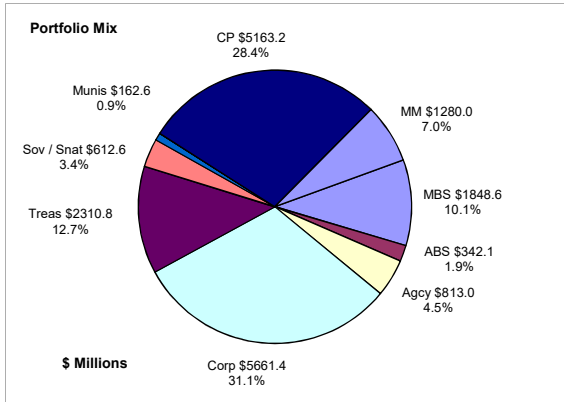


## Colorado Treasury Pool December 31, 2021



### Portfolio Value

Market Value \$18,170.6 Million  
Book Value \$18,194.3 Million

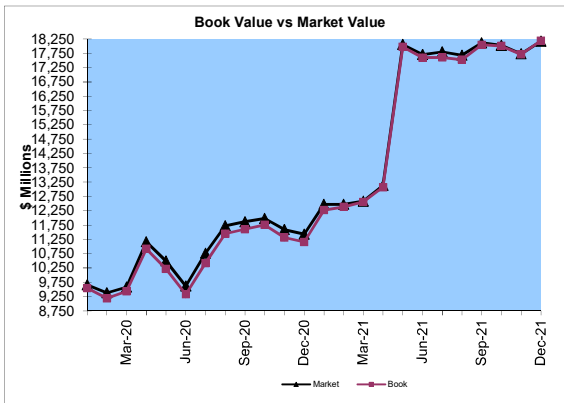
### Yield and Average Maturity

Portfolio Book Yield 0.94%  
Portfolio Average Maturity 62 Months

### Total Return Performance (three months)

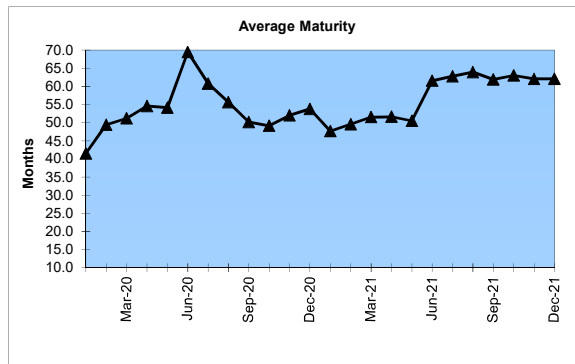
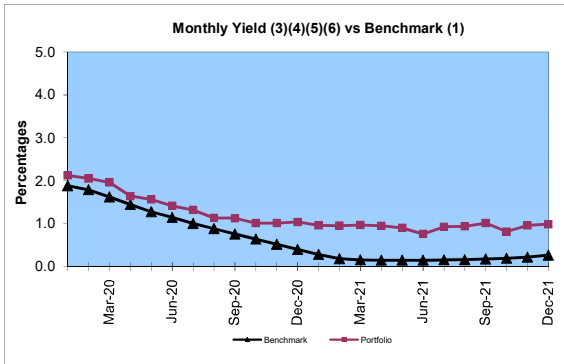
Portfolio -0.22%  
Benchmark\* 0.01%

\*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		89.2%	10.8%						1.9%
Corporates		1.9%	9.6%	51.4%	37.1%				31.1%
Mortgage Securities			100.0%						10.1%
Commercial Paper	100.0%								28.4%
Treasuries			100.0%						12.7%
Federal Agencies			100.0%						4.5%
Sov / Snat		95.7%		1.8%	2.5%				3.4%
Munis		18.5%	81.5%						0.9%
Certificates of Deposit									
Money Market Funds								100.0%	7.0%
<b>Total Portfolio</b>	<b>28.4%</b>	<b>5.7%</b>	<b>31.2%</b>	<b>16.1%</b>	<b>11.6%</b>			<b>7.0%</b>	<b>100.0%</b>

