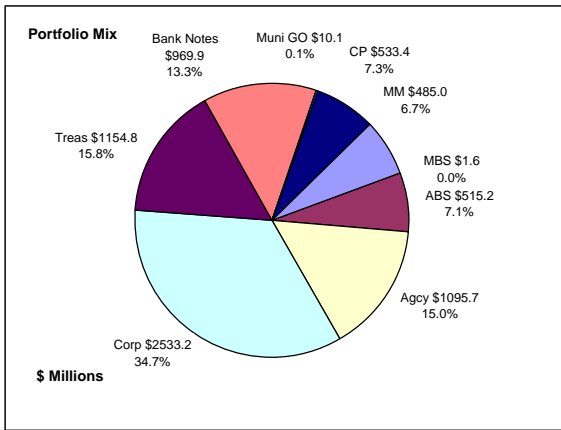


## Colorado Treasury Pool Combined September 30, 2017



### Portfolio Value

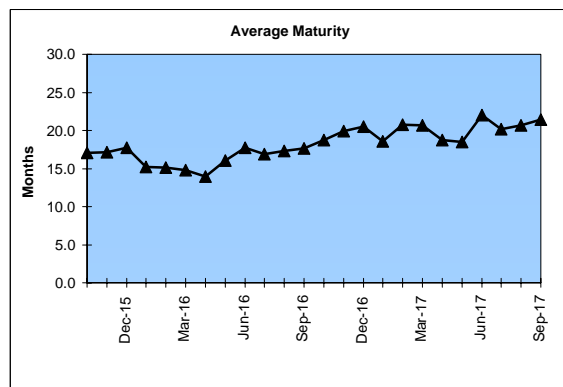
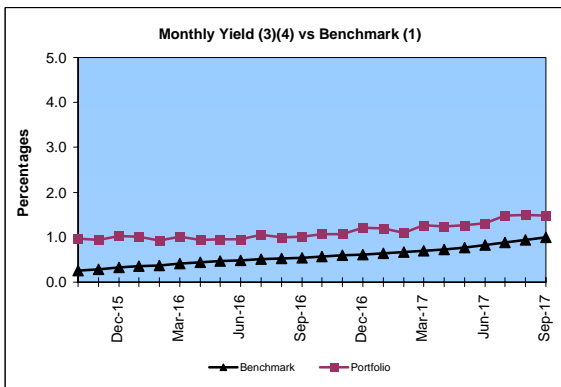
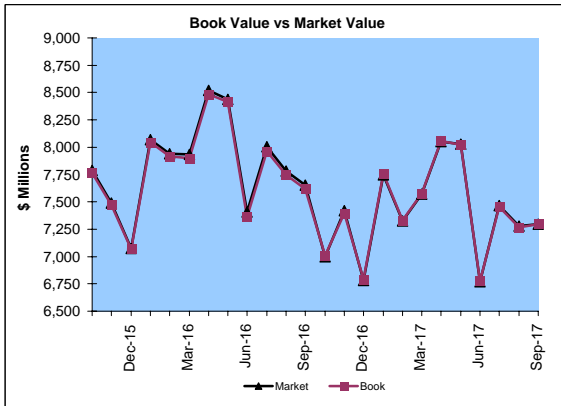
Market Value \$7,296.7 Million  
Book Value \$7,298.9 Million

