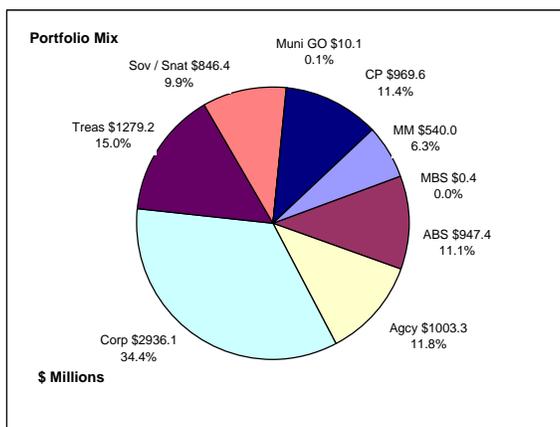


## Colorado Treasury Pool September 30, 2018



### Portfolio Value

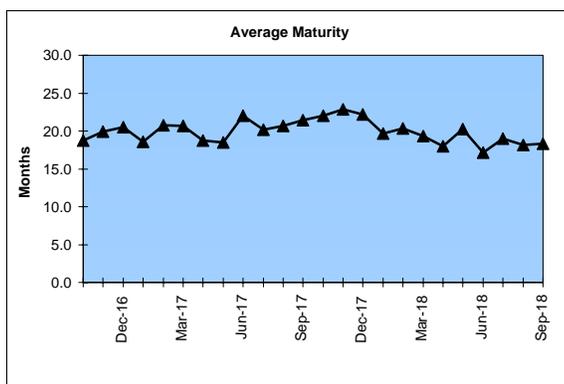
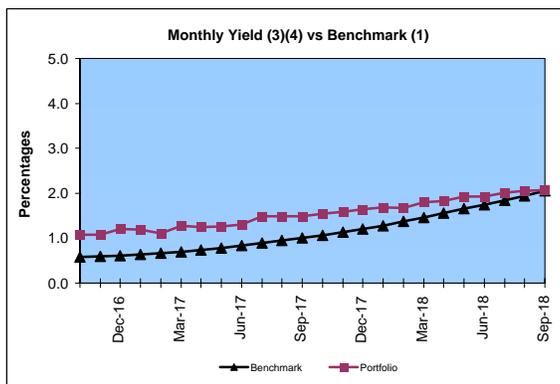
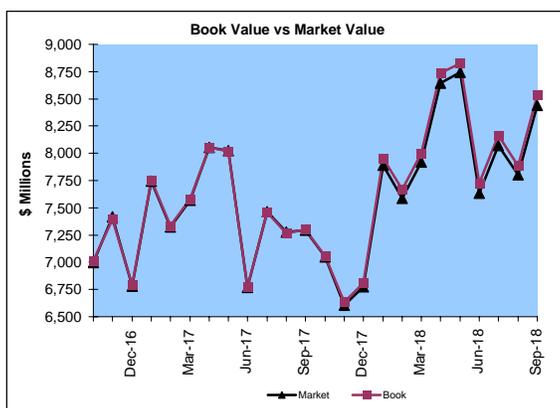
Market Value \$8,436.5 Million  
Book Value \$8,532.5 Million

### Yield and Average Maturity

Portfolio Book Yield 2.0%  
Portfolio Average Maturity 18.3 Months

### Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							11.1%
Corporates		2.5%	16.3%	74.2%	7.0%				34.4%
Mortgage Securities			100.0%						0.0%
Commercial Paper	100.0%								11.4%
Treasuries			100.0%						15.0%
Federal Agencies			100.0%						11.8%
Sov / Snat		4.9%	95.1%						9.9%
Muni GOs			100.0%						0.1%
Certificates of Deposit									
Money Market Funds								100.0%	6.3%
<b>Total Portfolio</b>	<b>11.4%</b>	<b>12.5%</b>	<b>41.9%</b>	<b>25.5%</b>	<b>2.4%</b>			<b>6.3%</b>	<b>100.0%</b>

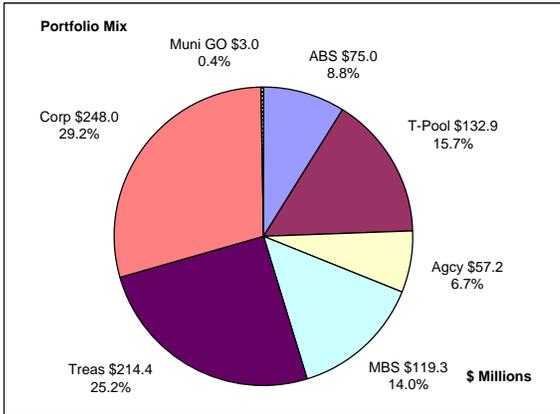


	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '19 YTD	8,073.9	41.3 <sup>5</sup>	2.0%	2.1%
Last 12 months	7,926.7	144.5	1.8%	2.1%
FY '18	7,744.9	130.5 <sup>4</sup>	1.7%	1.8%
FY '17	7,635.0	87.8 <sup>3</sup>	1.2%	0.8%
FY '16	7,972.4	77.0	1.0%	0.5%
FY '15	7,661.9	79.2	1.0%	0.2%
FY '14	7,842.0	77.4	1.0%	0.1%
Avg FY '14-'18	7,771.3	90.4	1.2%	0.7%

