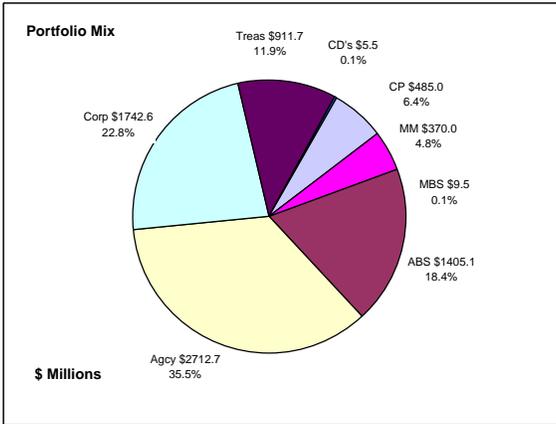


Colorado Treasury Pool Combined June 30, 2015



Portfolio Value

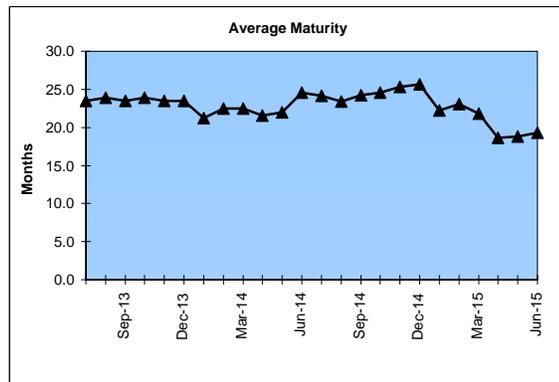
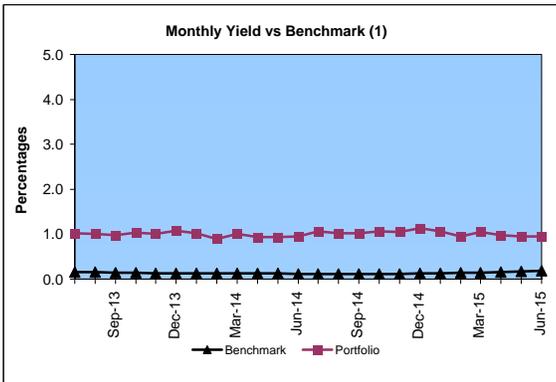
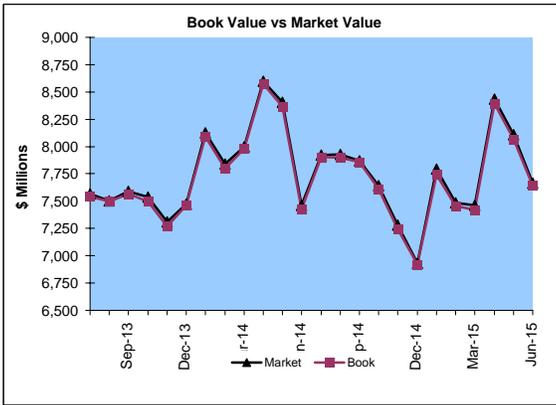
Market Value \$7,667.3 Million
Book Value \$7,642.1 Million

