

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

Cusip	Asset Description	Par Value	Market Value	Interest Rate	Moody's Rating	Days to Maturity	Maturity Date	Asset Group Description	Asset Sector Description
UNCLAIMED PROPERTY TOURISM PROMOTION TRUST FUND									
02589BAA8	AMERICAN EXPRESS CREDIT ACCOUNT	4,000,000	3,807,000	2.21	AAA	1262	03/15/2027	CORPORATE BOND	ASSET-BACKED OBLIGATION
06742LAV5	BARCLAYS DRYROCK ISSUANCE TRUST	1,000,000	961,010	3.07	N/A	1599	02/15/2028	CORPORATE BOND	ASSET-BACKED OBLIGATION
		5,000,000	4,768,010						
00206RCQ3	AT&T INC	1,000,000	789,940	4.75	BAA2	8263	05/15/2046	CORPORATE BOND	INDUSTRIALS
00206RGQ9	AT&T INC	2,000,000	1,821,200	4.30	BAA2	2330	02/15/2030	CORPORATE BOND	INDUSTRIALS
00287YBV0	ABBVIE INC	2,000,000	1,856,020	2.95	A3	1148	11/21/2026	CORPORATE BOND	INDUSTRIALS
023135CE4	AMAZON.COM INC	1,000,000	966,150	3.00	A1	561	04/13/2025	CORPORATE BOND	OTHER CORPORATE BONDS
023135CF1	AMAZON.COM INC	1,000,000	940,900	3.30	A1	1291	04/13/2027	CORPORATE BOND	OTHER CORPORATE BONDS
031162CR9	AMGEN INC	1,000,000	705,730	3.15	BAA1	5988	02/21/2040	CORPORATE BOND	INDUSTRIALS
031162CS7	AMGEN INC	1,000,000	654,620	3.38	BAA1	9641	02/21/2050	CORPORATE BOND	INDUSTRIALS
06051GGL7	BANK OF AMERICA CORP	1,000,000	920,990	3.71	A1	1668	04/24/2028	CORPORATE BOND	FINANCIALS
06051GKG3	BANK OF AMERICA CORP	5,000,000	4,918,050	1.84	A1	493	02/04/2025	CORPORATE BOND	FINANCIALS
09261BAG5	BLACKSTONE HOLDINGS FINA	1,000,000	758,810	2.55	N/A	3104	03/30/2032	CORPORATE BOND	PRIVATE PLACEMENTS
168863DN5	REPUBLIC OF CHILE	2,000,000	1,614,960	2.55	A2	3041	01/27/2032	CORPORATE BOND	OTHER CORPORATE BONDS
172967NF4	CITIGROUP INC	1,000,000	639,680	2.90	A3	6974	11/03/2042	CORPORATE BOND	FINANCIALS
23331ABQ1	D.R. HORTON INC	2,000,000	1,753,720	1.30	BAA1	1111	10/15/2026	CORPORATE BOND	INDUSTRIALS
29250NBL8	ENBRIDGE INC	1,000,000	952,850	2.50	BAA1	503	02/14/2025	CORPORATE BOND	OTHER GLOBAL CORP BONDS
29379VBX0	ENTERPRISE PRODUCTS OPER	1,500,000	1,273,305	2.80	BAA1	2315	01/31/2030	CORPORATE BOND	INDUSTRIALS
30231GAF9	EXXON MOBIL CORPORATION	2,250,000	2,167,065	2.71	AA2	523	03/06/2025	CORPORATE BOND	INDUSTRIALS
37045XBQ8	GENERAL MOTORS FINL CO	2,000,000	1,874,020	4.00	BAA2	1102	10/06/2026	CORPORATE BOND	INDUSTRIALS
37045XDS2	GENERAL MOTORS FINL CO	1,000,000	773,680	3.10	BAA2	3026	01/12/2032	CORPORATE BOND	INDUSTRIALS
437076CK6	HOME DEPOT INC	1,000,000	593,950	2.75	A2	10212	09/15/2051	CORPORATE BOND	INDUSTRIALS
46647PAF3	JPMORGAN CHASE&CO	1,000,000	919,500	3.54	A1	1675	05/01/2028	CORPORATE BOND	FINANCIALS
46647PCU8	JPMORGAN CHASE&CO	2,000,000	1,592,260	2.96	A1	3405	01/25/2033	CORPORATE BOND	FINANCIALS
501044DC2	KROGER CO/THE	1,000,000	951,890	3.50	BAA1	855	02/01/2026	CORPORATE BOND	INDUSTRIALS
