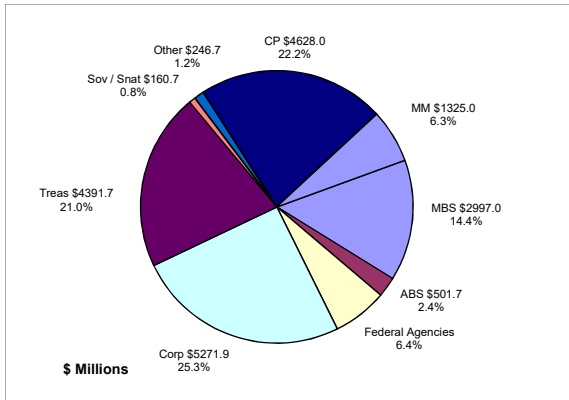


## Colorado Treasury Pool September 30, 2023



### Portfolio Value

Market Value \$19,121.8 Million  
Book Value \$20,869.8 Million

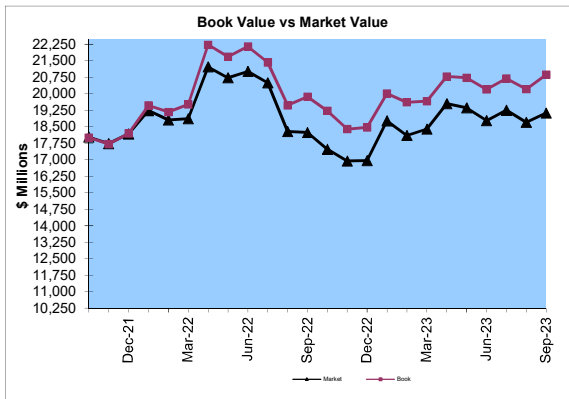
### Yield and Average Maturity

Portfolio Book Yield 3.55%  
Portfolio Average Maturity 58 Months

### Total Return Performance (three months)

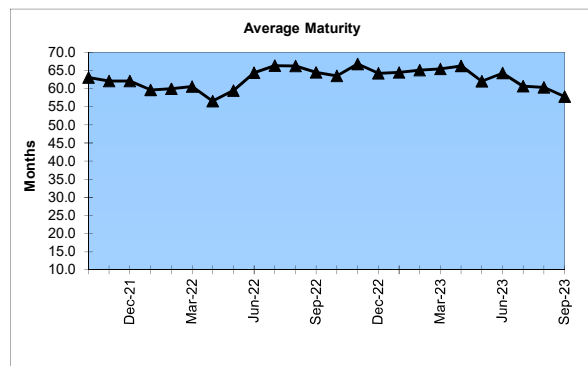
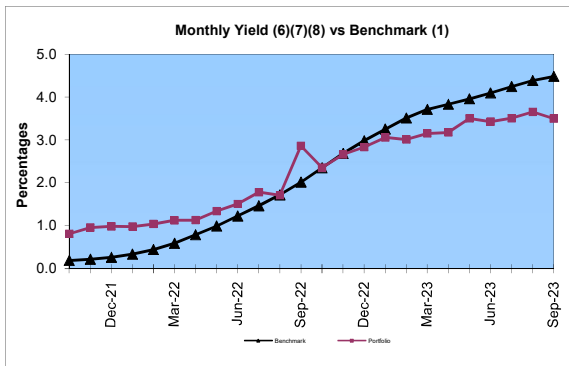
Portfolio -0.74%  
Benchmark\* -0.96%

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



### Portfolio Quality

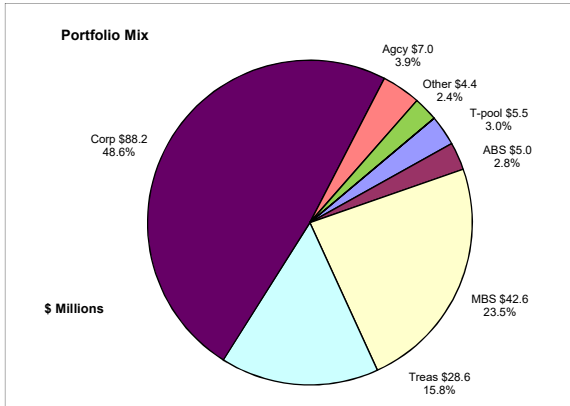
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							2.4%
Corporates		6.5%	9.2%	60.6%	23.7%				25.3%
Mortgage Securities		78.9%	21.1%						14.4%
Commercial Paper	100.0%								22.2%
Treasuries		100.0%							21.0%
Federal Agencies		100.0%							6.4%
Sov / Snat		100.0%							0.8%
Other		28.5%	71.5%						1.2%
Certificates of Deposit								100.0%	6.3%
Money Market Funds								100.0%	6.3%
<b>Total Portfolio</b>	<b>22.2%</b>	<b>44.0%</b>	<b>6.2%</b>	<b>15.3%</b>	<b>6.0%</b>			<b>6.3%</b>	<b>100.0%</b>