Yield and Average Maturity

Portfolio Book Yield 1.0%
Portfolio Average Maturity 19.3 Months

Portfolio Quality

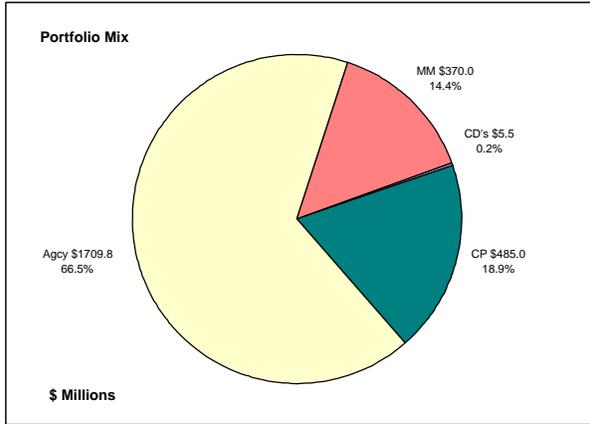
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							18.4%
Corporates		6.1%	36.9%	50.6%	5.0%	1.4%			22.8%
Mortgage Securities			100.0%						0.1%
Commercial Paper	100.0%								6.4%
Treasuries			100.0%						11.9%
Federal Agencies			98.8%	1.2%					35.5%
Certificates of Deposit								100.0%	0.1%
Money Market Funds								100.0%	4.8%
Total Portfolio	6.4%	19.8%	55.5%	12.0%	1.1%	0.3%	4.9%	100.0%	



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '15 YTD	7,753.8	79.2	1.0%	0.2%
Last 12 months	7,753.8	79.2	1.0%	0.2%
FY '14	7,842.0	77.4	1.0%	0.1%
FY '13	7,157.7	78.3	1.1%	0.2%
FY '12	6,442.3	89.5	1.4%	0.2%
FY '11	5,718.6	113.0	2.0%	0.3%
FY '10	5,717.7	139.0 ³	2.4%	0.4%
Avg FY '10-14	6,575.7	99.4	1.6%	0.2%

- (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 \$5.5 million in losses on sale of investments in July 2009.

Colorado Treasury Cash
(0 - 1 year maturities)
June 30, 2015



Portfolio Value

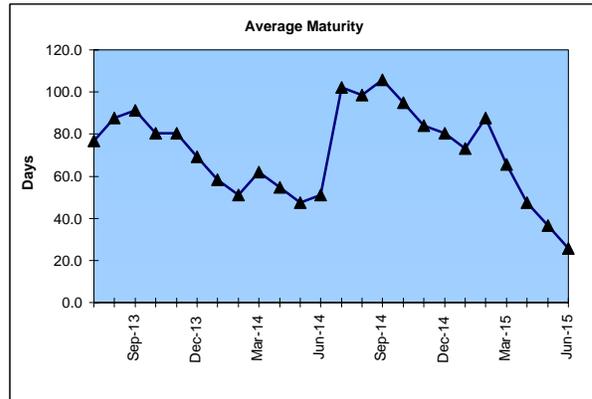
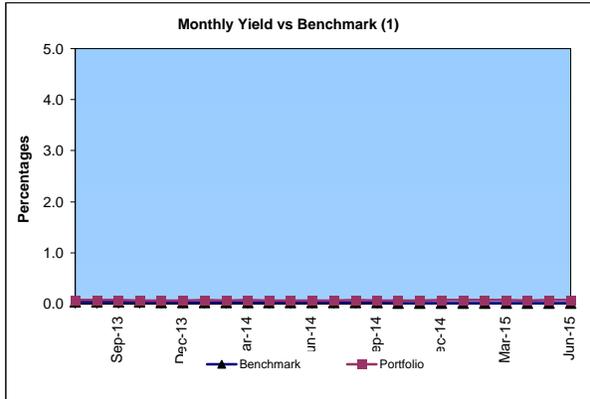
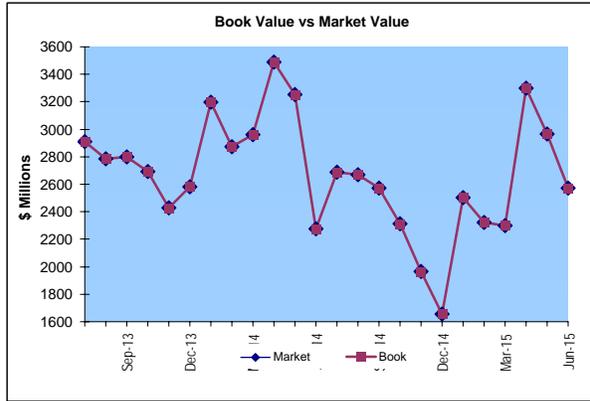
Market Value \$2,570.4 Million
Book Value \$2,570.3 Million

