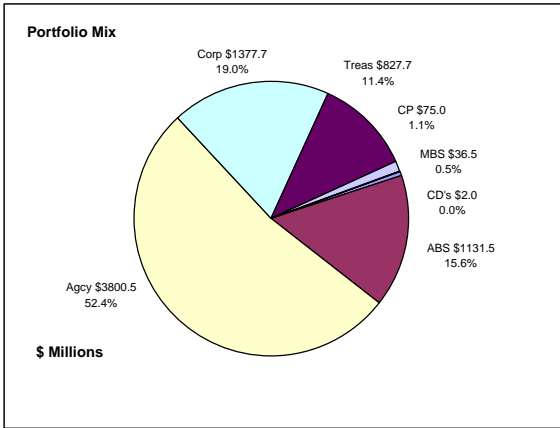


Colorado Treasury Pool Combined June 30, 2013



Portfolio Value

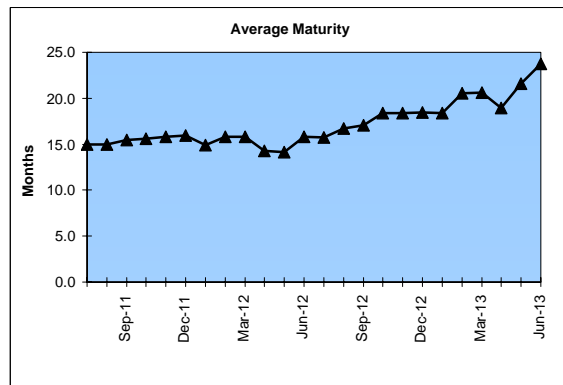
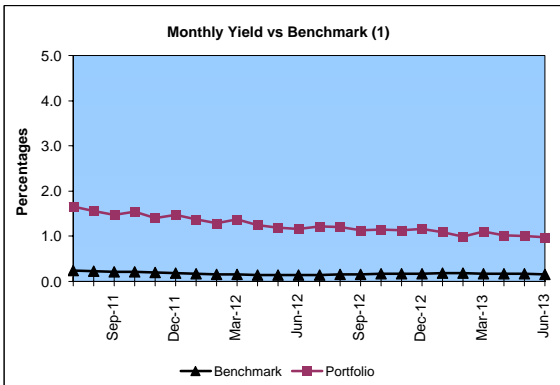
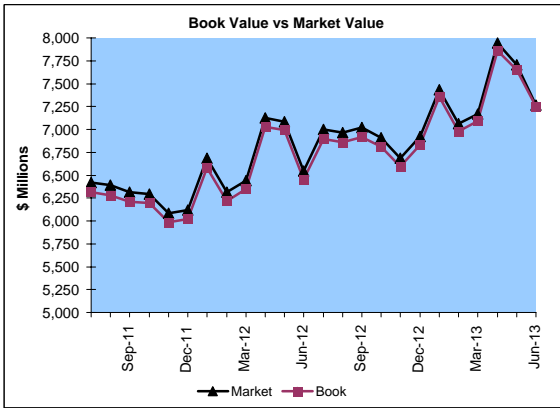
Market Value \$7,262.8 Million
Book Value \$7,250.9 Million

