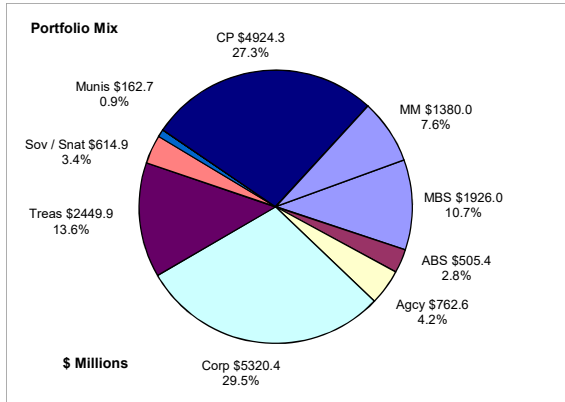


Colorado Treasury Pool September 30, 2021



Portfolio Value

Market Value \$18,113.1 Million
Book Value \$18,046.2 Million

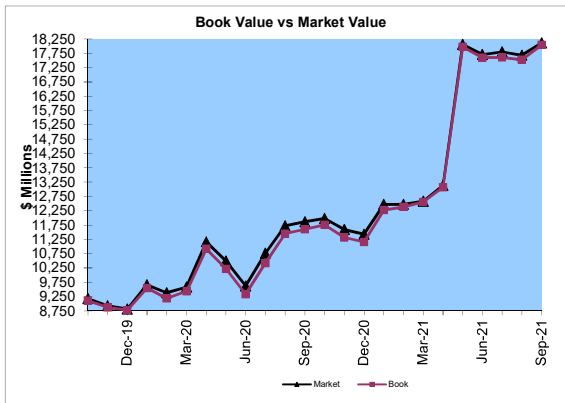
Yield and Average Maturity

Portfolio Book Yield 0.96%
Portfolio Average Maturity 62 Months

Total Return Performance (three months)

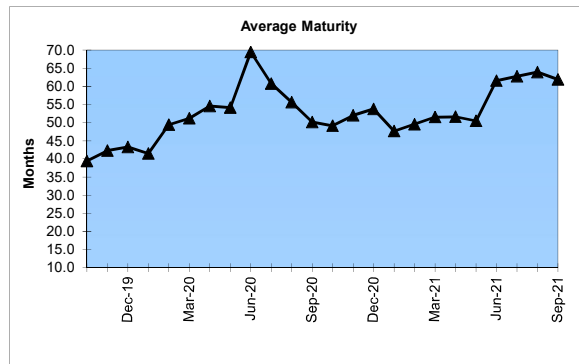
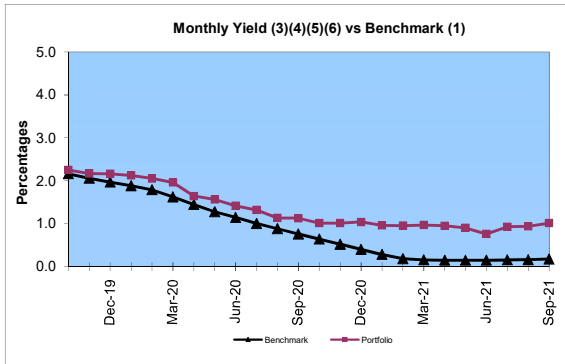
Portfolio 0.06%
Benchmark* 0.03%

*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		92.9%	7.1%						2.8%
Corporates		2.3%	10.2%	52.2%	35.3%				29.5%
Mortgage Securities			100.0%						10.7%
Commercial Paper	100.0%								27.3%
Treasuries			100.0%						13.6%
Federal Agencies			100.0%						4.2%
Sov / Snat		95.7%		1.8%	2.5%				3.4%
Munis		18.4%	81.6%						0.9%
Certificates of Deposit									
Money Market Funds								100.0%	7.6%
Total Portfolio	27.3%	6.7%	32.4%	15.5%	10.5%			7.6%	100.0%

