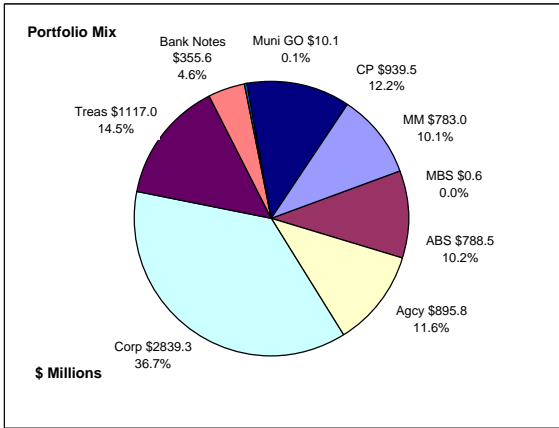


## Colorado Treasury Pool Combined June 30, 2018



### Portfolio Value

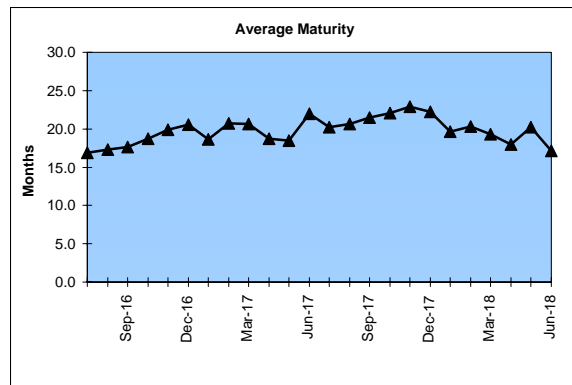
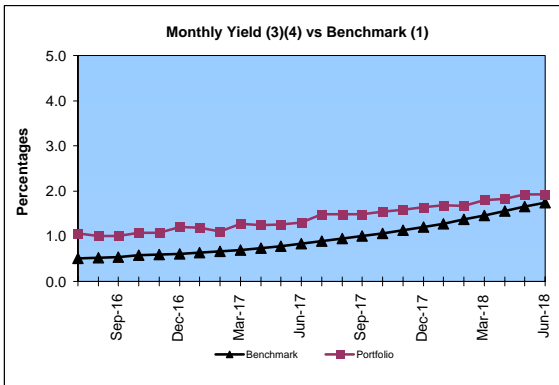
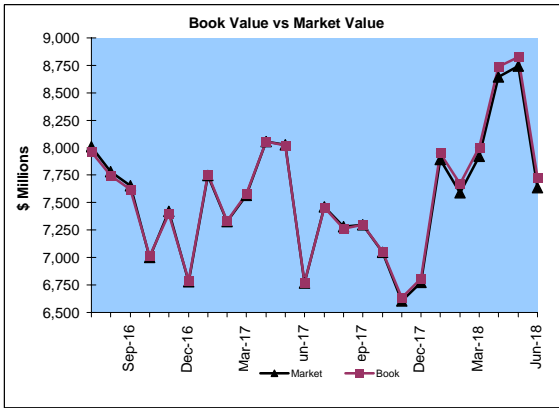
Market Value \$7,635.8 Million  
Book Value \$7,729.4 Million

### Yield and Average Maturity

Portfolio Book Yield 1.7%  
Portfolio Average Maturity 18.0 Months

### Portfolio Quality

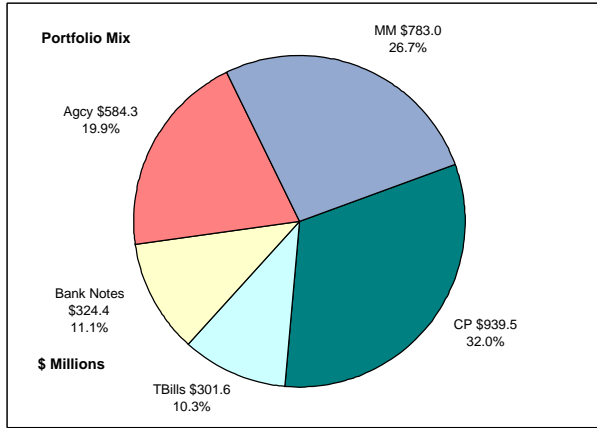
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							10.2%
Corporates		2.3%	17.1%	76.1%	4.5%				36.7%
Mortgage Securities			100.0%						0.0%
Commercial Paper	100.0%								12.2%
Treasuries			100.0%						14.5%
Federal Agencies		1.1%	98.9%						11.6%
Bank Notes		8.8%	91.2%						4.6%
Muni GOs			100.0%						0.1%
Certificates of Deposit									
Money Market Funds								100.0%	10.1%
<b>Total Portfolio</b>	<b>12.2%</b>	<b>11.6%</b>	<b>36.5%</b>	<b>27.9%</b>	<b>1.7%</b>			<b>10.1%</b>	<b>100.0%</b>



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '18 YTD	7,744.9	130.5 <sup>4</sup>	1.7%	1.8%
Last 12 months	7,744.9	130.5	1.7%	1.8%
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 \$14K in net losses for FYTD 2018

