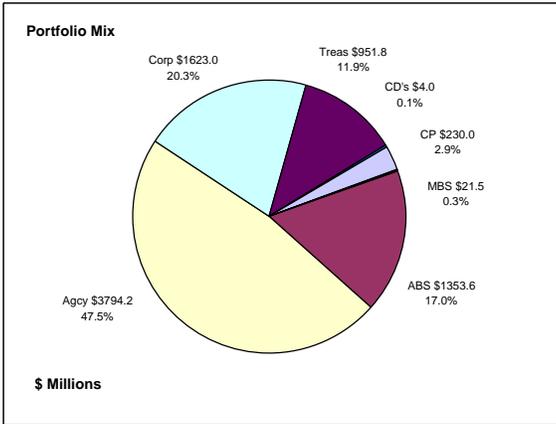


## Colorado Treasury Pool Combined March 31, 2014



### Portfolio Value

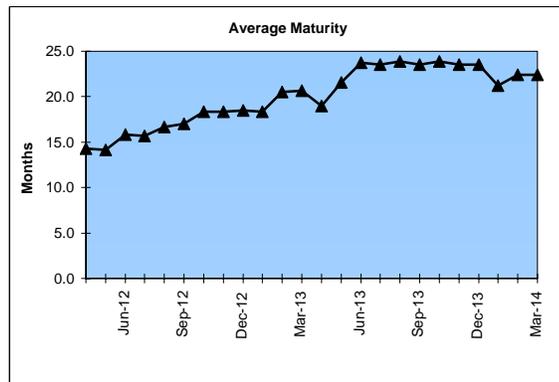
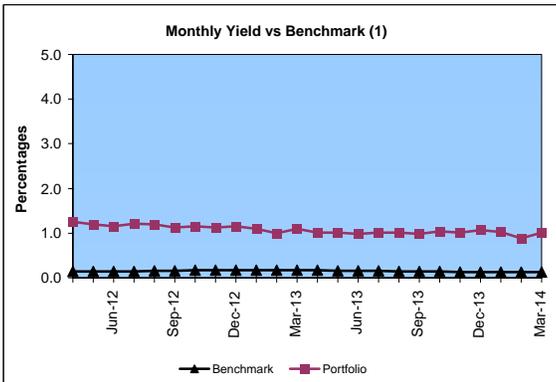
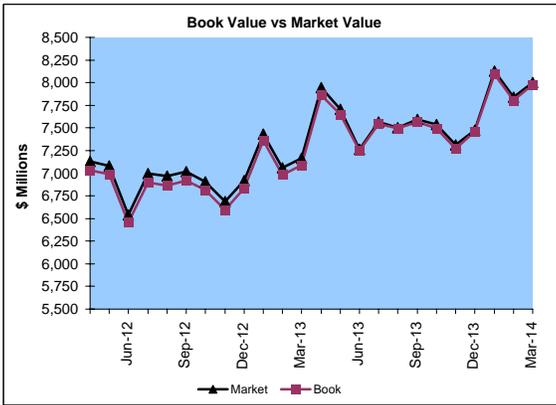
Market Value           \$7,997.7 Million  
Book Value             \$7,978.1 Million

### Yield and Average Maturity

Portfolio Book Yield       1.0%  
Portfolio Average Maturity   22.4 Months

### Portfolio Quality

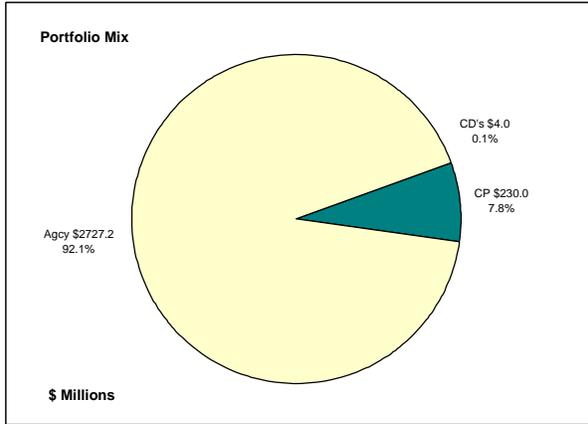
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							17.0%
Corporates		5.7%	36.7%	55.7%	0.4%		1.5%		20.3%
Mortgage Securities			100.0%						0.3%
Commercial Paper	100.0%								2.9%
Treasuries			100.0%						11.9%
Federal Agencies			100.0%						47.5%
Certificates of Deposit							100.0%		0.1%
Money Market Funds									
<b>Total Portfolio</b>	<b>2.9%</b>	<b>18.1%</b>	<b>67.2%</b>	<b>11.3%</b>	<b>0.1%</b>	<b>0.3%</b>	<b>0.1%</b>	<b>100.0%</b>	



