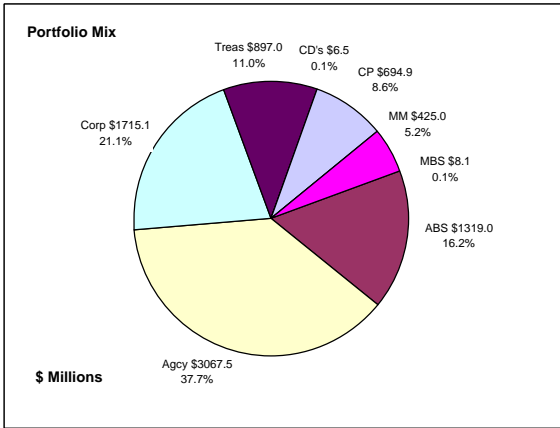


## Colorado Treasury Pool Combined September 30, 2015



### Portfolio Value

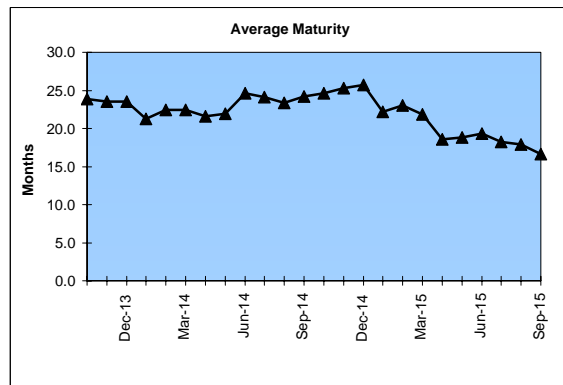
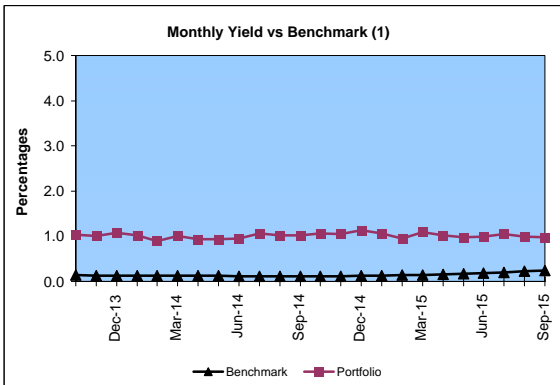
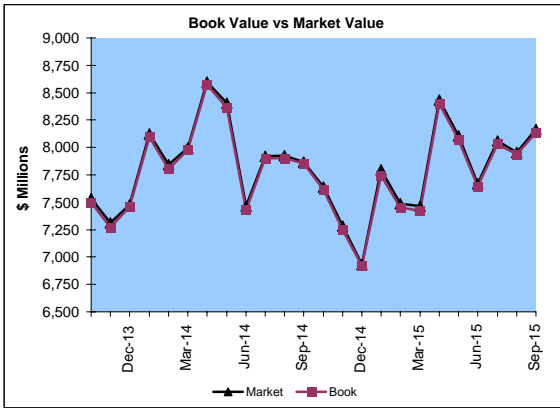
Market Value           \$8,165.0 Million  
Book Value             \$8,133.1 Million

### Yield and Average Maturity

Portfolio Book Yield       1.0%  
Portfolio Average Maturity   16.7 Months

### Portfolio Quality

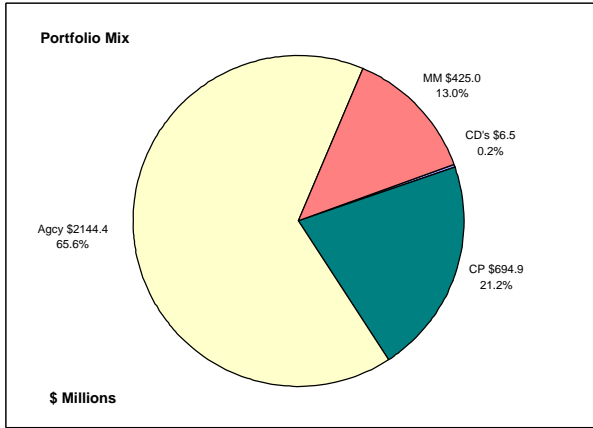
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							16.2%
Corporates		6.2%	37.8%	49.4%	5.7%	0.9%			21.1%
Mortgage Securities			100.0%						0.1%
Commercial Paper	100.0%								8.6%
Treasuries			100.0%						11.0%
Federal Agencies			98.9%	1.1%					37.7%
Certificates of Deposit								100.0%	0.1%
Money Market Funds								100.0%	5.2%
<b>Total Portfolio</b>	<b>8.6%</b>	<b>17.5%</b>	<b>56.4%</b>	<b>10.8%</b>	<b>1.2%</b>	<b>0.2%</b>	<b>5.3%</b>	<b>100.0%</b>	