Yield and Average Maturity

Portfolio Book Yield 1.1%
Portfolio Average Maturity 23.8 Months

Portfolio Quality

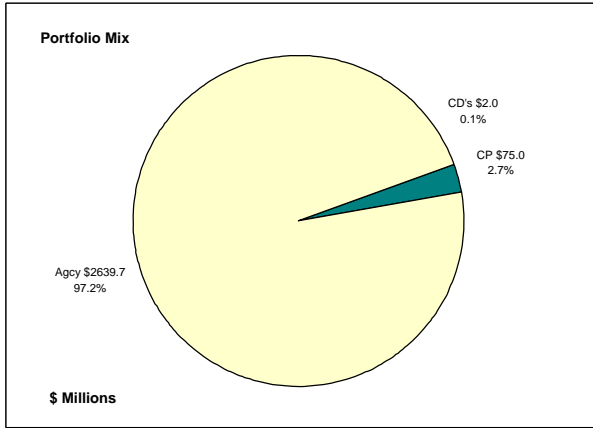
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							15.6%
Corporates		3.4%	38.0%	55.6%	3.0%				19.0%
Mortgage Securities			100.0%						0.5%
Commercial Paper	100.0%								1.1%
Treasuries			100.0%						11.4%
Federal Agencies			100.0%						52.4%
Certificates of Deposit							100.0%		0.0%
Money Market Funds									
Total Portfolio	1.0%	16.2%	71.6%	10.6%	0.6%			0.0%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '13 YTD	7,157.7	78.3	1.1%	0.2%
Last 12 months	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%
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)
June 30, 2013



Portfolio Value

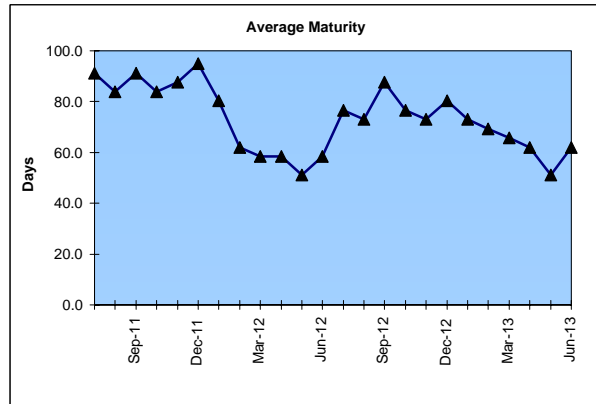
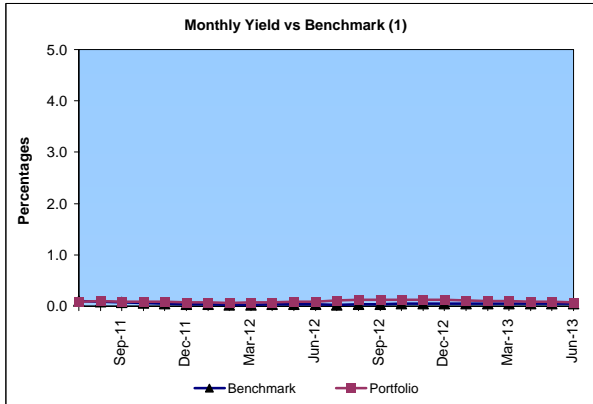
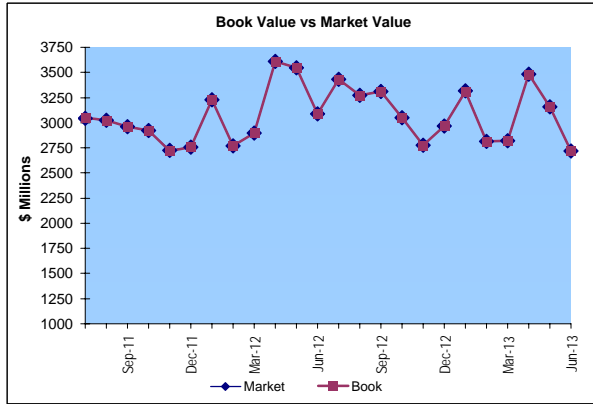
Market Value \$2,716.8 Million
 Book Value \$2,716.7 Million

