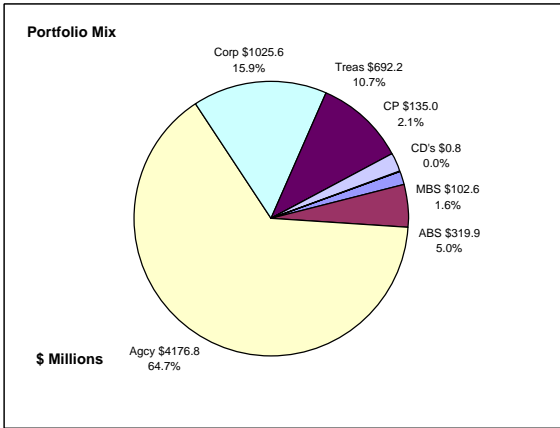


Colorado Treasury Pool Combined June 30, 2012



Portfolio Value

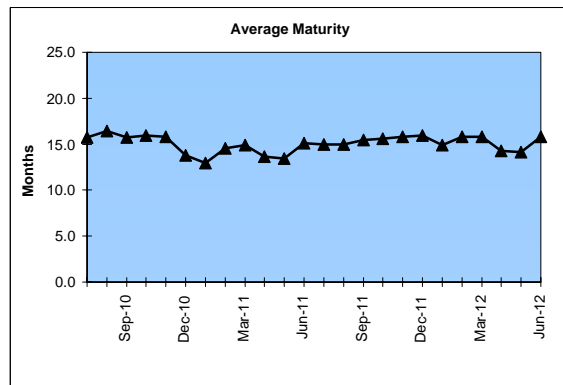
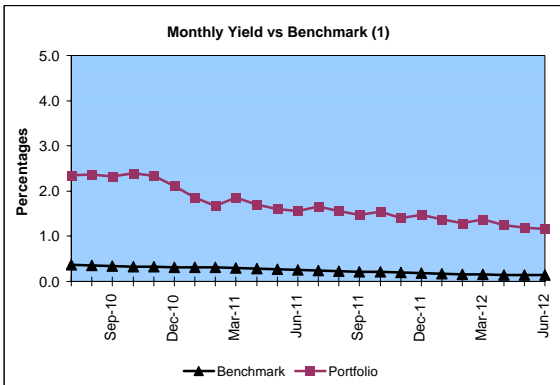
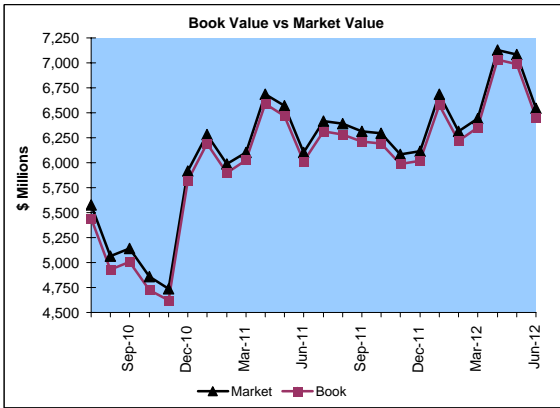
Market Value \$6,542.5 Million
Book Value \$6,452.9 Million

Yield and Average Maturity

Portfolio Book Yield 1.4%
Portfolio Average Maturity 15.8 Months

Portfolio Quality

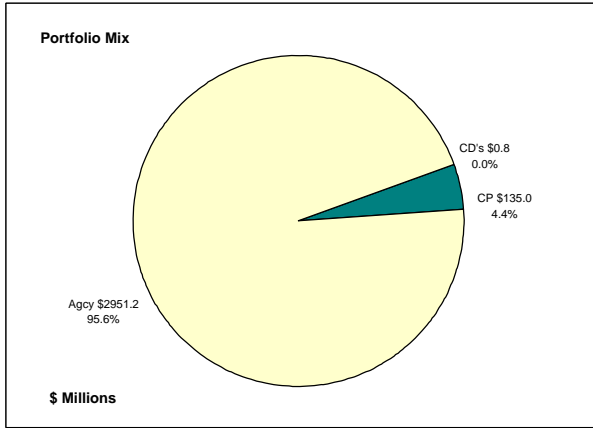
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							5.0%
Corporates		3.8%	41.6%	53.4%	1.2%				15.9%
Mortgage Securities			100.0%						1.6%
Commercial Paper	100.0%								2.1%
Treasuries			100.0%						10.7%
Federal Agencies			100.0%						64.7%
Certificates of Deposit								100.0%	0.0%
Money Market Funds									
Total Portfolio	2.1%	5.5%	83.7%	8.5%	0.2%			0.0%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '12 YTD	6,442.3	89.5	1.4%	0.2%
Last 12 months	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%
FY '08	5,835.7	249.9	4.3%	3.1%
FY '07	5,122.0	244.3	4.7%	5.0%
Avg FY '07-11	5,644.5	184.7	3.3%	2.0%

