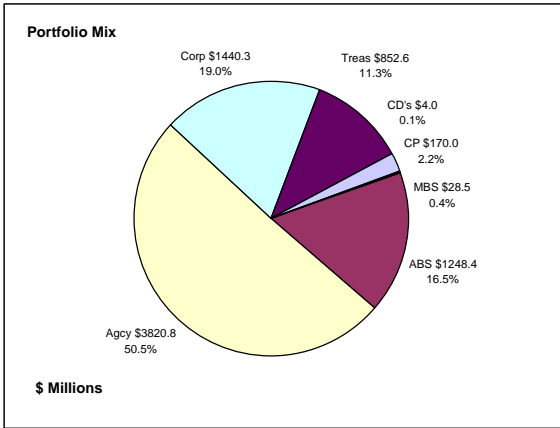


Colorado Treasury Pool Combined September 30, 2013



Portfolio Value

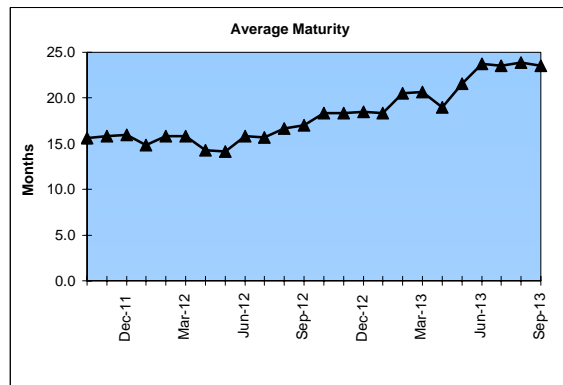
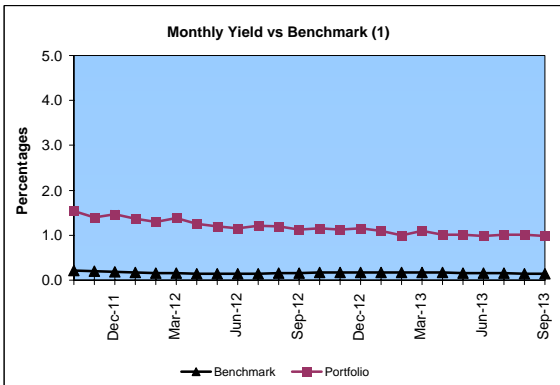
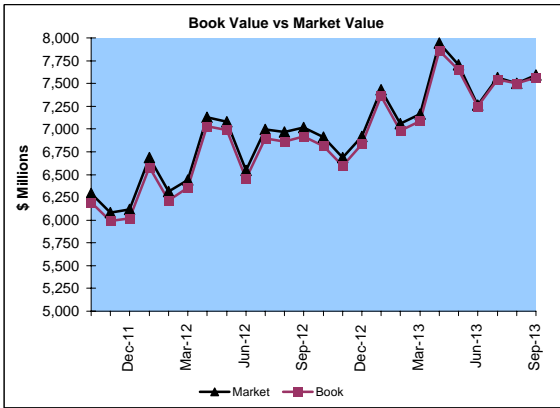
Market Value \$7,590.3 Million
Book Value \$7,564.6 Million

Yield and Average Maturity

Portfolio Book Yield 1.0%
Portfolio Average Maturity 23.5 Months

Portfolio Quality

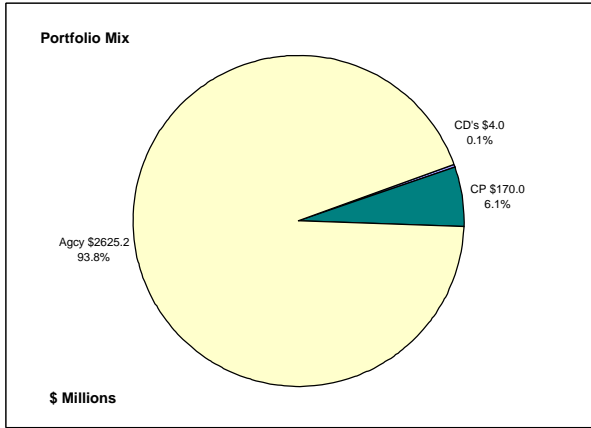
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							16.5%
Corporates		3.2%	36.2%	58.0%	0.5%		2.1%		19.0%
Mortgage Securities			100.0%						0.4%
Commercial Paper	100.0%								2.2%
Treasuries			100.0%						11.3%
Federal Agencies			100.0%						50.5%
Certificates of Deposit							100.0%		0.1%
Money Market Funds									
Total Portfolio	2.3%	17.1%	69.0%	11.0%	0.1%	0.4%	0.1%	0.1%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '14 YTD	7,565.2	18.9	1.0%	0.1%
Last 12 months	7,332.7	77.0	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%
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)
September 30, 2013



