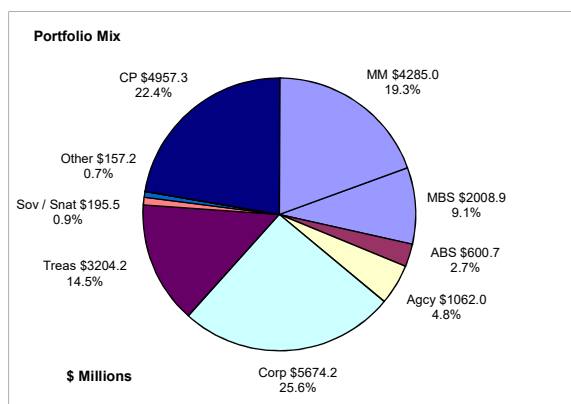


Colorado Treasury Pool

June 30, 2022



Portfolio Value

Market Value \$21,013.7 Million
Book Value \$22,145.0 Million

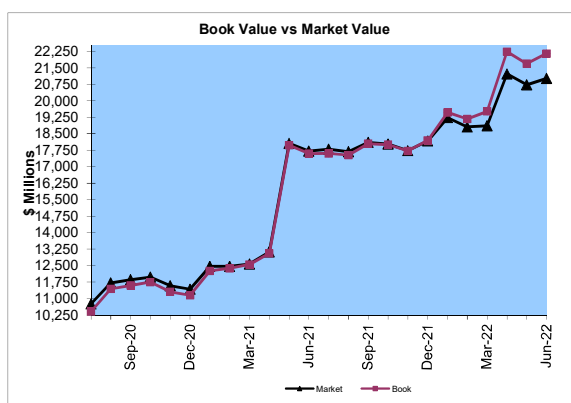
Yield and Average Maturity

Portfolio Book Yield 1.08%
Portfolio Average Maturity 64 Months

Total Return Performance (three months)

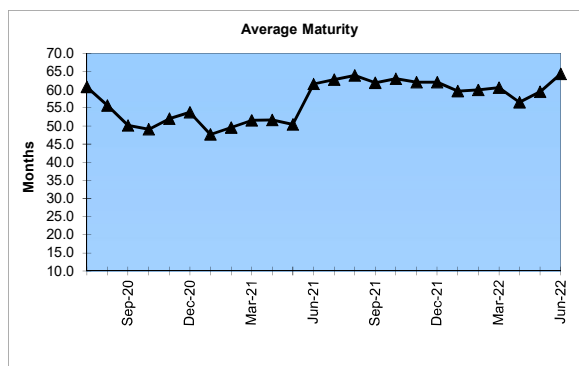
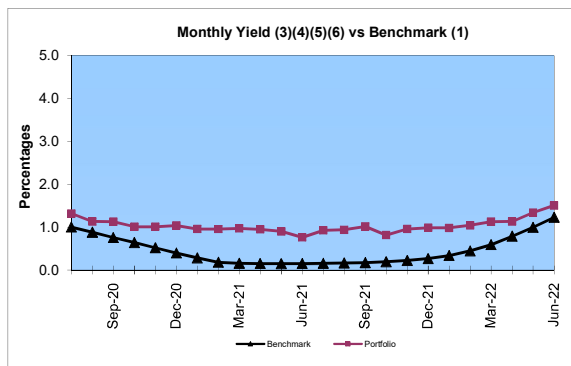
Portfolio -2.06%
Benchmark* -2.29%

*BarCap US Aggregate (50%) Plus BarCap US Treasury Bill – 1-3 months (50%)



Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							2.7%
Corporates		4.9%	10.5%	58.7%	25.9%				25.6%
Mortgage Securities		71.3%	28.7%						9.1%
Commercial Paper	100.0%								22.4%
Treasuries		100.0%							14.5%
Federal Agencies		87.4%	12.6%						4.8%
Sov / Snat		86.5%		5.6%	7.9%				0.9%
Other		19.1%	80.9%						0.7%
Certificates of Deposit									
Money Market Funds								100.0%	19.3%
Total Portfolio	22.4%	30.0%	6.5%	15.1%	6.7%			19.3%	100.0%

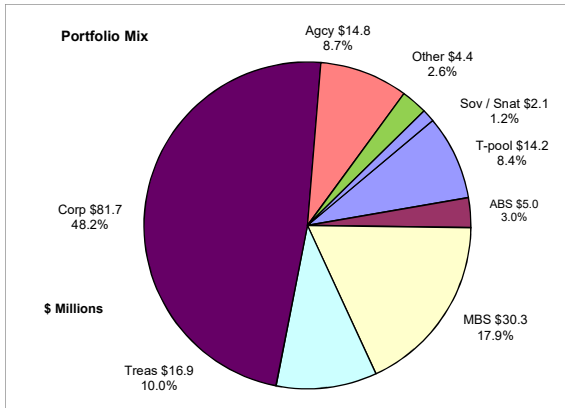


	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '22 YTD	19,163.9	206.6 ⁸	1.1%	1.2%
Last 12 months	19,163.9	206.6	1.1%	1.2%
FY '21	12,662.4	125.6 ⁷	1.0%	0.2%
FY '20	9,623.6	193.0 ⁶	2.0%	1.1%
FY '19	8,804.2	197.4 ⁵	2.2%	2.5%
FY '18	7,744.9	130.5 ⁴	1.7%	1.8%
FY '17	7,635.0	87.8 ³	1.2%	0.8%
Avg FY '17-'21	9,294.0	146.9	1.6%	1.3%

