4	AMAZON.COM INC	10,000,000	7,916,700	1.50	A1	2438	06/03/2030	CORPORATE BOND	INDUSTRIALS
023135CA2	AMAZON.COM INC	40,000,000	28,263,600	2.88	A1	6434	05/12/2041	CORPORATE BOND	INDUSTRIALS
023135CE4	AMAZON.COM INC	20,000,000	19,323,000	3.00	A1	561	04/13/2025	CORPORATE BOND	OTHER CORPORATE BONDS
023135CF1	AMAZON.COM INC	10,000,000	9,409,000	3.30	A1	1291	04/13/2027	CORPORATE BOND	OTHER CORPORATE BONDS
025816CC1	AMERICAN EXPRESS CO	10,000,000	9,899,100	3.40	A2	145	02/22/2024	CORPORATE BOND	FINANCIALS
025816CG2	AMERICAN EXPRESS CO	15,000,000	14,588,100	2.50	A2	304	07/30/2024	CORPORATE BOND	FINANCIALS
025816CL1	AMERICAN EXPRESS CO	45,000,000	44,593,650	5.99	A2	1131	11/04/2026	CORPORATE BOND	FINANCIALS
02665WCZ2	AMERICAN HONDA FINANCE	35,000,000	34,133,050	2.40	A3	271	06/27/2024	CORPORATE BOND	FINANCIALS
02665WDJ7	AMERICAN HONDA FINANCE	15,000,000	13,608,600	2.35	A3	1196	01/08/2027	CORPORATE BOND	INDUSTRIALS
02665WDZ1	AMERICAN HONDA FINANCE	12,000,000	10,647,240	1.30	A3	1075	09/09/2026	CORPORATE BOND	INDUSTRIALS
03040WAW5	AMERICAN WATER CAPITAL C	2,000,000	1,691,580	2.80	BAA1	2405	05/01/2030	CORPORATE BOND	INDUSTRIALS
031162CR9	AMGEN INC	3,000,000	2,117,190	3.15	BAA1	5988	02/21/2040	CORPORATE BOND	INDUSTRIALS

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031162CS7	AMGEN INC	20,500,000	13,419,710	3.38	BAA1	9641	02/21/2050	CORPORATE BOND	INDUSTRIALS
031162CT5	AMGEN INC	5,000,000	4,488,450	2.20	BAA1	1240	02/21/2027	CORPORATE BOND	INDUSTRIALS
031162CW8	AMGEN INC	5,000,000	4,006,950	2.30	BAA1	2705	02/25/2031	CORPORATE BOND	INDUSTRIALS
031162DB3	AMGEN INC	20,000,000	16,837,800	1.65	BAA1	1781	08/15/2028	CORPORATE BOND	INDUSTRIALS
032654AT2	ANALOG DEVICES INC	5,000,000	4,997,450	5.52	A2	367	10/01/2024	CORPORATE BOND	INDUSTRIALS
032654AW5	ANALOG DEVICES INC	3,000,000	2,002,590	2.80	A2	6576	10/01/2041	CORPORATE BOND	INDUSTRIALS
036752AC7	ANTHEM INC	15,000,000	14,557,200	3.35	BAA2	428	12/01/2024	CORPORATE BOND	INDUSTRIALS
036752AP8	ANTHEM INC	5,000,000	4,051,850	2.55	BAA2	2723	03/15/2031	CORPORATE BOND	INDUSTRIALS
036752AR4	ANTHEM INC	10,000,000	9,056,900	1.50	BAA2	897	03/15/2026	CORPORATE BOND	INDUSTRIALS
037833AL4	APPLE INC	60,000,000	48,541,200	3.85	AAA	7156	05/04/2043	CORPORATE BOND	INDUSTRIALS
037833BA7	APPLE INC	7,000,000	5,302,640	3.45	AAA	7803	02/09/2045	CORPORATE BOND	INDUSTRIALS
037833BW9	APPLE INC	15,000,000	14,291,850	4.50	AAA	4529	02/23/2036	CORPORATE BOND	INDUSTRIALS
037833CR9	APPLE INC	20,000,000	18,775,600	3.20	AAA	1319	05/11/2027	CORPORATE BOND	INDUSTRIALS
037833DU1	APPLE INC	5,000,000	4,053,900	1.65	AAA	2415	05/11/2030	CORPORATE BOND	INDUSTRIALS
045167AW3	ASIAN DEVELOPMENT BANK	5,000,000	5,185,900	5.82	AAA	1721	06/16/2028	CORPORATE BOND	OTHER CORPORATE BONDS
045167EL3	ASIAN DEVELOPMENT BANK	25,000,000	24,760,250	2.63	AAA	122	01/30/2024	CORPORATE BOND	OTHER CORPORATE BONDS
04517PBG6	ASIAN DEVELOPMENT BANK	50,000,000	50,842,500	6.34	AAA	1062	08/27/2026	CORPORATE BOND	OTHER CORPORATE BONDS
046353AX6	ASTRAZENECA PLC	5,000,000	2,718,850	2.13	A2	9807	08/06/2050	CORPORATE BOND	OTHER GLOBAL CORP BONDS
04636NAA1	ASTRAZENECA FINANCE LLC	5,000,000	4,492,150	1.20	A2	971	05/28/2026	CORPORATE BOND	INDUSTRIALS
053015AE3	AUTOMATIC DATA PROCESSNG	20,000,000	19,280,400	3.38	AA3	716	09/15/2025	CORPORATE BOND	FINANCIALS
05531FBF9	BB&T CORPORATION	20,000,000	19,899,400	3.75	A3	67	12/06/2023	CORPORATE BOND	FINANCIALS
06051GFB0	BANK OF AMERICA CORP	15,000,000	14,923,950	4.13	A1	114	01/22/2024	CORPORATE BOND	FINANCIALS
06051GFF1	BANK OF AMERICA CORP	30,000,000	29,719,800	4.00	A1	184	04/01/2024	CORPORATE BOND	FINANCIALS
06051GFL8	BANK OF AMERICA CORP	20,000,000	18,999,200	4.25	A3	1118	10/22/2026	CORPORATE BOND	FINANCIALS
06051GGA1	BANK OF AMERICA CORP	50,000,000	45,662,000	3.25	A1	1482	10/21/2027	CORPORATE BOND	FINANCIALS
06051GHV4	BANK OF AMERICA CORP	15,000,000	12,821,550	3.19	A1	2488	07/23/2030	CORPORATE BOND	FINANCIALS
06051GHX0	BANK OF AMERICA CORP	25,000,000	20,828,500	2.88	A1	2579	10/22/2030	CORPORATE BOND	FINANCIALS
06051GJE0	BANK OF AMERICA CORP	51,718,000	33,119,173	2.68	A1	6472	06/19/2041	CORPORATE BOND	FINANCIALS
06051GKD0	BANK OF AMERICA CORP	20,000,000	15,367,800	2.57	A1	3308	10/20/2032	CORPORATE BOND	FINANCIALS
06051GKF5	BANK OF AMERICA CORP	40,000,000	39,957,200	6.00	A1	493	02/04/2025	CORPORATE BOND	FINANCIALS
06051GKG3	BANK OF AMERICA CORP	15,000,000	14,754,150	1.84	A1	493	02/04/2025	CORPORATE BOND	FINANCIALS
06051GKJ7	BANK OF AMERICA CORP	5,000,000	4,458,350	2.55	A1	1588	02/04/2028	CORPORATE BOND	FINANCIALS
06051GKK4	BANK OF AMERICA CORP	15,000,000	11,828,400	2.97	A1	3415	02/04/2033	CORPORATE BOND	FINANCIALS
06051GKY4	BANK OF AMERICA CORP	15,000,000	13,800,750	5.02	A1	3583	07/22/2033	CORPORATE BOND	OTHER CORPORATE BONDS
06368FAC3	BANK OF MONTREAL	20,000,000	17,579,800	1.25	A2	1081	09/15/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
06368FAD1	BANK OF MONTREAL	18,000,000	17,786,160	5.96	A2	1081	09/15/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
06406HCS6	BANK OF NEW YORK MELLON	12,575,000	12,466,478	3.65	A1	127	02/04/2024	CORPORATE BOND	FINANCIALS
0641598M1	BANK OF NOVA SCOTIA	40,000,000	39,400,000	5.95	A2	1081	09/15/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
06417XAA9	BANK OF NOVA SCOTIA	20,000,000	19,885,400	5.75	A2	468	01/10/2025	CORPORATE BOND	OTHER GLOBAL CORP BONDS
06417XAD3	BANK OF NOVA SCOTIA	20,000,000	17,702,800	1.95	A2	1221	02/02/2027	CORPORATE BOND	OTHER GLOBAL CORP BONDS
06738EAE5	BARCLAYS PLC	20,000,000	19,254,800	3.65	BAA1	533	03/16/2025	CORPORATE BOND	OTHER GLOBAL CORP BONDS

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2023**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Moody's Rating	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
06738EAN5	BARCLAYS PLC	35,000,000	33,541,900	4.38	BAA1	835	01/12/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
06738EAU9	BARCLAYS PLC	10,000,000	9,271,700	4.34	BAA1	1563	01/10/2028	CORPORATE BOND	OTHER GLOBAL CORP BONDS
06738EBU8	BARCLAYS PLC	20,000,000	17,621,400	2.28	BAA1	1516	11/24/2027	CORPORATE BOND	OTHER GLOBAL CORP BONDS
07330NAT2	BRANCH BANKING&TRUST	10,000,000	9,539,200	2.15	A2	433	12/06/2024	CORPORATE BOND	FINANCIALS
084664CU3	BERKSHIRE HATHAWAY FIN	3,000,000	2,456,610	1.85	AA2	2355	03/12/2030	CORPORATE BOND	FINANCIALS
084664CV1	BERKSHIRE HATHAWAY FIN	7,000,000	4,355,190	2.85	AA2	9877	10/15/2050	CORPORATE BOND	FINANCIALS
09247XAQ4	BLACKROCK INC	10,000,000	8,334,400	2.40	AA3	2404	04/30/2030	CORPORATE BOND	FINANCIALS
09247XAR2	BLACKROCK INC	5,000,000	3,951,250	1.90	AA3	2677	01/28/2031	CORPORATE BOND	FINANCIALS
09261BAG5	BLACKSTONE HOLDINGS FINA	4,000,000	3,035,240	2.55	N/A	3104	03/30/2032	CORPORATE BOND	PRIVATE PLACEMENTS
10112RBC7	BOSTON PROPERTIES LP	10,000,000	7,914,500	2.90	BAA1	2358	03/15/2030	CORPORATE BOND	INDUSTRIALS
10373QBG4	BP CAP MARKETS AMERICA	23,000,000	14,340,960	3.00	A2	9644	02/24/2050	CORPORATE BOND	INDUSTRIALS
110122DR6	BRISTOL-MYERS SQUIBB CO	5,000,000	3,163,550	2.35	A2	6254	11/13/2040	CORPORATE BOND	INDUSTRIALS
110122DS4	BRISTOL-MYERS SQUIBB CO	5,000,000	2,855,550	2.55	A2	9906	11/13/2050	CORPORATE BOND	INDUSTRIALS
11133TAD5	BROADRIDGE FINANCIAL SOL	6,200,000	5,242,038	2.90	BAA2	2254	12/01/2029	CORPORATE BOND	INDUSTRIALS
11575TAC2	BROWN UNIVERSITY	10,000,000	6,429,800	2.92	AA1	9833	09/01/2050	CORPORATE BOND	INDUSTRIALS
12505BAD2	CBRE SERVICES INC	7,085,000	6,892,997	4.88	BAA1	883	03/01/2026	CORPORATE BOND	INDUSTRIALS
12532HAC8	CGI INC	15,000,000	13,231,650	1.45	BAA1	1080	09/14/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
12532HAF1	CGI INC	15,000,000	11,258,700	2.30	BAA1	2906	09/14/2031	CORPORATE BOND	OTHER GLOBAL CORP BONDS
