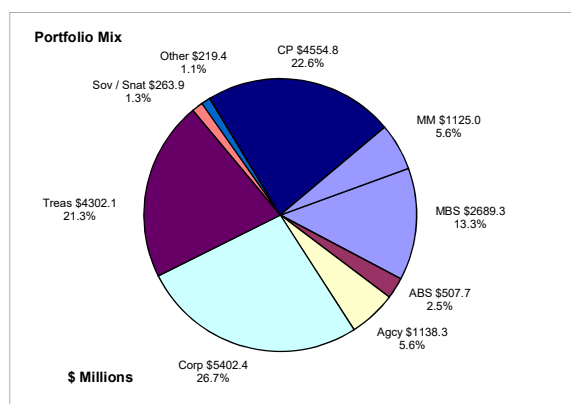


Colorado Treasury Pool

June 30, 2023



Portfolio Value

Market Value \$18,775.8 Million
Book Value \$20,202.9 Million

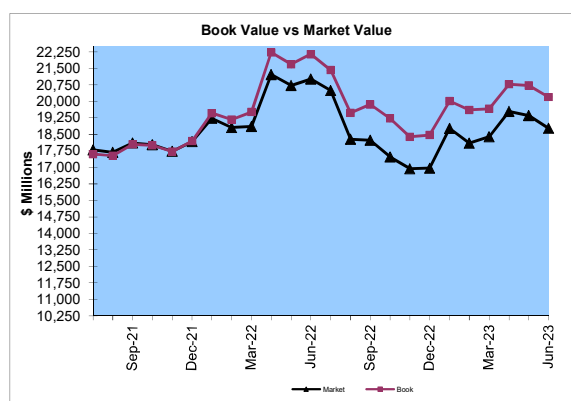
Yield and Average Maturity

Portfolio Book Yield 2.79%
Portfolio Average Maturity 64 Months

Total Return Performance (three months)

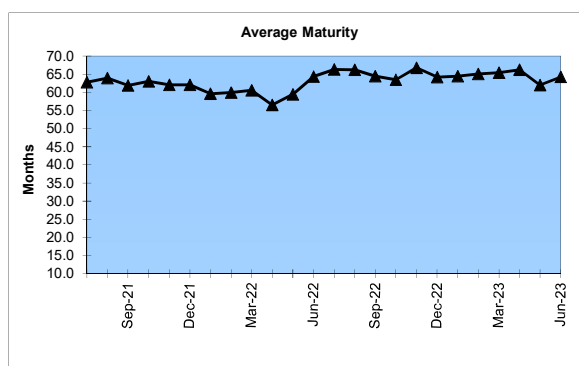
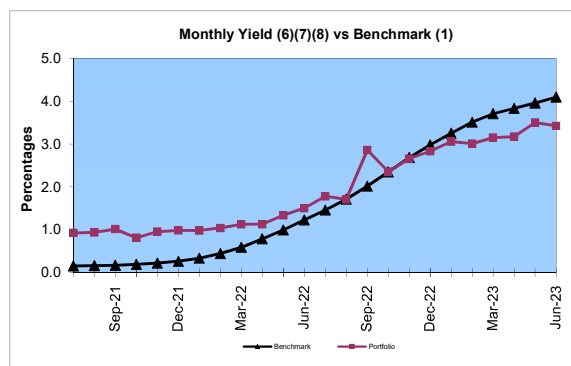
Portfolio 0.16%
Benchmark* 0.19%

*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		5.3%	9.0%	60.5%	25.2%				26.7%
Mortgage Securities		80.4%	19.6%						13.3%
Commercial Paper	100.0%								22.6%
Treasuries		100.0%							21.3%
Federal Agencies		89.6%	10.4%						5.6%
Sov / Snat		90.1%		4.1%	5.8%				1.3%
Other		17.3%	82.7%						1.1%
Certificates of Deposit									
Money Market Funds								100.0%	5.6%
Total Portfolio	22.6%	42.3%	6.5%	16.2%	6.8%			5.6%	100.0%

