

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2024**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
TREASURY POOL								
86564YKH4	SUMITOMO MITSUI TRUST BANK	10,000,000	9,978,800	.000000000	17	10/17/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
86564YLM2	SUMITOMO MITSUI TR BK SINGAPORE	10,000,000	9,933,600	.000000000	52	11/21/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
60676MKH0	MITSUBISHI CORP AMERS	14,000,000	13,970,320	.000000000	17	10/17/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
06369LKM6	BANK MONTREAL	15,000,000	14,960,250	.000000000	21	10/21/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
22533TLV6	CREDIT AGRICOLE CORP	15,000,000	14,884,650	.000000000	60	11/29/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
22533TM52	CREDIT AGRICOLE CORPORATE&INVT BK	15,000,000	14,874,300	.000000000	66	12/05/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
60676MK98	MITSUBISHI CORP AMERS	15,000,000	14,983,950	.000000000	9	10/09/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
86564YM58	SUMITOMO MITSUI TR BK	15,000,000	14,874,300	.000000000	66	12/05/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
60676MLF3	MITSUBISHI CORP AMERS	20,000,000	19,881,800	.000000000	46	11/15/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
62479LK12	MUFG BK LTD NY BRH	20,000,000	20,000,000	.000000000	1	10/01/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
62479LLT0	MUFG BANK LTD	20,000,000	19,851,400	.000000000	58	11/27/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
86564YKU5	SUMITOMO MITSUI TR BK	21,000,000	20,924,820	.000000000	28	10/28/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
60676MMD7	MITSUBISHI CORP AMERS	24,000,000	24,000,000	.000000000	74	12/13/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
06369LKH7	BANK MONTREAL	25,000,000	24,947,000	.000000000	17	10/17/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
13508TKB1	CANADA GOVT	25,000,000	24,966,750	.000000000	11	10/11/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
62479LK95	MUFG BANK LTD	25,000,000	24,973,250	.000000000	9	10/09/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
62479LLE3	MUFG BK LTD NY BRH	25,000,000	24,855,500	.000000000	45	11/14/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
62479LL11	MUFG BK LTD	25,000,000	24,898,250	.000000000	32	11/01/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
86564YM25	SUMITOMO MITSUI TR BK	25,000,000	24,800,250	.000000000	63	12/02/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
22533TMC7	CREDIT AGRICOLE CORP	27,000,000	26,749,440	.000000000	73	12/12/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
22533TKU9	CREDIT AGRICOLE CORPORATE&INVT BK	29,000,000	28,896,180	.000000000	28	10/28/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
22533TL87	CREDIT AGRICOLE CORP	30,000,000	29,850,300	.000000000	39	11/08/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
80285PK92	SANTANDER UK PLC	30,000,000	29,967,900	.000000000	9	10/09/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
80285PNH1	SANTANDER UK PLC	30,000,000	29,588,700	.000000000	109	01/17/2025	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
86564YM90	SUMITOMO MITSUI TR BK SINGAPORE BRH	30,000,000	29,733,300	.000000000	70	12/09/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
8923A0KX0	TOYOTA CR DE PUERTO RICO INC	30,000,000	29,880,900	.000000000	31	10/31/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
86564YL83	SUMITOMO MITSUI TR BK	34,000,000	33,830,340	.000000000	39	11/08/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
22533TLD6	CREDIT AGRICOLE CORPORATE&INVT BK	35,000,000	34,802,250	.000000000	44	11/13/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
60676MK31	MITSUBISHI CORP	35,000,000	34,990,550	.000000000	3	10/03/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
7426M2KN0	PRIVATE EXPT FDG CORP	35,000,000	34,902,700	.000000000	22	10/22/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
86564YLR1	SUMITOMO MITSUI TR BK	35,000,000	34,749,050	.000000000	56	11/25/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
13508TMJ2	CANADA GOVT	40,000,000	39,598,000	.000000000	79	12/18/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
7426M2KA8	PRIVATE EXPT FDG CORP	40,000,000	39,952,000	.000000000	10	10/10/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
86564YLL4	SUMITOMO MITSUI TR BK SINGAPORE	40,000,000	39,739,600	.000000000	51	11/20/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
7426M2K34	PRIVATE EXPT FDG CORP	45,000,000	44,987,850	.000000000	3	10/03/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
80285PM66	SANTANDER UK PLC	45,000,000	44,617,050	.000000000	67	12/06/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
86564YLE0	SUMITOMO MITSUI	45,000,000	44,739,900	.000000000	45	11/14/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
13508TLT1	CANADA GOVT	50,000,000	49,628,500	.000000000	58	11/27/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
13508TN85	CANADA GOVT	50,000,000	49,371,500	.000000000	100	01/08/2025	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
60676MKX5	MITSUBISHI CORP AMERS	50,000,000	49,801,500	.000000000	31	10/31/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
60676MM54	MITSUBISHI CORP AMERS	50,000,000	49,581,000	.000000000	66	12/05/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
62479LL86	MUFG BK LTD	50,000,000	49,750,500	.000000000	39	11/08/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
86564YMC3	SUMITOMO MITSUI TR BK	50,000,000	49,536,000	.000000000	73	12/12/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
62479LM93	MUFG BK LTD	52,000,000	51,537,720	.000000000	70	12/09/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
62479LMC6	MUFG BK LTD	53,000,000	53,000,000	.000000000	73	12/12/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
80285PLT7	SANTANDER UK PLC	55,000,000	54,591,350	.000000000	58	11/27/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
13508TK96	CANADA GOVT	60,000,000	59,935,800	.000000000	9	10/09/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
86563GK92	SUMITOMO MITSUI TR	60,000,000	59,935,800	.000000000	9	10/09/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
24422CLM3	DEERE JOHN FINL INC	70,000,000	69,535,200	.000000000	52	11/21/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
62479LLF0	MUFG BK LTD	70,000,000	69,586,300	.000000000	46	11/15/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
06369LPS8	BANK MONTREAL	75,000,000	73,643,250	.000000000	149	02/26/2025	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
22533TKA3	CREDIT AGRICOLE CORP	75,000,000	74,910,000	.000000000	10	10/10/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
78013VPS5	ROYAL BANK CANADA	75,000,000	73,643,250	.000000000	149	02/26/2025	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
62479LKQ7	MUFG BK LTD	80,000,000	79,756,000	.000000000	24	10/24/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
86564YK92	SUMITOMO MITSUI TR BK	80,000,000	79,914,400	.000000000	9	10/09/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER

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65558JMT1	NORDEA BK ABP	90,000,000	88,991,100	.000000000	88	12/27/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
13508TLV6	CANADA GOVT	95,000,000	94,269,450	.000000000	60	11/29/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
60676MLT3	MITSUBISHI CORP	98,000,000	97,271,860	.000000000	58	11/27/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
22533TL12	CREDIT AGRICOLE CORPORATE&INVT BK	100,000,000	99,593,000	.000000000	32	11/01/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
22533TM94	CREDIT AGRICOLE CORPORATE&INVT BK	100,000,000	99,111,000	.000000000	70	12/09/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
24422LKU6	DEERE JOHN CAP CORP	100,000,000	99,642,000	.000000000	28	10/28/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
62479LKH7	MUFG BK LTD	100,000,000	99,788,000	.000000000	17	10/17/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
89233GQ58	TOYOTA MTR CR CORP	100,000,000	98,106,000	.000000000	156	03/05/2025	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
22533TLF1	CREDIT AGRICOLE CORPORATE&INVT BK	104,000,000	103,385,360	.000000000	46	11/15/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
80285PL83	SANTANDER UK PLC	106,000,000	105,471,060	.000000000	39	11/08/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
86564YKW1	SUMITOMO MITSUI TR BK	116,000,000	115,554,560	.000000000	30	10/30/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
48246TLT4	KFW DISC	142,000,000	140,944,940	.000000000	58	11/27/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
62479LKU8	MUFG BK LTD NY BRH	160,000,000	159,427,200	.000000000	28	10/28/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
06369LPQ2	BANK MONTREAL	165,000,000	162,056,400	.000000000	147	02/24/2025	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
65558JLS4	NORDEA BK ABP	200,000,000	198,540,000	.000000000	57	11/26/2024	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
78013VPU0	ROYAL BK CDA	200,000,000	196,334,000	.000000000	151	02/28/2025	COMMERCIAL PAPER	DISCOUNT COMMERCIAL PAPER
		4,080,000,000	4,050,279,200					
362585AC5	GM FINANCIAL SECURITIZED TERM	4,512,418	4,474,243	3.100000000	869	02/16/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
