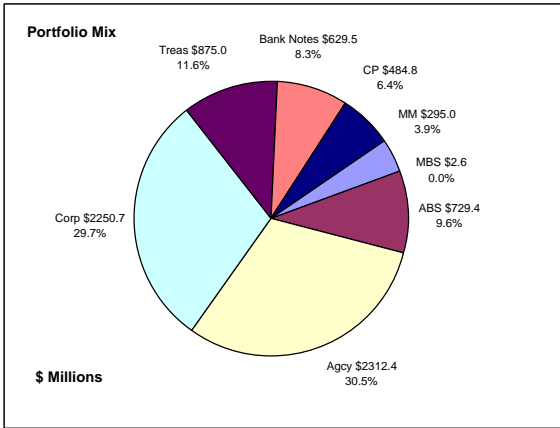


## Colorado Treasury Pool Combined March 31, 2017



### Portfolio Value

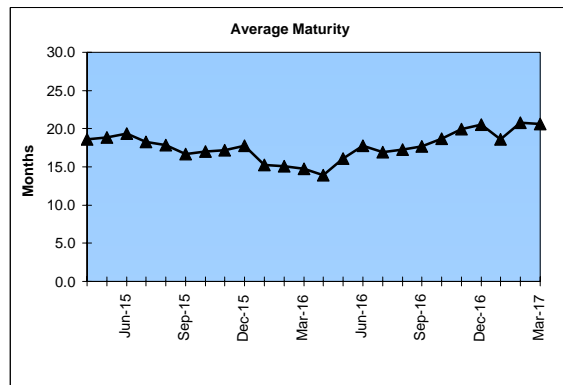
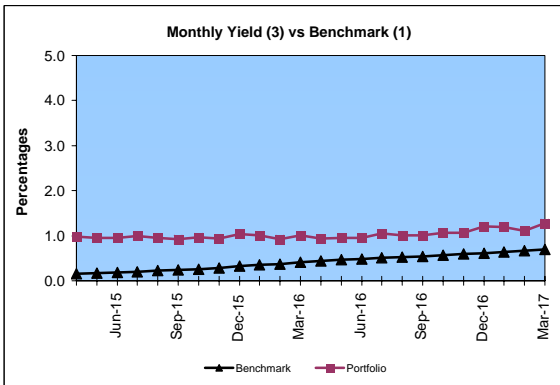
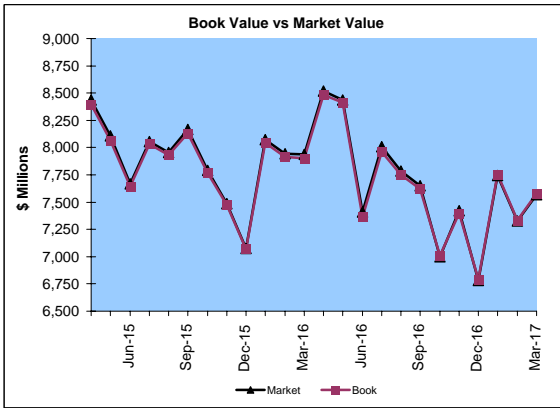
Market Value \$7,568.9 Million  
Book Value \$7,579.4 Million

### Yield and Average Maturity

Portfolio Book Yield 1.1%  
Portfolio Average Maturity 20.6 Months

### Portfolio Quality

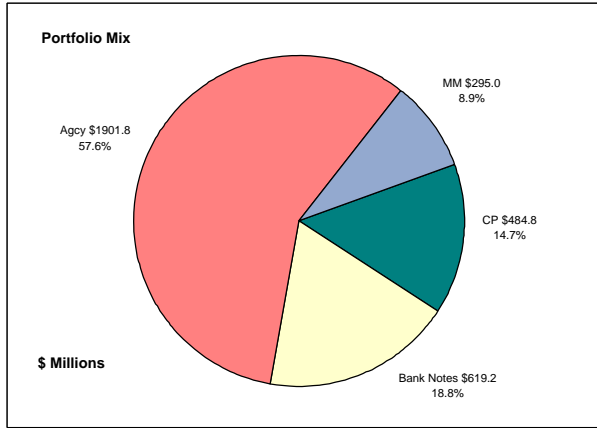
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							9.6%
Corporates		2.9%	41.8%	52.7%	2.6%				29.7%
Mortgage Securities			100.0%						0.0%
Commercial Paper	100.0%								6.4%
Treasuries			100.0%						11.6%
Federal Agencies			100.0%						30.5%
Bank Notes		100.0%							8.3%
Certificates of Deposit								100.0%	3.9%
Money Market Funds								3.9%	100.0%
<b>Total Portfolio</b>	<b>6.4%</b>	<b>18.8%</b>	<b>54.5%</b>	<b>15.6%</b>	<b>0.8%</b>				