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '16 YTD	7,573.4	19.1	1.0%	0.2%
Last 12 months	7,601.7	78.1	1.0%	0.2%
FY '15	7,661.9	79.2	1.0%	0.2%
FY '14	7,842.0	77.4	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%
Avg FY '11-15	6,964.5	87.5	1.3%	0.2%

(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

**Colorado Treasury Cash**  
(0 - 1 year maturities)  
September 30, 2015



**Portfolio Value**

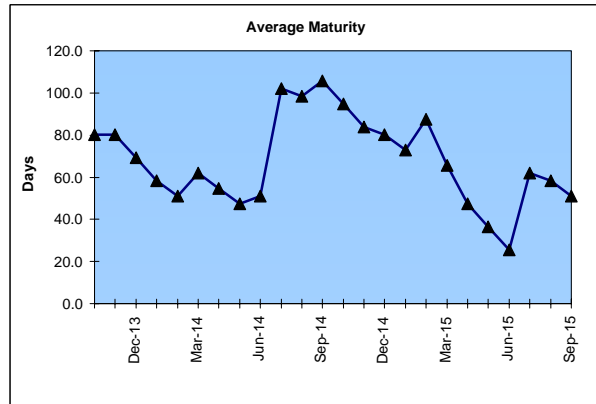
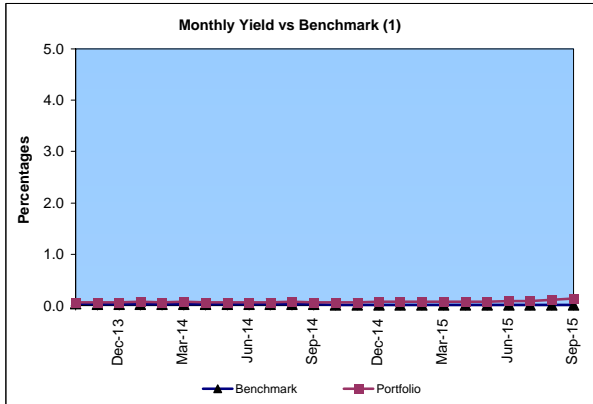
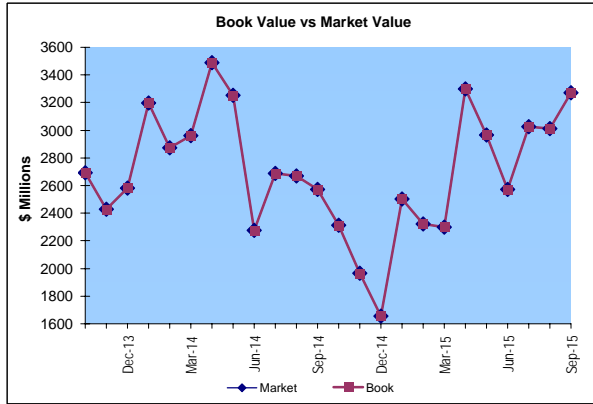
Market Value \$3,270.9 Million  
Book Value \$3,270.8 Million

**Yield and Average Maturity**

Portfolio Book Yield 0.11%  
Portfolio Average Maturity 51 Days

**Portfolio Quality**

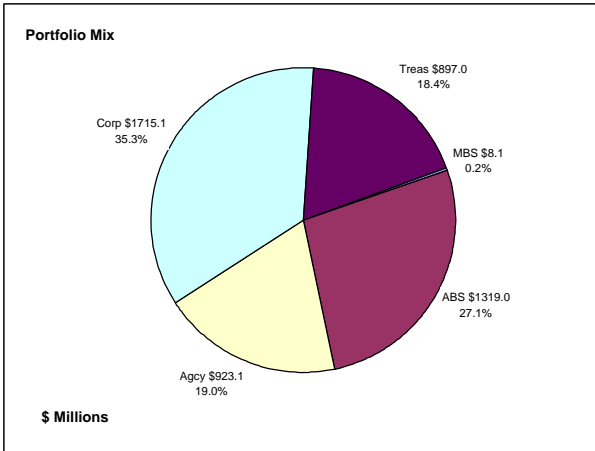
	A1 / P1	AA	Other	Portfolio Percent
Commercial Paper	100.0%			21.2%
Federal Agencies		100.0%		65.6%
Corporates				0.0%
Certificates of Deposit			100.0%	0.2%
Money Market Funds			100.0%	13.0%
<b>Total Portfolio</b>	<b>21.2%</b>	<b>65.6%</b>	<b>13.2%</b>	<b>100.0%</b>



