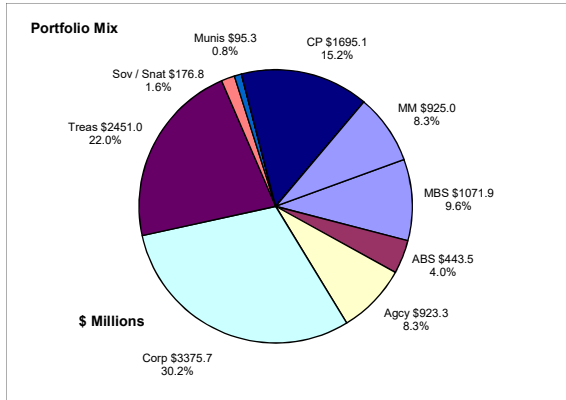


## Colorado Treasury Pool December 31, 2020



### Portfolio Value

Market Value \$11,427.4 Million  
Book Value \$11,157.6 Million

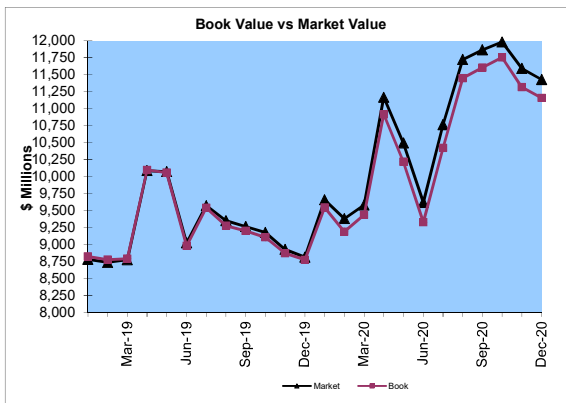
### Yield and Average Maturity

Portfolio Book Yield 1.10%  
Portfolio Average Maturity 54 Months

### Total Return Performance (three months)

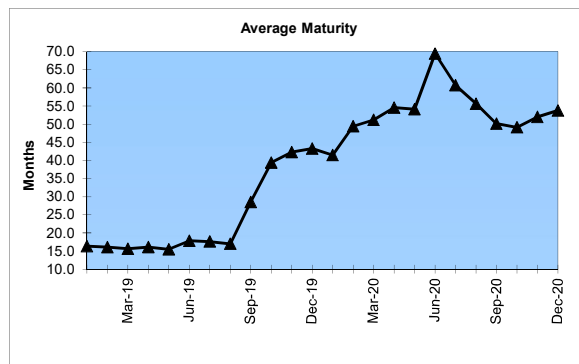
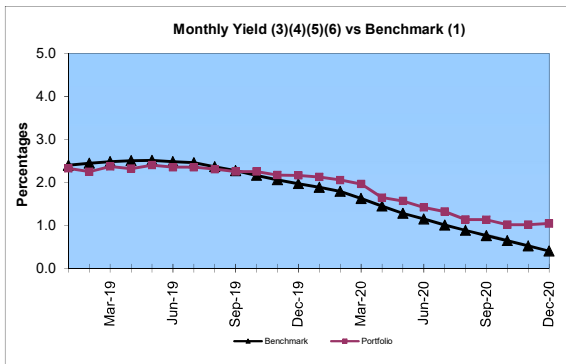
Portfolio 0.30%  
Benchmark\* 0.35%

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



### Portfolio Quality

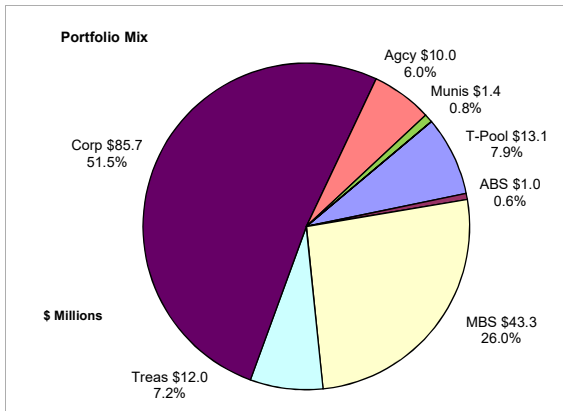
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							4.0%
Corporates		5.3%	18.6%	57.0%	19.1%				30.2%
Mortgage Securities			100.0%						9.6%
Commercial Paper	100.0%								15.2%
Treasuries			100.0%						22.0%
Federal Agencies			100.0%						8.3%
Sov / Snat		38.3%	61.7%						1.6%
Munis		52.5%	47.5%						0.8%
Certificates of Deposit								100.0%	8.3%
Money Market Funds								8.3%	100.0%
<b>Total Portfolio</b>	<b>15.2%</b>	<b>6.6%</b>	<b>46.9%</b>	<b>17.2%</b>	<b>5.8%</b>				