### Yield and Average Maturity

Portfolio Book Yield 1.5%  
Portfolio Average Maturity 21.5 Months

### Portfolio Quality

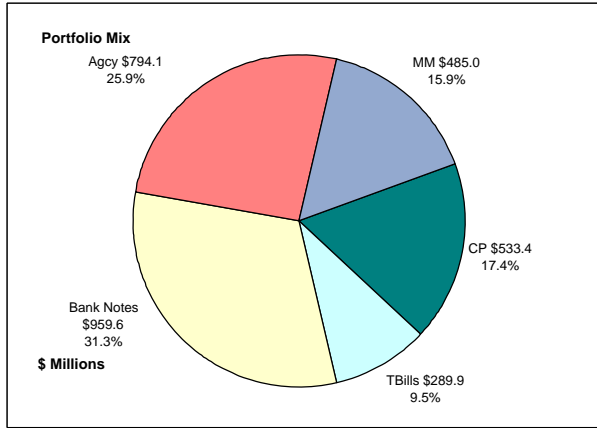
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							7.1%
Corporates		2.6%	37.6%	58.2%	1.6%				34.7%
Mortgage Securities			100.0%						0.0%
Commercial Paper	100.0%								7.3%
Treasuries			100.0%						15.8%
Federal Agencies			100.0%						15.0%
Bank Notes		100.0%							13.3%
Muni GOs			100.0%						0.1%
Certificates of Deposit									
Money Market Funds								100.0%	6.7%
<b>Total Portfolio</b>	<b>7.3%</b>	<b>21.2%</b>	<b>44.1%</b>	<b>20.2%</b>	<b>0.6%</b>			<b>6.6%</b>	<b>100.0%</b>



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '18 YTD	7,346.9	27.3 <sup>4</sup>	1.5%	1.0%
Last 12 months	7,545.7	95.5	1.3%	1.0%
FY '17	7,635.0	87.8 <sup>3</sup>	1.2%	0.8%
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%
Avg FY '13-17	7,653.8	79.9	1.0%	0.4%

(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 \$80K in net gains for FYTD 2017  
(4) Excludes \$85K in net gains for FYTD 2018

**Colorado Treasury Cash**  
(0 - 1 year maturities)  
September 30, 2017



**Portfolio Value**

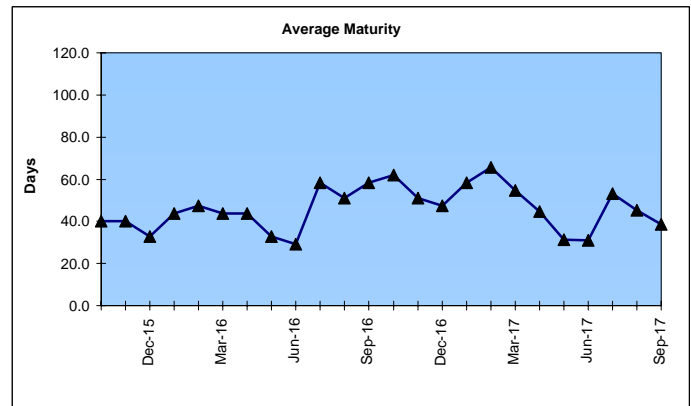
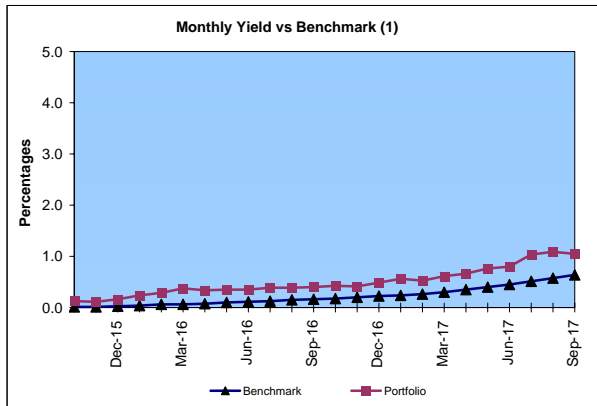
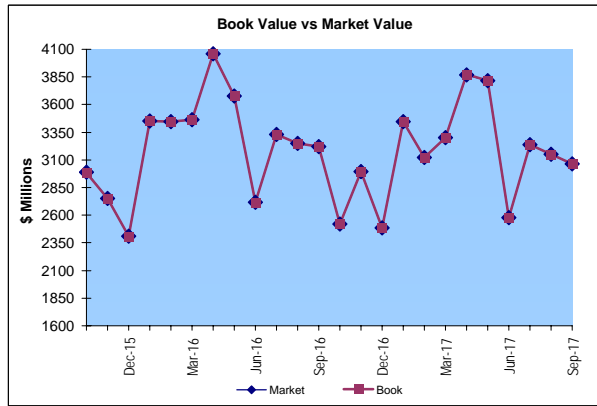
Market Value \$3,062.1 Million  
Book Value \$3,062.0 Million

