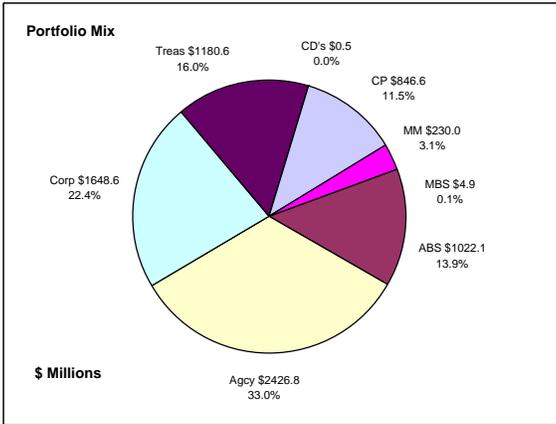


Colorado Treasury Pool Combined June 30, 2016



Portfolio Value

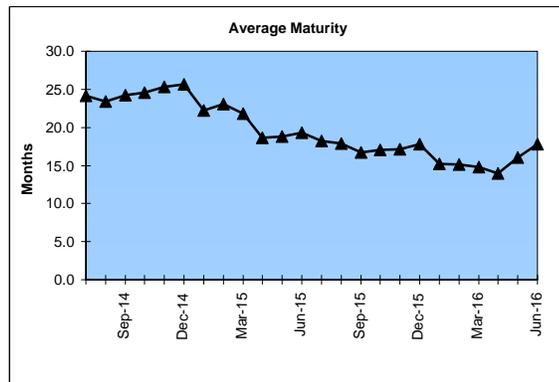
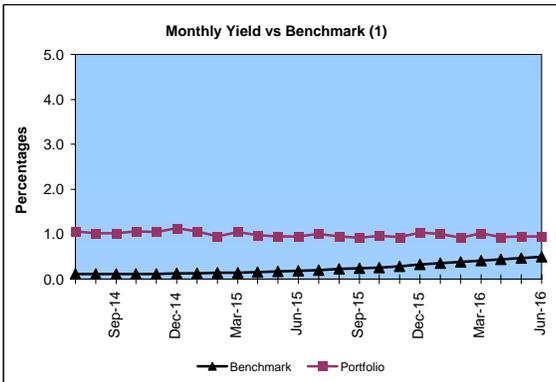
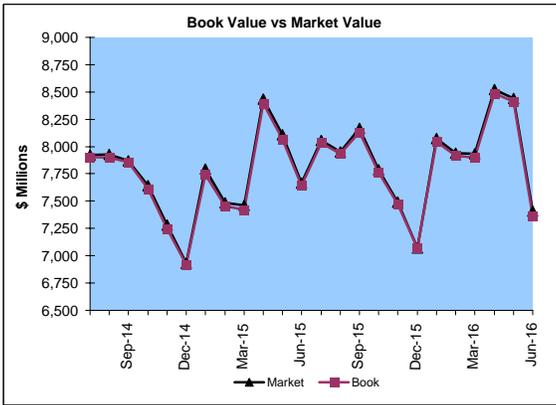
Market Value \$7,409.0 Million
Book Value \$7,360.1 Million

Yield and Average Maturity

Portfolio Book Yield 1.0%
Portfolio Average Maturity 17.8 Months

Portfolio Quality

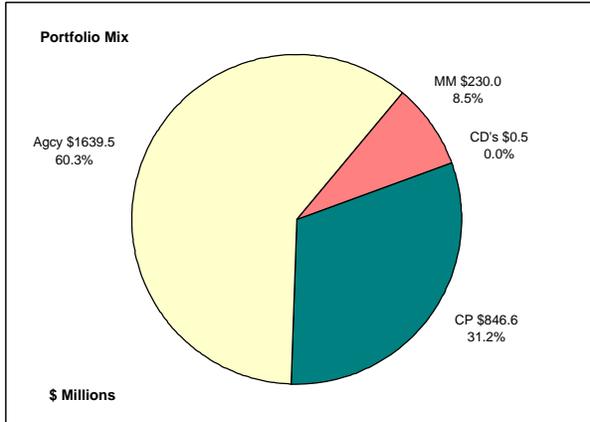
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							13.9%
Corporates		4.4%	40.8%	50.1%	4.7%				22.4%
Mortgage Securities			100.0%						0.1%
Commercial Paper	100.0%								11.5%
Treasuries			100.0%						16.0%
Federal Agencies			100.0%						33.0%
Certificates of Deposit								100.0%	0.0%
Money Market Funds								100.0%	3.1%
Total Portfolio	11.5%	14.9%	58.2%	11.2%	1.1%			3.1%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '16 YTD	7,972.4	77.0	1.0%	0.5%
Last 12 months	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%
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%
Avg FY '11-15	6,964.5	87.5	1.3%	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

