

**COLORADO STATE TREASURY  
STATEMENT OF FINANCIAL CONDITION**

03/31/20

| ACCOUNT TITLE              | BALANCE                 |
|----------------------------|-------------------------|
| INVESTMENT ACCOUNT         | 0.00                    |
| BANK OPERATING ACCOUNT     | (8,440,086.44)          |
| INVESTMENTS                | 9,445,956,617.70        |
| MISC GOVERNMENT GUARANTEE  | 10,078,500.00           |
| MUNICIPAL GOV TAX          | 35,493,546.90           |
| AGENCY CMO'S               | 41,573,112.53           |
| COMMERCIAL PAPER           | 1,109,096,102.80        |
| US TREASURY NOTES          | 1,054,367,073.37        |
| ACCRUED INTEREST PURCHASED | 1,596,583.01            |
| MORTGAGE POOLS             | 202,943,801.86          |
| US TREASURY BILLS          | 49,912,709.86           |
| FEDERAL AGENCIES           | 834,914,320.47          |
| ASSET-BACKED SECURITIES    | 674,791,532.19          |
| MONEY MARKET               | 925,000,000.00          |
| BANK NOTES                 | 1,101,959,216.06        |
| CORPORATES                 | 3,404,230,118.65        |
| CERTIFICATES OF DEPOSIT    | 0.00                    |
| <b>TOTAL INVESTMENTS</b>   | <b>9,445,956,617.70</b> |
|                            | <b>TOTAL ASSETS</b>     |
|                            | <b>9,437,516,531.26</b> |