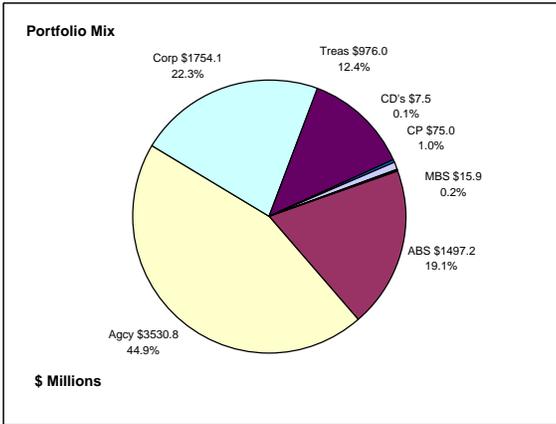


Colorado Treasury Pool Combined September 30, 2014



Portfolio Value

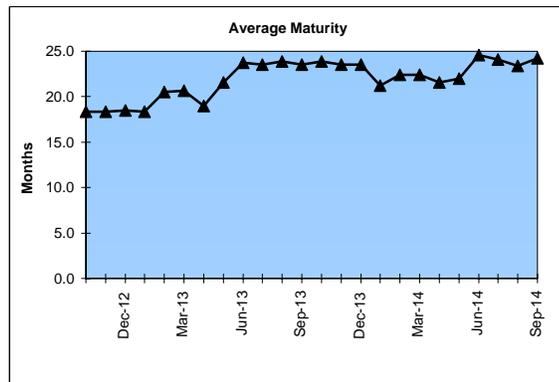
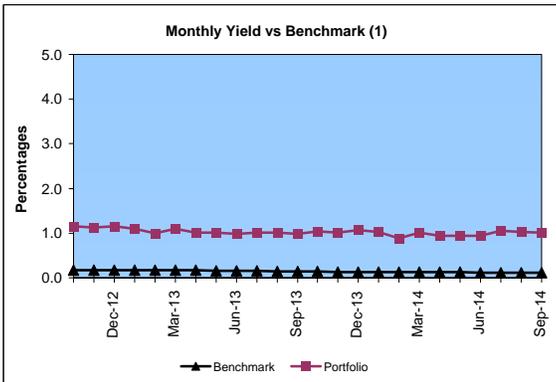
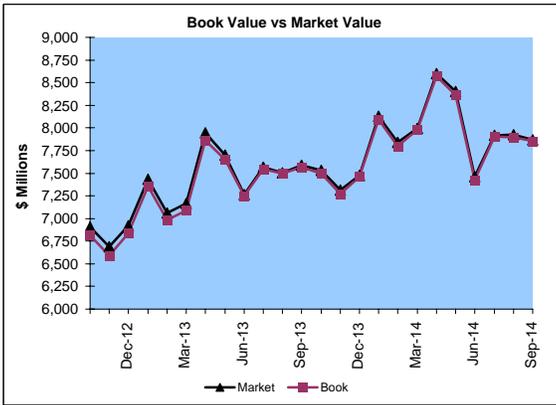
Market Value \$7,867.0 Million
Book Value \$7,856.5 Million

Yield and Average Maturity

Portfolio Book Yield 1.0%
Portfolio Average Maturity 24.2 Months

Portfolio Quality

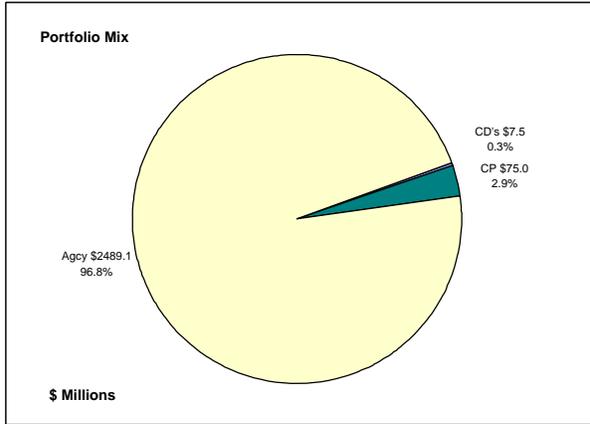
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							19.1%
Corporates		5.1%	37.1%	55.5%	0.9%		1.4%		22.3%
Mortgage Securities			100.0%						0.2%
Commercial Paper	100.0%								1.0%
Treasuries			100.0%						12.4%
Federal Agencies			100.0%						44.9%
Certificates of Deposit							100.0%		0.1%
Money Market Funds									
Total Portfolio	1.0%	20.2%	65.8%	12.4%	0.2%		0.3%	0.1%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '15 YTD	7,814.4	20.2	1.0%	0.1%
Last 12 months	7,904.3	78.6	1.0%	0.1%
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)
September 30, 2014



