

COLORADO STATE TREASURY FY24
PORTFOLIO DETAIL
6/30/2024

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
UNCLAIMED PROPERTY TOURISM PROMOTION TRUST FUND								
02589BAA8	AMERICAN EXPRESS CREDIT ACCOUNT	4,000,000.00	3,908,080.00	2.210000000	988	03/15/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
06051GGL7	BANK OF AMERICA CORP	1,000,000.00	957,810.00	3.705001200	1394	04/24/2028	CORPORATE BOND	FINANCIALS
172967NF4	CITIGROUP INC	1,000,000.00	697,490.00	2.904001200	6700	11/03/2042	CORPORATE BOND	FINANCIALS
46647PAF3	JPMORGAN CHASE&CO	1,000,000.00	954,370.00	3.539998800	1401	05/01/2028	CORPORATE BOND	FINANCIALS
742651DP4	PRIVATE EXPORT FUNDING	1,000,000.00	998,630.00	2.450000000	15	07/15/2024	CORPORATE BOND	FINANCIALS
742651DW9	PRIVATE EXPORT FUNDING	1,000,000.00	980,160.00	3.250000000	350	06/15/2025	CORPORATE BOND	FINANCIALS
91159HJB7	US BANCORP	1,000,000.00	787,290.00	2.490998400	4509	11/03/2036	CORPORATE BOND	FINANCIALS
46647PCU8	JPMORGAN CHASE&CO	2,000,000.00	1,705,220.00	2.963001600	3131	01/25/2033	CORPORATE BOND	FINANCIALS
61761JZN2	MORGAN STANLEY	2,000,000.00	1,931,520.00	3.950000000	1027	04/23/2027	CORPORATE BOND	FINANCIALS
74251VAS1	PRINCIPAL FINANCIAL GRP	2,000,000.00	1,670,880.00	2.125000000	2176	06/15/2030	CORPORATE BOND	FINANCIALS
61746BEF9	MORGAN STANLEY	3,000,000.00	2,892,450.00	3.625000000	934	01/20/2027	CORPORATE BOND	FINANCIALS
693475AW5	PNC FINANCIAL SERVICES	4,000,000.00	3,709,560.00	3.450000000	1758	04/23/2029	CORPORATE BOND	FINANCIALS
00206RCQ3	AT&T INC	1,000,000.00	864,870.00	4.750000000	7989	05/15/2046	CORPORATE BOND	INDUSTRIALS
031162CR9	AMGEN INC	1,000,000.00	747,290.00	3.150000000	5714	02/21/2040	CORPORATE BOND	INDUSTRIALS
031162CS7	AMGEN INC	1,000,000.00	704,190.00	3.375000000	9367	02/21/2050	CORPORATE BOND	INDUSTRIALS
37045XDS2	GENERAL MOTORS FINL CO	1,000,000.00	840,460.00	3.100000000	2752	01/12/2032	CORPORATE BOND	INDUSTRIALS
437076CK6	HOME DEPOT INC	1,000,000.00	622,220.00	2.750000000	9938	09/15/2051	CORPORATE BOND	INDUSTRIALS
501044DC2	KROGER CO/THE	1,000,000.00	970,410.00	3.500000000	581	02/01/2026	CORPORATE BOND	INDUSTRIALS
74340XBM2	PROLOGIS LP	1,000,000.00	860,230.00	2.250000000	2115	04/15/2030	CORPORATE BOND	INDUSTRIALS
907818FX1	UNION PACIFIC CORP	1,000,000.00	862,800.00	2.800000000	2785	02/14/2032	CORPORATE BOND	INDUSTRIALS
91324PDU3	UNITEDHEALTH GROUP INC	1,000,000.00	751,740.00	3.700000000	9177	08/15/2049	CORPORATE BOND	INDUSTRIALS
92343VEU4	VERIZON COMMUNICATIONS	1,000,000.00	945,140.00	4.016000000	1982	12/03/2029	CORPORATE BOND	INDUSTRIALS
