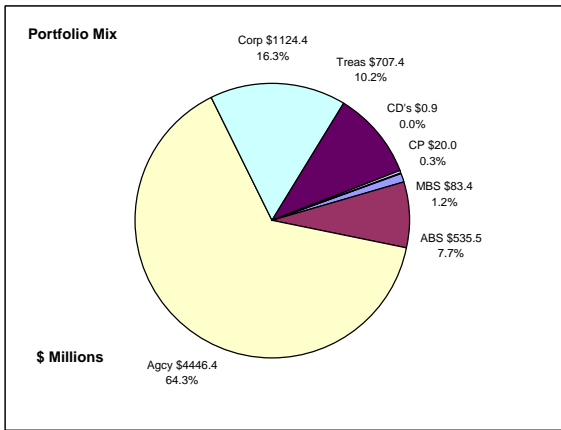


## Colorado Treasury Pool Combined September 30, 2012



### Portfolio Value

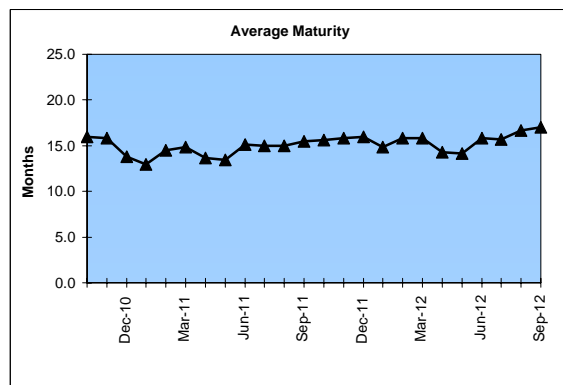
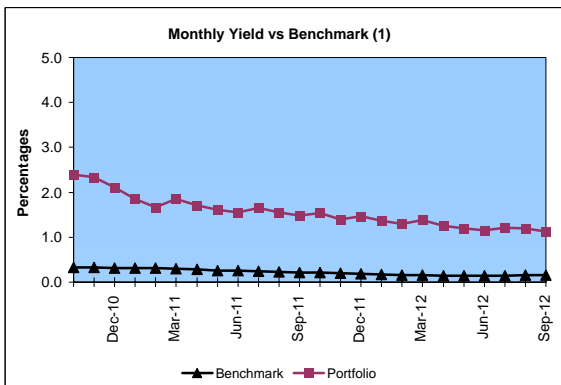
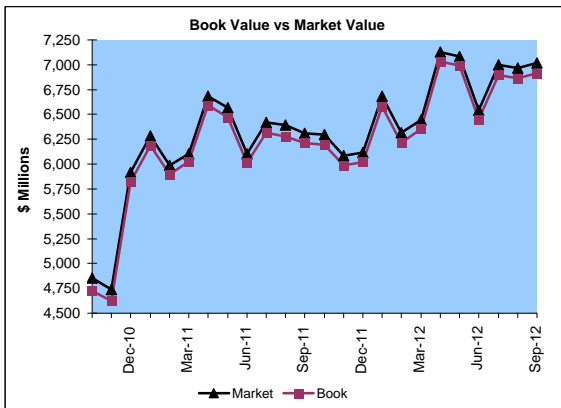
Market Value \$7,018.5 Million  
Book Value \$6,918.0 Million

### Yield and Average Maturity

Portfolio Book Yield 1.2%  
Portfolio Average Maturity 17.0 Months

### Portfolio Quality

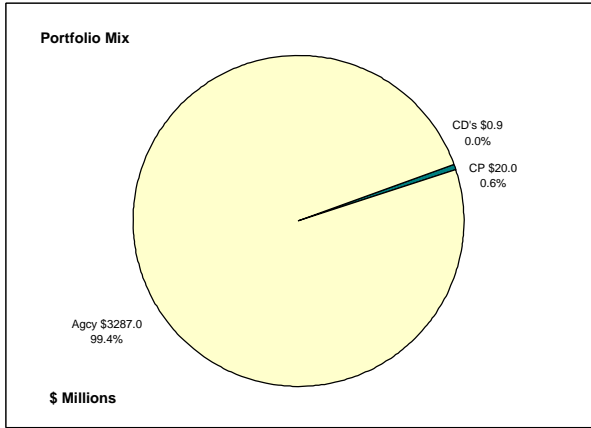
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							7.7%
Corporates		3.3%	38.3%	57.0%	1.4%				16.3%
Mortgage Securities			100.0%						1.2%
Commercial Paper	100.0%								0.3%
Treasuries			100.0%						10.2%
Federal Agencies			100.0%						64.3%
Certificates of Deposit							100.0%		0.0%
Money Market Funds									
<b>Total Portfolio</b>	0.3%	8.3%	81.9%	9.3%	0.2%		0.0%		100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '13 YTD	6,865.1	20.2	1.2%	0.2%
Last 12 months	6,600.0	85.3	1.3%	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%
FY '08	5,835.7	249.9	4.3%	3.1%
Avg FY '08-12	5,908.6	153.7	2.6%	1.0%