Colorado Treasury Cash
(0 - 1 year maturities)
June 30, 2016



Portfolio Value

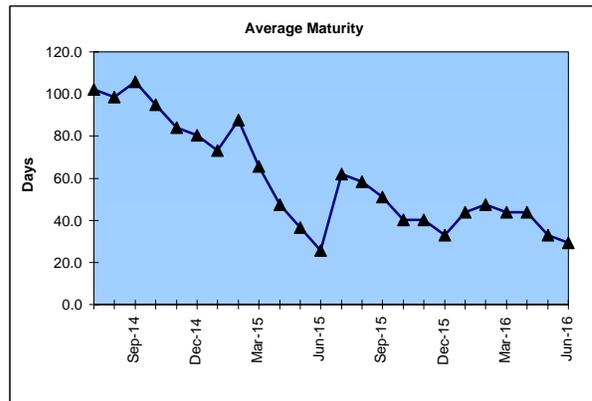
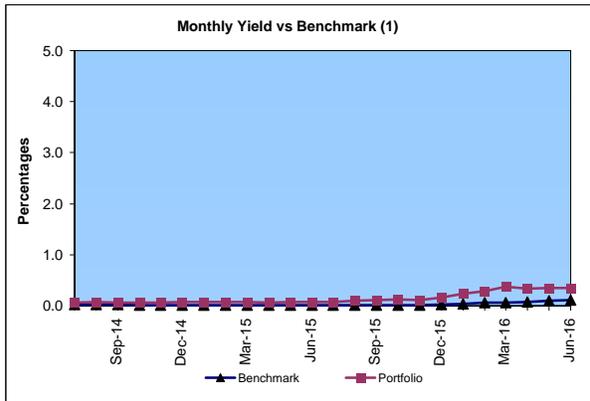
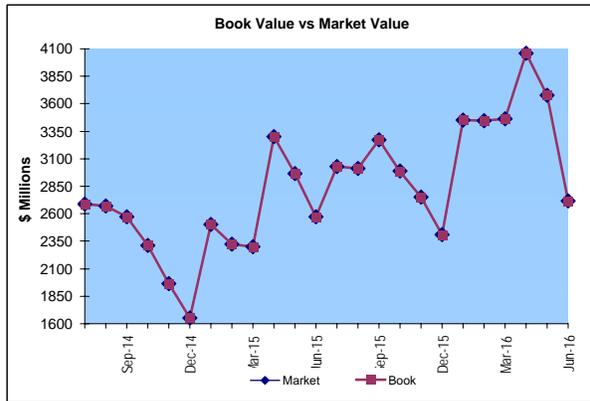
Market Value \$2,716.8 Million
 Book Value \$2,716.6 Million

Yield and Average Maturity

Portfolio Book Yield 0.23%
 Portfolio Average Maturity 29 Days

Portfolio Quality

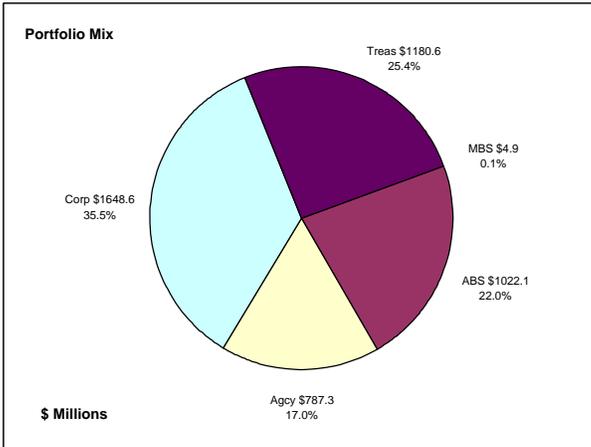
	A1 / P1	AA	Other	Portfolio Percent
Commercial Paper	100.0%			31.2%
Federal Agencies		100.0%		60.3%
Corporates				0.0%
Certificates of Deposit			100.0%	0.0%
Money Market Funds			100.0%	8.5%
Total Portfolio	31.2%	60.3%	8.5%	100.0%