92343VGB4	VERIZON COMMUNICATIONS	1,000,000.00	719,640.00	3.550000000	9761	03/22/2051	CORPORATE BOND	INDUSTRIALS
29379VBX0	ENTERPRISE PRODUCTS OPER	1,500,000.00	1,339,785.00	2.800000000	2041	01/31/2030	CORPORATE BOND	INDUSTRIALS
92343VCV4	VERIZON COMMUNICATIONS	1,700,000.00	1,540,115.00	4.272000000	4216	01/15/2036	CORPORATE BOND	INDUSTRIALS
00206RGQ9	AT&T INC	2,000,000.00	1,916,080.00	4.300000000	2056	02/15/2030	CORPORATE BOND	INDUSTRIALS
00287YBV0	ABBVIE INC	2,000,000.00	1,906,500.00	2.950000000	874	11/21/2026	CORPORATE BOND	INDUSTRIALS
23331ABQ1	D.R. HORTON INC	2,000,000.00	1,830,700.00	1.300000000	837	10/15/2026	CORPORATE BOND	INDUSTRIALS
37045XBQ8	GENERAL MOTORS FINL CO	2,000,000.00	1,936,560.00	4.000000000	828	10/06/2026	CORPORATE BOND	INDUSTRIALS
501044DG3	KROGER CO	2,000,000.00	1,649,500.00	4.450000000	8251	02/01/2047	CORPORATE BOND	INDUSTRIALS
539830BP3	LOCKHEED MARTIN CORP	2,000,000.00	1,684,860.00	1.850000000	2176	06/15/2030	CORPORATE BOND	INDUSTRIALS
565849AP1	MARATHON OIL CORP	2,000,000.00	1,955,480.00	4.400000000	1110	07/15/2027	CORPORATE BOND	INDUSTRIALS
637432NY7	NATIONAL RURAL UTIL COOP	2,000,000.00	1,684,600.00	2.750000000	2846	04/15/2032	CORPORATE BOND	INDUSTRIALS
654106AF0	NIKE INC	2,000,000.00	1,885,760.00	2.375000000	854	11/01/2026	CORPORATE BOND	INDUSTRIALS
665772CQ0	NORTHERN STATES PWR-MINN	2,000,000.00	1,458,060.00	3.600000000	8477	09/15/2047	CORPORATE BOND	INDUSTRIALS
695114CT3	PACIFICORP	2,000,000.00	1,523,160.00	4.125000000	8965	01/15/2049	CORPORATE BOND	INDUSTRIALS
713448DP0	PEPSICO INC	2,000,000.00	1,506,300.00	3.450000000	8133	10/06/2046	CORPORATE BOND	INDUSTRIALS
742718FW4	PROCTER&GAMBLE CO/THE	2,000,000.00	1,718,580.00	2.300000000	2772	02/01/2032	CORPORATE BOND	INDUSTRIALS
907818EY0	UNION PACIFIC CORP	2,000,000.00	1,935,860.00	3.950000000	1533	09/10/2028	CORPORATE BOND	INDUSTRIALS
30231GAF9	EXXON MOBIL CORPORATION	2,250,000.00	2,209,792.50	2.709000000	249	03/06/2025	CORPORATE BOND	INDUSTRIALS
548661DP9	LOWE'S COS INC	3,000,000.00	2,839,920.00	3.100000000	1037	05/03/2027	CORPORATE BOND	INDUSTRIALS
717081EY5	PFIZER INC	3,000,000.00	2,525,160.00	1.700000000	2158	05/28/2030	CORPORATE BOND	INDUSTRIALS
872540AQ2	TJX COS INC	3,000,000.00	2,826,600.00	2.250000000	807	09/15/2026	CORPORATE BOND	INDUSTRIALS
023135CF1	AMAZON.COM INC	1,000,000.00	958,940.00	3.300000000	1017	04/13/2027	CORPORATE BOND	OTHER CORPORATE BONDS
59156RCD8	METLIFE INC	1,000,000.00	950,770.00	5.250000000	10791	01/15/2054	CORPORATE BOND	OTHER CORPORATE BONDS
06051GLE7	BANK OF AMERICA CORP	2,000,000.00	1,988,000.00	5.079999600	20	01/20/2027	CORPORATE BOND	OTHER CORPORATE BONDS