05602RAD3	BMW VEHICLE OWNER TRUST	4,674,557	4,643,144	3.210000000	694	08/25/2026	CORPORATE BOND	ASSET-BACKED OBLIGATION
41284YAD8	HARLEY-DAVIDSON MOTORCYCLE TRUST	5,164,652	5,128,086	3.060000000	868	02/15/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
89238FAD5	TOYOTA AUTO RECEIVABLES OWNERS TRUST	5,463,579	5,418,941	2.930000000	715	09/15/2026	CORPORATE BOND	ASSET-BACKED OBLIGATION
65479QAC1	NISSAN AUTO RECEIVABLES OWNER	8,440,930	8,325,627	1.860000000	686	08/17/2026	CORPORATE BOND	ASSET-BACKED OBLIGATION
254683CR4	DISCOVER CARD EXECUTION NOTE T	8,920,000	8,825,270	1.960000000	869	02/16/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
34534LAD9	FORD CREDIT AUTO OWNER TRUST	9,569,462	9,529,462	3.740000000	715	09/15/2026	CORPORATE BOND	ASSET-BACKED OBLIGATION
362583AB2	GM FINANCIAL SECURITIZED TERM	9,876,690	9,879,456	5.100000000	595	05/18/2026	CORPORATE BOND	ASSET-BACKED OBLIGATION
87166PAG6	SYNCHRONY CARD ISSUANCE TRUST	10,000,000	9,925,300	3.370000000	1295	04/17/2028	CORPORATE BOND	ASSET-BACKED OBLIGATION
14317HAC5	CARMAX AUTO OWNER TRUST	10,286,881	10,215,593	3.490000000	869	02/16/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
14043QAC6	CAPITAL ONE PRIME AUTO RECEIVA CAPIT	11,525,661	11,412,824	3.170000000	927	04/15/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
36265WAD5	GM FINANCIAL SECURITIZED TERM	12,447,794	12,380,825	3.640000000	928	04/16/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
362583AE6	GM FINANCIAL SECURITIZED TERM	25,000,000	25,108,250	4.430000000	1477	10/16/2028	CORPORATE BOND	ASSET-BACKED OBLIGATION
17305EGS8	CITIBANK CREDIT CARD ISSUANCE	30,000,000	29,921,100	3.960000000	2206	10/15/2030	CORPORATE BOND	ASSET-BACKED OBLIGATION
34528EAA9	FORD CREDIT AUTO OWNER TRUST	32,500,000	32,199,375	3.880000000	3698	11/15/2034	CORPORATE BOND	ASSET-BACKED OBLIGATION
02582JJT8	AMERICAN EXPRESS CREDIT ACCOUNT	35,000,000	34,748,000	3.390000000	959	05/17/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
06742LAV5	BARCLAYS DRYROCK ISSUANCE TRUST	40,000,000	39,650,800	3.070000000	1233	02/15/2028	CORPORATE BOND	ASSET-BACKED OBLIGATION
254683CS2	DISCOVER CARD EXECUTION NOTE	40,000,000	39,676,400	3.320000000	957	05/15/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
14041NFZ9	CAPITAL ONE MULTI-ASSET EXECUTION	133,419,000	132,255,586	2.800000000	896	03/15/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
		436,801,624	433,718,283					
00206RCP5	AT&T INC	25,000,000	24,344,250	4.500000000	3879	05/15/2035	CORPORATE BOND	INDUSTRIALS
00206RGQ9	AT&T INC	53,000,000	52,935,340	4.300000000	1964	02/15/2030	CORPORATE BOND	INDUSTRIALS
00206RJX1	AT&T INC	25,000,000	23,873,500	2.300000000	974	06/01/2027	CORPORATE BOND	INDUSTRIALS
00287YAQ2	ABBVIE INC	50,000,000	49,681,000	3.600000000	226	05/14/2025	CORPORATE BOND	INDUSTRIALS
00287YCX5	ABBVIE INC	45,000,000	44,839,800	3.800000000	166	03/15/2025	CORPORATE BOND	INDUSTRIALS
00724PAD1	ADOBE INC	5,000,000	4,594,400	2.300000000	1950	02/01/2030	CORPORATE BOND	INDUSTRIALS
015271AX7	ALEXANDRIA REAL ESTATE E	15,000,000	10,012,200	3.000000000	9726	05/18/2051	CORPORATE BOND	INDUSTRIALS
015271AY5	ALEXANDRIA REAL ESTATE E	11,353,000	9,815,123	2.950000000	3453	03/15/2034	CORPORATE BOND	INDUSTRIALS
023135BS4	AMAZON.COM INC	10,000,000	8,748,800	1.500000000	2072	06/03/2030	CORPORATE BOND	INDUSTRIALS
023135CA2	AMAZON.COM INC	40,000,000	31,844,800	2.875000000	6068	05/12/2041	CORPORATE BOND	INDUSTRIALS
023135CE4	AMAZON.COM INC	20,000,000	19,838,400	3.000000000	195	04/13/2025	CORPORATE BOND	OTHER CORPORATE BONDS
023135CF1	AMAZON.COM INC	10,000,000	9,872,300	3.300000000	925	04/13/2027	CORPORATE BOND	OTHER CORPORATE BONDS
02665WDJ7	AMERICAN HONDA FINANCE	15,000,000	14,430,750	2.350000000	830	01/08/2027	CORPORATE BOND	INDUSTRIALS
02665WDZ1	AMERICAN HONDA FINANCE	12,000,000	11,380,800	1.300000000	709	09/09/2026	CORPORATE BOND	INDUSTRIALS
02665WEH0	AMERICAN HONDA FINANCE	7,000,000	7,097,440	4.600000000	2025	04/17/2030	CORPORATE BOND	OTHER CORPORATE BONDS
03040WAW5	AMERICAN WATER CAPITAL C	2,000,000	1,855,720	2.800000000	2039	05/01/2030	CORPORATE BOND	INDUSTRIALS
031162CR9	AMGEN INC	3,000,000	2,394,090	3.150000000	5622	02/21/2040	CORPORATE BOND	INDUSTRIALS
031162CS7	AMGEN INC	20,500,000	15,619,565	3.375000000	9275	02/21/2050	CORPORATE BOND	INDUSTRIALS
031162CT5	AMGEN INC	5,000,000	4,787,750	2.200000000	874	02/21/2027	CORPORATE BOND	INDUSTRIALS

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031162CW8	AMGEN INC	5,000,000	4,428,750	2.300000000	2339	02/25/2031	CORPORATE BOND	INDUSTRIALS
031162DB3	AMGEN INC	20,000,000	18,209,200	1.650000000	1415	08/15/2028	CORPORATE BOND	INDUSTRIALS
032654AT2	ANALOG DEVICES INC	5,000,000	5,000,000	5.651051595	1	10/01/2024	CORPORATE BOND	INDUSTRIALS
032654AW5	ANALOG DEVICES INC	3,000,000	2,273,160	2.800000000	6210	10/01/2041	CORPORATE BOND	INDUSTRIALS
036752AC7	ANTHEM INC	15,000,000	14,954,550	3.350000000	62	12/01/2024	CORPORATE BOND	INDUSTRIALS
036752AP8	ANTHEM INC	5,000,000	4,475,650	2.550000000	2357	03/15/2031	CORPORATE BOND	INDUSTRIALS
036752AR4	ANTHEM INC	10,000,000	9,620,100	1.500000000	531	03/15/2026	CORPORATE BOND	INDUSTRIALS
037833AL4	APPLE INC	60,000,000	54,076,800	3.850000000	6790	05/04/2043	CORPORATE BOND	INDUSTRIALS
037833BA7	APPLE INC	7,000,000	5,879,020	3.450000000	7437	02/09/2045	CORPORATE BOND	INDUSTRIALS
037833BW9	APPLE INC	15,000,000	15,522,300	4.500000000	4163	02/23/2036	CORPORATE BOND	INDUSTRIALS
037833CR9	APPLE INC	20,000,000	19,732,600	3.200000000	953	05/11/2027	CORPORATE BOND	INDUSTRIALS
037833DU1	APPLE INC	5,000,000	4,437,200	1.650000000	2049	05/11/2030	CORPORATE BOND	INDUSTRIALS
045167AW3	ASIAN DEVELOPMENT BANK	5,000,000	5,355,200	5.820000000	1355	06/16/2028	CORPORATE BOND	OTHER CORPORATE BONDS
04517PBG6	ASIAN DEVELOPMENT BANK	50,000,000	50,668,000	6.263590417	696	08/27/2026	CORPORATE BOND	OTHER CORPORATE BONDS
046353AX6	ASTRAZENECA PLC	5,000,000	3,023,950	2.125000000	9441	08/06/2050	CORPORATE BOND	OTHER GLOBAL CORP BONDS
04636NAA1	ASTRAZENECA FINANCE LLC	5,000,000	4,783,900	1.200000000	605	05/28/2026	CORPORATE BOND	INDUSTRIALS
04636NAM5	ASTRAZENECA FINANCE	25,000,000	26,011,750	4.900000000	2340	02/26/2031	CORPORATE BOND	OTHER CORPORATE BONDS
053015AE3	AUTOMATIC DATA PROCESSNG	20,000,000	19,856,000	3.375000000	350	09/15/2025	CORPORATE BOND	FINANCIALS
06051GFL8	BANK OF AMERICA CORP	20,000,000	19,990,000	4.250000000	752	10/22/2026	CORPORATE BOND	FINANCIALS
06051GGA1	BANK OF AMERICA CORP	50,000,000	48,871,000	3.248000000	1116	10/21/2027	CORPORATE BOND	FINANCIALS
06051GHV4	BANK OF AMERICACORP	15,000,000	14,197,350	3.193999200	2122	07/23/2030	CORPORATE BOND	FINANCIALS
06051GHX0	BANK OF AMERICA CORP	25,000,000	23,218,500	2.883999600	2213	10/22/2030	CORPORATE BOND	FINANCIALS
06051GJE0	BANK OF AMERICA CORP	51,718,000	38,885,730	2.675998800	6106	06/19/2041	CORPORATE BOND	FINANCIALS
06051GKD0	BANK OF AMERICA CORP	20,000,000	17,536,800	2.571998400	2942	10/20/2032	CORPORATE BOND	FINANCIALS
06051GKJ7	BANK OF AMERICA CORP	5,000,000	4,803,900	2.550999600	1222	02/04/2028	CORPORATE BOND	FINANCIALS
06051GKK4	BANK OF AMERICA CORP	15,000,000	13,433,100	2.972001600	3049	02/04/2033	CORPORATE BOND	FINANCIALS
06051GKY4	BANK OF AMERICA CORP	15,000,000	15,389,250	5.015001600	3217	07/22/2033	CORPORATE BOND	OTHER CORPORATE BONDS
06051GLH0	BANK OF AMERICA CORP	25,000,000	25,992,000	5.288000400	3494	04/25/2034	CORPORATE BOND	OTHER CORPORATE BONDS
06368FAC3	BANK OF MONTREAL	20,000,000	18,934,400	1.250000000	715	09/15/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
06368FAD1	BANK OF MONTREAL	18,000,000	18,003,960	5.657842661	715	09/15/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
0641598M1	BANK OF NOVA SCOTIA	40,000,000	39,941,600	5.647855798	715	09/15/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
06417XAD3	BANK OF NOVA SCOTIA	20,000,000	19,035,600	1.950000000	855	02/02/2027	CORPORATE BOND	OTHER GLOBAL CORP BONDS
06738EAE5	BARCLAYS PLC	20,000,000	19,884,600	3.650000000	167	03/16/2025	CORPORATE BOND	OTHER GLOBAL CORP BONDS
06738EAN5	BARCLAYS PLC	35,000,000	34,933,500	4.375000000	469	01/12/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
06738EAU9	BARCLAYS PLC	10,000,000	9,937,400	4.337000000	1197	01/10/2028	CORPORATE BOND	OTHER GLOBAL CORP BONDS
06738EBU8	BARCLAYS PLC	20,000,000	19,071,400	2.279001600	1150	11/24/2027	CORPORATE BOND	OTHER GLOBAL CORP BONDS
06738EBY0	BARCLAYS PLC	25,000,000	25,645,750	5.501001600	1409	08/09/2028	CORPORATE BOND	OTHER GLOBAL CORP BONDS
07330NAT2	BRANCH BANKING&TRUST	10,000,000	9,946,800	2.150000000	67	12/06/2024	CORPORATE BOND	FINANCIALS
084664CU3	BERKSHIRE HATHAWAY FIN	3,000,000	2,687,610	1.850000000	1989	03/12/2030	CORPORATE BOND	FINANCIALS
084664CV1	BERKSHIRE HATHAWAY FIN	7,000,000	4,919,670	2.850000000	9511	10/15/2050	CORPORATE BOND	FINANCIALS
09247XAQ4	BLACKROCK INC	10,000,000	9,151,500	2.400000000	2038	04/30/2030	CORPORATE BOND	FINANCIALS
09247XAR2	BLACKROCK INC	5,000,000	4,368,300	1.900000000	2311	01/28/2031	CORPORATE BOND	FINANCIALS
09261BAG5	BLACKSTONE HOLDINGS FINA	4,000,000	3,474,200	2.550000000	2738	03/30/2032	CORPORATE BOND	PRIVATE PLACEMENTS
10112RBC7	BOSTON PROPERTIES LP	10,000,000	8,983,600	2.900000000	1992	03/15/2030	CORPORATE BOND	INDUSTRIALS
10373QBG4	BP CAP MARKETS AMERICA	23,000,000	15,927,500	3.000000000	9278	02/24/2050	CORPORATE BOND	INDUSTRIALS
110122DR6	BRISTOL-MYERS SQUIBB CO	5,000,000	3,577,250	2.350000000	5888	11/13/2040	CORPORATE BOND	INDUSTRIALS