(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)  
September 30, 2012



**Portfolio Value**

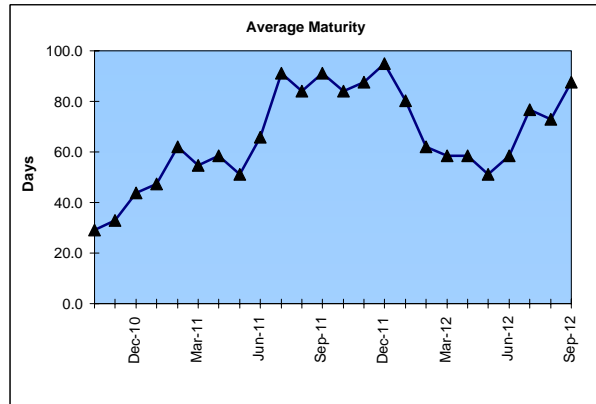
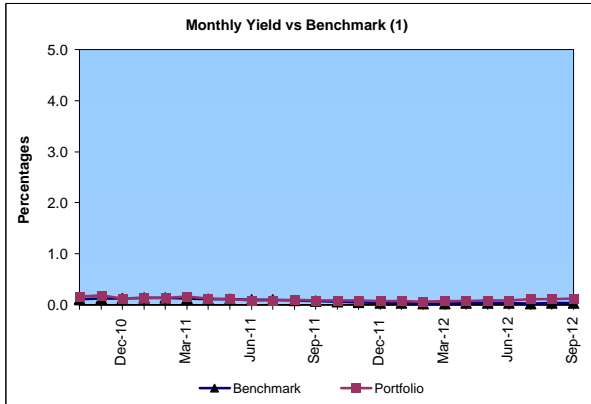
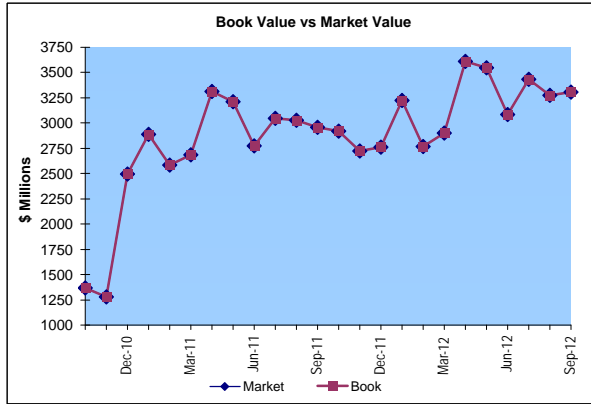
Market Value \$3,308.3 Million  
Book Value \$3,307.9 Million

**Yield and Average Maturity**

Portfolio Book Yield 0.12%  
Portfolio Average Maturity 88 Days

**Portfolio Quality**

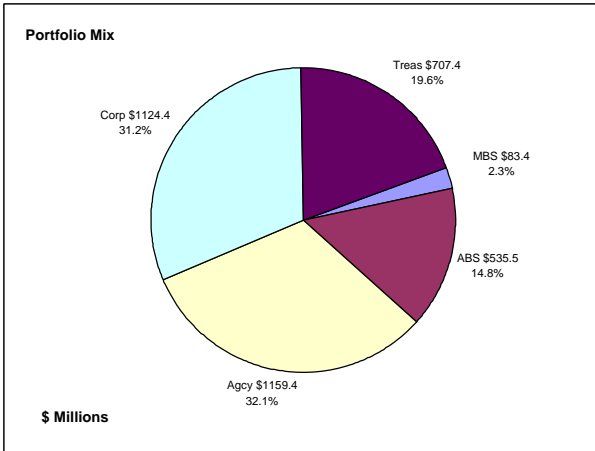
	A1 / P1	AA	Other	Portfolio Percent
Commercial Paper	100.0%			0.6%
Federal Agencies		100.0%		99.4%
Treasuries				0.0%
Certificates of Deposit			100.0%	0.0%
Money Market Funds				0.0%
<b>Total Portfolio</b>	<b>0.6%</b>	<b>99.4%</b>	<b>0.0%</b>	<b>100.0%</b>