(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)
 June 30, 2012



Portfolio Value

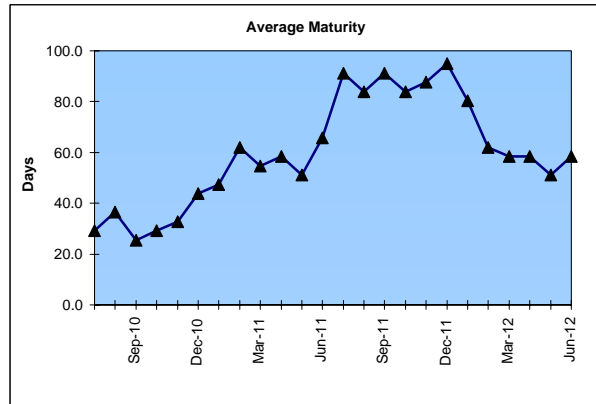
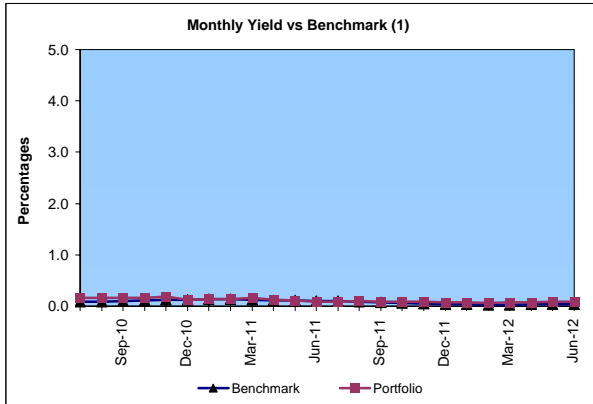
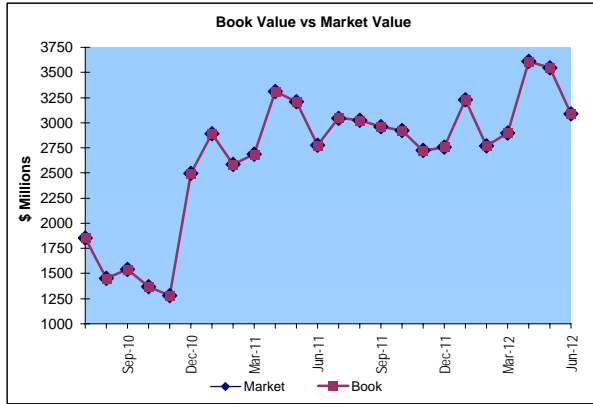
Market Value \$3,087.1 Million
 Book Value \$3,087.0 Million

Yield and Average Maturity

Portfolio Book Yield 0.08%
 Portfolio Average Maturity 58 Days

Portfolio Quality

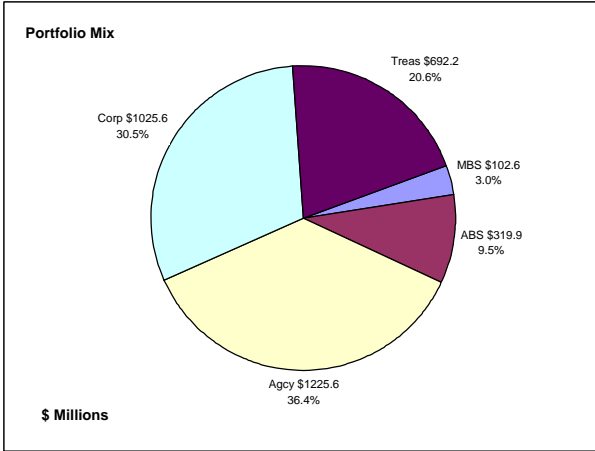
	A1 / P1	AA	Other	Portfolio Percent
Commercial Paper	100.0%			4.4%
Federal Agencies		100.0%		95.6%
Treasuries				0.0%
Certificates of Deposit			100.0%	0.0%
Money Market Funds				0.0%
Total Portfolio	4.4%	95.6%	0.0%	100.0%



