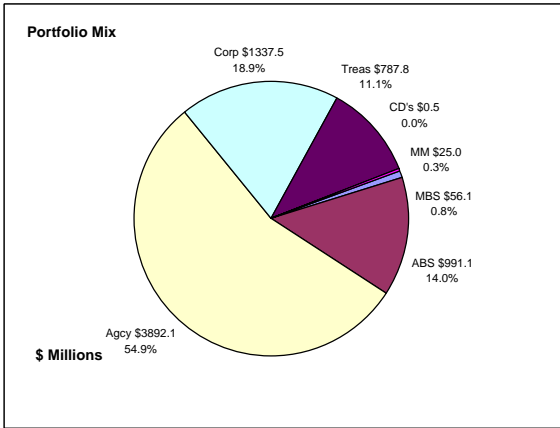


Colorado Treasury Pool Combined March 31, 2013



Portfolio Value

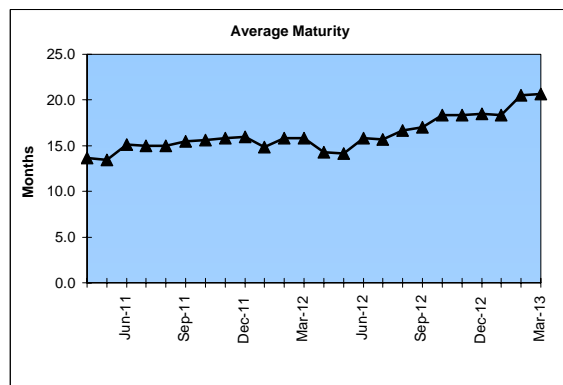
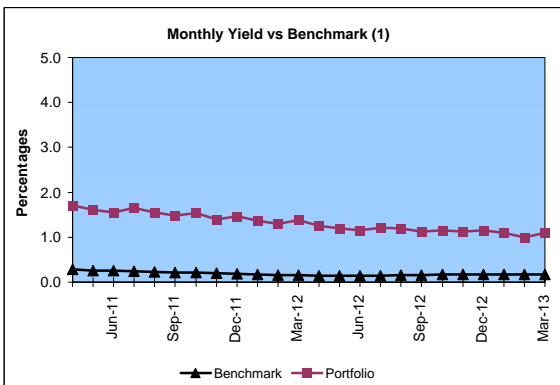
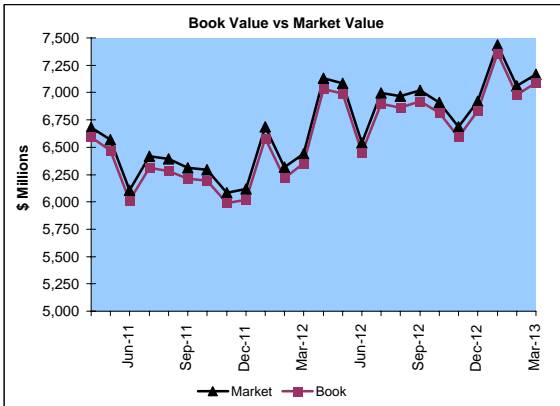
Market Value \$7,166.6 Million
Book Value \$7,090.1 Million

Yield and Average Maturity

Portfolio Book Yield 1.1%
Portfolio Average Maturity 20.6 Months

Portfolio Quality

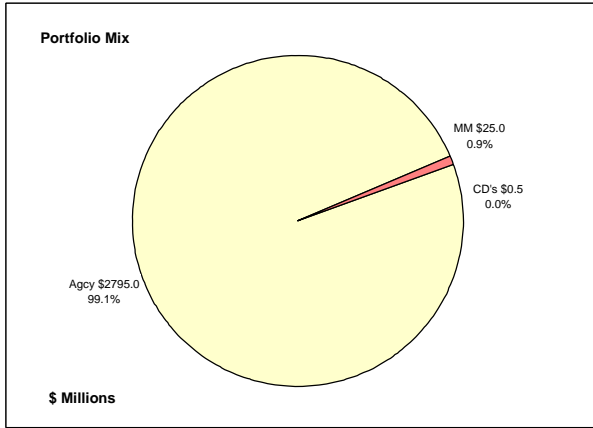
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							14.0%
Corporates		2.8%	36.3%	60.1%	0.8%				18.9%
Mortgage Securities			100.0%						0.8%
Commercial Paper									
Treasuries			100.0%						11.1%
Federal Agencies			100.0%						54.9%
Certificates of Deposit								100.0%	0.0%
Money Market Funds								100.0%	0.3%
Total Portfolio		14.5%	73.6%	11.3%	0.2%			0.4%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '13 YTD	6,985.7	59.1	1.1%	0.2%
Last 12 months	6,980.7	80.0	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%
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)
March 31, 2013



