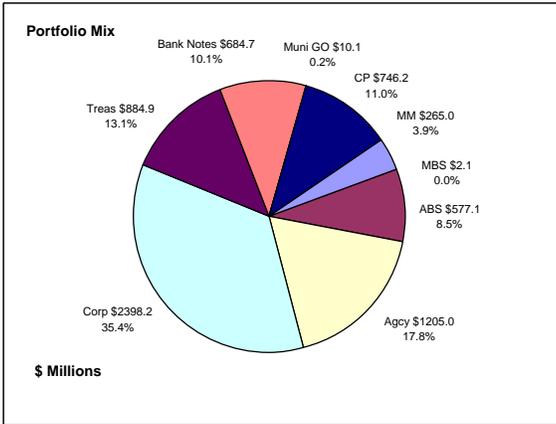


Colorado Treasury Pool Combined June 30, 2017



Portfolio Value

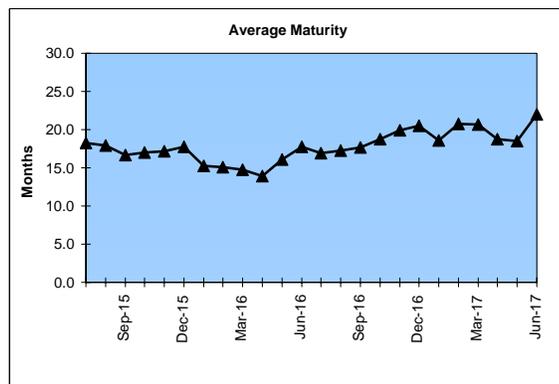
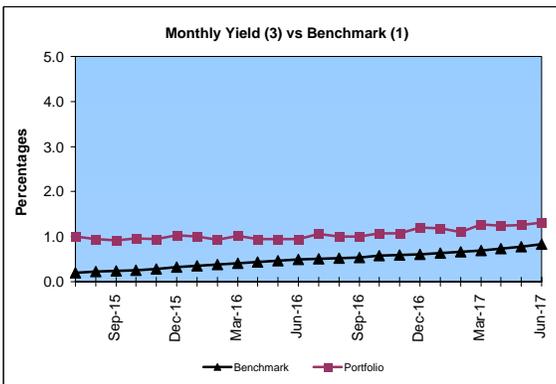
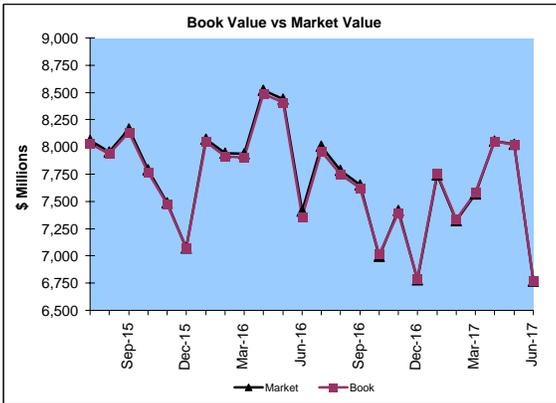
Market Value \$6,770.2 Million
Book Value \$6,773.3 Million

Yield and Average Maturity

Portfolio Book Yield 1.2%
Portfolio Average Maturity 22.0 Months

Portfolio Quality

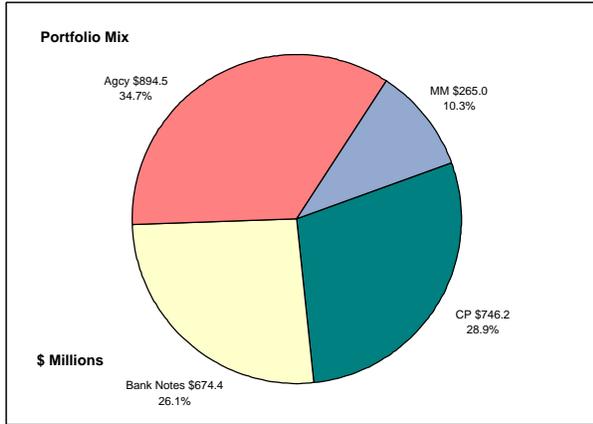
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							8.5%
Corporates		2.7%	38.2%	57.6%	1.5%				35.4%
Mortgage Securities			100.0%						0.0%
Commercial Paper	100.0%								11.0%
Treasuries			100.0%						13.1%
Federal Agencies			100.0%						17.8%
Bank Notes		100.0%							10.1%
Muni GOs			100.0%						0.2%
Certificates of Deposit								100.0%	3.9%
Money Market Funds								100.0%	3.9%
Total Portfolio	11.0%	19.6%	44.6%	20.4%	0.5%			3.9%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '17 YTD	7,635.0	87.8 ³	1.2%	0.8%
Last 12 months	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%
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%
Avg FY '12-16	7,415.3	80.3	1.1%	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 \$80K in net gains for FYTD 2017