	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '12 YTD	3,135.5	2.6	0.08%	0.03%
Last 12 months	3,135.5	2.6	0.08%	0.03%
FY '11	2,355.2	3.2	0.1%	0.1%
FY '10	2,013.9	4.1	0.2%	0.1%
FY '09	2,705.6	39.2	1.4%	0.4%
FY '08	2,895.9	114.9	4.0%	2.6%
FY '07	2,312.0	123.6	5.3%	4.8%
Avg FY '07-'11	2,456.5	57.0	2.2%	1.6%

(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, 2012



Portfolio Value

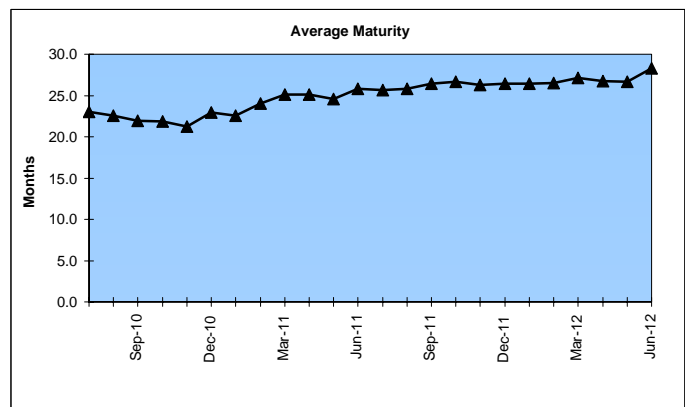
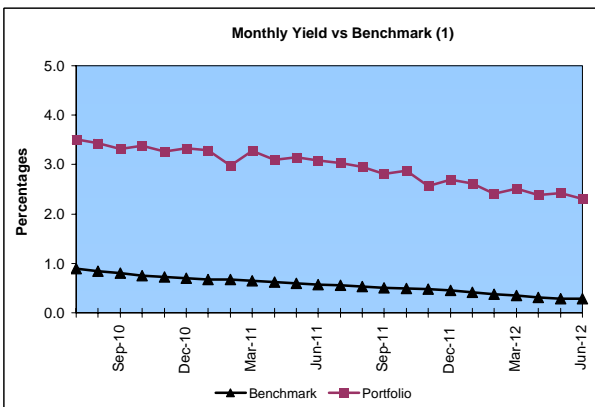
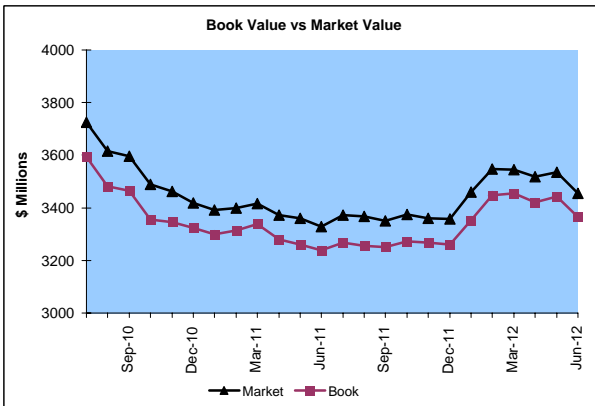
Market Value \$3,455.4 Million
 Book Value \$3,365.9 Million

Yield and Average Maturity

Portfolio Book Yield 2.6%
 Portfolio Average Maturity 28.3 Months

Portfolio Quality

	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed	100.0%							9.5%
Corporates	3.8%	41.6%	53.4%	1.2%				30.5%
Mortgage Securities		100.0%						3.0%
Treasuries			100.0%					20.6%
Federal Agencies			100.0%					36.4%
Total Portfolio	10.7%	72.7%	16.3%	0.3%				100.0%