Portfolio Value

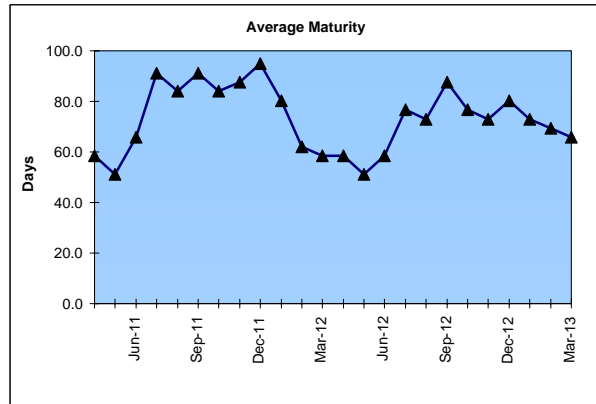
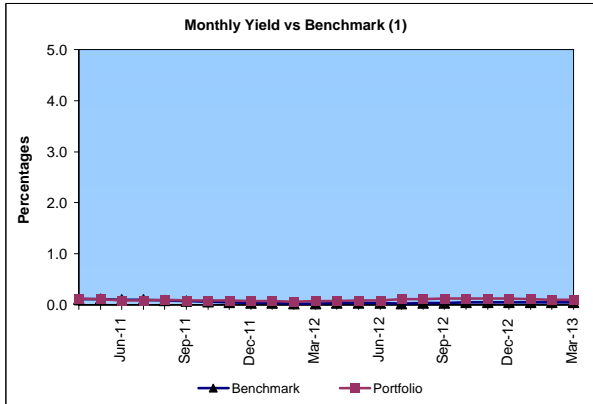
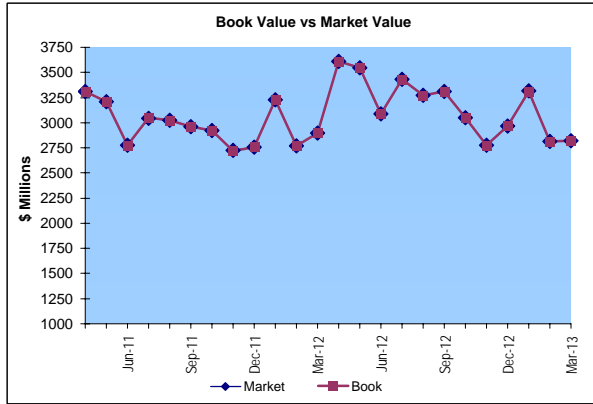
Market Value \$2,820.7 Million
 Book Value \$2,820.5 Million

Yield and Average Maturity

Portfolio Book Yield 0.11%
 Portfolio Average Maturity 66 Days

Portfolio Quality

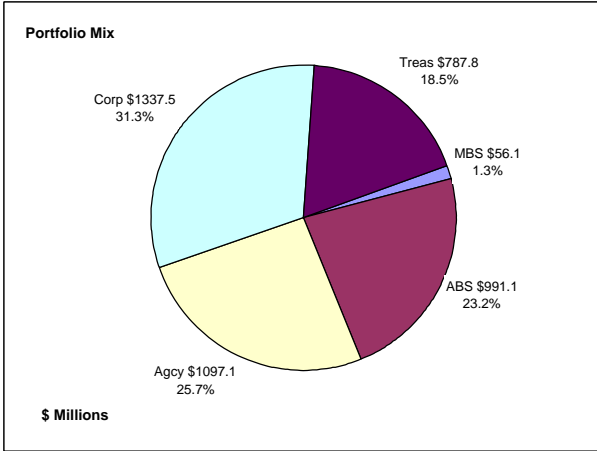
	A1 / P1	AA	Other	Portfolio Percent
Commercial Paper				0.0%
Federal Agencies		100.0%		99.1%
Treasuries				0.0%
Certificates of Deposit			100.0%	0.0%
Money Market Funds			100.0%	0.9%
Total Portfolio		99.1%	0.9%	100.0%



