

COLORADO STATE TREASURY
STATEMENT OF FINANCIAL CONDITION

12/29/17

| ACCOUNT TITLE | | | BALANCE |
|-------------------------------|-------------------|------------------|------------------|
| CASH ITEMS | | | (0.00) |
| INVESTMENT ACCOUNT | | | 0.00 |
| UNEMPLOYMENT CLEARING | | | 0.00 |
| UNEMPLOYMENT BENEFITS | | | 3,050,156.24 |
| BANK OPERATING ACCOUNT | | | (375,384,814.34) |
| INVESTMENTS | | | 6,806,055,316.67 |
| MISC GOVERNMENT GUARANTEE | 35,039,250.00 | | |
| REVERSE REPURCHASE AGREEMENTS | | 0.00 | |
| AGENCY CMO'S | | 1,158,121.53 | |
| COMMERCIAL PAPER | | 638,709,258.24 | |
| US TREASURY NOTES | | 863,554,044.05 | |
| ACCRUED INTEREST PURCHASED | | 806,310.29 | |
| BANKERS ACCEPTANCE | | 0.00 | |
| US TREASURY BILLS | | 29,946,706.67 | |
| FEDERAL AGENCIES | | 1,268,720,762.92 | |
| ASSET-BACKED SECURITIES | | 609,380,564.78 | |
| MONEY MARKET | | 215,000,000.00 | |
| BANK NOTES | | 520,252,253.82 | |
| CORPORATES | | 2,623,488,044.37 | |
| CERTIFICATES OF DEPOSIT | | 0.00 | |
| | TOTAL INVESTMENTS | 6,806,055,316.67 | |
| | | | TOTAL ASSETS |
| | | | 6,433,720,658.57 |