

COLORADO STATE TREASURY FY24
 PORTFOLIO DETAIL
 12/31/2023

Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to	Maturity Date	Asset Group	Asset Sector Description
TREASURY POOL										
12/31/2023	ST OF CO TREAS POOL	06369LAR6	BANK MONTREAL	50,000,000	49,828,000	.000000000	25	01/25/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	06369LAX3	BANK MONTREAL	40,000,000	39,826,800	.000000000	31	01/31/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	06369LCR4	BANK MONTREAL	100,000,000	98,764,000	.000000000	85	03/25/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	13508TA89	CANADA GOVT	25,000,000	24,977,500	.000000000	8	01/08/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	13508TAX4	CANADA GOVT	30,000,000	29,870,100	.000000000	31	01/31/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	13508TBS4	CANADA GOVT	35,000,000	34,712,300	.000000000	57	02/26/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	13508TBV7	CANADA GOVT	25,000,000	24,783,250	.000000000	60	02/29/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	13508TC12	CANADA GOVT	150,000,000	148,677,000	.000000000	61	03/01/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	13508TC46	CANADA GOVT	80,000,000	79,261,600	.000000000	64	03/04/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	22533TA22	CREDIT AGRICOLE CORPORATE	25,000,000	25,000,000	.000000000	2	01/02/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	22533TA89	CREDIT AGRICOLE CORPORATE	80,000,000	79,928,000	.000000000	8	01/08/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	22533TAB2	CREDIT AGRICOLE CORPORATE&INVT BK	35,000,000	34,953,100	.000000000	11	01/11/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	22533TB88	CREDIT AGRICOLE CORPORATE&INVT BK	20,000,000	19,889,200	.000000000	39	02/08/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	22533TBC9	CREDIT AGRICOLE CORPORATE	35,000,000	34,785,100	.000000000	43	02/12/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	22533TBG0	CREDIT AGRICOLE CORPORATE	8,000,000	7,946,080	.000000000	47	02/16/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	22533TBL9	CREDIT AGRICOLE CORPORATE&INVT BK	23,000,000	22,831,640	.000000000	51	02/20/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	22533TBS4	CREDIT AGRICOLE CORPORATE	25,000,000	24,794,500	.000000000	57	02/26/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	22533TBV7	CREDIT AGRICOLE	50,000,000	49,566,500	.000000000	60	02/29/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	22533TC87	CREDIT AGRICOLE CORPORATE	72,000,000	71,292,240	.000000000	68	03/08/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	22533TCJ3	CREDIT AGRICOLE CORP	44,000,000	43,501,920	.000000000	78	03/18/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	22533TCM6	CREDIT AGRICOLE CORP	100,000,000	98,824,000	.000000000	81	03/21/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	24422CC19	DEERE JOHN FINL INC	20,000,000	19,823,600	.000000000	61	03/01/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	24422LAB9	DEERE JOHN CAP CORP	20,000,000	19,973,200	.000000000	11	01/11/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	24422LC19	DEERE JOHN CAP CORP	23,000,000	22,797,140	.000000000	61	03/01/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	24422LC84	DEERE JOHN CAP CORP	80,000,000	79,213,600	.000000000	68	03/08/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	24422LCE1	DEERE JOHN CAP CORP	12,000,000	11,871,360	.000000000	74	03/14/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	24422LCF8	DEERE JOHN CAP CORP	35,000,000	34,619,550	.000000000	75	03/15/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	29878RB98	EUROPEAN INVT BANK	300,000,000	298,293,000	.000000000	40	02/09/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	29878RBG2	EUROPEAN INVT BK	51,000,000	50,656,260	.000000000	47	02/16/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	45685QCF4	ING US FDG LLC	300,000,000	296,739,000	.000000000	75	03/15/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	48246TAC3	KFW	40,000,000	39,940,400	.000000000	12	01/12/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	48246TAJ8	KFW	80,000,000	79,808,800	.000000000	18	01/18/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	48246TAX7	KFW	50,000,000	49,783,500	.000000000	31	01/31/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	5006E0CX8	KOREA DEVELOPMENT BANK	100,000,000	98,839,000	.000000000	80	03/20/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	53943FDN2	LLOYDS BK PLC	100,000,000	98,354,000	.000000000	113	04/22/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	53943RBS7	LLOYDS BK PLC	100,000,000	99,178,000	.000000000	57	02/26/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	59515MA88	MICROSOFT CORP	100,000,000	99,910,000	.000000000	8	01/08/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	59515MAX3	MICROSOFT CORP	15,000,000	14,935,050	.000000000	31	01/31/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	59515MB87	MICROSOFT CORP	50,000,000	49,723,000	.000000000	39	02/08/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	59515MBG9	MICROSOFT CORP	30,000,000	29,797,800	.000000000	47	02/16/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	59515MBN4	MICROSOFT CORP	70,000,000	69,466,600	.000000000	53	02/22/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	59515MBS3	MICROSOFT CORP	35,000,000	34,712,300	.000000000	57	02/26/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	59515MBV6	MICROSOFT CORP	55,000,000	54,523,150	.000000000	60	02/29/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	60676MA81	MITSUBISHI CORP	65,000,000	64,941,500	.000000000	8	01/08/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	60676MAB4	MITSUBISHI CORP AMERS	25,000,000	24,966,500	.000000000	11	01/11/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	60676MAN8	MITSUBISHI CORP AMERS	40,000,000	39,880,400	.000000000	22	01/22/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	60676MAR9	MITSUBISHI CORP	30,000,000	29,896,800	.000000000	25	01/25/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	60676MAX6	MITSUBISHI CORP AMERS	30,000,000	29,870,100	.000000000	31	01/31/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	60676MB80	MITSUBISHI CORP AMERS	100,000,000	99,446,000	.000000000	39	02/08/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	60676MBS6	MITSUBISHI CORP AMERS	50,000,000	49,589,000	.000000000	57	02/26/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	60676MBV9	MITSUBISHI CORP AMERS	80,000,000	79,306,400	.000000000	60	02/29/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	60676MCF3	MITSUBISHI CORP AMERS	13,000,000	12,858,690	.000000000	75	03/15/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	62479LAN5	MUFG BK LTD NY BRH	20,000,000	19,940,200	.000000000	22	01/22/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	62479LAR6	MUFG BK LTD	130,000,000	129,552,800	.000000000	25	01/25/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	62479LAX3	MUFG BK LTD	40,000,000	39,826,800	.000000000	31	01/31/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	62479LB87	MUFG BK LTD NY BRH	80,000,000	79,556,800	.000000000	39	02/08/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	62479LBF1	MUFG BK LTD	29,000,000	28,808,890	.000000000	46	02/15/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	62479LBG9	MUFG BK LTD	35,000,000	34,764,100	.000000000	47	02/16/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	62479LBS3	MUFG BK LTD	50,000,000	49,589,000	.000000000	57	02/26/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	62479LBV6	MUFG BK LTD NY BRH	25,000,000	24,783,250	.000000000	60	02/29/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	62479LC11	MUFG BK LTD	25,000,000	24,779,500	.000000000	61	03/01/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	62479LC86	MUFG BK LTD NY BRH	123,000,000	121,790,910	.000000000	68	03/08/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	62479LCF0	MUFG BK LTD	20,000,000	19,782,600	.000000000	75	03/15/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	65558JBL0	NORDEA BK ABP	100,000,000	99,268,000	.000000000	51	02/20/2024	PAPER	PAPER