Yield and Average Maturity

Portfolio Book Yield 0.11%
 Portfolio Average Maturity 62 Days

Portfolio Quality

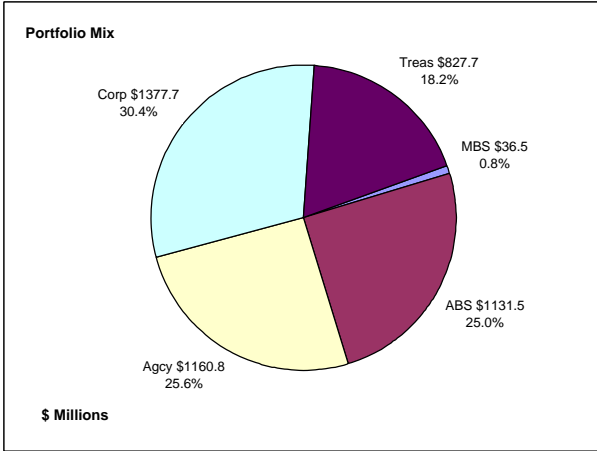
	A1 / P1	AA	Other	Portfolio Percent
Commercial Paper	100.0%			2.7%
Federal Agencies		100.0%		97.2%
Treasuries				0.0%
Certificates of Deposit			100.0%	0.1%
Money Market Funds				0.0%
Total Portfolio	2.7%	97.2%	0.1%	100.0%



	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '13 YTD	3,223.2	3.5	0.11%	0.05%
Last 12 months	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%
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)
June 30, 2013



Portfolio Value

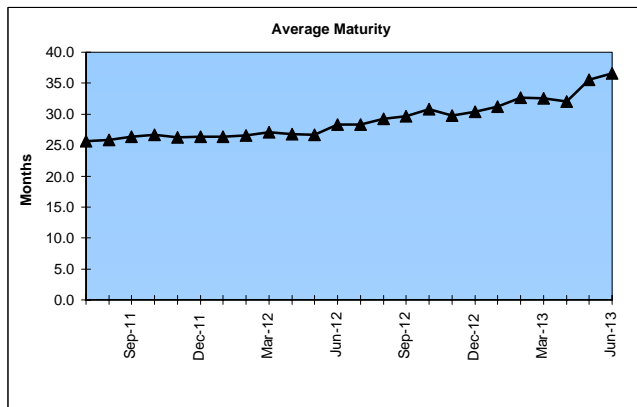
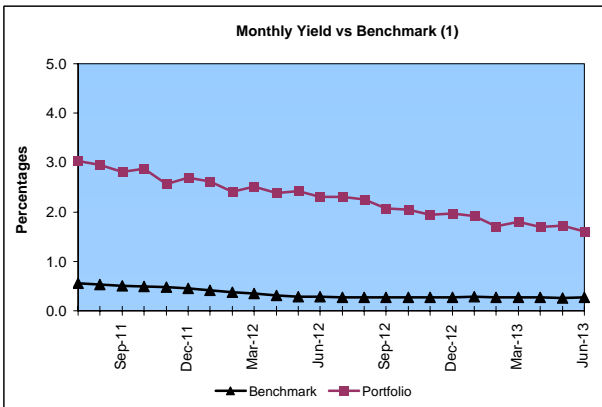
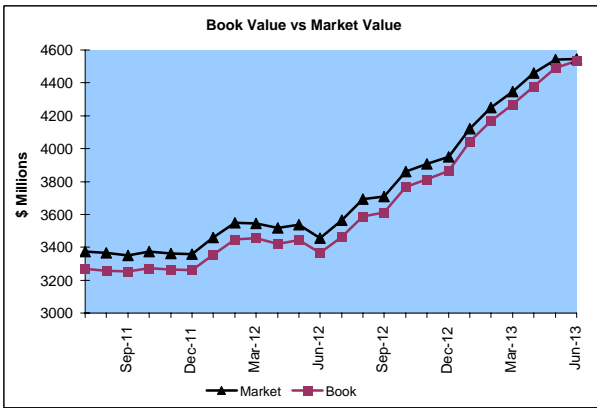
Market Value \$4,546.0 Million
Book Value \$4,534.2 Million

Yield and Average Maturity

Portfolio Book Yield 1.9%
Portfolio Average Maturity 36.6 Months

Portfolio Quality

	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed	100.0%							25.0%
Corporates	3.4%	38.0%	55.6%	3.0%				30.4%
Mortgage Securities		100.0%						0.8%
Treasuries		100.0%						18.2%
Federal Agencies		100.0%						25.6%
Total Portfolio	26.0%	56.2%	16.9%	0.9%				100.0%