12572QAG0	CME GROUP INC	10,000,000	9,634,300	3.00	AA3	532	03/15/2025	CORPORATE BOND	FINANCIALS
126117AW0	CNA FINANCIAL CORP	5,000,000	3,902,450	2.05	BAA2	2511	08/15/2030	CORPORATE BOND	FINANCIALS
126408HM8	CSX CORP	10,000,000	9,471,800	4.25	A3	1993	03/15/2029	CORPORATE BOND	INDUSTRIALS
126408HU0	CSX CORP	15,000,000	13,488,900	4.10	A3	3334	11/15/2032	CORPORATE BOND	OTHER CORPORATE BONDS
13607HR53	CANADIAN IMPERIAL BANK	20,000,000	17,019,400	3.60	A2	3112	04/07/2032	CORPORATE BOND	OTHER GLOBAL CORP BONDS
13607HVE9	CANADIAN IMPERIAL BANK	50,000,000	44,300,000	1.25	A2	996	06/22/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
13607HYE6	CANADIAN IMPERIAL BANK	20,000,000	19,929,000	5.73	A2	384	10/18/2024	CORPORATE BOND	OTHER GLOBAL CORP BONDS
14040HCJ2	CAPITAL ONE FINANCIAL CO	10,000,000	7,327,800	2.62	BAA1	3321	11/02/2032	CORPORATE BOND	FINANCIALS
14913Q2S7	CATERPILLAR FINL SERVICE	10,000,000	9,962,100	3.65	A2	68	12/07/2023	CORPORATE BOND	INDUSTRIALS
14913R2R7	CATERPILLAR FINL SERVICE	15,000,000	14,994,600	5.61	A2	349	09/13/2024	CORPORATE BOND	FINANCIALS
166764BL3	CHEVRON CORP	20,000,000	18,913,600	2.95	AA2	959	05/16/2026	CORPORATE BOND	INDUSTRIALS
172967JP7	CITIGROUP INC	28,096,000	26,993,513	3.30	A3	575	04/27/2025	CORPORATE BOND	FINANCIALS
172967ND9	CITIGROUP INC	10,000,000	9,444,600	1.28	A3	765	11/03/2025	CORPORATE BOND	FINANCIALS
172967NE7	CITIGROUP INC	10,000,000	7,608,000	2.52	A3	3322	11/03/2032	CORPORATE BOND	FINANCIALS
172967NF4	CITIGROUP INC	7,000,000	4,477,760	2.90	A3	6974	11/03/2042	CORPORATE BOND	FINANCIALS
17308CC53	CITIGROUP INC	10,000,000	8,372,600	2.98	A3	36	11/05/2030	CORPORATE BOND	FINANCIALS
17325FAS7	CITIBANK NA	50,000,000	49,656,000	3.65	AA3	115	01/23/2024	CORPORATE BOND	FINANCIALS
17327CAN3	CITIGROUP INC	25,000,000	23,607,500	2.01	A3	848	01/25/2026	CORPORATE BOND	FINANCIALS
17327CAP8	CITIGROUP INC	20,000,000	19,919,400	6.02	A3	848	01/25/2026	CORPORATE BOND	FINANCIALS
17327CAQ6	CITIGROUP INC	10,000,000	7,905,400	3.06	A3	1934	01/25/2033	CORPORATE BOND	FINANCIALS
20030NBH3	COMCAST CORP	30,000,000	26,983,200	4.25	A3	3395	01/15/2033	CORPORATE BOND	INDUSTRIALS
20030NBT7	COMCAST CORP	10,000,000	7,710,600	3.20	A3	4672	07/15/2036	CORPORATE BOND	INDUSTRIALS
20030NCRO	COMCAST CORP	10,000,000	9,893,600	3.70	A3	198	04/15/2024	CORPORATE BOND	INDUSTRIALS

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2023**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Moody's Rating	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
20030NCY5	COMCAST CORP	5,000,000	3,652,650	3.25	A3	5876	11/01/2039	CORPORATE BOND	INDUSTRIALS
20030NDA6	COMCAST CORP	5,000,000	4,223,300	2.65	A3	2316	02/01/2030	CORPORATE BOND	INDUSTRIALS
22160KAM7	COSTCO WHOLESALE CORP	10,000,000	9,311,900	3.00	AA3	1326	05/18/2027	CORPORATE BOND	INDUSTRIALS
231021AS5	CUMMINS INC	7,000,000	4,042,570	1.50	A2	2528	09/01/2030	CORPORATE BOND	INDUSTRIALS
23291KAH8	DH EUROPE FINANCE II	10,000,000	8,593,300	2.60	A3	2238	11/15/2029	CORPORATE BOND	OTHER GLOBAL CORP BONDS
235851AV4	DANAHER CORP	10,000,000	5,859,800	2.60	A3	9863	10/01/2050	CORPORATE BOND	INDUSTRIALS
244199BJ3	DEERE&COMPANY	10,000,000	8,792,200	3.10	A2	2389	04/15/2030	CORPORATE BOND	INDUSTRIALS
24422EUM9	JOHN DEERE CAPITAL CORP	15,000,000	14,992,800	3.65	A2	12	10/12/2023	CORPORATE BOND	INDUSTRIALS
24422EVR7	JOHN DEERE CAPITAL CORP	25,000,000	22,371,750	1.05	A2	991	06/17/2026	CORPORATE BOND	INDUSTRIALS
24422EVV8	JOHN DEERE CAPITAL CORP	10,000,000	9,985,000	5.48	A2	377	10/11/2024	CORPORATE BOND	INDUSTRIALS
24422E VW6	JOHN DEERE CAPITAL CORP	7,000,000	6,244,350	1.30	A2	1109	10/13/2026	CORPORATE BOND	INDUSTRIALS
247109BS9	DELMARVA PWR&LIGHT CO	6,280,000	6,257,643	3.50	A2	46	11/15/2023	CORPORATE BOND	INDUSTRIALS
25389JAR7	DIGITAL REALTY TRUST LP	10,000,000	9,235,000	3.70	BAA2	1415	08/15/2027	CORPORATE BOND	FINANCIALS
25389JAU0	DIGITAL REALTY TRUST LP	15,000,000	13,252,350	3.60	BAA2	2101	07/01/2029	CORPORATE BOND	FINANCIALS
254687FY7	WALT DISNEY COMPANY/THE	35,000,000	26,215,000	3.50	A2	6070	05/13/2040	CORPORATE BOND	INDUSTRIALS
25468PDN3	WALT DISNEY COMPANY/THE	10,000,000	6,332,000	3.00	A2	8339	07/30/2046	CORPORATE BOND	INDUSTRIALS
25746UDJ5	DOMINION ENERGY INC	8,000,000	7,197,520	1.45	BAA2	928	04/15/2026	CORPORATE BOND	INDUSTRIALS
260543DD2	DOW CHEMICAL CO/THE	20,000,000	13,414,400	3.60	BAA1	9908	11/15/2050	CORPORATE BOND	INDUSTRIALS
26441CBS3	DUKE ENERGY CORP	10,000,000	9,482,000	4.30	BAA2	1628	03/15/2028	CORPORATE BOND	OTHER CORPORATE BONDS
26442UAK0	DUKE ENERGY PROGRESS LLC	5,000,000	2,730,200	2.50	AA3	9816	08/15/2050	CORPORATE BOND	INDUSTRIALS
26442UAN4	DUKE ENERGY PROGRESS LLC	5,000,000	4,249,900	3.40	AA3	3106	04/01/2032	CORPORATE BOND	OTHER CORPORATE BONDS
278642AX1	EBAY INC	8,000,000	7,163,840	1.40	BAA1	953	05/10/2026	CORPORATE BOND	INDUSTRIALS
278642AY9	EBAY INC	5,000,000	4,007,300	2.60	BAA1	2779	05/10/2031	CORPORATE BOND	INDUSTRIALS
29250NBF1	ENBRIDGE INC	20,000,000	14,835,200	2.50	BAA1	3593	08/01/2033	CORPORATE BOND	OTHER GLOBAL CORP BONDS
29379VAY9	ENTERPRISE PRODUCTS OPER	15,000,000	12,274,800	4.45	BAA1	7078	02/15/2043	CORPORATE BOND	INDUSTRIALS
29379VBL6	ENTERPRISE PRODUCTS OPER	5,878,000	5,588,626	3.95	BAA1	1234	02/15/2027	CORPORATE BOND	INDUSTRIALS
29379VBT9	ENTERPRISE PRODUCTS OPER	10,000,000	9,375,300	4.15	BAA1	1843	10/16/2028	CORPORATE BOND	INDUSTRIALS
29379VBV4	ENTERPRISE PRODUCTS OPER	15,000,000	13,178,100	3.13	BAA1	2131	07/31/2029	CORPORATE BOND	INDUSTRIALS
29446MAB8	EQUINOR ASA	10,000,000	9,327,200	3.63	AA2	1807	09/10/2028	CORPORATE BOND	OTHER GLOBAL CORP BONDS
30040WAL2	EVERSOURCE ENERGY	4,000,000	3,185,200	2.55	BAA1	2723	03/15/2031	CORPORATE BOND	INDUSTRIALS
30231GBD3	EXXON MOBIL CORPORATION	25,000,000	23,117,000	2.28	AA2	1051	08/16/2026	CORPORATE BOND	INDUSTRIALS
34959EAB5	FORTINET INC	3,000,000	2,321,160	2.20	BAA1	2723	03/15/2031	CORPORATE BOND	INDUSTRIALS
37045XDQ6	GENERAL MOTORS FINL CO	25,000,000	24,641,500	6.21	BAA2	1245	02/26/2027	CORPORATE BOND	INDUSTRIALS
37045XDR4	GENERAL MOTORS FINL CO	20,000,000	17,626,400	2.35	BAA2	1245	02/26/2027	CORPORATE BOND	INDUSTRIALS
37045XDS2	GENERAL MOTORS FINL CO	10,000,000	7,736,800	3.10	BAA2	3026	01/12/2032	CORPORATE BOND	INDUSTRIALS
375558AW3	GILEAD SCIENCES INC	40,000,000	39,562,000	3.70	A3	184	04/01/2024	CORPORATE BOND	INDUSTRIALS
377373AH8	GLAXOSMITHKLINE CAPITAL	10,000,000	9,124,800	3.38	A2	2071	06/01/2029	CORPORATE BOND	OTHER GLOBAL CORP BONDS
38141EC23	GOLDMAN SACHS GROUP INC	40,000,000	39,364,400	3.85	A2	282	07/08/2024	CORPORATE BOND	FINANCIALS
38141GXG4	GOLDMAN SACHS GROUP INC	25,000,000	20,475,000	2.60	A2	2322	02/07/2030	CORPORATE BOND	FINANCIALS
38141GXJ8	GOLDMAN SACHS GROUP INC	15,000,000	14,443,050	3.50	A2	549	04/01/2025	CORPORATE BOND	FINANCIALS
38141GYN8	GOLDMAN SACHS GROUP INC	10,000,000	7,718,700	2.65	A2	3309	10/21/2032	CORPORATE BOND	FINANCIALS

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2023**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Moody's Rating	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
38141GYQ1	GOLDMAN SACHS GROUP INC	25,000,000	24,933,250	5.81	A2	387	10/21/2024	CORPORATE BOND	FINANCIALS
38141GYR9	GOLDMAN SACHS GROUP INC	40,000,000	39,307,200	6.24	A2	1482	10/21/2027	CORPORATE BOND	FINANCIALS
38141GZJ6	GOLDMAN SACHS GROUP INC	10,000,000	9,965,800	6.03	A2	482	01/24/2025	CORPORATE BOND	FINANCIALS
38148LAC0	GOLDMAN SACHS GROUP INC	50,000,000	48,355,000	3.50	A2	481	01/23/2025	CORPORATE BOND	FINANCIALS
437076BW1	HOME DEPOT INC	10,000,000	9,440,700	3.90	A2	1894	12/06/2028	CORPORATE BOND	INDUSTRIALS
437076BY7	HOME DEPOT INC	30,000,000	26,720,700	2.95	A2	2085	06/15/2029	CORPORATE BOND	INDUSTRIALS
437076CC4	HOME DEPOT INC	25,000,000	18,630,250	3.30	A2	6042	04/15/2040	CORPORATE BOND	INDUSTRIALS