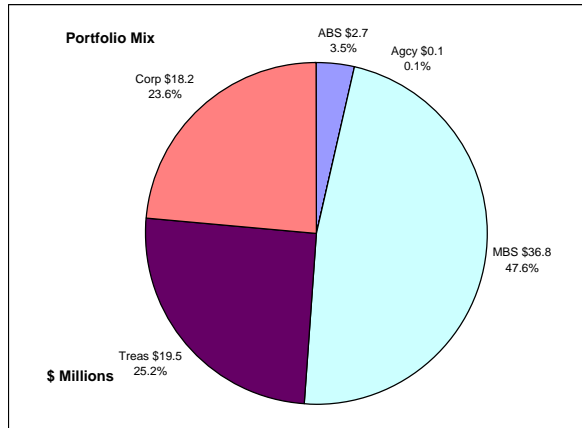


	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '12 YTD	3,306.8	86.9	2.6%	0.3%
Last 12 months	3,306.8	86.9	2.6%	0.3%
FY '11	3,363.5	109.8	3.3%	0.6%
FY '10	3,703.9	134.9 ³	3.6%	0.9%
FY '09	3,123.0	138.2	4.4%	1.4%
FY '08	2,939.8	134.9	4.6%	3.1%
FY '07	2,810.1	120.6	4.2%	4.8%
Avg FY '07-'11	3,188.0	127.7	4.0%	2.2%

(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

June 30, 2012



Portfolio Value (1)

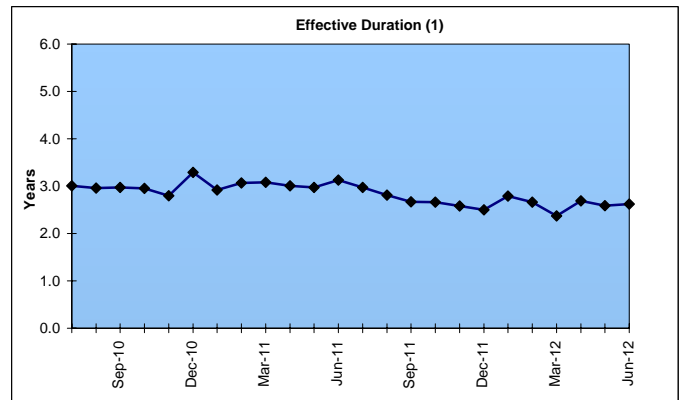
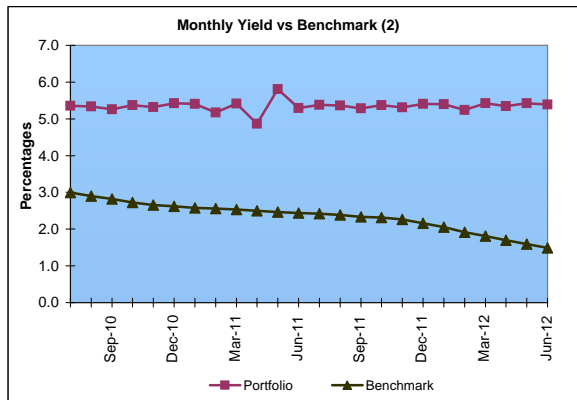
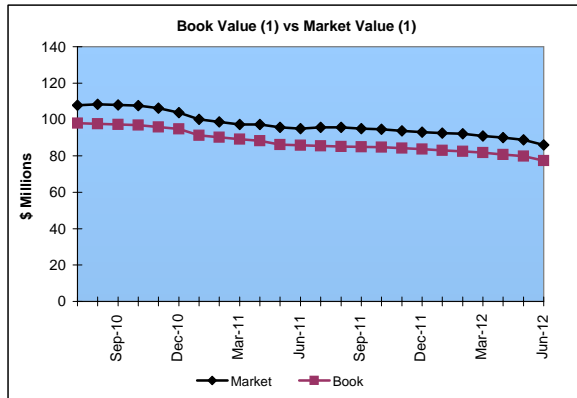
Market Value \$86.0 Million
Book Value \$77.3 Million

Yield and Effective Duration

Portfolio Book Yield 4.7%
Portfolio Effective Duration (1) 2.6 Yrs

Portfolio Quality (1)