	\$ Millions		Book	Performance
	Average Portfolio	Realized Income	Yield	Benchmarks (2)
FY '13 YTD	3,207.0	2.8	0.11%	0.06%
Last 12 months	3,297.0	3.5	0.11%	0.06%
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)
March 31, 2013



Portfolio Value

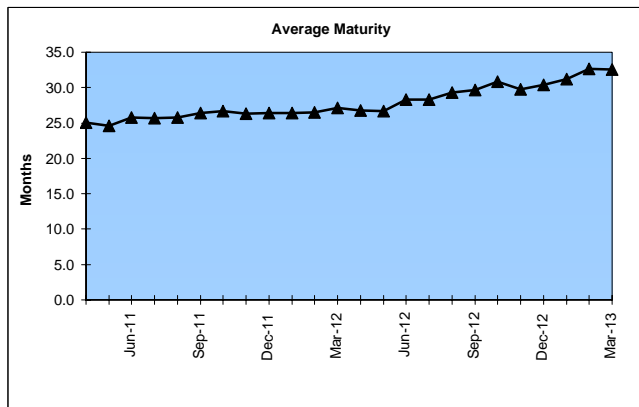
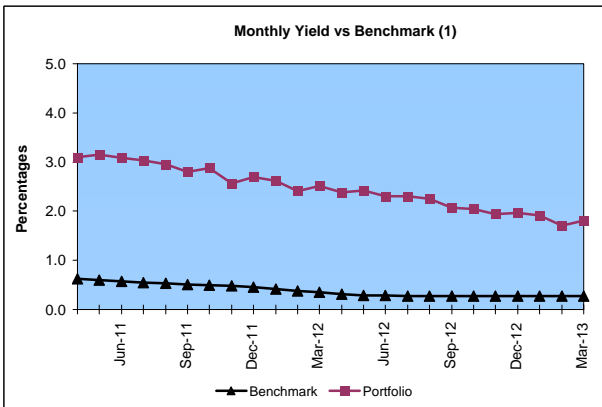
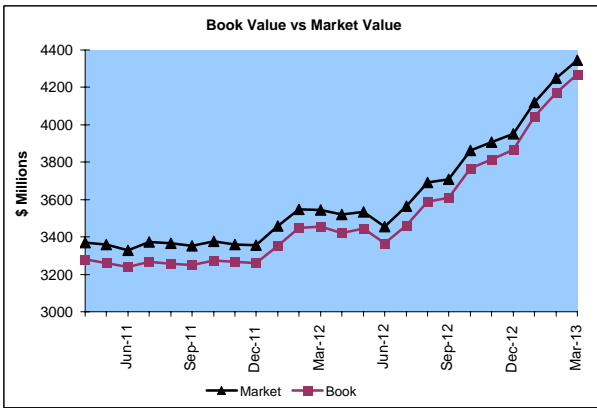
Market Value \$4,345.9 Million
 Book Value \$4,269.6 Million

Yield and Average Maturity

Portfolio Book Yield 2.0%
 Portfolio Average Maturity 32.5 Months

Portfolio Quality

	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed	100.0%							23.2%
Corporates	2.8%	36.3%	60.1%	0.8%				31.3%
Mortgage Securities		100.0%						1.3%
Treasuries		100.0%						18.5%
Federal Agencies		100.0%						25.7%
Total Portfolio	24.1%	56.8%	18.8%	0.3%				100.0%