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '17 YTD	7,515.0	62.4 <sup>3</sup>	1.1%	0.7%
Last 12 months	7,723.2	82.2 <sup>3</sup>	1.1%	0.7%
FY '16	7,972.4	77.0	1.0%	0.5%
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%
Avg FY '12-16	7,415.3	80.3	1.1%	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  
 (3) Excludes \$254.5K in net gains for FYTD 2017

**Colorado Treasury Cash**  
*(0 - 1 year maturities)*  
**March 31, 2017**



**Portfolio Value**

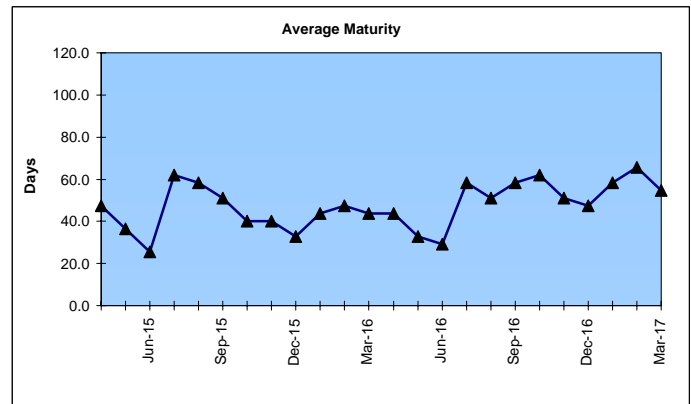
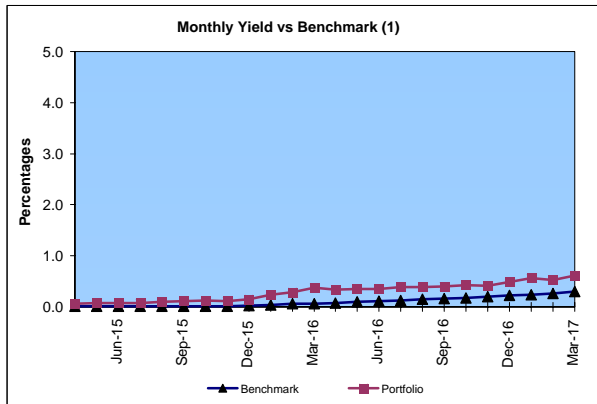
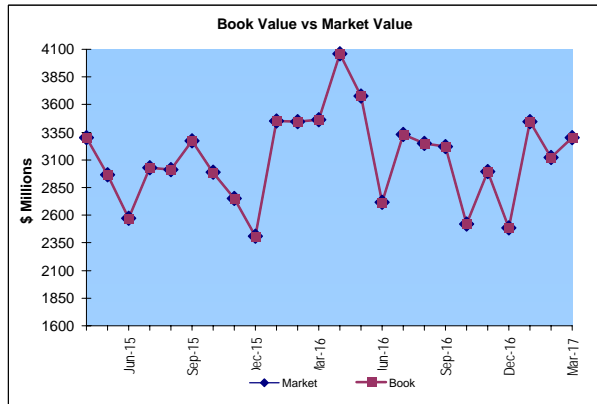
Market Value           \$3,300.3 Million  
 Book Value             \$3,300.8 Million

**Yield and Average Maturity**

Portfolio Book Yield                   0.47%  
 Portfolio Average Maturity           55 Days

**Portfolio Quality**

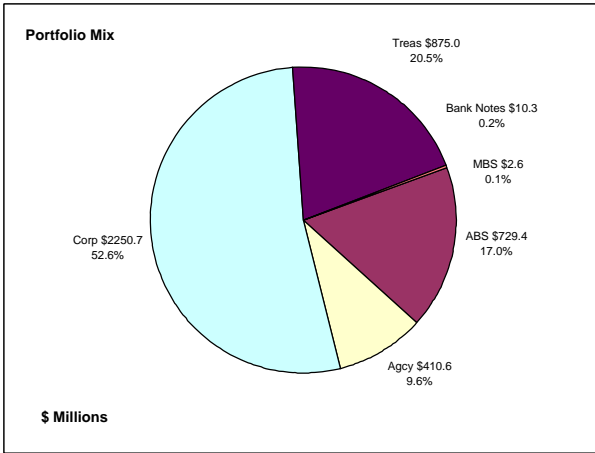
	A1 / P1	AA	AAA	Other	Portfolio Percent
Commercial Paper	100.0%				14.7%
Federal Agencies		100.0%			57.6%
Corporates					0.0%
Certificates of Deposit					0.0%
Bank Notes			100.0%		18.8%
Money Market Funds				100.0%	8.9%
<b>Total Portfolio</b>	<b>14.7%</b>	<b>57.6%</b>	<b>18.8%</b>	<b>8.9%</b>	<b>100.0%</b>