**Yield and Average Maturity**

Portfolio Book Yield 1.06%  
Portfolio Average Maturity 39 Days

**Portfolio Quality**

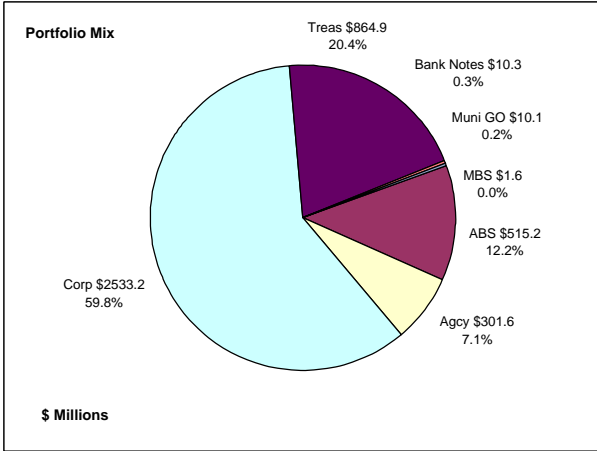
	A1 / P1	AA	AAA	Other	Portfolio Percent
Commercial Paper	100.0%				17.4%
Federal Agencies		100.0%			25.9%
Corporates					0.0%
Certificates of Deposit					0.0%
Bank Notes			100.0%		31.3%
Tbills		100.0%			9.5%
Money Market Funds				100.0%	15.9%
<b>Total Portfolio</b>	<b>17.4%</b>	<b>35.4%</b>	<b>31.3%</b>	<b>15.9%</b>	<b>100.0%</b>



	\$ Millions		Book	Performance
	Average Portfolio	Realized Income	Yield	Benchmarks (2)
FY '18 YTD	3,168.1	8.4	1.06%	0.64%
Last 12 months	3,277.9	23.3	0.71%	0.64%
FY '17	3,274.3	18.0	0.55%	0.45%
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%
Avg FY '13-'17	3,042.5	6.5	0.21%	0.13%

(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 Bond**  
(1 - 5 year maturities)  
September 30, 2017



**Portfolio Value**

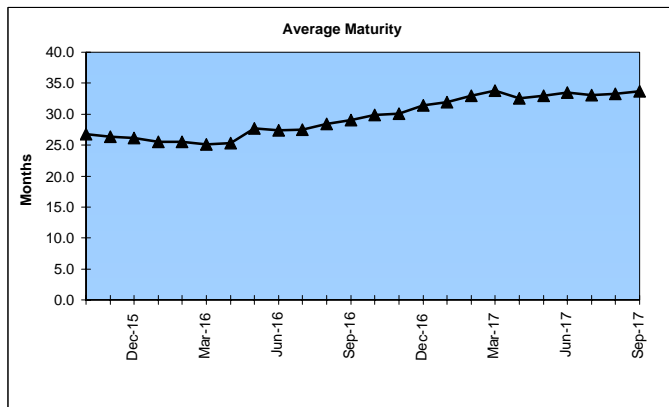
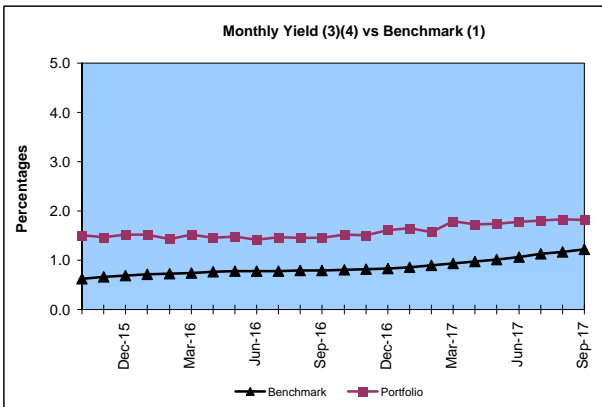
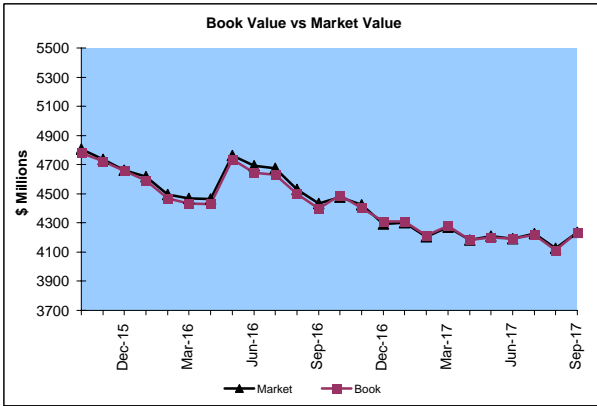
Market Value \$4,234.6 Million  
Book Value \$4,236.9 Million