- (1) 12 month moving average of the constant maturity yield on the 1 year Treasury note through June 2019; 12 month moving average of the constant maturity yield on the 2 year Treasury note beginning July 2019
- (2) 12 month moving average of the constant maturity yield on the 1 year Treasury note at end of period through June 2019; 12 month moving average of the constant maturity yield on the 2 year Treasury note at end of period beginning July 2019
- (3) Excludes \$80K in net gains for FYTD 2017
- (4) Excludes \$14K in net losses for FYTD 2018
- (5) Excludes \$7K in net gains for FYTD 2019
- (6) Excludes \$14.5M in net gains for FYTD 2020
- (7) Excludes \$28.6M in net gains for FYTD 2021
- (8) Excludes \$14.5M in net gains for FYTD 2022

Unclaimed Property Tourism Fund

June 30, 2022



Portfolio Value

Market Value \$153.1 Million
Book Value \$169.4 Million

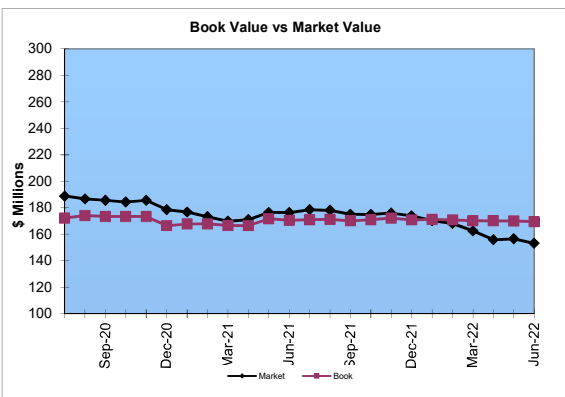
Yield and Average Maturity

Portfolio Book Yield 2.21%
Portfolio Average Maturity 9.3 Yrs

Total Return Performance (three months)

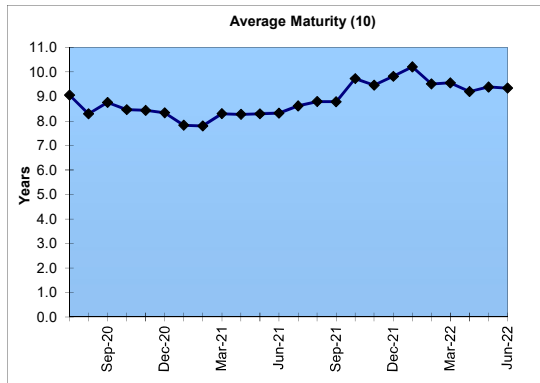
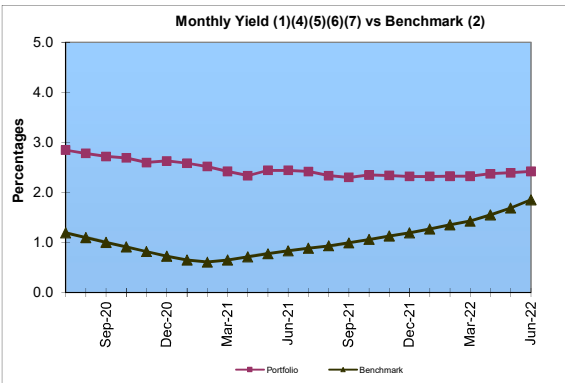
Portfolio -4.86%
Benchmark* -4.69%

*BarCap US Aggregate



Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							3.0%
Corporates			8.3%	54.1%		37.6%			48.2%
Federal Agencies		93.2%	6.8%						8.7%
Sov / Snt				100.0%					1.2%
Mortgage Securities		100.0%							17.9%
Treasuries		100.0%							10.0%
Other		43.2%	56.8%						2.6%
T-Pool Combined	22.4%	30.0%	6.5%	15.1%	6.7%	0.0%	0.0%	19.3%	8.4%
Total Portfolio	1.9%	42.6%	6.6%	28.6%	0.6%	18.1%		1.6%	100.0%



	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '22 YTD	171.2	3.8 ⁹	2.2%	1.9%
Last 12 months	171.2	3.8	2.2%	1.9%
FY '21	171.4	4.2 ⁸	2.5%	0.8%
FY '20	195.1	5.5 ⁷	2.8%	1.3%
FY '19	208.3	5.9 ⁶	2.8%	2.7%
FY '18	197.9	5.4 ⁵	2.7%	2.5%
FY '17	192.1	4.9 ⁴	2.6%	1.9%
Avg FY '17-'21	193.0	5.2	2.7%	1.8%

- (1) Does not include State Treasury Pool cash balances in calculation.
- (2) 12 month moving average of the constant maturity yield on the 7 year Treasury note
- (3) 12 month moving average of the constant maturity yield on the 7 year Treasury note at end of period
- (4) Excludes \$353K in net gains for FYTD 2017
- (5) Excludes \$39K in net gains for FYTD 2018
- (6) Excludes \$107K in net gains for FYTD 2019
- (7) Excludes \$2.7M in net gains for FYTD 2020
- (8) Excludes \$2.8M in net gains for FYTD 2021
- (9) Excludes \$134K in net gains for FYTD 2022
- (10) Does not include State Treasury Pool cash balances in calculation