437076CK6	HOME DEPOT INC	15,000,000	8,909,250	2.75	A2	10212	09/15/2051	CORPORATE BOND	INDUSTRIALS
438516CE4	HONEYWELL INTERNATIONAL	20,000,000	17,538,000	1.10	A2	1248	03/01/2027	CORPORATE BOND	INDUSTRIALS
440452AF7	HORMEL FOODS CORP	7,000,000	5,632,900	1.80	A1	2446	06/11/2030	CORPORATE BOND	INDUSTRIALS
45167RAH7	IDEX CORP	10,000,000	8,016,600	2.63	BAA2	2815	06/15/2031	CORPORATE BOND	INDUSTRIALS
458140BH2	INTEL CORP	20,000,000	16,997,400	2.45	A2	2238	11/15/2029	CORPORATE BOND	INDUSTRIALS
458140BJ8	INTEL CORP	40,000,000	25,480,800	3.25	A2	9543	11/15/2049	CORPORATE BOND	INDUSTRIALS
45866FAN4	INTERCONTINENTALEXCHANGE	20,000,000	14,663,520	1.85	A3	3273	09/15/2032	CORPORATE BOND	FINANCIALS
45866FAP9	INTERCONTINENTALEXCHANGE	15,000,000	9,790,455	2.65	A3	6195	09/15/2040	CORPORATE BOND	FINANCIALS
45866FAU8	INTERCONTINENTAL EXCHANGE	10,000,000	9,463,390	4.00		1446	09/15/2027	CORPORATE BOND	OTHER CORPORATE BONDS
45866FAW4	INTERCONTINENTAL EXCHANGE	20,000,000	18,394,980	4.60		3454	03/15/2033	CORPORATE BOND	OTHER CORPORATE BONDS
46124HAD8	INTUIT INC	5,000,000	3,927,750	1.65	A3	2480	07/15/2030	CORPORATE BOND	INDUSTRIALS
46625HJX9	JPMORGAN CHASE&CO	10,000,000	9,870,100	3.63	A1	226	05/13/2024	CORPORATE BOND	FINANCIALS
46625HJZ4	JPMORGAN CHASE&CO	20,000,000	19,008,800	4.13	A3	1172	12/15/2026	CORPORATE BOND	FINANCIALS
46625HKC3	JPMORGAN CHASE&CO	25,000,000	24,133,250	3.13	A1	481	01/23/2025	CORPORATE BOND	FINANCIALS
46647PBD7	JPMORGAN CHASE&CO	10,000,000	8,918,800	3.70	A1	2410	05/06/2030	CORPORATE BOND	FINANCIALS
46647PBE5	JPMORGAN CHASE&CO	35,000,000	29,269,450	2.74	A1	2572	10/15/2030	CORPORATE BOND	FINANCIALS
46647PCQ7	JPMORGAN CHASE&CO	15,000,000	14,731,800	6.13	A1	1453	09/22/2027	CORPORATE BOND	FINANCIALS
46647PCS3	JPMORGAN CHASE&CO	25,000,000	24,856,750	5.94	A1	802	12/10/2025	CORPORATE BOND	FINANCIALS
46647PCU8	JPMORGAN CHASE&CO	10,000,000	7,961,300	2.96	A1	3405	01/25/2033	CORPORATE BOND	FINANCIALS
46647PDH6	JPMORGAN CHASE&CO	40,000,000	36,802,000	4.91	A1	3586	07/25/2033	CORPORATE BOND	OTHER CORPORATE BONDS
48305QAC7	KAISER FOUNDATION HOSPIT	6,127,000	5,732,850	3.15	N/A	1309	05/01/2027	CORPORATE BOND	INDUSTRIALS
48305QAE3	KAISER FOUNDATION HOSPIT	10,000,000	6,694,600	3.27	N/A	9529	11/01/2049	CORPORATE BOND	INDUSTRIALS
494368CB7	KIMBERLY-CLARK CORP	15,000,000	13,182,900	3.10	A2	2369	03/26/2030	CORPORATE BOND	INDUSTRIALS
501044CY5	KROGER CO/THE	10,000,000	9,940,500	4.00	BAA1	124	02/01/2024	CORPORATE BOND	INDUSTRIALS
50540RAQ5	LABORATORY CORP OF AMER	4,500,000	4,357,125	3.60	BAA2	490	02/01/2025	CORPORATE BOND	INDUSTRIALS
50540RAX0	LABORATORY CORP OF AMER	20,000,000	17,915,600	1.55	BAA2	975	06/01/2026	CORPORATE BOND	INDUSTRIALS
532457BV9	ELI LILLY&CO	8,121,000	7,475,949	3.38	A1	1993	03/15/2029	CORPORATE BOND	INDUSTRIALS
539830BB4	LOCKHEED MARTIN CORP	10,000,000	8,186,900	4.07	A2	7016	12/15/2042	CORPORATE BOND	INDUSTRIALS
539830BC2	LOCKHEED MARTIN CORP	10,600,000	8,956,788	3.60	A2	4170	03/01/2035	CORPORATE BOND	INDUSTRIALS
539830BD0	LOCKHEED MARTIN CORP	10,000,000	7,664,600	3.80	A2	7823	03/01/2045	CORPORATE BOND	INDUSTRIALS
539830BQ1	LOCKHEED MARTIN CORP	2,000,000	1,246,840	2.80	A2	9755	06/15/2050	CORPORATE BOND	INDUSTRIALS
548661DZ7	LOWE'S COS INC	7,000,000	4,133,920	3.00	BAA1	9877	10/15/2050	CORPORATE BOND	INDUSTRIALS
55608JBB3	MACQUARIE GROUP LTD	25,000,000	24,860,500	6.01	A2	745	10/14/2025	CORPORATE BOND	OTHER GLOBAL CORP BONDS
559080AG1	MAGELLAN MIDSTREAM PARTN	7,500,000	6,069,900	5.15	BAA2	7320	10/15/2043	CORPORATE BOND	INDUSTRIALS

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2023**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Moody's Rating	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
59156RBN7	METLIFE INC	15,000,000	11,452,950	4.05	A3	7823	03/01/2045	CORPORATE BOND	FINANCIALS
594918AU8	MICROSOFT CORP	10,000,000	7,880,600	3.75	AAA	7153	05/01/2043	CORPORATE BOND	INDUSTRIALS
594918BC7	MICROSOFT CORP	10,000,000	8,728,700	3.50	AAA	4153	02/12/2035	CORPORATE BOND	INDUSTRIALS
594918BS2	MICROSOFT CORP	35,000,000	29,513,400	3.45	AAA	4696	08/08/2036	CORPORATE BOND	INDUSTRIALS
594918BY9	MICROSOFT CORP	20,000,000	18,975,400	3.30	AAA	1225	02/06/2027	CORPORATE BOND	INDUSTRIALS
594918CE2	MICROSOFT CORP	25,000,000	16,397,750	2.92	AAA	10396	03/17/2052	CORPORATE BOND	INDUSTRIALS
59523UAN7	MID-AMERICA APARTMENTS L	40,000,000	37,418,800	3.60	A3	1340	06/01/2027	CORPORATE BOND	FINANCIALS
595620AT2	MIDAMERICAN ENERGY CO	5,000,000	4,568,250	3.65	AA2	2024	04/15/2029	CORPORATE BOND	INDUSTRIALS
595620AV7	MIDAMERICAN ENERGY CO	25,000,000	15,827,250	3.15	AA2	9694	04/15/2050	CORPORATE BOND	INDUSTRIALS
61746BEF9	MORGAN STANLEY	20,000,000	18,670,800	3.63	A1	1208	01/20/2027	CORPORATE BOND	FINANCIALS
61747YEG6	MORGAN STANLEY	20,000,000	18,879,400	1.16	A1	752	10/21/2025	CORPORATE BOND	FINANCIALS
61747YEH4	MORGAN STANLEY	10,000,000	7,647,600	2.51	A1	3308	10/20/2032	CORPORATE BOND	FINANCIALS
61747YEJ0	MORGAN STANLEY	30,000,000	29,945,700	5.96	A1	482	01/24/2025	CORPORATE BOND	FINANCIALS
61747YEK7	MORGAN STANLEY	10,000,000	8,916,200	2.48	A1	1574	01/21/2028	CORPORATE BOND	FINANCIALS
61747YEL5	MORGAN STANLEY	7,000,000	5,512,570	2.94	A1	3401	01/21/2033	CORPORATE BOND	FINANCIALS
61761JVL0	MORGAN STANLEY	60,000,000	58,627,800	3.70	A1	389	10/23/2024	CORPORATE BOND	FINANCIALS
637432NL5	NATIONAL RURAL UTIL COOP	6,550,000	6,483,452	2.95	A1	130	02/07/2024	CORPORATE BOND	FINANCIALS
637432NP6	NATIONAL RURAL UTIL COOP	10,000,000	9,203,300	3.40	A1	1591	02/07/2028	CORPORATE BOND	FINANCIALS
651639AZ9	NEWMONT CORP	5,000,000	3,916,550	2.60	BAA1	3211	07/15/2032	CORPORATE BOND	INDUSTRIALS
65339KBR0	NEXTERA ENERGY CAPITAL	5,000,000	4,002,850	2.25	BAA1	2436	06/01/2030	CORPORATE BOND	INDUSTRIALS
65339KBX7	NEXTERA ENERGY CAPITAL	30,000,000	29,998,800	5.72	BAA1	34	11/03/2023	CORPORATE BOND	INDUSTRIALS
654106AJ2	NIKE INC	2,000,000	1,847,420	2.75	A1	1274	03/27/2027	CORPORATE BOND	INDUSTRIALS
654106AL7	NIKE INC	20,000,000	15,147,000	3.25	A1	6023	03/27/2040	CORPORATE BOND	INDUSTRIALS
654106AM5	NIKE INC	5,000,000	3,567,600	3.38	A1	9675	03/27/2050	CORPORATE BOND	INDUSTRIALS
665772CR8	NORTHERN STATES PWR-MINN	25,000,000	15,301,750	2.90	AA3	9649	03/01/2050	CORPORATE BOND	INDUSTRIALS
665859AV6	NORTHERN TRUST CORP	10,000,000	7,962,500	1.95	A2	2405	05/01/2030	CORPORATE BOND	FINANCIALS
67066GAM6	NVIDIA CORP	20,000,000	17,093,200	1.55	A1	1720	06/15/2028	CORPORATE BOND	INDUSTRIALS
68389XAU9	ORACLE CORP	40,253,000	39,494,231	3.40	BAA2	282	07/08/2024	CORPORATE BOND	INDUSTRIALS
68389XBM6	ORACLE CORP	5,000,000	4,610,000	2.65	BAA2	1019	07/15/2026	CORPORATE BOND	INDUSTRIALS
68389XCC7	ORACLE CORP	20,000,000	18,115,800	1.65	BAA2	907	03/25/2026	CORPORATE BOND	INDUSTRIALS
693475AZ8	PNC FINANCIAL SERVICES	25,000,000	20,287,250	2.55	A3	2306	01/22/2030	CORPORATE BOND	FINANCIALS
693475BE4	PNC FINANCIAL SERVICES GROUP INC	15,000,000	12,940,050	4.63	A3	3537	06/06/2033	CORPORATE BOND	OTHER CORPORATE BONDS
693475BK0	PNC FINANCIAL SERVICES	10,000,000	9,665,800	5.35	A3	1890	12/02/2028	CORPORATE BOND	OTHER CORPORATE BONDS
69371RR65	PACCAR FINANCIAL CORP	10,000,000	8,988,700	2.00	A1	1223	02/04/2027	CORPORATE BOND	INDUSTRIALS
69371RR73	PACCAR FINANCIAL CORP	18,000,000	17,282,520	2.85	A1	555	04/07/2025	CORPORATE BOND	OTHER CORPORATE BONDS
698299BK9	REPUBLIC OF PANAMA	5,000,000	4,197,300	3.16	BAA2	2307	01/23/2030	CORPORATE BOND	OTHER CORPORATE BONDS
698299BN3	REPUBLIC OF PANAMA	10,000,000	7,227,600	2.25	BAA2	3287	09/29/2032	CORPORATE BOND	OTHER CORPORATE BONDS
713448DN5	PEPSICO INC	4,000,000	3,714,720	2.38	A1	1102	10/06/2026	CORPORATE BOND	INDUSTRIALS
713448EL8	PEPSICO INC	10,000,000	8,775,800	2.63	A1	2129	07/29/2029	CORPORATE BOND	INDUSTRIALS