	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '16 YTD	2,619.9	0.7	0.11%	0.01%
Last 12 months	2,475.0	2.1	0.08%	0.01%
FY '15	2,467.4	1.8	0.07%	0.01%
FY '14	2,970.8	2.0	0.07%	0.03%
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%
Avg FY '11-'15	2,830.4	2.6	0.09%	0.04%

(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, 2015



### Portfolio Value

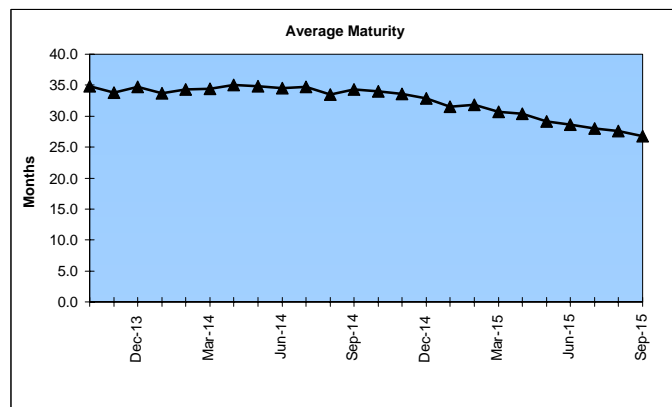
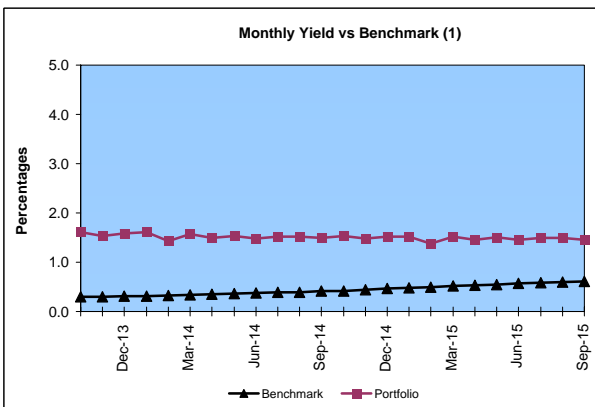
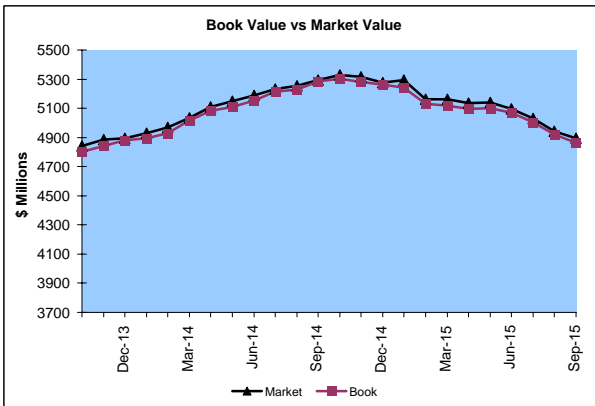
Market Value                      \$4,894.1 Million  
Book Value                         \$4,862.3 Million

### Yield and Average Maturity

Portfolio Book Yield                      1.5%  
Portfolio Average Maturity                26.8 Months

### Portfolio Quality

	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed	100.0%							27.1%
Corporates	6.2%	37.8%	49.4%	5.7%	0.9%			35.3%
Mortgage Securities		100.0%						0.2%
Treasuries		100.0%						18.4%
Federal Agencies		96.4%	3.6%					19.0%
<b>Total Portfolio</b>	<b>29.3%</b>	<b>50.3%</b>	<b>18.1%</b>	<b>2.0%</b>	<b>0.3%</b>			<b>100.0%</b>

