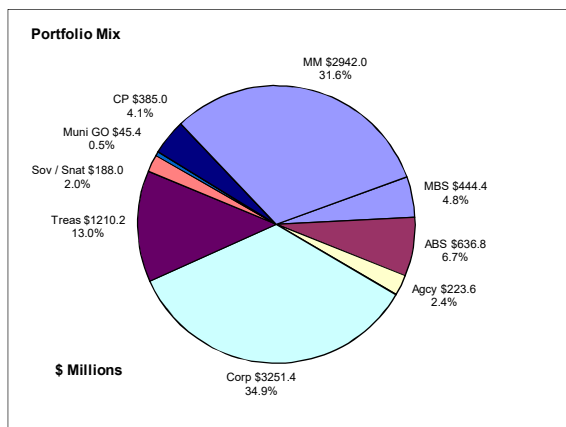


Colorado Treasury Pool June 30, 2020



Portfolio Value

Market Value \$9,617.9 Million
Book Value \$9,326.8 Million

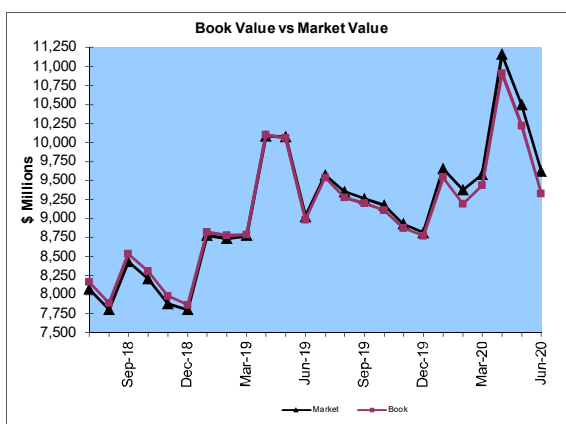
Yield and Average Maturity

Portfolio Book Yield 2.01%
Portfolio Average Maturity 69 Months

Total Return Performance (three months)

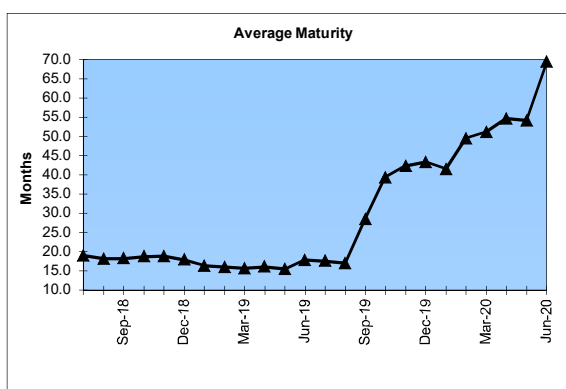
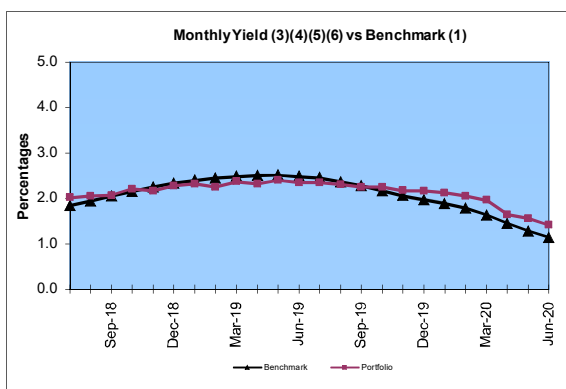
Portfolio 1.86%
Benchmark* 1.45%

*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%							6.7%
Corporates		4.8%	20.2%	63.2%	11.8%				34.9%
Mortgage Securities			100.0%						4.8%
Commercial Paper	100.0%								4.1%
Treasuries			100.0%						13.0%
Federal Agencies			100.0%						2.4%
Sov / Snat		49.5%	50.5%						2.0%
Muni GOs			100.0%						0.5%
Certificates of Deposit								100.0%	31.6%
Money Market Funds								100.0%	31.5%
Total Portfolio	4.1%	9.5%	28.8%	22.0%	4.1%				100.0%