Yield and Average Maturity

Portfolio Book Yield 0.07%
Portfolio Average Maturity 26 Days

Portfolio Quality

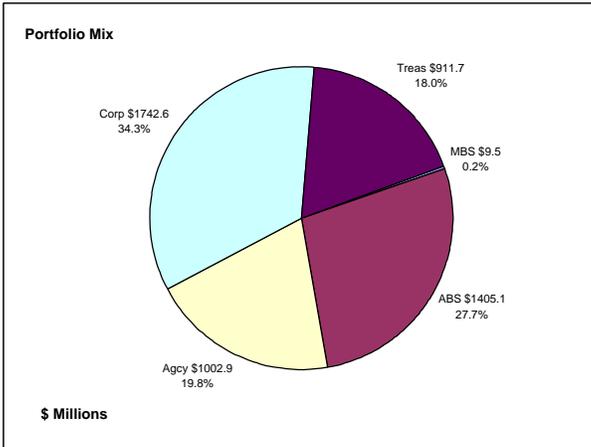
	A1 / P1	AA	Other	Portfolio Percent
Commercial Paper	100.0%			18.9%
Federal Agencies		100.0%		66.5%
Corporates				0.0%
Certificates of Deposit			100.0%	0.2%
Money Market Funds			100.0%	14.4%
Total Portfolio	18.9%	66.5%	14.6%	100.0%



	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '15 YTD	2,559.3	1.8	0.07%	0.01%
Last 12 months	2,559.3	1.8	0.07%	0.01%
FY '14	2,970.8	2.0	0.07%	0.03%
FY '13	3,223.2	3.5	0.11%	0.05%
FY '12	3,135.5	2.6	0.08%	0.03%
FY '11	2,355.2	3.2	0.14%	0.10%
FY '10	2,013.9	4.1	0.20%	0.09%
Avg FY '10-'14	2,739.7	3.1	0.12%	0.06%

(1) 12 month moving average of the 30 day Treasury bill
(2) 12 month moving average of the 30 day Treasury bill at end of period

Colorado Treasury Pool
(1 - 5 year maturities)
June 30, 2015



Portfolio Value

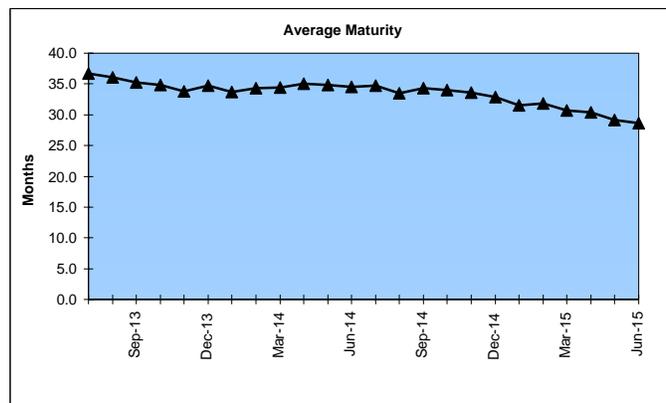
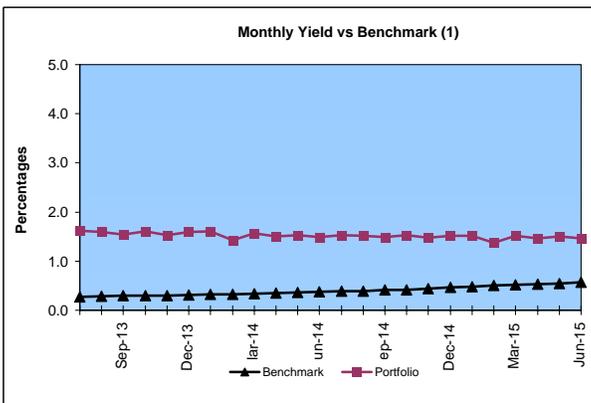
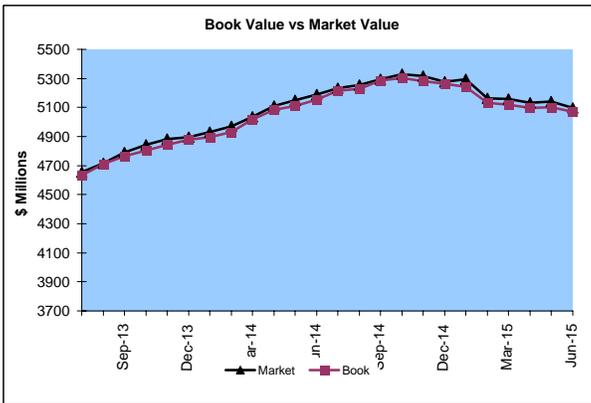
Market Value \$5,096.9 Million
 Book Value \$5,071.8 Million