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12/31/2023	ST OF CO TREAS POOL	69372AB19	PACCAR FINL CORP	15,000,000	14,932,800	.000000000	32	02/01/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	69372AB84	PACCAR FINL CORP	35,000,000	34,806,100	.000000000	39	02/08/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	71708EBL8	PFIZER INC	52,000,000	51,619,360	.000000000	51	02/20/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	78013VDF6	ROYAL BK CDA	100,000,000	98,457,000	.000000000	106	04/15/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	80285PA85	SANTANDER UK PLC	60,000,000	59,946,000	.000000000	8	01/08/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	80285PAH5	SANTANDER UK PLC	110,000,000	109,753,600	.000000000	17	01/17/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	80285PAR3	SANTANDER UK PLC	85,000,000	84,707,600	.000000000	25	01/25/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	80285PB19	SANTANDER UK PLC	10,000,000	9,955,200	.000000000	32	02/01/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	80285PB84	SANTANDER UK PLC	50,000,000	49,723,000	.000000000	39	02/08/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	86563GAC6	SUMITOMO MITSUI TR BK LTD NY BRH	30,000,000	29,955,300	.000000000	12	01/12/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	86563GAH5	SUMITOMO MITSUI TR BK LTD NY	29,000,000	28,935,040	.000000000	17	01/17/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	86563GAR3	SUMITOMO MITSUI	30,000,000	29,896,800	.000000000	25	01/25/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	86563GBS0	SUMITOMO MITSUI TR BK LTD	75,000,000	74,383,500	.000000000	57	02/26/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	86563GC83	SUMITOMO MITSUI TR BK	75,000,000	74,262,750	.000000000	68	03/08/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	86564YAR3	SUMITOMO MITSUI TR BK	65,000,000	64,776,400	.000000000	25	01/25/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	86564YAX0	SUMITOMO MITSUI TR BK	25,000,000	24,891,750	.000000000	31	01/31/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	86564YB19	SUMITOMO MITSUI TR BK	50,000,000	49,776,000	.000000000	32	02/01/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	86564YBG6	SUMITOMO MITSUI TR BK	25,000,000	24,831,500	.000000000	47	02/16/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	86564YBS0	SUMITOMO MITSUI TRUST BANK	40,000,000	39,671,200	.000000000	57	02/26/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	86564YBV3	SUMITOMO MITSUI TR BK	75,000,000	74,349,750	.000000000	60	02/29/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	86564YCE0	SUMITOMO MITSUI TR BK	47,000,000	46,496,160	.000000000	74	03/14/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	89119AD54	TD BANK	100,000,000	98,606,000	.000000000	96	04/05/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	89233GC00	TOYOTA MTR CR CORP	100,000,000	98,973,000	.000000000	71	03/11/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	89233GDA1	TOYOTA MTR CR CORP	100,000,000	98,532,000	.000000000	101	04/10/2024	PAPER	PAPER
12/31/2023	ST OF CO TREAS POOL	8923A0B85	TOYOTA CR DE PUERTO RICO INC	15,000,000	14,916,900	.000000000	39	02/08/2024	PAPER	PAPER
				5,226,000,000	5,187,324,090					
12/31/2023	ST OF CO TREAS POOL	02582JTT8	AMERICAN EXPRESS CREDIT ACCOUNT	35,000,000	34,283,900	3.390000000	1233	05/17/2027	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS POOL	05602RAD3	BMW VEHICLE OWNER TRUST	9,762,867	9,625,016	3.210000000	968	08/25/2026	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS POOL	06742LAV5	BARCLAYS DRYROCK ISSUANCE TRUST	40,000,000	38,981,600	3.070000000	1507	02/15/2028	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS POOL	14041NFZ9	CAPITALONE MULTI-ASSET EXECUTION	73,000,000	71,149,450	2.800000000	1170	03/15/2027	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS POOL	14043QAC6	CAPITAL ONE PRIME AUTO RECEIVA CAPIT	17,000,000	16,624,640	3.170000000	1201	04/15/2027	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS POOL	14317HAC5	CARMAX AUTO OWNER TRUST	18,654,448	18,377,989	3.490000000	1143	02/16/2027	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS POOL	17305EGS8	CITIBANK CREDIT CARD ISSUANCE	30,000,000	29,307,300	3.960000000	2480	10/15/2030	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS POOL	254683CS2	DISCOVER CARD EXECUTION NOTE	40,000,000	39,149,600	3.320000000	1231	05/15/2027	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS POOL	34528EAA9	FORD CREDIT AUTO OWNER TRUST	32,500,000	31,618,275	3.880000000	3972	11/15/2034	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS POOL	34534LAD9	FORD CREDIT AUTO OWNER TRUST	18,250,000	18,020,233	3.740000000	989	09/15/2026	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS POOL	362583AB2	GM FINANCIAL SECURITIZED TERM	32,599,867	32,521,954	5.100000000	869	05/18/2026	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS POOL	362583AE6	GM FINANCIAL SECURITIZED TERM	25,000,000	24,783,500	4.430000000	1751	10/16/2028	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS POOL	362585AC5	GM FINANCIAL SECURITIZED TERM	7,500,000	7,354,350	3.100000000	1143	02/16/2027	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS POOL	36265WAD5	GM FINANCIAL SECURITIZED TERM	16,000,000	15,741,600	3.640000000	1202	04/16/2027	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS POOL	41284YAD8	HARLEY-DAVIDSON MOTORCYCLE TRUST	10,758,059	10,563,876	3.060000000	1142	02/15/2027	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS POOL	65479QAC1	NISSAN AUTO RECEIVABLES OWNER	16,655,572	16,202,707	1.860000000	960	08/17/2026	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS POOL	87166PAG6	SYNCHRONY CARD ISSUANCE TRUST	10,000,000	9,779,700	3.370000000	1569	04/17/2028	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS POOL	89238FAD5	TRUST	10,000,000	9,800,600	2.930000000	989	09/15/2026	BOND	OBLIGATION
12/31/2023	ST OF CO TREAS POOL	89238LAC4	TOYOTA LEASE OWNER TRUST	30,319,832	30,094,859	1.960000000	417	02/20/2025	BOND	BACKED SECURITES
				473,000,646	463,981,148					
12/31/2023	ST OF CO TREAS POOL	00206RCP5	AT&T INC	25,000,000	23,680,500	4.500000000	4153	05/15/2035	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	00206RGQ9	AT&T INC	53,000,000	51,898,130	4.300000000	2238	02/15/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	00206RJX1	AT&T INC	25,000,000	23,204,750	2.300000000	1248	06/01/2027	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	00287YAQ2	ABBVIE INC	50,000,000	49,094,500	3.600000000	500	05/14/2025	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	00287YCX5	ABBVIE INC	45,000,000	44,385,750	3.800000000	440	03/15/2025	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	00724PAD1	ADOBE INC	5,000,000	4,479,000	2.300000000	2224	02/01/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	015271AX7	ALEXANDRIA REALESTATE E	15,000,000	9,879,750	3.000000000	10000	05/18/2051	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	015271AY5	ALEXANDRIA REAL ESTATE E	11,353,000	9,466,586	2.950000000	3727	03/15/2034	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	023135AZ9	AMAZON.COM INC	30,000,000	29,536,200	2.800000000	235	08/22/2024	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	023135BS4	AMAZON.COM INC	10,000,000	8,469,700	1.500000000	2346	06/03/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	023135CA2	AMAZON.COM INC	40,000,000	31,428,000	2.875000000	6342	05/12/2041	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	023135CE4	AMAZON.COM INC	20,000,000	19,568,400	3.000000000	469	04/13/2025	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	023135CF1	AMAZON.COM INC	10,000,000	9,707,100	3.300000000	1199	04/13/2027	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	025816CC1	AMERICAN EXPRESS CO	10,000,000	9,988,700	3.400000000	53	02/22/2024	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	025816CG2	AMERICAN EXPRESS CO	15,000,000	14,735,550	2.500000000	212	07/30/2024	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	025816CL1	AMERICAN EXPRESS CO	45,000,000	44,413,200	6.011676336	1039	11/04/2026	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	02665WC27	AMERICAN HONDA FINANCE	35,000,000	34,484,100	2.400000000	179	06/27/2024	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	02665WDJ2	AMERICAN HONDA FINANCE	15,000,000	14,080,950	2.350000000	1104	01/08/2027	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	02665WDZ1	AMERICAN HONDA FINANCE	12,000,000	11,025,240	1.300000000	983	09/09/2026	BOND	INDUSTRIALS

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Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to	Maturity Date	Asset Group	Asset Sector Description