Colorado Treasury Cash
(0 - 1 year maturities)
June 30, 2017



Portfolio Value

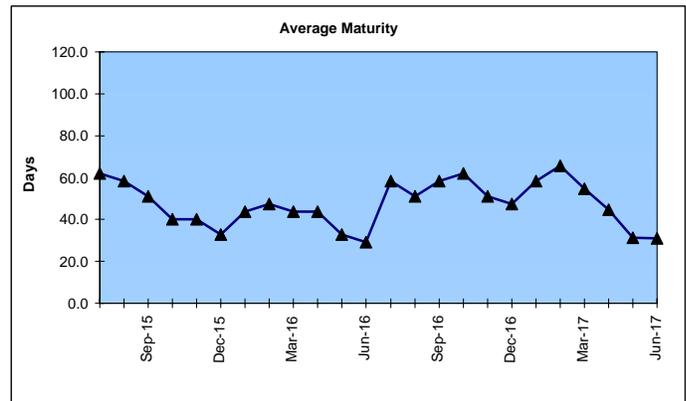
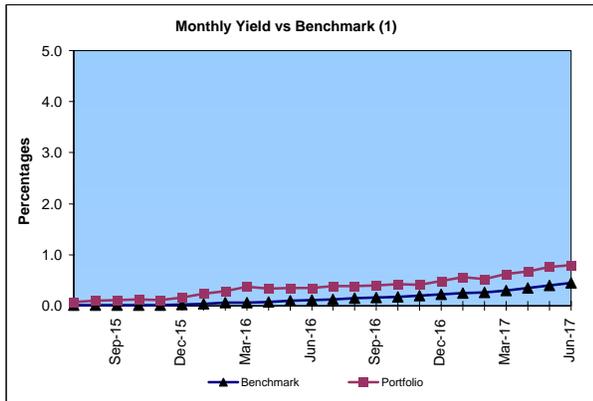
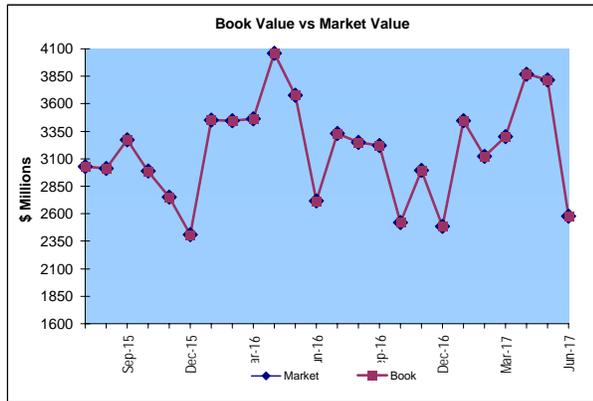
Market Value \$2,580.0 Million
Book Value \$2,580.1 Million

Yield and Average Maturity

Portfolio Book Yield 0.55%
Portfolio Average Maturity 31 Days

Portfolio Quality

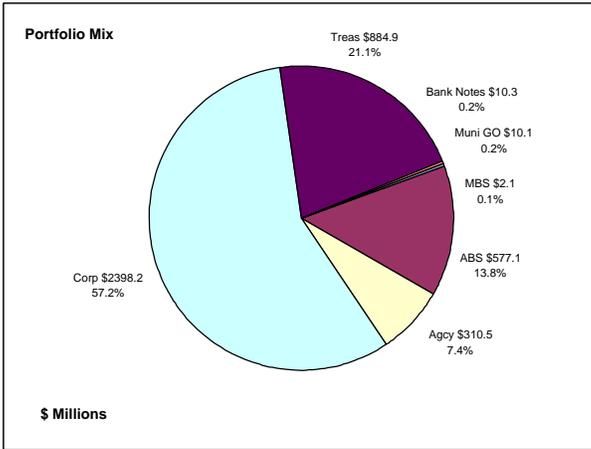
	A1 / P1	AA	AAA	Other	Portfolio Percent
Commercial Paper	100.0%				28.9%
Federal Agencies		100.0%			34.7%
Corporates					0.0%
Certificates of Deposit					0.0%
Bank Notes			100.0%		26.1%
Money Market Funds				100.0%	10.3%
Total Portfolio	28.9%	34.7%	26.1%	10.3%	100.0%