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '24 YTD	20,394.3	181.2	3.6%	4.5%
Last 12 months	19,901.6	629.4	3.2%	4.5%
FY '23	19,938.9	556.3 <sup>7</sup>	2.8%	4.1%
FY '22	19,163.9	206.6 <sup>6</sup>	1.1%	1.2%
FY '21	12,662.4	125.6 <sup>5</sup>	1.0%	0.2%
FY '20	9,623.6	193.0 <sup>4</sup>	2.0%	1.1%
FY '19	8,804.2	197.4 <sup>3</sup>	2.2%	2.5%
Avg FY '19-'23	14,038.6	255.8	1.8%	1.8%

- (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 \$7K in net gains for FYTD 2019
- (4) Excludes \$14.5M in net gains for FYTD 2020
- (5) Excludes \$28.6M in net gains for FYTD 2021
- (6) Excludes \$14.5M in net gains for FYTD 2022
- (7) Excludes \$201K in net gains for FYTD 2023

## Unclaimed Property Tourism Fund September 30, 2023



### Portfolio Value

Market Value \$153.8 Million  
Book Value \$181.3 Million

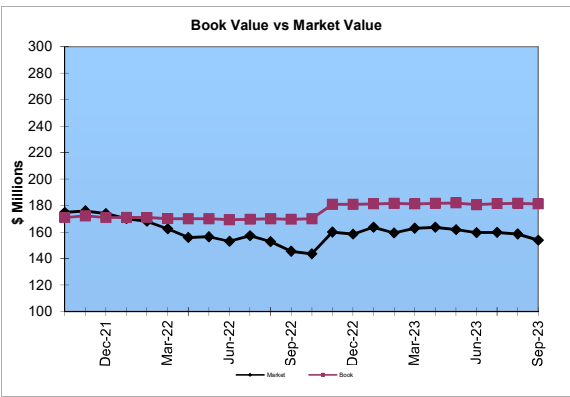
### Yield and Average Maturity

Portfolio Book Yield 2.78%  
Portfolio Average Maturity 8.5 Yrs

### Total Return Performance (three months)

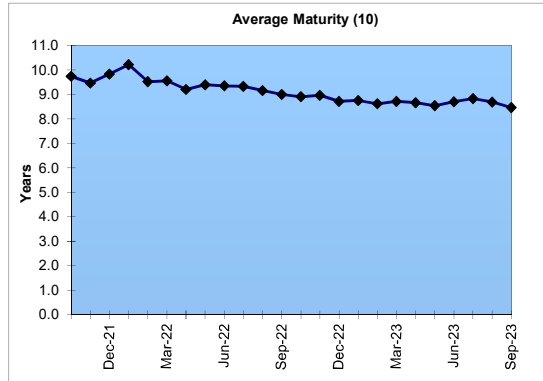
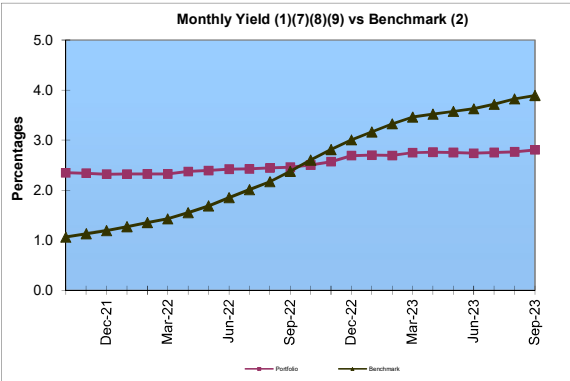
Portfolio -3.13%  
Benchmark\* -3.23%

\*BarCap US Aggregate



### Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							2.8%
Corporates		2.3%	7.6%	59.5%	30.6%				48.6%
Federal Agencies		100.0%							3.9%
Sov / Snt									0.0%
Mortgage Securities		100.0%							23.5%
Treasuries		100.0%							15.8%
Other		43.2%	56.8%						2.4%
T-Pool Combined	22.2%	44.0%	6.2%	15.3%	6.0%	0.0%	0.0%	6.3%	3.0%
<b>Total Portfolio</b>	<b>0.7%</b>	<b>49.4%</b>	<b>5.2%</b>	<b>29.4%</b>	<b>15.1%</b>			<b>0.2%</b>	<b>100.0%</b>



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '24 YTD	181.6	1.3 <sup>9</sup>	2.8%	3.9%
Last 12 months	180.4	4.9	2.7%	3.9%
FY '23	177.5	4.7 <sup>8</sup>	2.6%	3.6%
FY '22	171.2	3.8 <sup>7</sup>	2.2%	1.9%
FY '21	171.4	4.2 <sup>6</sup>	2.5%	0.8%
FY '20	195.1	5.5 <sup>5</sup>	2.8%	1.3%
FY '19	208.3	5.9 <sup>4</sup>	2.8%	2.7%
Avg FY '19-'23	184.7	4.8	2.6%	2.1%

- (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 \$107K in net gains for FYTD 2019
- (5) Excludes \$2.7M in net gains for FYTD 2020
- (6) Excludes \$2.8M in net gains for FYTD 2021
- (7) Excludes \$134K in net gains for FYTD 2022
- (8) Excludes \$8K in net gains for FYTD 2023
- (9) Excludes \$27K in net gains for FYTD 2024
- (10) Does not include State Treasury Pool cash balances in calculation