110122DS4	BRISTOL-MYERS SQUIBB CO	5,000,000	3,185,100	2.550000000	9540	11/13/2050	CORPORATE BOND	INDUSTRIALS
11133TAD5	BROADRIDGE FINANCIAL SOL	6,200,000	5,747,710	2.900000000	1888	12/01/2029	CORPORATE BOND	INDUSTRIALS
11575TAC2	BROWN UNIVERSITY	10,000,000	7,478,100	2.924000000	9467	09/01/2050	CORPORATE BOND	INDUSTRIALS
12189LBK6	BURLINGTON NORTHN SANTA	15,000,000	15,505,500	5.200000000	10789	04/15/2054	CORPORATE BOND	OTHER CORPORATE BONDS
12505BAD2	CBRE SERVICES INC	7,085,000	7,117,733	4.875000000	517	03/01/2026	CORPORATE BOND	INDUSTRIALS
12532HAC8	CGI INC	15,000,000	14,188,350	1.450000000	714	09/14/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
12532HAF1	CGI INC	15,000,000	12,856,500	2.300000000	2540	09/14/2031	CORPORATE BOND	OTHER GLOBAL CORP BONDS
12572QAG0	CME GROUP INC	10,000,000	9,921,800	3.000000000	166	03/15/2025	CORPORATE BOND	FINANCIALS
126117AW0	CNA FINANCIAL CORP	5,000,000	4,379,650	2.050000000	2145	08/15/2030	CORPORATE BOND	FINANCIALS
126408HM8	CSX CORP	10,000,000	10,077,200	4.250000000	1627	03/15/2029	CORPORATE BOND	INDUSTRIALS
126408HU0	CSX CORP	15,000,000	14,756,550	4.100000000	2968	11/15/2032	CORPORATE BOND	OTHER CORPORATE BONDS
13607HR53	CANADIAN IMPERIAL BANK	20,000,000	18,735,200	3.600000000	2746	04/07/2032	CORPORATE BOND	OTHER GLOBAL CORP BONDS

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2024**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
13607HVE9	CANADIAN IMPERIAL BANK	50,000,000	47,615,000	1.250000000	630	06/22/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
14040HCJ2	CAPITAL ONE FINANCIAL CO	10,000,000	8,545,100	2.617999200	2955	11/02/2032	CORPORATE BOND	FINANCIALS
166764BL3	CHEVRON CORP	20,000,000	19,707,000	2.954000000	593	05/16/2026	CORPORATE BOND	INDUSTRIALS
166764BY5	CHEVRON CORP	10,000,000	9,080,600	2.236000000	2049	05/11/2030	CORPORATE BOND	INDUSTRIALS
172967JP7	CITIGROUP INC	28,096,000	27,859,432	3.300000000	209	04/27/2025	CORPORATE BOND	FINANCIALS
172967NE7	CITIGROUP INC	10,000,000	8,679,200	2.520000000	2956	11/03/2032	CORPORATE BOND	FINANCIALS
172967NF4	CITIGROUP INC	7,000,000	5,274,780	2.904001200	6608	11/03/2042	CORPORATE BOND	FINANCIALS
17308CC53	CITIGROUP INC	10,000,000	9,306,100	2.976001200	36	11/05/2030	CORPORATE BOND	FINANCIALS
17327CAN3	CITIGROUP INC	25,000,000	24,747,250	2.013998400	482	01/25/2026	CORPORATE BOND	FINANCIALS
17327CAQ6	CITIGROUP INC	10,000,000	8,931,700	3.057001200	1568	01/25/2033	CORPORATE BOND	FINANCIALS
20030NBH3	COMCAST CORP	30,000,000	29,508,300	4.250000000	3029	01/15/2033	CORPORATE BOND	INDUSTRIALS
20030NBT7	COMCAST CORP	10,000,000	8,584,200	3.200000000	4306	07/15/2036	CORPORATE BOND	INDUSTRIALS
20030NCY5	COMCAST CORP	5,000,000	4,089,700	3.250000000	5510	11/01/2039	CORPORATE BOND	INDUSTRIALS
20030NDA6	COMCAST CORP	5,000,000	4,626,950	2.650000000	1950	02/01/2030	CORPORATE BOND	INDUSTRIALS
22160KAM7	COSTCO WHOLESALE CORP	10,000,000	9,829,900	3.000000000	960	05/18/2027	CORPORATE BOND	INDUSTRIALS
231021AS5	CUMMINS INC	7,000,000	4,550,140	2.600000000	2162	09/01/2030	CORPORATE BOND	INDUSTRIALS
23291KAH8	DH EUROPE FINANCE II	10,000,000	9,318,000	2.600000000	1872	11/15/2029	CORPORATE BOND	OTHER GLOBAL CORP BONDS
235851AV4	DANAHER CORP	10,000,000	6,639,100	2.600000000	9497	10/01/2050	CORPORATE BOND	INDUSTRIALS
244199BJ3	DEERE&COMPANY	10,000,000	9,496,000	3.100000000	2023	04/15/2030	CORPORATE BOND	INDUSTRIALS
24422EVR7	JOHN DEERE CAPITAL CORP	25,000,000	23,823,250	1.050000000	625	06/17/2026	CORPORATE BOND	INDUSTRIALS
24422EVV8	JOHN DEERE CAPITAL CORP	10,000,000	10,000,100	5.603809168	11	10/11/2024	CORPORATE BOND	INDUSTRIALS
24422EVW6	JOHN DEERE CAPITAL CORP	7,000,000	6,637,190	1.300000000	743	10/13/2026	CORPORATE BOND	INDUSTRIALS
25389JAR7	DIGITAL REALTY TRUST LP	10,000,000	9,859,100	3.700000000	1049	08/15/2027	CORPORATE BOND	FINANCIALS
25389JAU0	DIGITAL REALTY TRUST LP	15,000,000	14,496,900	3.600000000	1735	07/01/2029	CORPORATE BOND	FINANCIALS
254687FY7	WALT DISNEY COMPANY/THE	35,000,000	29,805,650	3.500000000	5704	05/13/2040	CORPORATE BOND	INDUSTRIALS
25468PDN3	WALT DISNEY COMPANY/THE	10,000,000	7,271,400	3.000000000	7973	07/30/2046	CORPORATE BOND	INDUSTRIALS
260543DD2	DOW CHEMICAL CO/THE	20,000,000	15,068,000	3.600000000	9542	11/15/2050	CORPORATE BOND	INDUSTRIALS
26442UAK0	DUKE ENERGY PROGRESS LLC	5,000,000	3,166,000	2.500000000	9450	08/15/2050	CORPORATE BOND	INDUSTRIALS
278642AY9	EBAY INC	5,000,000	4,467,550	2.600000000	2413	05/10/2031	CORPORATE BOND	INDUSTRIALS
29250NBF1	ENBRIDGE INC	20,000,000	16,795,400	2.500000000	3227	08/01/2033	CORPORATE BOND	OTHER GLOBAL CORP BONDS
29379VAY9	ENTERPRISE PRODUCTS OPER	15,000,000	13,645,200	4.450000000	6712	02/15/2043	CORPORATE BOND	INDUSTRIALS
29379VBL6	ENTERPRISE PRODUCTS OPER	5,878,000	5,861,718	3.950000000	868	02/15/2027	CORPORATE BOND	INDUSTRIALS
29379VBT9	ENTERPRISE PRODUCTS OPER	10,000,000	9,994,200	4.150000000	1477	10/16/2028	CORPORATE BOND	INDUSTRIALS
29379VBV4	ENTERPRISE PRODUCTS OPER	15,000,000	14,323,050	3.125000000	1765	07/31/2029	CORPORATE BOND	INDUSTRIALS
29446MAB8	EQUINOR ASA	10,000,000	9,854,800	3.625000000	1441	09/10/2028	CORPORATE BOND	OTHER GLOBAL CORP BONDS
30037HAA4	EVERGY MISSOURI W STORM	12,000,000	12,415,560	5.104000000	5906	12/01/2040	CORPORATE BOND	OTHER CORPORATE BONDS
30040WAL2	EVERSOURCE ENERGY	4,000,000	3,492,600	2.550000000	2357	03/15/2031	CORPORATE BOND	INDUSTRIALS
30231GBD3	EXXON MOBIL CORPORATION	25,000,000	24,301,500	2.275000000	685	08/16/2026	CORPORATE BOND	INDUSTRIALS
34959EAB5	FORTINET INC	3,000,000	2,605,050	2.200000000	2357	03/15/2031	CORPORATE BOND	INDUSTRIALS
369550BM9	GENERAL DYNAMICS CORP	11,768,001	11,503,692	3.625000000	2009	04/01/2030	CORPORATE BOND	INDUSTRIALS
37045XDQ6	GENERAL MOTORS FINL CO	25,000,000	25,019,500	6.418530220	879	02/26/2027	CORPORATE BOND	INDUSTRIALS
37045XDR4	GENERAL MOTORS FINL CO	20,000,000	19,039,000	2.350000000	879	02/26/2027	CORPORATE BOND	INDUSTRIALS
37045XDS2	GENERAL MOTORS FINL CO	10,000,000	8,745,700	3.100000000	2660	01/12/2032	CORPORATE BOND	INDUSTRIALS
377373AH8	GLAXOSMITHKLINE CAPITAL	10,000,000	9,714,200	3.375000000	1705	06/01/2029	CORPORATE BOND	OTHER GLOBAL CORP BONDS
38141GXG4	GOLDMAN SACHS GROUP INC	25,000,000	22,953,000	2.600000000	1956	02/07/2030	CORPORATE BOND	FINANCIALS
38141GXJ8	GOLDMAN SACHS GROUP INC	15,000,000	14,907,150	3.500000000	183	04/01/2025	CORPORATE BOND	FINANCIALS
38141GYN8	GOLDMAN SACHS GROUP INC	10,000,000	8,785,700	2.649999600	2943	10/21/2032	CORPORATE BOND	FINANCIALS
38141GYR9	GOLDMAN SACHS GROUP INC	40,000,000	40,029,200	6.330260688	1116	10/21/2027	CORPORATE BOND	FINANCIALS
38148LAC0	GOLDMAN SACHS GROUP INC	50,000,000	49,773,000	3.500000000	115	01/23/2025	CORPORATE BOND	FINANCIALS
437076BW1	HOME DEPOT INC	10,000,000	9,973,700	3.900000000	1528	12/06/2028	CORPORATE BOND	INDUSTRIALS
437076BY7	HOME DEPOT INC	30,000,000	28,643,100	2.950000000	1719	06/15/2029	CORPORATE BOND	INDUSTRIALS
437076CC4	HOME DEPOT INC	25,000,000	20,894,000	3.300000000	5676	04/15/2040	CORPORATE BOND	INDUSTRIALS
437076CK6	HOME DEPOT INC	15,000,000	10,140,450	2.750000000	9846	09/15/2051	CORPORATE BOND	INDUSTRIALS
437076CS9	HOME DEPOT INC	11,500,000	11,762,430	4.500000000	2907	09/15/2032	CORPORATE BOND	OTHER CORPORATE BONDS
438516CE4	HONEYWELL INTERNATIONAL	20,000,000	18,733,600	1.100000000	882	03/01/2027	CORPORATE BOND	INDUSTRIALS
440452AF7	HORMEL FOODS CORP	7,000,000	6,161,820	1.800000000	2080	06/11/2030	CORPORATE BOND	INDUSTRIALS
45167RAH7	IDEX CORP	10,000,000	8,851,900	2.625000000	2449	06/15/2031	CORPORATE BOND	INDUSTRIALS
458140BH2	INTEL CORP	20,000,000	18,003,000	2.450000000	1872	11/15/2029	CORPORATE BOND	INDUSTRIALS

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2024**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
458140BJ8	INTEL CORP	40,000,000	26,906,000	3.250000000	9177	11/15/2049	CORPORATE BOND	INDUSTRIALS
45866FAN4	INTERCONTINENTALEXCHANGE	20,000,000	16,567,440	1.850000000	2907	09/15/2032	CORPORATE BOND	FINANCIALS
45866FAP9	INTERCONTINENTALEXCHANGE	15,000,000	11,317,335	2.650000000	5829	09/15/2040	CORPORATE BOND	FINANCIALS
45866FAU8	INTERCONTINENTAL EXCHANGE	10,000,000	10,014,110	4.000000000	1080	09/15/2027	CORPORATE BOND	OTHER CORPORATE BONDS
45866FAW4	INTERCONTINENTAL EXCHANGE	20,000,000	20,203,700	4.600000000	3088	03/15/2033	CORPORATE BOND	OTHER CORPORATE BONDS
46124HAD8	INTUIT INC	5,000,000	4,355,900	1.650000000	2114	07/15/2030	CORPORATE BOND	INDUSTRIALS
46625HJZ4	JPMORGAN CHASE&CO	20,000,000	19,991,800	4.125000000	806	12/15/2026	CORPORATE BOND	FINANCIALS
46625HKC3	JPMORGAN CHASE&CO	25,000,000	24,859,000	3.125000000	115	01/23/2025	CORPORATE BOND	FINANCIALS
46647PBD7	JPMORGAN CHASE&CO	10,000,000	9,726,300	3.701998800	2044	05/06/2030	CORPORATE BOND	FINANCIALS
46647PBE5	JPMORGAN CHASE&CO	35,000,000	32,424,350	2.738998800	2206	10/15/2030	CORPORATE BOND	FINANCIALS
46647PCQ7	JPMORGAN CHASE&CO	15,000,000	15,044,850	5.601531077	1087	09/22/2027	CORPORATE BOND	FINANCIALS
46647PCS3	JPMORGAN CHASE&CO	25,000,000	25,018,000	5.715899514	436	12/10/2025	CORPORATE BOND	FINANCIALS
46647PCU8	JPMORGAN CHASE&CO	10,000,000	8,999,000	2.963001600	3039	01/25/2033	CORPORATE BOND	FINANCIALS
46647PDH6	JPMORGAN CHASE&CO	40,000,000	40,855,200	4.911998400	3220	07/25/2033	CORPORATE BOND	OTHER CORPORATE BONDS
48305QAC7	KAISER FOUNDATION HOSPIT	6,127,000	6,005,808	3.150000000	943	05/01/2027	CORPORATE BOND	INDUSTRIALS
48305QAE3	KAISER FOUNDATION HOSPIT	10,000,000	7,613,700	3.266000000	9163	11/01/2049	CORPORATE BOND	INDUSTRIALS