12/31/2023	ST OF CO TREAS POOL	03040WAW5	AMERICAN WATER CAPITAL C	2,000,000	1,789,580	2.800000000	2313	05/01/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	031162CR9	AMGEN INC	3,000,000	2,334,390	3.150000000			BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	031162CS7	AMGEN INC	20,500,000	15,260,815	3.375000000	9549	02/21/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	031162CT5	AMGEN INC	5,000,000	4,649,150	2.200000000	1148	02/21/2027	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	031162CW8	AMGEN INC	5,000,000	4,277,000	2.300000000	2613	02/25/2031	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	031162DB3	AMGEN INC	20,000,000	17,686,000	1.650000000	1689	08/15/2028	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	032654AT2	ANALOG DEVICES INC	5,000,000	5,000,150	5.620500762	275	10/01/2024	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	032654AW5	ANALOG DEVICES INC	3,000,000	2,233,140	2.800000000	6484	10/01/2041	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	036752AC7	ANTHEM INC	15,000,000	14,719,950	3.350000000	336	12/01/2024	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	036752AP8	ANTHEM INC	5,000,000	4,341,350	2.550000000	2631	03/15/2031	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	036752AR4	ANTHEM INC	10,000,000	9,327,000	1.500000000	805	03/15/2026	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	037833AL4	APPLE INC	60,000,000	53,412,000	3.850000000	7064	05/04/2043	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	037833BA7	APPLE INC	7,000,000	5,827,080	3.450000000	7711	02/09/2045	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	037833BW9	APPLE INC	15,000,000	15,331,650	4.500000000	4437	02/23/2036	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	037833CR9	APPLE INC	20,000,000	19,351,400	3.200000000	1227	05/11/2027	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	037833DU1	APPLE INC	5,000,000	4,275,850	1.650000000	2323	05/11/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	045167AW3	ASIAN DEVELOPMENT BANK	5,000,000	5,336,000	5.820000000	1629	06/16/2028	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	045167EL3	ASIAN DEVELOPMENT BANK	25,000,000	24,946,500	2.625000000	30	01/30/2024	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	04517PBG6	ASIAN DEVELOPMENT BANK	50,000,000	50,776,000	6.394300046	970	08/27/2026	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	046353AX6	ASTRAZENECA PLC	5,000,000	3,197,150	2.125000000	9715	08/06/2050	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	04636NAA1	ASTRAZENECA FINANCE LLC	5,000,000	4,626,650	1.200000000	879	05/28/2026	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	053015AE3	AUTOMATIC DATA PROCESSNG	20,000,000	19,595,600	3.375000000	624	09/15/2025	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	06051GFB0	BANK OF AMERICA CORP	15,000,000	14,987,700	4.125000000	22	01/22/2024	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	06051GFF1	BANK OF AMERICA CORP	30,000,000	29,883,600	4.000000000	92	04/01/2024	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	06051GFL8	BANK OF AMERICA CORP	20,000,000	19,636,400	4.250000000	1026	10/22/2026	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	06051GGA1	BANK OF AMERICA CORP	50,000,000	47,572,500	3.248000000	1390	10/21/2027	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	06051GHV4	BANK OF AMERICA CORP	15,000,000	13,600,650	3.193999200	2396	07/23/2030	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	06051GHX0	BANK OF AMERICA CORP	25,000,000	22,175,500	2.883999600	2487	10/22/2030	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	06051GJE0	BANK OF AMERICA CORP	51,718,000	36,972,164	2.675998800	6380	06/19/2041	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	06051GKD0	BANK OF AMERICA CORP	20,000,000	16,581,400	2.571998400	3216	10/20/2032	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	06051GKF5	BANK OF AMERICA CORP	40,000,000	39,966,800	6.022008482	401	02/04/2025	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	06051GKG3	BANK OF AMERICA CORP	15,000,000	14,941,800	1.842998400	401	02/04/2025	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	06051GKJ7	BANK OF AMERICA CORP	5,000,000	4,631,700	2.550999600	1496	02/04/2028	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	06051GKK4	BANK OF AMERICA CORP	15,000,000	12,762,300	2.972001600	3323	02/04/2033	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	06051GKY4	BANK OF AMERICA CORP	15,000,000	14,838,450	5.015001600	3491	07/22/2033	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	06368FAC3	BANK OF MONTREAL	20,000,000	18,218,600	1.250000000	989	09/15/2026	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	06368FAD1	BANK OF MONTREAL	18,000,000	17,792,460	6.026600545	989	09/15/2026	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	06406HCS6	BANK OF NEW YORK MELLON	12,575,000	12,548,844	3.650000000	35	02/04/2024	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	0641598M1	BANK OF NOVA SCOTIA	40,000,000	39,502,400	6.016599491	989	09/15/2026	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	06417XAA9	BANK OF NOVA SCOTIA	20,000,000	19,948,200	5.835251609	376	01/10/2025	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	06417XAD3	BANK OF NOVA SCOTIA	20,000,000	18,418,000	1.950000000	1129	02/02/2027	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	06738EAE5	BARCLAYS PLC	20,000,000	19,553,000	3.650000000	441	03/16/2025	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	06738EAN5	BARCLAYS PLC	35,000,000	34,522,250	4.375000000	743	01/12/2026	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	06738EAU9	BARCLAYS PLC	10,000,000	9,713,700	4.337000000	1471	01/10/2028	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	06738EBU8	BARCLAYS PLC	20,000,000	18,376,200	2.279001600	1424	11/24/2027	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	07330NAT2	BRANCH BANKING&TRUST	10,000,000	9,708,900	2.150000000	341	12/06/2024	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	084664CU3	BERKSHIRE HATHAWAY FIN	3,000,000	2,610,180	1.850000000	2263	03/12/2030	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	084664CV1	BERKSHIRE HATHAWAY FIN	7,000,000	4,901,680	2.850000000	9785	10/15/2050	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	09247XAQ4	BLACKROCK INC	10,000,000	8,931,900	2.400000000	2312	04/30/2030	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	09247XAR2	BLACKROCK INC	5,000,000	4,217,750	1.900000000	2585	01/28/2031	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	09261BAG5	BLACKSTONE HOLDINGS FINA	4,000,000	3,262,160	2.550000000	3012	03/30/2032	BOND	PRIVATE PLACEMENTS
12/31/2023	ST OF CO TREAS POOL	10112RBC7	BOSTON PROPERTIES LP	10,000,000	8,561,700	2.900000000	2266	03/15/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	10373QBG4	BP CAP MARKETS AMERICA	23,000,000	16,266,980	3.000000000	9552	02/24/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	110122DR6	BRISTOL-MYERS SQUIBB CO	5,000,000	3,495,300	2.350000000	6162	11/13/2040	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	110122DS4	BRISTOL-MYERS SQUIBB CO	5,000,000	3,169,750	2.550000000	9814	11/13/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	11133TAD5	BROADRIDGE FINANCIAL SOL	6,200,000	5,554,828	2.900000000	2162	12/01/2029	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	11575TAC2	BROWN UNIVERSITY	10,000,000	7,216,600	2.924000000	9741	09/01/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	12505BAD2	CBRESERVICES INC	7,085,000	7,088,188	4.875000000	791	03/01/2026	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	12532HAC8	CGI INC	15,000,000	13,599,600	1.450000000	988	09/14/2026	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	12532HAF1	CGI INC	15,000,000	12,263,700	2.300000000	2814	09/14/2031	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	12572QAG0	CME GROUP INC	10,000,000	9,788,900	3.000000000	440	03/15/2025	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	126117AW0	CNA FINANCIAL CORP	5,000,000	4,157,350	2.050000000	2419	08/15/2030	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	126408HM8	CSX CORP	10,000,000	9,989,700	4.250000000	1901	03/15/2029	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	126408HU0	CSX CORP	15,000,000	14,585,700	4.100000000	3242	11/15/2032	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	13607HR53	CANADIAN IMPERIAL BANK	20,000,000	18,236,000	3.600000000	3020	04/07/2032	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	13607HVE9	CANADIAN IMPERIAL BANK	50,000,000	45,824,500	1.250000000	904	06/22/2026	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	13607HYE6	CANADIAN IMPERIAL BANK	20,000,000	19,981,400	5.798417515	292	10/18/2024	BOND	BONDS

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Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to	Maturity Date	Asset Group	Asset Sector Description