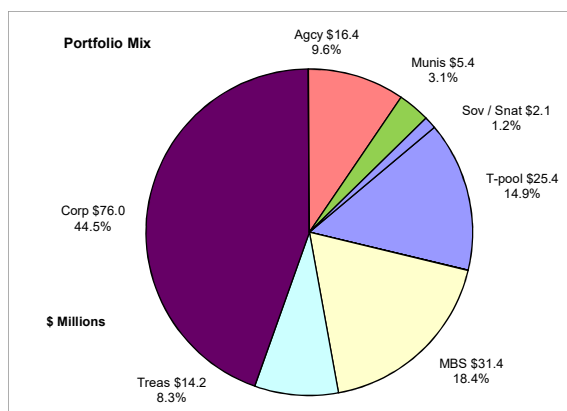


	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '22 YTD	17,895.1	84.0 <sup>8</sup>	0.9%	0.3%
Last 12 months	15,963.2	147.5	0.9%	0.3%
FY '21	12,662.4	125.6 <sup>7</sup>	1.0%	0.2%
FY '20	9,623.6	193.0 <sup>6</sup>	2.0%	1.1%
FY '19	8,804.2	197.4 <sup>5</sup>	2.2%	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 \$17.4M in net gains for FYTD 2022

# Unclaimed Property Tourism Fund

## December 31, 2021



### Portfolio Value

Market Value \$173.9 Million  
Book Value \$170.9 Million

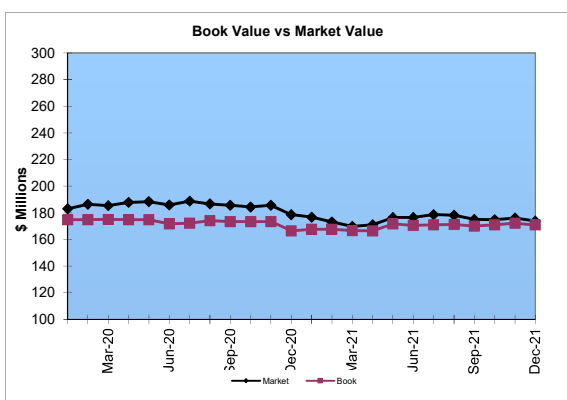
### Yield and Average Maturity

Portfolio Book Yield 2.18%  
Portfolio Average Maturity 9.8 Yrs

### Total Return Performance (three months)

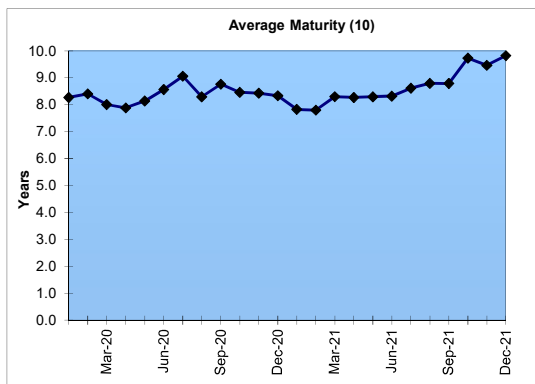
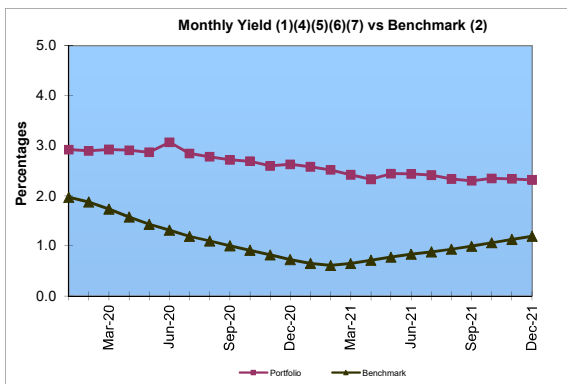
Portfolio -0.04%  
Benchmark\* 0.01%

\*BarCap US Aggregate



### Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed									0.0%
Corporates			5.5%	52.3%	42.2%				44.5%
Federal Agencies		100.0%							9.6%
Sov / Snt				100.0%					1.2%
Mortgage Securities			100.0%						18.4%
Treasuries			100.0%						8.3%
Munis		35.2%	64.8%						3.1%
T-Pool Combined	28.4%	5.7%	31.2%	16.1%	11.6%	0.0%	0.0%	7.0%	14.9%
<b>Total Portfolio</b>	<b>4.2%</b>	<b>2.0%</b>	<b>45.4%</b>	<b>26.8%</b>	<b>20.5%</b>			<b>1.1%</b>	<b>100.0%</b>



	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '22 YTD	171.3	1.9 <sup>9</sup>	2.2%	1.2%
Last 12 months	170.2	3.9	2.3%	1.2%
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 \$860K in net gains for FYTD 2022
- (10) Does not include State Treasury Pool cash balances in calculation