494368CB7	KIMBERLY-CLARK CORP	15,000,000	14,298,600	3.100000000	2003	03/26/2030	CORPORATE BOND	INDUSTRIALS
50540RAQ5	LABORATORY CORP OF AMER	4,500,000	4,473,315	3.600000000	124	02/01/2025	CORPORATE BOND	INDUSTRIALS
50540RAX0	LABORATORY CORP OF AMER	20,000,000	19,098,000	1.550000000	609	06/01/2026	CORPORATE BOND	INDUSTRIALS
532457BV9	ELI LILLY&CO	8,121,000	7,938,846	3.375000000	1627	03/15/2029	CORPORATE BOND	INDUSTRIALS
532457CK2	ELI LILLY&CO	10,000,000	10,241,800	4.500000000	1593	02/09/2029	CORPORATE BOND	OTHER CORPORATE BONDS
532457CL0	ELI LILLY&CO	10,000,000	10,223,000	4.700000000	3419	02/09/2034	CORPORATE BOND	OTHER CORPORATE BONDS
539830BB4	LOCKHEED MARTIN CORP	10,000,000	9,072,100	4.070000000	6650	12/15/2042	CORPORATE BOND	INDUSTRIALS
539830BC2	LOCKHEED MARTIN CORP	10,600,000	9,866,798	3.600000000	3804	03/01/2035	CORPORATE BOND	INDUSTRIALS
539830BD0	LOCKHEED MARTIN CORP	10,000,000	8,613,400	3.800000000	7457	03/01/2045	CORPORATE BOND	INDUSTRIALS
539830BQ1	LOCKHEED MARTIN CORP	2,000,000	1,389,000	2.800000000	9389	06/15/2050	CORPORATE BOND	INDUSTRIALS
539830CC1	LOCKHEED MARTIN CORP	5,000,000	5,091,200	4.500000000	1599	02/15/2029	CORPORATE BOND	OTHER CORPORATE BONDS
539830CD9	LOCKHEED MARTIN CORP	5,000,000	5,125,600	4.800000000	3606	08/15/2034	CORPORATE BOND	OTHER CORPORATE BONDS
548661DZ7	LOWE'S COS INC	7,000,000	4,758,530	3.000000000	9511	10/15/2050	CORPORATE BOND	INDUSTRIALS
59156RBN7	METLIFE INC	15,000,000	13,081,200	4.050000000	7457	03/01/2045	CORPORATE BOND	FINANCIALS
594918AU8	MICROSOFT CORP	10,000,000	9,093,600	3.750000000	6787	05/01/2043	CORPORATE BOND	INDUSTRIALS
594918BC7	MICROSOFT CORP	10,000,000	9,551,400	3.500000000	3787	02/12/2035	CORPORATE BOND	INDUSTRIALS
594918BS2	MICROSOFT CORP	35,000,000	32,633,650	3.450000000	4330	08/08/2036	CORPORATE BOND	INDUSTRIALS
594918BY9	MICROSOFT CORP	20,000,000	19,820,800	3.300000000	859	02/06/2027	CORPORATE BOND	INDUSTRIALS
594918CE2	MICROSOFT CORP	25,000,000	18,354,750	2.921000000	10030	03/17/2052	CORPORATE BOND	INDUSTRIALS
59523UAN7	MID-AMERICA APARTMENTS L	40,000,000	39,467,200	3.600000000	974	06/01/2027	CORPORATE BOND	FINANCIALS
59523UAW7	MID-AMERICA APARTMENTS	10,000,000	10,405,200	5.300000000	2694	02/15/2032	CORPORATE BOND	OTHER CORPORATE BONDS
595620AT2	MIDAMERICAN ENERGY CO	5,000,000	4,912,000	3.650000000	1658	04/15/2029	CORPORATE BOND	INDUSTRIALS
595620AV7	MIDAMERICAN ENERGY CO	25,000,000	18,307,750	3.150000000	9328	04/15/2050	CORPORATE BOND	INDUSTRIALS
61746BEF9	MORGAN STANLEY	20,000,000	19,819,600	3.625000000	842	01/20/2027	CORPORATE BOND	FINANCIALS
61747YEG6	MORGAN STANLEY	20,000,000	19,959,400	1.163998800	386	10/21/2025	CORPORATE BOND	FINANCIALS
61747YEH4	MORGAN STANLEY	10,000,000	8,729,000	2.511000000	2942	10/20/2032	CORPORATE BOND	FINANCIALS
61747YEK7	MORGAN STANLEY	10,000,000	9,603,300	2.475000000	1208	01/21/2028	CORPORATE BOND	FINANCIALS
61747YEL5	MORGAN STANLEY	7,000,000	6,252,750	2.943000000	3035	01/21/2033	CORPORATE BOND	FINANCIALS
61761JVL0	MORGAN STANLEY	60,000,000	59,941,800	3.700000000	23	10/23/2024	CORPORATE BOND	FINANCIALS
637432NP6	NATIONAL RURAL UTIL COOP	10,000,000	9,780,800	3.400000000	1225	02/07/2028	CORPORATE BOND	FINANCIALS
651639AZ9	NEWMONT CORP	5,000,000	4,433,100	2.600000000	2845	07/15/2032	CORPORATE BOND	INDUSTRIALS
65339KBR0	NEXTERA ENERGY CAPITAL	5,000,000	4,469,050	2.250000000	2070	06/01/2030	CORPORATE BOND	INDUSTRIALS
654106AJ2	NIKE INC	2,000,000	1,949,140	2.750000000	908	03/27/2027	CORPORATE BOND	INDUSTRIALS
654106AL7	NIKE INC	20,000,000	16,773,000	3.250000000	5657	03/27/2040	CORPORATE BOND	INDUSTRIALS
654106AM5	NIKE INC	5,000,000	3,943,100	3.375000000	9309	03/27/2050	CORPORATE BOND	INDUSTRIALS
665772CR8	NORTHERN STATES PWR-MINN	25,000,000	17,482,000	2.900000000	9283	03/01/2050	CORPORATE BOND	INDUSTRIALS
665859AV6	NORTHERN TRUST CORP	10,000,000	8,913,400	1.950000000	2039	05/01/2030	CORPORATE BOND	FINANCIALS
67066GAM6	NVIDIA CORP	20,000,000	18,492,200	1.550000000	1354	06/15/2028	CORPORATE BOND	INDUSTRIALS
682680BL6	ONEOK INC	25,000,000	26,711,750	6.050000000	3258	09/01/2033	CORPORATE BOND	OTHER CORPORATE BONDS
682680BV4	ONEOK INC	7,500,000	7,136,325	5.150000000	6954	10/15/2043	CORPORATE BOND	OTHER CORPORATE BONDS
68389XBM6	ORACLE CORP	5,000,000	4,859,400	2.650000000	653	07/15/2026	CORPORATE BOND	INDUSTRIALS
68389XCC7	ORACLE CORP	20,000,000	19,225,000	1.650000000	541	03/25/2026	CORPORATE BOND	INDUSTRIALS

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2024**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
693475AZ8	PNC FINANCIAL SERVICES	25,000,000	22,930,250	2.550000000	1940	01/22/2030	CORPORATE BOND	FINANCIALS
693475BE4	PNC FINANCIAL SERVICES GROUP INC	15,000,000	14,786,550	4.626000000	3171	06/06/2033	CORPORATE BOND	OTHER CORPORATE BONDS
693475BK0	PNC FINANCIAL SERVICES	10,000,000	10,335,200	5.353999200	1524	12/02/2028	CORPORATE BOND	OTHER CORPORATE BONDS
693475BS3	PNC FINANCIAL SERVICES	10,000,000	10,783,100	5.938999200	1219	08/18/2034	CORPORATE BOND	OTHER CORPORATE BONDS
69371RR65	PACCAR FINANCIAL CORP	10,000,000	9,557,600	2.000000000	857	02/04/2027	CORPORATE BOND	INDUSTRIALS
69371RR73	PACCAR FINANCIAL CORP	18,000,000	17,840,520	2.850000000	189	04/07/2025	CORPORATE BOND	OTHER CORPORATE BONDS
713448DN5	PEPSICO INC	4,000,000	3,888,080	2.375000000	736	10/06/2026	CORPORATE BOND	INDUSTRIALS
713448EL8	PEPSICO INC	10,000,000	9,439,500	2.625000000	1763	07/29/2029	CORPORATE BOND	INDUSTRIALS
713448EP9	PEPSICO INC	20,000,000	14,293,600	2.875000000	9146	10/15/2049	CORPORATE BOND	INDUSTRIALS
713448FF0	PEPSICO INC	10,000,000	7,471,600	2.625000000	6230	10/21/2041	CORPORATE BOND	INDUSTRIALS
716973AD4	PFIZER INVT ENTERPRISES	20,000,000	20,494,200	4.650000000	2057	05/19/2030	CORPORATE BOND	OTHER GLOBAL CORP BONDS
716973AG7	PFIZER INVT ENTERPRISES	15,000,000	15,516,600	5.300000000	10458	05/19/2053	CORPORATE BOND	OTHER GLOBAL CORP BONDS
717081EC3	PFIZER INC	20,000,000	19,057,400	4.000000000	4459	12/15/2036	CORPORATE BOND	INDUSTRIALS
717081EW9	PFIZER INC	3,000,000	2,783,100	2.625000000	2009	04/01/2030	CORPORATE BOND	INDUSTRIALS
717081FA6	PFIZER INC	5,000,000	3,465,000	2.700000000	9371	05/28/2050	CORPORATE BOND	INDUSTRIALS
71710TAJ7	PG&E RECOVERY FDG LLC	25,000,000	26,452,500	5.529000000	9740	06/01/2051	CORPORATE BOND	OTHER CORPORATE BONDS
718546AK0	PHILLIPS 66	15,000,000	14,653,800	4.650000000	3698	11/15/2034	CORPORATE BOND	INDUSTRIALS
731011AU6	REPUBLIC OF POLAND	10,000,000	9,882,400	3.250000000	553	04/06/2026	CORPORATE BOND	OTHER CORPORATE BONDS
74251VAS1	PRINCIPAL FINANCIAL GRP	18,000,000	15,903,000	2.125000000	2084	06/15/2030	CORPORATE BOND	FINANCIALS
742718EP0	PROCTER&GAMBLE CO/THE	5,000,000	4,922,350	2.700000000	490	02/02/2026	CORPORATE BOND	INDUSTRIALS
742718FH7	PROCTER&GAMBLE CO/THE	30,000,000	28,737,900	3.000000000	2002	03/25/2030	CORPORATE BOND	INDUSTRIALS
742718FW4	PROCTER&GAMBLE CO/THE	13,000,000	11,744,720	2.300000000	2680	02/01/2032	CORPORATE BOND	INDUSTRIALS
743315AX1	PROGRESSIVE CORP	5,000,000	4,233,500	3.950000000	9308	03/26/2050	CORPORATE BOND	FINANCIALS
74340XB2	PROLOGIS LP	17,500,000	15,802,500	2.250000000	2023	04/15/2030	CORPORATE BOND	INDUSTRIALS
74340XBP5	PROLOGIS LP	5,000,000	3,495,800	3.000000000	9328	04/15/2050	CORPORATE BOND	INDUSTRIALS
74340XBQ3	PROLOGIS LP	5,000,000	2,853,250	2.125000000	9511	10/15/2050	CORPORATE BOND	INDUSTRIALS
74432QCF0	PRUDENTIAL FINANCIAL INC	30,000,000	23,741,700	3.700000000	9660	03/13/2051	CORPORATE BOND	FINANCIALS
74456QBL9	PUBLIC SERVICE ELECTRIC	4,488,000	4,439,440	3.000000000	227	05/15/2025	CORPORATE BOND	INDUSTRIALS
748149AN1	PROVINCE OF QUEBEC	15,000,000	14,636,100	2.750000000	924	04/12/2027	CORPORATE BOND	OTHER GLOBAL CORP BONDS
78016FZS6	ROYAL BANK OF CANADA	20,000,000	20,122,800	4.240000000	1037	08/03/2027	CORPORATE BOND	OTHER GLOBAL CORP BONDS
79466LAH7	SALESFORCE.COM INC	10,000,000	9,166,300	1.500000000	1384	07/15/2028	CORPORATE BOND	INDUSTRIALS
79466LAJ3	SALESFORCE.COM INC	5,000,000	4,341,000	1.950000000	2479	07/15/2031	CORPORATE BOND	INDUSTRIALS
79466LAK0	SALESFORCE.COM INC	10,000,000	7,562,500	2.700000000	6132	07/15/2041	CORPORATE BOND	INDUSTRIALS
822582CE0	SHELL INTERNATIONAL FIN	15,000,000	10,862,550	3.125000000	9169	11/07/2049	CORPORATE BOND	OTHER GLOBAL CORP BONDS
824348BJ4	SHERWIN-WILLIAMS CO	15,000,000	14,109,300	2.950000000	1780	08/15/2029	CORPORATE BOND	INDUSTRIALS
824348BM7	SHERWIN-WILLIAMS CO	10,000,000	7,356,700	3.300000000	9358	05/15/2050	CORPORATE BOND	INDUSTRIALS
842587DS3	SOUTHERN CO	5,000,000	5,244,650	5.500000000	1627	03/15/2029	CORPORATE BOND	OTHER CORPORATE BONDS
842587DT1	SOUTHERN CO	5,000,000	5,366,600	5.700000000	3453	03/15/2034	CORPORATE BOND	OTHER CORPORATE BONDS
845437BS0	SOUTHWESTERN ELEC POWER	10,000,000	9,643,800	1.650000000	531	03/15/2026	CORPORATE BOND	INDUSTRIALS
857477BG7	STATE STREET CORP	10,000,000	9,226,500	2.400000000	1942	01/24/2030	CORPORATE BOND	FINANCIALS
87612EBJ4	TARGET CORP	3,000,000	2,755,710	2.350000000	1964	02/15/2030	CORPORATE BOND	INDUSTRIALS
87612EBM7	TARGET CORP	5,000,000	4,803,000	1.950000000	837	01/15/2027	CORPORATE BOND	INDUSTRIALS
87612EBN5	TARGET CORP	10,000,000	7,088,500	2.950000000	9968	01/15/2052	CORPORATE BOND	INDUSTRIALS
87612EBP0	TARGET CORP	11,500,000	11,675,835	4.500000000	2907	09/15/2032	CORPORATE BOND	OTHER CORPORATE BONDS
882508BF0	TEXAS INSTRUMENTS INC	4,000,000	3,711,440	3.875000000	5279	03/15/2039	CORPORATE BOND	INDUSTRIALS
