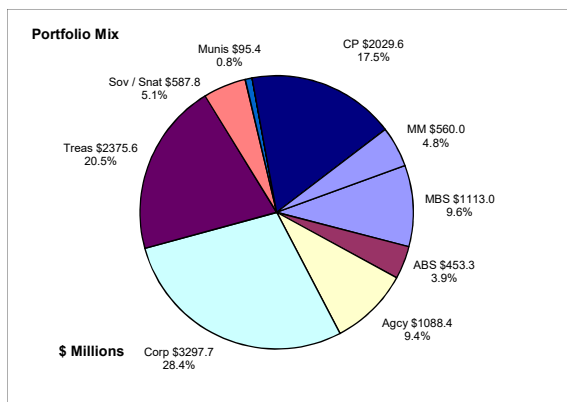


Colorado Treasury Pool September 30, 2020



Portfolio Value

Market Value \$11,862.3 Million
Book Value \$11,600.8 Million

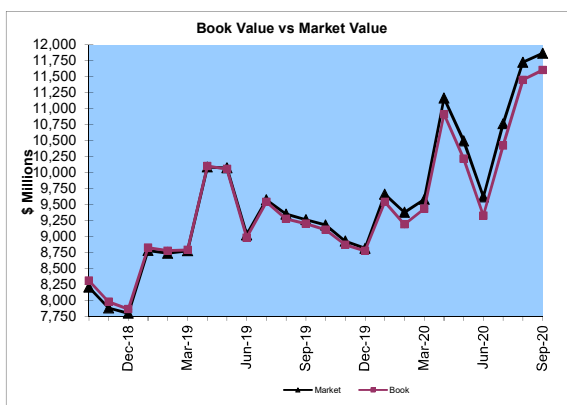
Yield and Average Maturity

Portfolio Book Yield 1.19%
Portfolio Average Maturity 50 Months

Total Return Performance (three months)

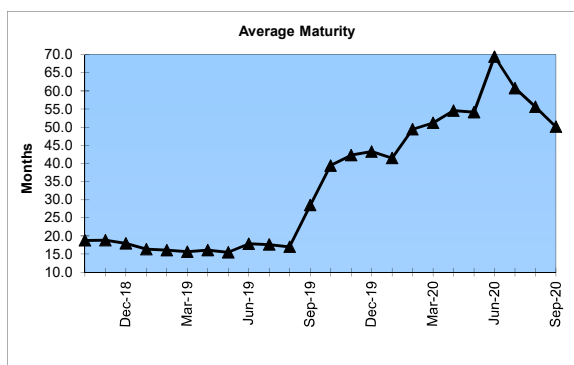
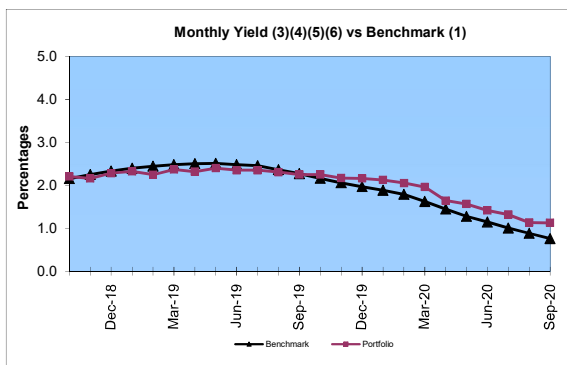
Portfolio 0.37%
Benchmark* 0.33%