501044DG3	KROGER CO	2,000,000	1,565,500	4.45	BAA1	8525	02/01/2047	CORPORATE BOND	INDUSTRIALS
539830BP3	LOCKHEED MARTIN CORP	2,000,000	1,613,080	1.85	A2	2450	06/15/2030	CORPORATE BOND	INDUSTRIALS
548661DP9	LOWE'S COS INC	3,000,000	2,762,760	3.10	BAA1	1311	05/03/2027	CORPORATE BOND	INDUSTRIALS
565849AP1	MARATHON OIL CORP	2,000,000	1,881,160	4.40	BAA3	1384	07/15/2027	CORPORATE BOND	INDUSTRIALS
61746BEF9	MORGAN STANLEY	3,000,000	2,800,620	3.63	A1	1208	01/20/2027	CORPORATE BOND	FINANCIALS
61761JZN2	MORGAN STANLEY	2,000,000	1,857,660	3.95	BAA1	1301	04/23/2027	CORPORATE BOND	FINANCIALS
637432NY7	NATIONAL RURAL UTIL COOP	2,000,000	1,591,300	2.75	A1	3120	04/15/2032	CORPORATE BOND	INDUSTRIALS
654106AF0	NIKE INC	2,000,000	1,840,280	2.38	A1	1128	11/01/2026	CORPORATE BOND	INDUSTRIALS
665772CQ0	NORTHERN STATES PWR-MINN	2,000,000	1,405,320	3.60	AA3	8751	09/15/2047	CORPORATE BOND	INDUSTRIALS
693475AW5	PNC FINANCIAL SERVICES	4,000,000	3,510,120	3.45	A3	2032	04/23/2029	CORPORATE BOND	FINANCIALS
69371RR73	PACCAR FINANCIAL CORP	2,000,000	1,920,280	2.85	A1	555	04/07/2025	CORPORATE BOND	OTHER CORPORATE BONDS
695114CT3	PACIFICORP	2,000,000	1,406,000	4.13	A1	9239	01/15/2049	CORPORATE BOND	INDUSTRIALS
713448DP0	PEPSICO INC	2,000,000	1,474,380	3.45	A1	8407	10/06/2046	CORPORATE BOND	INDUSTRIALS

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717081EY5	PFIZER INC	3,000,000	2,405,100	1.70	A1	2432	05/28/2030	CORPORATE BOND	INDUSTRIALS
74251VAS1	PRINCIPAL FINANCIAL GRP	2,000,000	1,590,360	2.13	BAA1	2450	06/15/2030	CORPORATE BOND	FINANCIALS
742651DP4	PRIVATE EXPORT FUNDING	1,000,000	976,990	2.45	AAA	289	07/15/2024	CORPORATE BOND	FINANCIALS
742651DW9	PRIVATE EXPORT FUNDING	1,000,000	961,960	3.25	AAA	624	06/15/2025	CORPORATE BOND	FINANCIALS
742718FW4	PROCTER&GAMBLE CO/THE	2,000,000	1,647,660	2.30	AA3	3046	02/01/2032	CORPORATE BOND	INDUSTRIALS
74340XBM2	PROLOGIS LP	1,000,000	816,090	2.25	A3	2389	04/15/2030	CORPORATE BOND	INDUSTRIALS
872540AQ2	TJX COS INC	3,000,000	2,755,470	2.25	A2	1081	09/15/2026	CORPORATE BOND	INDUSTRIALS
87612EBR6	TARGET CORPORATION	2,300,000	1,967,420	4.80	A2	10700	01/15/2053	CORPORATE BOND	OTHER CORPORATE BONDS
907818EY0	UNION PACIFIC CORP	2,000,000	1,886,860	3.95	A3	1807	09/10/2028	CORPORATE BOND	INDUSTRIALS
907818FX1	UNION PACIFIC CORP	1,000,000	825,210	2.80	A3	3059	02/14/2032	CORPORATE BOND	INDUSTRIALS
91159HJB7	US BANCORP	1,000,000	704,500	2.49	A3	4783	11/03/2036	CORPORATE BOND	FINANCIALS
91324PDU3	UNITEDHEALTH GROUP INC	1,000,000	719,810	3.70	A2	9451	08/15/2049	CORPORATE BOND	INDUSTRIALS
92343VEU4	VERIZON COMMUNICATIONS	1,000,000	906,770	4.02	BAA1	2256	12/03/2029	CORPORATE BOND	INDUSTRIALS
92343VGB4	VERIZON COMMUNICATIONS	1,000,000	658,020	3.55	BAA1	10035	03/22/2051	CORPORATE BOND	INDUSTRIALS
		86,050,000	73,889,970						
