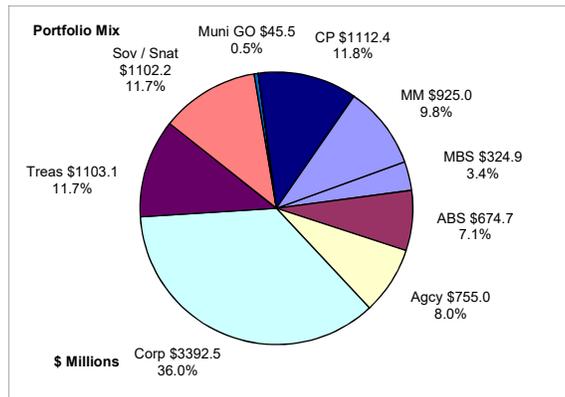


Colorado Treasury Pool March 31, 2020



Portfolio Value

Market Value \$9,578.9 Million
Book Value \$9,435.3 Million

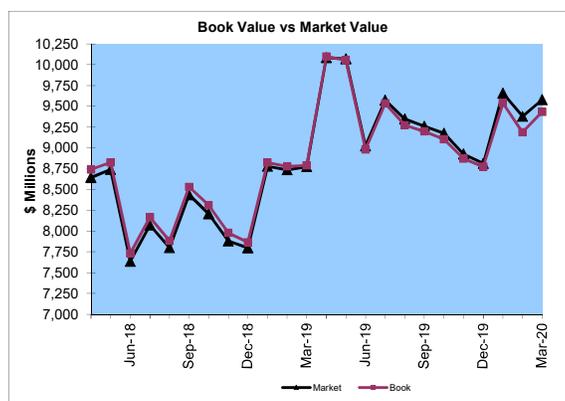
Yield and Average Maturity

Portfolio Book Yield 2.18%
Portfolio Average Maturity 51 Months

Total Return Performance (three months)

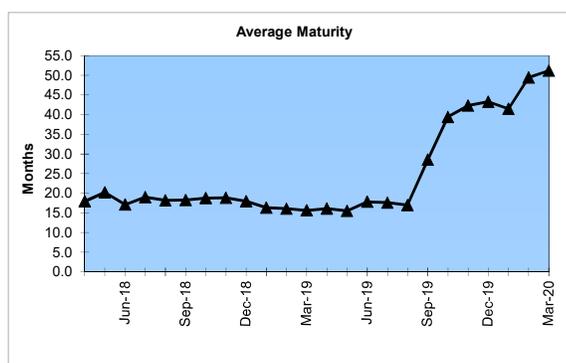
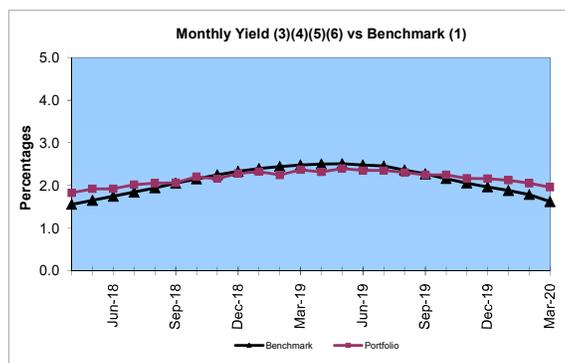
Portfolio 1.68%
Benchmark* 1.81%

*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%							7.1%
Corporates		4.6%	20.1%	63.5%	11.8%				36.0%
Mortgage Securities			100.0%						3.4%
Commercial Paper	100.0%								11.8%
Treasuries			100.0%						11.7%
Federal Agencies			100.0%						8.0%
Sov / Snat		21.3%	78.7%						11.7%
Muni GOs			100.0%						0.5%
Certificates of Deposit									
Money Market Funds								100.0%	9.8%
Total Portfolio	11.8%	11.3%	40.1%	22.8%	4.2%			9.8%	100.0%

