

**COLORADO STATE TREASURY
STATEMENT OF FINANCIAL CONDITION**

09/25/20

| ACCOUNT TITLE | BALANCE |
|----------------------------|--------------------------|
| INVESTMENT ACCOUNT | 0.00 |
| BANK OPERATING ACCOUNT | (326,587,041.10) |
| INVESTMENTS | 11,624,503,181.38 |
| MISC GOVERNMENT GUARANTEE | 10,078,500.00 |
| MUNICIPAL GOV TAX | 85,493,546.90 |
| AGENCY CMO'S | 195,331,753.28 |
| COMMERCIAL PAPER | 2,124,338,530.59 |
| US TREASURY NOTES | 633,271,878.05 |
| ACCRUED INTEREST PURCHASED | 1,535,988.38 |
| MORTGAGE POOLS | 790,809,869.16 |
| US TREASURY BILLS | 1,709,556,288.67 |
| FEDERAL AGENCIES | 1,119,588,547.35 |
| ASSET-BACKED SECURITIES | 453,084,227.00 |
| MONEY MARKET | 600,000,000.00 |
| BANK NOTES | 588,044,250.00 |
| CORPORATES | 3,313,369,802.00 |
| CERTIFICATES OF DEPOSIT | 0.00 |
| TOTAL INVESTMENTS | 11,624,503,181.38 |
| | TOTAL ASSETS |
| | 11,297,916,140.28 |