**Yield and Average Maturity**

Portfolio Book Yield 1.8%  
Portfolio Average Maturity 33.7 Months

**Portfolio Quality**

	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed	100.0%							12.2%
Corporates	2.6%	37.6%	58.2%	1.6%				59.8%
Bank Notes	100.0%							0.3%
Mortgage Securities		100.0%						0.0%
Treasuries		100.0%						20.4%
Federal Agencies		100.0%						7.1%
Muni GOs		100.0%						0.2%
<b>Total Portfolio</b>	<b>13.9%</b>	<b>50.3%</b>	<b>34.8%</b>	<b>1.0%</b>				<b>100.0%</b>

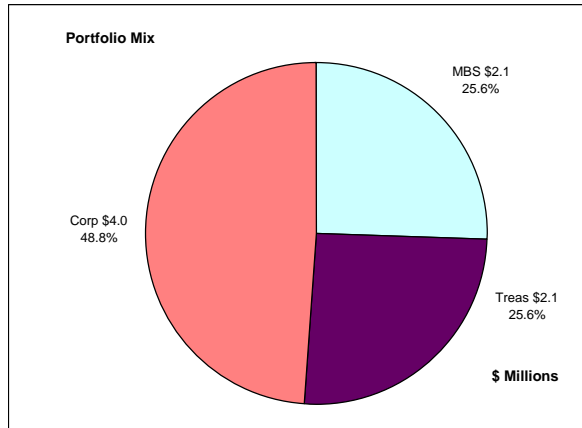


	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '18 YTD	4,178.8	19.0 <sup>4</sup>	1.8%	1.2%
Last 12 months	4,267.8	72.2	1.7%	1.2%
FY '17	4,360.6	69.9 <sup>3</sup>	1.6%	1.1%
FY '16	4,695.9	69.4	1.5%	0.8%
FY '15	5,194.5	77.4	1.5%	0.6%
FY '14	4,871.2	75.4	1.6%	0.4%
FY '13	3,934.5	74.8	1.9%	0.3%
Avg FY '13-'17	4,611.3	73.4	1.6%	0.6%

(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 \$80K in net gains for FYTD 2017  
(4) Excludes \$85K in net gains for FYTD 2018