	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '16 YTD	3,276.6	7.5	0.23%	0.11%
Last 12 months	3,276.6	7.5	0.23%	0.11%
FY '15	2,467.4	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%
Avg FY '11-'15	2,830.4	2.6	0.09%	0.04%

(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, 2016



Portfolio Value

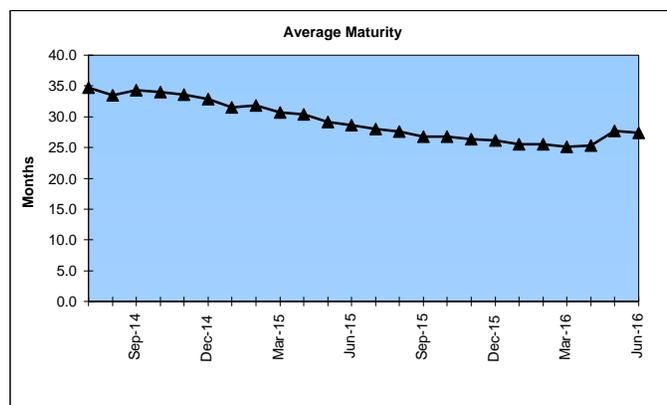
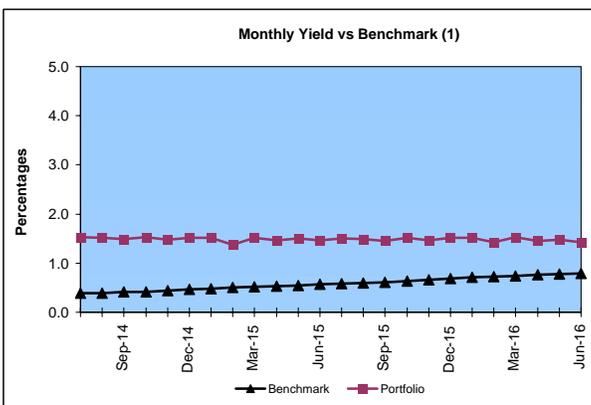
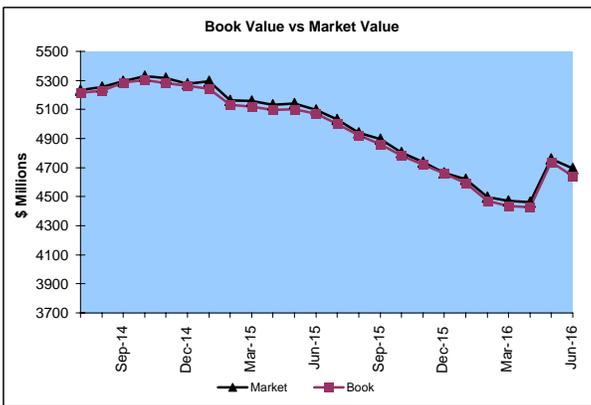
Market Value \$4,692.2 Million
Book Value \$4,643.5 Million

Yield and Average Maturity

Portfolio Book Yield 1.5%
Portfolio Average Maturity 27.4 Months

Portfolio Quality

	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed	100.0%							22.0%
Corporates	4.4%	40.8%	50.1%	4.7%				35.5%
Mortgage Securities			100.0%					0.1%
Treasuries			100.0%					25.4%
Federal Agencies			100.0%					17.0%
Total Portfolio	23.6%	57.0%	17.8%	1.6%				100.0%