713448EP9	PEPSICO INC	20,000,000	13,071,800	2.88	A1	9512	10/15/2049	CORPORATE BOND	INDUSTRIALS
713448FF0	PEPSICO INC	10,000,000	6,802,300	2.63	A1	6596	10/21/2041	CORPORATE BOND	INDUSTRIALS

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2023**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Moody's Rating	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
717081EC3	PFIZER INC	20,000,000	17,262,400	4.00	A1	4825	12/15/2036	CORPORATE BOND	INDUSTRIALS
717081ES8	PFIZER INC	10,000,000	9,872,500	2.95	A1	167	03/15/2024	CORPORATE BOND	INDUSTRIALS
717081EW9	PFIZER INC	3,000,000	2,562,150	2.63	A1	2375	04/01/2030	CORPORATE BOND	INDUSTRIALS
717081FA6	PFIZER INC	5,000,000	3,130,650	2.70	A1	9737	05/28/2050	CORPORATE BOND	INDUSTRIALS
718546AK0	PHILLIPS 66	15,000,000	13,480,050	4.65	A3	4064	11/15/2034	CORPORATE BOND	INDUSTRIALS
731011AU6	REPUBLIC OF POLAND	10,000,000	9,497,400	3.25	A2	919	04/06/2026	CORPORATE BOND	OTHER CORPORATE BONDS
74251VAS1	PRINCIPAL FINANCIAL GRP	18,000,000	14,313,240	2.13	BAA1	2450	06/15/2030	CORPORATE BOND	FINANCIALS
742651DP4	PRIVATE EXPORT FUNDING	7,388,000	7,218,002	2.45	AAA	289	07/15/2024	CORPORATE BOND	FINANCIALS
742718EP0	PROCTER&GAMBLE CO/THE	5,000,000	4,734,350	2.70	AA3	856	02/02/2026	CORPORATE BOND	INDUSTRIALS
742718FH7	PROCTER&GAMBLE CO/THE	30,000,000	26,650,200	3.00	AA3	2368	03/25/2030	CORPORATE BOND	INDUSTRIALS
742718FW4	PROCTER&GAMBLE CO/THE	13,000,000	10,709,790	2.30	AA3	3046	02/01/2032	CORPORATE BOND	INDUSTRIALS
743315AX1	PROGRESSIVE CORP	5,000,000	3,735,200	3.95	A2	9674	03/26/2050	CORPORATE BOND	FINANCIALS
74340XBM2	PROLOGIS LP	17,500,000	14,281,575	2.25	A3	2389	04/15/2030	CORPORATE BOND	INDUSTRIALS
74340XBP5	PROLOGIS LP	5,000,000	3,045,200	3.00	A3	9694	04/15/2050	CORPORATE BOND	INDUSTRIALS
74340XBQ3	PROLOGIS LP	5,000,000	2,504,800	2.13	A3	9877	10/15/2050	CORPORATE BOND	INDUSTRIALS
74432QCF0	PRUDENTIAL FINANCIAL INC	30,000,000	20,837,400	3.70	A3	10026	03/13/2051	CORPORATE BOND	FINANCIALS
74456QBL9	PUBLIC SERVICE ELECTRIC	4,488,000	4,309,108	3.00	A1	593	05/15/2025	CORPORATE BOND	INDUSTRIALS
744573AN6	PUBLIC SERVICE ENTERPRIS	14,455,000	14,131,208	2.88	BAA2	259	06/15/2024	CORPORATE BOND	INDUSTRIALS
748149AN1	PROVINCE OF QUEBEC	15,000,000	13,923,450	2.75	AA2	1290	04/12/2027	CORPORATE BOND	OTHER GLOBAL CORP BONDS
78016FZS6	ROYAL BANK OF CANADA	20,000,000	19,004,200	4.24	A1	1403	08/03/2027	CORPORATE BOND	OTHER GLOBAL CORP BONDS
79466LAH7	SALESFORCE.COM INC	10,000,000	8,504,400	1.50	A2	1750	07/15/2028	CORPORATE BOND	INDUSTRIALS
79466LAJ3	SALESFORCE.COM INC	5,000,000	3,959,750	1.95	A2	2845	07/15/2031	CORPORATE BOND	INDUSTRIALS
79466LAK0	SALESFORCE.COM INC	10,000,000	6,771,900	2.70	A2	6498	07/15/2041	CORPORATE BOND	INDUSTRIALS
808513AY1	CHARLES SCHWAB CORP	19,860,000	19,696,552	3.55	A2	124	02/01/2024	CORPORATE BOND	FINANCIALS
822582BZ4	SHELL INTERNATIONAL FIN	18,270,000	18,225,421	3.50	AA2	44	11/13/2023	CORPORATE BOND	OTHER GLOBAL CORP BONDS
822582CE0	SHELL INTERNATIONAL FIN	15,000,000	9,712,500	3.13	AA2	9535	11/07/2049	CORPORATE BOND	OTHER GLOBAL CORP BONDS
824348BJ4	SHERWIN-WILLIAMS CO	15,000,000	12,960,600	2.95	BAA2	2146	08/15/2029	CORPORATE BOND	INDUSTRIALS
824348BM7	SHERWIN-WILLIAMS CO	10,000,000	6,351,500	3.30	BAA2	9724	05/15/2050	CORPORATE BOND	INDUSTRIALS
845437BS0	SOUTHWESTERN ELEC POWER	10,000,000	9,058,500	1.65	BAA2	897	03/15/2026	CORPORATE BOND	INDUSTRIALS
857477BG7	STATE STREET CORP	10,000,000	8,278,100	2.40	A1	2308	01/24/2030	CORPORATE BOND	FINANCIALS
85771PAN2	STATOIL ASA	25,000,000	24,790,500	3.70	AA2	153	03/01/2024	CORPORATE BOND	OTHER GLOBAL CORP BONDS
863667AF8	STRYKER CORP	5,000,000	4,925,500	3.38	BAA1	228	05/15/2024	CORPORATE BOND	INDUSTRIALS
86787EBC0	SUNTRUST BANK	25,000,000	24,624,250	3.20	A2	184	04/01/2024	CORPORATE BOND	FINANCIALS
87612EBJ4	TARGET CORP	3,000,000	2,507,190	2.35	A2	2330	02/15/2030	CORPORATE BOND	INDUSTRIALS
87612EBM7	TARGET CORP	5,000,000	4,515,700	1.95	A2	1203	01/15/2027	CORPORATE BOND	INDUSTRIALS
87612EBN5	TARGET CORP	10,000,000	6,100,500	2.95	A2	10334	01/15/2052	CORPORATE BOND	INDUSTRIALS
882508BF0	TEXAS INSTRUMENTS INC	4,000,000	3,304,360	3.88	AA3	5645	03/15/2039	CORPORATE BOND	INDUSTRIALS
882508BJ2	TEXAS INSTRUMENTS INC	5,000,000	4,046,400	1.75	AA3	2408	05/04/2030	CORPORATE BOND	INDUSTRIALS
88579YBB6	3M COMPANY	10,000,000	9,899,400	3.25	A2	137	02/14/2024	CORPORATE BOND	INDUSTRIALS
88579YBH3	3M COMPANY	6,150,000	5,830,692	2.00	A2	503	02/14/2025	CORPORATE BOND	INDUSTRIALS
89114TZD7	TORONTO-DOMINION BANK	50,000,000	44,336,500	1.20	A1	977	06/03/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2023**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Moody's Rating	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
89114TZF2	TORONTO-DOMINION BANK	50,000,000	49,883,000	5.69	A1	346	09/10/2024	CORPORATE BOND	OTHER GLOBAL CORP BONDS
89114TZH8	TORONTO-DOMINION BANK	50,000,000	49,376,500	5.93	A1	1076	09/10/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
89114TZN5	TORONTO-DOMINION BANK	25,000,000	22,267,250	1.95	A1	1200	01/12/2027	CORPORATE BOND	OTHER GLOBAL CORP BONDS
89114TZQ8	TORONTO-DOMINION BANK	15,000,000	11,623,350	2.45	A1	3026	01/12/2032	CORPORATE BOND	OTHER GLOBAL CORP BONDS
892331AF6	TOYOTA MOTOR CORP	7,000,000	6,824,160	2.36	A1	276	07/02/2024	CORPORATE BOND	OTHER GLOBAL CORP BONDS
89236JK2	TOYOTA MOTOR CREDIT CORP	40,000,000	35,719,200	1.13	A1	992	06/18/2026	CORPORATE BOND	INDUSTRIALS
89236JJP1	TOYOTA MOTOR CREDIT CORP	30,000,000	29,946,300	5.63	A1	349	09/13/2024	CORPORATE BOND	INDUSTRIALS
89417EAL3	TRAVELERS COS INC	10,000,000	7,298,400	3.75	A2	8263	05/15/2046	CORPORATE BOND	FINANCIALS
89788JAD1	TRUIST BANK	50,000,000	49,837,000	5.48	A2	109	01/17/2024	CORPORATE BOND	FINANCIALS
904764AY3	UNILEVER CAPITAL CORP	14,370,000	13,244,398	2.90	A1	1313	05/05/2027	CORPORATE BOND	INDUSTRIALS
904764BG1	UNILEVER CAPITAL CORP	6,500,000	6,428,110	3.25	A1	159	03/07/2024	CORPORATE BOND	INDUSTRIALS
907818FA1	UNION PACIFIC CORP	11,665,000	11,541,234	3.15	A3	153	03/01/2024	CORPORATE BOND	INDUSTRIALS
907818FK9	UNION PACIFIC CORP	35,000,000	23,570,400	3.25	A3	9625	02/05/2050	CORPORATE BOND	INDUSTRIALS
907818FX1	UNION PACIFIC CORP	9,000,000	7,426,890	2.80	A3	3059	02/14/2032	CORPORATE BOND	INDUSTRIALS
91159HHV5	US BANCORP	8,000,000	7,923,600	3.38	A3	128	02/05/2024	CORPORATE BOND	FINANCIALS
91159HHW3	US BANCORP	10,000,000	8,377,800	3.00	A3	2130	07/30/2029	CORPORATE BOND	FINANCIALS
91159HHX1	US BANCORP	15,000,000	14,570,250	2.40	A3	304	07/30/2024	CORPORATE BOND	FINANCIALS
91159HJB7	US BANCORP	4,000,000	2,818,000	2.49	A3	4783	11/03/2036	CORPORATE BOND	FINANCIALS
91324PDM1	UNITEDHEALTH GROUP INC	30,000,000	29,748,900	3.50	A2	138	02/15/2024	CORPORATE BOND	INDUSTRIALS
91324PDS8	UNITEDHEALTH GROUP INC	20,000,000	17,568,400	2.88	A2	2146	08/15/2029	CORPORATE BOND	INDUSTRIALS
91324PDX7	UNITEDHEALTH GROUP INC	3,000,000	2,429,220	2.00	A2	2419	05/15/2030	CORPORATE BOND	INDUSTRIALS
91324PDY5	UNITEDHEALTH GROUP INC	32,000,000	21,741,760	2.75	A2	6072	05/15/2040	CORPORATE BOND	INDUSTRIALS
914886AB2	UNIV OF SOUTHERN CALIFOR	21,762,000	16,322,588	3.03	AA1	5845	10/01/2039	CORPORATE BOND	INDUSTRIALS
92343VCQ5	VERIZON COMMUNICATIONS	15,000,000	13,006,800	4.40	BAA1	4050	11/01/2034	CORPORATE BOND	INDUSTRIALS
92343VFE9	VERIZON COMMUNICATIONS	3,000,000	2,560,620	3.15	BAA1	2365	03/22/2030	CORPORATE BOND	INDUSTRIALS
92343VFF6	VERIZON COMMUNICATIONS	2,000,000	1,835,000	3.00	BAA1	1269	03/22/2027	CORPORATE BOND	INDUSTRIALS
92343VFT6	VERIZON COMMUNICATIONS	5,000,000	3,165,100	2.65	BAA1	6261	11/20/2040	CORPORATE BOND	INDUSTRIALS
92343VFU3	VERIZON COMMUNICATIONS	25,000,000	14,452,500	2.88	BAA1	9913	11/20/2050	CORPORATE BOND	INDUSTRIALS