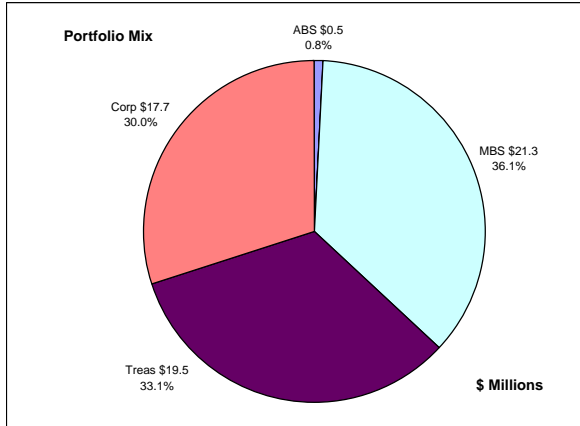


	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '13 YTD	3,934.5	74.8	1.9%	0.3%
Last 12 months	3,934.5	74.8	1.9%	0.3%
FY '12	3,306.8	86.9	2.6%	0.3%
FY '11	3,363.5	109.8	3.3%	0.6%
FY '10	3,703.9	134.9 ³	3.6%	0.9%
FY '09	3,123.0	138.2	4.4%	1.4%
FY '08	2,939.8	134.9	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

June 30, 2013



Portfolio Value (1)

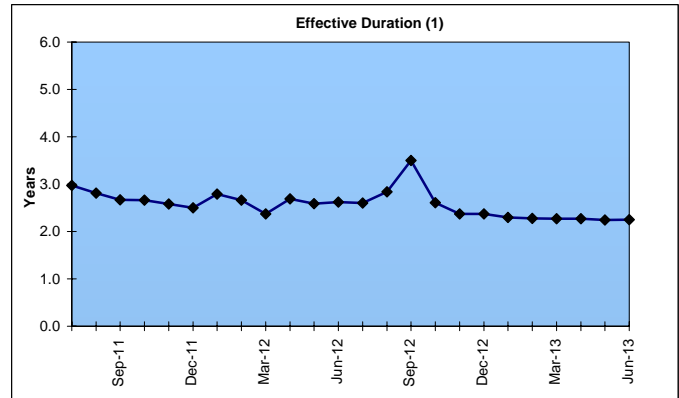
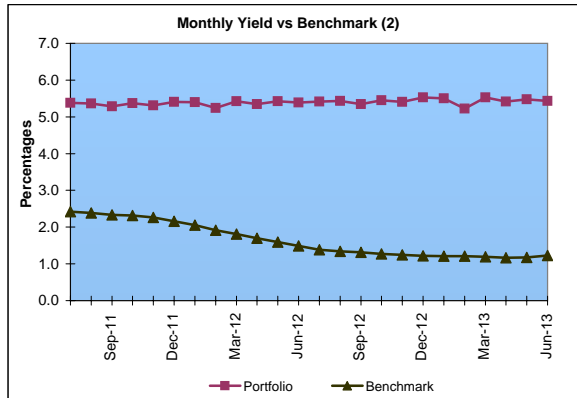
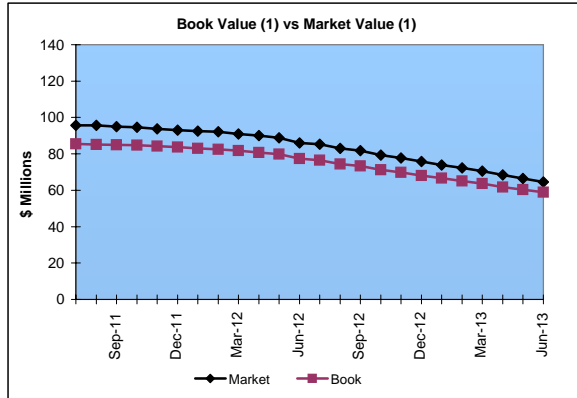
Market Value \$64.6 Million
Book Value \$59.0 Million