Portfolio Value

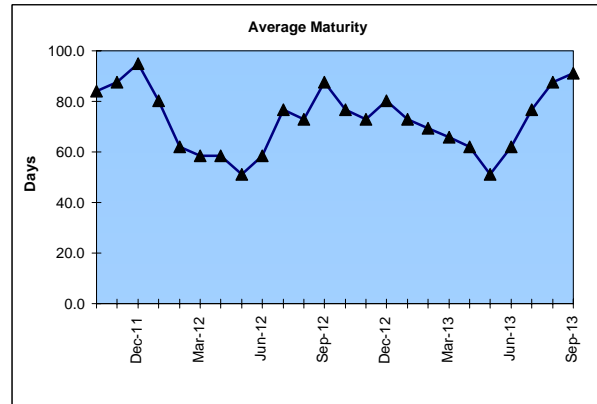
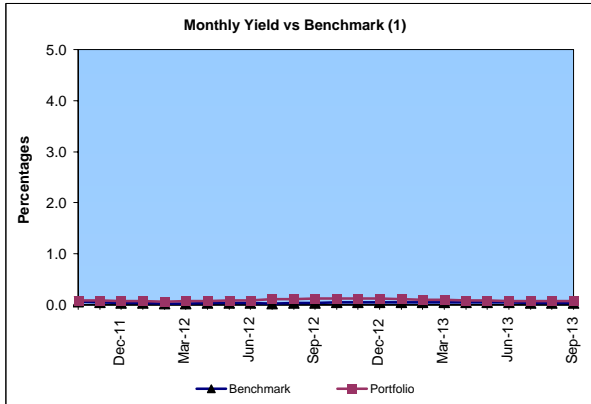
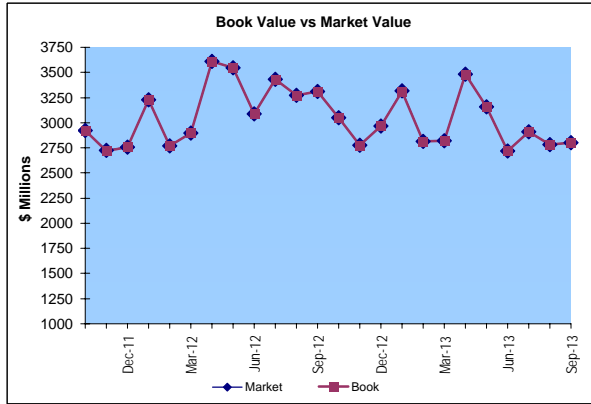
Market Value \$2,799.4 Million
 Book Value \$2,799.2 Million