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '14 YTD	7,666.5	57.7	1.0%	0.1%
Last 12 months	7,668.3	76.9	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 <sup>3</sup>	2.4%	0.4%
FY '09	5,828.6	177.4	3.0%	1.1%
Avg FY '09-13	6,173.0	119.4	2.0%	0.4%

(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)  
March 31, 2014



**Portfolio Value**

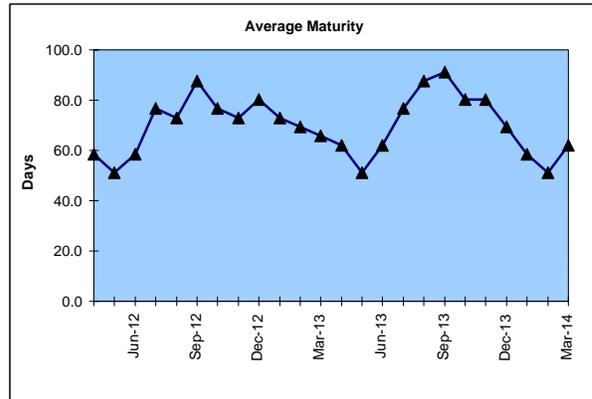
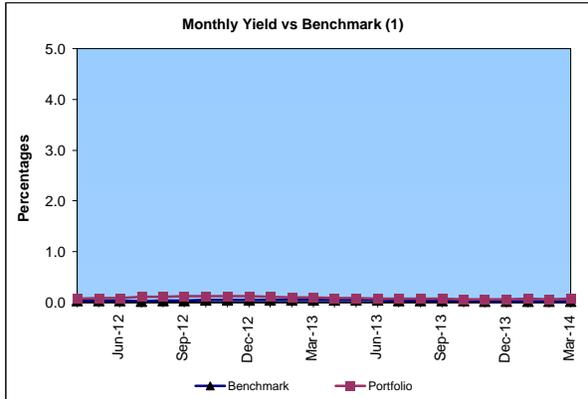
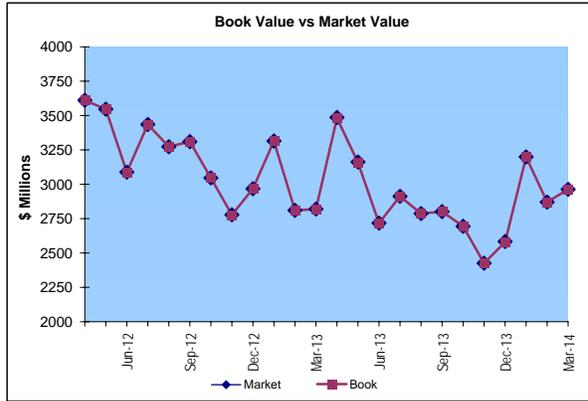
Market Value \$2,961.4 Million  
Book Value \$2,961.2 Million