Yield and Effective Duration

Portfolio Book Yield 4.3%
Portfolio Effective Duration (1) 2.3 Yrs

Portfolio Quality (1)

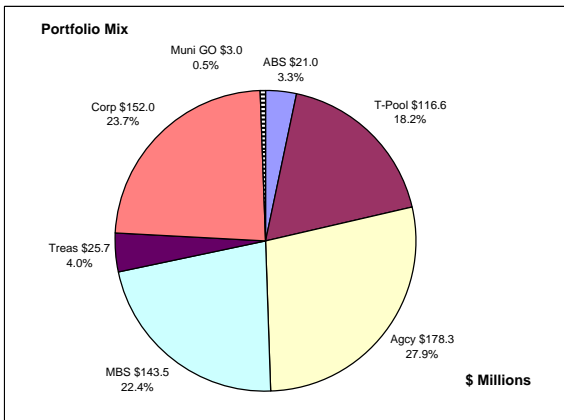
	AAA	AA	A	BBB	BB	Portfolio Percent
Asset Backed	100.0%					0.8%
Corporates	11.3%	39.5%	43.5%	5.7%		30.0%
Federal Agencies						0.0%
Mortgage Securities		100.0%				36.1%
Treasuries		100.0%				33.1%
Total Portfolio	4.2%	81.0%	13.1%	1.7%		100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '13 YTD	89.7	3.9	4.3%	1.2%
Last 12 months	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	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 June 30, 2013



Portfolio Value

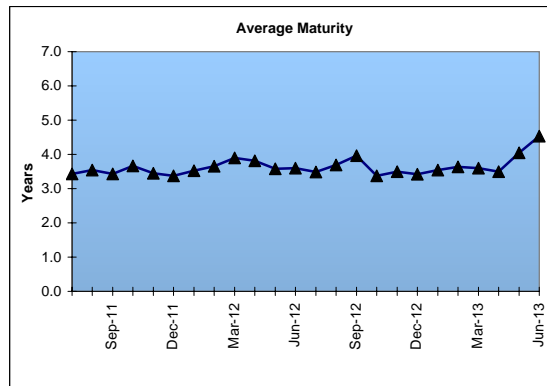
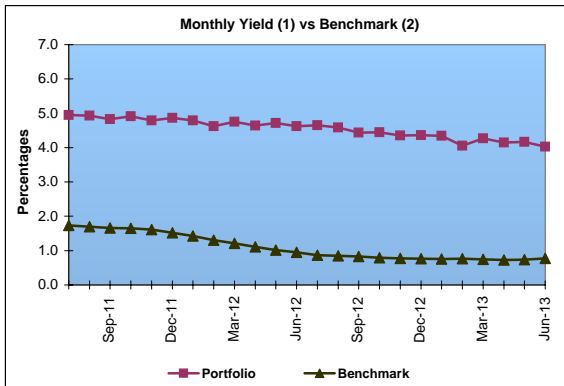
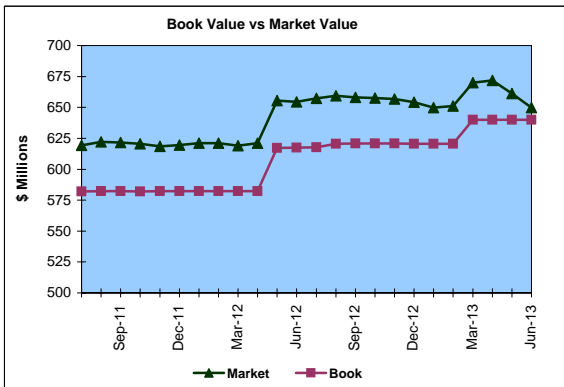
Market Value \$649.7 Million
Book Value \$640.1 Million