	\$ Millions		Book	Performance
	Average Portfolio	Realized Income	Yield	Benchmarks (2)
FY '17 YTD	3,100.1	10.9	0.47%	0.30%
Last 12 months	3,273.8	14.2	0.43%	0.30%
FY '16	3,276.6	7.5	0.23%	0.11%
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%
Avg FY '12-'16	3,014.7	3.5	0.11%	0.05%

(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, 2017



**Portfolio Value**

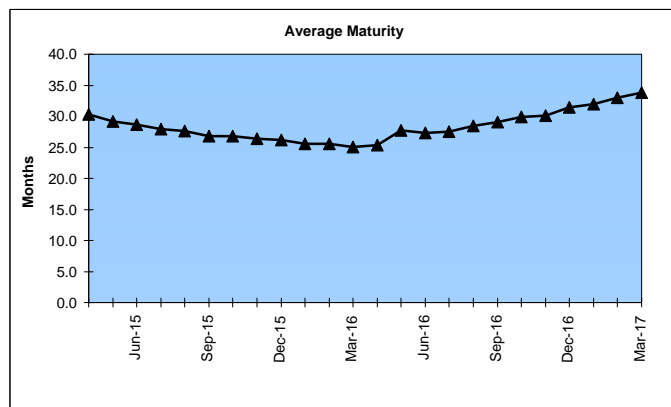
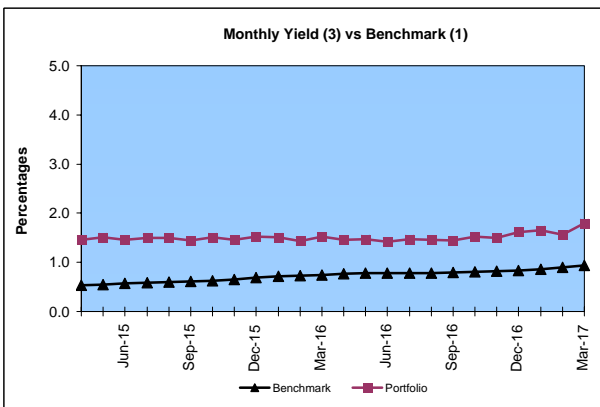
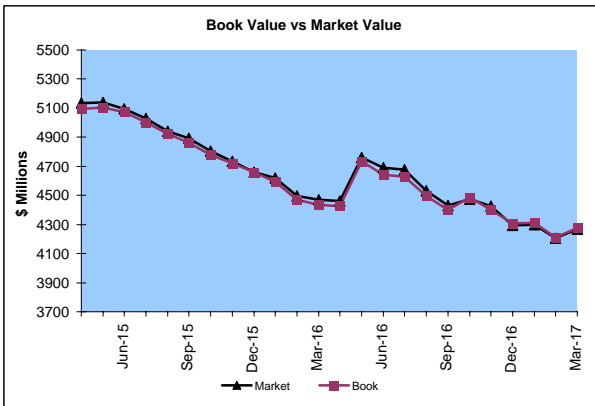
Market Value \$4,268.6 Million  
Book Value \$4,278.6 Million

**Yield and Average Maturity**

Portfolio Book Yield 1.6%  
Portfolio Average Maturity 33.8 Months

**Portfolio Quality**

	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed	100.0%							17.0%
Corporates	2.9%	41.8%	52.7%	2.6%				52.6%
Bank Notes	100.0%							0.2%
Mortgage Securities		100.0%						0.1%
Treasuries		100.0%						20.5%
Federal Agencies		100.0%						9.6%
<b>Total Portfolio</b>	<b>18.8%</b>	<b>52.1%</b>	<b>27.7%</b>	<b>1.4%</b>				<b>100.0%</b>

