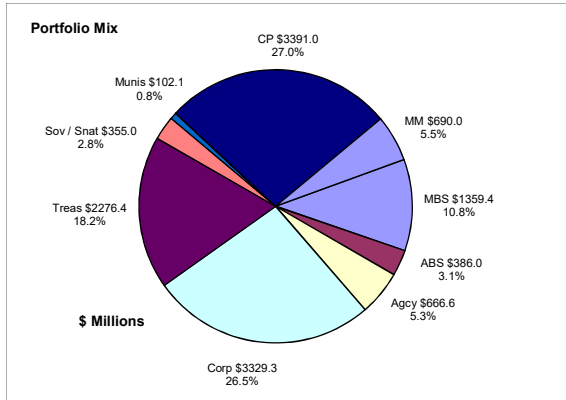


Colorado Treasury Pool March 31, 2021



Portfolio Value

Market Value \$12,577.9 Million
Book Value \$12,555.8 Million

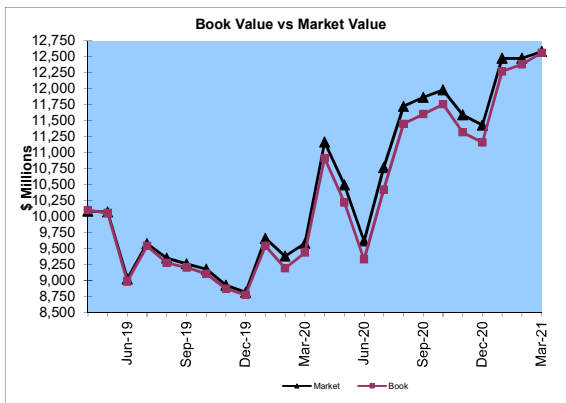
Yield and Average Maturity

Portfolio Book Yield 1.05%
Portfolio Average Maturity 52 Months

Total Return Performance (three months)

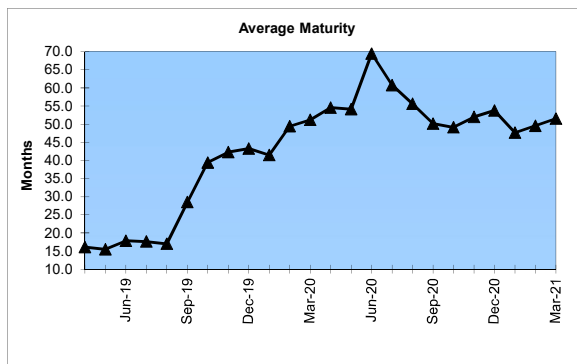
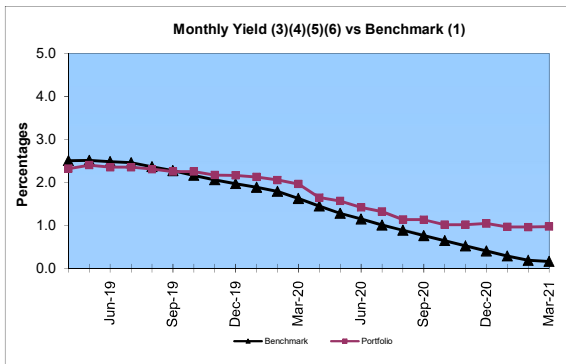
Portfolio -1.68%
Benchmark* -1.69%

*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%							3.1%
Corporates		3.7%	16.7%	54.4%	25.2%				26.5%
Mortgage Securities			100.0%						10.8%
Commercial Paper	100.0%								27.0%
Treasuries			100.0%						18.2%
Federal Agencies			100.0%						5.3%
Sov / Snat		19.1%	70.4%	3.2%	7.3%				2.8%
Munis		29.4%	70.6%						0.8%
Certificates of Deposit								100.0%	5.5%
Money Market Funds								5.5%	100.0%
Total Portfolio	27.0%	4.8%	41.3%	14.5%	6.9%				