92343VGB4	VERIZON COMMUNICATIONS	4,000,000	2,632,080	3.55	BAA1	10035	03/22/2051	CORPORATE BOND	INDUSTRIALS
92343VGJ7	VERIZON COMMUNICATIONS	3,000,000	2,388,720	2.55	BAA1	2729	03/21/2031	CORPORATE BOND	INDUSTRIALS
92343VGN8	VERIZON COMMUNICATIONS	29,150,000	22,240,284	2.36	BAA1	3089	03/15/2032	CORPORATE BOND	OTHER CORPORATE BONDS
927804FQ2	VIRGINIA ELEC&POWER CO	6,155,000	6,098,128	3.45	A2	138	02/15/2024	CORPORATE BOND	INDUSTRIALS
92826CAD4	VISA INC	15,060,000	14,374,017	3.15	AA3	806	12/14/2025	CORPORATE BOND	FINANCIALS
92826CAH5	VISA INC	20,000,000	18,322,000	2.75	AA3	1446	09/15/2027	CORPORATE BOND	FINANCIALS
92826CAK8	VISA INC	5,000,000	3,521,000	2.70	AA3	6042	04/15/2040	CORPORATE BOND	FINANCIALS
92826CAL6	VISA INC	5,000,000	4,485,000	1.90	AA3	1293	04/15/2027	CORPORATE BOND	FINANCIALS
92939UAG1	WEC ENERGY GROUP INC	7,000,000	5,933,760	2.20	BAA1	1903	12/15/2028	CORPORATE BOND	INDUSTRIALS
931142DP5	WAL-MART STORES INC	9,319,000	9,199,344	3.30	AA2	205	04/22/2024	CORPORATE BOND	INDUSTRIALS
94974BGA2	WELLS FARGO&COMPANY	40,000,000	38,996,800	3.30	A1	345	09/09/2024	CORPORATE BOND	FINANCIALS
94974BGH7	WELLS FARGO&COMPANY	25,000,000	24,018,000	3.00	A1	508	02/19/2025	CORPORATE BOND	FINANCIALS
94974BGP9	WELLS FARGO&COMPANY	25,000,000	23,895,750	3.55	A1	730	09/29/2025	CORPORATE BOND	FINANCIALS

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2023**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Moody's Rating	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
95040QAR5	WELLTOWER INC	10,000,000	8,529,700	3.85	BAA1	3181	06/15/2032	CORPORATE BOND	OTHER CORPORATE BONDS
976656CN6	WISCONSIN ELEC PWR CO	10,000,000	9,420,200	4.75	A2	3288	09/30/2032	CORPORATE BOND	OTHER CORPORATE BONDS
98388MAD9	XCEL ENERGY INC	25,000,000	22,686,250	4.60	BAA1	3167	06/01/2032	CORPORATE BOND	OTHER CORPORATE BONDS
98389BAR1	XCEL ENERGY INC	10,858,000	10,409,890	3.30	BAA1	610	06/01/2025	CORPORATE BOND	INDUSTRIALS
98459LAB9	YALE UNIVERSITY	37,171,000	29,654,652	1.48	AAA	2389	04/15/2030	CORPORATE BOND	INDUSTRIALS
		5,177,457,000	4,557,594,802						
4581X0BX5	INTER-AMERICAN DEVEL BK	10,000,000	7,598,900	3.20	AAA	6886	08/07/2042	CORPORATE BOND	SUPRANATIONAL
4581X0DY1	INTER-AMERICAN DEVEL BK	50,000,000	49,782,000	5.51	AAA	1082	09/16/2026	CORPORATE BOND	SUPRANATIONAL
459052NZ5	INTL BK RECON&DEVELOP	100,000,000	99,474,000	-	N/A	39	11/08/2023	CORPORATE BOND	SUPRANATIONAL
		160,000,000	156,854,900						
3130AKN85	FED HOME LN BK	50,000,000	44,939,000	0.55	AAA	843	01/20/2026	MORTGAGE RELATED	AGENCY BONDS
3130AKVR4	FED HOME LN BK	50,000,000	44,823,000	0.55	AAA	866	02/12/2026	MORTGAGE RELATED	AGENCY BONDS
3130AKXB7	FED HOME LN BK	50,000,000	44,861,000	0.58	AAA	865	02/11/2026	MORTGAGE RELATED	AGENCY BONDS
3130AL2X1	FED HOME LN BK	50,000,000	43,439,000	0.85	N/A	1236	02/17/2027	MORTGAGE RELATED	AGENCY BONDS
3130AL5A8	FED HOME LN BK	50,000,000	43,471,000	0.90	AAA	1245	02/26/2027	MORTGAGE RELATED	AGENCY BONDS
3130ALBC7	FED HOME LN BK	50,000,000	42,306,000	1.10	AAA	1609	02/25/2028	MORTGAGE RELATED	AGENCY BONDS
3133EM4L3	FED FARM CREDIT BK	25,000,000	24,981,750	5.37	AAA	345	09/09/2024	MORTGAGE RELATED	AGENCY BONDS
3133EMKZ4	FED FARM CREDIT BK	63,369,000	54,180,495	0.79	AAA	1360	06/21/2027	MORTGAGE RELATED	AGENCY BONDS
3133EMPN6	FED FARM CREDIT BK	50,000,000	43,261,000	0.69	AAA	1221	02/02/2027	MORTGAGE RELATED	AGENCY BONDS
3133EMQW5	FED FARM CREDIT BK	50,000,000	43,336,500	0.78	AAA	1235	02/16/2027	MORTGAGE RELATED	AGENCY BONDS
3134GWVN3	FED HOME LN MTG CORP	50,000,000	45,637,000	0.60	AAA	731	09/30/2025	FHLMC	AGENCY BONDS
3134GXGS7	FED HOME LN MTG CORP	50,000,000	48,191,500	0.43	AAA	262	06/18/2024	FHLMC	AGENCY BONDS
880591EP3	TENN VALLEY AUTH	30,000,000	23,029,800	3.50	AAA	7016	12/15/2042	MORTGAGE RELATED	OTHER US GOVT AND AGENCIES
880591EU2	TENN VALLEY AUTH	10,000,000	9,391,800	2.88	AAA	1220	02/01/2027	MORTGAGE RELATED	OTHER US GOVT AND AGENCIES
		628,369,000	555,848,845						
3136ALPJ4	FED NATL MTG ASSN	3,229,735	3,184,196	3.00	N/A	6570	09/25/2041	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136ANK48	FED NATL MTG ASSN	6,042,268	5,250,972	3.50	N/A	7939	06/25/2045	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BAQ80	FED NATL MTG ASSN	30,000,000	18,922,200	2.00	N/A	9795	07/25/2050	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BBB35	FEDNATL MTG ASSN	7,325,880	6,303,334	3.50	N/A	9857	09/25/2050	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BBN73	FANNIEMAE-ACES	15,000,000	11,687,100	1.27	N/A	2490	07/25/2030	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BG3V1	FED NATL MTG ASSN	17,730,376	13,510,760	2.00		10252	10/25/2051	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BGH20	FED NATL MTG ASSN	28,496,590	22,759,372	1.00	N/A	10222	09/25/2051	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BH6R5	FED NATL MTG ASSN	15,786,465	11,625,310	1.50	N/A	10160	07/25/2051	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BHMx4	FANNIEMAE-ACES	7,800,000	6,053,580	1.66	N/A	2764	04/25/2031	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BHNA3	FANNIEMAE-ACES	32,000,000	23,603,200	1.68	N/A	3464	03/25/2033	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BJYT6	FED NATL MTG ASSN	40,000,000	23,184,000	2.25	N/A	10283	11/25/2051	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BLFG0	FED NATL MTG ASSN	18,242,140	13,483,860	2.00	N/A	10375	02/25/2052	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BLLR9	FED NATL MTG ASSN	27,081,953	21,212,779	2.50		10375	02/25/2052	FNMA	AGENCY MORTGAGE-BACKED SECURITIES

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2023**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Moody's Rating	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
3136BLP79	FEDERAL NATIONAL MORTGAGE ASSN	25,000,000	20,909,675	2.29		2429	05/25/2030	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3137BDCW4	FHLMC MULTIFAMILY STRUCTURED P	19,967,796	19,614,566	3.30	N/A	299	07/25/2024	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137BDUD6	FED HOME LN MTG CORP	3,796,721	3,685,325	3.00	N/A	6498	07/15/2041	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FGVQ5	FED HOME LN MTG CORP	6,520,529	5,794,924	3.50	N/A	9025	06/15/2048	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FJEH8	FHLMC MULTI FAMILY	21,000,000	19,971,630	3.90	N/A	1791	08/25/2028	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3137FKUP9	FHLMC MULTIFAMILY STRUCTURED P	20,000,000	18,768,800	3.77	N/A	1913	12/25/2028	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FP5R2	FED HOME LN MTG CORP	3,291,129	2,721,072	3.00	N/A	9522	10/25/2049	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FPHK4	FHLMC MULTIFAMILY STRUCTURED P	20,000,000	17,266,800	2.43	N/A	2156	08/25/2029	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FPJG1	FED HOME LN MTG CORP	14,000,000	12,183,500	2.60	N/A	2187	09/25/2029	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FRSW2	FED HOME LN MTG CORP	13,607,002	11,196,793	3.00	N/A	9645	02/25/2050	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FUAG9	FED HOME LN MTG CORP	30,321,874	17,450,845	2.00	N/A	9795	07/25/2050	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FVUM2	FED HOME LN MTG CORP	20,000,000	12,941,600	2.00	N/A	9857	09/25/2050	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FYTX4	FHLMC MULTIFAMILY STRUCTURED P	50,000,000	36,255,500	2.44	N/A	4531	02/25/2036	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137H1PN0	FED HOME LN MTG CORP	30,853,064	26,498,463	2.00	N/A	9553	11/25/2049	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137H1Y75	FED HOME LN MTG CORP	21,668,534	16,245,333	1.75	N/A	9857	09/25/2050	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137H2NY6	FHLMC MULTIFAMILY STRUCTURED P	50,000,000	34,951,500	2.18	N/A	4713	08/25/2036	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137H5DP9	FHLMC MULTIFAMILY STRUCTURED P	5,000,000	4,042,700	2.35	N/A	2978	11/25/2031	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137H5DX2	FHLMC MULTIFAMILY STRUCTURED P	24,000,000	20,675,760	2.05	N/A	1883	11/25/2028	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137H5JX6	FEDERAL HOME LOAN MORTGAGE CORP	30,114,987	25,260,451	2.00	N/A	9887	10/25/2050	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137H8Z20	FEDERAL HOME LOAN MORTGAGE CORP	30,000,000	26,245,500	4.00	N/A	10557	08/25/2052	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