882508BJ2	TEXAS INSTRUMENTS INC	5,000,000	4,414,950	1.750000000	2042	05/04/2030	CORPORATE BOND	INDUSTRIALS
88579YBH3	3M COMPANY	6,150,000	6,081,858	2.000000000	137	02/14/2025	CORPORATE BOND	INDUSTRIALS
89114TZD7	TORONTO-DOMINION BANK	50,000,000	47,671,500	1.200000000	611	06/03/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
89114TZH8	TORONTO-DOMINION BANK	50,000,000	49,897,000	5.705898288	710	09/10/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
89114TZN5	TORONTO-DOMINION BANK	25,000,000	23,959,750	1.950000000	834	01/12/2027	CORPORATE BOND	OTHER GLOBAL CORP BONDS
89114TQ8	TORONTO-DOMINION BANK	15,000,000	13,141,500	2.450000000	2660	01/12/2032	CORPORATE BOND	OTHER GLOBAL CORP BONDS
89236TJK2	TOYOTA MOTOR CREDIT CORP	40,000,000	38,136,000	1.125000000	626	06/18/2026	CORPORATE BOND	INDUSTRIALS
89417EAL3	TRAVELERS COS INC	10,000,000	8,299,800	3.750000000	7897	05/15/2046	CORPORATE BOND	FINANCIALS
904764AY3	UNILEVER CAPITAL CORP	14,370,000	14,031,874	2.900000000	947	05/05/2027	CORPORATE BOND	INDUSTRIALS
907818FK9	UNION PACIFIC CORP	35,000,000	26,415,550	3.250000000	9259	02/05/2050	CORPORATE BOND	INDUSTRIALS
907818FX1	UNION PACIFIC CORP	9,000,000	8,188,290	2.800000000	2693	02/14/2032	CORPORATE BOND	INDUSTRIALS
911312CA2	UNITED PARCEL SVCS INC	10,000,000	10,009,100	5.050000000	10381	03/03/2053	CORPORATE BOND	OTHER CORPORATE BONDS
91159HHW3	US BANCORP	10,000,000	9,395,600	3.000000000	1764	07/30/2029	CORPORATE BOND	FINANCIALS

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2024**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
91159HJB7	US BANCORP	4,000,000	3,375,720	2.490998400	4417	11/03/2036	CORPORATE BOND	FINANCIALS
91324PDS8	UNITEDHEALTH GROUP INC	20,000,000	18,970,200	2.875000000	1780	08/15/2029	CORPORATE BOND	INDUSTRIALS
91324PDX7	UNITEDHEALTH GROUP INC	3,000,000	2,674,560	2.000000000	2053	05/15/2030	CORPORATE BOND	INDUSTRIALS
91324PDY5	UNITEDHEALTH GROUP INC	32,000,000	24,493,760	2.750000000	5706	05/15/2040	CORPORATE BOND	INDUSTRIALS
914886AB2	UNIV OF SOUTHERN CALIFOR	21,762,000	18,548,188	3.028000000	5479	10/01/2039	CORPORATE BOND	INDUSTRIALS
92343VCM4	VERIZON COMMUNICATIONS	16,500,000	16,044,270	5.012000000	10917	08/21/2054	CORPORATE BOND	INDUSTRIALS
92343VCQ5	VERIZON COMMUNICATIONS	15,000,000	14,649,150	4.400000000	3684	11/01/2034	CORPORATE BOND	INDUSTRIALS
92343VFE9	VERIZON COMMUNICATIONS	3,000,000	2,827,020	3.150000000	1999	03/22/2030	CORPORATE BOND	INDUSTRIALS
92343VFF6	VERIZON COMMUNICATIONS	2,000,000	1,950,040	3.000000000	903	03/22/2027	CORPORATE BOND	INDUSTRIALS
92343VFT6	VERIZON COMMUNICATIONS	5,000,000	3,684,050	2.650000000	5895	11/20/2040	CORPORATE BOND	INDUSTRIALS
92343VFU3	VERIZON COMMUNICATIONS	25,000,000	16,954,500	2.875000000	9547	11/20/2050	CORPORATE BOND	INDUSTRIALS
92343VGB4	VERIZON COMMUNICATIONS	4,000,000	3,097,520	3.550000000	9669	03/22/2051	CORPORATE BOND	INDUSTRIALS
92343VGJ7	VERIZON COMMUNICATIONS	3,000,000	2,678,760	2.550000000	2363	03/21/2031	CORPORATE BOND	INDUSTRIALS
92343VGN8	VERIZON COMMUNICATIONS	29,150,000	25,113,891	2.355000000	2723	03/15/2032	CORPORATE BOND	OTHER CORPORATE BONDS
92826CAD4	VISA INC	15,060,000	14,901,418	3.150000000	440	12/14/2025	CORPORATE BOND	FINANCIALS
92826CAH5	VISA INC	20,000,000	19,445,200	2.750000000	1080	09/15/2027	CORPORATE BOND	FINANCIALS
92826CAK8	VISA INC	5,000,000	3,933,000	2.700000000	5676	04/15/2040	CORPORATE BOND	FINANCIALS
92826CAL6	VISA INC	5,000,000	4,777,550	1.900000000	927	04/15/2027	CORPORATE BOND	FINANCIALS
92939UAG1	WEC ENERGY GROUP INC	7,000,000	6,458,690	2.200000000	1537	12/15/2028	CORPORATE BOND	INDUSTRIALS
94106BAG6	WASTE CONNECTIONS INC	10,000,000	10,264,400	5.000000000	3439	03/01/2034	CORPORATE BOND	OTHER GLOBAL CORP BONDS
94106LBS7	WASTE MANAGEMENT INC	15,000,000	14,875,500	4.150000000	2754	04/15/2032	CORPORATE BOND	OTHER CORPORATE BONDS
94974BGH7	WELLS FARGO&COMPANY	25,000,000	24,817,750	3.000000000	142	02/19/2025	CORPORATE BOND	FINANCIALS
94974BGP9	WELLS FARGO&COMPANY	25,000,000	24,786,750	3.550000000	364	09/29/2025	CORPORATE BOND	FINANCIALS
95040QAR5	WELLTOWER INC	10,000,000	9,516,900	3.850000000	2815	06/15/2032	CORPORATE BOND	OTHER CORPORATE BONDS
98388MAD9	XCEL ENERGY INC	25,000,000	24,767,000	4.600000000	2801	06/01/2032	CORPORATE BOND	OTHER CORPORATE BONDS
98389BAR1	XCEL ENERGY INC	10,858,000	10,737,585	3.300000000	244	06/01/2025	CORPORATE BOND	INDUSTRIALS
98459LAB9	YALE UNIVERSITY	37,171,000	32,451,026	1.482000000	2023	04/15/2030	CORPORATE BOND	INDUSTRIALS
		4,337,455,001	4,016,682,593					
4581X0BX5	INTER-AMERICAN DEVEL BK	10,000,000	8,583,100	3.200000000	6520	08/07/2042	CORPORATE BOND	SUPRANATIONAL
459052L53	INTL BK RECON&DEVELOP	25,000,000	24,932,250	.000000000	21	10/21/2024	CORPORATE BOND	SUPRANATIONAL
4581X0DY1	INTER-AMERICAN DEVEL BK	50,000,000	49,965,000	5.324001323	716	09/16/2026	CORPORATE BOND	SUPRANATIONAL
45818KK92	INTL AMERICAN DEV BANK	80,000,000	79,824,000	.000000000	17	10/17/2024	CORPORATE BOND	SUPRANATIONAL
459052S64	INTL BK RECON&DEVELOP	88,000,000	87,238,800	.000000000	70	12/09/2024	CORPORATE BOND	SUPRANATIONAL
459052S80	INTL BK RECON&DEVELOP	90,000,000	89,199,000	.000000000	72	12/11/2024	CORPORATE BOND	SUPRANATIONAL
45818KR20	INTER AMERICAN DEV BANK	100,000,000	99,272,000	.000000000	58	11/27/2024	CORPORATE BOND	SUPRANATIONAL
459052R40	INTL BK RECON&DEVELOP	120,000,000	119,096,400	.000000000	60	11/29/2024	CORPORATE BOND	SUPRANATIONAL
		563,000,000	558,110,550					
3134GWVN3	FED HOME LN MTG CORP	50,000,000	48,334,000	.600000000	365	09/30/2025	FHLMC	AGENCY BONDS
3132AARQ9	FED HOME LN MTG CORP POOL #ZS9495	15,691,533	14,916,057	3.500000000	7671	10/01/2045	FHLMC	AGENCY POOLS
3132AC3B4	FED HOME LN MTG CORP POOL #ZT0794	15,768,637	15,815,786	4.500000000	8767	10/01/2048	FHLMC	AGENCY POOLS
3132DMNQ4	FED HOME LN MTG CORP POOL #SD0399	24,644,989	23,454,882	3.500000000	9375	06/01/2050	FHLMC	AGENCY POOLS
3132DMTD7	FED HOME LN MTG CORP POOL #SD0548	26,986,249	23,533,359	2.500000000	9648	03/01/2051	FHLMC	AGENCY POOLS
3132DMTG0	FED HOME LN MTG CORP POOL #SD0551	38,941,420	33,954,971	2.500000000	9648	03/01/2051	FHLMC	AGENCY POOLS
3132DNGY3	FED HOME LOAN MTGE CORP POOL #SD1115	38,411,696	37,085,340	4.000000000	10136	07/01/2052	FHLMC	AGENCY POOLS
3132DNYV9	FED HOME LOAN MTGE CORP POOL #SD1624	25,078,093	25,555,078	5.000000000	10198	09/01/2052	FHLMC	AGENCY POOLS
3132DPL71	FED HOME LOAN MTGE CORP POOL #SD2150	22,690,456	22,351,687	4.500000000	10289	12/01/2052	FHLMC	AGENCY POOLS
3132DT3D0	FED HOME LOAN MTGE CORP POOL #SD6196	14,833,253	14,841,856	5.000000000	10624	11/01/2053	FHLMC	AGENCY POOLS
3132DTHM5	FED HOME LOAN MTGE CORP POOL #SD5636	49,179,790	49,949,946	5.500000000	10836	06/01/2054	FHLMC	AGENCY POOLS
3132DV5C5	FED HOME LN MTG CORP POOL #SD8043	6,211,287	5,441,584	2.500000000	9224	01/01/2050	FHLMC	AGENCY POOLS
3132DVK79	FED HOME LN MTG CORP POOL #SD7518	24,373,144	22,333,112	3.000000000	9375	06/01/2050	FHLMC	AGENCY POOLS
3132DVK87	FED HOME LN MTG CORP POOL #SD7519	9,930,676	9,455,592	3.500000000	9344	05/01/2050	FHLMC	AGENCY POOLS
3132XC5G1	FED HOME LN MTG CORP POOL #G67719	17,069,204	17,170,424	4.500000000	8859	01/01/2049	FHLMC	AGENCY POOLS
3133A1CM2	FED HOME LN MTG CORP POOL #QA6376	2,876,424	2,511,981	2.500000000	9224	01/01/2050	FHLMC	AGENCY POOLS
3133AHAV9	FED HOME LN MTG CORP POOL #QB9920	23,761,074	20,721,083	2.500000000	9648	03/01/2051	FHLMC	AGENCY POOLS
3133B3XC6	FED HOME LN MTG CORP POOL #QD6075	34,688,033	30,161,245	2.500000000	9985	02/01/2052	FHLMC	AGENCY POOLS

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2024**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
3133BDQX6	FED HOME LOAN MTGE CORP POOL #QE4070	20,470,480	20,512,853	5.000000000	10106	06/01/2052	FHLMC	AGENCY POOLS
3133BKE70	FED HOME LOAN MTGE CORP POOL #QE9158	22,301,527	22,327,397	5.000000000	10198	09/01/2052	FHLMC	AGENCY POOLS
3133KH5M4	FED HOME LN MTG CORP POOL #RA2652	29,898,369	26,230,437	2.500000000	9344	05/01/2050	FHLMC	AGENCY POOLS
3133KHSB3	FED HOME LN MTG CORP POOL #RA2314	7,394,462	6,977,710	3.500000000	9283	03/01/2050	FHLMC	AGENCY POOLS
3133KJE32	FED HOME LN MTG CORP POOL #RA2854	29,073,146	25,137,515	2.500000000	9375	06/01/2050	FHLMC	AGENCY POOLS
3133KJMD1	FED HOME LN MTG CORP POOL #RA3056	1,349,709	1,229,369	3.000000000	9405	07/01/2050	FHLMC	AGENCY POOLS
3133KLBD8	FED HOME LN MTG CORP POOL #RA4536	15,633,436	14,195,629	3.000000000	9589	01/01/2051	FHLMC	AGENCY POOLS
3133KN7E7	FED HOME LOAN MTGE CORP POOL #RA7193	21,371,435	19,998,961	3.500000000	10045	04/01/2052	FHLMC	AGENCY POOLS
3133KPUA4	FED HOME LOAN MTGE CORP POOL #RA7777	17,467,770	17,182,172	4.500000000	10167	08/01/2052	FHLMC	AGENCY POOLS
3133WAW46	FED HOME LOAN MTGE CORP POOL #QI4267	14,178,648	14,547,010	6.000000000	10775	04/01/2054	FHLMC	AGENCY POOLS
3133WFYA9	FED HOME LOAN MTGE CORP POOL #QI8805	16,983,810	17,249,776	5.500000000	10866	07/01/2054	FHLMC	AGENCY POOLS
31346YXG3	FED HOME LN MTG CORP POOL #QA5179	3,129,532	2,734,366	2.500000000	9193	12/01/2049	FHLMC	AGENCY POOLS
