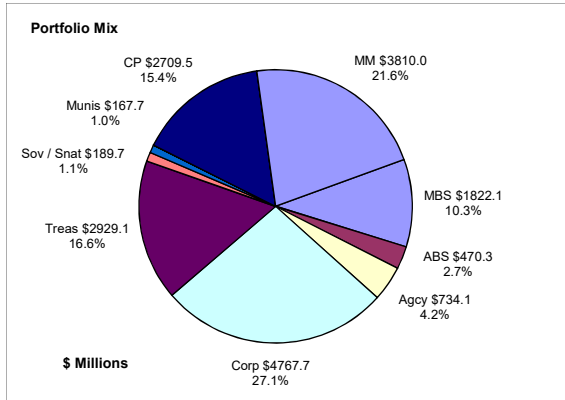


Colorado Treasury Pool June 30, 2021



Portfolio Value

Market Value \$17,708.5 Million
Book Value \$17,600.2 Million

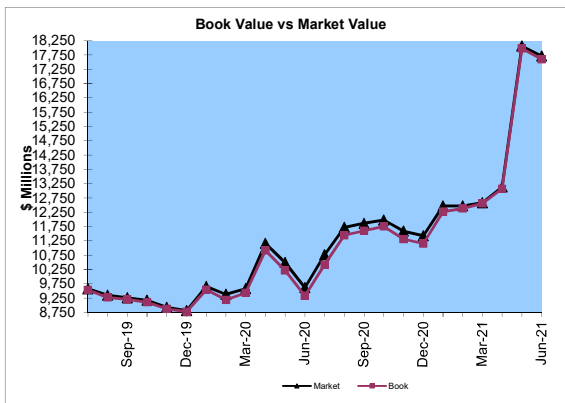
Yield and Average Maturity

Portfolio Book Yield 0.99%
Portfolio Average Maturity 62 Months

Total Return Performance (three months)

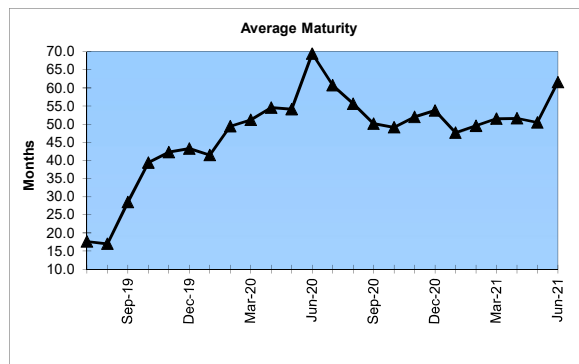
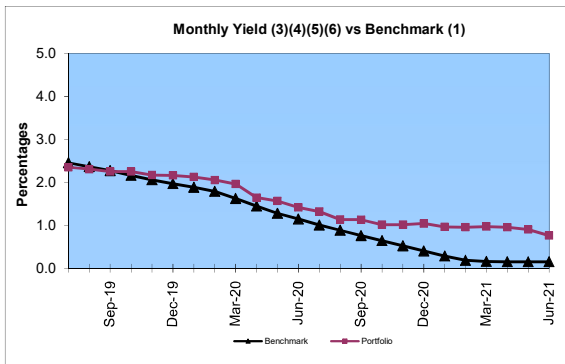
Portfolio 0.81%
Benchmark* 0.91%

*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%							2.7%
Corporates		2.6%	13.3%	46.3%	37.8%				27.1%
Mortgage Securities			100.0%						10.3%
Commercial Paper	100.0%								15.4%
Treasuries			100.0%						16.6%
Federal Agencies			100.0%						4.2%
Sov / Snat		80.4%		5.9%	13.7%				1.1%
Munis		17.9%	82.1%						1.0%
Certificates of Deposit								100.0%	21.6%
Money Market Funds								100.0%	21.6%
Total Portfolio	15.4%	4.4%	35.6%	12.6%	10.4%				100.0%

