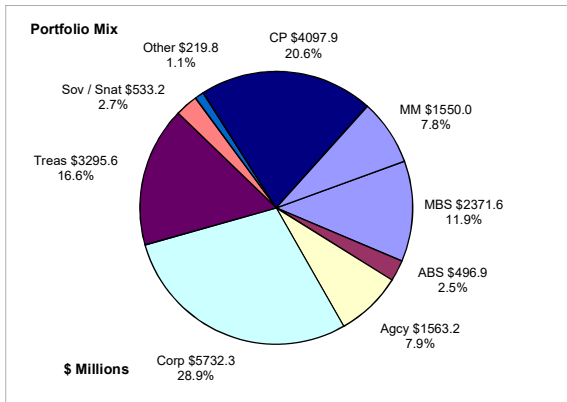


## Colorado Treasury Pool September 30, 2022



### Portfolio Value

Market Value \$18,235.4 Million  
Book Value \$19,860.5 Million

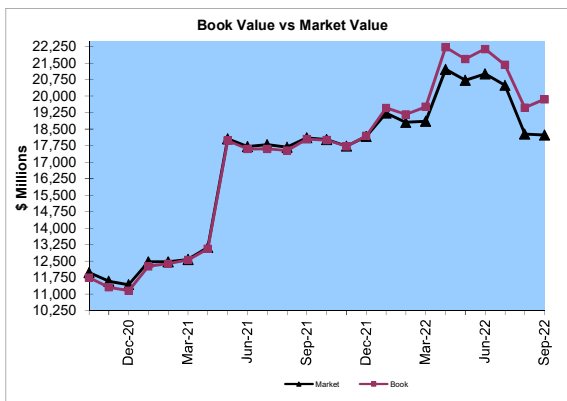
### Yield and Average Maturity

Portfolio Book Yield 2.10%  
Portfolio Average Maturity 64 Months

### Total Return Performance (three months)

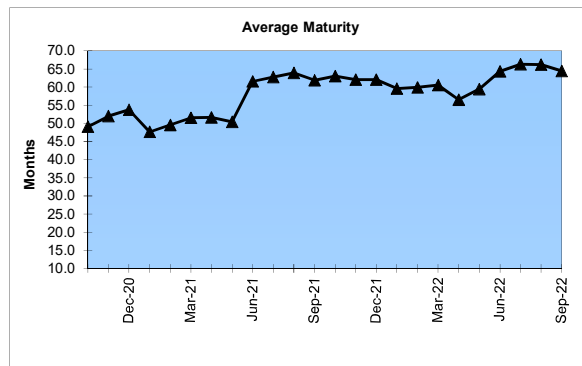
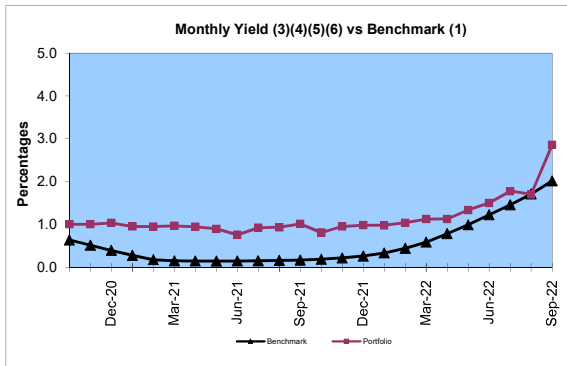
Portfolio -2.13%  
Benchmark\* -2.13%

\*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%							2.5%
Corporates		4.8%	9.7%	59.8%	25.4%			0.3%	28.9%
Mortgage Securities		74.3%	25.7%						11.9%
Commercial Paper	100.0%								20.6%
Treasuries		100.0%							16.6%
Federal Agencies		92.4%	7.6%						7.9%
Sov / Snat		95.1%		2.0%	2.9%				2.7%
Other		17.3%	82.7%						1.1%
Certificates of Deposit									
Money Market Funds								100.0%	7.8%
<b>Total Portfolio</b>	<b>20.6%</b>	<b>39.4%</b>	<b>7.4%</b>	<b>17.3%</b>	<b>7.4%</b>			<b>7.9%</b>	<b>100.0%</b>