3136ANK48	FED NATL MTG ASSN	5,456,691	5,073,031	3.500000000	7573	06/25/2045	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BAQ80	FED NATL MTG ASSN	30,000,000	20,813,400	2.000000000	9429	07/25/2050	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BBB35	FED NATL MTG ASSN	6,679,296	6,106,279	3.500000000	9491	09/25/2050	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BBN73	FANNIEMAE-ACES	15,000,000	12,880,350	1.270000000	2124	07/25/2030	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BG3V1	FED NATL MTG ASSN	16,687,169	13,470,734	2.000000000	9886	10/25/2051	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BGH20	FED NATL MTG ASSN	25,828,527	21,770,607	1.000000000	9856	09/25/2051	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BH6R5	FED NATL MTG ASSN	14,580,571	11,370,659	1.500000000	9794	07/25/2051	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BHMx4	FANNIEMAE-ACES	7,800,000	6,653,010	1.658510000	2398	04/25/2031	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BHNA3	FANNIEMAE-ACES	32,000,000	26,115,840	1.683515000	3098	03/25/2033	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BJYT6	FED NATL MTG ASSN	40,000,000	27,297,600	2.250000000	9917	11/25/2051	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BLFG0	FED NATL MTG ASSN	17,272,270	14,109,717	2.000000000	10009	02/25/2052	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BLLR9	FED NATL MTG ASSN	25,320,488	21,235,862	2.500000000	10009	02/25/2052	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BLP79	FEDERAL NATIONAL MORTGAGE ASSN	25,000,000	22,859,050	2.289999600	2063	05/25/2030	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BQ5B1	FEDERAL NATIONAL MORTGAGE ASSN	6,327,236	6,327,859	5.000000000	10768	03/25/2054	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BQ5C9	FEDERAL NATIONAL MORTGAGE ASSN	17,766,360	17,667,757	5.000000000	10768	03/25/2054	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BQG29	FEDERAL NATIONAL MORTGAGE ASSN	14,547,260	14,966,658	5.500000000	10709	01/25/2054	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BQP37	FEDERAL NATIONAL MORTGAGE ASSN	35,080,171	36,201,684	5.500000000	10740	02/25/2054	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BQV89	FEDERAL NATIONAL MORTGAGE ASSN	28,250,000	29,125,468	5.500000000	10768	03/25/2054	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BR5Y4	FEDERAL NATIONAL MORTGAGE ASSN	28,019,391	28,974,572	5.500000000	10829	05/25/2054	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BSLM5	FEDERAL NATIONAL MORTGAGE ASSN	16,027,000	15,840,125	5.000000000	10890	07/25/2054	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BSLQ6	FEDERAL NATIONAL MORTGAGE ASSN	20,000,000	19,754,000	5.000000000	10890	07/25/2054	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BSQB4	FEDERAL NATIONAL MORTGAGE ASSN	27,476,805	28,034,309	5.500000000	10890	07/25/2054	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3137BDUD6	FED HOME LN MTG CORP	1,950,996	1,930,296	3.000000000	6132	07/15/2041	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FGVQ5	FED HOME LN MTG CORP	5,945,934	5,521,751	3.500000000	8659	06/15/2048	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FJEH8	FHLMC MULTI FAMILY	21,000,000	20,946,240	3.900000000	1425	08/25/2028	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3137FKUP9	FHLMC MULTIFAMILY STRUCTURED P	20,000,000	19,851,600	3.771000000	1547	12/25/2028	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FP5R2	FED HOME LN MTG CORP	3,010,863	2,645,284	3.000000000	9156	10/25/2049	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FPHK4	FHLMC MULTIFAMILY STRUCTURED P	20,000,000	18,659,000	2.425000000	1790	08/25/2029	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FPJG1	FED HOME LN MTG CORP	14,000,000	13,145,440	2.595000000	1821	09/25/2029	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FR5W2	FED HOME LN MTG CORP	13,200,990	11,647,234	3.000000000	9279	02/25/2050	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FUAG9	FED HOME LN MTG CORP	30,321,874	20,412,079	2.000000000	9429	07/25/2050	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FVUM2	FED HOME LN MTG CORP	20,000,000	14,109,600	2.000000000	9491	09/25/2050	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FYTX4	FHLMC MULTIFAMILY STRUCTURED P	50,000,000	41,273,500	2.438000000	4165	02/25/2036	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137H1PN0	FED HOME LN MTG CORP	28,653,098	25,862,000	2.000000000	9187	11/25/2049	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137H1Y75	FED HOME LN MTG CORP	19,766,757	15,736,118	1.750000000	9491	09/25/2050	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137H2NY6	FHLMC MULTIFAMILY STRUCTURED P	50,000,000	39,849,500	2.184000000	4347	08/25/2036	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137H5DP9	FHLMC MULTIFAMILY STRUCTURED P	5,000,000	4,469,000	2.346998400	2612	11/25/2031	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137H5DX2	FHLMC MULTIFAMILY STRUCTURED P	24,000,000	22,264,800	2.050000000	1517	11/25/2028	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137H5JX6	FEDERAL HOME LOAN MORTGAGE CORP	27,299,474	24,545,503	2.000000000	9521	10/25/2050	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137H8Z20	FEDERAL HOME LOAN MORTGAGE CORP	30,000,000	28,308,000	4.000000000	10191	08/25/2052	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137HAQU3	FEDERAL HOME LOAN MORTGAGE CORP	20,000,000	20,644,400	5.500000000	10617	10/25/2053	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137HBG81	FEDERAL HOME LOAN MORTGAGE CORP	12,102,890	12,532,058	5.500000000	10740	02/25/2054	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137HBK78	FEDERALHOME LOAN MORTGAGE CORP	19,084,004	19,869,692	5.500000000	10740	02/25/2054	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137HBKH6	FEDERAL HOME LOAN MORTGAGE CORP	35,000,000	35,949,900	5.500000000	10740	02/25/2054	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137HCSJ2	FEDERAL HOME LOAN MORTGAGE CORP	25,000,000	25,655,250	5.500000000	10829	05/25/2054	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137HCYJ5	FEDERAL HOME LOAN MORTGAGE CORP	7,479,827	7,394,707	5.000000000	10860	06/25/2054	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2024**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
3137HDDW7	FEDERAL HOME LOAN MORTGAGE CORP	21,647,289	22,573,793	5.500000000	10860	06/25/2054	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137HDQ29	FEDERAL HOME LOAN MORTGAGE CORP	26,769,473	27,641,355	5.500000000	10890	07/25/2054	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3140A9NG1	FEDL NATL MTGE ASSN POOL #DB0390	9,940,765	10,214,533	6.000000000	10775	04/01/2054	FNMA	AGENCY POOLS
3140ADE31	FEDL NATL MTGE ASSN POOL #DB3753	12,851,160	13,024,394	5.500000000	10805	05/01/2054	FNMA	AGENCY POOLS
3140ADE80	FEDL NATL MTGE ASSN POOL #DB3758	9,942,584	10,076,312	5.500000000	10805	05/01/2054	FNMA	AGENCY POOLS
3140AGNJ9	FEDL NATL MTGE ASSN POOL #DB6692	19,058,761	19,337,972	5.500000000	10836	06/01/2054	FNMA	AGENCY POOLS
3140H6J91	FED NATL MTG ASSN POOL #BJ4787	4,854,804	4,552,544	3.500000000	8524	02/01/2048	FNMA	AGENCY POOLS
3140HFUK3	FED NATL MTG ASSN POOL #BK2385	4,893,027	4,151,978	2.500000000	9314	04/01/2050	FNMA	AGENCY POOLS
3140JBGV2	FED NATL MTG ASSN POOL #BM6511	20,937,246	18,509,363	3.000000000	9497	10/01/2050	FNMA	AGENCY POOLS
3140K13S3	FED NATL MTG ASSN POOL #BO6208	4,804,379	4,197,202	2.500000000	9193	12/01/2049	FNMA	AGENCY POOLS
3140LOSJ7	FED NATL MTG ASSN POOL #BR2320	34,394,820	28,847,968	2.000000000	9589	01/01/2051	FNMA	AGENCY POOLS
3140L8MP2	FED NATL MTG ASSN POOL #BR9365	15,097,003	13,264,227	2.500000000	9709	05/01/2051	FNMA	AGENCY POOLS
3140M5QC2	FEDL NATL MTGE ASSN POOL #BU4050	34,075,789	34,503,440	5.500000000	10501	07/01/2053	FNMA	AGENCY POOLS
3140MF3Z4	FEDL NATL MTGE ASSN POOL #BV2615	19,240,175	18,949,071	4.500000000	10136	07/01/2052	FNMA	AGENCY POOLS
3140N17G2	FEDL NATL MTGE ASSN POOL #BW8994	17,522,018	17,256,910	4.500000000	10228	10/01/2052	FNMA	AGENCY POOLS
3140NCBN8	FEDL NATL MTGE ASSN POOL #BX7244	11,207,037	11,338,944	5.500000000	10351	02/01/2053	FNMA	AGENCY POOLS
3140Q7DP9	FED NATL MTG ASSN POOL #CA0109	2,477,028	2,337,497	3.500000000	8340	08/01/2047	FNMA	AGENCY POOLS
3140QCKZ8	FED NATL MTG ASSN POOL #CA4811	5,837,561	5,508,498	3.500000000	9193	12/01/2049	FNMA	AGENCY POOLS
3140QCRF5	FED NATL MTG ASSN POOL #CA4985	4,562,270	4,305,095	3.500000000	9224	01/01/2050	FNMA	AGENCY POOLS
3140QEB76	FED NATL MTG ASSN POOL #CA6361	26,233,554	23,127,502	2.500000000	9405	07/01/2050	FNMA	AGENCY POOLS
3140QEK43	FED NATL MTG ASSN POOL #CA6614	6,023,042	5,481,088	3.000000000	9436	08/01/2050	FNMA	AGENCY POOLS
3140QKC48	FEDL NATL MTGE ASSN POOL #CB0090	20,155,156	16,756,795	2.000000000	9679	04/01/2051	FNMA	AGENCY POOLS
3140QKDT2	FED NATL MTG ASSN POOL #CB0113	22,528,719	19,663,742	2.000000000	6027	04/01/2041	FNMA	AGENCY POOLS
3140QPAS6	FEDL NATL MTGE ASSN POOL #CB3616	43,190,840	41,662,748	4.000000000	10075	05/01/2052	FNMA	AGENCY POOLS
3140QQB95	FEDL NATL MTGE ASSN POOL #CB4563	34,992,072	35,049,109	5.000000000	10198	09/01/2052	FNMA	AGENCY POOLS
3140QQD51	FEDL NATL MTGE ASSN POOL #CB4623	24,544,469	24,642,647	5.000000000	10198	09/01/2052	FNMA	AGENCY POOLS
3140QQNQ4	FEDL NATL MTGE ASSN POOL #CB4898	25,349,629	25,402,102	5.000000000	10228	10/01/2052	FNMA	AGENCY POOLS
3140QQQY4	FEDL NATL MTGE ASSN POOL #CB4970	36,113,137	36,647,973	5.500000000	10228	10/01/2052	FNMA	AGENCY POOLS
3140QQVF9	FEDL NATL MTGE ASSN POOL #CB5113	21,728,231	22,036,771	5.500000000	10259	11/01/2052	FNMA	AGENCY POOLS
3140QRAU7	FEDL NATL MTGE ASSN POOL #CB5418	27,631,141	27,213,358	4.500000000	10320	01/01/2053	FNMA	AGENCY POOLS
3140QSTW1	FEDL NATL MTGE ASSN POOL #CB6864	9,363,699	9,473,442	5.000000000	10532	08/01/2053	FNMA	AGENCY POOLS