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



Portfolio Quality

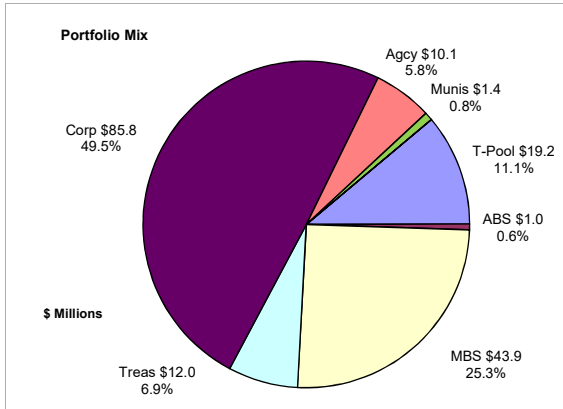
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							3.9%
Corporates		4.8%	19.1%	63.0%	13.1%				28.4%
Mortgage Securities			100.0%						9.6%
Commercial Paper	100.0%								17.5%
Treasuries			100.0%						20.5%
Federal Agencies			100.0%						9.4%
Sov / Snat		11.6%	88.4%						5.1%
Munis		52.4%	47.6%						0.8%
Certificates of Deposit								100.0%	4.8%
Money Market Funds								100.0%	4.8%
Total Portfolio	17.5%	6.3%	49.8%	17.9%	3.7%				100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '21 YTD	11,032.9	32.7 ⁷	1.2%	0.8%
Last 12 months	10,032.4	171.6	1.7%	0.8%
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 \$24.0M in net gains for FYTD 2021

Unclaimed Property Tourism Fund September 30, 2020



Portfolio Value

Market Value \$185.6 Million
Book Value \$173.4 Million

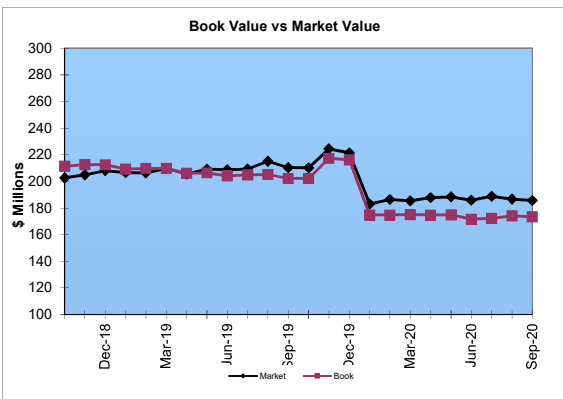
Yield and Average Maturity

Portfolio Book Yield 2.59%
(8) Portfolio Average Maturity 8.8 Yrs

Total Return Performance (three months)

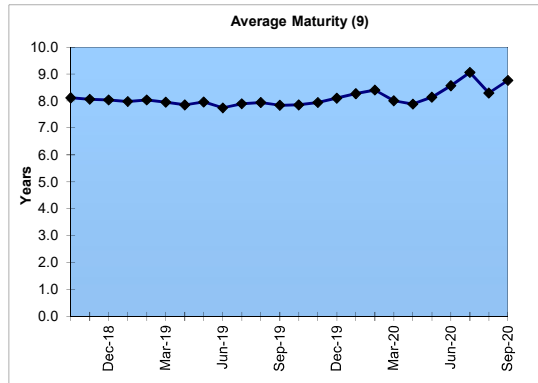
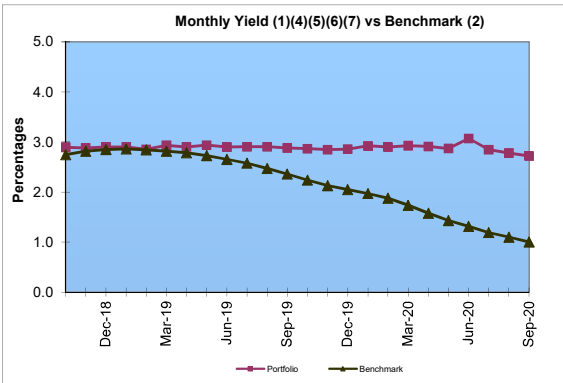
Portfolio 0.45%
Benchmark* 0.62%

*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%	10.7%	61.0%	26.0%				49.5%
Federal Agencies			100.0%						5.8%
Sov / Snt									0.0%
Mortgage Securities			100.0%						25.3%
Treasuries			100.0%						6.9%
Munis			100.0%						0.8%
T-Pool Combined	17.5%	6.3%	49.8%	17.9%	3.7%	0.0%	0.0%	4.8%	11.1%
Total Portfolio	1.9%	2.4%	49.7%	32.2%	13.3%			0.5%	100.0%



	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '21 YTD	173.7	1.1 ⁸	2.6%	1.0%
Last 12 months	187.1	5.2	2.8%	1.0%
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 \$1.7M in net gains for FYTD 2021
- (9) Does not include State Treasury Pool cash balances in calculation