38382NQJ9	GOVT NATL MTG ASSN	40,556,376	33,479,694	2.50	N/A	9974	01/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38382P2S0	GOVT NATL MTG ASSN	20,000,000	12,441,800	2.50	N/A	10033	03/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38382Q2E9	GOVT NATL MTG ASSN	30,426,081	22,561,548	1.13	N/A	9790	07/20/2050	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38382Q3S7	GOVT NATL MTG ASSN	84,574,152	67,809,863	1.50	N/A	10094	05/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38382TQR8	GOVT NATL MTG ASSN	23,937,197	18,347,144	1.25	N/A	10094	05/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38382TUW2	GOVT NATL MTG ASSN	31,269,873	22,951,461	1.00	N/A	10094	05/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38382TVW1	GOVT NATL MTG ASSN	14,772,161	11,068,189	1.25	N/A	10094	05/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38382UF30	GOVT NATL MTG ASSN	44,466,233	33,335,446	1.25	N/A	10125	06/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38382URM5	GOVT NATL MTG ASSN	31,406,606	24,035,476	1.50	N/A	10125	06/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38382VLC1	GOVT NATL MTG ASSN	50,000,000	29,934,500	2.50	N/A	10125	06/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38382XHT5	GOVT NATL MTG ASSN	12,161,092	10,272,717	3.00	N/A	10186	08/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383AVX9	GOVT NATL MTG ASSN	18,154,147	15,076,837	3.00	N/A	10217	09/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383CL73	GOVT NATL MTG ASSN	27,000,000	14,128,830	2.00	N/A	10217	09/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383PLD1	GOVERNMENT NATIONAL MORTGAGE ASSN	41,869,576	35,737,358	3.00	N/A	10399	03/20/2052	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383UC73	GOVERNMENT NATIONAL MORTGAGE ASSN	22,071,000	19,512,750	5.00	N/A	10613	10/20/2052	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383VSX7	GOVERNMENT NATIONAL MORTGAGE ASSN	48,428,527	46,573,230	5.00	N/A	10155	07/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383WLA2	GOVERNMENT NATIONAL MORTGAGE ASSN	24,316,332	23,605,566	5.50	N/A	9943	12/20/2050	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383WPW0	GOVERNMENT NATIONAL MORTGAGE ASSN	19,380,264	18,391,483	5.00	N/A	10764	03/20/2053	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383WY59	GOVERNMENT NATIONAL MORTGAGE ASSN	19,368,264	18,764,943	5.00	N/A	9456	08/20/2049	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383WZ90	GOVERNMENT NATIONAL MORTGAGE ASSN	26,356,967	23,951,630	5.00	N/A	10764	03/20/2053	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383XK29	GOVERNMENT NATIONAL MORTGAGE ASSN	20,000,000	18,046,200	5.00	N/A	10795	04/20/2053	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2023**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Moody's Rating	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
38383XLZ5	GOVERNMENT NATIONAL MORTGAGE ASSN	29,514,156	28,528,088	5.50	N/A	9517	10/20/2049	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383XTS3	GOVERNMENT NATIONAL MORTGAGE ASSN	10,000,000	8,960,500	5.00	N/A	10795	04/20/2053	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
		1,377,906,044	1,090,976,653						
3132AARQ9	FED HOME LN MTG CORP POOL #ZS9495	17,377,799	15,273,521	3.50	N/A	8037	10/01/2045	FHLMC	AGENCY POOLS
3132AC3B4	FED HOME LN MTG CORP POOL #ZT0794	17,419,674	16,314,221	4.50	N/A	9133	10/01/2048	FHLMC	AGENCY POOLS
3132DMNQ4	FED HOME LN MTG CORP POOL #SD0399	27,426,268	24,163,913	3.50	N/A	9741	06/01/2050	FHLMC	AGENCY POOLS
3132DMTD7	FED HOME LN MTG CORP POOL #SD0548	29,225,536	23,354,710	2.50	N/A	10014	03/01/2051	FHLMC	AGENCY POOLS
3132DMTG0	FED HOME LN MTG CORP POOL #SD0551	40,318,138	32,219,837	2.50	N/A	10014	03/01/2051	FHLMC	AGENCY POOLS
3132DNQY3	FED HOME LOAN MTGE CORP POOL #SD1115	41,218,551	36,817,234	4.00	N/A	10502	07/01/2052	FHLMC	AGENCY POOLS
3132DNYV9	FED HOME LOAN MTGE CORP POOL #SD1624	27,847,078	26,473,938	5.00	N/A	10564	09/01/2052	FHLMC	AGENCY POOLS
3132DPL71	FED HOME LOAN MTGE CORP POOL #SD2150	24,438,484	22,465,810	4.50	N/A	10655	12/01/2052	FHLMC	AGENCY POOLS
3132DV5C5	FED HOME LN MTG CORP POOL #SD8043	6,642,927	5,356,590	2.50	N/A	9590	01/01/2050	FHLMC	AGENCY POOLS
3132DVK79	FED HOME LN MTG CORP POOL #SD7518	26,743,628	22,457,426	3.00	N/A	9741	06/01/2050	FHLMC	AGENCY POOLS
3132DVK87	FED HOME LN MTG CORP POOL #SD7519	10,982,784	9,672,318	3.50	N/A	9710	05/01/2050	FHLMC	AGENCY POOLS
3132XCSCG1	FED HOME LN MTG CORP POOL #G67719	18,992,995	17,797,386	4.50	N/A	9225	01/01/2049	FHLMC	AGENCY POOLS
3133A1CM2	FED HOME LN MTG CORP POOL #QA6376	3,038,913	2,432,103	2.50	N/A	9590	01/01/2050	FHLMC	AGENCY POOLS
3133AHAV9	FED HOME LN MTG CORP POOL #QB9920	25,955,894	20,742,653	2.50	N/A	10014	03/01/2051	FHLMC	AGENCY POOLS
3133B3XC6	FED HOME LN MTG CORP POOL #QD6075	36,476,043	29,001,372	2.50	N/A	10351	02/01/2052	FHLMC	AGENCY POOLS
3133BDQX6	FED HOME LOAN MTGE CORP POOL #QE4070	22,688,634	21,428,961	5.00	N/A	10472	06/01/2052	FHLMC	AGENCY POOLS
3133BKE70	FED HOME LOAN MTGE CORP POOL #QE9158	23,177,018	21,875,628	5.00	N/A	10564	09/01/2052	FHLMC	AGENCY POOLS
3133KH5M4	FED HOME LN MTG CORP POOL #RA2652	32,535,167	26,196,665	2.50	N/A	9710	05/01/2050	FHLMC	AGENCY POOLS
3133KHSB3	FED HOME LN MTG CORP POOL #RA2314	8,793,616	7,665,659	3.50	N/A	9649	03/01/2050	FHLMC	AGENCY POOLS
3133KJE32	FED HOME LN MTG CORP POOL #RA2854	30,637,397	24,386,755	2.50	N/A	9741	06/01/2050	FHLMC	AGENCY POOLS
3133KJMD1	FED HOME LN MTG CORP POOL #RA3056	1,490,088	1,240,155	3.00	N/A	9771	07/01/2050	FHLMC	AGENCY POOLS
3133KLBD8	FED HOME LN MTG CORP POOL #RA4536	16,217,884	13,499,766	3.00	N/A	9955	01/01/2051	FHLMC	AGENCY POOLS
3133KN7E7	FED HOME LOAN MTGE CORP POOL #RA7193	23,151,422	19,983,844	3.50	N/A	10411	04/01/2052	FHLMC	AGENCY POOLS
3133KPUA4	FED HOME LOAN MTGE CORP POOL #RA7777	18,685,149	17,167,728	4.50	N/A	10533	08/01/2052	FHLMC	AGENCY POOLS
31346YXG3	FED HOME LN MTG CORP POOL #QA5179	3,321,843	2,659,467	2.50	N/A	9559	12/01/2049	FHLMC	AGENCY POOLS
3140H6J91	FED NATL MTG ASSN POOL #BJ4787	5,244,364	4,519,960	3.50	N/A	8890	02/01/2048	FNMA	AGENCY POOLS
3140HFUK3	FED NATL MTG ASSN POOL #BK2385	5,123,508	3,994,645	2.50	N/A	9680	04/01/2050	FNMA	AGENCY POOLS
3140JBGV2	FED NATL MTG ASSN POOL #BM6511	23,357,452	19,012,032	3.00	N/A	9863	10/01/2050	FNMA	AGENCY POOLS
3140K13S3	FED NATL MTG ASSN POOL #BO6208	5,178,382	4,146,434	2.50	N/A	9559	12/01/2049	FNMA	AGENCY POOLS
3140L0SJ7	FED NATL MTG ASSN POOL #BR2320	36,995,337	28,295,514	2.00	N/A	9955	01/01/2051	FNMA	AGENCY POOLS
3140L8MP2	FED NATL MTG ASSN POOL #BR9365	15,993,115	12,749,391	2.50	N/A	10075	05/01/2051	FNMA	AGENCY POOLS
3140MF3Z4	FEDL NATL MTGE ASSN POOL #BV2615	21,879,933	20,109,627	4.50	N/A	10502	07/01/2052	FNMA	AGENCY POOLS
3140N17G2	FEDL NATL MTGE ASSN POOL #BW8994	19,707,181	18,109,914	4.50	N/A	10594	10/01/2052	FNMA	AGENCY POOLS
3140Q7DP9	FED NATL MTG ASSN POOL #CA0109	2,627,661	2,300,780	3.50	N/A	8706	08/01/2047	FNMA	AGENCY POOLS