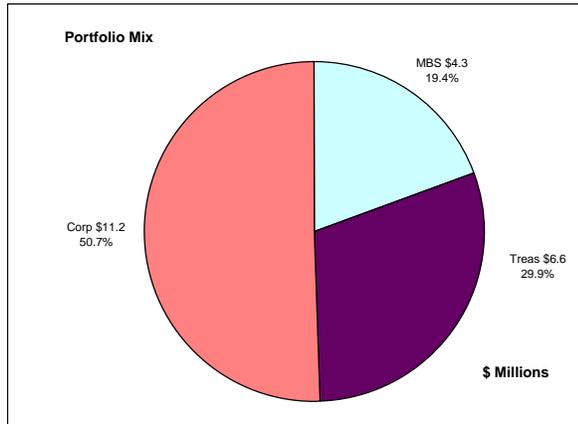


	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '16 YTD	4,695.9	69.4	1.5%	0.8%
Last 12 months	4,695.9	69.4	1.5%	0.8%
FY '15	5,194.5	77.4	1.5%	0.6%
FY '14	4,871.2	75.4	1.6%	0.4%
FY '13	3,934.5	74.8	1.9%	0.3%
FY '12	3,306.8	86.9	2.6%	0.3%
FY '11	3,363.5	109.8	3.3%	0.6%
Avg FY '11-'15	4,134.1	84.8	2.2%	0.4%

(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

Colorado Major Medical Insurance Fund

June 30, 2016



Portfolio Value (1)

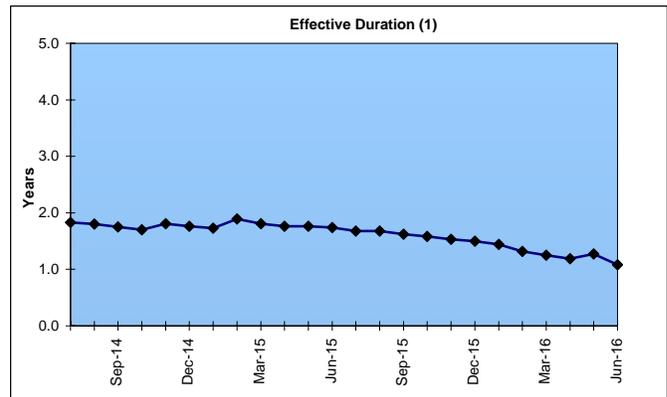
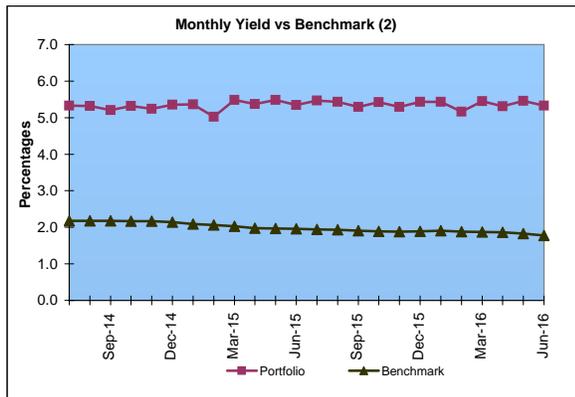
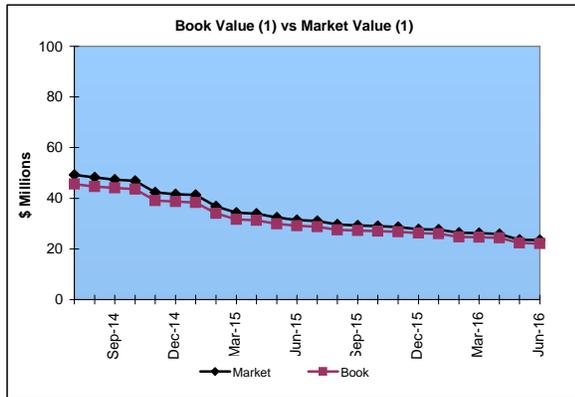
Market Value \$23.5 Million
 Book Value \$22.1 Million

Yield and Effective Duration

Portfolio Book Yield 2.3%
 Portfolio Effective Duration (1) 1.1 Yrs

Portfolio Quality (1)