3140X4HZ2	FED NATL MTG ASSN POOL #FM1147	11,241,025	11,425,490	5.000000000	8979	05/01/2049	FNMA	AGENCY POOLS
3140X4L87	FED NATL MTG ASSN POOL #FM1250	5,455,052	5,433,287	4.500000000	9040	07/01/2049	FNMA	AGENCY POOLS
3140X5CN1	FED NATL MTG ASSN POOL #FM1876	2,199,607	2,082,016	3.500000000	9163	11/01/2049	FNMA	AGENCY POOLS
3140X6R94	FED NATL MTG ASSN POOL #FM3211	12,351,801	10,836,729	2.500000000	9344	05/01/2050	FNMA	AGENCY POOLS
3140X75G0	FED NATL MTG ASSN POOL #FM4446	20,857,198	17,398,449	2.000000000	9497	10/01/2050	FNMA	AGENCY POOLS
3140X7DK2	FED NATL MTG ASSN POOL #FM3705	18,162,752	17,763,716	4.000000000	8737	09/01/2048	FNMA	AGENCY POOLS
3140X7G29	FED NATL MTG ASSN POOL #FM3816	12,644,729	11,147,340	2.500000000	9405	07/01/2050	FNMA	AGENCY POOLS
3140X7JY6	FED NATL MTG ASSN POOL #FM3878	9,877,554	8,707,756	2.500000000	9405	07/01/2050	FNMA	AGENCY POOLS
3140X7QK8	FED NATL MTG ASSN POOL #FM4057	19,005,451	17,295,341	3.000000000	9436	08/01/2050	FNMA	AGENCY POOLS
3140X96Y6	FED NATL MTG ASSN POOL #FM6286	30,866,463	26,919,568	2.500000000	9589	01/01/2051	FNMA	AGENCY POOLS
3140X96Z3	FED NATL MTG ASSN POOL #FM6287	22,005,885	19,196,174	2.500000000	9620	02/01/2051	FNMA	AGENCY POOLS
3140XEB45	FEDL NATL MTGE ASSN POOL #FM9958	13,844,952	12,917,202	3.500000000	9893	11/01/2051	FNMA	AGENCY POOLS
3140XFX22	FEDL NATL MTGE ASSN POOL #FS0696	38,742,880	35,124,682	3.000000000	9985	02/01/2052	FNMA	AGENCY POOLS
3140XGF95	FEDL NATL MTGE ASSN POOL #FS1091	31,284,605	29,403,462	3.500000000	10014	03/01/2052	FNMA	AGENCY POOLS
3140XGHU6	FEDL NATL MTGE ASSN POOL #FS1142	24,889,799	22,673,611	3.000000000	10014	03/01/2052	FNMA	AGENCY POOLS
3140XGLU1	FEDL NATL MTGE ASSN POOL #FS1238	34,779,730	32,882,495	3.500000000	10014	03/01/2052	FNMA	AGENCY POOLS
3140XGXE4	FEDL NATL MTGE ASSN POOL #FS1576	16,556,448	15,746,672	3.500000000	10045	04/01/2052	FNMA	AGENCY POOLS
3140XHBK2	FEDL NATL MTGE ASSN POOL #FS1841	34,794,999	33,466,874	4.000000000	10075	05/01/2052	FNMA	AGENCY POOLS
3140XHYN1	FEDL NATL MTGE ASSN POOL #FS2516	17,360,521	16,698,738	4.000000000	10136	07/01/2052	FNMA	AGENCY POOLS
3140XJLU5	FEDL NATL MTGE ASSN POOL #FS3038	43,363,813	43,385,494	4.500000000	10228	10/01/2052	FNMA	AGENCY POOLS
3140XKKW9	FEDL NATL MTGE ASSN POOL #FS3908	26,941,907	27,249,315	5.000000000	10351	02/01/2053	FNMA	AGENCY POOLS
3140XKP20	FEDL NATL MTGE ASSN POOL #FS4040	26,416,138	26,470,819	5.000000000	10351	02/01/2053	FNMA	AGENCY POOLS
3140XMNC6	FEDL NATL MTGE ASSN POOL #FS5786	19,053,787	19,959,986	6.000000000	10563	09/01/2053	FNMA	AGENCY POOLS
3140XP3R8	FEDL NATL MTGE ASSN POOL #FS8007	23,956,375	24,331,532	5.500000000	10836	06/01/2054	FNMA	AGENCY POOLS
3140XP6D6	FEDL NATL MTGE ASSN POOL #FS8067	39,093,446	39,122,766	5.000000000	10410	04/01/2053	FNMA	AGENCY POOLS
3140XPCQ0	FEDL NATL MTGE ASSN POOL #FS7278	19,330,506	19,319,681	5.000000000	10624	11/01/2053	FNMA	AGENCY POOLS
3140XPP29	FEDL NATL MTGE ASSN POOL #FS7640	24,381,403	25,067,740	6.000000000	10775	04/01/2054	FNMA	AGENCY POOLS

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2024**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
3140XPPY9	FEDL NATL MTGE ASSN POOL #FS7638	21,558,937	21,879,519	5.500000000	10775	04/01/2054	FNMA	AGENCY POOLS
3140XQMB0	FEDL NATL MTGE ASSN POOL #FS8453	19,779,058	20,088,798	5.500000000	10866	07/01/2054	FNMA	AGENCY POOLS
31418DFF4	FED NATL MTG ASSN POOL #MA3765	5,311,906	4,642,287	2.500000000	9102	09/01/2049	FNMA	AGENCY POOLS
31418DJW3	FED NATL MTG ASSN POOL #MA3876	1,224,135	1,080,667	3.000000000	9193	12/01/2049	FNMA	AGENCY POOLS
31418ES43	FEDL NATL MTGE ASSN POOL #MA5038	27,505,473	27,504,923	5.000000000	10471	06/01/2053	FNMA	AGENCY POOLS
36179VL24	GOVT NATL MTG ASSN II POOL #MA6645	5,001,234	4,357,025	2.500000000	9363	05/20/2050	GNMA2	AGENCY POOLS
36179W5D6	GOVT NATL MTGE ASSN II POOL #MA8044	16,984,505	15,954,055	3.500000000	10094	05/20/2052	GNMA2	AGENCY POOLS
36179XNJ1	GOVT NATL MTGE ASSN II POOL #MA8493	6,144,688	6,310,042	6.500000000	10308	12/20/2052	GNMA2	AGENCY POOLS
36179YAS3	GOVT NATL MTGE ASSN II POOL #MA9017	46,742,241	46,742,246	5.500000000	10520	07/20/2053	GNMA2	AGENCY POOLS
36179YDK7	GOVT NATL MTGE ASSN II POOL #MA9106	46,752,899	47,240,999	5.500000000	10551	08/20/2053	GNMA2	AGENCY POOLS
36179YFN9	GOVT NATL MTGE ASSN II POOL #MA9173	19,798,241	20,270,627	6.500000000	10582	09/20/2053	GNMA2	AGENCY POOLS
3622AB4Y5	GOVT NATL MTGE ASSN II POOL #786339	36,741,498	37,243,754	5.000000000	10217	09/20/2052	GNMA2	AGENCY POOLS
3622ACJ35	GOVT NATL MTGE ASSN II POOL #786682	8,692,102	8,881,937	6.000000000	10459	05/20/2053	GNMA2	AGENCY POOLS
3622ACVV9	GOVT NATL MTGE ASSN II POOL #787028	9,187,684	9,302,898	5.500000000	10582	09/20/2053	GNMA2	AGENCY POOLS
38382NQJ9	GOVT NATL MTG ASSN	36,648,004	31,821,096	2.500000000	9608	01/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38382P2S0	GOVT NATL MTG ASSN	20,000,000	13,826,600	2.500000000	9667	03/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38382Q2E9	GOVT NATL MTG ASSN	27,644,566	21,642,149	1.125000000	9424	07/20/2050	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38382Q3S7	GOVT NATL MTG ASSN	77,311,910	66,032,102	1.500000000	9728	05/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38382TQR8	GOVT NATL MTG ASSN	22,062,290	16,926,409	1.250000000	9728	05/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38382TUW2	GOVT NATL MTG ASSN	28,413,906	21,932,694	1.000000000	9728	05/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38382TVW1	GOVT NATL MTG ASSN	13,373,200	10,684,920	1.250000000	9728	05/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38382UF30	GOVT NATL MTG ASSN	40,118,320	32,072,992	1.250000000	9759	06/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38382URM5	GOVT NATL MTG ASSN	28,327,907	23,086,961	1.500000000	9759	06/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38382VLC1	GOVT NATL MTG ASSN	50,000,000	35,309,000	2.500000000	9759	06/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38382XHT5	GOVT NATL MTG ASSN	11,213,664	9,886,976	3.000000000	9820	08/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383AVX9	GOVT NATL MTG ASSN	17,331,492	15,086,024	2.999998800	9851	09/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383CL73	GOVT NATL MTG ASSN	27,000,000	16,398,450	2.000000000	9851	09/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383PLD1	GOVERNMENT NATIONAL MORTGAGE ASSN	38,256,809	34,630,064	3.000000000	10033	03/20/2052	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383UC73	GOVERNMENT NATIONAL MORTGAGE ASSN	22,071,000	21,031,897	5.000000000	10247	10/20/2052	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383V5N4	GOVERNMENT NATIONAL MORTGAGE ASSN	10,000,000	9,322,700	4.000000000	9121	09/20/2049	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383VSX7	GOVERNMENT NATIONAL MORTGAGE ASSN	37,177,653	37,541,622	5.000000000	9789	07/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383VYY8	GOVERNMENT NATIONAL MORTGAGE ASSN	11,121,145	11,704,227	6.000000000	10370	02/20/2053	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383WLA2	GOVERNMENT NATIONAL MORTGAGE ASSN	18,261,943	18,536,237	5.500000000	9577	12/20/2050	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383WPW0	GOVERNMENT NATIONAL MORTGAGE ASSN	17,366,951	17,687,024	5.000000000	10398	03/20/2053	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383WY59	GOVERNMENT NATIONAL MORTGAGE ASSN	13,977,910	14,034,800	5.000000000	9090	08/20/2049	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383WZ90	GOVERNMENT NATIONAL MORTGAGE ASSN	26,356,967	26,260,237	5.000000000	10398	03/20/2053	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383XK29	GOVERNMENT NATIONAL MORTGAGE ASSN	20,000,000	19,870,400	5.000000000	10429	04/20/2053	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383XLZ5	GOVERNMENT NATIONAL MORTGAGE ASSN	26,872,207	27,173,445	5.500000000	9151	10/20/2049	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38383XTS3	GOVERNMENT NATIONAL MORTGAGE ASSN	10,000,000	9,856,600	5.000000000	10429	04/20/2053	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38384B2W0	GOVERNMENT NATIONAL MORTGAGE ASSN	10,000,000	9,922,200	5.000000000	10520	07/20/2053	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38384CKE8	GOVERNMENT NATIONAL MORTGAGE ASSN	20,000,000	19,820,800	5.000000000	10551	08/20/2053	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38384D5N3	GOVERNMENT NATIONAL MORTGAGE ASSN	30,000,000	30,276,600	5.500000000	10643	11/20/2053	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38384EC52	GOVERNMENT NATIONAL MORTGAGE ASSN	10,000,000	11,025,600	6.500000000	10582	09/20/2053	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38384EQ99	GOVERNMENT NATIONAL MORTGAGE ASSN	10,000,000	10,392,300	5.500000000	10582	09/20/2053	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38384GA34	GOVERNMENT NATIONAL MORTGAGE ASSN	10,000,000	10,230,500	5.500000000	10551	08/20/2053	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38384GJK7	GOVERNMENT NATIONAL MORTGAGE ASSN	10,000,000	10,017,600	5.000000000	10643	11/20/2053	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38384GS43	GOVERNMENT NATIONAL MORTGAGE ASSN	19,038,000	19,457,217	5.500000000	10704	01/20/2054	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38384GSD3	GOVERNMENT NATIONAL MORTGAGE ASSN	11,428,768	11,381,453	5.000000000	10673	12/20/2053	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38384KFP1	GOVERNMENT NATIONAL MORTGAGE ASSN	21,637,507	21,019,107	5.000000000	9486	09/20/2050	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38384NTB1	GOVERNMENT NATIONAL MORTGAGE ASSN	14,202,940	14,637,124	5.500000000	10824	05/20/2054	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