	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '13 YTD	3,378.6	1.0	0.12%	0.04%
Last 12 months	3,229.4	2.9	0.09%	0.04%
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%
FY '08	2,895.9	114.9	4.00%	2.60%
Avg FY '08-'12	2,621.2	32.8	1.16%	0.64%

(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, 2012**



**Portfolio Value**

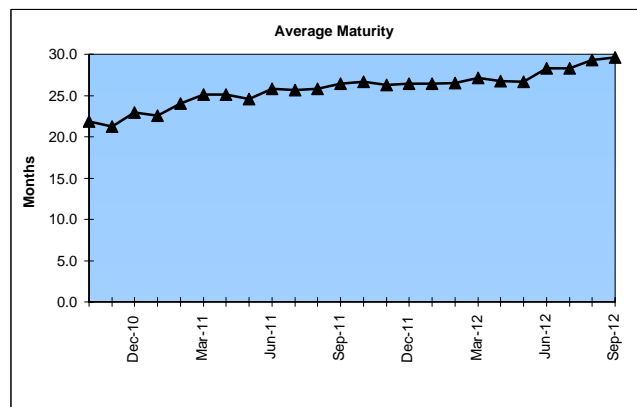
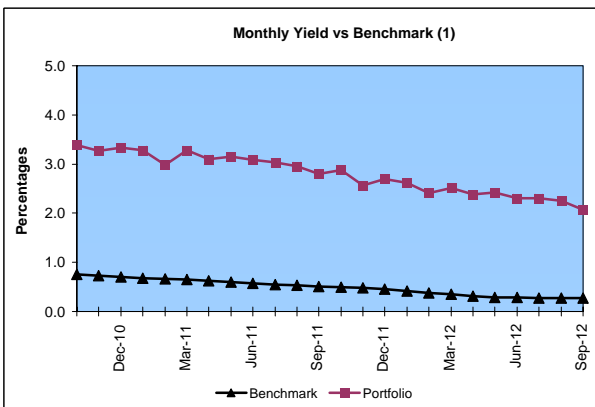
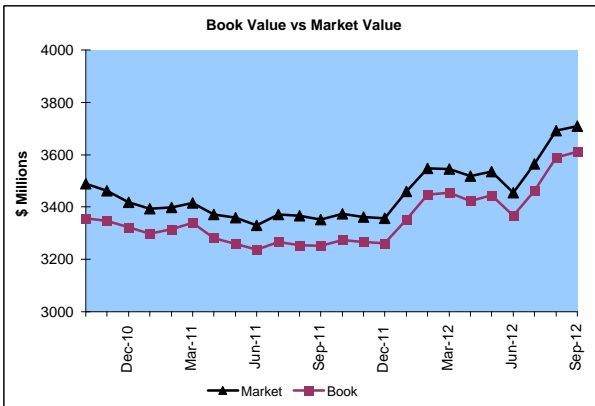
Market Value \$3,710.2 Million  
 Book Value \$3,610.1 Million

**Yield and Average Maturity**

Portfolio Book Yield 2.2%  
 Portfolio Average Maturity 29.6 Months

**Portfolio Quality**

	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed	100.0%							14.8%
Corporates	3.3%	38.3%	57.0%	1.4%				31.2%
Mortgage Securities		100.0%						2.3%
Treasuries		100.0%						19.6%
Federal Agencies		100.0%						32.1%
<b>Total Portfolio</b>	<b>15.9%</b>	<b>65.9%</b>	<b>17.8%</b>	<b>0.4%</b>				<b>100.0%</b>