Yield and Average Maturity

Portfolio Book Yield 0.07%
 Portfolio Average Maturity 91 Days

Portfolio Quality

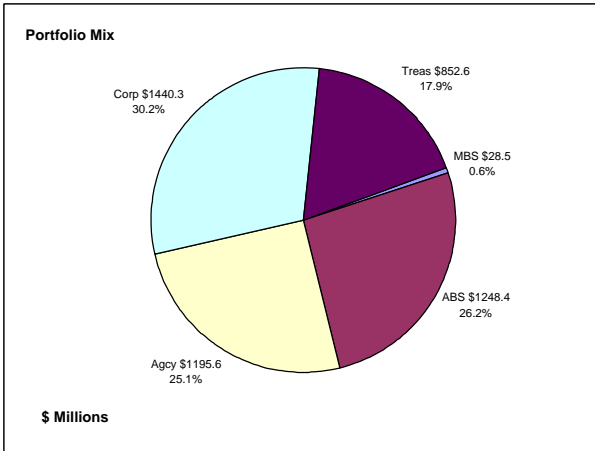
	A1 / P1	AA	Other	Portfolio Percent
Commercial Paper	100.0%			6.1%
Federal Agencies		100.0%		93.8%
Treasuries				0.0%
Certificates of Deposit			100.0%	0.1%
Money Market Funds				0.0%
Total Portfolio	6.1%	93.8%	0.1%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '14 YTD	2,909.8	0.5	0.07%	0.04%
Last 12 months	3,106.0	3.0	0.10%	0.04%
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)
September 30, 2013



Portfolio Value

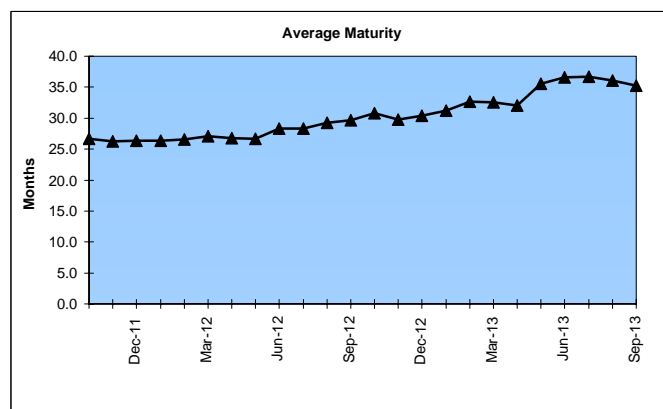
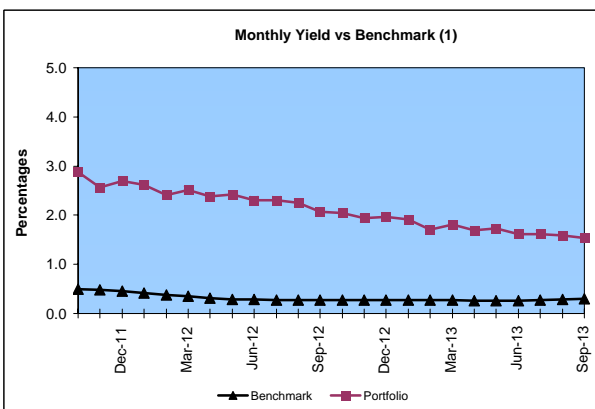
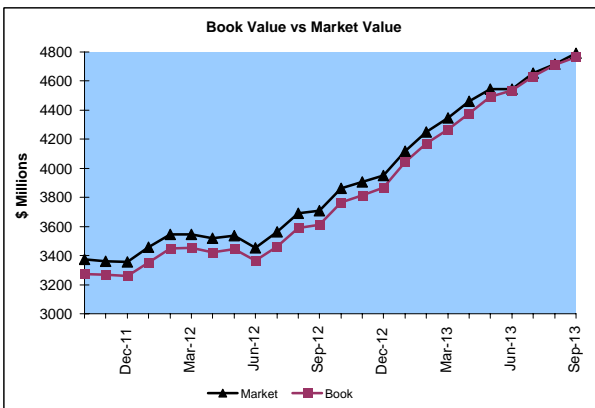
Market Value \$4,790.9 Million
 Book Value \$4,765.4 Million

Yield and Average Maturity

Portfolio Book Yield 1.6%
 Portfolio Average Maturity 35.3 Months

Portfolio Quality

	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed	100.0%							26.2%
Corporates	3.2%	36.2%	58.0%	0.5%		2.1%		30.2%
Mortgage Securities			100.0%					0.6%
Treasuries			100.0%					17.9%
Federal Agencies			100.0%					25.1%
Total Portfolio	27.2%	54.5%	17.5%	0.2%		0.6%		100.0%