# Colorado Major Medical Insurance Fund

## September 30, 2017



### Portfolio Value (1)

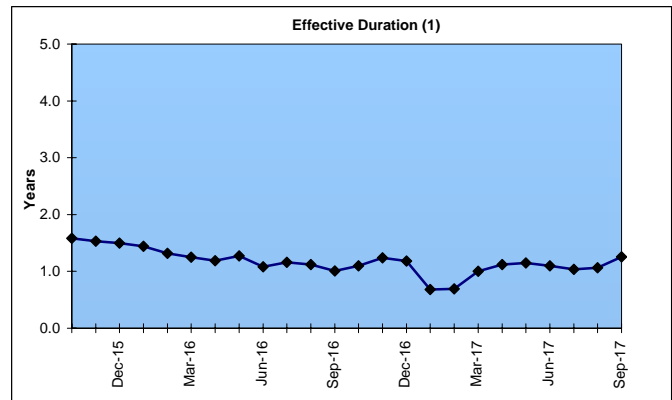
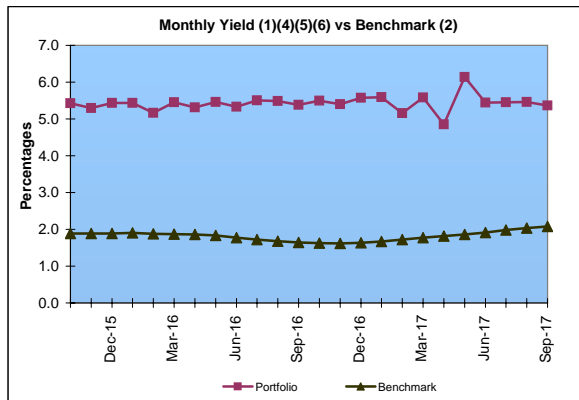
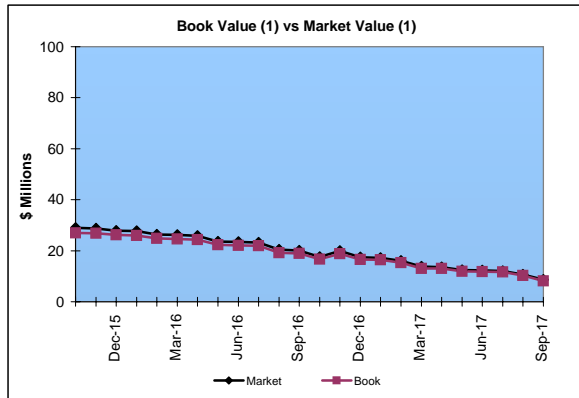
Market Value                   \$8.6 Million  
Book Value                     \$8.2 Million

### Yield and Effective Duration

Portfolio Book Yield               2.0%  
Portfolio Effective Duration (1)   1.3 Yrs

### Portfolio Quality

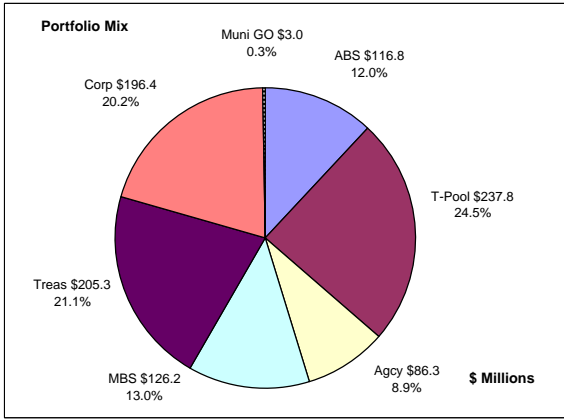
	AAA	AA	A	BBB	BB	Portfolio Percent
Asset Backed						0.0%
Corporates	25.0%	50.0%	25.0%			48.8%
Federal Agencies						0.0%
Mortgage Securities		100.0%				25.6%
Treasuries		100.0%				25.6%
<b>Total Portfolio</b>	<b>12.2%</b>	<b>75.6%</b>	<b>12.2%</b>			<b>100.0%</b>



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '18 YTD	77.9	0.4 <sup>6</sup>	2.0%	2.1%
Last 12 months	79.7	1.6	2.0%	2.1%
FY '17	80.7	1.6 <sup>5</sup>	2.0%	1.9%
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%
Avg FY '13-'17	86.6	2.6	3.0%	1.8%