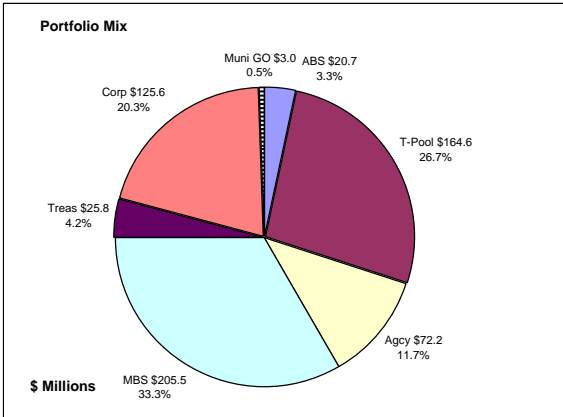
	AAA	AA	A	BBB	BB	Portfolio Percent
Asset Backed	100.0%					3.5%
Corporates	11.0%	33.0%	50.5%	5.5%		23.6%
Federal Agencies		100.0%				0.1%
Mortgage Securities		100.0%				47.6%
Treasuries		100.0%				25.2%
Total Portfolio	6.1%	80.7%	11.9%	1.3%		100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '12 YTD	99.4	4.7	4.7%	1.5%
Last 12 months	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%
FY '08	133.7	6.6	4.9%	3.8%
FY '07	76.2	3.8	5.0%	4.7%
Avg FY '07-'11	124.0	5.9	4.8%	3.4%

- (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
June 30, 2012



Portfolio Value

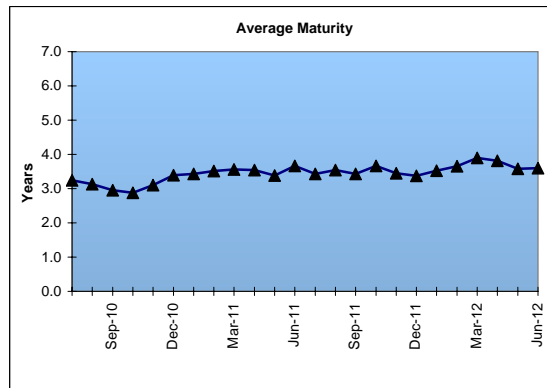
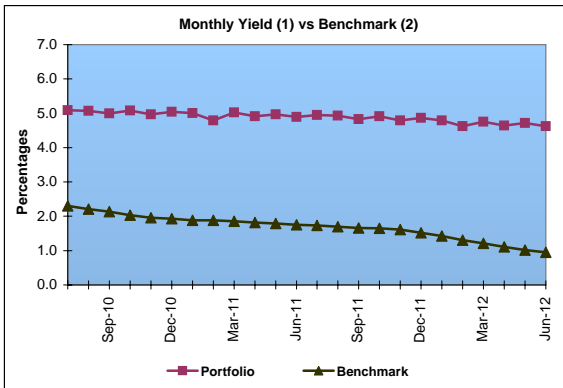
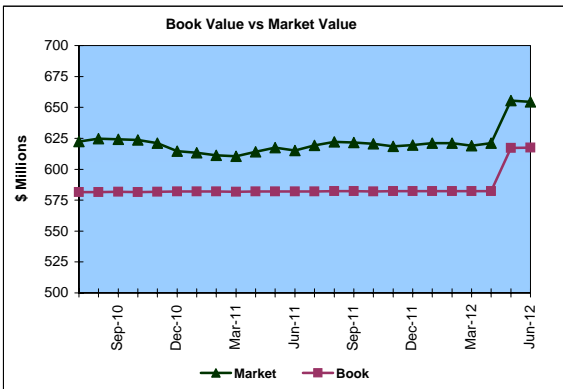
Market Value \$654.4 Million
Book Value \$617.4 Million

Yield and Average Maturity

Portfolio Book Yield 4.1%
Portfolio Average Maturity 2.8 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							3.3%
Corporates		7.2%	66.6%	21.8%	4.4%				20.3%
Mortgage Securities			100.0%						33.3%
Treasuries			100.0%						4.2%
Federal Agencies			100.0%						11.7%
Muni GOs			100.0%						0.5%
T-Pool Combined	2.1%	5.5%	83.7%	8.5%	0.2%	0.0%	0.0%	0.0%	26.7%
Total Portfolio	0.6%	6.3%	85.5%	6.7%	0.9%			0.0%	100.0%