		3,814,048,069	3,549,259,907					
576004HG3	MASSACHUSETTS STATE SPL OBLIG	7,920,200	7,863,096	4.110000000	2479	07/15/2031	GOVERNMENT BOND	MUNICIPAL - TAXABLE
57582PUE8	MASSACHUSETTS ST	13,440,000	14,230,406	5.456000000	5540	12/01/2039	GOVERNMENT BOND	MUNICIPAL - TAXABLE
576004HE8	MASSACHUSETTS STATE SPL OBLIG	15,000,000	14,905,800	3.769000000	1749	07/15/2029	GOVERNMENT BOND	MUNICIPAL - TAXABLE
4423313K8	HOUSTON TX	21,060,000	18,669,269	3.961000000	8187	03/01/2047	GOVERNMENT BOND	MUNICIPAL - TAXABLE
882830BH4	TEXAS ST TRANSPRTN COMMISSION	30,000,000	22,021,800	2.472000000	7306	10/01/2044	GOVERNMENT BOND	MUNICIPAL - TAXABLE
54438CYN6	LOS ANGELES CA CMNTY CLG DIST	31,845,000	28,384,404	1.806000000	2131	08/01/2030	GOVERNMENT BOND	MUNICIPAL - TAXABLE

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2024**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
341271AE4	FLORIDA ST BRD OF ADMIN FIN CO	35,000,000	32,735,850	1.705000000	1004	07/01/2027	GOVERNMENT BOND	MUNICIPAL - TAXABLE
341271AF1	FLORIDA ST BRD OF ADMIN FIN CO	72,595,000	64,482,509	2.154000000	2100	07/01/2030	GOVERNMENT BOND	MUNICIPAL - TAXABLE
6789084D3	OKLAHOMA STATE DEVELOPMENT FINANCE	8,000,000	7,670,160	4.380000000	7702	11/01/2045	CORPORATE BOND	MUNICIPAL - TAXABLE
		234,860,200	210,963,294					
3130AKN85	FED HOME LN BK	50,000,000	47,891,500	.550000000	477	01/20/2026	MORTGAGE RELATED	AGENCY BONDS
3130AKVR4	FED HOME LN BK	50,000,000	47,777,000	.550000000	500	02/12/2026	MORTGAGE RELATED	AGENCY BONDS
3130AKXB7	FED HOME LN BK	50,000,000	47,809,500	.580000000	499	02/11/2026	MORTGAGE RELATED	AGENCY BONDS
3130ALBC7	FED HOME LN BK	50,000,000	45,780,000	1.100000000	1243	02/25/2028	MORTGAGE RELATED	AGENCY BONDS
3130AL2X1	FED HOME LN BK	50,000,000	46,650,000	.850000000	870	02/17/2027	MORTGAGE RELATED	AGENCY BONDS
3130AL5A8	FED HOME LN BK	50,000,000	46,626,500	.900000000	879	02/26/2027	MORTGAGE RELATED	AGENCY BONDS
3133EMPNG	FED FARM CREDIT BK	50,000,000	46,581,500	.690000000	855	02/02/2027	MORTGAGE RELATED	AGENCY BONDS
3133EMQW5	FED FARM CREDIT BK	50,000,000	46,627,000	.780000000	869	02/16/2027	MORTGAGE RELATED	AGENCY BONDS
3133EMKZ4	FED FARM CREDIT BK	63,369,000	58,469,943	.790000000	994	06/21/2027	MORTGAGE RELATED	AGENCY BONDS
313384N70	FEDERAL HOME LOAN BANK	50,000,000	49,755,000	.000000000	39	11/08/2024	TREASURY BILL	GOVERNMENT AGENCY DISC
880591EU2	TENN VALLEY AUTH	10,000,000	9,823,400	2.875000000	854	02/01/2027	MORTGAGE RELATED	OTHER US GOVT AND AGENCIES
880591EP3	TENN VALLEY AUTH	30,000,000	26,286,900	3.500000000	6650	12/15/2042	MORTGAGE RELATED	OTHER US GOVT AND AGENCIES
		553,369,000	520,078,243					
31607A703	FIDELITY INSTITUTIONAL GOVERNMENT	381,000,000	381,000,000	.000000000	9223	12/31/2049	MONEY MARKET	SHORT TERM FUNDS
857492706	STATE STREET INSTITUTIONAL U.S.	687,000,000	687,000,000	.000000000	9223	12/31/2049	MONEY MARKET	SHORT TERM FUNDS
949921126	ALLSPRING GOVERNMENT MONEY MARKET	244,000,000	244,000,000	.000000000			MUTUAL FUND	SHORT TERM FUNDS
		1,312,000,000	1,312,000,000					
912797LD7	UNITED STATES TREASURY BILLS	10,000,000	9,943,000	.000000000	45	11/14/2024	TREASURY BILL	US TREASURY
912797KT3	UNITED STATES TREASURY BILLS	40,000,000	39,953,600	.000000000	10	10/10/2024	TREASURY BILL	US TREASURY
912797KV8	UNITED STATES TREASURY BILLS	45,000,000	44,864,100	.000000000	24	10/24/2024	TREASURY BILL	US TREASURY
912797HE0	UNITED STATES TREASURY BILLS	89,000,000	88,652,900	.000000000	31	10/31/2024	TREASURY BILL	US TREASURY
912797LC9	UNITED STATES TREASURY BILLS	125,000,000	124,396,250	.000000000	38	11/07/2024	TREASURY BILL	US TREASURY
912810QA9	US TREASURY BOND	6,000,000	5,726,940	3.500000000	5251	02/15/2039	TREASURY NOTE	US TREASURY BONDS&NTS
912810SJ8	US TREASURY BOND	15,000,000	10,391,550	2.250000000	9085	08/15/2049	TREASURY NOTE	US TREASURY BONDS&NTS
912810QX9	US TREASURY BOND	20,000,000	16,479,600	2.750000000	6528	08/15/2042	TREASURY NOTE	US TREASURY BONDS&NTS
91282CBZ3	US TREASURY NOTE	25,000,000	23,055,750	1.250000000	1308	04/30/2028	TREASURY NOTE	US TREASURY BONDS&NTS
91282CFQ9	UNITED STATES TREASURY NOTES	25,000,000	24,987,750	4.375000000	31	10/31/2024	TREASURY NOTE	US TREASURY BONDS&NTS
912828YB0	US TREASURY NOTE	30,000,000	27,439,500	1.625000000	1780	08/15/2029	TREASURY NOTE	US TREASURY BONDS&NTS
912828Y79	US TREASURY NOTE	35,000,000	34,666,450	2.875000000	304	07/31/2025	TREASURY NOTE	US TREASURY BONDS&NTS
912810QY7	US TREASURY BOND	40,000,000	32,801,600	2.750000000	6620	11/15/2042	TREASURY NOTE	US TREASURY BONDS&NTS
912810QZ4	US TREASURY BOND	50,000,000	43,263,500	3.125000000	6712	02/15/2043	TREASURY NOTE	US TREASURY BONDS&NTS
912810RC4	US TREASURY BOND	50,000,000	46,304,500	3.625000000	6893	08/15/2043	TREASURY NOTE	US TREASURY BONDS&NTS
912810RE0	US TREASURY BOND	50,000,000	46,148,500	3.625000000	7077	02/15/2044	TREASURY NOTE	US TREASURY BONDS&NTS
912810RG5	US TREASURY BOND	50,000,000	44,429,500	3.375000000	7167	05/15/2044	TREASURY NOTE	US TREASURY BONDS&NTS
912810RH3	US TREASURY BOND	50,000,000	42,640,500	3.125000000	7259	08/15/2044	TREASURY NOTE	US TREASURY BONDS&NTS
912810RN0	US TREASURY BOND	50,000,000	40,638,500	2.875000000	7624	08/15/2045	TREASURY NOTE	US TREASURY BONDS&NTS
912810RQ3	US TREASURY BOND	50,000,000	37,799,000	2.500000000	7808	02/15/2046	TREASURY NOTE	US TREASURY BONDS&NTS
912810RS9	US TREASURY BOND	50,000,000	37,685,500	2.500000000	7897	05/15/2046	TREASURY NOTE	US TREASURY BONDS&NTS
912810SE9	US TREASURY BOND	50,000,000	43,332,000	3.375000000	8812	11/15/2048	TREASURY NOTE	US TREASURY BONDS&NTS
912810TJ7	UNITED STATES TREASURY BONDS	50,000,000	40,181,500	3.000000000	10181	08/15/2052	TREASURY NOTE	US TREASURY BONDS&NTS
91282CEN7	UNITED STATES TREASURY NOTES	50,000,000	48,970,500	2.750000000	942	04/30/2027	TREASURY NOTE	US TREASURY BONDS&NTS
91282CEV9	UNITED STATES TREASURY NOTES	50,000,000	49,279,500	3.250000000	1734	06/30/2029	TREASURY NOTE	US TREASURY BONDS&NTS
91282CGH8	UNITED STATES TREASURY NOTES	50,000,000	49,886,500	3.500000000	1218	01/31/2028	TREASURY NOTE	US TREASURY BONDS&NTS
91282CHW4	UNITED STATES TREASURY NOTES	50,000,000	51,308,500	4.125000000	2161	08/31/2030	TREASURY NOTE	US TREASURY BONDS&NTS
912828XZ8	US TREASURY NOTE	50,000,000	49,518,500	2.750000000	273	06/30/2025	TREASURY NOTE	US TREASURY BONDS&NTS
912828YQ7	US TREASURY NOTE	50,000,000	47,992,000	1.625000000	761	10/31/2026	TREASURY NOTE	US TREASURY BONDS&NTS
912828YU8	US TREASURY NOTE	50,000,000	47,922,000	1.625000000	791	11/30/2026	TREASURY NOTE	US TREASURY BONDS&NTS
912828YX2	US TREASURY NOTE	50,000,000	48,013,500	1.750000000	822	12/31/2026	TREASURY NOTE	US TREASURY BONDS&NTS
9128283W8	US TREASURY NOTE	50,000,000	48,687,500	2.750000000	1233	02/15/2028	TREASURY NOTE	US TREASURY BONDS&NTS
9128284M9	US TREASURY NOTE	50,000,000	49,589,500	2.875000000	212	04/30/2025	TREASURY NOTE	US TREASURY BONDS&NTS
9128284N7	US TREASURY NOTE	50,000,000	48,806,500	2.875000000	1323	05/15/2028	TREASURY NOTE	US TREASURY BONDS&NTS

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
9/30/2024**

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
9128284R8	US TREASURY NOTE	50,000,000	49,564,500	2.875000000	243	05/31/2025	TREASURY NOTE	US TREASURY BONDS&NTS
9128285C0	US TREASURY NOTE	50,000,000	49,521,000	3.000000000	365	09/30/2025	TREASURY NOTE	US TREASURY BONDS&NTS
9128285M8	US TREASURY NOTE	50,000,000	49,129,000	3.125000000	1507	11/15/2028	TREASURY NOTE	US TREASURY BONDS&NTS
912810RM2	US TREASURY BOND	100,000,000	83,137,000	3.000000000	7532	05/15/2045	TREASURY NOTE	US TREASURY BONDS&NTS
912810SY5	US TREASURY BOND	100,000,000	77,504,000	2.250000000	6071	05/15/2041	TREASURY NOTE	US TREASURY BONDS&NTS
91282CGG0	UNITED STATES TREASURY NOTES	100,000,000	99,827,000	4.125000000	123	01/31/2025	TREASURY NOTE	US TREASURY BONDS&NTS
9128284Z0	US TREASURY NOTE	100,000,000	98,834,000	2.750000000	335	08/31/2025	TREASURY NOTE	US TREASURY BONDS&NTS
9128285N6	US TREASURY NOTE	100,000,000	98,856,000	2.875000000	426	11/30/2025	TREASURY NOTE	US TREASURY BONDS&NTS
9128285T3	US TREASURY NOTE	100,000,000	98,520,000	2.625000000	457	12/31/2025	TREASURY NOTE	US TREASURY BONDS&NTS
9128286A3	US TREASURY NOTE	100,000,000	98,488,000	2.625000000	488	01/31/2026	TREASURY NOTE	US TREASURY BONDS&NTS
9128286B1	US TREASURY NOTE	100,000,000	96,152,000	2.625000000	1599	02/15/2029	TREASURY NOTE	US TREASURY BONDS&NTS
9128286F2	US TREASURY NOTE	100,000,000	98,234,000	2.500000000	516	02/28/2026	TREASURY NOTE	US TREASURY BONDS&NTS
9128286L9	US TREASURY NOTE	100,000,000	97,809,000	2.250000000	547	03/31/2026	TREASURY NOTE	US TREASURY BONDS&NTS
9128286S4	US TREASURY NOTE	100,000,000	97,918,000	2.375000000	577	04/30/2026	TREASURY NOTE	US TREASURY BONDS&NTS
9128286T2	US TREASURY NOTE	100,000,000	94,906,000	2.375000000	1688	05/15/2029	TREASURY NOTE	US TREASURY BONDS&NTS
9128285J5	US TREASURY NOTE	115,000,000	113,868,400	3.000000000	396	10/31/2025	TREASURY NOTE	US TREASURY BONDS&NTS
9128284V9	US TREASURY NOTE	150,000,000	146,185,500	2.875000000	1415	08/15/2028	TREASURY NOTE	US TREASURY BONDS&NTS
		3,170,000,000	2,994,209,890					

TREASURY POOL		18,551,533,895	17,693,635,959					
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