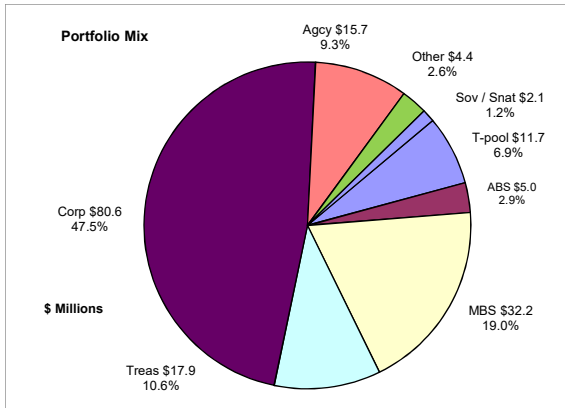


	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '23 YTD	20,543.4	108.0 <sup>9</sup>	2.1%	2.0%
Last 12 months	19,849.8	271.9	1.4%	2.0%
FY '22	19,163.9	206.6 <sup>8</sup>	1.1%	1.2%
FY '21	12,662.4	125.6 <sup>7</sup>	1.0%	0.2%
FY '20	9,623.6	193.0 <sup>6</sup>	2.0%	1.1%
FY '19	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%
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 \$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
- (9) Excludes \$55K in net Losses for FYTD 2023

# Unclaimed Property Tourism Fund

## September 30, 2022



### Portfolio Value

Market Value \$145.5 Million  
Book Value \$169.6 Million

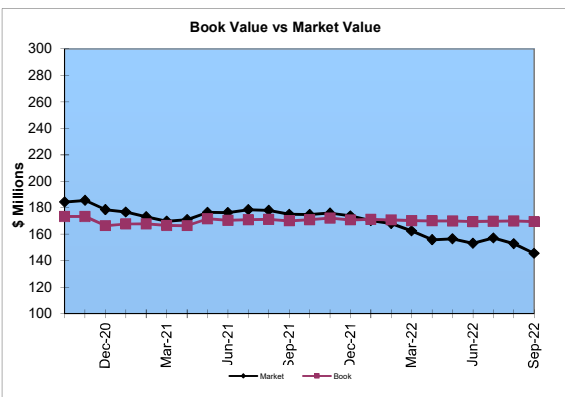
### Yield and Average Maturity

Portfolio Book Yield 2.40%  
Portfolio Average Maturity 9.0 Yrs

### Total Return Performance (three months)

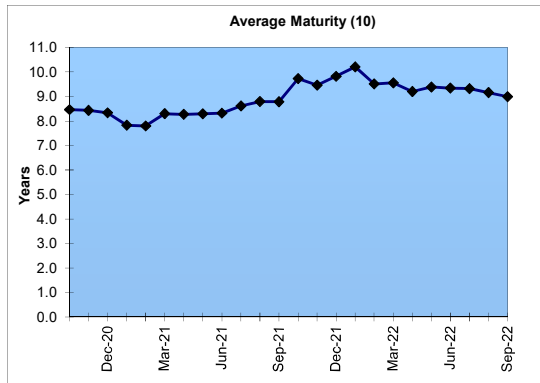
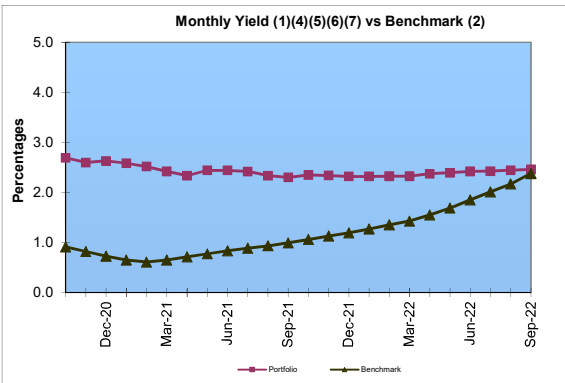
Portfolio -4.41%  
Benchmark\* -4.75%

\*BarCap US Aggregate



### Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							2.9%
Corporates			8.4%	57.5%	34.1%				47.5%
Federal Agencies		93.6%	6.4%						9.3%
Sov / Snt				100.0%					1.2%
Mortgage Securities		100.0%							19.0%
Treasuries		100.0%							10.6%
Other		43.2%	56.8%						2.6%
T-Pool Combined	20.6%	39.4%	7.4%	17.3%	7.4%	0.0%	0.0%	7.9%	6.9%
Total Portfolio	1.4%	45.0%	6.6%	29.7%	16.7%			0.6%	100.0%



	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '23 YTD	\$170.1	1.0	2.4%	2.4%
Last 12 months	\$170.7	3.9	2.3%	2.4%
FY '22	\$171.2	3.8 <sup>9</sup>	2.2%	1.9%
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%
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 \$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