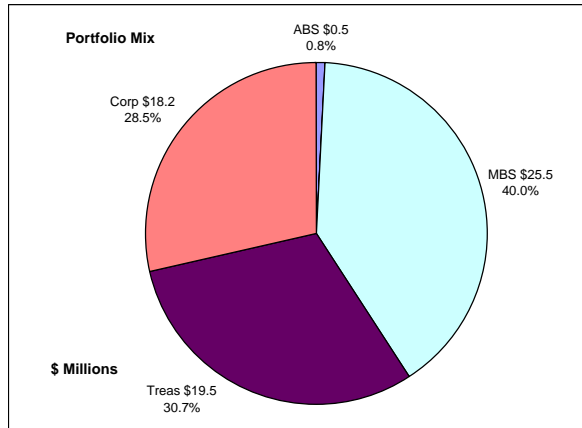


	\$ Millions			Performance
	Average Portfolio	Realized Income	Book Yield	Benchmarks (2)
FY '13 YTD	3,778.7	56.3	2.0%	0.3%
Last 12 months	3,683.7	76.5	2.1%	0.3%
FY '12	3,306.8	86.9	2.6%	0.3%
FY '11	3,363.5	109.8	3.3%	0.6%
FY '10	3,703.9	134.9 ³	3.6%	0.9%
FY '09	3,123.0	138.2	4.4%	1.4%
FY '08	2,939.8	134.9	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

March 31, 2013



Portfolio Value (1)

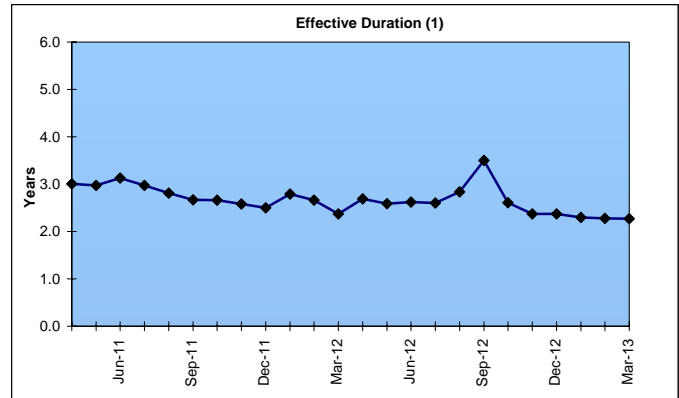
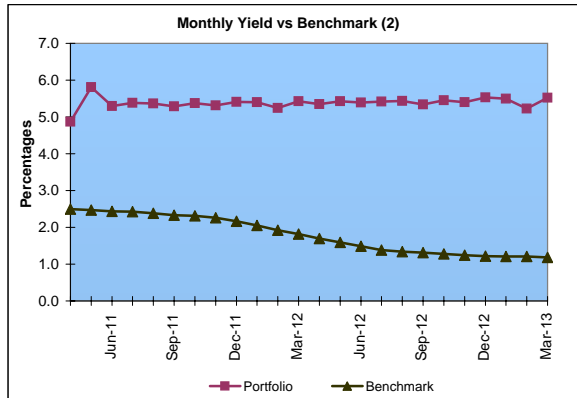
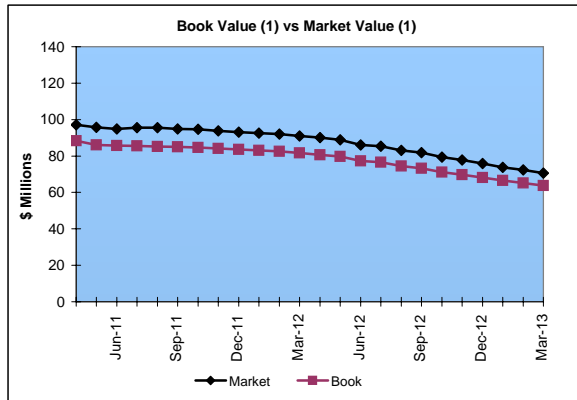
Market Value \$70.6 Million
Book Value \$63.7 Million

Yield and Effective Duration

Portfolio Book Yield 4.5%
Portfolio Effective Duration (1) 2.3 Yrs

Portfolio Quality (1)