	\$ Millions		Book	Performance
	Average Portfolio	Realized Income	Yield	Benchmarks (2)
FY '17 YTD	3,274.3	18.0	0.55%	0.45%
Last 12 months	3,274.3	18.0	0.55%	0.45%
FY '16	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%
Avg FY '12-'16	3,014.7	3.5	0.11%	0.05%

(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, 2017



Portfolio Value

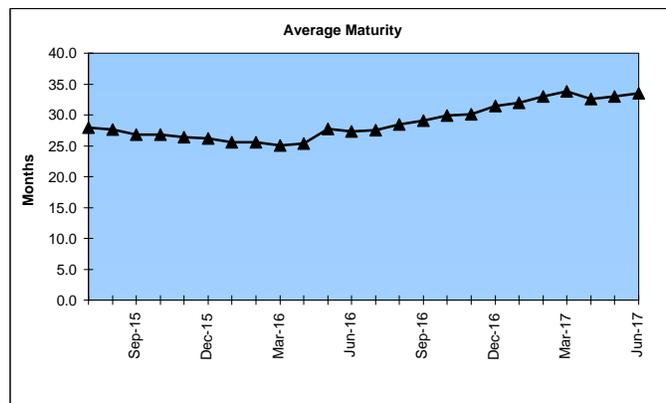
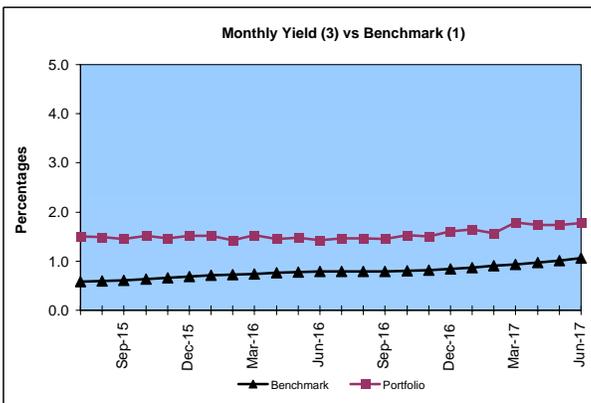
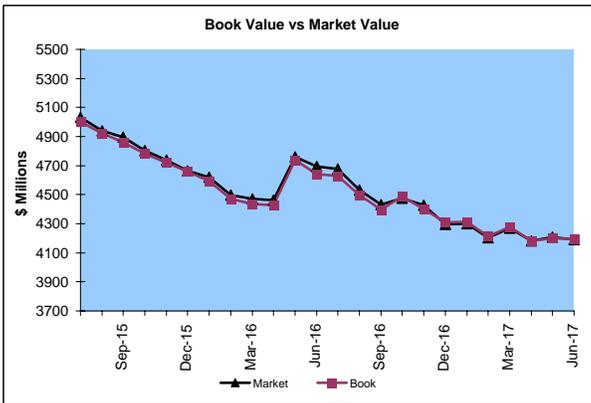
Market Value \$4,190.2 Million
Book Value \$4,193.2 Million

Yield and Average Maturity

Portfolio Book Yield 1.6%
Portfolio Average Maturity 33.5 Months

Portfolio Quality

	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed	100.0%							13.8%
Corporates	2.7%	38.2%	57.6%	1.5%				57.2%
Bank Notes	100.0%							0.2%
Mortgage Securities		100.0%						0.1%
Treasuries		100.0%						21.1%
Federal Agencies		100.0%						7.4%
Muni GOs		100.0%						0.2%
Total Portfolio	15.6%	50.6%	33.0%	0.8%				100.0%