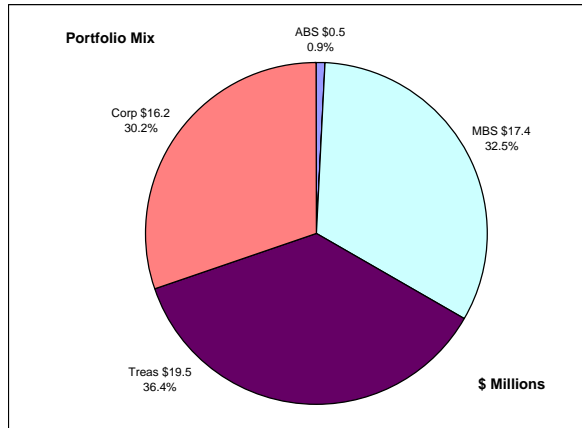


	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '14 YTD	4,655.4	18.4	1.6%	0.3%
Last 12 months	4,226.7	74.0	1.7%	0.3%
FY '13	3,934.5	74.8	1.9%	0.3%
FY '12	3,306.8	86.9	2.6%	0.3%
FY '11	3,363.5	109.8	3.3%	0.6%
FY '10	3,703.9	134.9 ³	3.6%	0.9%
FY '09	3,123.0	138.2	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

September 30, 2013



Portfolio Value (1)

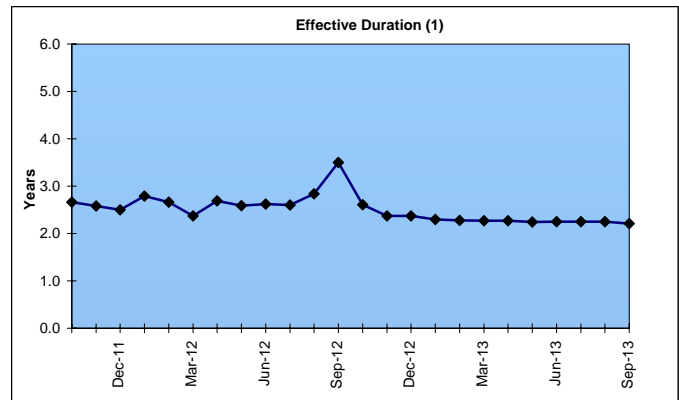
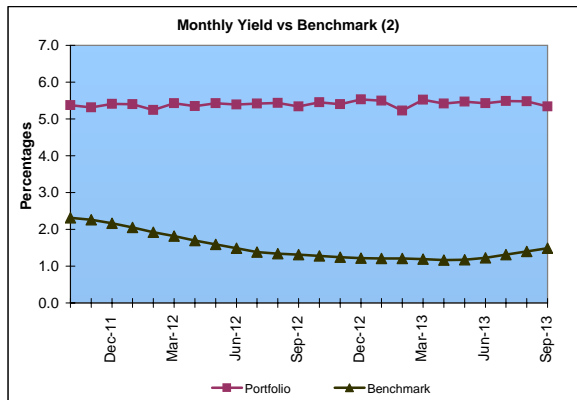
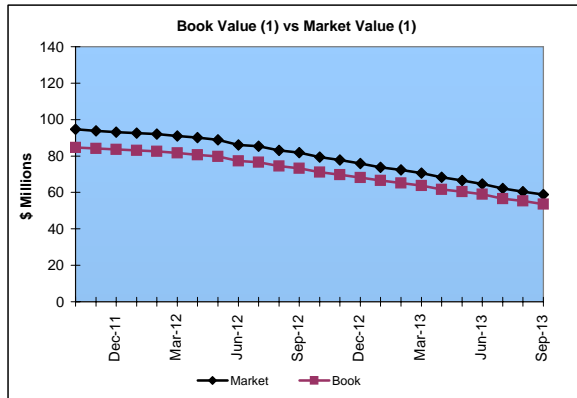
Market Value \$58.8 Million
Book Value \$53.6 Million

Yield and Effective Duration

Portfolio Book Yield 3.6%
Portfolio Effective Duration (1) 2.2 Yrs

Portfolio Quality (1)