**Yield and Average Maturity**

Portfolio Book Yield 0.07%  
Portfolio Average Maturity 62 Days

**Portfolio Quality**

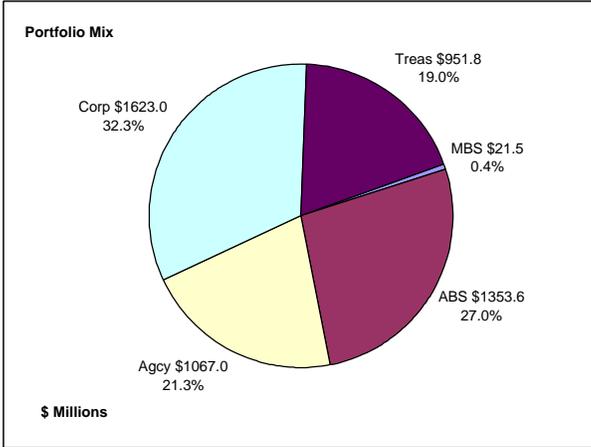
	A1 / P1	AA	Other	Portfolio Percent
Commercial Paper	100.0%			7.8%
Federal Agencies		100.0%		92.1%
Treasuries				0.0%
Certificates of Deposit			100.0%	0.1%
Money Market Funds				0.0%
<b>Total Portfolio</b>	<b>7.8%</b>	<b>92.1%</b>	<b>0.1%</b>	<b>100.0%</b>



	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '14 YTD	2,868.9	1.5	0.07%	0.02%
Last 12 months	2,969.6	2.2	0.07%	0.02%
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%
FY '09	2,705.6	39.2	1.40%	0.40%
Avg FY '09-'13	2,686.7	10.5	0.39%	0.13%

(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)**  
**March 31, 2014**



**Portfolio Value**

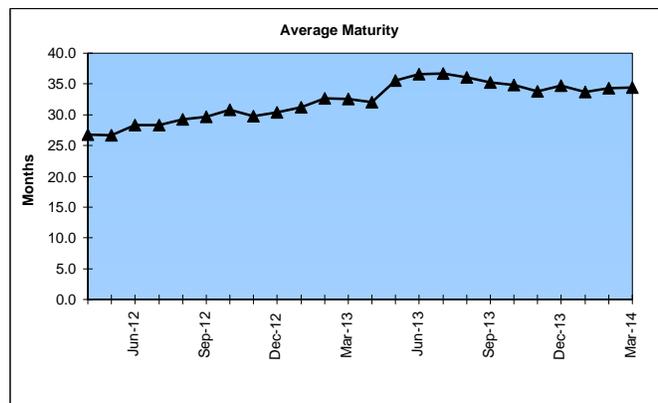
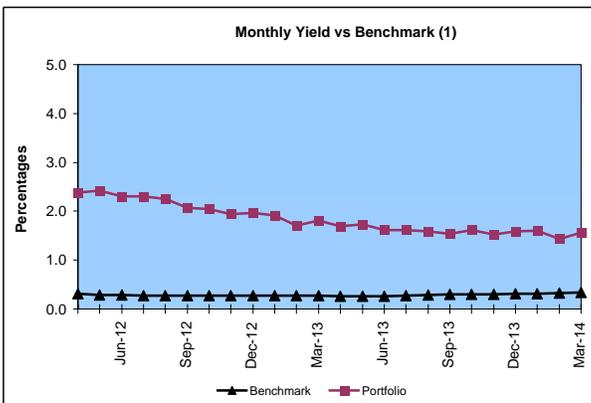
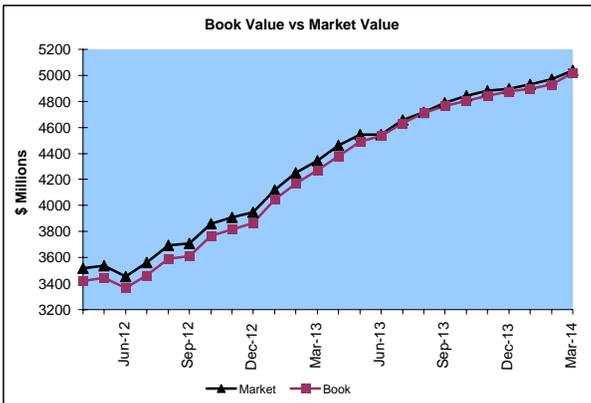
Market Value \$5,036.3 Million  
 Book Value \$5,016.9 Million