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '21 YTD	11,293.6	62.2 <sup>7</sup>	1.1%	0.4%
Last 12 months	10,634.9	150.9	1.4%	0.4%
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%
FY '16	7,972.4	77.0	1.0%	0.5%
Avg FY '16-'20	8,356.0	137.1	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 \$21.4M in net gains for FYTD 2021

## Unclaimed Property Tourism Fund December 31, 2020



### Portfolio Value

Market Value \$178.6 Million  
Book Value \$166.5 Million

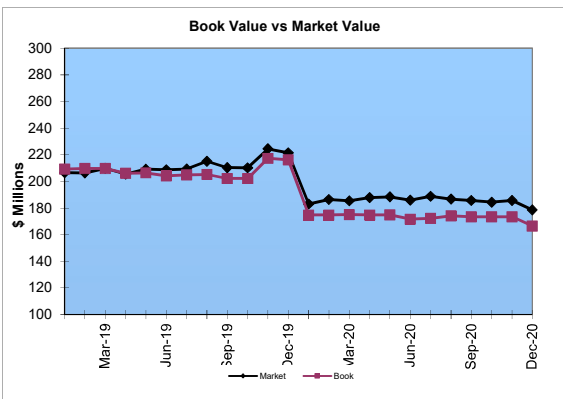
### Yield and Average Maturity

Portfolio Book Yield 2.53%  
(8) Portfolio Average Maturity 8.3 Yrs

### Total Return Performance (three months)

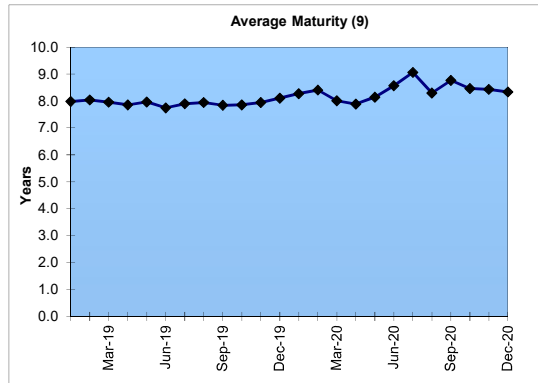
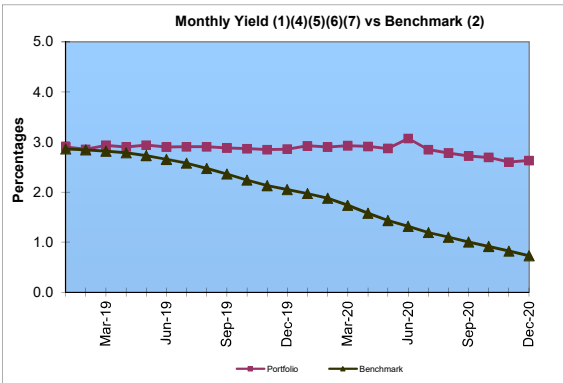
Portfolio 0.52%  
Benchmark\* 0.67%

\*BarCap US Aggregate



### Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							0.6%
Corporates		2.3%	10.8%	60.9%	26.0%				51.5%
Federal Agencies			100.0%						6.0%
Sov / Snat									0.0%
Mortgage Securities			100.0%						26.0%
Treasuries			100.0%						7.2%
Munis			100.0%						0.8%
T-Pool Combined	15.2%	6.6%	46.9%	17.2%	5.8%	0.0%	0.0%	8.3%	7.9%
Total Portfolio	1.2%	2.3%	49.3%	32.7%	13.8%			0.7%	100.0%



	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '21 YTD	173.7	2.2 <sup>8</sup>	2.5%	0.7%
Last 12 months	177.2	4.8	2.7%	0.7%
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%
FY '16	169.5	4.6	2.7%	1.8%
Avg FY '16-'20	192.6	5.3	2.7%	2.0%

- (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 \$1.7M in net gains for FYTD 2021
- (9) Does not include State Treasury Pool cash balances in calculation