Portfolio Value

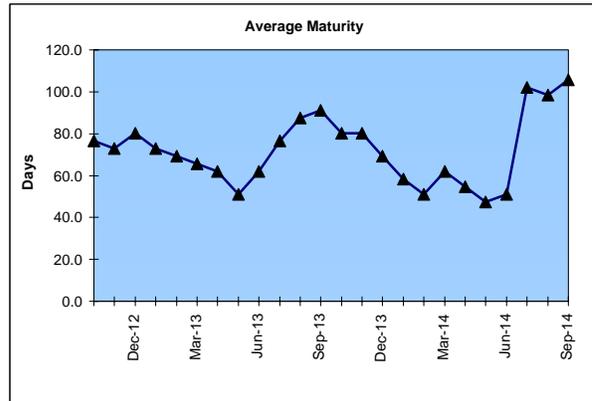
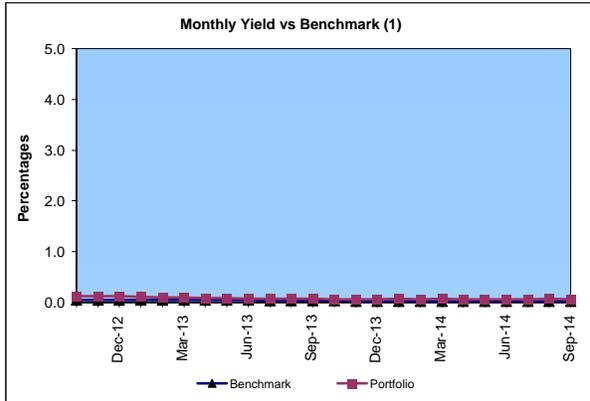
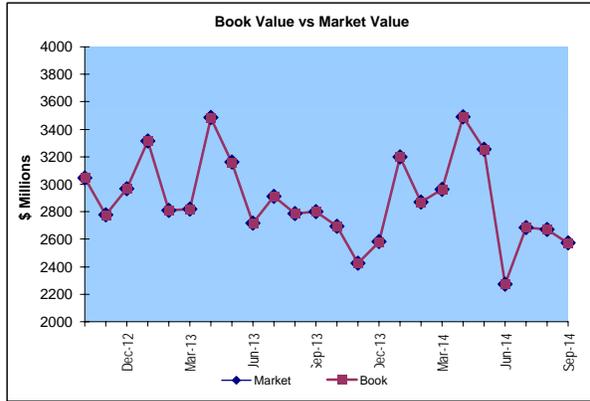
Market Value \$2,572.0 Million
 Book Value \$2,571.6 Million