Yield and Average Maturity

Portfolio Book Yield 3.6%
Portfolio Average Maturity 4.5 Yrs

Portfolio Quality

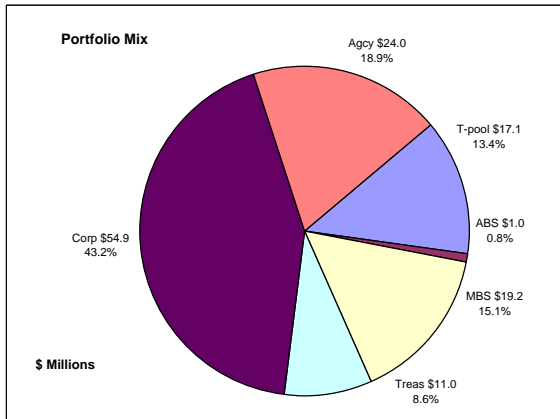
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							3.3%
Corporates		7.2%	74.7%	14.1%	4.0%				23.7%
Mortgage Securities									22.4%
Treasuries			100.0%						4.0%
Federal Agencies			100.0%						27.9%
Muni GOs									0.5%
T-Pool Combined	1.0%	16.2%	71.6%	10.6%	0.6%	0.0%	0.0%	0.0%	18.2%
Total Portfolio	0.2%	7.9%	85.1%	5.3%	1.0%			0.5%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '13 YTD	622.2	22.4	3.6%	0.8%
Last 12 months	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%
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 June 30, 2013



Portfolio Value

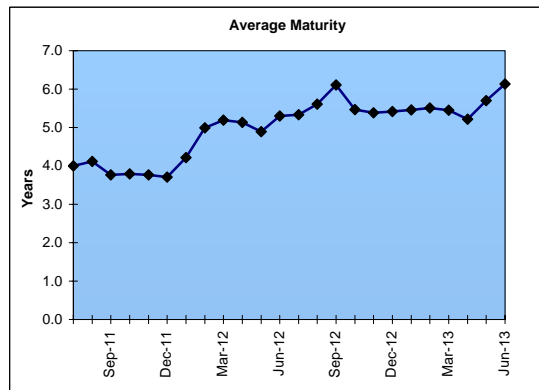
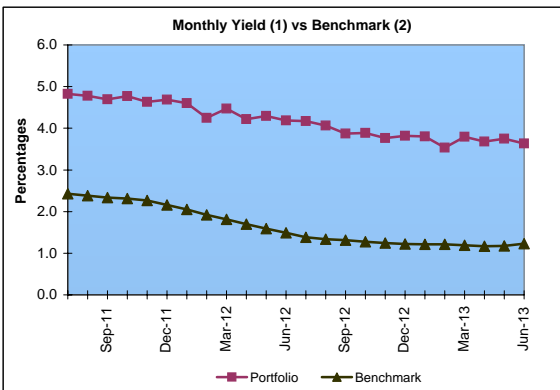
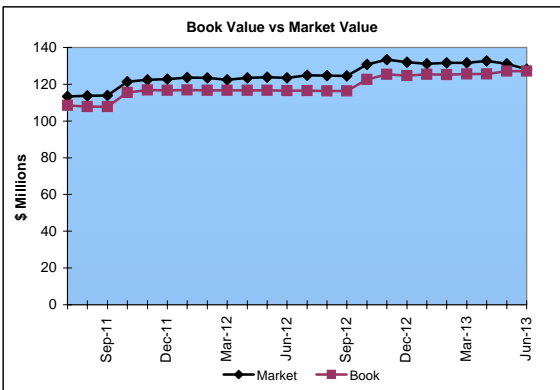
Market Value \$128.2 Million
Book Value \$127.2 Million

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									100.0%
Corporates		1.8%	25.5%	69.0%	3.7%				43.2%
Federal Agencies			100.0%						18.9%
Mortgage Securities			100.0%						15.1%
Treasuries			100.0%						8.6%
T-Pool Combined	1.0%	16.2%	71.6%	10.6%	0.6%	0.0%	0.0%	0.0%	13.4%
Total Portfolio	0.1%	3.8%	63.2%	31.2%	1.7%			0.0%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '13 YTD	122.9	4.1	3.3%	1.2%
Last 12 months	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%
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.