Yield and Average Maturity

Portfolio Book Yield 1.5%
 Portfolio Average Maturity 28.7 Months

Portfolio Quality

	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed	100.0%							27.7%
Corporates	6.1%	36.9%	50.6%	5.0%	1.4%			34.3%
Mortgage Securities		100.0%						0.2%
Treasuries		100.0%						18.0%
Federal Agencies		96.7%	3.3%					19.8%
Total Portfolio	29.8%	50.0%	18.0%	1.7%	0.5%			100.0%

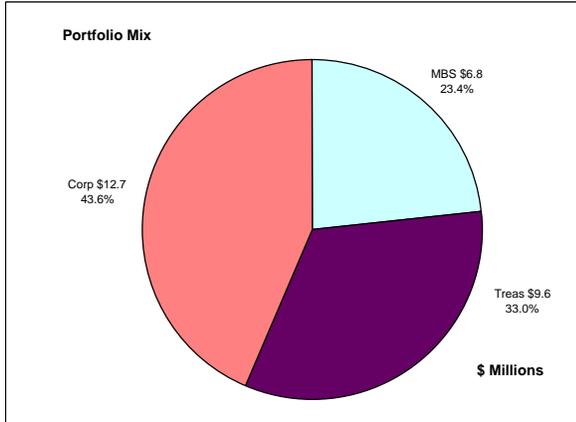


	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '15 YTD	5,194.5	77.4	1.5%	0.6%
Last 12 months	5,194.5	77.4	1.5%	0.6%
FY '14	4,871.2	75.4	1.6%	0.4%
FY '13	3,934.5	74.8	1.9%	0.3%
FY '12	3,306.8	86.9	2.6%	0.3%
FY '11	3,363.5	109.8	3.3%	0.6%
FY '10	3,703.9	134.9 ³	3.6%	0.9%
Avg FY '10-'14	3,836.0	96.3	2.6%	0.5%

(1) 12 month moving average of the constant maturity yield on the 2 year Treasury note
 (2) 12 month moving average of the constant maturity yield on the 2 year Treasury note at end of period
 (3) Excludes \$5.5 million in losses on sale of investments in July 2009.

Colorado Major Medical Insurance Fund

June 30, 2015



Portfolio Value (1)