**Yield and Average Maturity**

Portfolio Book Yield 1.6%  
 Portfolio Average Maturity 34.4 Months

**Portfolio Quality**

	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed	100.0%							27.0%
Corporates	5.7%	36.7%	55.7%	0.4%		1.5%		32.3%
Mortgage Securities		100.0%						0.4%
Treasuries		100.0%						19.0%
Federal Agencies		100.0%						21.3%
<b>Total Portfolio</b>	<b>28.8%</b>	<b>52.6%</b>	<b>18.0%</b>	<b>0.1%</b>		<b>0.5%</b>		<b>100.0%</b>

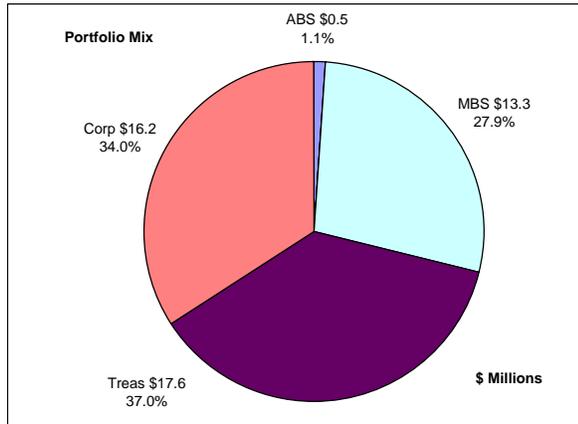


	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '14 YTD	4,797.7	56.2	1.6%	0.3%
Last 12 months	4,698.8	74.7	1.6%	0.3%
FY '13	3,934.5	74.8	1.9%	0.3%
FY '12	3,306.8	86.9	2.6%	0.3%
FY '11	3,363.5	109.8	3.3%	0.6%
FY '10	3,703.9	134.9 <sup>3</sup>	3.6%	0.9%
FY '09	3,123.0	138.2	4.4%	1.4%
Avg FY '09-'13	3,486.3	108.9	3.2%	0.7%

(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

## March 31, 2014



### Portfolio Value (1)

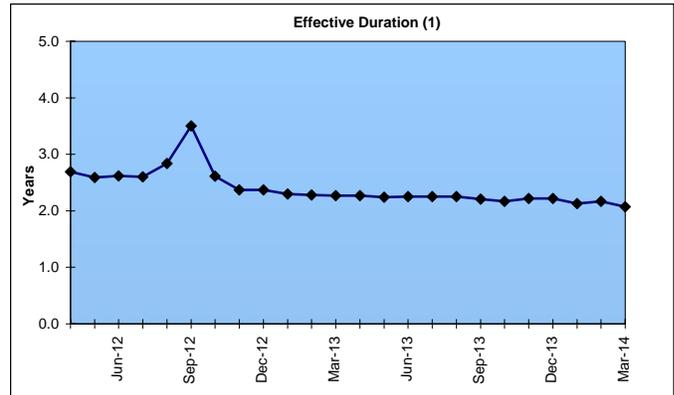
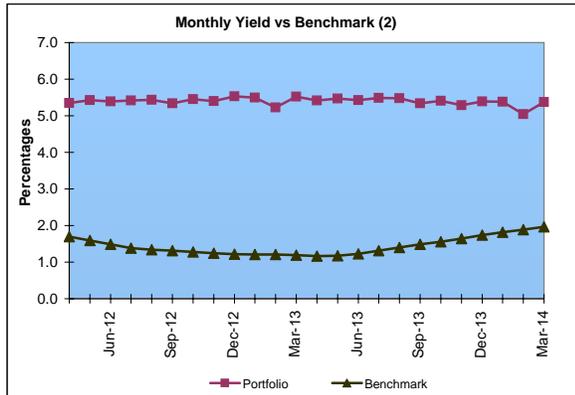
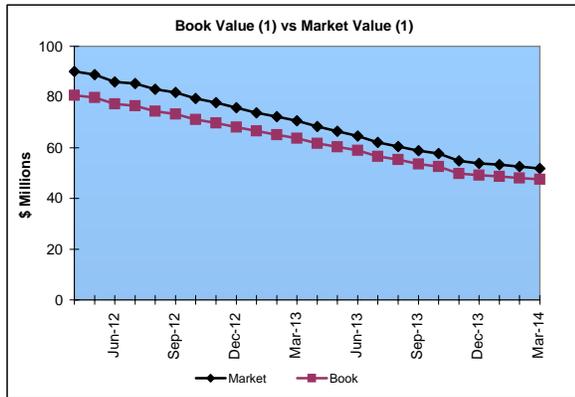
Market Value \$51.8 Million  
Book Value \$47.6 Million