168863DN5	REPUBLIC OF CHILE	2,000,000.00	1,677,300.00	2.550000000	2767	01/27/2032	CORPORATE BOND	OTHER CORPORATE BONDS
842587DR5	SOUTHERN CO	2,000,000.00	1,963,540.00	5.200000000	3272	06/15/2033	CORPORATE BOND	OTHER CORPORATE BONDS
89788MAM4	TRUIST FINANCIAL CORP	2,000,000.00	1,915,540.00	5.122000800	26	01/26/2034	CORPORATE BOND	OTHER CORPORATE BONDS
87612EBR6	TARGET CORPORATION	2,300,000.00	2,084,858.00	4.800000000	10426	01/15/2053	CORPORATE BOND	OTHER CORPORATE BONDS
06738EAJ4	BARCLAYS PLC	1,000,000.00	941,720.00	5.250000000	7718	08/17/2045	CORPORATE BOND	OTHER GLOBAL CORP BONDS
29250NBL8	ENBRIDGE INC	1,000,000.00	979,940.00	2.500000000	229	02/14/2025	CORPORATE BOND	OTHER GLOBAL CORP BONDS
06738EBZ7	BARCLAYS PLC	2,000,000.00	1,986,740.00	5.303998800	770	08/09/2026	CORPORATE BOND	OTHER GLOBAL CORP BONDS
09261BAG5	BLACKSTONE HOLDINGS FINA	1,000,000.00	830,090.00	2.550000000	2830	03/30/2032	CORPORATE BOND	PRIVATE PLACEMENTS
		89,750,000.00	80,325,180.50					
3137H2NY6	FHLMC MULTIFAMILY STRUCTURED P	1,000,000.00	752,580.00	2.184000000	4439	08/25/2036	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FUZJ6	FHLMC MULTIFAMILY STRUCTURED P	1,050,000.00	771,172.50	1.721000000	3981	05/25/2035	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FXQW1	FHLMC MULTIFAMILY STRUCTURED P	1,548,000.00	1,147,393.08	1.860000000	4134	10/25/2035	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FJXV6	FHLMC MULTIFAMILY STRUCTURED P	2,000,000.00	1,940,120.00	4.050000000	1548	09/25/2028	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FKUP9	FHLMC MULTIFAMILY STRUCTURED P	2,540,000.00	2,435,225.00	3.771000000	1639	12/25/2028	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FL2M5	FEDERAL HOME LOAN MORTGAGE CORP	2,680,000.00	2,463,134.40	3.794000000	3496	01/25/2034	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FGZT5	FED HOME LN MTG CORP	4,000,000.00	3,865,480.00	3.926000000	1456	06/25/2028	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3136BH6R5	FED NATL MTG ASSN	1,291,044.36	967,237.52	1.500000000	9886	07/25/2051	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BG3V1	FED NATL MTG ASSN	1,697,893.76	1,299,808.98	2.000000000	9978	10/25/2051	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136ANK48	FED NATL MTG ASSN	2,033,491.06	1,817,330.96	3.500000000	7665	06/25/2045	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
38383CL73	GOVT NATL MTG ASSN	1,000,000.00	543,070.00	2.000000000	9943	09/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES

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38384DUF2	GOVERNMENT NATIONAL MORTGAGE ASSN	2,000,000.00	2,044,940.00	6.000000000	10704	10/20/2053	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38384NTB1	GOVERNMENT NATIONAL MORTGAGE ASSN	2,000,000.00	1,985,680.00	5.500000000	10916	05/20/2054	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
38384CL49	GOVERNMENT NATIONAL MORTGAGE ASSN	2,200,000.00	2,178,748.00	5.500000000	10643	08/20/2053	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
3132DNYV9	FED HOME LOAN MTGE CORP POOL #SD1624	870,663.59	853,581.17	5.000000000	10290	09/01/2052	FHLMC	AGENCY POOLS
3133KN7E7	FED HOME LOAN MTGE CORP POOL #RA7193	875,976.45	779,207.33	3.500000000	10137	04/01/2052	FHLMC	AGENCY POOLS
3132DNGY3	FED HOME LOAN MTGE CORP POOL #SD1115	887,829.45	817,904.00	4.000000000	10228	07/01/2052	FHLMC	AGENCY POOLS
3133B3XC6	FED HOME LN MTG CORP POOL #QD6075	1,755,278.68	1,437,924.29	2.500000000	10077	02/01/2052	FHLMC	AGENCY POOLS
3140X4V94	FED NATL MTG ASSN POOL #FM1539	536,243.76	508,530.68	4.500000000	9194	09/01/2049	FNMA	AGENCY POOLS
3140Q7DP9	FED NATL MTG ASSN POOL #CA0109	626,236.40	566,825.35	3.500000000	8432	08/01/2047	FNMA	AGENCY POOLS
3140QHGH2	FED NATL MTG ASSN POOL #CA9199	629,372.16	519,641.12	2.500000000	9712	02/01/2051	FNMA	AGENCY POOLS
3140XGLU1	FEDL NATL MTGE ASSN POOL #FS1238	793,035.66	710,361.69	3.500000000	10106	03/01/2052	FNMA	AGENCY POOLS
3140X8MU8	FEDL NATL MTGE ASSN POOL #FM4870	820,488.66	642,598.51	2.000000000	9620	11/01/2050	FNMA	AGENCY POOLS
3140XKNU0	FEDL NATL MTGE ASSN POOL #FS4002	871,901.38	844,017.97	5.000000000	10443	02/01/2053	FNMA	AGENCY POOLS
3140XHYN1	FEDL NATL MTGE ASSN POOL #FS2516	877,714.31	804,653.37	4.000000000	10228	07/01/2052	FNMA	AGENCY POOLS
3140QSZM6	FEDL NATL MTGE ASSN POOL #CB7047	930,691.58	935,270.58	5.500000000	10655	09/01/2053	FNMA	AGENCY POOLS
31418DFF4	FED NATL MTG ASSN POOL #MA3765	1,080,333.35	892,927.92	2.500000000	9194	09/01/2049	FNMA	AGENCY POOLS
3140QED58	FED NATL MTG ASSN POOL #CA6423	1,731,095.05	1,488,274.35	3.000000000	9497	07/01/2050	FNMA	AGENCY POOLS
3140QCHG4	FED NATL MTG ASSN POOL #CA4730	2,194,198.55	1,812,890.73	2.500000000	9255	11/01/2049	FNMA	AGENCY POOLS
3140XJKZ5	FEDL NATL MTGE ASSN POOL #FS3011	2,591,954.76	2,256,815.01	3.000000000	9985	11/01/2051	FNMA	AGENCY POOLS
3140X44Q6	FED NATL MTG ASSN POOL #FM1730	2,631,910.10	2,243,782.32	3.000000000	9224	10/01/2049	FNMA	AGENCY POOLS
36179WDR6	GOVT NATL MTG ASSN II POOL #MA7312	3,672,484.57	3,086,906.91	2.500000000	9790	04/20/2051	GNMA2	AGENCY POOLS
		51,417,837.64	45,414,033.74					