12/31/2023	ST OF CO TREAS POOL	14040HCJ2	CAPITAL ONE FINANCIAL CO	10,000,000	7,999,800	2.617999200	3229	11/02/2032	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	14913R2R7	CATERPILLAR FINL SERVICE	15,000,000	14,999,850	5.675199995	257	09/13/2024	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	166764BL3	CHEVRON CORP	20,000,000	19,341,800	2.954000000	867	05/16/2026	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	166764BY5	CHEVRON CORP	10,000,000	8,860,100	2.236000000	2323	05/11/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	172967JP7	CITIGROUP INC	28,096,000	27,437,149	3.300000000	483	04/27/2025	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	172967ND9	CITIGROUP INC	10,000,000	9,621,300	1.280998800	673	11/03/2025	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	172967NE7	CITIGROUP INC	10,000,000	8,243,200	2.520000000	3230	11/03/2032	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	172967NF4	CITIGROUP INC	7,000,000	5,034,190	2.904001200	6882	11/03/2042	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	17308CC53	CITIGROUP INC	10,000,000	8,904,000	2.976001200	126	11/05/2030	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	17325FAS7	CITIBANK NA	50,000,000	49,944,000	3.650000000	23	01/23/2024	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	17327CAN3	CITIGROUP INC	25,000,000	24,022,750	2.013998400	756	01/25/2026	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	17327CAP8	CITIGROUP INC	20,000,000	19,881,000	6.076051516	756	01/25/2026	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	17327CAQ6	CITIGROUP INC	10,000,000	8,531,800	3.057001200	1842	01/25/2033	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	20030NBH3	COMCAST CORP	30,000,000	29,148,000	4.250000000	3303	01/15/2033	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	20030NB77	COMCAST CORP	10,000,000	8,406,200	3.200000000	4580	07/15/2036	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	20030NCR0	COMCAST CORP	10,000,000	9,945,700	3.700000000	106	04/15/2024	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	20030NCY5	COMCAST CORP	5,000,000	4,050,000	3.250000000	5784	11/01/2039	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	20030NDA6	COMCAST CORP	5,000,000	4,501,150	2.650000000	2224	02/01/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	22160KAM7	COSTCO WHOLESALE CORP	10,000,000	9,628,900	3.000000000	1234	05/18/2027	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	231021AS5	CUMMINS INC	7,000,000	4,642,890	2.600000000	2436	09/01/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	23291KAH8	DH EUROPE FINANCE II	10,000,000	9,050,900	2.600000000	2146	11/15/2029	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	235851AV4	DANAHER CORP	10,000,000	6,700,300	2.600000000	9771	10/01/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	244199BJ3	DEERE&COMPANY	10,000,000	9,276,900	3.100000000	2297	04/15/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	24422EVR7	JOHN DEERE CAPITAL CORP	25,000,000	23,023,000	1.050000000	899	06/17/2026	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	24422EVR8	JOHN DEERE CAPITAL CORP	10,000,000	10,000,100	5.573672127	285	10/11/2024	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	24422EVR6	JOHN DEERE CAPITAL CORP	7,000,000	6,438,460	1.300000000	1017	10/13/2026	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	25389JAR7	DIGITAL REALTY TRUST LP	10,000,000	9,643,500	3.700000000	1323	08/15/2027	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	25389JAU0	DIGITAL REALTY TRUST LP	15,000,000	14,066,100	3.600000000	2009	07/01/2029	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	254687FY7	WALT DISNEY COMPANY/THE	35,000,000	29,455,300	3.500000000	5978	05/13/2040	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	25468PDN3	WALT DISNEY COMPANY/THE	10,000,000	7,332,400	3.000000000	8247	07/30/2046	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	25746UDJ5	DOMINION ENERGY INC	8,000,000	7,415,360	1.450000000	836	04/15/2026	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	260543DD2	DOW CHEMICAL CO/THE	20,000,000	15,448,200	3.600000000	9816	11/15/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	26441CBS3	DUKE ENERGY CORP	10,000,000	9,859,000	4.300000000	1536	03/15/2028	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	26442UAK0	DUKE ENERGY PROGRESS LLC	5,000,000	3,140,900	2.500000000	9724	08/15/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	26442UAN4	DUKE ENERGY PROGRESS LLC	5,000,000	4,519,400	3.400000000	3014	04/01/2032	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	278642AX1	EBAY INC	8,000,000	7,404,960	1.400000000	861	05/10/2026	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	278642AY9	EBAY INC	5,000,000	4,358,800	2.600000000	2687	05/10/2031	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	29250NBF1	ENBRIDGE INC	20,000,000	16,378,200	2.500000000	3501	08/01/2033	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	29379VAY9	ENTERPRISE PRODUCTS OPER	15,000,000	13,688,850	4.450000000	6986	02/15/2043	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	29379VBL6	ENTERPRISE PRODUCTS OPER	5,878,000	5,782,012	3.950000000	1142	02/15/2027	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	29379VBT9	ENTERPRISE PRODUCTS OPER	10,000,000	9,873,200	4.150000000	1751	10/16/2028	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	29379VBV4	ENTERPRISE PRODUCTS OPER	15,000,000	14,029,800	3.125000000	2039	07/31/2029	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	29446MAB8	EQUINOR ASA	10,000,000	9,742,200	3.625000000	1715	09/10/2028	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	30040WAL2	EVERSOURCE ENERGY	4,000,000	3,377,400	2.550000000	2631	03/15/2031	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	30231GBD3	EXXON MOBIL CORPORATION	25,000,000	23,786,000	2.275000000	959	08/16/2026	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	34959EAB5	FORTINET INC	3,000,000	2,511,060	2.200000000	2631	03/15/2031	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	369550BM9	GENERAL DYNAMICS CORP	11,768,001	11,303,989	3.625000000	2283	04/01/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	37045XDQ6	GENERAL MOTORS FINL CO	25,000,000	24,700,000	6.392036450	1153	02/26/2027	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	37045XDR4	GENERAL MOTORS FINL CO	20,000,000	18,410,400	2.350000000	1153	02/26/2027	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	37045XDS2	GENERAL MOTORS FINL CO	10,000,000	8,513,700	3.100000000	2934	01/12/2032	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	375558AW3	GILEAD SCIENCES INC	40,000,000	39,808,000	3.700000000	92	04/01/2024	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	377373AH8	GLAXOSMITHKLINE CAPITAL	10,000,000	9,629,300	3.750000000	1979	06/01/2029	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	38141EC23	GOLDMAN SACHS GROUP INC	40,000,000	39,639,200	3.850000000	190	07/08/2024	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	38141GXG4	GOLDMAN SACHS GROUP INC	25,000,000	21,968,500	2.600000000	2230	02/07/2030	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	38141GXJ8	GOLDMAN SACHS GROUP INC	15,000,000	14,658,900	3.500000000	457	04/01/2025	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	38141GYN8	GOLDMAN SACHS GROUP INC	10,000,000	8,333,100	2.649999600	3217	10/21/2032	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	38141GYQ1	GOLDMAN SACHS GROUP INC	25,000,000	24,963,250	5.869379310	295	10/21/2024	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	38141GYR9	GOLDMAN SACHS GROUP INC	40,000,000	39,300,400	6.299376325	1390	10/21/2027	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	38141GZJ6	GOLDMAN SACHS GROUP INC	10,000,000	9,994,700	6.081298543	390	01/24/2025	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	38148LAC0	GOLDMAN SACHS GROUP INC	50,000,000	49,028,000	3.500000000	389	01/23/2025	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	437076BW1	HOME DEPOT INC	10,000,000	9,850,100	3.900000000	1802	12/06/2028	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	437076BY7	HOME DEPOT INC	30,000,000	28,195,800	2.950000000	1993	06/15/2029	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	437076CC4	HOME DEPOT INC	25,000,000	20,651,750	3.300000000	5950	04/15/2040	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	437076CK6	HOME DEPOT INC	15,000,000	10,235,700	2.750000000	10120	09/15/2051	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	438516CE4	HONEYWELL INTERNATIONAL	20,000,000	18,142,600	1.100000000	1156	03/01/2027	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	440452AF7	HORMEL FOODS CORP	7,000,000	5,951,470	1.800000000	2354	06/11/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	45167RAH7	IDEX CORP	10,000,000	8,502,600	2.625000000	2723	06/15/2031	BOND	INDUSTRIALS

COLORADO STATE TREASURY FY24

PORTFOLIO DETAIL

12/31/2023

Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to	Maturity Date	Asset Group	Asset Sector Description
