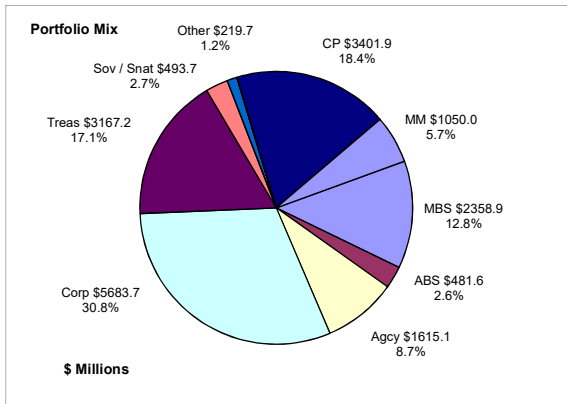


## Colorado Treasury Pool December 31, 2022



### Portfolio Value

Market Value \$16,960.8 Million  
Book Value \$18,471.8 Million

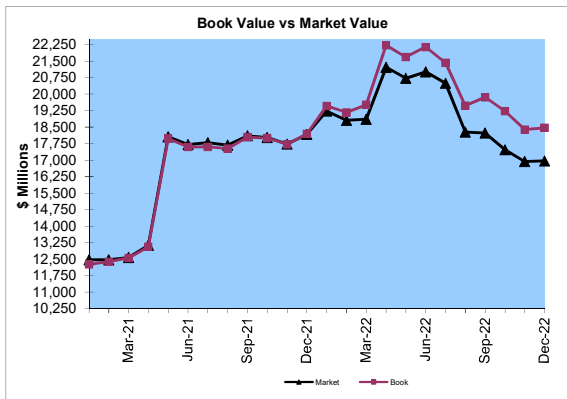
### Yield and Average Maturity

Portfolio Book Yield 2.35%  
Portfolio Average Maturity 64 Months

### Total Return Performance (three months)

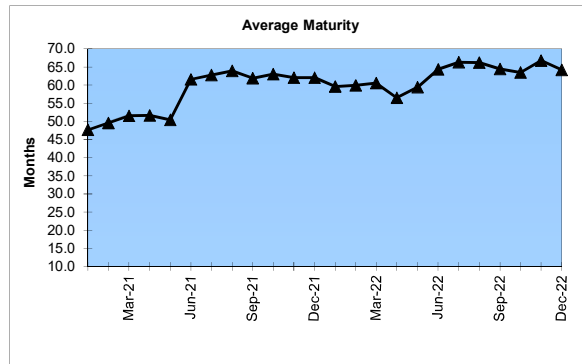
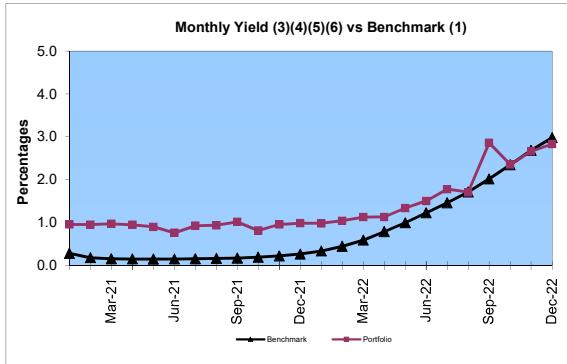
Portfolio 1.41%  
Benchmark\* 1.40%

\*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%							2.6%
Corporates		5.2%	9.0%	59.8%	25.7%			0.3%	30.8%
Mortgage Securities		76.7%	23.3%						12.8%
Commercial Paper	100.0%								18.4%
Treasuries		100.0%							17.1%
Federal Agencies		95.8%	4.2%						8.7%
Sov / Snat		94.7%		2.2%	3.1%				2.7%
Other		17.3%	82.7%						1.2%
Certificates of Deposit									
Money Market Funds								100.0%	5.7%
<b>Total Portfolio</b>	<b>18.4%</b>	<b>42.3%</b>	<b>7.1%</b>	<b>18.4%</b>	<b>8.0%</b>			<b>5.8%</b>	<b>100.0%</b>