341271AF1	FLORIDA ST BRD OF ADMIN FINCO	1,000,000.00	847,310.00	2.154000000	2192	07/01/2030	GOVERNMENT BOND	MUNICIPAL - TAXABLE
913366KB5	UNIV OF CALIFORNIA CA RGTS MED	1,305,000.00	876,555.45	3.006000000	9450	05/15/2050	GOVERNMENT BOND	MUNICIPAL - TAXABLE
882830BH4	TEXAS ST TRANSPRTN COMMISSION	1,875,000.00	1,288,931.25	2.472000000	7398	10/01/2044	GOVERNMENT BOND	MUNICIPAL - TAXABLE
		4,180,000.00	3,012,796.70					
3130A07B0	FED HOME LN BK	1,000,000.00	983,410.00	4.000000000	1524	09/01/2028	MORTGAGE RELATED	AGENCY BONDS
313376FE0	FED HOME LN BK	1,000,000.00	966,420.00	3.300000000	884	12/01/2026	MORTGAGE RELATED	AGENCY BONDS
880591EU2	TENN VALLEY AUTH	5,000,000.00	4,787,250.00	2.875000000	946	02/01/2027	MORTGAGE RELATED	OTHER US GOVT AND AGENCIES
		7,000,000.00	6,737,080.00					
912810SA7	US TREASURY BOND	1,000,000.00	760,900.00	3.000000000	8630	02/15/2048	TREASURY NOTE	US TREASURY BONDS&NTS
912810SN9	US TREASURY BOND	1,000,000.00	495,630.00	1.250000000	9450	05/15/2050	TREASURY NOTE	US TREASURY BONDS&NTS
91282CFV8	UNITED STATES TREASURY NOTES	1,000,000.00	983,160.00	4.125000000	3060	11/15/2032	TREASURY NOTE	US TREASURY BONDS&NTS
91282CGB1	UNITED STATES TREASURY NOTES	1,000,000.00	976,250.00	3.875000000	2010	12/31/2029	TREASURY NOTE	US TREASURY BONDS&NTS
912810QZ4	US TREASURY BOND	1,500,000.00	1,214,655.00	3.125000000	6804	02/15/2043	TREASURY NOTE	US TREASURY BONDS&NTS
912810QU5	US TREASURY BOND	2,000,000.00	1,642,500.00	3.125000000	6439	02/15/2042	TREASURY NOTE	US TREASURY BONDS&NTS
912810RH3	US TREASURY BOND	2,000,000.00	1,598,360.00	3.125000000	7351	08/15/2044	TREASURY NOTE	US TREASURY BONDS&NTS
912810RM2	US TREASURY BOND	2,000,000.00	1,554,540.00	3.000000000	7624	05/15/2045	TREASURY NOTE	US TREASURY BONDS&NTS
912810TN8	UNITED STATES TREASURY BONDS	2,000,000.00	1,701,400.00	3.625000000	10457	02/15/2053	TREASURY NOTE	US TREASURY BONDS&NTS
91282CFX4	UNITED STATES TREASURY NOTES	3,000,000.00	2,990,010.00	4.500000000	153	11/30/2024	TREASURY NOTE	US TREASURY BONDS&NTS
9128286T2	US TREASURY NOTE	4,000,000.00	3,652,800.00	2.375000000	1780	05/15/2029	TREASURY NOTE	US TREASURY BONDS&NTS
912810QA9	US TREASURY BOND	5,000,000.00	4,499,050.00	3.500000000	5343	02/15/2039	TREASURY NOTE	US TREASURY BONDS&NTS
91282CFQ9	UNITED STATES TREASURY NOTES	5,000,000.00	4,982,800.00	4.375000000	123	10/31/2024	TREASURY NOTE	US TREASURY BONDS&NTS
		30,500,000.00	27,052,055.00					
UNCLAIMED PROPERTY TOURISM PROMOTION TRUST FUND		186,847,838	166,449,226					

NOTE: Unclaimed Property Tourism Promotion Trust Fund also includes \$6.9M in cash which is invested as part of the Treasury Pool.