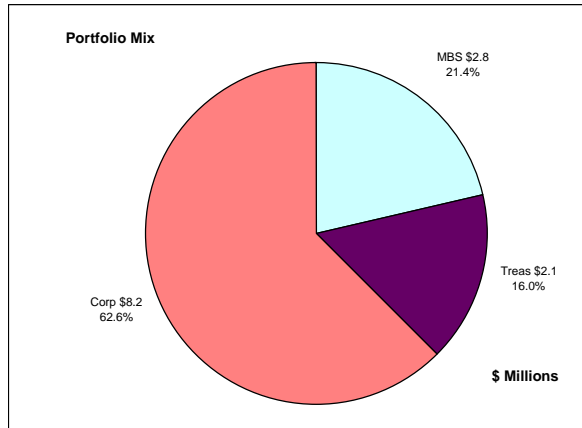


	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '17 YTD	4,414.9	51.5 <sup>3</sup>	1.6%	0.9%
Last 12 months	4,449.4	68.0 <sup>3</sup>	1.5%	0.9%
FY '16	4,695.9	69.4	1.5%	0.8%
FY '15	5,194.5	77.4	1.5%	0.6%
FY '14	4,871.2	75.4	1.6%	0.4%
FY '13	3,934.5	74.8	1.9%	0.3%
FY '12	3,306.8	86.9	2.6%	0.3%
Avg FY '12-'16	4,400.6	76.8	1.8%	0.5%

(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 \$254.5K in net gains for FYTD 2017

# Colorado Major Medical Insurance Fund

## March 31, 2017



### Portfolio Value (1)

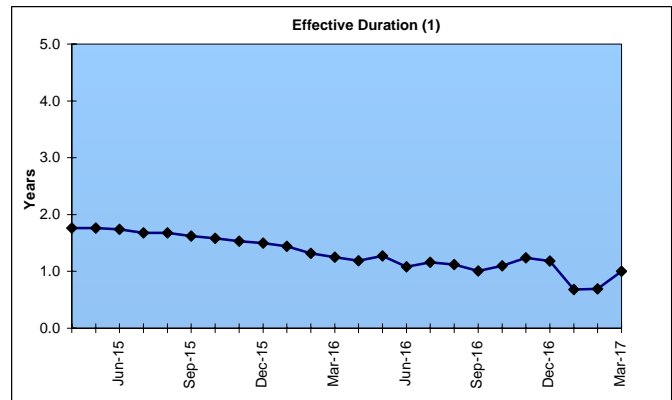
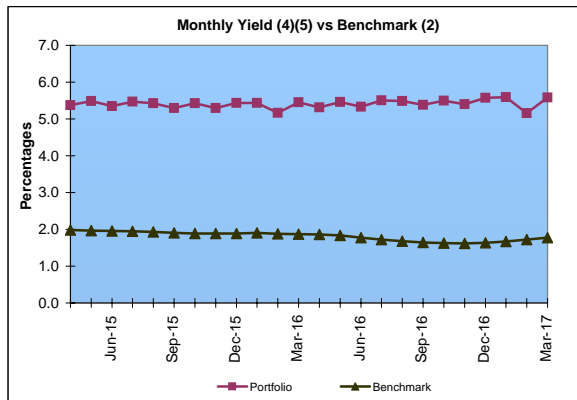
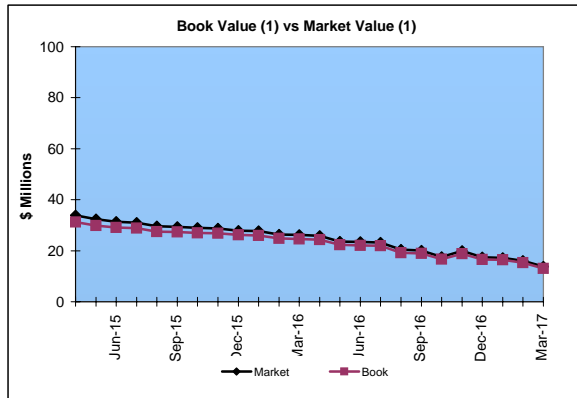
Market Value \$13.8 Million  
Book Value \$13.1 Million