12/31/2023	ST OF CO TREAS POOL	458140BH2	INTEL CORP	20,000,000	18,001,400	2.450000000	2146	11/15/2029	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	458140BJ8	INTEL CORP	40,000,000	29,738,400	3.250000000	9451	11/15/2049	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	45866FAN4	INTERCONTINENTALEXCHANGE	20,000,000	15,963,840	1.850000000	3181	09/15/2032	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	45866FAP9	INTERCONTINENTALEXCHANGE	15,000,000	11,177,400	2.650000000	6103	09/15/2040	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	45866FAU8	INTERCONTINENTALEXCHANGE	10,000,000	9,826,360	4.000000000	1354	09/15/2027	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	45866FAW4	INTERCONTINENTAL EXCHANGE	20,000,000	19,890,020	4.600000000	3362	03/15/2033	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	46124HAD8	INTUIT INC	5,000,000	4,200,250	1.650000000	2388	07/15/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	46625HJX9	JPMORGAN CHASE&CO	10,000,000	9,937,100	3.625000000	134	05/13/2024	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	46625HJZ4	JPMORGAN CHASE&CO	20,000,000	19,604,000	4.125000000	1080	12/15/2026	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	46625HKC3	JPMORGAN CHASE&CO	25,000,000	24,474,250	3.125000000	389	01/23/2025	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	46647PBD7	JPMORGAN CHASE&CO	10,000,000	9,410,900	3.701998800	2318	05/06/2030	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	46647PBE5	JPMORGAN CHASE&CO	35,000,000	31,119,200	2.738998800	2480	10/15/2030	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	46647PCQ7	JPMORGAN CHASE&CO	15,000,000	14,866,350	6.176698451	1361	09/22/2027	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	46647PCS3	JPMORGAN CHASE&CO	25,000,000	24,957,750	6.002499400	710	12/10/2025	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	46647PCU8	JPMORGAN CHASE&CO	10,000,000	8,568,400	2.963001600	3313	01/25/2033	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	46647PDH6	JPMORGAN CHASE&CO	40,000,000	39,549,200	4.911998400	3494	07/25/2033	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	48305QAC7	KAISER FOUNDATION HOSPIT	6,127,000	5,859,495	3.150000000	1217	05/01/2027	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	48305QAE3	KAISER FOUNDATION HOSPIT	10,000,000	7,518,400	3.266000000	9437	11/01/2049	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	494368CB7	KIMBERLY-CLARK CORP	15,000,000	13,992,300	3.100000000	2277	03/26/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	501044CY5	KROGER CO/THE	10,000,000	9,982,000	4.000000000	32	02/01/2024	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	50540RAQ5	LABORATORY CORP OF AMER	4,500,000	4,422,960	3.600000000	398	02/01/2025	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	50540RAX0	LABORATORY CORP OF AMER	20,000,000	18,480,000	1.550000000	883	06/01/2026	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	532457BV9	ELI LILLY&CO	8,121,000	7,810,128	3.375000000	1901	03/15/2029	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	539830BB4	LOCKHEED MARTIN CORP	10,000,000	9,009,500	4.070000000	6924	12/15/2042	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	539830BC2	LOCKHEED MARTIN CORP	10,600,000	9,706,208	3.600000000	4078	03/01/2035	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	539830BD0	LOCKHEED MARTIN CORP	10,000,000	8,597,100	3.800000000	7731	03/01/2045	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	539830BQ1	LOCKHEED MARTIN CORP	2,000,000	1,419,140	2.800000000	9663	06/15/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	548661DZ7	LOWE'S COS INC	7,000,000	4,761,540	3.000000000	9785	10/15/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	55608JBB3	MACQUARIE GROUP LTD	25,000,000	24,834,500	6.086174895	653	10/14/2025	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	559080AG1	MAGELLAN MIDSTREAM PARTN	7,500,000	6,985,725	5.150000000	7228	10/15/2043	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	59156RBN7	METLIFE INC	15,000,000	12,929,700	4.050000000	7731	03/01/2045	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	594918AU8	MICROSOFT CORP	10,000,000	9,003,500	3.750000000	7061	05/01/2043	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	594918BC7	MICROSOFT CORP	10,000,000	9,473,800	3.500000000	4061	02/12/2035	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	594918BS2	MICROSOFT CORP	35,000,000	32,191,950	3.450000000	4604	08/08/2036	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	594918BY9	MICROSOFT CORP	20,000,000	19,478,600	3.300000000	1133	02/06/2027	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	594918CE2	MICROSOFT CORP	25,000,000	18,451,000	2.921000000	10304	03/17/2052	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	59523UAN7	MID-AMERICA APARTMENTS L	40,000,000	38,659,200	3.600000000	1248	06/01/2027	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	595620AT2	MIDAMERICAN ENERGY CO	5,000,000	4,777,050	3.650000000	1932	04/15/2029	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	595620AV7	MIDAMERICAN ENERGY CO	25,000,000	17,817,250	3.150000000	9602	04/15/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	61746BEF9	MORGAN STANLEY	20,000,000	19,389,800	3.625000000	1116	01/20/2027	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	61747YEG6	MORGAN STANLEY	20,000,000	19,247,800	1.163998800	660	10/21/2025	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	61747YEH4	MORGAN STANLEY	10,000,000	8,280,400	2.511000000	3216	10/20/2032	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	61747Y EJ0	MORGAN STANLEY	30,000,000	29,955,600	6.007598898	390	01/24/2025	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	61747Y EK7	MORGAN STANLEY	10,000,000	9,281,800	2.475000000	1482	01/21/2028	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	61747Y EL5	MORGAN STANLEY	7,000,000	5,954,620	2.943000000	3309	01/21/2033	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	61761JVL0	MORGAN STANLEY	60,000,000	59,225,400	3.700000000	297	10/23/2024	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	637432NL5	NATIONAL RURAL UTIL COOP	6,550,000	6,530,285	2.950000000	38	02/07/2024	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	637432NP6	NATIONAL RURAL UTIL COOP	10,000,000	9,583,700	3.400000000	1499	02/07/2028	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	651639AZ9	NEWMONT CORP	5,000,000	4,274,000	2.600000000	3119	07/15/2032	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	65339KBR0	NEXTERA ENERGY CAPITAL	5,000,000	4,277,150	2.250000000	2344	06/01/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	654106AJ2	NIKE INC	2,000,000	1,904,600	2.750000000	1182	03/27/2027	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	654106AL7	NIKE INC	20,000,000	16,798,400	3.250000000	5931	03/27/2040	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	654106AM5	NIKE INC	5,000,000	4,083,650	3.375000000	9583	03/27/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	665772CR8	NORTHERN STATES PWR-MINN	25,000,000	17,513,000	2.900000000	9557	03/01/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	665859AV6	NORTHERN TRUST CORP	10,000,000	8,593,000	1.950000000	2313	05/01/2030	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	67066GAM6	NVIDIA CORP	20,000,000	17,907,800	1.550000000	1628	06/15/2028	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	682680BL6	ONEOK INC	25,000,000	26,488,000	6.050000000	3532	09/01/2033	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	68389XAU9	ORACLE CORP	40,253,000	39,782,845	3.400000000	190	07/08/2024	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	68389XBM6	ORACLE CORP	5,000,000	4,740,900	2.650000000	927	07/15/2026	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	68389XCC7	ORACLE CORP	20,000,000	18,657,600	1.650000000	815	03/25/2026	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	693475AZ8	PNC FINANCIAL SERVICES	25,000,000	21,869,250	2.550000000	2214	01/22/2030	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	693475BE4	PNC FINANCIAL SERVICES GROUP INC	15,000,000	14,144,100	4.626000000	3445	06/06/2033	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	693475BK0	PNC FINANCIAL SERVICES	10,000,000	10,116,100	5.353999200	1798	12/02/2028	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	69371RR65	PACCAR FINANCIAL CORP	10,000,000	9,313,900	2.000000000	1131	02/04/2027	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	69371RR73	PACCAR FINANCIAL CORP	18,000,000	17,589,600	2.850000000	463	04/07/2025	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	713448DN5	PEPSICO INC	4,000,000	3,800,880	2.375000000	1010	10/06/2026	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	713448EL8	PEPSICO INC	10,000,000	9,212,800	2.625000000	2037	07/29/2029	BOND	INDUSTRIALS

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Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to	Maturity Date	Asset Group	Asset Sector Description
12/31/2023	ST OF CO TREAS POOL	713448EP9	PEPSICO INC	20,000,000	14,678,200	2.875000000	9420	10/15/2049	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	713448FF0	PEPSICO INC	10,000,000	7,534,000	2.625000000	6504	10/21/2041	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	717081EC3	PFIZER INC	20,000,000	18,876,000	4.000000000	4733	12/15/2036	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	717081ES8	PFIZER INC	10,000,000	9,949,200	2.950000000	75	03/15/2024	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	717081EW9	PFIZER INC	3,000,000	2,705,850	2.625000000	2283	04/01/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	717081FA6	PFIZER INC	5,000,000	3,481,400	2.700000000	9645	05/28/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	718546AK0	PHILLIPS 66	15,000,000	14,585,850	4.650000000	3972	11/15/2034	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	731011AU6	REPUBLIC OF POLAND	10,000,000	9,690,000	3.250000000	827	04/06/2026	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	74251VAS1	PRINCIPAL FINANCIAL GRP	18,000,000	15,196,320	2.125000000	2358	06/15/2030	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	742651DP4	PRIVATE EXPORT FUNDING	7,388,000	7,287,966	2.450000000	197	07/15/2024	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	742718EP0	PROCTER&GAMBLE CO/THE	5,000,000	4,830,400	