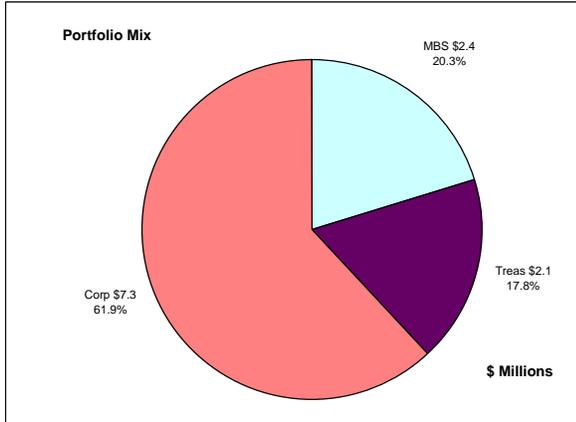


	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '17 YTD	4,360.6	69.9 ³	1.6%	1.1%
Last 12 months	4,360.6	69.9 ³	1.6%	1.1%
FY '16	4,695.9	69.4	1.5%	0.8%
FY '15	5,194.5	77.4	1.5%	0.6%
FY '14	4,871.2	75.4	1.6%	0.4%
FY '13	3,934.5	74.8	1.9%	0.3%
FY '12	3,306.8	86.9	2.6%	0.3%
Avg FY '12-'16	4,400.6	76.8	1.8%	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 \$80K in net gains for FYTD 2017

Colorado Major Medical Insurance Fund

June 30, 2017



Portfolio Value (1)

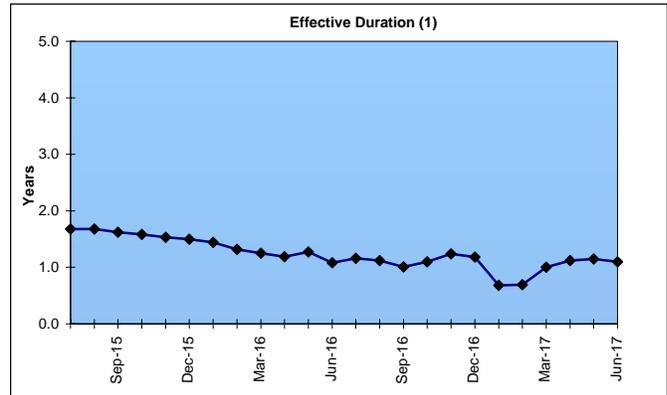
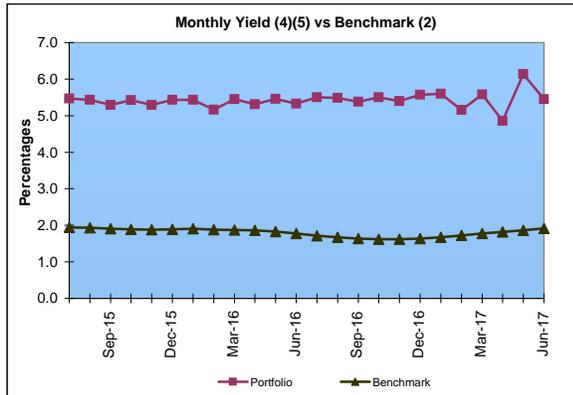
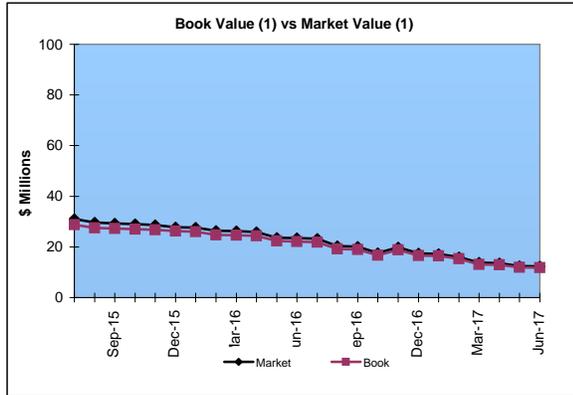
Market Value \$12.3 Million
Book Value \$11.8 Million

Yield and Effective Duration

Portfolio Book Yield 2.0%
Portfolio Effective Duration (1) 1.1 Yrs

Portfolio Quality (1)