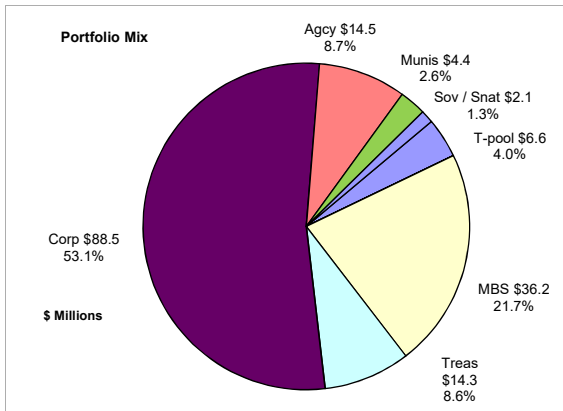


	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '21 YTD	11,651.1	91.9 ⁷	1.1%	0.2%
Last 12 months	11,358.5	132.2	1.2%	0.2%
FY '20	9,623.6	193.0 ⁶	2.0%	1.1%
FY '19	8,804.2	197.4 ⁵	2.2%	2.5%
FY '18	7,744.9	130.5 ⁴	1.7%	1.8%
FY '17	7,635.0	87.8 ³	1.2%	0.8%
FY '16	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 \$27.5M in net gains for FYTD 2021

Unclaimed Property Tourism Fund

March 31, 2021



Portfolio Value

Market Value \$169.8 Million
Book Value \$166.6 Million

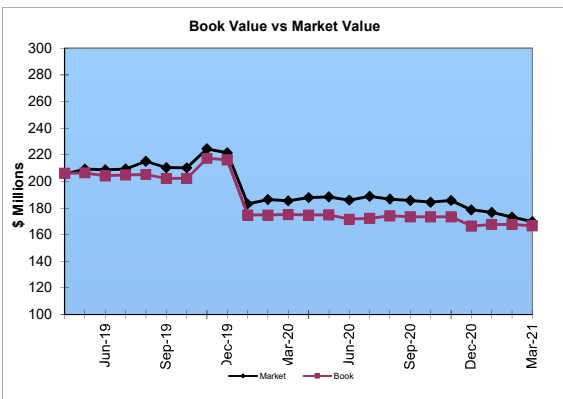
Yield and Average Maturity

Portfolio Book Yield 2.50%
(8) Portfolio Average Maturity 8.3 Yrs

Total Return Performance (three months)

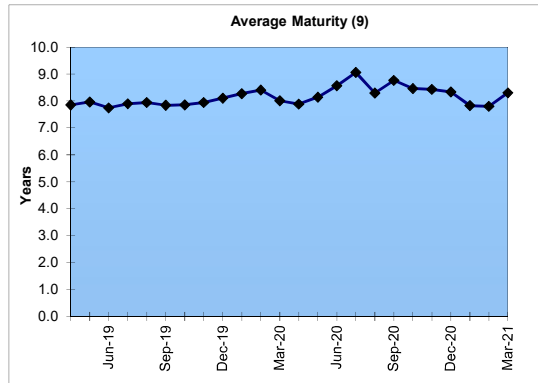
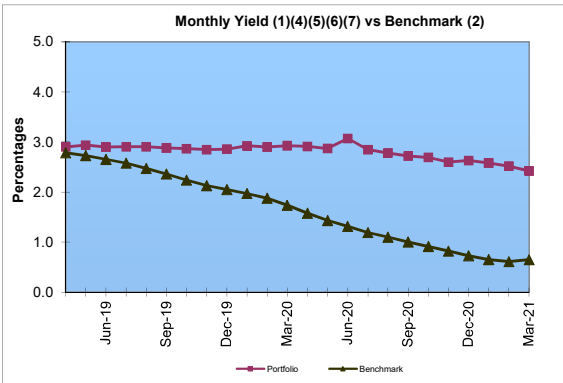
Portfolio -3.71%
Benchmark* -3.37%

*BarCap US Aggregate



Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed									0.0%
Corporates		1.1%	10.4%	60.9%	27.6%				53.1%
Federal Agencies			100.0%						8.7%
Sov / Snat									1.3%
Mortgage Securities			100.0%						21.7%
Treasuries			100.0%						8.6%
Munis			100.0%						2.6%
T-Pool Combined	27.0%	4.8%	41.3%	14.5%	6.9%	0.0%	0.0%	5.5%	4.0%
Total Portfolio	1.1%	0.8%	48.8%	34.2%	14.9%			0.2%	100.0%



	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '21 YTD	171.9	3.2 ⁸	2.5%	0.7%
Last 12 months	172.8	4.5	2.6%	0.7%
FY '20	195.1	5.5 ⁷	2.8%	1.3%
FY '19	208.3	5.9 ⁶	2.8%	2.7%
FY '18	197.9	5.4 ⁵	2.7%	2.5%
FY '17	192.1	4.9 ⁴	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 \$2.8M in net gains for FYTD 2021
- (9) Does not include State Treasury Pool cash balances in calculation