3136ANK48	FED NATL MTG ASSN	2,117,211	1,839,941	3.50	N/A	7939	06/25/2045	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BG3V1	FED NATL MTG ASSN	1,773,038	1,351,076	2.00		10252	10/25/2051	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3136BH6R5	FED NATL MTG ASSN	1,372,736	1,010,897	1.50	N/A	10160	07/25/2051	FNMA	AGENCY MORTGAGE-BACKED SECURITIES
3137BDUD6	FED HOME LN MTG CORP	455,606	442,239	3.00	N/A	6498	07/15/2041	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FGZT5	FED HOME LN MTG CORP	4,000,000	3,794,080	3.93	N/A	1730	06/25/2028	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FJXV6	FHLMC MULTIFAMILY STRUCTURED P	2,000,000	1,903,520	4.05	N/A	1822	09/25/2028	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FKUP9	FHLMC MULTIFAMILY STRUCTURED P	2,540,000	2,383,638	3.77	N/A	1913	12/25/2028	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FL2M5	FEDERAL HOME LOAN MORTGAGE CORP	2,680,000	2,365,422	3.79	N/A	3770	01/25/2034	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FUZJ6	FHLMC MULTIFAMILY STRUCTURED P	1,050,000	716,856	1.72	N/A	4255	05/25/2035	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137FXQW1	FHLMC MULTIFAMILY STRUCTURED P	1,548,000	1,063,925	1.86	N/A	4408	10/25/2035	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
3137H2NY6	FHLMC MULTIFAMILY STRUCTURED P	1,000,000	699,030	2.18	N/A	4713	08/25/2036	FHLMC	AGENCY MORTGAGE-BACKED SECURITIES
38383CL73	GOVT NATL MTG ASSN	1,000,000	523,290	2.00	N/A	10217	09/20/2051	GNMA1	AGENCY MORTGAGE-BACKED SECURITIES
		21,536,591	18,093,912						
3132DNGY3	FED HOME LOAN MTGE CORP POOL #SD1115	936,785	836,755	4.00	N/A	10502	07/01/2052	FHLMC	AGENCY POOLS
3132DNYV9	FED HOME LOAN MTGE CORP POOL #SD1624	928,236	882,465	5.00	N/A	10564	09/01/2052	FHLMC	AGENCY POOLS
3133B3XC6	FED HOME LN MTG CORP POOL #QD6075	1,823,802	1,450,069	2.50	N/A	10351	02/01/2052	FHLMC	AGENCY POOLS
3133KN7E7	FED HOME LOAN MTGE CORP POOL #RA7193	926,057	799,354	3.50	N/A	10411	04/01/2052	FHLMC	AGENCY POOLS
3140Q7DP9	FED NATL MTG ASSN POOL #CA0109	656,915	575,195	3.50	N/A	8706	08/01/2047	FNMA	AGENCY POOLS
3140QCHG4	FED NATL MTG ASSN POOL #CA4730	2,338,455	1,872,447	2.50	N/A	9529	11/01/2049	FNMA	AGENCY POOLS
3140QED58	FED NATL MTG ASSN POOL #CA6423	1,828,961	1,528,536	3.00	N/A	9771	07/01/2050	FNMA	AGENCY POOLS
3140QHGH2	FED NATL MTG ASSN POOL #CA9199	674,500	539,519	2.50	N/A	9986	02/01/2051	FNMA	AGENCY POOLS
3140X44Q6	FED NATL MTG ASSN POOL #FM1730	2,746,598	2,295,140	3.00	N/A	9498	10/01/2049	FNMA	AGENCY POOLS
3140X4V94	FED NATL MTG ASSN POOL #FM1539	575,654	533,832	4.50	N/A	9468	09/01/2049	FNMA	AGENCY POOLS
3140X8MU8	FEDL NATL MTGE ASSN POOL #FM4870	849,072	647,146	2.00	N/A	9894	11/01/2050	FNMA	AGENCY POOLS