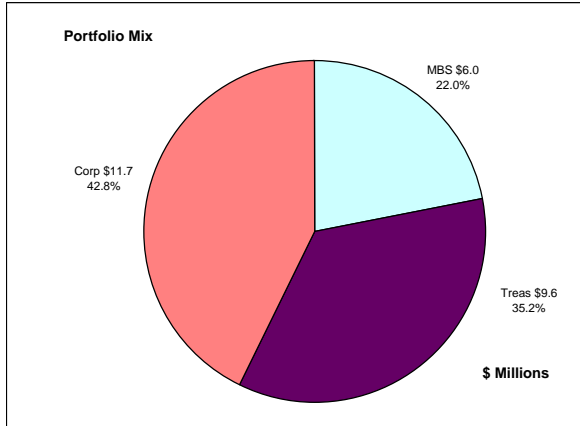


	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '16 YTD	4,953.5	18.3	1.5%	0.6%
Last 12 months	5,126.7	76.0	1.5%	0.6%
FY '15	5,194.5	77.4	1.5%	0.6%
FY '14	4,871.2	75.4	1.6%	0.4%
FY '13	3,934.5	74.8	1.9%	0.3%
FY '12	3,306.8	86.9	2.6%	0.3%
FY '11	3,363.5	109.8	3.3%	0.6%
Avg FY '11-'15	4,134.1	84.8	2.2%	0.4%

(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

# Colorado Major Medical Insurance Fund

## September 30, 2015



### Portfolio Value (1)

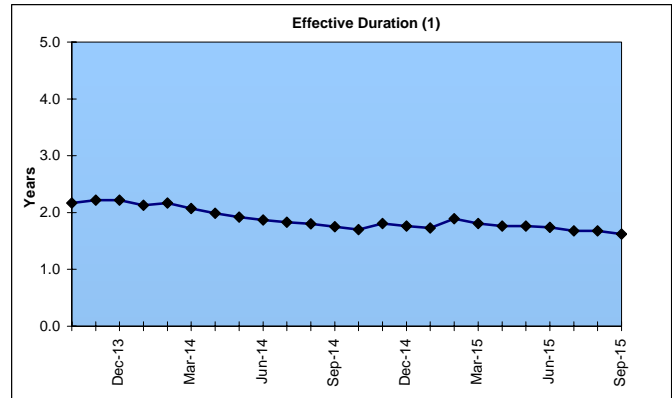
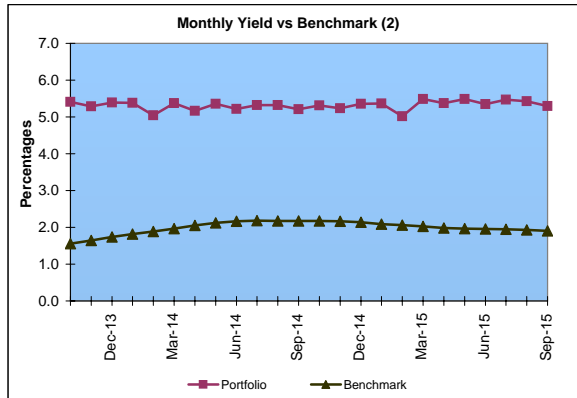
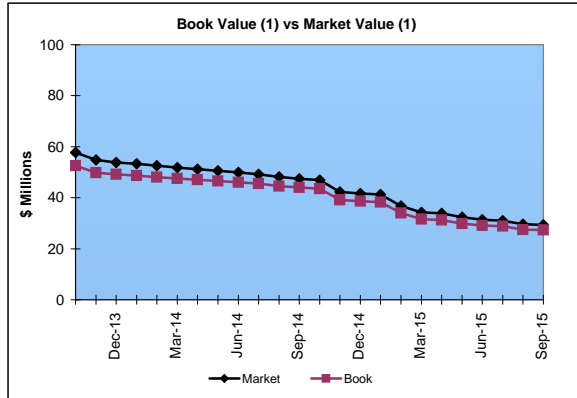
Market Value                      \$29.3 Million  
 Book Value                         \$27.3 Million

### Yield and Effective Duration

Portfolio Book Yield                2.4%  
 Portfolio Effective Duration (1)    1.6 Yrs