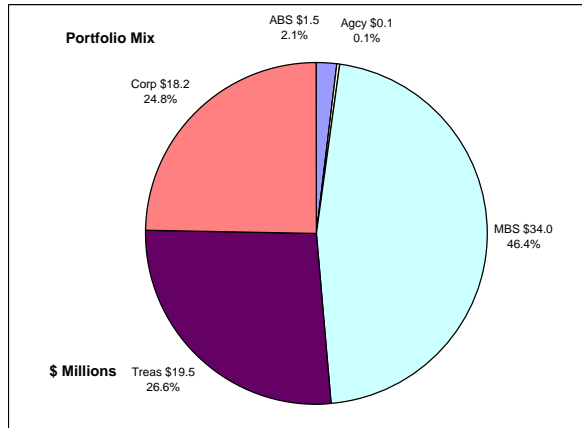


	\$ Millions			Performance
	Average Portfolio	Realized Income	Book Yield	Benchmarks (2)
FY '13 YTD	3,486.6	19.2	2.2%	0.3%
Last 12 months	3,370.6	82.4	2.4%	0.3%
FY '12	3,306.8	86.9	2.6%	0.3%
FY '11	3,363.5	109.8	3.3%	0.6%
FY '10	3,703.9	134.9 <sup>3</sup>	3.6%	0.9%
FY '09	3,123.0	138.2	4.4%	1.4%
FY '08	2,939.8	134.9	4.6%	3.1%
Avg FY '08-'12	3,287.4	120.9	3.7%	1.3%

(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, 2012



### Portfolio Value (1)

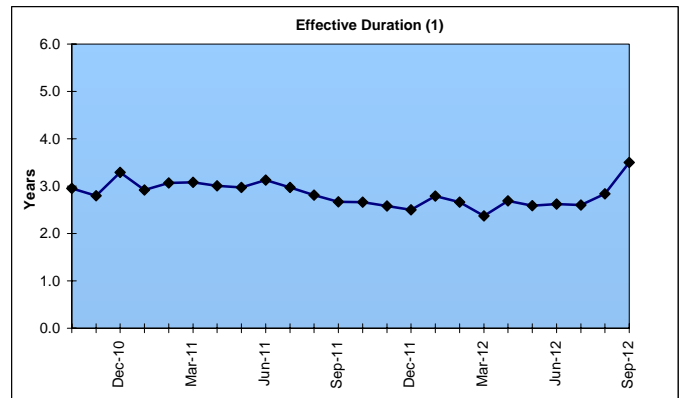
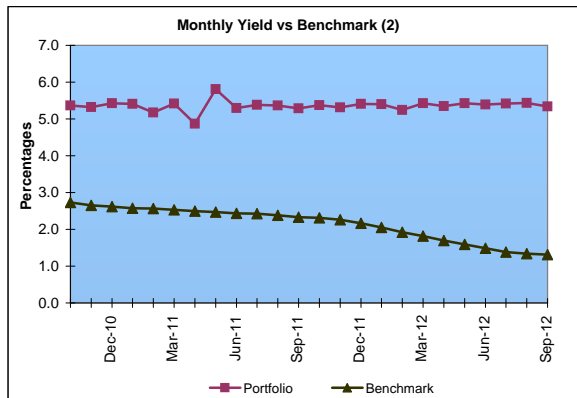
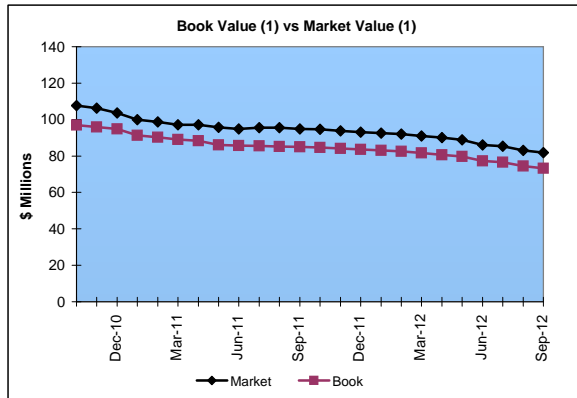
Market Value                      \$81.8 Million  
 Book Value                         \$73.3 Million

### Yield and Effective Duration

Portfolio Book Yield                5.0%  
 Portfolio Effective Duration (1)    3.5 Yrs