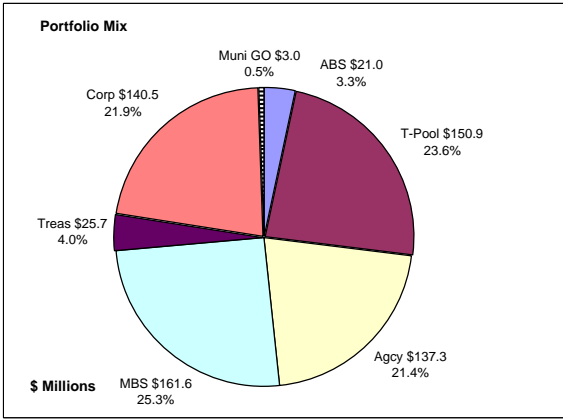
	AAA	AA	A	BBB	BB	Portfolio Percent
Asset Backed	100.0%					0.8%
Corporates	11.0%	38.5%	45.0%	5.5%		28.5%
Federal Agencies						0.0%
Mortgage Securities		100.0%				40.0%
Treasuries		100.0%				30.7%
Total Portfolio	3.9%	81.6%	12.9%	1.6%		100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '13 YTD	88.9	3.0	4.5%	1.2%
Last 12 months	90.5	4.1	4.5%	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	4.7%	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 March 31, 2013



Portfolio Value

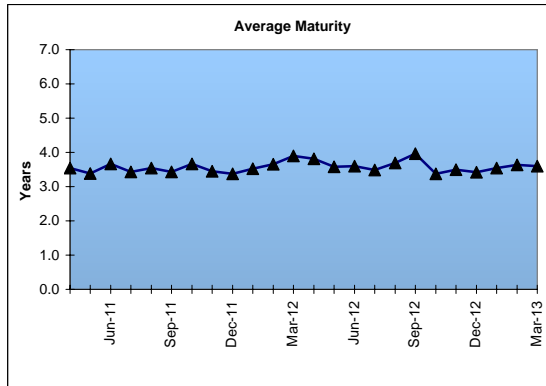
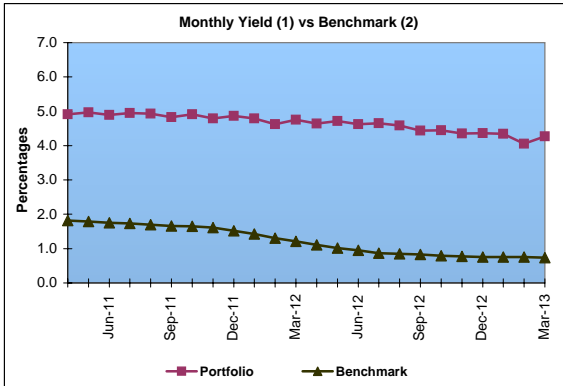
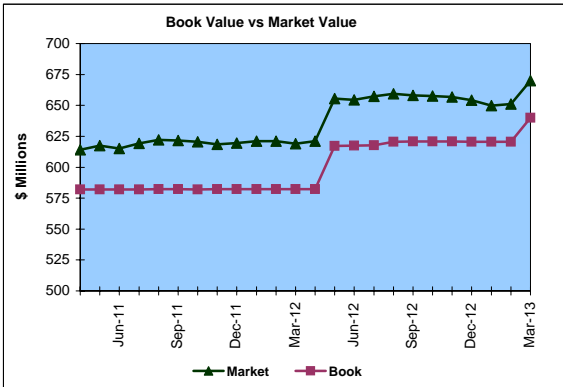
Market Value \$670.0 Million
Book Value \$640.0 Million