### Portfolio Quality (1)

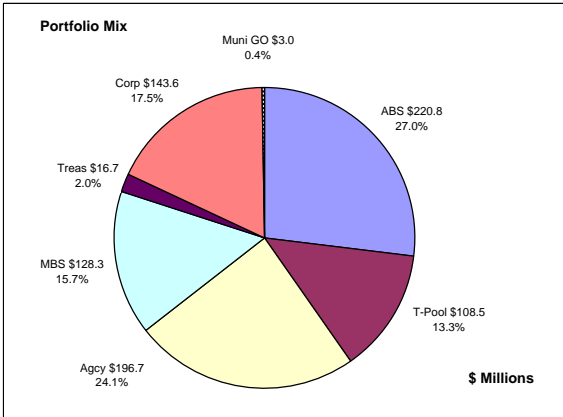
	AAA	AA	A	BBB	BB	Portfolio Percent
Asset Backed						0.0%
Corporates	17.1%	42.7%	40.2%			42.8%
Federal Agencies						0.0%
Mortgage Securities		100.0%				22.0%
Treasuries		100.0%				35.2%
<b>Total Portfolio</b>	<b>7.3%</b>	<b>75.5%</b>	<b>17.2%</b>			<b>100.0%</b>



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '16 YTD	83.6	0.5	2.4%	1.9%
Last 12 months	86.3	2.3	2.7%	1.9%
FY '15	87.7	2.5 <sup>4</sup>	2.9%	2.0%
FY '14	90.7	3.1	3.4%	2.2%
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%
Avg FY '11-'15	97.6	3.9	4.0%	1.9%

(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 \$0.1 million in gain on an investment call in March 2015.

**Colorado Public School Permanent Fund**  
September 30, 2015



**Portfolio Value**

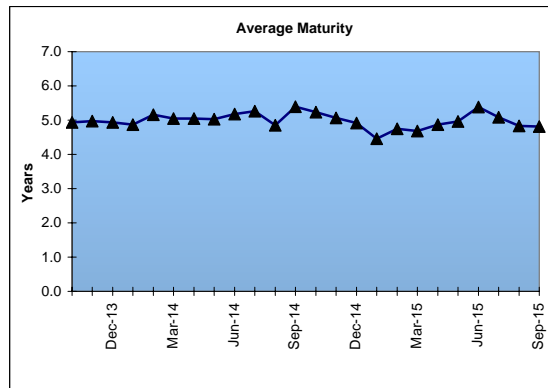
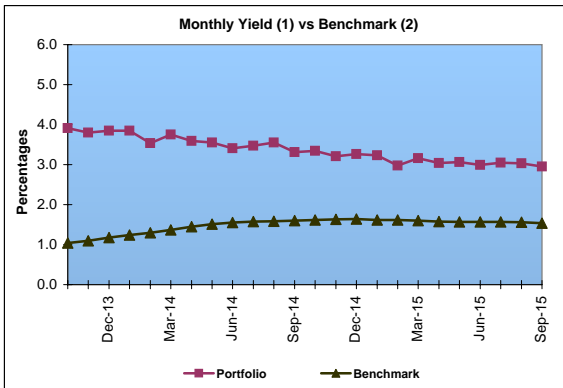
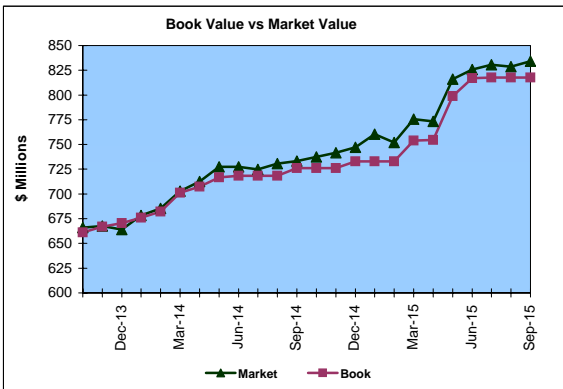
Market Value \$834.2 Million  
Book Value \$817.6 Million