2.700000000	764	02/02/2026	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	742718FH7	PROCTER&GAMBLE CO/THE	30,000,000	28,093,200	3.000000000	2276	03/25/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	742718FW4	PROCTER&GAMBLE CO/THE	13,000,000	11,483,550	2.300000000	2954	02/01/2032	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	743315AX1	PROGRESSIVE CORP	5,000,000	4,223,150	3.950000000	9582	03/26/2050	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	74340XBM2	PROLOGIS LP	17,500,000	15,298,150	2.250000000	2297	04/15/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	74340XBP5	PROLOGIS LP	5,000,000	3,582,250	3.000000000	9602	04/15/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	74340XBQ3	PROLOGIS LP	5,000,000	2,950,300	2.125000000	9785	10/15/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	74432QCQF0	PRUDENTIAL FINANCIAL INC	30,000,000	23,695,200	3.700000000	9934	03/13/2051	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	74456QBL9	PUBLIC SERVICE ELECTRIC	4,488,000	4,379,166	3.000000000	501	05/15/2025	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	744573AN6	PUBLIC SERVICE ENTERPRIS	14,455,000	14,268,675	3.500000000	167	06/15/2024	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	748149AN1	PROVINCE OF QUEBEC	15,000,000	14,323,200	2.750000000	1198	04/12/2027	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	78016FZS6	ROYAL BANK OF CANADA	20,000,000	19,768,400	4.240000000	1311	08/03/2027	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	79466LAH7	SALESFORCE.COM INC	10,000,000	8,892,900	1.500000000	1658	07/15/2028	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	79466LAJ3	SALESFORCE.COM INC	5,000,000	4,270,500	1.950000000	2753	07/15/2031	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	79466LAK0	SALESFORCE.COM INC	10,000,000	7,638,100	2.700000000	6406	07/15/2041	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	808513AY1	CHARLES SCHWAB CORP	19,860,000	19,820,280	3.550000000	32	02/01/2024	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	822582CE0	SHELL INTERNATIONAL FIN	15,000,000	11,022,600	3.125000000	9443	11/07/2049	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	824348BJ4	SHERWIN-WILLIAMS CO	15,000,000	13,798,950	2.950000000	2054	08/15/2029	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	824348BM7	SHERWIN-WILLIAMS CO	10,000,000	7,334,700	3.300000000	9632	05/15/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	845437BS0	SOUTHWESTERN ELEC POWER	10,000,000	9,311,400	1.650000000	805	03/15/2026	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	857477BG7	STATE STREET CORP	10,000,000	8,925,500	2.400000000	2216	01/24/2030	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	85771PAN2	STATOIL ASA	25,000,000	24,919,250	3.700000000	61	03/01/2024	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	863667AF8	STRYKER CORP	5,000,000	4,958,150	3.375000000	136	05/15/2024	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	86787EBC0	SUNTRUST BANK	25,000,000	24,835,250	3.200000000	92	04/01/2024	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	87612EBJ4	TARGET CORP	3,000,000	2,676,720	2.350000000	2238	02/15/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	87612EBM7	TARGET CORP	5,000,000	4,664,850	1.950000000	1111	01/15/2027	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	87612EBN5	TARGET CORP	10,000,000	7,153,300	2.950000000	10242	01/15/2052	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	882508BF0	TEXAS INSTRUMENTS INC	4,000,000	3,690,200	3.875000000	5553	03/15/2039	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	882508BJ2	TEXAS INSTRUMENTS INC	5,000,000	4,311,450	1.750000000	2316	05/04/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	88579YBB6	3M COMPANY	10,000,000	9,967,800	3.250000000	45	02/14/2024	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	88579YBH3	3M COMPANY	6,150,000	5,913,963	2.000000000	411	02/14/2025	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	89114TZD7	TORONTO-DOMINION BANK	50,000,000	45,903,500	1.200000000	885	06/03/2026	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	89114TZF2	TORONTO-DOMINION BANK	50,000,000	50,027,000	5.752499852	254	09/10/2024	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	89114TZH8	TORONTO-DOMINION BANK	50,000,000	49,451,000	5.992498333	984	09/10/2026	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	89114TZN5	TORONTO-DOMINION BANK	25,000,000	23,095,250	1.950000000	1108	01/12/2027	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	89114TZO8	TORONTO-DOMINION BANK	15,000,000	12,568,350	2.450000000	2934	01/12/2032	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	892331AF6	TOYOTA MOTOR CORP	7,000,000	6,898,920	2.358000000	184	07/02/2024	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	89236TJK2	TOYOTA MOTOR CREDIT CORP	40,000,000	36,936,000	1.125000000	900	06/18/2026	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	89236TJP1	TOYOTA MOTOR CREDIT CORP	30,000,000	30,001,800	5.695198877	257	09/13/2024	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	89417EAL3	TRAVELERS COS INC	10,000,000	8,219,500	3.750000000	8171	05/15/2046	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	89788JAD1	TRUIST BANK	50,000,000	49,992,000	5.547715200	17	01/17/2024	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	904764AY3	UNILEVER CAPITAL CORP	14,370,000	13,722,344	2.900000000	1221	05/05/2027	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	904764BG1	UNILEVER CAPITAL CORP	6,500,000	6,469,905	3.250000000	67	03/07/2024	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	907818FA1	UNION PACIFIC CORP	11,665,000	11,612,624	3.150000000	61	03/01/2024	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	907818FK9	UNION PACIFIC CORP	35,000,000	26,811,050	3.250000000	9533	02/05/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	907818FX1	UNION PACIFIC CORP	9,000,000	7,984,440	2.800000000	2967	02/14/2032	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	91159HHV5	US BANCORP	8,000,000	7,981,040	3.375000000	36	02/05/2024	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	91159HHW3	US BANCORP	10,000,000	9,050,100	3.000000000	2038	07/30/2029	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	91159HHX1	US BANCORP	15,000,000	14,740,650	2.400000000	212	07/30/2024	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	91159HJB7	US BANCORP	4,000,000	3,102,120	2.490998400	4691	11/03/2036	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	91324PDM1	UNITEDHEALTH GROUP INC	30,000,000	29,922,300	3.500000000	46	02/15/2024	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	91324PDS8	UNITEDHEALTH GROUP INC	20,000,000	18,563,000	2.875000000	2054	08/15/2029	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	91324PDX7	UNITEDHEALTH GROUP INC	3,000,000	2,592,900	2.000000000	2327	05/15/2030	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	91324PDY5	UNITEDHEALTH GROUP INC	32,000,000	24,228,480	2.750000000	5980	05/15/2040	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	914886AB2	UNIV OF SOUTHERN CALIFOR	21,762,000	17,941,681	3.028000000	5753	10/01/2039	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	92343VCQ5	VERIZON COMMUNICATIONS	15,000,000	14,431,200	4.400000000	3958	11/01/2034	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	92343VFE9	VERIZON COMMUNICATIONS	3,000,000	2,742,030	3.150000000	2273	03/22/2030	BOND	INDUSTRIALS

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Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to	Maturity Date	Asset Group	Asset Sector Description
12/31/2023	ST OF CO TREAS POOL	92343VFF6	VERIZON COMMUNICATIONS	2,000,000	1,901,460	3.000000000	1177	03/22/2027	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	92343VFT6	VERIZON COMMUNICATIONS	5,000,000	3,602,600	2.650000000	6169	11/20/2040	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	92343VFU3	VERIZON COMMUNICATIONS	25,000,000	16,997,000	2.875000000	9821	11/20/2050	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	92343VGB4	VERIZON COMMUNICATIONS	4,000,000	3,082,000	3.550000000	9943	03/22/2051	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	92343VGJ7	VERIZON COMMUNICATIONS	3,000,000	2,586,750	2.550000000	2637	03/21/2031	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	92343VGN8	VERIZON COMMUNICATIONS	29,150,000	24,246,096	2.355000000	2997	03/15/2032	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	927804FQ2	VIRGINIA ELEC&POWER CO	6,155,000	6,135,304	3.450000000	46	02/15/2024	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	92826CAD4	VISA INC	15,060,000	14,693,590	3.150000000	714	12/14/2025	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	92826CAH5	VISA INC	20,000,000	19,039,400	2.750000000	1354	09/15/2027	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	92826CAK8	VISA INC	5,000,000	3,857,700	2.700000000	5950	04/15/2040	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	92826CAL6	VISA INC	5,000,000	4,647,450	1.900000000	1201	04/15/2027	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	92939UAG1	WEC ENERGY GROUP INC	7,000,000	6,226,640	2.200000000	1811	12/15/2028	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	931142DP5	WAL-MART STORES INC	9,319,000	9,257,308	3.300000000	113	04/22/2024	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	94106BAE1	WASTE CONNECTIONS INC	10,000,000	8,985,600	3.200000000	3075	06/01/2032	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	94106LBS7	WASTE MANAGEMENT INC	15,000,000	14,644,350	4.150000000	3028	04/15/2032	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	94974BGA2	WELLS FARGO&COMPANY	40,000,000	39,472,000	3.300000000	253	09/09/2024	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	94974BGH7	WELLS FARGO&COMPANY	25,000,000	24,437,000	3.000000000	416	02/19/2025	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	94974BGP9	WELLS FARGO&COMPANY	25,000,000	24,427,250	3.550000000	638	09/29/2025	BOND	FINANCIALS