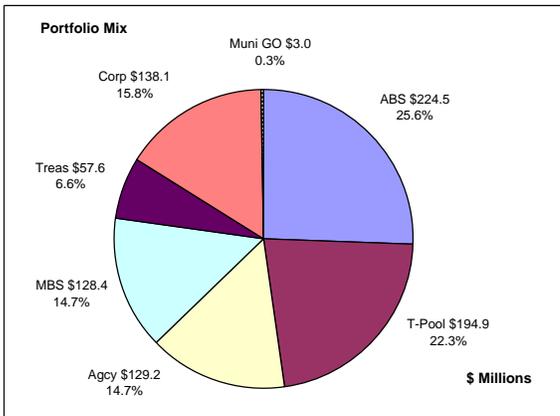
	AAA	AA	A	BBB	BB	Portfolio Percent
Asset Backed						0.0%
Corporates	17.9%	44.6%	28.6%	8.9%		50.7%
Federal Agencies						0.0%
Mortgage Securities		100.0%				19.4%
Treasuries		100.0%				29.9%
Total Portfolio	9.1%	71.9%	14.5%	4.5%		100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '16 YTD	84.3	2.0	2.3%	1.8%
Last 12 months	84.3	2.0	2.3%	1.8%
FY '15	87.7	2.5 ⁴	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%
Avg FY '11-'15	97.6	3.9	4.0%	1.9%

(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 \$0.1 million in gain on an investment call in March 2015.

Colorado Public School Permanent Fund June 30, 2016



Portfolio Value

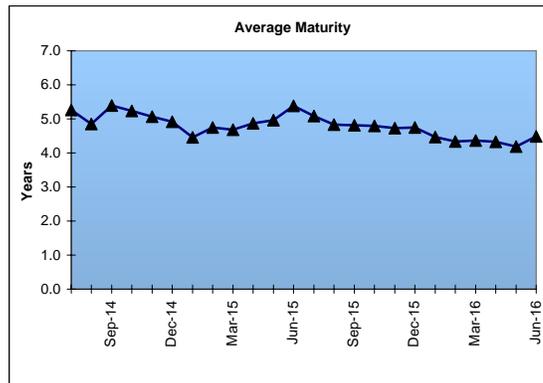
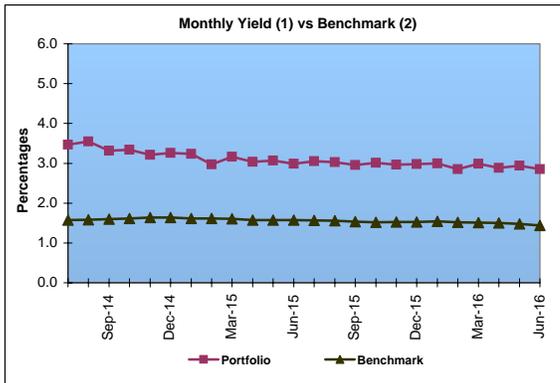
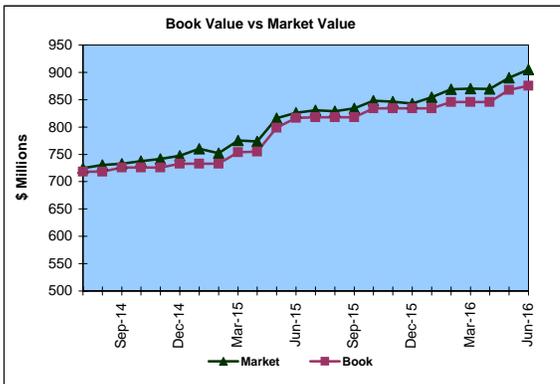
Market Value \$905.3 Million
Book Value \$875.7 Million