Yield and Average Maturity

Portfolio Book Yield 0.07%
 Portfolio Average Maturity 106 Days

Portfolio Quality

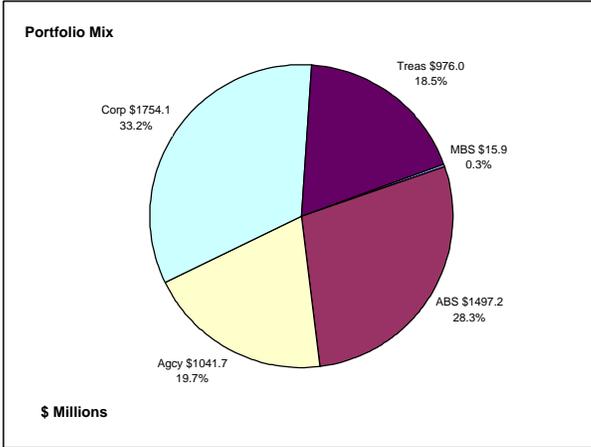
	A1 / P1	AA	Other	Portfolio Percent
Commercial Paper	100.0%			2.9%
Federal Agencies		100.0%		96.8%
Treasuries				0.0%
Certificates of Deposit			100.0%	0.3%
Money Market Funds				0.0%
Total Portfolio	2.9%	96.8%	0.3%	100.0%



	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '15 YTD	2,589.8	0.4	0.07%	0.02%
Last 12 months	2,890.8	1.9	0.06%	0.02%
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)
September 30, 2014



Portfolio Value

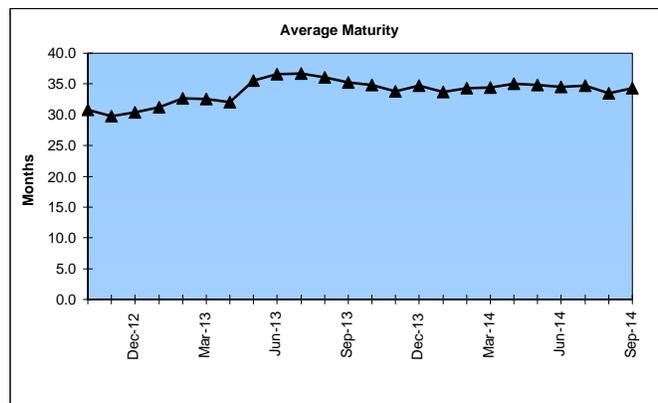
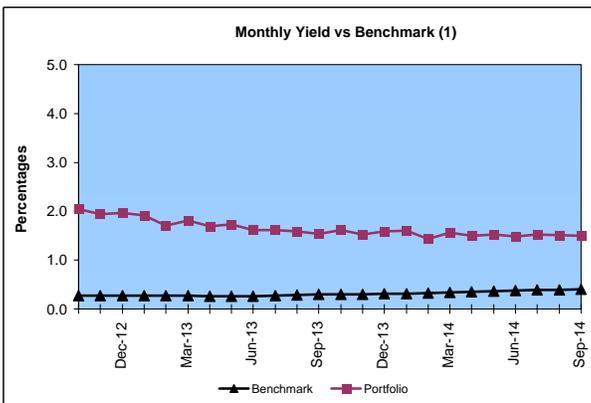
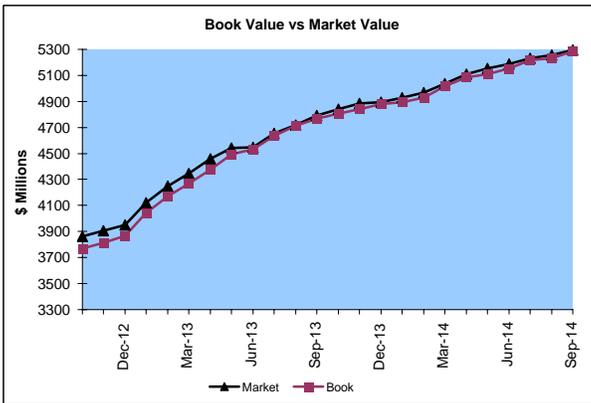
Market Value \$5,295.0 Million
 Book Value \$5,284.9 Million

Yield and Average Maturity

Portfolio Book Yield 1.5%
 Portfolio Average Maturity 34.3 Months

Portfolio Quality

	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed	100.0%							28.3%
Corporates	5.1%	37.1%	55.5%	0.9%		1.4%		33.2%
Mortgage Securities		100.0%						0.3%
Treasuries		100.0%						18.5%
Federal Agencies		100.0%						19.7%
Total Portfolio	30.0%	50.8%	18.4%	0.3%		0.5%		100.0%