12/31/2023	ST OF CO TREAS POOL	95040QAR5	WELLTOWER INC	10,000,000	9,246,400	3.850000000	3089	06/15/2032	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	976656CN6	WISCONSIN ELEC PWR CO	10,000,000	10,070,700	4.750000000	3196	09/30/2032	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	98388MAD9	XCEL ENERGY INC	25,000,000	24,371,750	4.600000000	3075	06/01/2032	BOND	BONDS
12/31/2023	ST OF CO TREAS POOL	98389BAR1	XCEL ENERGY INC	10,858,000	10,591,219	3.300000000	518	06/01/2025	BOND	INDUSTRIALS
12/31/2023	ST OF CO TREAS POOL	98459LAB9	YALE UNIVERSITY	37,171,000	31,067,522	1.482000000	2297	04/15/2030	BOND	INDUSTRIALS
				5,134,675,001	4,723,130,843					
12/31/2023	ST OF CO TREAS POOL	4581X0BX5	INTER-AMERICAN DEVEL BK	10,000,000	8,355,000	3.200000000	6794	08/07/2042	BOND	SUPRANATIONAL
12/31/2023	ST OF CO TREAS POOL	4581X0DY1	INTER-AMERICAN DEVEL BK	50,000,000	49,800,500	5.75201653	990	09/16/2026	BOND	SUPRANATIONAL
12/31/2023	ST OF CO TREAS POOL	459052SW7	INTL BK RECON&DEVELOP	35,000,000	34,784,750	.000000000	40	02/09/2024	BOND	SUPRANATIONAL
				95,000,000	92,940,250					
12/31/2023	ST OF CO TREAS POOL	3130AKN85	FED HOME LN BK	50,000,000	46,311,500	.550000000	751	01/20/2026	RELATED	AGENCY BONDS
12/31/2023	ST OF CO TREAS POOL	3130AKVR4	FED HOME LN BK	50,000,000	46,184,000	.550000000	774	02/12/2026	RELATED	AGENCY BONDS
12/31/2023	ST OF CO TREAS POOL	3130AKXB7	FED HOME LN BK	50,000,000	46,219,000	.580000000	773	02/11/2026	RELATED	AGENCY BONDS
12/31/2023	ST OF CO TREAS POOL	3130AL2X1	FED HOME LN BK	50,000,000	45,090,500	.850000000	1144	02/17/2027	RELATED	AGENCY BONDS
12/31/2023	ST OF CO TREAS POOL	3130AL5A8	FED HOME LN BK	50,000,000	45,126,500	.900000000	1153	02/26/2027	RELATED	AGENCY BONDS
12/31/2023	ST OF CO TREAS POOL	3130ALBC7	FED HOME LN BK	50,000,000	44,234,000	1.100000000	1517	02/25/2028	RELATED	AGENCY BONDS
12/31/2023	ST OF CO TREAS POOL	3133EM4L3	FED FARM CREDIT BK	25,000,000	25,006,000	5.439998232	253	09/09/2024	RELATED	AGENCY BONDS
12/31/2023	ST OF CO TREAS POOL	3133EMKZ4	FED FARM CREDIT BK	63,369,000	56,473,819	.790000000	1268	06/21/2027	RELATED	AGENCY BONDS
12/31/2023	ST OF CO TREAS POOL	3133EMPN6	FED FARM CREDIT BK	50,000,000	44,923,000	.690000000	1129	02/02/2027	RELATED	AGENCY BONDS
12/31/2023	ST OF CO TREAS POOL	3133EMQW5	FED FARM CREDIT BK	50,000,000	44,993,000	.780000000	1143	02/16/2027	RELATED	AGENCY BONDS
12/31/2023	ST OF CO TREAS POOL	3134GWVN3	FED HOME LN MTG CORP	50,000,000	46,777,000	.600000000	639	09/30/2025	FHLMC	AGENCY BONDS
12/31/2023	ST OF CO TREAS POOL	3134GXGS7	FED HOME LN MTG CORP	50,000,000	48,880,500	.430000000	170	06/18/2024	FHLMC	AGENCY BONDS
12/31/2023	ST OF CO TREAS POOL	880591EP3	TENN VALLEY AUTH	30,000,000	25,226,100	3.500000000	6924	12/15/2042	RELATED	AGENCIES
12/31/2023	ST OF CO TREAS POOL	880591EU2	TENN VALLEY AUTH	10,000,000	9,617,500	2.875000000	1128	02/01/2027	RELATED	AGENCIES
				628,369,000	575,062,419					
12/31/2023	ST OF CO TREAS POOL	3136ALPJ4	FED NATL MTG ASSN	2,353,317	2,328,396	3.000000000	6478	09/25/2041	FNMA	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3136ANK48	FED NATL MTG ASSN	5,936,387	5,368,512	3.500000000	7847	06/25/2045	FNMA	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3136BAQ80	FED NATL MTG ASSN	30,000,000	20,114,700	2.000000000	9703	07/25/2050	FNMA	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3136BBB35	FED NATL MTG ASSN	7,194,695	6,527,387	3.500000000	9765	09/25/2050	FNMA	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3136BBN73	FANNIEMAE-ACES	15,000,000	12,315,000	1.270000000	2398	07/25/2030	FNMA	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3136BG3V1	FED NATL MTG ASSN	17,485,352	13,406,876	2.000000000	10160	10/25/2051	FNMA	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3136BGH20	FED NATL MTG ASSN	27,865,729	23,221,626	1.000000000	10130	09/25/2051	FNMA	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3136BH6R5	FED NATL MTG ASSN	15,473,633	11,994,696	1.500000000	10068	07/25/2051	FNMA	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3136BHMX4	FANNIEMAE-ACES	7,800,000	6,436,716	1.658510000	2672	04/25/2031	FNMA	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3136BHNA3	FANNIEMAE-ACES	32,000,000	25,325,120	1.683515000	3372	03/25/2033	FNMA	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3136BJYT6	FED NATL MTG ASSN	40,000,000	25,901,600	2.250000000	10191	11/25/2051	FNMA	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3136BLFG0	FED NATL MTG ASSN	18,057,378	14,172,513	2.000000000	10283	02/25/2052	FNMA	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3136BLLR9	FED NATL MTG ASSN	26,695,191	22,373,507	2.500000000	10283	02/25/2052	FNMA	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3136BLP79	FEDERAL NATIONAL MORTGAGE ASSN	25,000,000	22,051,950	2.289999600	2337	05/25/2030	FNMA	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3137BDCW4	FHLMC MULTIFAMILY STRUCTURED P	18,243,723	18,028,447	3.303000000	207	07/25/2024	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3137BDUD6	FED HOME LN MTG CORP	3,306,593	3,233,947	3.000000000	6406	07/15/2041	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3137FGVQ5	FED HOME LN MTG CORP	6,330,400	5,813,523	3.500000000	8933	06/15/2048	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3137FEH8	FHLMC MULTI FAMILY	21,000,000	20,572,230	3.900000000	1699	08/25/2028	FNMA	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3137FKUP9	FHLMC MULTIFAMILY STRUCTURED P	20,000,000	19,481,400	3.771000000	1821	12/25/2028	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3137FP5R2	FED HOME LN MTG CORP	3,174,310	2,791,552	3.000000000	9430	10/25/2049	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3137FPHK4	FHLMC MULTIFAMILY STRUCTURED P	20,000,000	18,096,000	2.425000000	2064	08/25/2029	FHLMC	BACKED SECURITIES

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Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to	Maturity Date	Asset Group	Asset Sector Description
12/31/2023	ST OF CO TREAS POOL	3137FPJG1	FED HOME LN MTG CORP	14,000,000	12,767,020	2.595000000	2095	09/25/2029	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3137FRSW2	FED HOME LN MTG CORP	13,503,142	11,772,175	3.000000000		9553 02/25/2050	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3137FUAG9	FED HOME LN MTG CORP	30,321,874	19,397,206	2.000000000	9703	07/25/2050	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3137FVUM2	FED HOME LN MTG CORP	20,000,000	13,807,400	2.000000000	9765	09/25/2050	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3137FYT44	FHLMC MULTIFAMILY STRUCTURED P	50,000,000	39,538,500	2.438000000	4439	02/25/2036	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3137H1PN0	FED HOME LN MTG CORP	30,260,086	26,933,594	2.000000000	9461	11/25/2049	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3137H1Y75	FED HOME LN MTG CORP	21,163,252	16,733,783	1.750000000	9765	09/25/2050	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3137H2NY6	FHLMC MULTIFAMILY STRUCTURED P	50,000,000	38,471,500	2.184000000	4621	08/25/2036	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3137H5DP9	FHLMC MULTIFAMILY STRUCTURED P	5,000,000	4,309,850	2.346998400	2886	11/25/2031	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3137H5DX2	FHLMC MULTIFAMILY STRUCTURED P	24,000,000	21,591,360	2.050000000	1791	11/25/2028	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3137H5JX6	FEDERAL HOME LOAN MORTGAGE CORP	19,461,935	25,346,102	2.000000000	9795	10/25/2050	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3137H8Z20	FEDERAL HOME LOAN MORTGAGE CORP	30,000,000	27,786,300	4.000000000	10465	08/25/2052	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	3137HAQU3	FEDERAL HOME LOAN MORTGAGE CORP	20,000,000	20,088,400	5.500000000	10891	10/25/2053	FHLMC	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38382NQJ9	GOVT NATL MTG ASSN	39,596,509	34,004,690	2.500000000	9882	01/20/2051	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38382P2S0	GOVT NATL MTG ASSN	20,000,000	13,646,600	2.500000000	9941	03/20/2051	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38382Q2E9	