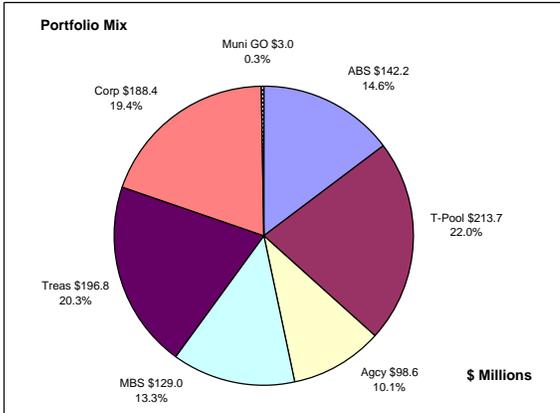
	AAA	AA	A	BBB	BB	Portfolio Percent
Asset Backed						0.0%
Corporates	27.4%	41.1%	31.5%			61.9%
Federal Agencies						0.0%
Mortgage Securities		100.0%				20.3%
Treasuries		100.0%				17.8%
Total Portfolio	16.9%	63.6%	19.5%			100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '17 YTD	80.7	1.6 ⁵	2.0%	1.9%
Last 12 months	80.7	1.6 ⁵	2.0%	1.9%
FY '16	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%
Avg FY '12-'16	90.3	3.2	3.5%	1.7%

- (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 \$113K in gains for FYTD 2015
- (5) Excludes \$64K in gains for FYTD 2017

Colorado Public School Permanent Fund June 30, 2017



Portfolio Value

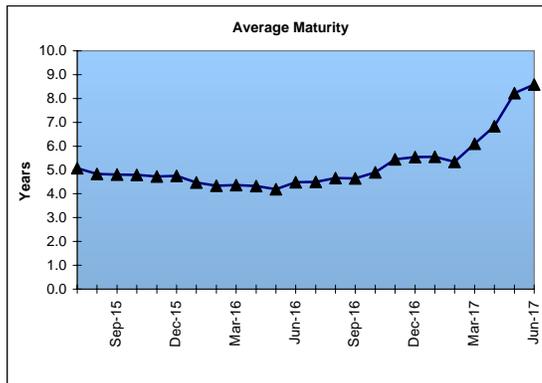
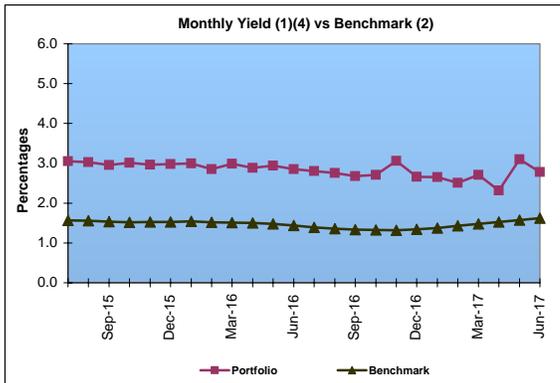
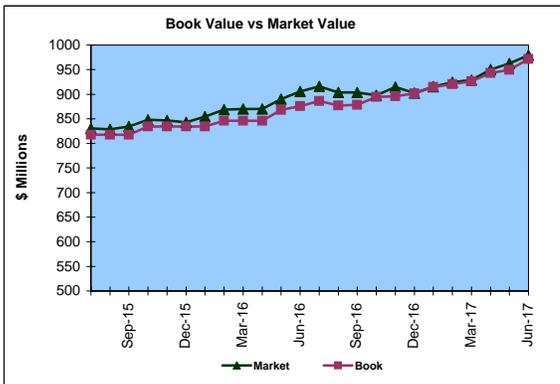
Market Value \$979.4 Million
Book Value \$971.7 Million