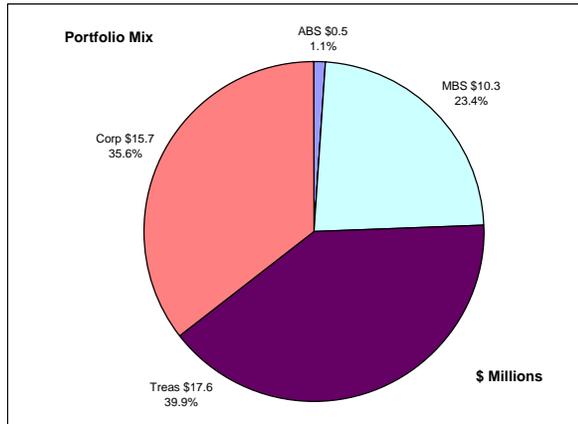


	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '15 YTD	\$5,224.6	19.8	1.5%	0.4%
Last 12 months	5,013.5	76.7	1.5%	0.4%
FY '14	4,871.2	75.4	1.6%	0.4%
FY '13	3,934.5	74.8	1.9%	0.3%
FY '12	3,306.8	86.9	2.6%	0.3%
FY '11	3,363.5	109.8	3.3%	0.6%
FY '10	3,703.9	134.9 ³	3.6%	0.9%
Avg 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

September 30, 2014



Portfolio Value (1)

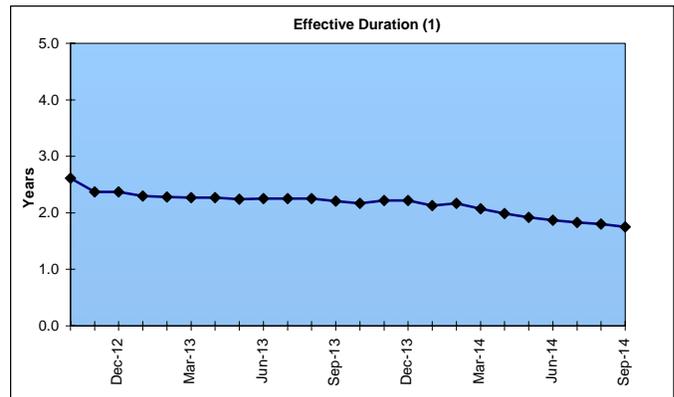
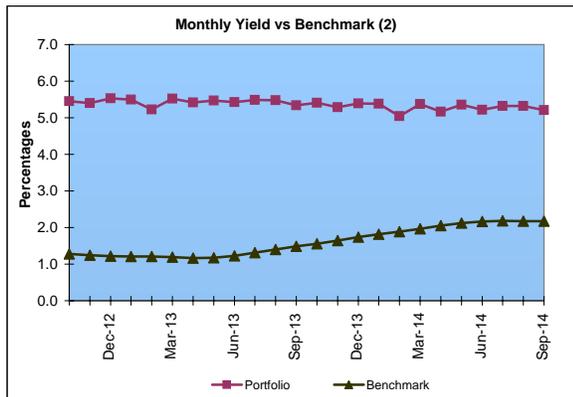
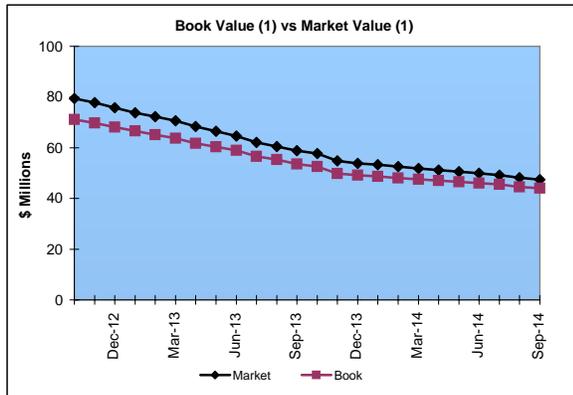
Market Value \$47.4 Million
Book Value \$44.1 Million

Yield and Effective Duration

Portfolio Book Yield 3.1%
Portfolio Effective Duration (1) 1.8 Yrs

Portfolio Quality (1)