- (1) 12 month moving average of the constant maturity yield on the 1 year Treasury note
- (2) 12 month moving average of the constant maturity yield on the 1 year Treasury note at end of period
- (3) Excludes \$80K in net gains for FYTD 2017
- (4) Excludes \$14K in net losses for FYTD 2018
- (5) Excludes \$13K in net losses for FYTD 2019

## Colorado Public School Permanent Fund \*

September 30, 2018



### Portfolio Value

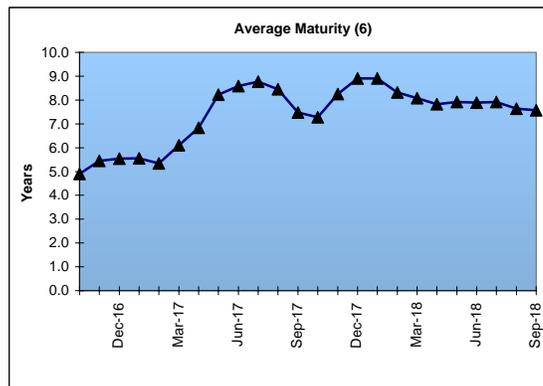
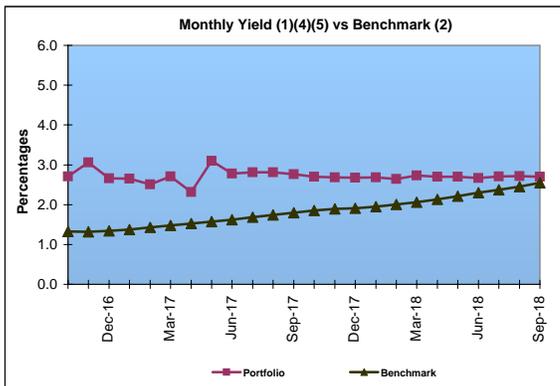
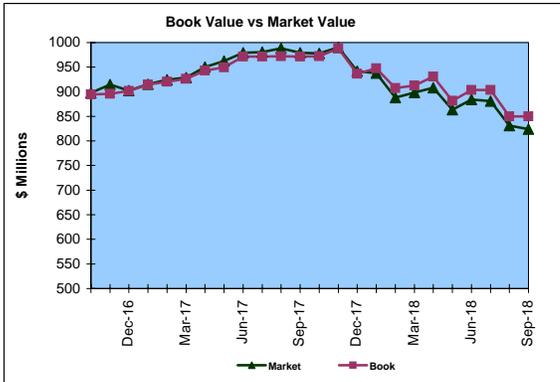
Market Value \$824.0 Million  
Book Value \$849.8 Million

### Yield and Average Maturity

Portfolio Book Yield 2.6%  
Portfolio Average Maturity 7.6 Yrs

### Portfolio Quality

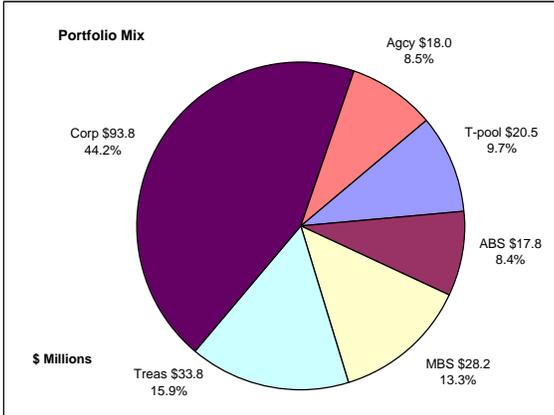
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							8.8%
Corporates		7.3%	31.6%	36.5%	24.6%				29.2%
Mortgage Securities			99.7%					0.3%	14.0%
Treasuries			100.0%						25.2%
Federal Agencies			100.0%						6.7%
Muni GOs			100.0%						0.4%
T-Pool Combined	11.4%	12.5%	41.9%	25.5%	2.4%	0.0%	0.0%	6.3%	15.7%
Total Portfolio	1.8%	12.9%	62.1%	14.7%	7.5%			1.0%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '19 YTD	869.5	5.6	2.6%	2.6%
Last 12 months	914.2	23.0	2.5%	2.6%
FY '18	938.0	23.4 <sup>5</sup>	2.5%	2.3%
FY '17	902.4	21.6 <sup>4</sup>	2.4%	1.6%
FY '16	835.1	21.7	2.6%	1.4%
FY '15	739.8	22.1	3.0%	1.6%
FY '14	668.8	21.6	3.2%	1.6%
Avg FY '14-'18	816.8	22.1	2.7%	1.7%