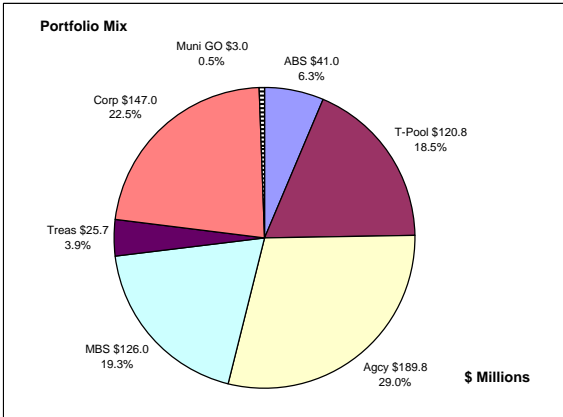
	AAA	AA	A	BBB	BB	Portfolio Percent
Asset Backed	100.0%					0.9%
Corporates	12.3%	43.2%	41.4%	3.1%		30.2%
Federal Agencies						0.0%
Mortgage Securities		100.0%				32.5%
Treasuries		100.0%				36.4%
Total Portfolio	4.7%	81.9%	12.5%	0.9%		100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '14 YTD	91.6	0.8	3.6%	1.5%
Last 12 months	92.4	3.7	4.0%	1.5%
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 ⁵	4.7%	3.1%
FY '09	163.0	7.4 ⁴	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
September 30, 2013



Portfolio Value

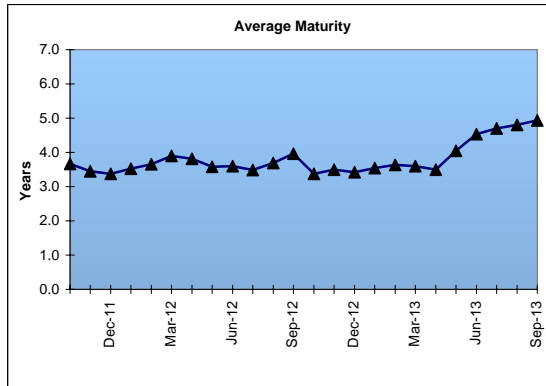
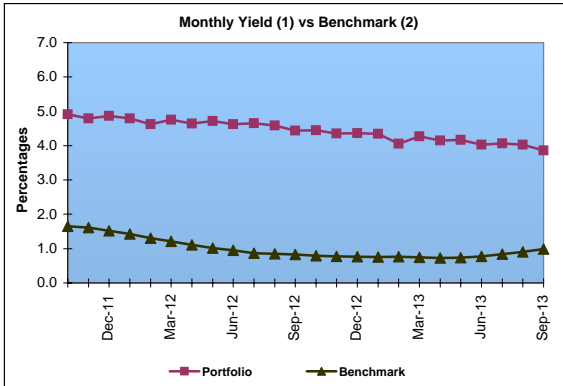
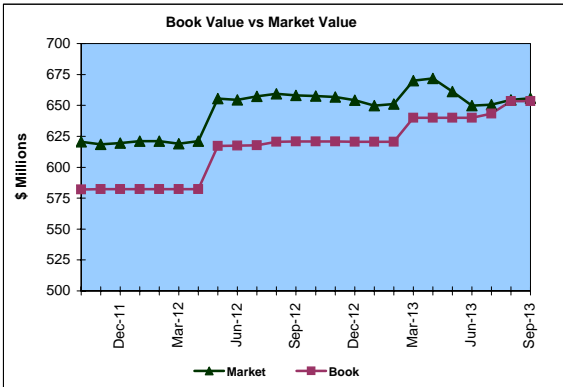
Market Value \$655.8 Million
Book Value \$653.3 Million