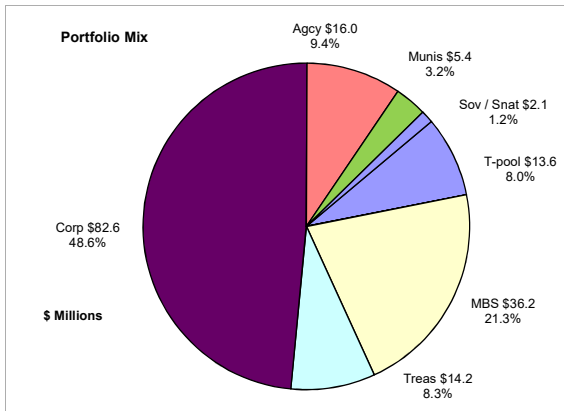


	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '22 YTD	17,799.6	42.7 ⁸	1.0%	0.2%
Last 12 months	14,354.1	135.6	0.9%	0.2%
FY '21	12,662.4	125.6 ⁷	1.0%	0.2%
FY '20	9,623.6	193.0 ⁶	2.0%	1.1%
FY '19	8,804.2	197.4 ⁵	2.2%	2.5%
FY '18	7,744.9	130.5 ⁴	1.7%	1.8%
FY '17	7,635.0	87.8 ³	1.2%	0.8%
Avg FY '17-'21	9,294.0	146.9	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
- (8) Excludes \$7.5M in net gains for FYTD 2022

Unclaimed Property Tourism Fund

September 30, 2021



Portfolio Value

Market Value \$175.0 Million
Book Value \$170.1 Million

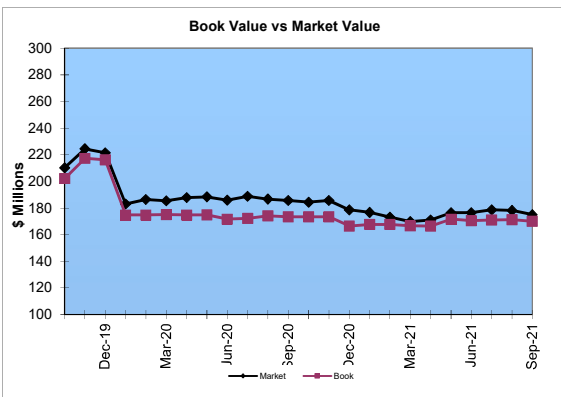
Yield and Average Maturity

Portfolio Book Yield 2.21%
Portfolio Average Maturity 8.8 Yrs

Total Return Performance (three months)

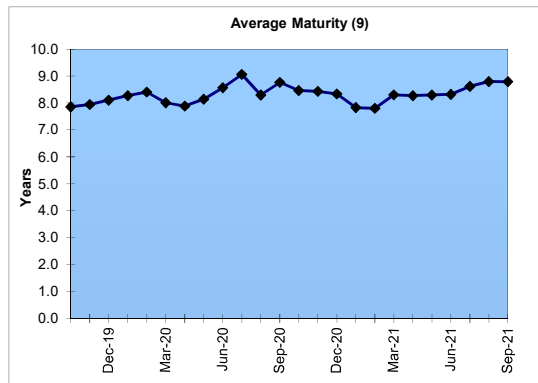
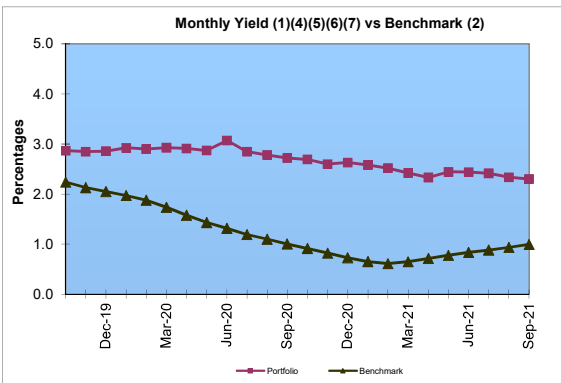
Portfolio -0.06%
Benchmark* 0.05%

*BarCap US Aggregate



Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed									0.0%
Corporates		1.2%	8.7%	56.7%	33.4%				48.6%
Federal Agencies			100.0%						9.4%
Sov / Snat				100.0%					1.2%
Mortgage Securities			100.0%						21.3%
Treasuries			100.0%						8.3%
Munis		35.2%	64.8%						3.2%
T-Pool Combined	27.3%	6.7%	32.4%	15.5%	10.5%	0.0%	0.0%	7.6%	8.0%
Total Portfolio	2.2%	2.2%	47.9%	30.0%	17.1%			0.6%	100.0%



	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '22 YTD	171.8	1.0	2.2%	1.0%
Last 12 months	170.9	4.0	2.4%	1.0%
FY '21	171.4	4.2 ⁸	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%
Avg FY '17-'21	193.0	5.2	2.7%	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 \$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