### Yield and Effective Duration

Portfolio Book Yield 2.0%  
Portfolio Effective Duration (1) 1.0 Yrs

### Portfolio Quality (1)

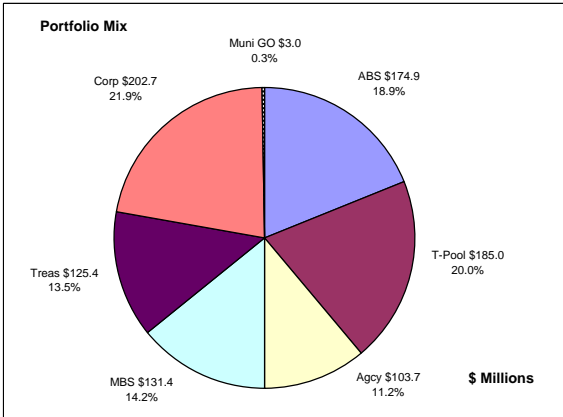
	AAA	AA	A	BBB	BB	Portfolio Percent
Asset Backed						0.0%
Corporates	24.4%	48.8%	26.8%			62.6%
Federal Agencies						0.0%
Mortgage Securities		100.0%				21.4%
Treasuries		100.0%				16.0%
<b>Total Portfolio</b>	<b>15.3%</b>	<b>67.9%</b>	<b>16.8%</b>			<b>100.0%</b>



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '17 YTD	81.2	1.2 <sup>5</sup>	2.0%	1.8%
Last 12 months	81.6	1.7 <sup>5</sup>	2.1%	1.8%
FY '16	84.3	2.0	2.3%	1.8%
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%
Avg FY '12-'16	90.3	3.2	3.5%	1.7%

(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 \$113.1K in gains for FYTD 2015

## Colorado Public School Permanent Fund March 31, 2017



### Portfolio Value

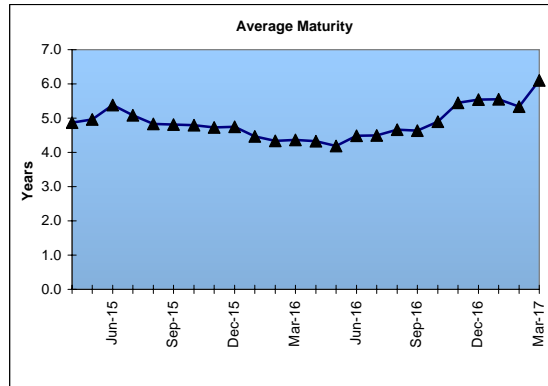
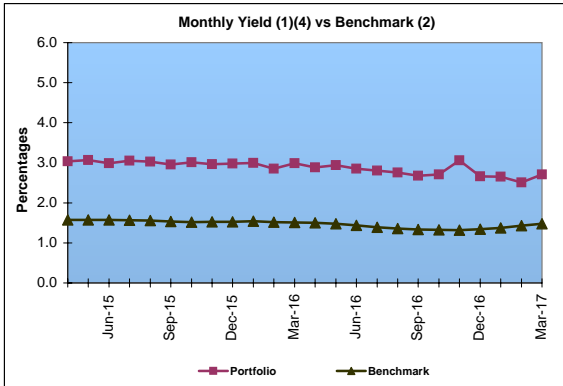
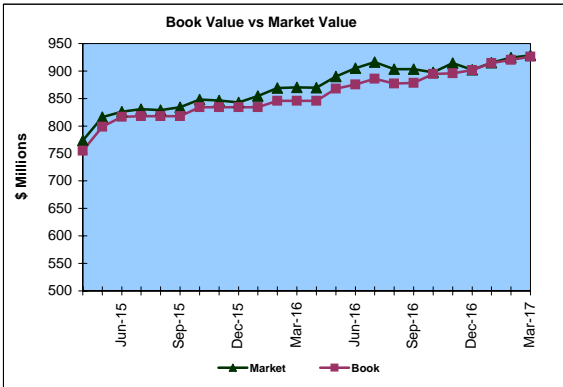
Market Value \$928.6 Million  
Book Value \$926.1 Million

### Yield and Average Maturity

Portfolio Book Yield 2.4%  
Portfolio Average Maturity 6.1 Yrs

### Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							18.9%
Corporates		11.8%	79.6%	8.6%					21.9%
Mortgage Securities			100.0%						14.2%
Treasuries			100.0%						13.5%
Federal Agencies			100.0%						11.2%
Muni GOs									0.3%
T-Pool Combined	6.4%	18.8%	54.5%	15.6%	0.8%	0.0%	0.0%	3.9%	20.0%
Total Portfolio	1.3%	25.2%	67.2%	5.0%	0.2%			1.1%	100.0%