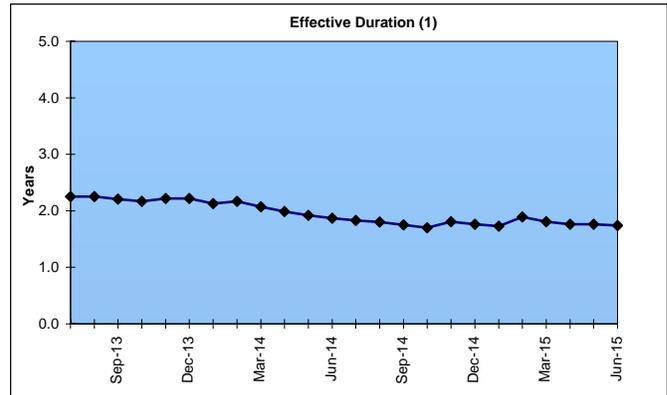
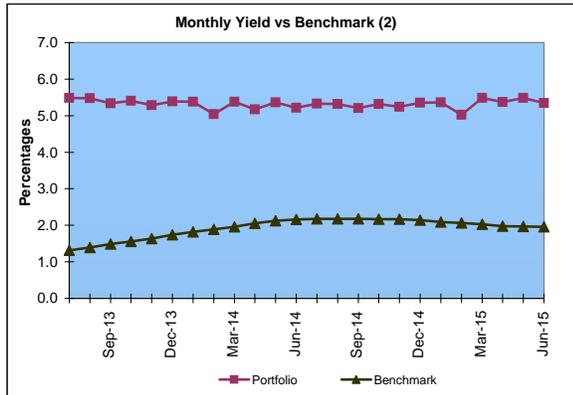
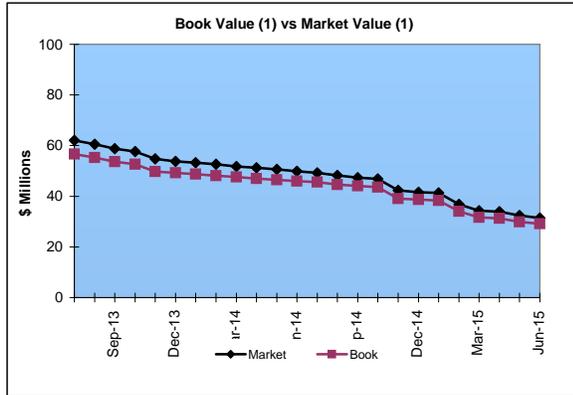
Market Value \$31.4 Million
Book Value \$29.1 Million

Yield and Effective Duration

Portfolio Book Yield 2.9%
Portfolio Effective Duration (1) 1.7 Yrs

Portfolio Quality (1)

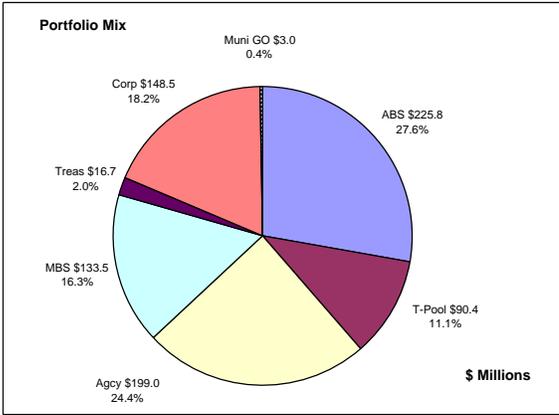
	AAA	AA	A	BBB	BB	Portfolio Percent
Asset Backed						0.0%
Corporates	15.8%	39.4%	40.9%	3.9%		43.6%
Federal Agencies						0.0%
Mortgage Securities		100.0%				23.4%
Treasuries		100.0%				33.0%
Total Portfolio	6.9%	73.5%	17.9%	1.7%		100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '15 YTD	87.7	2.5 ⁵	2.9%	2.0%
Last 12 months	87.7	2.5 ⁵	2.9%	2.0%
FY '14	90.7	3.1	3.4%	2.2%
FY '13	89.7	3.9	4.3%	1.2%
FY '12	99.4	4.7	4.7%	1.5%
FY '11	120.5	5.5	4.5%	2.4%
FY '10	126.8	6.0 ⁴	4.7%	3.1%
Avg FY '10-'14	105.4	4.6	4.3%	2.1%

- (1) Does not include State Treasury Pool 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 \$0.2 million in losses on sale of investments in July 2009.
- (5) Excludes \$0.1 million in gain on an investment call in March 2015.