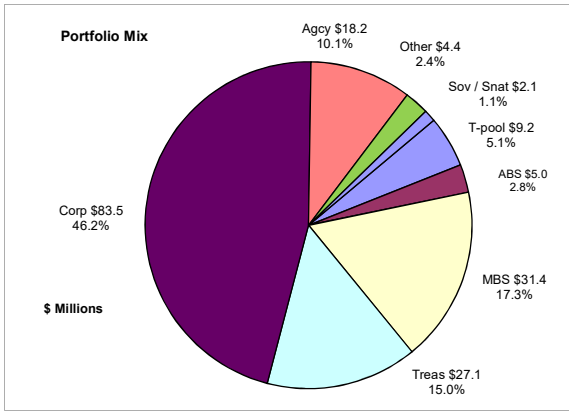


	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '23 YTD	19,745.0	231.6 <sup>9</sup>	2.4%	3.0%
Last 12 months	20,088.8	354.1	1.8%	3.0%
FY '22	19,163.9	206.6 <sup>8</sup>	1.1%	1.2%
FY '21	12,662.4	125.6 <sup>7</sup>	1.0%	0.2%
FY '20	9,623.6	193.0 <sup>6</sup>	2.0%	1.1%
FY '19	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 \$3.2M in net losses for FYTD 2023

# Unclaimed Property Tourism Fund

## December 31, 2022



### Portfolio Value

Market Value \$158.4 Million  
Book Value \$180.9 Million

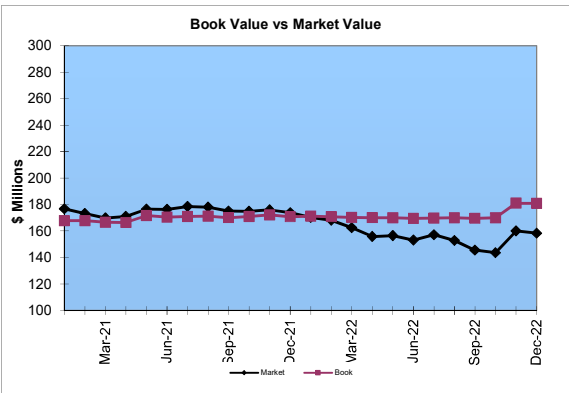
### Yield and Average Maturity

Portfolio Book Yield 2.48%  
Portfolio Average Maturity 8.7 Yrs

### Total Return Performance (three months)

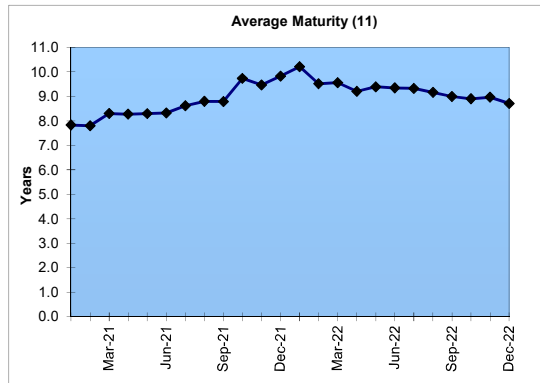
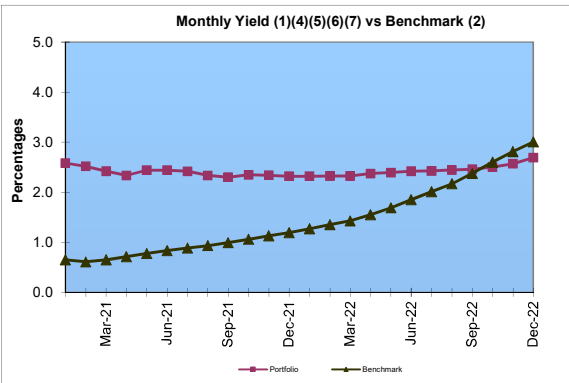
Portfolio 1.70%  
Benchmark\* 1.87%

\*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%				46.2%
Federal Agencies		100.0%							10.1%
Sov / Snat				100.0%					1.1%
Mortgage Securities		100.0%							17.3%
Treasuries		100.0%							15.0%
Other		43.2%	56.8%						2.4%
T-Pool Combined	18.4%	42.3%	7.1%	18.4%	8.0%	0.0%	0.0%	5.8%	5.1%
Total Portfolio	0.9%	48.4%	5.5%	27.7%	17.2%			0.3%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '23 YTD	173.4	2.2 <sup>10</sup>	2.5%	3.0%
Last 12 months	172.2	4.1	2.4%	3.0%
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) Excludes \$24K in net gains for FYTD 2023
- (11) Does not include State Treasury Pool cash balances in calculation