Yield and Average Maturity

Portfolio Book Yield 3.6%
Portfolio Average Maturity 3.6 Yrs

Portfolio Quality

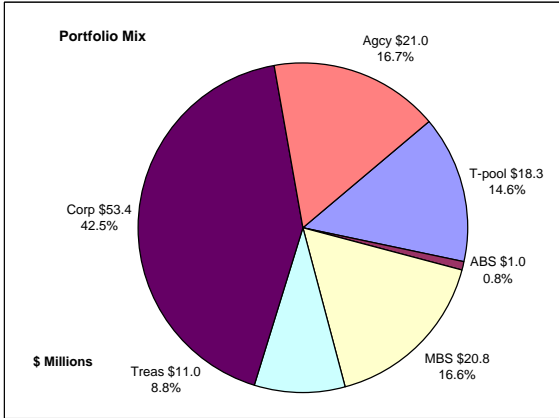
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							3.3%
Corporates		7.8%	71.0%	15.2%	6.0%				21.9%
Mortgage Securities			100.0%						25.3%
Treasuries			100.0%						4.0%
Federal Agencies			100.0%						21.4%
Muni GOs			100.0%						0.5%
T-Pool Combined	0.0%	14.5%	73.6%	11.3%	0.2%	0.0%	0.0%	0.4%	23.6%
Total Portfolio		8.4%	84.1%	6.0%	1.4%			0.1%	100.0%



	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '13 YTD	617.9	16.9	3.6%	0.7%
Last 12 months	610.6	22.6	3.7%	0.7%
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 March 31, 2013



Portfolio Value

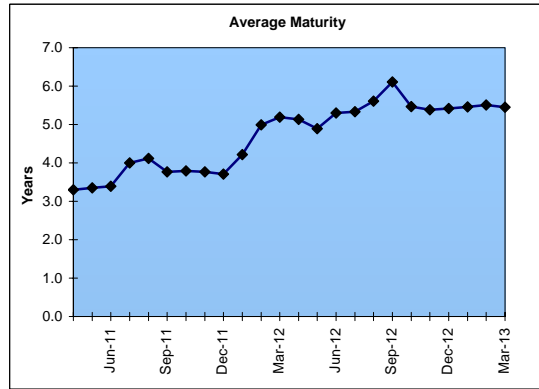
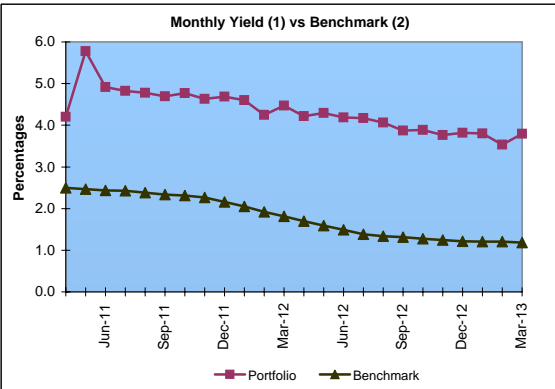
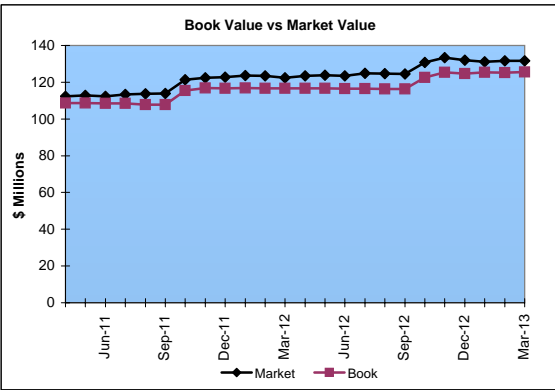
Market Value \$131.7 Million
Book Value \$125.5 Million

Yield and Average Maturity

Portfolio Book Yield 3.4%
Portfolio Average Maturity 5.5 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed			100.0%						0.8%
Corporates		1.9%	22.5%	71.9%	3.7%				42.5%
Federal Agencies			100.0%						16.7%
Mortgage Securities			100.0%						16.6%
Treasuries			100.0%						8.8%
T-Pool Combined	0.0%	14.5%	73.6%	11.3%	0.2%	0.0%	0.0%	0.4%	14.6%
Total Portfolio		3.7%	62.4%	32.2%	1.6%			0.1%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '13 YTD	121.8	3.1	3.4%	1.2%
Last 12 months	120.5	4.0	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%
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.