**Yield and Average Maturity**

Portfolio Book Yield 2.7%  
Portfolio Average Maturity 4.8 Yrs

**Portfolio Quality**

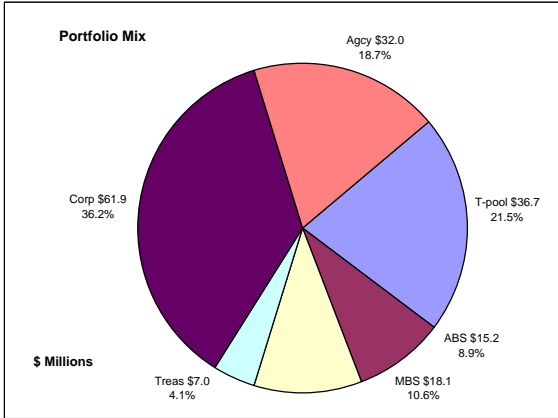
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							27.0%
Corporates		13.2%	72.6%	10.1%	4.1%				17.5%
Mortgage Securities			100.0%						15.7%
Treasuries			100.0%						2.0%
Federal Agencies			89.6%	10.4%					24.1%
Muni GOs			100.0%						0.4%
T-Pool Combined	8.6%	17.5%	56.4%	10.8%	1.2%	0.2%	0.0%	5.3%	13.3%
Total Portfolio	1.2%	31.6%	59.9%	5.7%	0.9%	0.0%		0.7%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '16 YTD	814.7	5.6	2.7%	1.5%
Last 12 months	763.8	22.2	2.9%	1.5%
FY '15	739.8	22.1	3.0%	1.6%
FY '14	668.8	21.6	3.2%	1.6%
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%
Avg FY '11-'15	638.8	23.4	3.7%	1.3%

- (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, 2015



### Portfolio Value

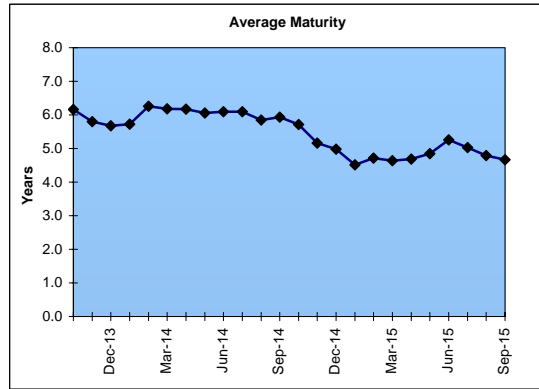
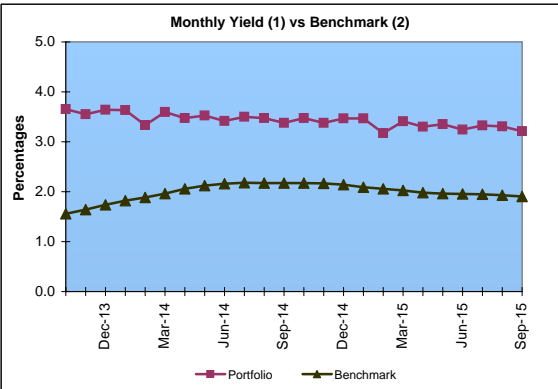
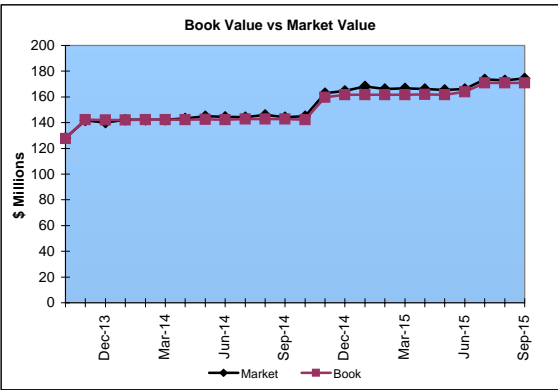
Market Value           \$174.3 Million  
Book Value             \$170.9 Million

### Yield and Average Maturity

Portfolio Book Yield       2.8%  
Portfolio Average Maturity   4.7 Yrs

### Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed			100.0%						8.9%
Corporates		3.2%	35.4%	52.5%	8.9%				36.2%
Federal Agencies			84.4%	15.6%					18.7%
Mortgage Securities			100.0%						10.6%
Treasuries			100.0%						4.1%
T-Pool Combined	8.6%	17.5%	56.4%	10.8%	1.2%	0.2%	0.0%	5.3%	21.5%
Total Portfolio	1.9%	13.8%	55.4%	24.3%	3.5%	0.0%		1.1%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '16 YTD	166.4	1.2	2.8%	1.9%
Last 12 months	159.8	4.6	2.9%	1.9%
FY '15	153.7	4.6	3.0%	2.0%
FY '14	136.9	4.3	3.1%	2.2%
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%
Avg FY '11-'15	126.5	4.0	3.2%	1.9%

- (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