### Yield and Effective Duration

Portfolio Book Yield 3.4%  
Portfolio Effective Duration (1) 2.1 Yrs

### Portfolio Quality (1)

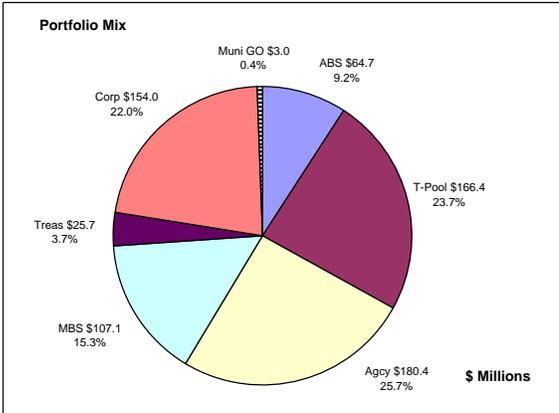
	AAA	AA	A	BBB	BB	Portfolio Percent
Asset Backed	100.0%					1.1%
Corporates	12.3%	43.2%	41.4%	3.1%		34.0%
Federal Agencies						0.0%
Mortgage Securities		100.0%				27.9%
Treasuries		100.0%				37.0%
<b>Total Portfolio</b>	<b>5.3%</b>	<b>79.6%</b>	<b>14.1%</b>	<b>1.0%</b>		<b>100.0%</b>



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '14 YTD	91.0	2.4	3.4%	2.0%
Last 12 months	91.3	3.2	3.6%	2.0%
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 <sup>5</sup>	4.7%	3.1%
FY '09	163.0	7.4 <sup>4</sup>	4.6%	2.8%
Avg FY '09-'13	119.9	5.5	4.6%	2.2%

- (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 \$.4 million in gains on sale of investments in May 2009.
- (5) Excludes \$.2 million in losses on sale of investments in July 2009.

**Colorado Public School Permanent Fund**  
March 31, 2014



**Portfolio Value**

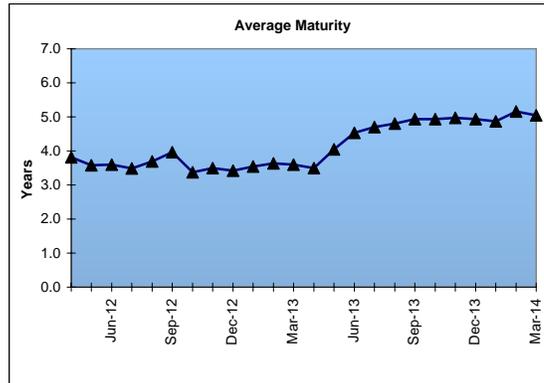
Market Value \$702.9 Million  
Book Value \$701.3 Million