3140QCKZ8	FED NATL MTG ASSN POOL #CA4811	6,097,386	5,322,164	3.50	N/A	9559	12/01/2049	FNMA	AGENCY POOLS
3140QCRF5	FED NATL MTG ASSN POOL #CA4985	5,135,190	4,477,269	3.50	N/A	9590	01/01/2050	FNMA	AGENCY POOLS
3140QEB76	FED NATL MTG ASSN POOL #CA6361	28,496,960	23,007,875	2.50	N/A	9771	07/01/2050	FNMA	AGENCY POOLS

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2023**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Moody's Rating	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
3140QEK43	FED NATL MTG ASSN POOL #CA6614	6,598,723	5,493,569	3.00	N/A	9802	08/01/2050	FNMA	AGENCY POOLS
3140QKDT2	FED NATL MTG ASSN POOL #CB0113	24,493,919	19,744,548	2.00	N/A	6393	04/01/2041	FNMA	AGENCY POOLS
3140QPAS6	FEDL NATL MTGE ASSN POOL #CB3616	46,073,120	41,153,893	4.00	N/A	10441	05/01/2052	FNMA	AGENCY POOLS
3140QQB95	FEDL NATL MTGE ASSN POOL #CB4563	37,371,076	35,298,850	5.00	N/A	10564	09/01/2052	FNMA	AGENCY POOLS
3140QQD51	FEDL NATL MTGE ASSN POOL #CB4623	27,826,158	26,310,189	5.00	N/A	10564	09/01/2052	FNMA	AGENCY POOLS
3140QQNQ4	FEDL NATL MTGE ASSN POOL #CB4898	27,759,398	26,218,196	5.00	N/A	10594	10/01/2052	FNMA	AGENCY POOLS
3140QRAU7	FEDL NATL MTGE ASSN POOL #CB5418	29,628,739	27,233,552	4.50	N/A	10686	01/01/2053	FNMA	AGENCY POOLS
3140X4HZ2	FED NATL MTG ASSN POOL #FM1147	12,501,741	11,978,669	5.00	N/A	9345	05/01/2049	FNMA	AGENCY POOLS
3140X4L87	FED NATL MTG ASSN POOL #FM1250	6,174,438	5,774,644	4.50	N/A	9406	07/01/2049	FNMA	AGENCY POOLS
3140X5CN1	FED NATL MTG ASSN POOL #FM1876	2,325,621	2,042,105	3.50	N/A	9529	11/01/2049	FNMA	AGENCY POOLS
3140X6R94	FED NATL MTG ASSN POOL #FM3211	13,315,547	10,724,209	2.50	N/A	9710	05/01/2050	FNMA	AGENCY POOLS
3140X75G0	FED NATL MTG ASSN POOL #FM4446	22,242,829	17,038,230	2.00	N/A	9863	10/01/2050	FNMA	AGENCY POOLS
3140X7DK2	FED NATL MTG ASSN POOL #FM3705	20,240,378	18,363,285	4.00	N/A	9103	09/01/2048	FNMA	AGENCY POOLS
3140X7G29	FED NATL MTG ASSN POOL #FM3816	13,832,566	11,166,616	2.50	N/A	9771	07/01/2050	FNMA	AGENCY POOLS
3140X7JY6	FED NATL MTG ASSN POOL #FM3878	10,840,004	8,749,943	2.50	N/A	9771	07/01/2050	FNMA	AGENCY POOLS
3140X9QK8	FED NATL MTG ASSN POOL #FM4057	20,617,706	17,158,261	3.00	N/A	9802	08/01/2050	FNMA	AGENCY POOLS
3140X96Y6	FED NATL MTG ASSN POOL #FM6286	32,413,047	25,926,548	2.50	N/A	9955	01/01/2051	FNMA	AGENCY POOLS
3140X96Z3	FED NATL MTG ASSN POOL #FM6287	23,814,801	19,053,508	2.50	N/A	9986	02/01/2051	FNMA	AGENCY POOLS
3140XFX22	FEDL NATL MTGE ASSN POOL #FS0696	42,047,437	34,978,421	3.00	N/A	10351	02/01/2052	FNMA	AGENCY POOLS
3140XGF95	FEDL NATL MTGE ASSN POOL #FS1091	34,741,449	30,151,409	3.50	N/A	10380	03/01/2052	FNMA	AGENCY POOLS
3140XGHU6	FEDL NATL MTGE ASSN POOL #FS1142	26,968,158	22,536,750	3.00	N/A	10380	03/01/2052	FNMA	AGENCY POOLS
3140XGLU1	FEDL NATL MTGE ASSN POOL #FS1238	38,435,586	33,515,831	3.50	N/A	10380	03/01/2052	FNMA	AGENCY POOLS
3140XGXE4	FEDL NATL MTGE ASSN POOL #FS1576	17,840,962	15,648,308	3.50	N/A	10411	04/01/2052	FNMA	AGENCY POOLS
3140XHBK2	FEDL NATL MTGE ASSN POOL #FS1841	36,189,739	32,248,677	4.00	N/A	10441	05/01/2052	FNMA	AGENCY POOLS
3140XHYN1	FEDL NATL MTGE ASSN POOL #FS2516	18,857,009	16,805,178	4.00	N/A	10502	07/01/2052	FNMA	AGENCY POOLS
3140XJLU5	FEDL NATL MTGE ASSN POOL #FS3038	46,577,640	43,172,349	4.50	N/A	10594	10/01/2052	FNMA	AGENCY POOLS
3140XKKW9	FEDL NATL MTGE ASSN POOL #FS3908	28,040,690	26,557,590	5.00	N/A	10717	02/01/2053	FNMA	AGENCY POOLS
3140XKP20	FEDL NATL MTGE ASSN POOL #FS4040	29,386,176	27,735,261	5.00	N/A	10717	02/01/2053	FNMA	AGENCY POOLS
31418DFF4	FED NATL MTG ASSN POOL #MA3765	5,769,365	4,621,434	2.50	N/A	9468	09/01/2049	FNMA	AGENCY POOLS
31418DJW3	FED NATL MTG ASSN POOL #MA3876	1,299,460	1,056,110	3.00	N/A	9559	12/01/2049	FNMA	AGENCY POOLS
36179VL24	GOVT NATL MTG ASSN II POOL #MA6645	5,376,597	4,314,880	2.50	N/A	9729	05/20/2050	GNMA2	AGENCY POOLS
36179YAS3	GOVT NATL MTGE ASSN II POOL #MA9017	49,777,120	48,308,694	5.50	N/A	10886	07/20/2053	GNMA2	AGENCY POOLS
36179YAT1	GOVT NATL MTGE ASSN II POOL #MA9018	24,889,091	24,675,791	6.00	N/A	10886	07/20/2053	GNMA2	AGENCY POOLS
36179YDK7	GOVT NATL MTGE ASSN II POOL #MA9106	49,895,828	48,443,360	5.50	N/A	10917	08/20/2053	GNMA2	AGENCY POOLS
3622AB4Y5	GOVT NATL MTGE ASSN II POOL #786339	41,964,883	40,291,323	5.00	N/A	10583	09/20/2052	GNMA2	AGENCY POOLS
3622ACJ35	GOVT NATL MTGE ASSN II POOL #786682	9,940,757	9,868,597	6.00	N/A	10825	05/20/2053	GNMA2	AGENCY POOLS
		1,596,707,149	1,401,052,043						
341271AE4	FLORIDA ST BRD OF ADMIN FIN CO	35,000,000	30,543,450	1.71	AA3	1370	07/01/2027	GOVERNMENT BOND	MUNICIPAL - TAXABLE
341271AF1	FLORIDA ST BRD OF ADMIN FIN CO	72,595,000	58,141,336	2.15	AA3	2466	07/01/2030	GOVERNMENT BOND	MUNICIPAL - TAXABLE
4423313K8	HOUSTON TX	21,060,000	17,268,989	3.96	AA3	8553	03/01/2047	GOVERNMENT BOND	MUNICIPAL - TAXABLE

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2023**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Moody's Rating	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
54438CYN6	LOS ANGELES CA CMNTY CLG DIST	31,845,000	25,947,624	1.81	AAA	2497	08/01/2030	GOVERNMENT BOND	MUNICIPAL - TAXABLE
57582PUE8	MASSACHUSETTS ST	13,440,000	13,386,240	5.46	AA1	5906	12/01/2039	GOVERNMENT BOND	MUNICIPAL - TAXABLE
576004HE8	MASSACHUSETTS STATE SPL OBLIG	15,000,000	14,122,350	3.77	AA1	2115	07/15/2029	GOVERNMENT BOND	MUNICIPAL - TAXABLE
576004HG3	MASSACHUSETTS STATE SPL OBLIG	15,067,681	14,500,382	4.11	AA1	2845	07/15/2031	GOVERNMENT BOND	MUNICIPAL - TAXABLE
6789084D3	OKLAHOMA STATE DEVELOPMENT FINANCE	8,000,000	7,019,840	4.38	AAA	8068	11/01/2045	CORPORATE BOND	MUNICIPAL - TAXABLE
882830BH4	TEXAS ST TRANSPRTN COMMISSION	30,000,000	19,251,000	2.47	AAA	7672	10/01/2044	GOVERNMENT BOND	MUNICIPAL - TAXABLE
		242,007,681	200,181,212						
31607A703	FIDELITY INSTITUTIONAL GOVERNMENT	320,000,000	320,000,000	-		9589	12/31/2049	MONEY MARKET	SHORT TERM FUNDS
38141W273	GOLDMAN SACHS FIN SQ GOVT-FS 465	5,000,000	5,000,000	-		9589	12/31/2049	MONEY MARKET	SHORT TERM FUNDS
857492706	STATE STREET INSTITUTIONAL U.S.	665,000,000	665,000,000	-		9589	12/31/2049	MONEY MARKET	SHORT TERM FUNDS
949921126	ALLSPRING GOVERNMENT MONEY MARKET	335,000,000	335,000,000	-				MUTUAL FUND	SHORT TERM FUNDS
		1,325,000,000	1,325,000,000						
313384NA3	FEDERAL HOME LOAN BANK	10,000,000	9,980,100	-	N/A	16	10/16/2023	TREASURY BILL	GOVERNMENT AGENCY DISC
313384NB1	FEDERAL HOME LOAN BANK	30,000,000	29,936,100	-	N/A	17	10/17/2023	TREASURY BILL	GOVERNMENT AGENCY DISC
313384PJ2	FEDERAL HOME LOAN BANK	80,000,000	79,477,600	-	N/A	48	11/17/2023	TREASURY BILL	GOVERNMENT AGENCY DISC
313384PP8	FEDERAL HOME LOAN BANK	74,000,000	73,464,240	-	N/A	53	11/22/2023	TREASURY BILL	GOVERNMENT AGENCY DISC
313384PX1	FEDERAL HOME LOAN BANK	65,000,000	64,455,950	-	N/A	61	11/30/2023	TREASURY BILL	GOVERNMENT AGENCY DISC
313384PY9	FEDERAL HOME LOAN BANK	25,000,000	24,786,500	-	N/A	62	12/01/2023	TREASURY BILL	GOVERNMENT AGENCY DISC
313384QL6	FEDERAL HOME LOAN BANK	10,000,000	9,897,600	-	N/A	74	12/13/2023	TREASURY BILL	GOVERNMENT AGENCY DISC
313384QN2	FEDERAL HOME LOAN BANK	30,000,000	29,684,400	-	N/A	76	12/15/2023	TREASURY BILL	GOVERNMENT AGENCY DISC
313384SN0	FEDERAL HOME LOAN BANK	100,000,000	98,273,000	-	N/A	124	02/01/2024	TREASURY BILL	GOVERNMENT AGENCY DISC
313384ST7	FEDERAL HOME LOAN BANK	200,000,000	196,346,000	-	N/A	129	02/06/2024	TREASURY BILL	GOVERNMENT AGENCY DISC
313384TY5	FEDERAL HOME LOAN BANK	100,000,000	97,795,000	-	N/A	158	03/06/2024	TREASURY BILL	GOVERNMENT AGENCY DISC
		724,000,000	714,096,490						
912797FA0	UNITED STATES TREASURY BILLS	55,000,000	54,919,150	-	N/A	12	10/12/2023	TREASURY BILL	US TREASURY
