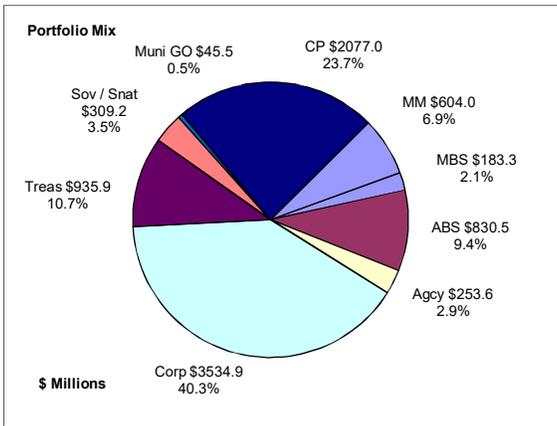


Colorado Treasury Pool December 31, 2019



Portfolio Value

Market Value \$8,813.1 Million
Book Value \$8,773.9 Million

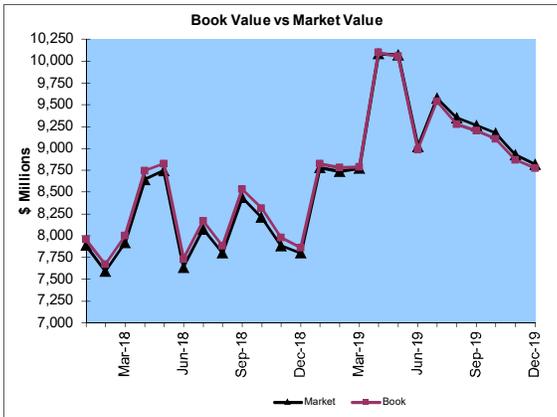
Yield and Average Maturity

Portfolio Book Yield 2.25%
Portfolio Average Maturity 43 Months

Total Return Performance (three months)

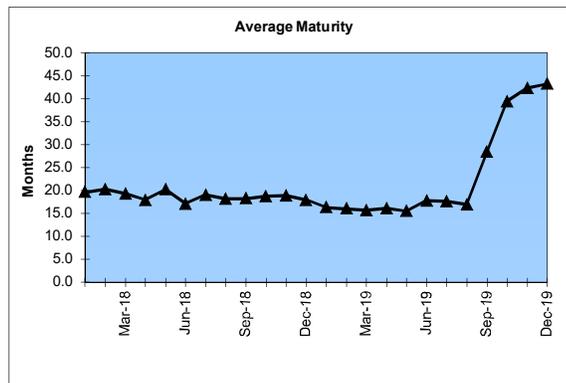
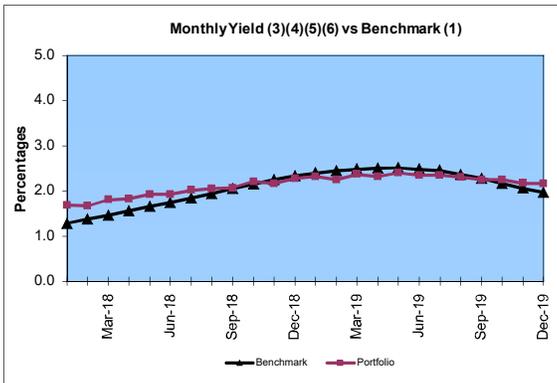
Portfolio 0.30%
Benchmark* 0.31%

*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%							9.4%
Corporates		4.4%	20.6%	63.2%	11.8%				40.3%
Mortgage Securities			100.0%						2.1%
Commercial Paper	100.0%								23.7%
Treasuries			100.0%						10.7%
Federal Agencies			100.0%						2.9%
Sov / Snat		82.5%	17.5%						3.5%
Muni GOs			100.0%						0.5%
Certificates of Deposit								100.0%	6.9%
Money Market Funds								100.0%	6.9%
Total Portfolio	23.7%	14.1%	25.1%	25.4%	4.8%			6.9%	100.0%