- (1) Does not include State Treasury Pool cash 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 \$113K in gains for FYTD 2015
- (5) Excludes \$64K in gains for FYTD 2017
- (6) Excludes \$7K in gains for FYTD 2018

## Colorado Public School Permanent Fund September 30, 2017



### Portfolio Value

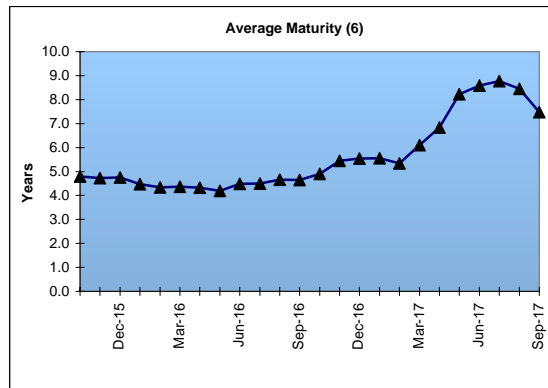
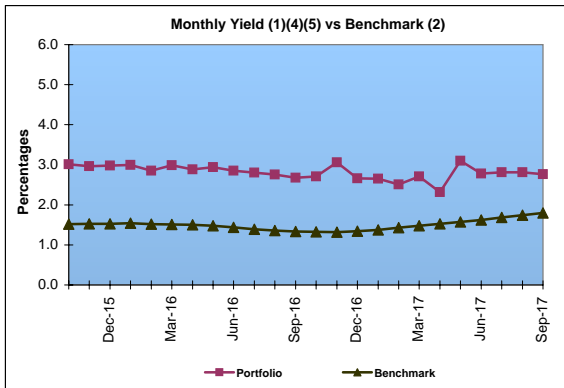
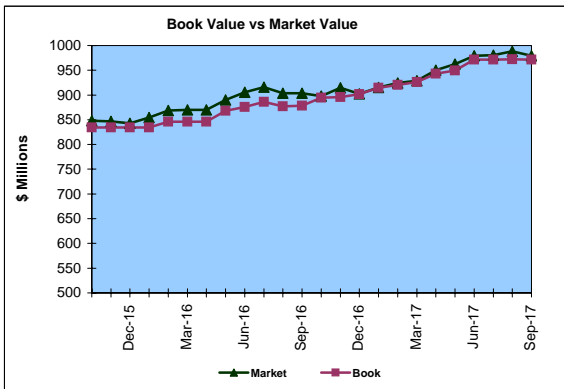
Market Value \$979.5 Million  
Book Value \$971.8 Million

### Yield and Average Maturity

Portfolio Book Yield 2.5%  
Portfolio Average Maturity 7.5 Yrs

### Portfolio Quality

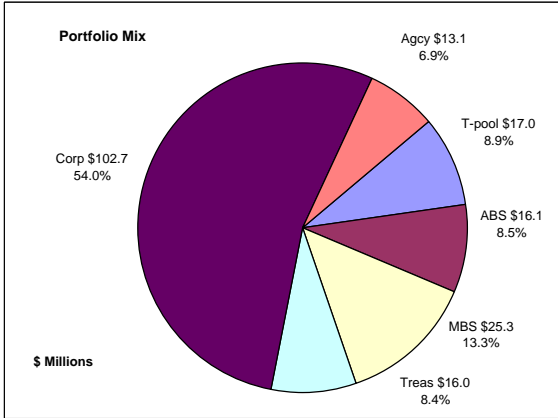
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							12.0%
Corporates		17.6%	73.0%	9.4%					20.2%
Mortgage Securities			96.8%					3.2%	13.0%
Treasuries			100.0%						21.1%
Federal Agencies			100.0%						8.9%
Muni GOs			100.0%						0.3%
T-Pool Combined	7.3%	21.2%	44.1%	20.2%	0.6%	0.0%	0.0%	6.6%	24.5%
Total Portfolio	1.8%	20.8%	68.4%	6.9%	0.1%			2.0%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '18 YTD	964.3	6.0 <sup>5</sup>	2.5%	1.8%
Last 12 months	924.9	22.4	2.4%	1.8%
FY '17	902.4	21.6 <sup>4</sup>	2.4%	1.6%
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%
Avg FY '13-'17	753.7	21.9	3.0%	1.4%