Yield and Average Maturity

Portfolio Book Yield 3.4%
Portfolio Average Maturity 4.9 Yrs

Portfolio Quality

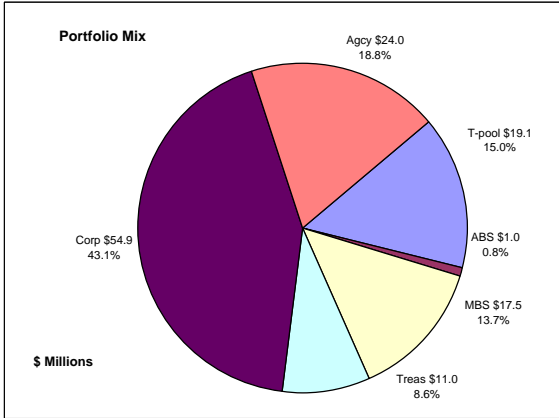
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							6.3%
Corporates		7.5%	76.6%	13.9%	2.0%				22.5%
Mortgage Securities			100.0%						19.3%
Treasuries			100.0%						3.9%
Federal Agencies			100.0%						29.0%
Muni GOs			100.0%						0.5%
T-Pool Combined	2.3%	17.1%	69.0%	11.0%	0.1%	0.0%	0.4%	0.1%	18.5%
Total Portfolio	0.4%	11.1%	82.7%	5.2%	0.5%		0.1%	0.0%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '14 YTD	641.8	5.5	3.4%	1.0%
Last 12 months	628.5	22.2	3.5%	1.0%
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 September 30, 2013



Portfolio Value

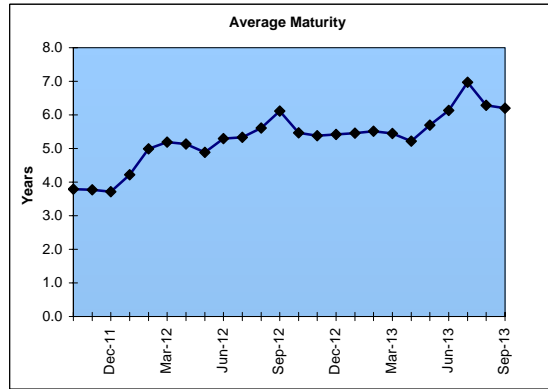
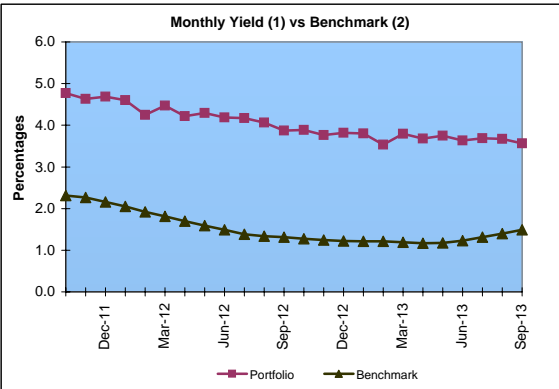
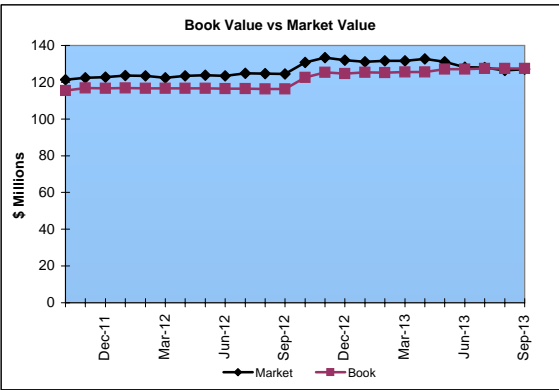
Market Value \$127.1 Million
Book Value \$127.5 Million

Yield and Average Maturity

Portfolio Book Yield 3.2%
Portfolio Average Maturity 6.2 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed									100.0%
Corporates		1.8%	25.5%	67.2%	5.5%				43.1%
Federal Agencies			100.0%						18.8%
Mortgage Securities			100.0%						13.7%
Treasuries			100.0%						8.6%
T-Pool Combined	2.3%	17.1%	69.0%	11.0%	0.1%	0.0%	0.4%	0.1%	15.0%
Total Portfolio	0.3%	4.1%	62.5%	30.6%	2.4%				100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '14 YTD	127.1	1.0	3.2%	1.5%
Last 12 months	125.6	4.2	3.3%	1.5%
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%
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.