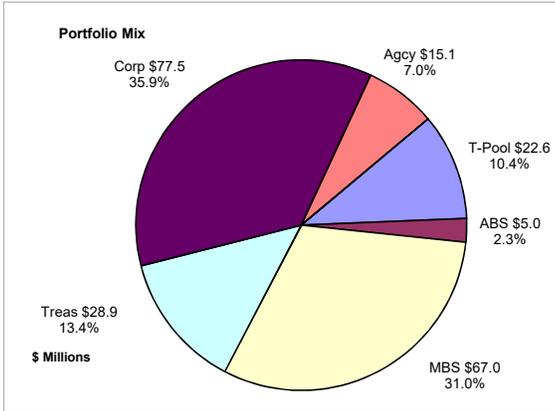


	\$ Millions		Book	Performance
	Average Portfolio	Realized Income	Yield	Benchmarks (2)
FY '20 YTD	9,270.9	104.3 ⁶	2.3%	2.0%
Last 12 months	9,336.5	214.2	2.3%	2.0%
FY '19	8,804.2	197.4 ⁵	2.2%	2.5%
FY '18	7,744.9	130.5 ⁴	1.7%	1.8%
FY '17	7,635.0	87.8 ³	1.2%	0.8%
FY '16	7,972.4	77.0	1.0%	0.5%
FY '15	7,661.9	79.2	1.0%	0.2%
Avg FY '15-'19	7,963.7	114.4	1.4%	1.1%

- (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 \$950K in net gains for FYTD 2020

Unclaimed Property Tourism Fund

December 31, 2019



Portfolio Value

Market Value \$221.5 Million
Book Value \$216.1 Million

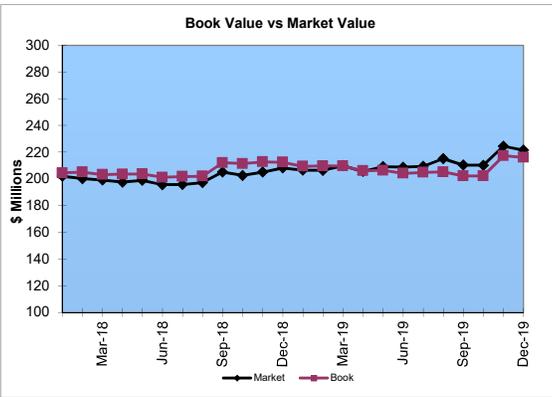
Yield and Average Maturity

Portfolio Book Yield 2.79%
(8) Portfolio Average Maturity 8.1 Yrs

Total Return Performance (three months)

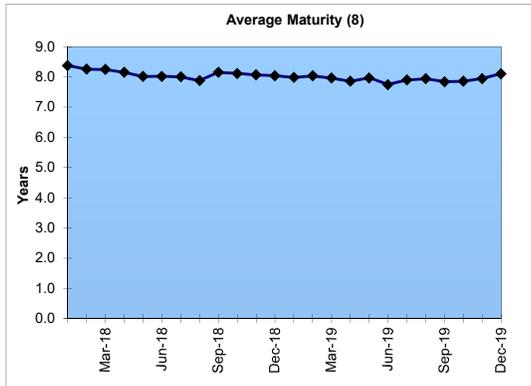
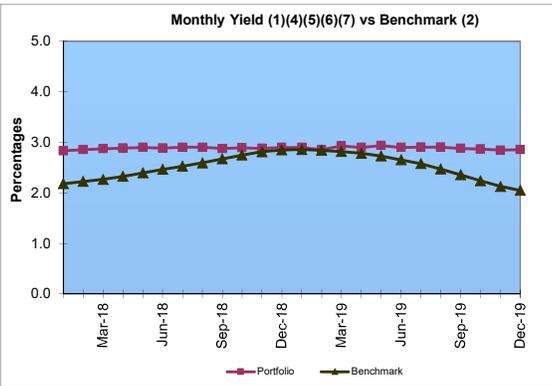
Portfolio -0.39%
Benchmark* 0.18%

*BarCap US Aggregate



Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							2.3%
Corporates		3.9%	17.0%	55.2%	23.9%				35.9%
Federal Agencies			100.0%						7.0%
Sov / Snat									0.0%
Mortgage Securities			100.0%						31.0%
Treasuries			100.0%						13.4%
T-Pool Combined	23.7%	14.1%	25.1%	25.4%	4.8%	0.0%	0.0%	6.9%	10.4%
Total Portfolio	2.5%	5.2%	60.1%	22.5%	9.0%			0.7%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '20 YTD	209.3	2.9 ⁷	2.8%	2.1%
Last 12 months	208.7	5.9	2.8%	2.1%
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%
FY '15	153.7	4.6	3.0%	2.0%
Avg FY '15-'19	184.3	5.1	2.8%	2.2%

- (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 \$454K in net gains for FYTD 2020
- (8) Does not include State Treasury Pool cash balances in calculation