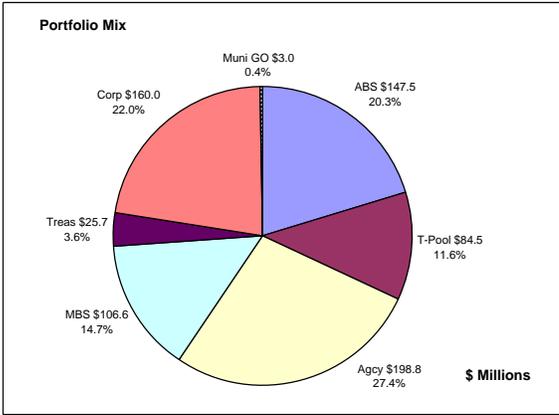
	AAA	AA	A	BBB	BB	Portfolio Percent
Asset Backed	100.0%					1.1%
Corporates	12.7%	41.4%	42.7%	3.2%		35.6%
Federal Agencies						0.0%
Mortgage Securities		100.0%				23.4%
Treasuries		100.0%				39.9%
Total Portfolio	5.7%	78.0%	15.2%	1.1%		100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '15 YTD	89.2	0.7	3.1%	2.2%
Last 12 months	90.1	2.9	3.2%	2.2%
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 \$.2 million in losses on sale of investments in July 2009.

Colorado Public School Permanent Fund
September 30, 2014



Portfolio Value

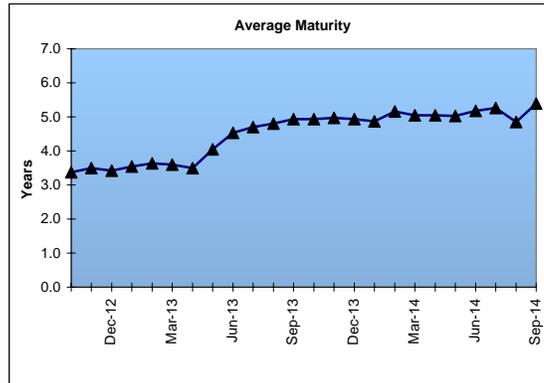
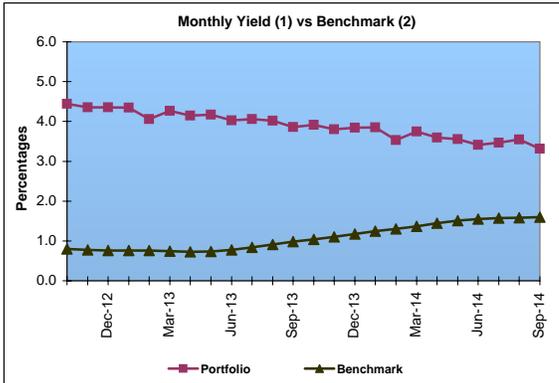
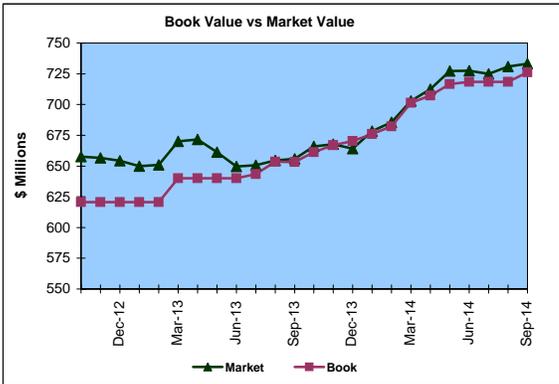
Market Value \$733.1 Million
Book Value \$726.1 Million