**Yield and Average Maturity**

Portfolio Book Yield 3.3%  
Portfolio Average Maturity 5.1 Yrs

**Portfolio Quality**

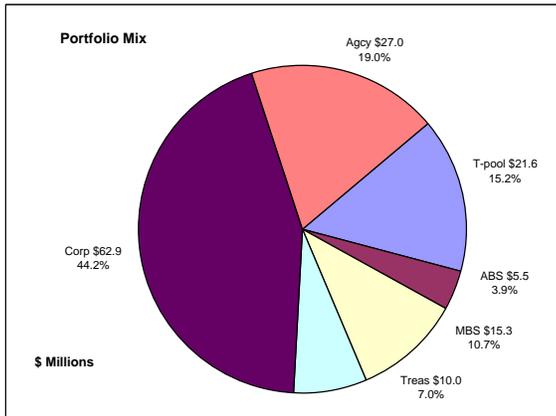
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							9.2%
Corporates		13.6%	73.1%	13.3%					22.0%
Mortgage Securities			100.0%						15.3%
Treasuries			100.0%						3.7%
Federal Agencies			100.0%						25.7%
Muni GOs			100.0%						0.4%
T-Pool Combined	2.9%	18.1%	67.2%	11.3%	0.1%	0.0%	0.3%	0.1%	23.7%
Total Portfolio	0.7%	16.5%	77.1%	5.6%	0.0%		0.1%	0.0%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '14 YTD	657.4	16.2	3.3%	1.4%
Last 12 months	651.9	21.7	3.3%	1.4%
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%
FY '09	572.4	29.2	5.1%	2.3%
Avg FY '09-'13	587.7	26.2	4.5%	1.6%

- (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 March 31, 2014



### Portfolio Value

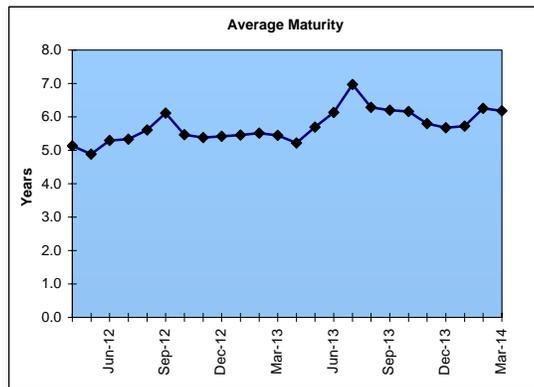
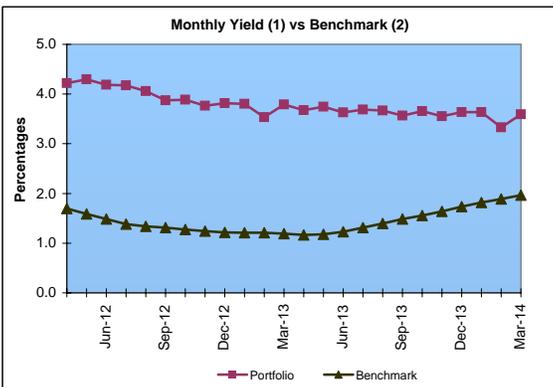
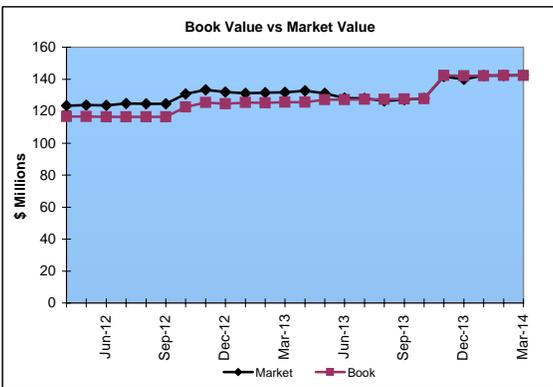
Market Value           \$142.4 Million  
Book Value             \$142.3 Million

### Yield and Average Maturity

Portfolio Book Yield       3.1%  
Portfolio Average Maturity   6.2 Yrs

### Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed			100.0%						3.9%
Corporates		3.2%	30.2%	61.8%	4.8%				44.2%
Federal Agencies			100.0%						19.0%
Mortgage Securities			100.0%						10.7%
Treasuries			100.0%						7.0%
T-Pool Combined	2.9%	18.1%	67.2%	11.3%	0.1%	0.0%	0.3%	0.1%	15.2%
Total Portfolio	0.4%	8.0%	60.3%	29.1%	2.1%				100.0%



	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '14 YTD	\$135.0	3.2	3.1%	2.0%
Last 12 months	\$132.8	4.2	3.2%	2.0%
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 <sup>4</sup>	3.9%	3.1%
FY '09	\$65.9	3.1	4.8%	2.8%
Avg FY '09-'13	\$99.1	3.6	3.7%	2.2%

- (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.