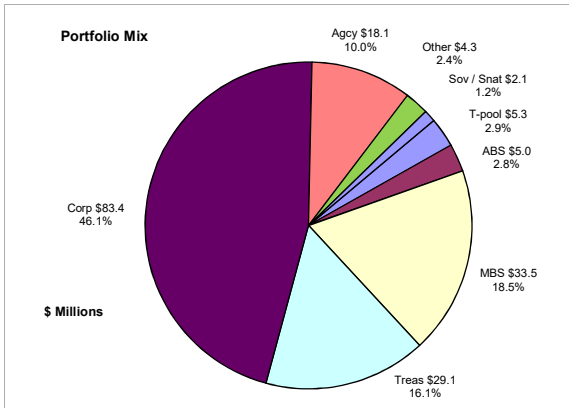


	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '23 YTD	19,938.9	556.3 ⁸	2.8%	4.1%
Last 12 months	19,938.9	556.3	2.8%	4.1%
FY '22	19,163.9	206.6 ⁷	1.1%	1.2%
FY '21	12,662.4	125.6 ⁶	1.0%	0.2%
FY '20	9,623.6	193.0 ⁵	2.0%	1.1%
FY '19	8,804.2	197.4 ⁴	2.2%	2.5%
FY '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 \$201K in net gains for FYTD 2023

Unclaimed Property Tourism Fund

June 30, 2023



Portfolio Value

Market Value \$159.6 Million
Book Value \$180.8 Million

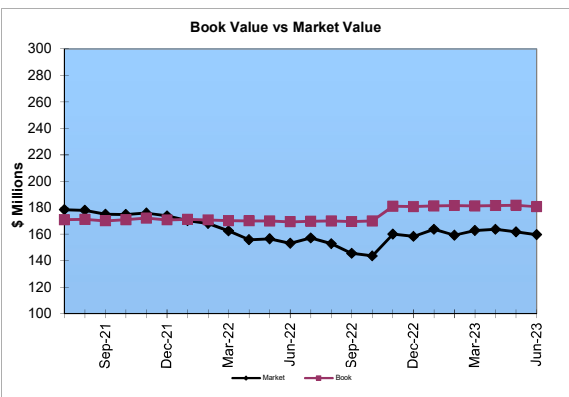
Yield and Average Maturity

Portfolio Book Yield 2.63%
Portfolio Average Maturity 8.7 Yrs

Total Return Performance (three months)

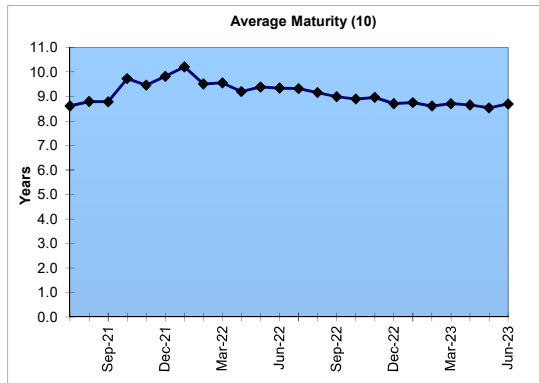
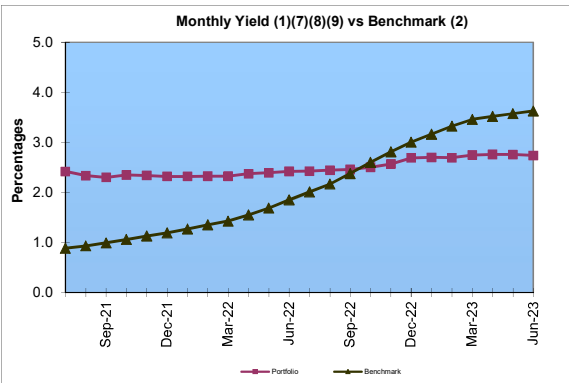
Portfolio -0.90%
Benchmark* -0.84%

*BarCap US Aggregate



Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							2.8%
Corporates			8.2%	55.4%	36.4%				46.1%
Federal Agencies		94.5%	5.5%						10.0%
Sov / Snat				100.0%					1.2%
Mortgage Securities		100.0%							18.5%
Treasuries		100.0%							16.1%
Other		44.2%	55.8%						2.4%
T-Pool Combined	22.6%	42.3%	6.5%	16.2%	6.8%	0.0%	0.0%	5.6%	2.9%
Total Portfolio	0.7%	49.1%	5.8%	27.2%	17.0%			0.2%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '23 YTD	177.5	4.7 ⁹	2.6%	3.6%
Last 12 months	177.5	4.7	2.6%	3.6%
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 \$8K in net gains for FYTD 2023
- (10) Does not include State Treasury Pool cash balances in calculation