Yield and Average Maturity

Portfolio Book Yield 2.6%
Portfolio Average Maturity 4.5 Yrs

Portfolio Quality

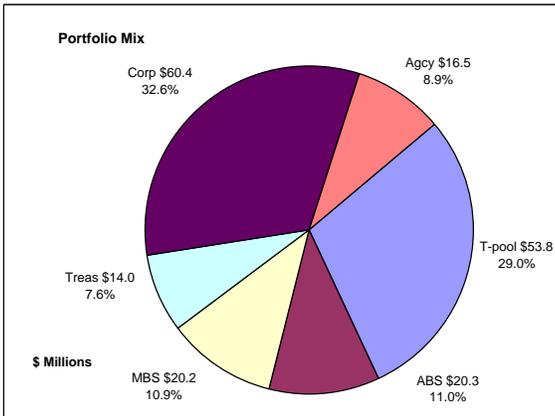
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							25.6%
Corporates		13.7%	71.5%	10.5%	4.3%				15.8%
Mortgage Securities			100.0%						14.7%
Treasuries			100.0%						6.6%
Federal Agencies			100.0%						14.7%
Muni GOs			100.0%						0.3%
T-Pool Combined	11.5%	14.9%	58.2%	11.2%	1.1%	0.0%	0.0%	3.1%	22.3%
Total Portfolio	2.6%	31.1%	60.6%	4.1%	0.9%			0.7%	100.0%



	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '16 YTD	835.1	21.7	2.6%	1.4%
Last 12 months	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%
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%
Avg FY '11-'15	638.8	23.4	3.7%	1.3%

- (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, 2016



Portfolio Value

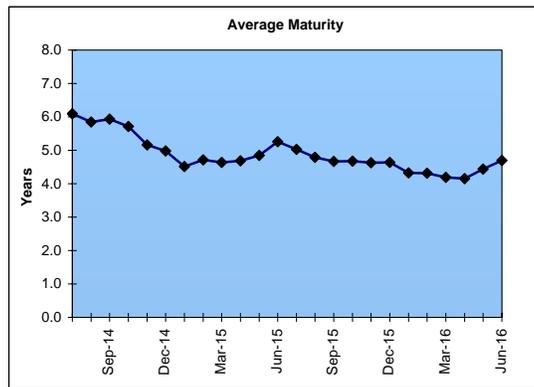
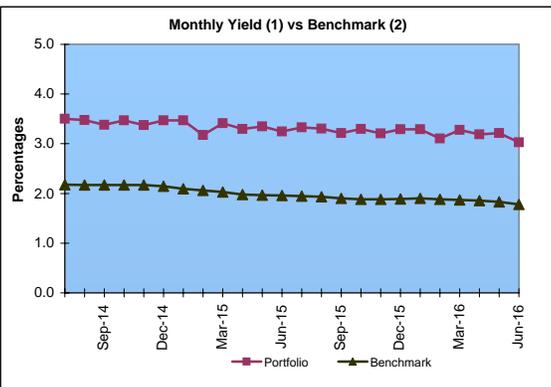
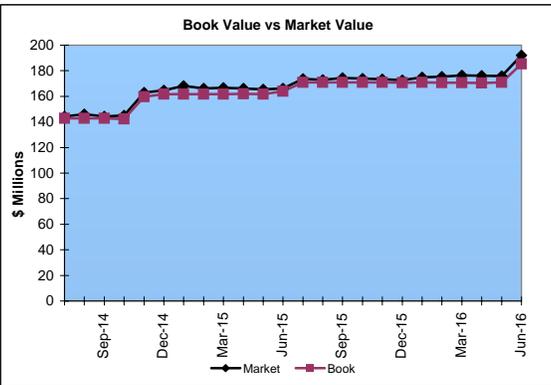
Market Value \$192.1 Million
Book Value \$185.2 Million

Yield and Average Maturity

Portfolio Book Yield 2.7%
Portfolio Average Maturity 4.7 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed									100.0%
Corporates		3.3%	36.4%	45.4%	14.9%				32.6%
Federal Agencies			100.0%						8.9%
Mortgage Securities			100.0%						10.9%
Treasuries			100.0%						7.6%
T-Pool Combined	11.5%	14.9%	58.2%	11.2%	1.1%	0.0%	0.0%	3.1%	29.0%
Total Portfolio	3.3%	16.4%	56.2%	18.0%	5.2%			0.9%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '16 YTD	169.5	4.6	2.7%	1.8%
Last 12 months	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%
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%
Avg FY '11-'15	126.5	4.0	3.2%	1.9%

(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