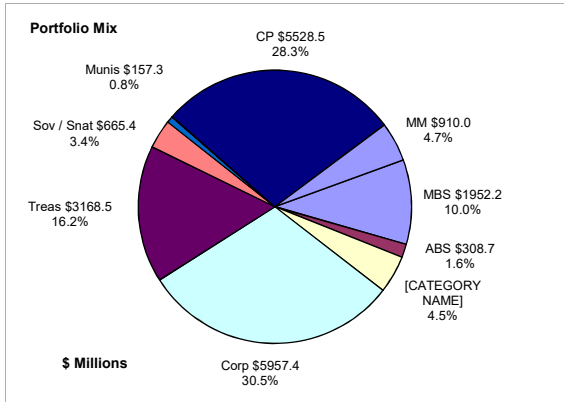


## Colorado Treasury Pool March 31, 2022



### Portfolio Value

Market Value \$18,864.9 Million  
Book Value \$19,515.3 Million

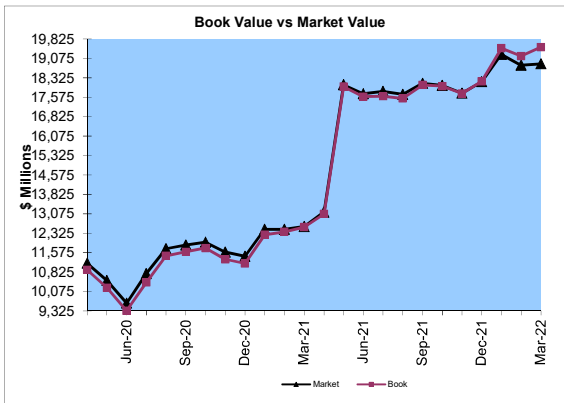
### Yield and Average Maturity

Portfolio Book Yield 0.98%  
Portfolio Average Maturity 61 Months

### Total Return Performance (three months)

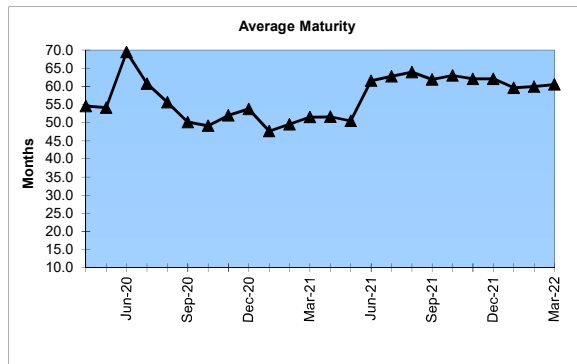
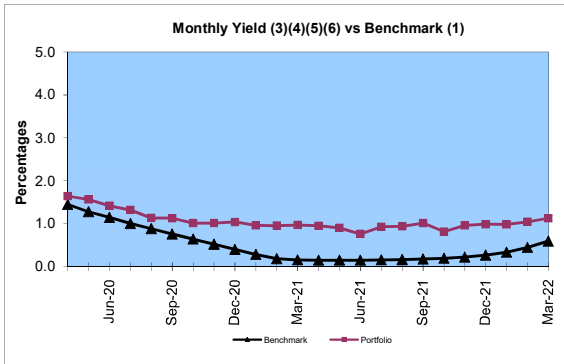
Portfolio -3.01%  
Benchmark\* -2.98%

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



### Portfolio Quality

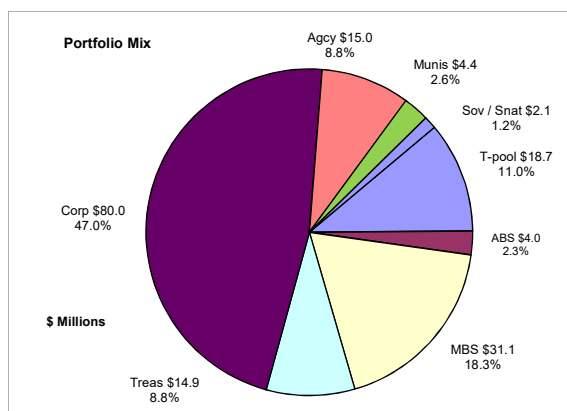
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		98.9%	1.1%						1.6%
Corporates		4.3%	10.6%	60.8%	24.3%				30.5%
Mortgage Securities		73.5%	26.5%						10.0%
Commercial Paper	100.0%								28.3%
Treasuries		100.0%							16.2%
Federal Agencies		92.2%	7.8%						4.5%
Sov / Snat		96.0%		1.7%	2.3%				3.4%
Munis		19.1%	80.9%						0.8%
Certificates of Deposit									
Money Market Funds								100.0%	4.7%
<b>Total Portfolio</b>	<b>28.3%</b>	<b>34.0%</b>	<b>6.9%</b>	<b>18.6%</b>	<b>7.5%</b>			<b>4.7%</b>	<b>100.0%</b>