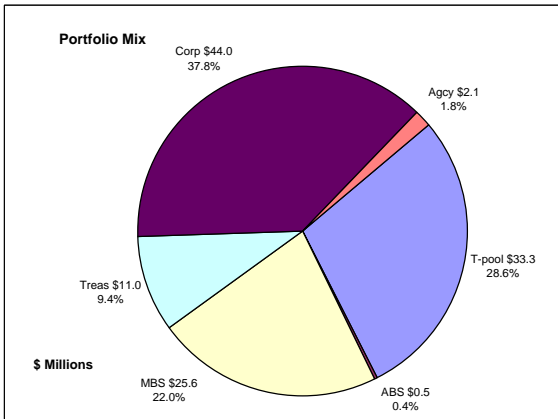


	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '12 YTD	582.2	24.1	4.1%	1.0%
Last 12 months	582.2	24.1	4.1%	1.0%
FY '11	580.7	27.0	4.6%	1.8%
FY '10	580.8	28.5	4.9%	2.4%
FY '09	572.4	29.2	5.1%	2.3%
FY '08	519.3	27.1	5.2%	3.6%
FY '07	470.2	24.6	5.2%	4.7%
Avg FY '07-'11	544.7	27.3	5.0%	2.9%

- (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, 2012



Portfolio Value

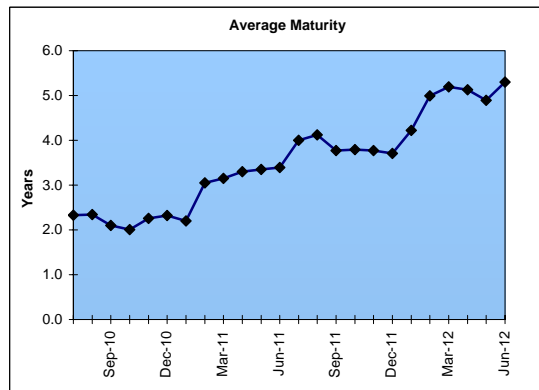
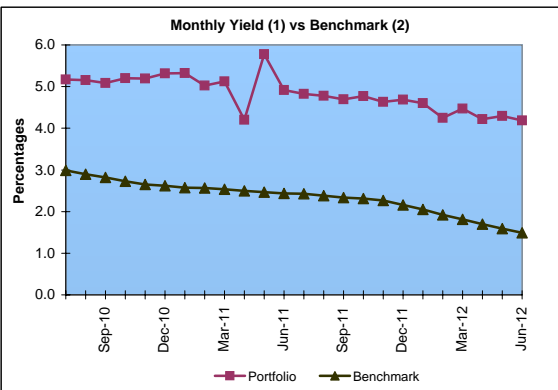
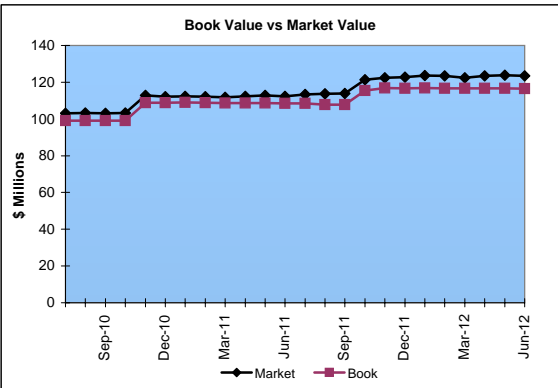
Market Value \$123.5 Million
Book Value \$116.5 Million

Yield and Average Maturity

Portfolio Book Yield 3.3%
Portfolio Average Maturity 5.3 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed			100.0%						0.4%
Corporates		2.3%	17.0%	78.4%	2.3%				37.8%
Federal Agencies			100.0%						1.8%
Mortgage Securities			100.0%						22.0%
Treasuries			100.0%						9.4%
T-Pool Combined	2.1%	5.5%	83.7%	8.5%	0.2%	0.0%	0.0%	0.0%	28.6%
Total Portfolio	0.6%	2.9%	63.6%	32.0%	0.9%			0.0%	100.0%



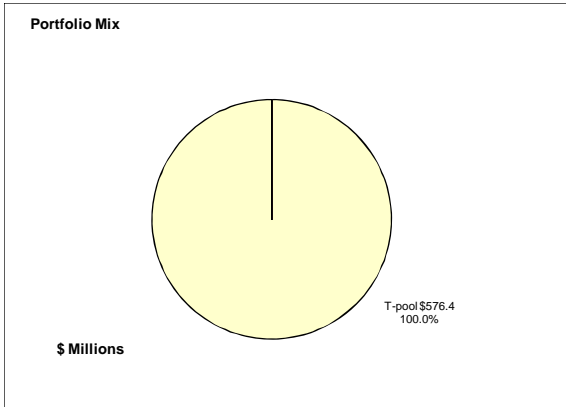
	Average Portfolio (\$ Millions)	Realized Income (\$ Millions)	Book Yield	Performance Benchmarks (3)
FY '12 YTD	114.3	3.8	3.3%	1.5%
Last 12 months	114.3	3.8	3.3%	1.5%
FY '11	104.7	3.5	3.4%	2.4%
FY '10	87.9	3.4 ⁴	3.9%	3.1%
FY '09	65.9	3.1	4.8%	2.8%
FY '08	65.7	3.3	5.0%	3.8%
FY '07	64.9	3.3	5.0%	4.7%
Avg FY '07-'11	77.8	3.3	4.4%	3.4%

(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 State Education Fund

April 30, 2012

(The last investment held within this portfolio matured on April 25, 2012.)



