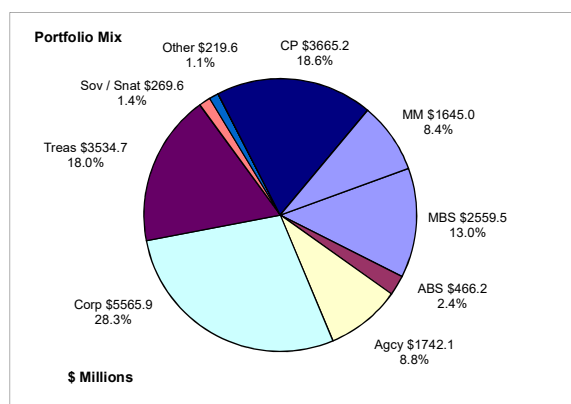


Colorado Treasury Pool

March 31, 2023



Portfolio Value

Market Value \$18,390.8 Million
Book Value \$19,667.8 Million

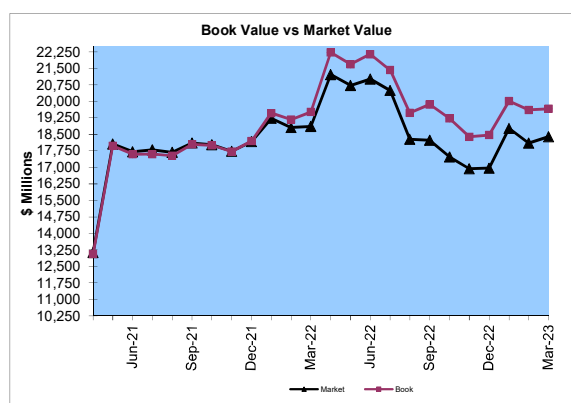
Yield and Average Maturity

Portfolio Book Yield 2.59%
Portfolio Average Maturity 65 Months

Total Return Performance (three months)

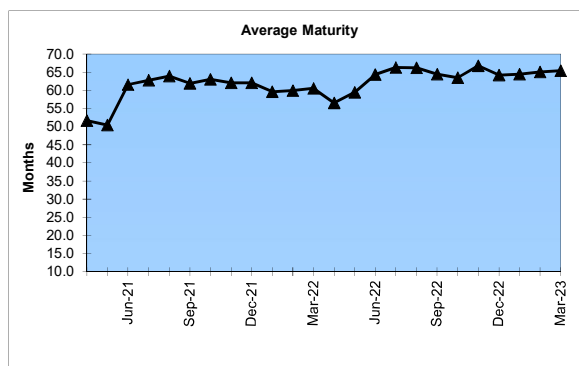
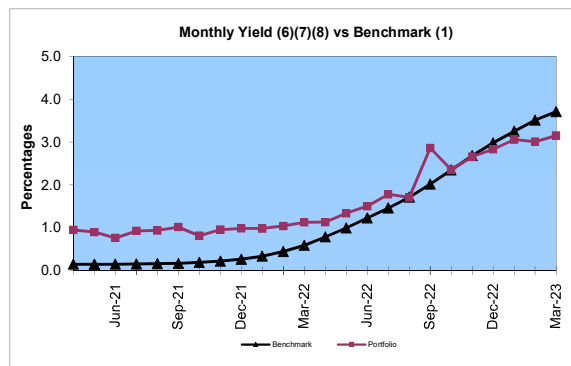
Portfolio 2.18%
Benchmark* 2.05%

*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%							2.4%
Corporates		5.4%	9.0%	60.0%	25.6%				28.3%
Mortgage Securities		78.9%	21.1%						13.0%
Commercial Paper	100.0%								18.6%
Treasuries		100.0%							18.0%
Federal Agencies		93.2%	6.8%						8.8%
Sov / Snat		90.3%		4.0%	5.7%				1.4%
Other		17.3%	82.7%						1.1%
Certificates of Deposit									
Money Market Funds								100.0%	8.4%
Total Portfolio	18.7%	41.8%	6.8%	17.0%	7.3%			8.4%	100.0%

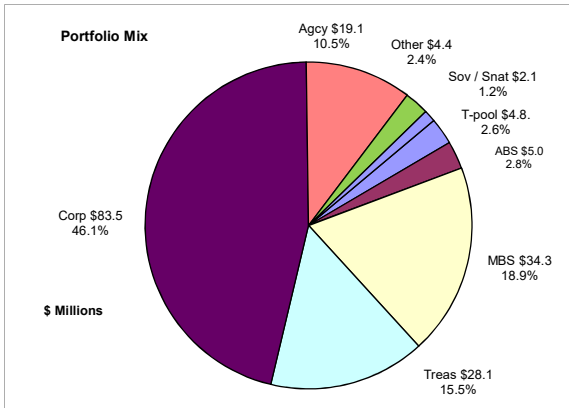


	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '23 YTD	19,711.3	382.5 ⁸	2.6%	3.7%
Last 12 months	20,186.7	454.4	2.3%	3.7%
FY '22	19,163.9	206.6 ⁷	1.1%	1.2%
FY '21	12,662.4	125.6 ⁶	1.0%	0.2%
FY '20	9,623.6	193.0 ⁵	2.0%	1.1%
FY '19	8,804.2	197.4 ⁴	2.2%	2.5%
FY '18	7,744.9	130.5 ³	1.7%	1.8%
Avg FY '18-22	11,599.8	170.6	1.6%	1.4%