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3140XGLU1	FEDL NATL MTGE ASSN POOL #FS1238	854,124	744,796	3.50	N/A	10380	03/01/2052	FNMA	AGENCY POOLS
3140XHYN1	FEDL NATL MTGE ASSN POOL #FS2516	942,850	840,259	4.00	N/A	10502	07/01/2052	FNMA	AGENCY POOLS
3140XJKZ5	FEDL NATL MTGE ASSN POOL #FS3011	2,780,054	2,341,362	3.00	N/A	10259	11/01/2051	FNMA	AGENCY POOLS
3140XKNU0	FEDL NATL MTGE ASSN POOL #FS4002	953,570	899,998	5.00	N/A	10717	02/01/2053	FNMA	AGENCY POOLS
31418DFF4	FED NATL MTG ASSN POOL #MA3765	1,153,873	924,287	2.50	N/A	9468	09/01/2049	FNMA	AGENCY POOLS
		20,969,507	17,711,160						
341271AF1	FLORIDA ST BRD OF ADMIN FIN CO	1,000,000	800,900	2.15	AA3	2466	07/01/2030	GOVERNMENT BOND	MUNICIPAL - TAXABLE
882830BH4	TEXAS ST TRANSPRTN COMMISSION	1,875,000	1,203,188	2.47	AAA	7672	10/01/2044	GOVERNMENT BOND	MUNICIPAL - TAXABLE
913366KB5	UNIV OF CALIFORNIA CA RGTS MED	1,305,000	827,944	3.01	AA3	9724	05/15/2050	GOVERNMENT BOND	MUNICIPAL - TAXABLE
		4,180,000	2,832,032						
3130A07B0	FED HOME LN BK	1,000,000	967,990	4.00	AAA	1798	09/01/2028	MORTGAGE RELATED	AGENCY BONDS
313376FE0	FED HOME LN BK	1,000,000	955,080	3.30	AAA	1158	12/01/2026	MORTGAGE RELATED	AGENCY BONDS
880591EU2	TENN VALLEY AUTH	5,000,000	4,695,900	2.88	AAA	1220	02/01/2027	MORTGAGE RELATED	OTHER US GOVT AND AGENCIES
		7,000,000	6,618,970						
912810QA9	US TREASURY BOND	5,000,000	4,319,350	3.50	AAA	5617	02/15/2039	TREASURY NOTE	US TREASURY BONDS&NTS
912810QU5	US TREASURY BOND	2,000,000	1,567,820	3.13	AAA	6713	02/15/2042	TREASURY NOTE	US TREASURY BONDS&NTS
912810QZ4	US TREASURY BOND	1,500,000	1,161,210	3.13	AAA	7078	02/15/2043	TREASURY NOTE	US TREASURY BONDS&NTS
912810RH3	US TREASURY BOND	2,000,000	1,528,120	3.13	AAA	7625	08/15/2044	TREASURY NOTE	US TREASURY BONDS&NTS
912810RM2	US TREASURY BOND	2,000,000	1,485,240	3.00	AAA	7898	05/15/2045	TREASURY NOTE	US TREASURY BONDS&NTS
912810SA7	US TREASURY BOND	1,000,000	731,640	3.00	AAA	8904	02/15/2048	TREASURY NOTE	US TREASURY BONDS&NTS
912810SN9	US TREASURY BOND	1,000,000	471,800	1.25	AAA	9724	05/15/2050	TREASURY NOTE	US TREASURY BONDS&NTS
912810TN8	UNITED STATES TREASURY BONDS	2,000,000	1,654,060	3.63	AAA	10731	02/15/2053	TREASURY NOTE	US TREASURY BONDS&NTS
9128286T2	US TREASURY NOTE	4,000,000	3,554,680	2.38	AAA	2054	05/15/2029	TREASURY NOTE	US TREASURY BONDS&NTS
91282CFQ9	UNITED STATES TREASURY NOTES	5,000,000	4,943,950	4.38	AAA	397	10/31/2024	TREASURY NOTE	US TREASURY BONDS&NTS
91282CFX4	UNITED STATES TREASURY NOTES	3,000,000	2,969,880	4.50	AAA	427	11/30/2024	TREASURY NOTE	US TREASURY BONDS&NTS
		28,500,000	24,387,750						
UNCLAIMED PROPERTY TOURISM PROMOTION TRUST FUND		173,236,097	148,301,804						

NOTE: Unclaimed Property Tourism Promotion Trust Fund also includes \$5.5M in cash which is invested as part of the Treasury Pool.