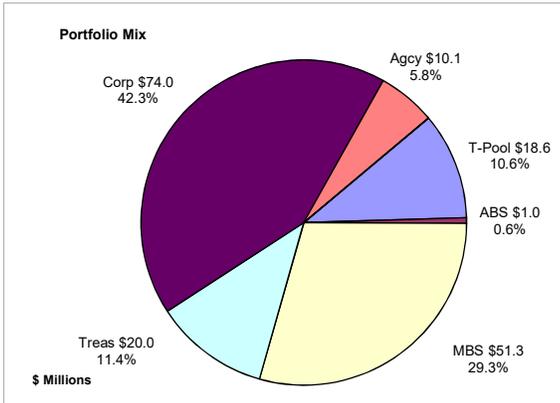


	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '20 YTD	9,337.9	152.7 ⁶	2.2%	1.6%
Last 12 months	9,496.1	211.5 ⁵	2.2%	1.6%
FY '19	8,804.2	197.4 ⁵	2.2%	2.5%
FY '18	7,744.9	130.5 ⁴	1.7%	1.8%
FY '17	7,635.0	87.8 ³	1.2%	0.8%
FY '16	7,972.4	77.0	1.0%	0.5%
FY '15	7,661.9	79.2	1.0%	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 \$7M in net gains for FYTD 2020

Unclaimed Property Tourism Fund

March 31, 2020



Portfolio Value

Market Value \$185.4 Million
Book Value \$175.0 Million

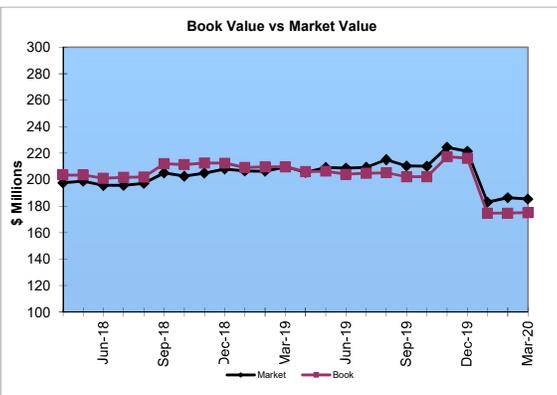
Yield and Average Maturity

Portfolio Book Yield 2.80%
(8) Portfolio Average Maturity 8.0 Yrs

Total Return Performance (three months)

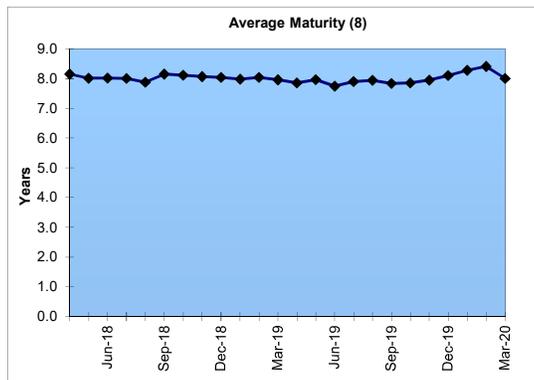
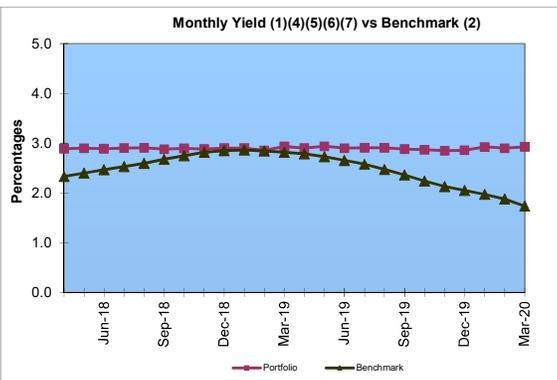
Portfolio 4.37%
Benchmark* 3.15%

*BarCap US Aggregate



Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							0.6%
Corporates		2.7%	12.4%	53.9%	31.0%				42.3%
Federal Agencies			100.0%						5.8%
Sov / Snt									0.0%
Mortgage Securities			100.0%						29.3%
Treasuries			100.0%						11.4%
T-Pool Combined	11.8%	11.3%	40.1%	22.8%	4.2%	0.0%	0.0%	9.8%	10.6%
Total Portfolio	1.3%	2.9%	56.0%	25.2%	13.5%			1.1%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '20 YTD	201.6	4.3 ⁷	2.8%	1.7%
Last 12 months	202.8	5.7	2.8%	1.7%
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 \$2.7M in net gains for FYTD 2020
- (8) Does not include State Treasury Pool cash balances in calculation