### Portfolio Quality (1)

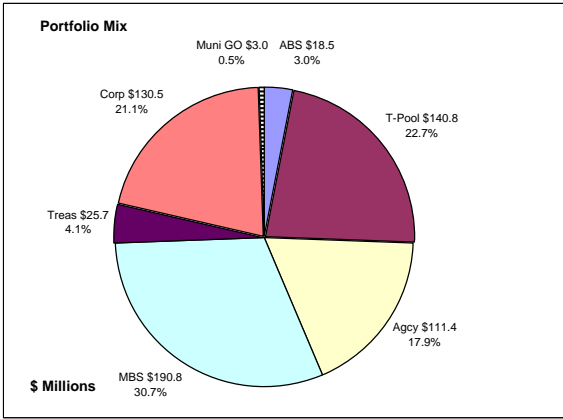
	AAA	AA	A	BBB	BB	Portfolio Percent
Asset Backed	100.0%					2.1%
Corporates	11.0%	38.5%	45.0%	5.5%		24.8%
Federal Agencies		100.0%				0.1%
Mortgage Securities		100.0%				46.4%
Treasuries		100.0%				26.6%
<b>Total Portfolio</b>	<b>4.8%</b>	<b>82.7%</b>	<b>11.2%</b>	<b>1.3%</b>		<b>100.0%</b>



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '13 YTD	81.1	1.0	5.0%	1.3%
Last 12 months	93.8	4.5	4.8%	1.3%
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	4.7%	3.1%
FY '09	163.0	7.4	4.6%	2.8%
FY '08	133.7	6.6	4.9%	3.8%
Avg FY '08-'12	128.7	6.0	4.7%	2.7%

- (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 \$.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, 2012



### Portfolio Value

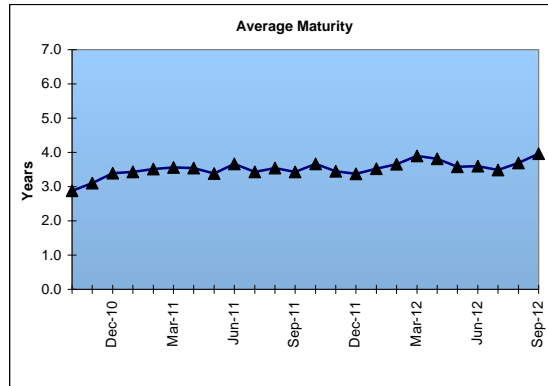
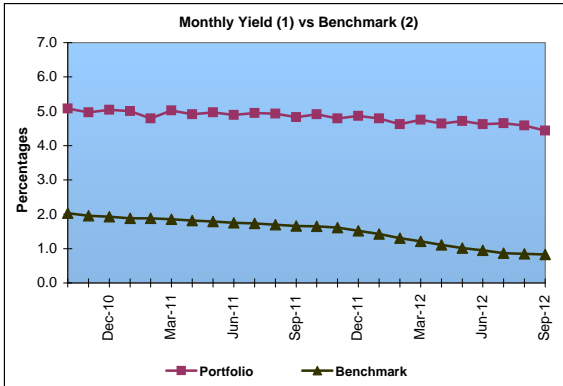
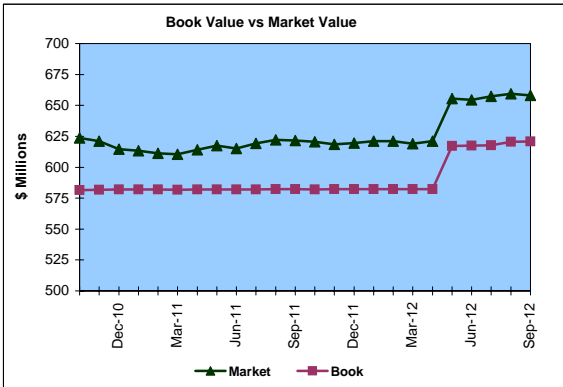
Market Value                 \$658.1 Million  
Book Value                    \$620.7 Million