Yield and Average Maturity

Portfolio Book Yield 3.1%
Portfolio Average Maturity 5.4 Yrs

Portfolio Quality

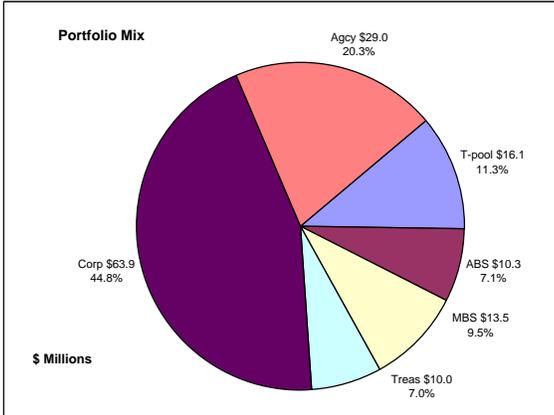
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							20.3%
Corporates		11.8%	75.4%	12.8%					22.0%
Mortgage Securities			100.0%						14.7%
Treasuries			100.0%						3.6%
Federal Agencies			100.0%						27.4%
Muni GOs			100.0%						0.4%
T-Pool Combined	1.0%	20.2%	65.8%	12.4%	0.2%	0.0%	0.3%	0.1%	11.6%
Total Portfolio	0.1%	25.3%	70.3%	4.3%	0.0%		0.0%	0.0%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '15 YTD	718.6	5.5	3.1%	1.6%
Last 12 months	688.0	21.6	3.1%	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 September 30, 2014



Portfolio Value

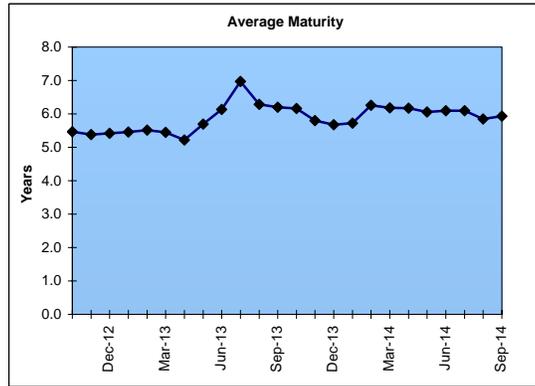
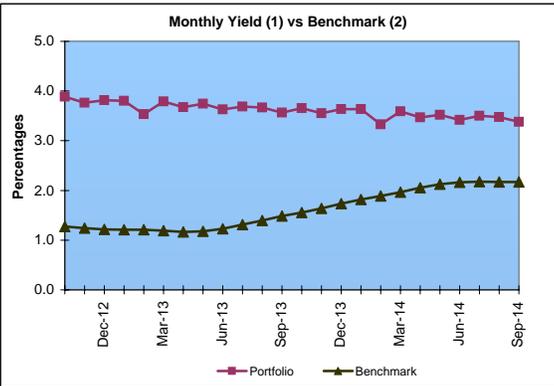
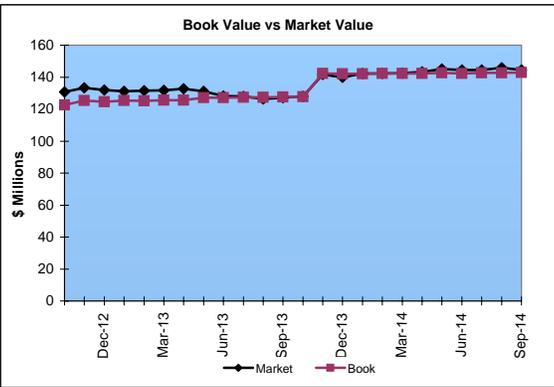
Market Value \$144.4 Million
Book Value \$142.8 Million

Yield and Average Maturity

Portfolio Book Yield 3.1%
Portfolio Average Maturity 5.9 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed			100.0%						7.1%
Corporates		3.1%	32.8%	59.4%	4.7%				44.8%
Federal Agencies			100.0%						20.3%
Mortgage Securities			100.0%						9.5%
Treasuries			100.0%						7.0%
T-Pool Combined	1.0%	20.2%	65.8%	12.4%	0.2%	0.0%	0.3%	0.1%	11.3%
Total Portfolio	0.1%	10.8%	58.9%	28.0%	2.2%				100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '15 YTD	142.3	1.1	3.1%	2.2%
Last 12 months	140.6	4.4	3.1%	2.2%
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.