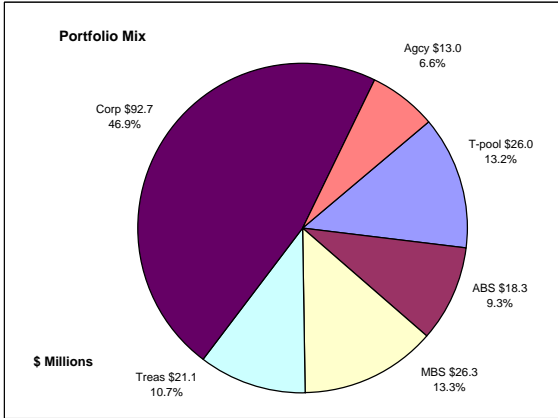


	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '17 YTD	891.6	15.9 <sup>4</sup>	2.4%	1.5%
Last 12 months	882.7	21.2 <sup>4</sup>	2.4%	1.5%
FY '16	835.1	21.7	2.6%	1.4%
FY '15	739.8	22.1	3.0%	1.6%
FY '14	668.8	21.6	3.2%	1.6%
FY '13	622.2	22.4	3.6%	0.8%
FY '12	582.2	24.1	4.1%	1.0%
Avg FY '12-'16	689.6	22.4	3.3%	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
- (4) Excludes \$2.2 million in gains for FYTD 2017

# Unclaimed Property Tourism Fund

## March 31, 2017



### Portfolio Value

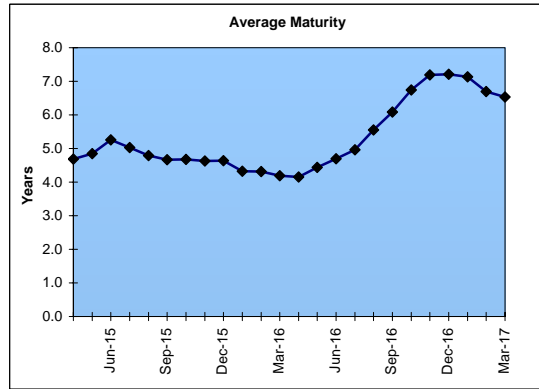
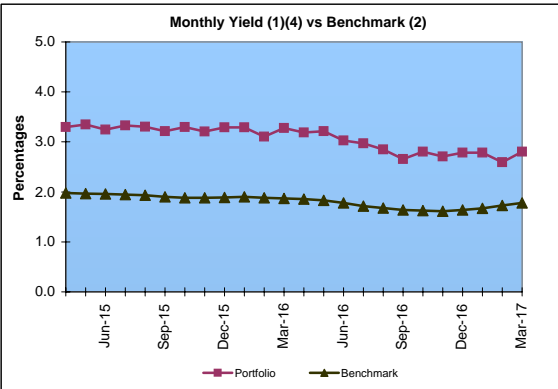
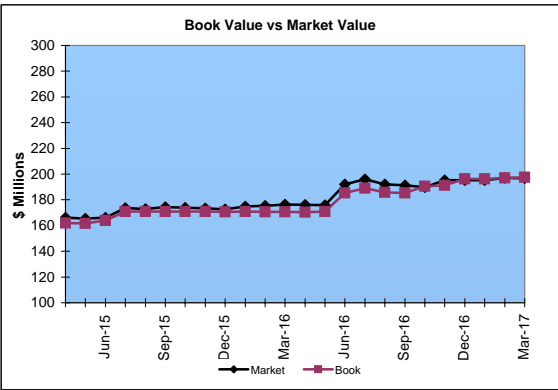
Market Value           \$196.8 Million  
Book Value             \$197.4 Million

### Yield and Average Maturity

Portfolio Book Yield       2.5%  
Portfolio Average Maturity   6.5 Yrs

### Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed			100.0%						9.3%
Corporates		3.2%	43.2%	47.1%	6.5%				46.9%
Federal Agencies			100.0%						6.6%
Mortgage Securities			100.0%						13.3%
Treasuries			100.0%						10.7%
T-Pool Combined	6.4%	18.8%	54.5%	15.6%	0.8%	0.0%	0.0%	3.9%	13.2%
Total Portfolio	0.8%	13.3%	58.0%	24.2%	3.2%			0.5%	100.0%



	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '17 YTD	190.2	3.6 <sup>4</sup>	2.5%	1.8%
Last 12 months	185.3	4.7 <sup>4</sup>	2.6%	1.8%
FY '16	169.5	4.6	2.7%	1.8%
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%
Avg FY '12-'16	139.5	4.3	3.1%	1.7%

- (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 \$387.7K in gains for FYTD 2017