Colorado Public School Permanent Fund
June 30, 2015



Portfolio Value

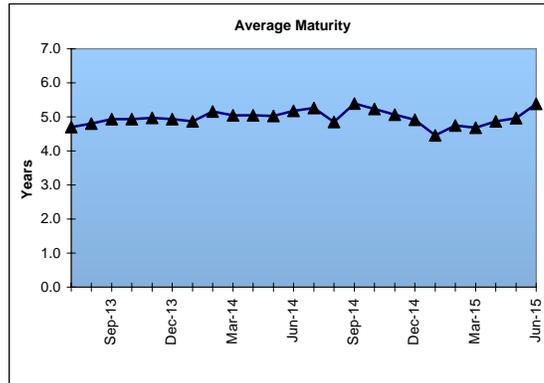
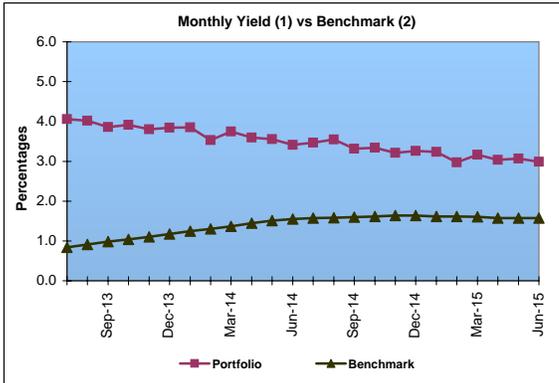
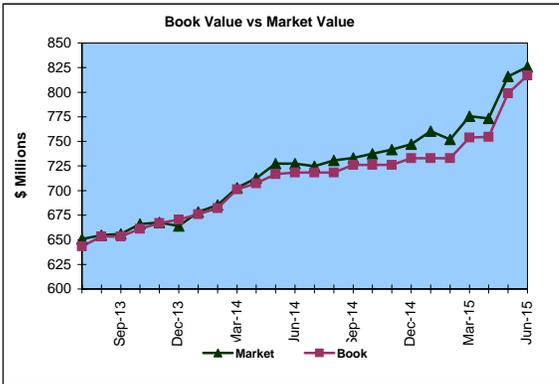
Market Value \$825.9 Million
Book Value \$816.9 Million

Yield and Average Maturity

Portfolio Book Yield 3.0%
Portfolio Average Maturity 5.4 Yrs

Portfolio Quality

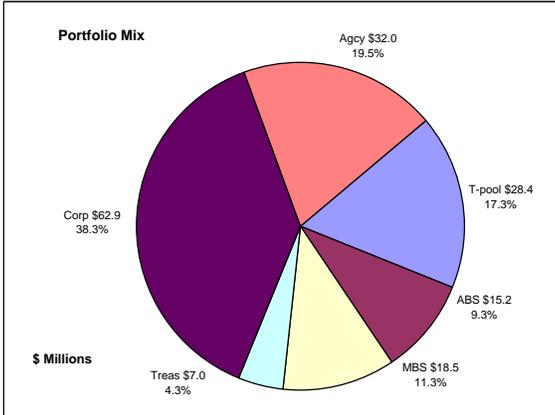
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed			100.0%						27.6%
Corporates		12.7%	73.5%	9.8%	4.0%				18.2%
Mortgage Securities			100.0%						16.3%
Treasuries			100.0%						2.0%
Federal Agencies			89.7%	10.3%					24.4%
Muni GOs			100.0%						0.4%
T-Pool Combined	6.4%	19.8%	55.5%	12.0%	1.1%	0.3%	0.0%	4.9%	11.1%
Total Portfolio	0.7%	4.5%	87.8%	5.6%	0.9%	0.0%		0.5%	100.0%