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '22 YTD	18,347.5	134.7 <sup>8</sup>	1.0%	0.6%
Last 12 months	17,684.7	168.4	1.0%	0.6%
FY '21	12,662.4	125.6 <sup>7</sup>	1.0%	0.2%
FY '20	9,623.6	193.0 <sup>6</sup>	2.0%	1.1%
FY '19	8,804.2	197.4 <sup>5</sup>	2.2%	2.5%
FY '18	7,744.9	130.5 <sup>4</sup>	1.7%	1.8%
FY '17	7,635.0	87.8 <sup>3</sup>	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 \$16.3M in net gains for FYTD 2022

## Unclaimed Property Tourism Fund March 31, 2022



### Portfolio Value

Market Value \$162.5 Million  
Book Value \$170.2 Million

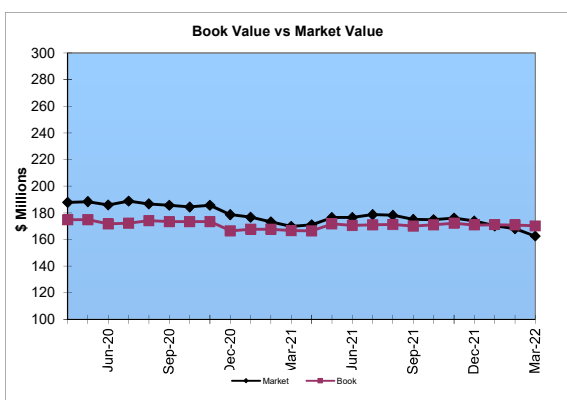
### Yield and Average Maturity

Portfolio Book Yield 2.18%  
Portfolio Average Maturity 9.6 Yrs

### Total Return Performance (three months)

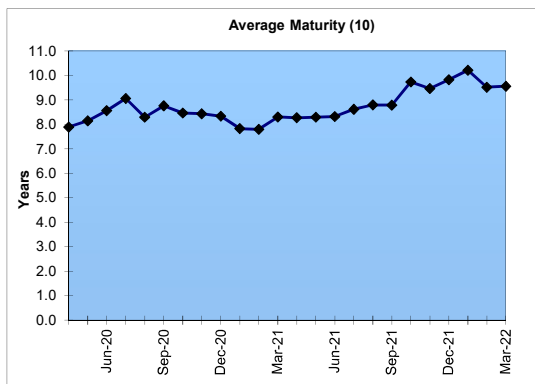
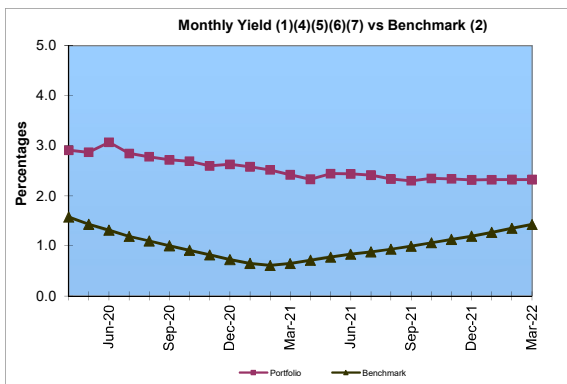
Portfolio -5.82%  
Benchmark\* -5.93%

\*BarCap US Aggregate



### Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							2.3%
Corporates			9.7%	51.9%	38.4%				47.0%
Federal Agencies		100.0%							8.8%
Sov / Snat				100.0%					1.2%
Mortgage Securities		100.0%							18.3%
Treasuries		100.0%							8.8%
Munis		43.2%	56.8%						2.6%
T-Pool Combined	28.3%	34.0%	6.9%	18.6%	7.5%	0.0%	0.0%	4.7%	11.0%
Total Portfolio	3.1%	43.0%	6.8%	27.7%	18.9%			0.5%	100.0%



	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '22 YTD	171.5	2.8 <sup>9</sup>	2.2%	1.4%
Last 12 months	171.0	3.8	2.2%	1.4%
FY '21	171.4	4.2 <sup>8</sup>	2.5%	0.8%
FY '20	195.1	5.5 <sup>7</sup>	2.8%	1.3%
FY '19	208.3	5.9 <sup>6</sup>	2.8%	2.7%
FY '18	197.9	5.4 <sup>5</sup>	2.7%	2.5%
FY '17	192.1	4.9 <sup>4</sup>	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 \$508K in net gains for FYTD 2022
- (10) Does not include State Treasury Pool cash balances in calculation