Yield and Average Maturity

Portfolio Book Yield 2.4%
Portfolio Average Maturity 8.6 Yrs

Portfolio Quality

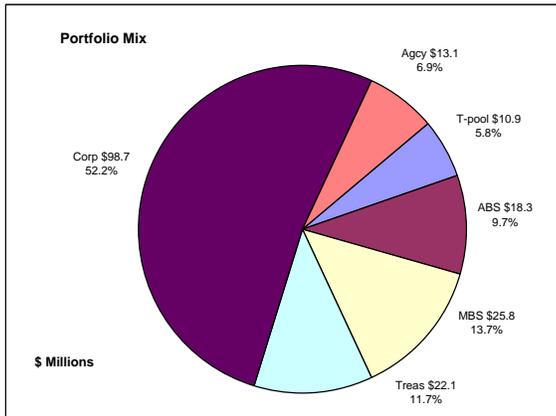
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							14.6%
Corporates	18.37%		71.86%	9.77%					19.4%
Mortgage Securities		100.0%							13.3%
Treasuries		100.0%							20.3%
Federal Agencies		100.0%							10.1%
Muni GOs		100.0%							0.3%
T-Pool Combined	11.0%	19.6%	44.6%	20.4%	0.5%	0.0%	0.0%	3.9%	22.0%
Total Portfolio	2.4%	22.5%	67.7%	6.4%	0.1%			0.9%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '17 YTD	902.4	21.6 ⁴	2.4%	1.6%
Last 12 months	902.4	21.6 ⁴	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%
FY '13	622.2	22.4	3.6%	0.8%
FY '12	582.2	24.1	4.1%	1.0%
Avg FY '12-'16	689.6	22.4	3.3%	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
- (4) Excludes \$4.15 million in net gains for FYTD 2017

Unclaimed Property Tourism Fund June 30, 2017



Portfolio Value

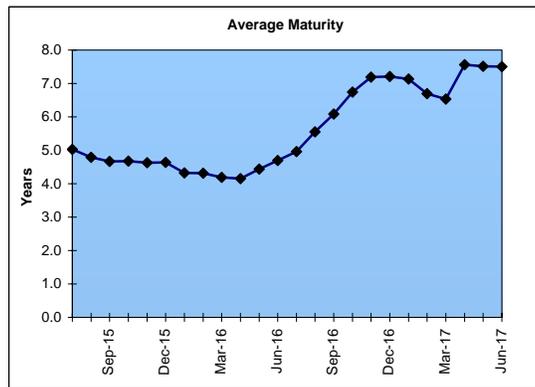
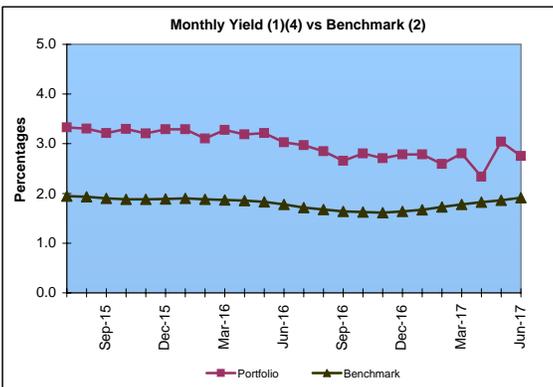
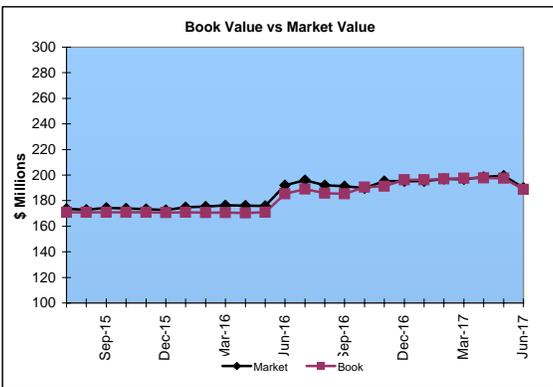
Market Value \$190.1 Million
Book Value \$188.9 Million

Yield and Average Maturity

Portfolio Book Yield 2.6%
Portfolio Average Maturity 7.5 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed			100.0%						9.7%
Corporates		3.0%	37.6%	53.3%	6.1%				52.2%
Federal Agencies			100.0%						6.9%
Mortgage Securities			100.0%						13.7%
Treasuries			100.0%						11.7%
T-Pool Combined	11.0%	19.6%	44.6%	20.4%	0.5%	0.0%	0.0%	3.9%	5.8%
Total Portfolio	0.7%	12.4%	54.5%	29.0%	3.2%			0.2%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '17 YTD	192.1	4.9 ⁴	2.6%	1.9%
Last 12 months	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%
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%
Avg FY '12-'16	139.5	4.3	3.1%	1.7%

- (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 \$353K in net gains for FYTD 2017