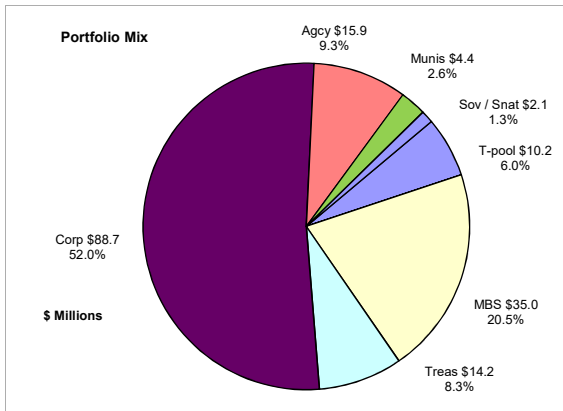


	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '21 YTD	12,662.4	125.6 ⁷	1.0%	0.2%
Last 12 months	12,662.4	125.6	1.0%	0.2%
FY '20	9,623.6	193.0 ⁶	2.0%	1.1%
FY '19	8,804.2	197.4 ⁵	2.2%	2.5%
FY '18	7,744.9	130.5 ⁴	1.7%	1.8%
FY '17	7,635.0	87.8 ³	1.2%	0.8%
FY '16	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 \$28.6M in net gains for FYTD 2021

Unclaimed Property Tourism Fund

June 30, 2021



Portfolio Value

Market Value \$176.4 Million
Book Value \$170.5 Million

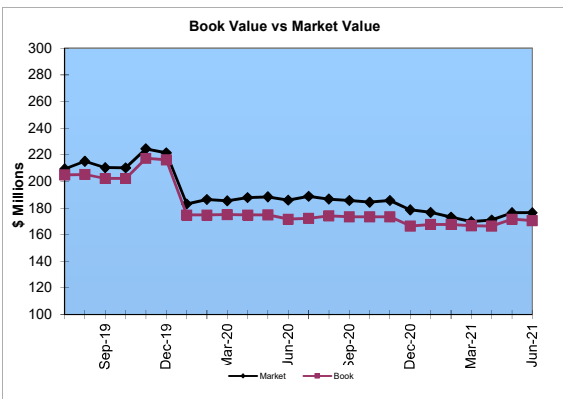
Yield and Average Maturity

Portfolio Book Yield 2.46%
(8) Portfolio Average Maturity 8.3 Yrs

Total Return Performance (three months)

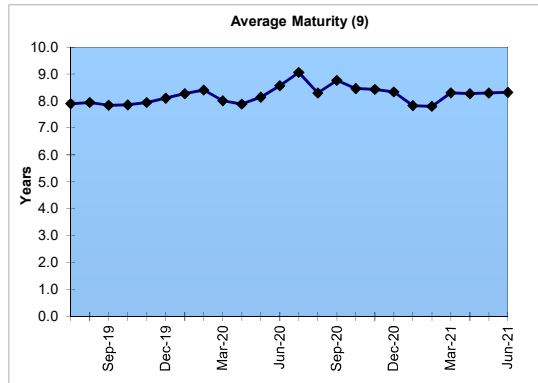
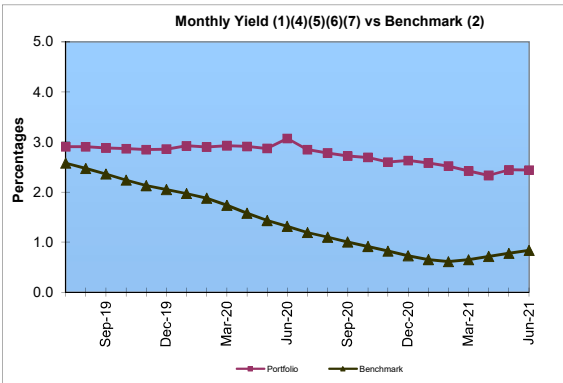
Portfolio 2.10%
Benchmark* 1.83%

*BarCap US Aggregate



Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed									0.0%
Corporates		1.1%	8.1%	59.5%	31.3%				52.0%
Federal Agencies			100.0%						9.3%
Sov / Snat									1.3%
Mortgage Securities			100.0%						20.5%
Treasuries			100.0%						8.3%
Munis		43.2%	56.8%						2.6%
T-Pool Combined	15.4%	4.4%	35.6%	12.6%	10.4%	0.0%	0.0%	21.6%	6.0%
Total Portfolio	0.9%	2.0%	46.0%	33.0%	16.8%			1.3%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '21 YTD	171.4	4.2 ⁸	2.5%	0.8%
Last 12 months	171.4	4.2	2.5%	0.8%
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