- (1) Does not include State Treasury Pool cash 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 \$4.15 million in net gains for FYTD 2017
- (5) Excludes \$141K in net gains for FYTD 2018
- (6) Does not include State Treasury Pool cash balances in calculation as of April 2017

## Unclaimed Property Tourism Fund September 30, 2017



### Portfolio Value

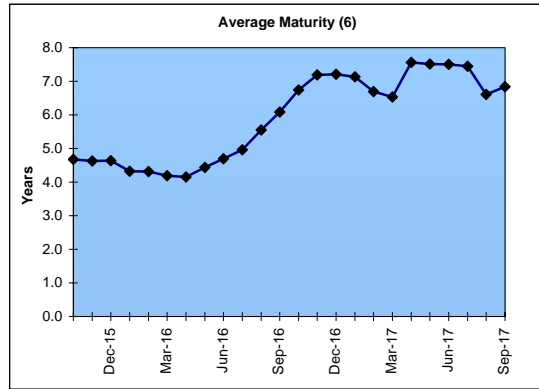
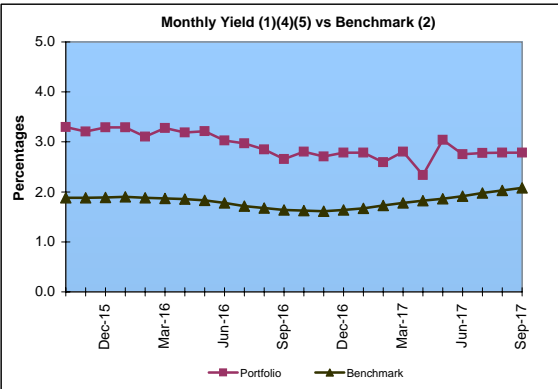
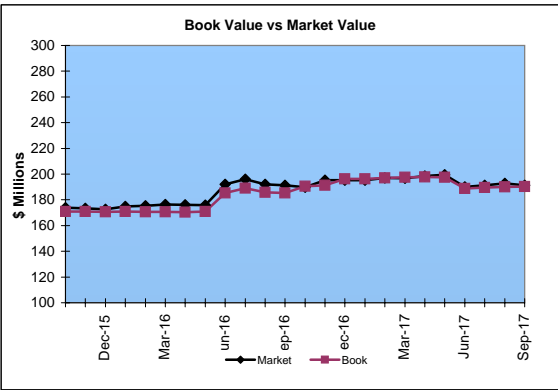
Market Value           \$191.4 Million  
Book Value             \$190.2 Million

### Yield and Average Maturity

Portfolio Book Yield       2.6%  
Portfolio Average Maturity   6.8 Yrs

### Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed			100.0%						8.5%
Corporates		2.9%	38.1%	51.2%	7.8%				54.0%
Federal Agencies			100.0%						6.9%
Mortgage Securities			100.0%						13.3%
Treasuries				100.0%					8.4%
T-Pool Combined	7.3%	21.2%	44.1%	20.2%	0.6%	0.0%	0.0%	6.6%	8.9%
Total Portfolio	0.6%	11.9%	53.1%	29.5%	4.3%			0.6%	100.0%



	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '18 YTD	192.0	1.3 <sup>5</sup>	2.6%	2.1%
Last 12 months	194.4	5.0	2.6%	2.1%
FY '17	192.1	4.9 <sup>4</sup>	2.6%	1.9%
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%
Avg FY '13-'17	155.0	4.5	2.9%	1.8%

- (1) Does not include State Treasury Pool cash 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 \$353K in net gains for FYTD 2017
- (5) Excludes \$187K in net gains for FYTD 2018
- (6) Does not include State Treasury Pool cash balances in calculation as of April 2017