\* Represents bond portion only; \$203.9 million in investments managed externally are excluded  
 (1) Does not include State Treasury Pool cash balances in calculation.  
 (2) Latest 12 month moving average of the constant maturity yield on the 5 year Treasury note  
 (3) Latest 12 month moving average of the constant maturity yield on the 5 year Treasury note at end of period  
 (4) Excludes \$4.15 million in net gains for FYTD 2017  
 (5) Excludes \$1K in net gains for FYTD 2018  
 (6) Does not include State Treasury Pool cash balances in calculation as of April 2017

## Unclaimed Property Tourism Fund September 30, 2018



### Portfolio Value

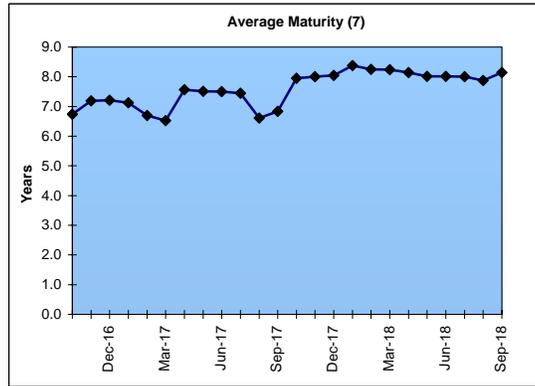
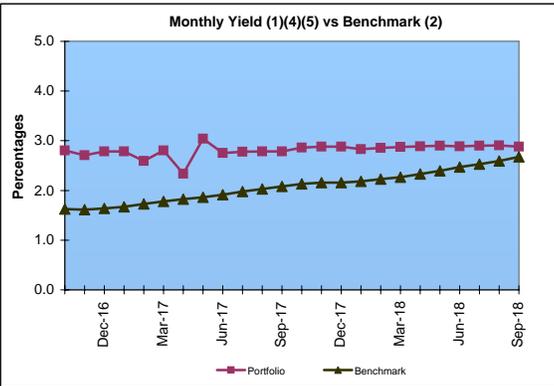
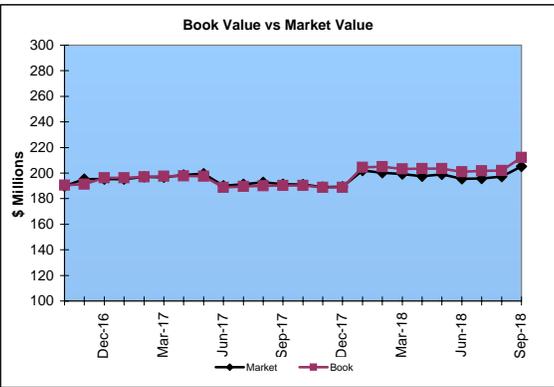
Market Value           \$205.1 Million  
Book Value             \$212.1 Million

### Yield and Average Maturity

Portfolio Book Yield       2.8%  
Portfolio Average Maturity   8.1 Yrs

### Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed			100.0%						8.4%
Corporates		3.2%	17.3%	72.1%	7.4%				44.2%
Federal Agencies			100.0%						8.5%
Mortgage Securities			100.0%						13.3%
Treasuries			100.0%						15.9%
T-Pool Combined	11.4%	12.5%	41.9%	25.5%	2.4%	0.0%	0.0%	6.3%	9.7%
Total Portfolio	1.1%	11.0%	49.4%	34.4%	3.5%			0.6%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '19 YTD	205.1	1.4 <sup>6</sup>	2.8%	2.7%
Last 12 months	201.2	5.6	2.8%	2.7%
FY '18	197.9	5.4 <sup>5</sup>	2.7%	2.5%
FY '17	192.1	4.9 <sup>4</sup>	2.6%	1.9%
FY '16	169.5	4.6	2.7%	1.8%
FY '15	153.7	4.6	3.0%	2.0%
FY '14	136.9	4.3	3.1%	2.2%
Avg FY '14-'18	170.0	4.7	2.8%	2.1%

- (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 \$16K in net gains for FYTD 2019
- (7) Does not include State Treasury Pool cash balances in calculation as of April 2017