### Yield and Average Maturity

Portfolio Book Yield           3.7%  
Portfolio Average Maturity   4.0 Yrs

### Portfolio Quality

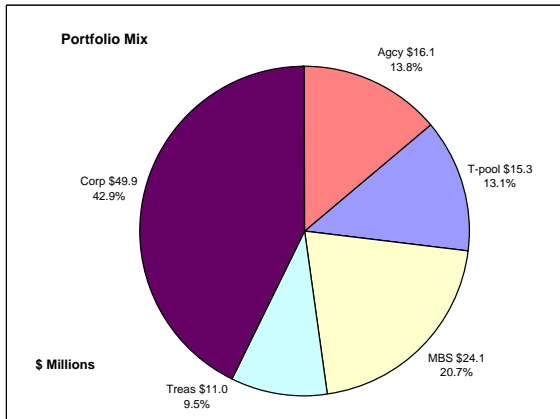
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							3.0%
Corporates		6.9%	67.9%	18.7%	6.5%				21.1%
Mortgage Securities			100.0%						30.7%
Treasuries			100.0%						4.1%
Federal Agencies			100.0%						17.9%
Muni GOs			100.0%						0.5%
T-Pool Combined	0.3%	8.3%	81.9%	9.3%	0.2%	0.0%	0.0%	0.0%	22.7%
<b>Total Portfolio</b>	<b>0.1%</b>	<b>6.3%</b>	<b>86.2%</b>	<b>6.0%</b>	<b>1.4%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>100.0%</b>



	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '13 YTD	616.6	5.7	3.7%	0.8%
Last 12 months	591.3	23.4	4.0%	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%
FY '08	519.3	27.1	5.2%	3.6%
Avg FY '08-'12	567.1	27.2	4.8%	2.2%

- (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, 2012



### Portfolio Value

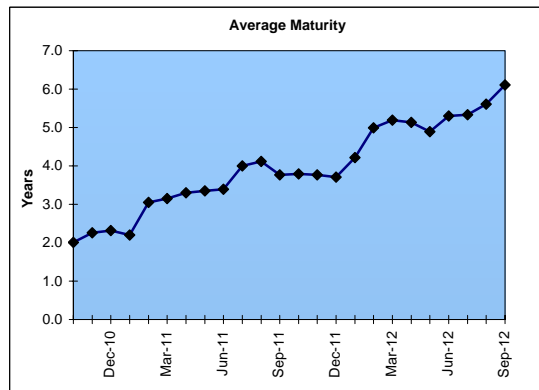
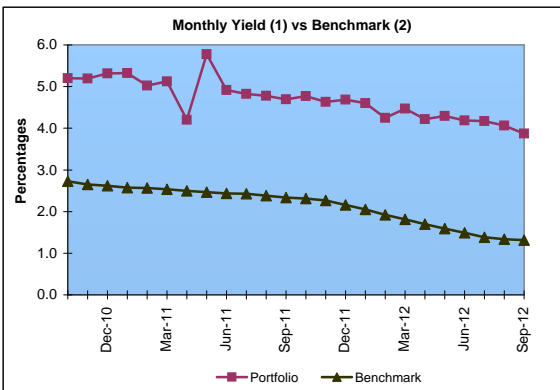
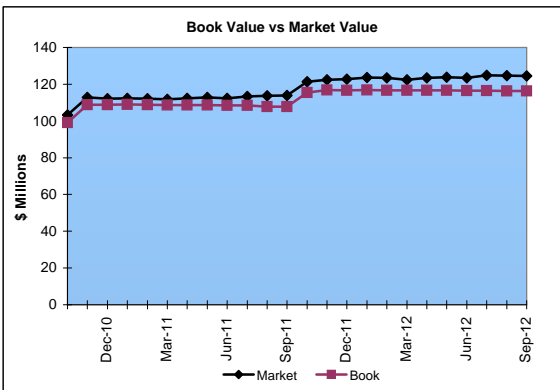
Market Value           \$124.5 Million  
Book Value             \$116.4 Million

### Yield and Average Maturity

Portfolio Book Yield       3.3%  
Portfolio Average Maturity   6.1 Yrs

### Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed									0.0%
Corporates		2.0%	23.1%	70.9%	4.0%				42.9%
Federal Agencies			100.0%						13.8%
Mortgage Securities			100.0%						20.7%
Treasuries			100.0%						9.5%
T-Pool Combined	0.3%	8.3%	81.9%	9.3%	0.2%	0.0%	0.0%	0.0%	13.1%
<b>Total Portfolio</b>	<b>0.0%</b>	<b>2.0%</b>	<b>64.6%</b>	<b>31.6%</b>	<b>1.8%</b>				<b>100.0%</b>



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '13 YTD	116.4	1.0	3.3%	1.3%
Last 12 months	116.3	3.8	3.3%	1.3%
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%
FY '08	65.7	3.3	5.0%	3.8%
Avg FY '08-'12	87.7	3.4	4.1%	2.7%

- (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 \$.2 million in losses on sale of investments in July 2009.