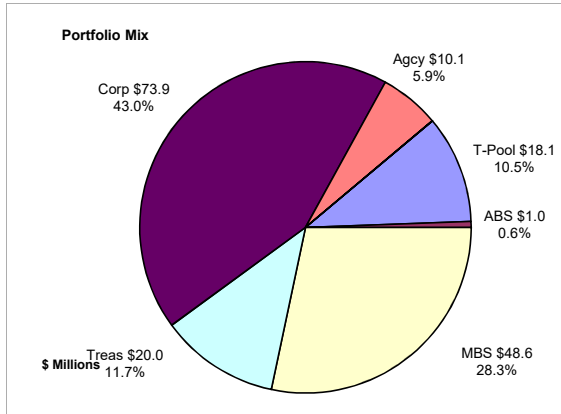


	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '20 YTD	9,623.6	193.0 ⁶	2.0%	1.1%
Last 12 months	9,623.6	193.0	2.0%	1.1%
FY '19	8,804.2	197.4 ⁵	2.2%	2.5%
FY '18	7,744.9	130.5 ⁴	1.7%	1.8%
FY '17	7,635.0	87.8 ³	1.2%	0.8%
FY '16	7,972.4	77.0	1.0%	0.5%
FY '15	7,661.9	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 \$14.5M in net gains for FYTD 2020

Unclaimed Property Tourism Fund

June 30, 2020



Portfolio Value

Market Value \$185.9 Million
Book Value \$171.7 Million

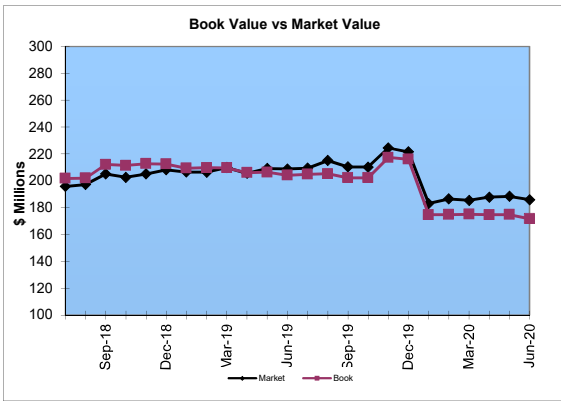
Yield and Average Maturity

Portfolio Book Yield 2.82%
(8) Portfolio Average Maturity 8.6 Yrs

Total Return Performance (three months)

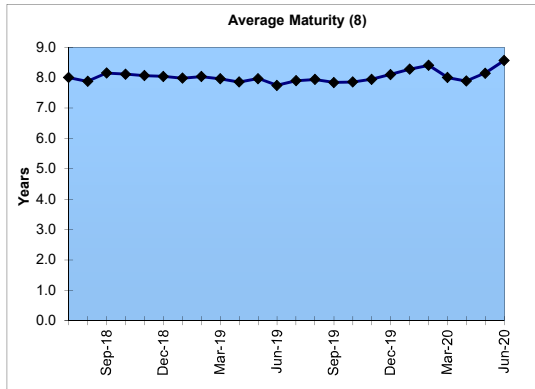
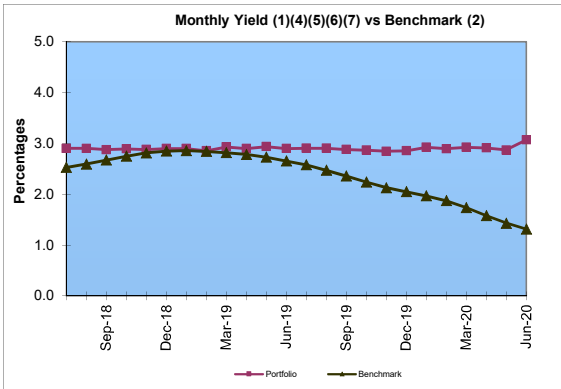
Portfolio 2.67%
Benchmark* 2.90%

*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%	60.6%	24.3%				43.0%
Federal Agencies			100.0%						5.9%
Sov / Snat									0.0%
Mortgage Securities			100.0%						28.3%
Treasuries			100.0%						11.7%
T-Pool Combined	4.1%	9.5%	28.8%	22.0%	4.1%	0.0%	0.0%	31.5%	10.5%
Total Portfolio	0.4%	2.7%	54.2%	28.4%	10.9%			3.4%	100.0%



	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '20 YTD	195.1	5.5 ⁷	2.8%	1.3%
Last 12 months	195.1	5.5	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%
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