- (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 \$14K in net losses for FYTD 2018
- (4) Excludes \$7K in net gains for FYTD 2019
- (5) Excludes \$14.5M in net gains for FYTD 2020
- (6) Excludes \$28.6M in net gains for FYTD 2021
- (7) Excludes \$14.5M in net gains for FYTD 2022
- (8) Excludes \$2.3M in net losses for FYTD 2023

Unclaimed Property Tourism Fund

March 31, 2023



Portfolio Value

Market Value \$162.8 Million
Book Value \$181.3 Million

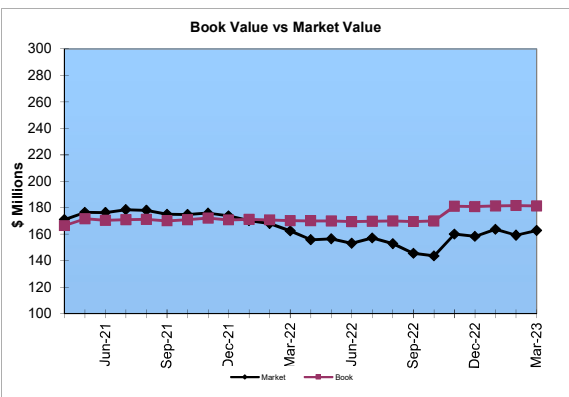
Yield and Average Maturity

Portfolio Book Yield 2.58%
Portfolio Average Maturity 8.7 Yrs

Total Return Performance (three months)

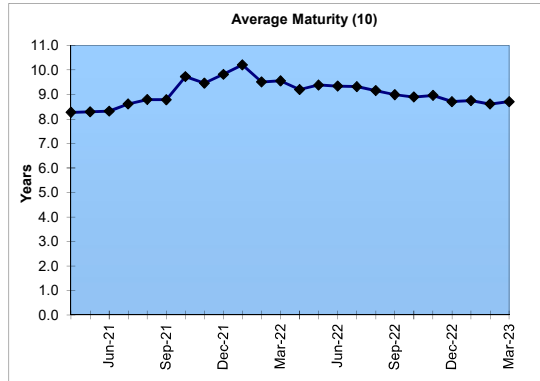
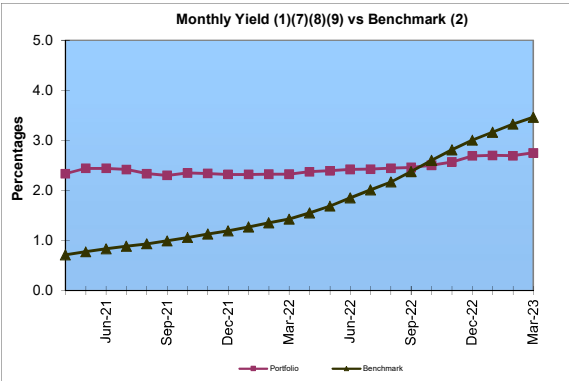
Portfolio 3.35%
Benchmark* 2.96%

*BarCap US Aggregate



Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							2.8%
Corporates			8.1%	55.5%	36.4%				46.1%
Federal Agencies		94.8%	5.2%						10.5%
Sov / Snat				100.0%					1.2%
Mortgage Securities		100.0%							18.9%
Treasuries		100.0%							15.5%
Other		43.2%	56.8%						2.4%
T-Pool Combined	18.7%	41.8%	6.8%	17.0%	7.3%	0.0%	0.0%	8.4%	2.6%
Total Portfolio	0.5%	49.3%	5.9%	27.1%	17.0%			0.2%	100.0%



	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '23 YTD	176.1	3.4 ⁹	2.6%	3.5%
Last 12 months	174.7	4.4	2.5%	3.5%
FY '22	171.2	3.8 ⁸	2.2%	1.9%
FY '21	171.4	4.2 ⁷	2.5%	0.8%
FY '20	195.1	5.5 ⁶	2.8%	1.3%
FY '19	208.3	5.9 ⁵	2.8%	2.7%
FY '18	197.9	5.4 ⁴	2.7%	2.5%
Avg FY '18-'22	188.8	5.0	2.6%	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 \$39K in net gains for FYTD 2018
- (5) Excludes \$107K in net gains for FYTD 2019
- (6) Excludes \$2.7M in net gains for FYTD 2020
- (7) Excludes \$2.8M in net gains for FYTD 2021
- (8) Excludes \$134K in net gains for FYTD 2022
- (9) Excludes \$24K in net gains for FYTD 2023
- (10) Does not include State Treasury Pool cash balances in calculation