912797FB8	UNITED STATES TREASURY BILLS	80,000,000	79,800,000	-	N/A	19	10/19/2023	TREASURY BILL	US TREASURY
912797FJ1	UNITED STATES TREASURY BILLS	28,000,000	27,843,480	-	N/A	40	11/09/2023	TREASURY BILL	US TREASURY
912797FT9	UNITED STATES TREASURY BILLS	70,000,000	69,318,200	-	N/A	68	12/07/2023	TREASURY BILL	US TREASURY
912797HB6	UNITED STATES TREASURY BILLS	25,000,000	24,945,000	-	N/A	17	10/17/2023	TREASURY BILL	US TREASURY
912797HK6	UNITED STATES TREASURY BILLS	35,000,000	34,779,150	-	N/A	45	11/14/2023	TREASURY BILL	US TREASURY
		293,000,000	291,604,980						
912810QA9	US TREASURY BOND	6,000,000	5,183,220	3.50	AAA	5617	02/15/2039	TREASURY NOTE	US TREASURY BONDS&NTS
912810QX9	US TREASURY BOND	20,000,000	14,662,600	2.75	AAA	6894	08/15/2042	TREASURY NOTE	US TREASURY BONDS&NTS
912810QY7	US TREASURY BOND	40,000,000	29,201,600	2.75	AAA	6986	11/15/2042	TREASURY NOTE	US TREASURY BONDS&NTS
912810QZ4	US TREASURY BOND	50,000,000	38,707,000	3.13	AAA	7078	02/15/2043	TREASURY NOTE	US TREASURY BONDS&NTS
912810RC4	US TREASURY BOND	50,000,000	41,722,500	3.63	AAA	7259	08/15/2043	TREASURY NOTE	US TREASURY BONDS&NTS
912810RE0	US TREASURY BOND	50,000,000	41,574,000	3.63	AAA	7443	02/15/2044	TREASURY NOTE	US TREASURY BONDS&NTS

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2023**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Moody's Rating	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
912810RG5	US TREASURY BOND	50,000,000	39,898,500	3.38	AAA	7533	05/15/2044	TREASURY NOTE	US TREASURY BONDS&NTS
912810RH3	US TREASURY BOND	50,000,000	38,203,000	3.13	AAA	7625	08/15/2044	TREASURY NOTE	US TREASURY BONDS&NTS
912810RM2	US TREASURY BOND	100,000,000	74,262,000	3.00	AAA	7898	05/15/2045	TREASURY NOTE	US TREASURY BONDS&NTS
912810RN0	US TREASURY BOND	50,000,000	36,213,000	2.88	AAA	7990	08/15/2045	TREASURY NOTE	US TREASURY BONDS&NTS
912810RQ3	US TREASURY BOND	50,000,000	33,554,500	2.50	AAA	8174	02/15/2046	TREASURY NOTE	US TREASURY BONDS&NTS
912810RS9	US TREASURY BOND	50,000,000	33,490,500	2.50	AAA	8263	05/15/2046	TREASURY NOTE	US TREASURY BONDS&NTS
912810SE9	US TREASURY BOND	50,000,000	39,217,000	3.38	AAA	9178	11/15/2048	TREASURY NOTE	US TREASURY BONDS&NTS
912810SJ8	US TREASURY BOND	15,000,000	9,337,500	2.25	AAA	9451	08/15/2049	TREASURY NOTE	US TREASURY BONDS&NTS
912810SY5	US TREASURY BOND	100,000,000	68,609,000	2.25	AAA	6437	05/15/2041	TREASURY NOTE	US TREASURY BONDS&NTS
912810TJ7	UNITED STATES TREASURY BONDS	50,000,000	36,433,500	3.00	AAA	10547	08/15/2052	TREASURY NOTE	US TREASURY BONDS&NTS
9128282U3	US TREASURY NOTE	50,000,000	48,400,500	1.88	AAA	336	08/31/2024	TREASURY NOTE	US TREASURY BONDS&NTS
9128283W8	US TREASURY NOTE	50,000,000	46,242,000	2.75	AAA	1599	02/15/2028	TREASURY NOTE	US TREASURY BONDS&NTS
9128284M9	US TREASURY NOTE	50,000,000	48,224,500	2.88	AAA	578	04/30/2025	TREASURY NOTE	US TREASURY BONDS&NTS
9128284N7	US TREASURY NOTE	50,000,000	46,336,000	2.88	AAA	1689	05/15/2028	TREASURY NOTE	US TREASURY BONDS&NTS
9128284R8	US TREASURY NOTE	50,000,000	48,158,000	2.88	AAA	609	05/31/2025	TREASURY NOTE	US TREASURY BONDS&NTS
9128284V9	US TREASURY NOTE	150,000,000	138,510,000	2.88	AAA	1781	08/15/2028	TREASURY NOTE	US TREASURY BONDS&NTS
9128284Z0	US TREASURY NOTE	100,000,000	95,731,000	2.75	AAA	701	08/31/2025	TREASURY NOTE	US TREASURY BONDS&NTS
9128285C0	US TREASURY NOTE	50,000,000	48,060,500	3.00	AAA	731	09/30/2025	TREASURY NOTE	US TREASURY BONDS&NTS
9128285D8	US TREASURY NOTE	50,000,000	50,000,000	2.88	AAA	0	09/30/2023	TREASURY NOTE	US TREASURY BONDS&NTS
9128285J5	US TREASURY NOTE	115,000,000	110,426,450	3.00	AAA	762	10/31/2025	TREASURY NOTE	US TREASURY BONDS&NTS
9128285K2	US TREASURY NOTE	50,000,000	49,901,500	2.88	AAA	31	10/31/2023	TREASURY NOTE	US TREASURY BONDS&NTS
9128285M8	US TREASURY NOTE	50,000,000	46,556,500	3.13	AAA	1873	11/15/2028	TREASURY NOTE	US TREASURY BONDS&NTS
9128285N6	US TREASURY NOTE	100,000,000	95,664,000	2.88	AAA	792	11/30/2025	TREASURY NOTE	US TREASURY BONDS&NTS
9128285P1	US TREASURY NOTE	50,000,000	49,790,000	2.88	AAA	61	11/30/2023	TREASURY NOTE	US TREASURY BONDS&NTS
9128285T3	US TREASURY NOTE	100,000,000	95,047,000	2.63	AAA	823	12/31/2025	TREASURY NOTE	US TREASURY BONDS&NTS
9128285U0	US TREASURY NOTE	100,000,000	99,305,000	2.63	AAA	92	12/31/2023	TREASURY NOTE	US TREASURY BONDS&NTS
9128286A3	US TREASURY NOTE	100,000,000	94,918,000	2.63	AAA	854	01/31/2026	TREASURY NOTE	US TREASURY BONDS&NTS
9128286B1	US TREASURY NOTE	100,000,000	90,461,000	2.63	AAA	1965	02/15/2029	TREASURY NOTE	US TREASURY BONDS&NTS
9128286F2	US TREASURY NOTE	100,000,000	94,555,000	2.50	AAA	882	02/28/2026	TREASURY NOTE	US TREASURY BONDS&NTS
9128286L9	US TREASURY NOTE	100,000,000	93,844,000	2.25	AAA	913	03/31/2026	TREASURY NOTE	US TREASURY BONDS&NTS
9128286S4	US TREASURY NOTE	100,000,000	93,961,000	2.38	AAA	943	04/30/2026	TREASURY NOTE	US TREASURY BONDS&NTS
9128286T2	US TREASURY NOTE	100,000,000	88,867,000	2.38	AAA	2054	05/15/2029	TREASURY NOTE	US TREASURY BONDS&NTS
912828B66	US TREASURY NOTE	200,000,000	198,000,000	2.75	AAA	138	02/15/2024	TREASURY NOTE	US TREASURY BONDS&NTS
912828T91	US TREASURY NOTE	50,000,000	49,851,500	1.63	AAA	31	10/31/2023	TREASURY NOTE	US TREASURY BONDS&NTS
912828V23	US TREASURY NOTE	50,000,000	49,601,500	2.25	AAA	92	12/31/2023	TREASURY NOTE	US TREASURY BONDS&NTS
912828XZ8	US TREASURY NOTE	50,000,000	48,008,000	2.75	AAA	639	06/30/2025	TREASURY NOTE	US TREASURY BONDS&NTS
912828Y79	US TREASURY NOTE	35,000,000	33,630,100	2.88	AAA	670	07/31/2025	TREASURY NOTE	US TREASURY BONDS&NTS
912828YB0	US TREASURY NOTE	30,000,000	25,457,700	1.63	AAA	2146	08/15/2029	TREASURY NOTE	US TREASURY BONDS&NTS
912828YQ7	US TREASURY NOTE	50,000,000	45,496,000	1.63	AAA	1127	10/31/2026	TREASURY NOTE	US TREASURY BONDS&NTS
912828YU8	US TREASURY NOTE	50,000,000	45,396,500	1.63	AAA	1157	11/30/2026	TREASURY NOTE	US TREASURY BONDS&NTS
912828YX2	US TREASURY NOTE	50,000,000	45,506,000	1.75	AAA	1188	12/31/2026	TREASURY NOTE	US TREASURY BONDS&NTS

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2023**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Moody's Rating	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
91282CAW1	US TREASURY NOTE	50,000,000	49,690,500	0.25	AAA	46	11/15/2023	TREASURY NOTE	US TREASURY BONDS&NTS
91282CBZ3	US TREASURY NOTE	25,000,000	21,523,500	1.25	AAA	1674	04/30/2028	TREASURY NOTE	US TREASURY BONDS&NTS
91282CEA5	UNITED STATES TREASURY NOTES	200,000,000	196,782,000	1.50	AAA	152	02/29/2024	TREASURY NOTE	US TREASURY BONDS&NTS
91282CEG2	UNITED STATES TREASURY NOTE	200,000,000	196,868,000	2.25	AAA	183	03/31/2024	TREASURY NOTE	US TREASURY BONDS&NTS
91282CEN7	UNITED STATES TREASURY NOTES	50,000,000	46,756,000	2.75	AAA	1308	04/30/2027	TREASURY NOTE	US TREASURY BONDS&NTS
91282CEV9	UNITED STATES TREASURY NOTES	50,000,000	46,465,000	3.25	AAA	2100	06/30/2029	TREASURY NOTE	US TREASURY BONDS&NTS
91282CFG1	UNITED STATES TREASURY NOTES	50,000,000	49,006,000	3.25	AAA	336	08/31/2024	TREASURY NOTE	US TREASURY BONDS&NTS
91282CFJ5	UNITED STATES TREASURY NOTES	50,000,000	46,078,000	3.13	AAA	2162	08/31/2029	TREASURY NOTE	US TREASURY BONDS&NTS
91282CFN6	UNITED STATES TREASURY NOTES	100,000,000	98,832,000	4.25	AAA	366	09/30/2024	TREASURY NOTE	US TREASURY BONDS&NTS
91282CFQ9	UNITED STATES TREASURY NOTES	25,000,000	24,719,750	4.38	AAA	397	10/31/2024	TREASURY NOTE	US TREASURY BONDS&NTS
91282CGG0	UNITED STATES TREASURY NOTES	100,000,000	98,453,000	4.13	AAA	489	01/31/2025	TREASURY NOTE	US TREASURY BONDS&NTS
91282CGH8	UNITED STATES TREASURY NOTES	50,000,000	47,717,000	3.50	AAA	1584	01/31/2028	TREASURY NOTE	US TREASURY BONDS&NTS
		4,061,000,000	3,717,066,420						
	TREASURY POOL	20,773,536,448	19,121,809,035						