GOVT NATL MTG ASSN	29,734,570	23,003,258	1.125000000	9698	07/20/2050	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38382Q3S7	GOVT NATL MTG ASSN	82,229,275	68,446,827	1.500000000	10002	05/20/2051	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38382QR88	GOVT NATL MTG ASSN	23,589,703	18,289,568	1.250000000	10002	05/20/2051	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38382TUW2	GOVT NATL MTG ASSN	30,584,299	23,414,422	1.000000000	10002	05/20/2051	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38382TVW1	GOVT NATL MTG ASSN	14,404,311	11,254,376	1.250000000	10002	05/20/2051	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38382UF30	GOVT NATL MTG ASSN	43,404,870	33,929,153	1.250000000	10033	06/20/2051	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38382URM5	GOVT NATL MTG ASSN	30,655,069	24,455,388	1.500000000	10033	06/20/2051	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38382VLC1	GOVT NATL MTG ASSN	50,000,000	32,946,000	2.500000000	10033	06/20/2051	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38382XHT5	GOVT NATL MTG ASSN	12,064,391	10,595,431	3.000000000	10094	08/20/2051	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38383AVX9	GOVT NATL MTG ASSN	17,949,125	15,277,039	2.999998800	10125	09/20/2051	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38383CL73	GOVT NATL MTG ASSN	27,000,000	16,387,110	2.000000000	10125	09/20/2051	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38383PLD1	GOVERNMENT NATIONAL MORTGAGE ASSN	41,070,638	36,584,082	3.000000000	10307	03/20/2052	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38383UC73	GOVERNMENT NATIONAL MORTGAGE ASSN	22,071,000	20,867,468	5.000000000	10521	10/20/2052	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38383V5N4	GOVERNMENT NATIONAL MORTGAGE ASSN	10,000,000	9,088,500	4.000000000	9395	09/20/2049	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38383VX77	GOVERNMENT NATIONAL MORTGAGE ASSN	46,892,787	46,818,696	5.000000000	10063	07/20/2051	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38383WLA2	GOVERNMENT NATIONAL MORTGAGE ASSN	23,665,812	23,870,521	5.500000000	9851	12/20/2050	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38383WPV0	GOVERNMENT NATIONAL MORTGAGE ASSN	19,167,813	19,215,349	5.000000000	10672	03/20/2053	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38383WY59	GOVERNMENT NATIONAL MORTGAGE ASSN	18,733,735	18,729,426	5.000000000	9364	08/20/2049	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38383WZ90	GOVERNMENT NATIONAL MORTGAGE ASSN	26,356,967	26,060,188	5.000000000	10672	03/20/2053	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38383XK29	GOVERNMENT NATIONAL MORTGAGE ASSN	20,000,000	19,659,400	5.000000000	10703	04/20/2053	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38383XLZ5	GOVERNMENT NATIONAL MORTGAGE ASSN	28,905,687	28,805,674	5.500000000	9425	10/20/2049	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38383XTS3	GOVERNMENT NATIONAL MORTGAGE ASSN	10,000,000	9,766,900	5.000000000	10703	04/20/2053	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38384CKE8	GOVERNMENT NATIONAL MORTGAGE ASSN	10,000,000	9,931,400	5.000000000	10825	08/20/2053	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38384D5N3	GOVERNMENT NATIONAL MORTGAGE ASSN	30,000,000	30,289,200	5.500000000	10917	11/20/2053	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38384EC52	GOVERNMENT NATIONAL MORTGAGE ASSN	10,000,000	11,085,300	6.500000000	10856	09/20/2053	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38384EQ99	GOVERNMENT NATIONAL MORTGAGE ASSN	10,000,000	10,379,700	5.500000000	10856	09/20/2053	GNMA1	BACKED SECURITIES
12/31/2023	ST OF CO TREAS POOL	38384GJK7	GOVERNMENT NATIONAL MORTGAGE ASSN	10,000,000	9,834,800	5.000000000	10917	11/20/2053	GNMA1	BACKED SECURITIES
				1,458,703,557	1,234,735,354					
12/31/2023	ST OF CO TREAS POOL	3132AARQ9	FED HOME LN MTG CORP POOL #ZS9495	16,945,401	15,891,227	3.500000000	7945	10/01/2045	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS POOL	3132AC3B4	FED HOME LN MTG CORP POOL #ZT0794	17,013,216	16,796,808	4.500000000	9041	10/01/2048	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS POOL	3132DMNQ4	FED HOME LN MTG CORP POOL #SD0399	26,818,726	25,176,884	3.500000000	9649	06/01/2050	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS POOL	3132DMTD7	FED HOME LN MTG CORP POOL #SD0548	29,030,444	24,790,838	2.500000000	9922	03/01/2051	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS POOL	3132DMTG0	FED HOME LN MTG CORP POOL #SD0551	39,994,804	34,154,363	2.500000000	9922	03/01/2051	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS POOL	3132DNGY3	#SD1115	40,552,054	38,514,719	4.000000000	10410	07/01/2052	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS POOL	3132DNNV9	#SD1624	27,370,314	27,467,479	5.000000000	10472	09/01/2052	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS POOL	3132DPL17	#SD2150	23,973,876	23,246,509	4.500000000	10563	12/01/2052	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS POOL	3132DV5C5	FED HOME LN MTG CORP POOL #SD8043	6,548,735	5,658,827	2.500000000	9498	01/01/2050	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS POOL	3132DVK79	FED HOME LN MTG CORP POOL #SD7518	26,162,203	23,553,569	3.000000000	9649	06/01/2050	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS POOL	3132DVK87	FED HOME LN MTG CORP POOL #SD7519	10,730,478	10,069,481	3.500000000	9618	05/01/2050	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS POOL	3132XCSG1	FED HOME LN MTG CORP POOL #G67719	18,549,438	18,397,147	4.500000000	9133	01/01/2049	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS POOL	3133A1CM2	FED HOME LN MTG CORP POOL #QA6376	3,000,657	2,574,324	2.500000000	9498	01/01/2050	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS POOL	3133AHAV9	FED HOME LN MTG CORP POOL #QB9920	25,543,324	21,806,847	2.500000000	9922	03/01/2051	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS POOL	3133B3XC6	FED HOME LN MTG CORP POOL #QD6075	36,244,159	30,844,142	2.500000000	10259	02/01/2052	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS POOL	3133BDQX6	#QE4070	21,869,994	21,664,416	5.000000000	10380	06/01/2052	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS POOL	3133BKE70	#QE9158	23,092,990	22,857,441	5.000000000	10472	09/01/2052	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS POOL	3133KH5M4	FED HOME LN MTG CORP POOL #RA2652	31,873,650	27,494,848	2.500000000	9618	05/01/2050	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS POOL	3133KHSB3	FED HOME LN MTG CORP POOL #RA2314	8,459,638	7,873,555	3.500000000	9557	03/01/2050	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS POOL	3133KJE32	FED HOME LN MTG CORP POOL #RA2854	30,261,479	25,774,307	2.500000000	9649	06/01/2050	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS POOL	3133KJMD1	FED HOME LN MTG CORP POOL #RA3056	1,457,819	1,297,765	3.000000000	9679	07/01/2050	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS POOL	3133KLBD8	FED HOME LN MTG CORP POOL #RA4536	16,125,336	14,395,410	3.000000000	9863	01/01/2051	FHLMC	AGENCY POOLS
12/31/2023	ST OF CO TREAS POOL	3133KN7E7	#RA7193	22,861,125	21,042,065	5.000000000	10319	04/01/2052	FHLMC	AGENCY POOLS

**COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
12/31/2023**

Date	Account	Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to	Maturity Date	Asset Group	Asset Sector Description
12/31/2023	ST OF CO TREAS POOL	9128285J5	US TREASURY NOTE	115,000,000	112,322,800	3.00000000	670	10/31/2025	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS POOL	9128285M8	US TREASURY NOTE	50,000,000	48,301,000	3.12500000	1781	11/15/2028	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS POOL	9128285N6	US TREASURY NOTE	100,000,000	97,414,000	2.87500000	700	11/30/2025	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS POOL	9128285T3	US TREASURY NOTE	100,000,000	96,906,000	2.62500000	731	12/31/2025	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS POOL	9128285U0	US TREASURY NOTE	100,000,000	100,000,000	2.62500000	0	12/31/2023	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS POOL	9128286A3	US TREASURY NOTE	100,000,000	96,856,000	2.62500000	762	01/31/2026	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS POOL	9128286B1	US TREASURY NOTE	100,000,000	94,148,000	2.62500000	1873	02/15/2029	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS POOL	9128286F2	US TREASURY NOTE	100,000,000	96,508,000	2.50000000	790	02/28/2026	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS POOL	9128286L9	US TREASURY NOTE	100,000,000	95,930,000	2.25000000	821	03/31/2026	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS POOL	9128286S4	US TREASURY NOTE	100,000,000	96,106,000	2.37500000	851	04/30/2026	NOTE	BONDS&NTS
12/31/2023	ST OF CO TREAS POOL	9128286T2	US TREASURY NOTE	100,000,000	92,688,000	2.37500000	1962	05/15/2029	NOTE	BONDS&NTS
				3,811,000,000	3,589,416,070					
			TREASURY POOL	20,865,069,007	19,755,510,404					