	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '15 YTD	739.8	22.1	3.0%	1.6%
Last 12 months	739.8	22.1	3.0%	1.6%
FY '14	668.8	21.6	3.2%	1.6%
FY '13	622.2	22.4	3.6%	0.8%
FY '12	582.2	24.1	4.1%	1.0%
FY '11	580.7	27.0	4.6%	1.8%
FY '10	580.8	28.5	4.9%	2.4%
Avg FY '10-'14	606.9	24.7	4.1%	1.5%

- (1) Does not include State Treasury Pool 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

Unclaimed Property Tourism Fund June 30, 2015



Portfolio Value

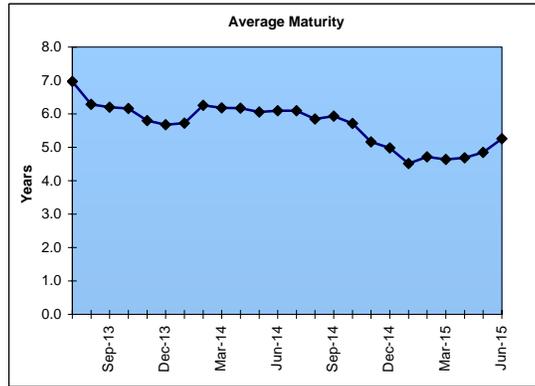
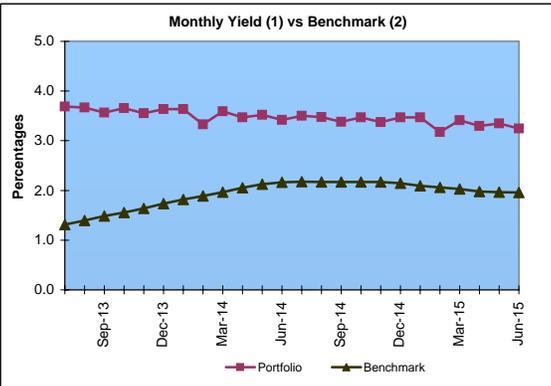
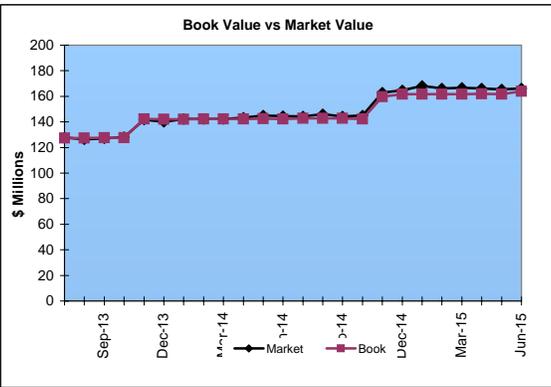
Market Value \$166.1 Million
Book Value \$164.0 Million

Yield and Average Maturity

Portfolio Book Yield 3.0%
Portfolio Average Maturity 5.3 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed			100.0%						9.3%
Corporates		3.2%	35.0%	53.9%	7.9%				38.3%
Federal Agencies			84.4%	15.6%					19.5%
Mortgage Securities			100.0%						11.3%
Treasuries			100.0%						4.3%
T-Pool Combined	6.4%	19.8%	55.5%	12.0%	1.1%	0.3%	0.0%	4.9%	17.3%
Total Portfolio	1.1%	13.9%	55.1%	25.8%	3.2%	0.1%		0.8%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '15 YTD	153.7	4.6	3.0%	2.0%
Last 12 months	153.7	4.6	3.0%	2.0%
FY '14	136.9	4.3	3.1%	2.2%
FY '13	122.9	4.1	3.3%	1.2%
FY '12	114.3	3.8	3.3%	1.5%
FY '11	104.7	3.5	3.4%	2.4%
FY '10	87.9	3.4 ⁴	3.9%	3.1%
Avg FY '10-'14	113.3	3.8	3.4%	2.1%

- (1) Does not include State Treasury Pool 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 \$.2 million in losses on sale of investments in July 2009.