Portfolio Value

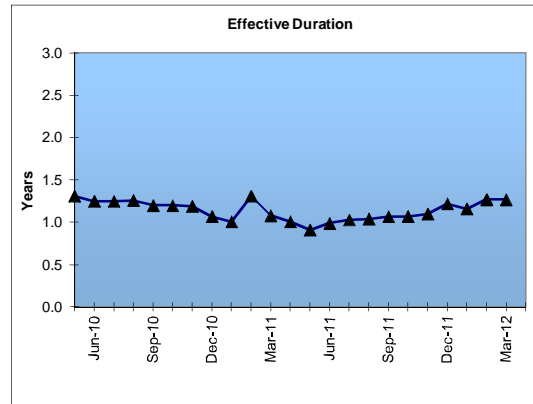
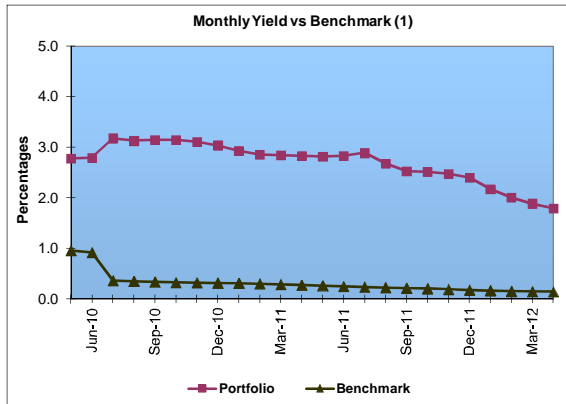
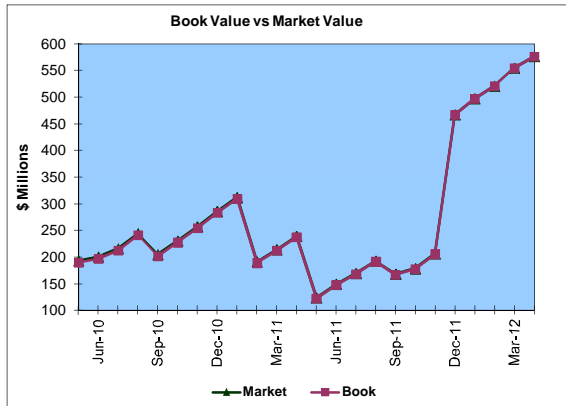
Market Value \$576.4 Million
Book Value \$576.4 Million

Yield and Effective Duration

Portfolio Book Yield 1.8%
Portfolio Effective Duration

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Corporates									0.0%
Treasuries									0.0%
Federal Agencies									0.0%
T-Pool Combined	2.1%	5.5%	83.7%	8.5%	0.2%	0.0%	0.0%	0.0%	100.0%
Total Portfolio	2.1%	5.5%	83.7%	8.5%	0.2%			0.0%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '12 YTD	302.7	4.5	1.8%	0.2%
Last 12 months	276.0	5.2	1.9%	0.2%
FY '11	207.6	5.9	2.8%	0.6%
FY '10	365.7	10.2	2.8%	0.9%
FY '09	412.5	13.4	3.2%	1.4%
FY '08	383.2	16.7	4.3%	3.1%
FY '07	272.0	13.4	4.9%	4.8%
Avg FY '07-'11	328.2	11.9	3.6%	2.2%

(1) 12 month moving average of the constant maturity yield on the 2 year Treasury note

* Effective July 2010, changed to latest 12 month average of the constant maturity yield on the 1 year Treasury note to match current investment policy.

(2) 12 month moving average of the constant maturity yield on the 2 year Treasury note at end of period

* Effective July 2010, changed to latest 12 month average of the constant maturity yield on the 1 year Treasury note to match current investment policy.