**Colorado Treasury Cash**  
(0 - 1 year maturities)  
June 30, 2018



**Portfolio Value**

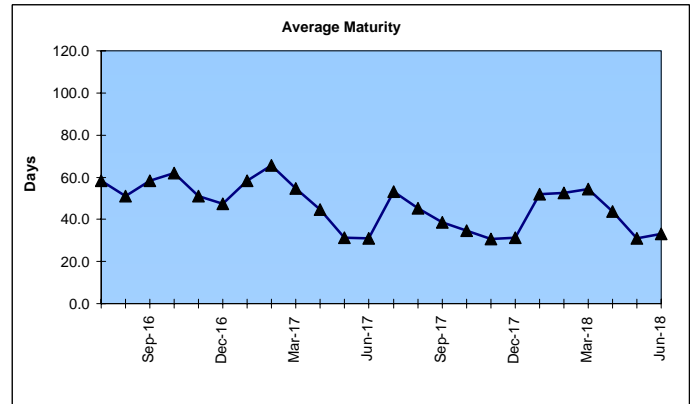
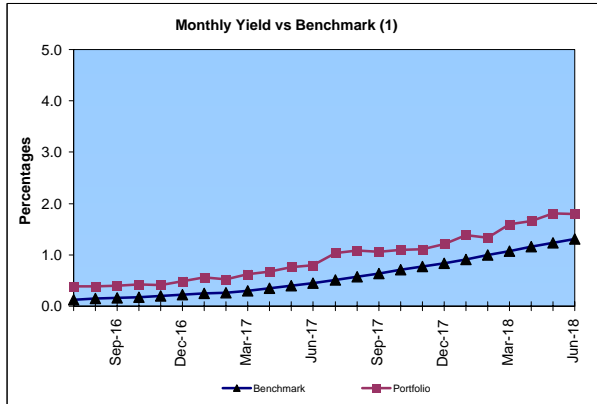
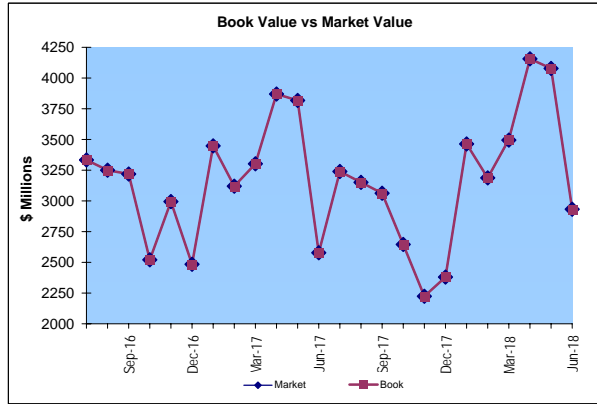
Market Value \$2,932.9 Million  
Book Value \$2,932.8 Million

**Yield and Average Maturity**

Portfolio Book Yield 1.39%  
Portfolio Average Maturity 44 Days

**Portfolio Quality**

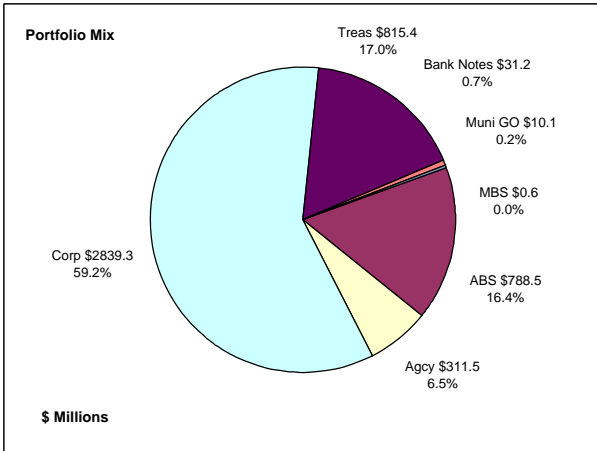
	A1 / P1	AA	AAA	Other	Portfolio Percent
Commercial Paper	100.0%				32.0%
Federal Agencies		100.0%			19.9%
Corporates					0.0%
Certificates of Deposit					0.0%
Bank Notes		100.0%			11.1%
Tbills		100.0%			10.3%
Money Market Funds				100.0%	26.7%
<b>Total Portfolio</b>	<b>32.0%</b>	<b>41.3%</b>		<b>26.7%</b>	<b>100.0%</b>



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '18 YTD	3,313.1	46.0	1.39%	1.31%
Last 12 months	3,313.1	46.0	1.39%	1.31%
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) June 30, 2018



### Portfolio Value

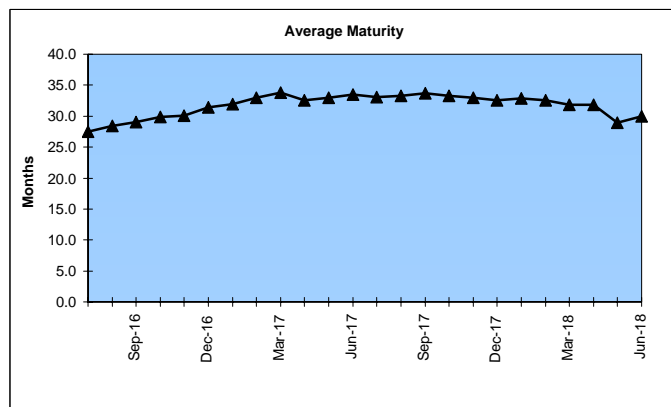
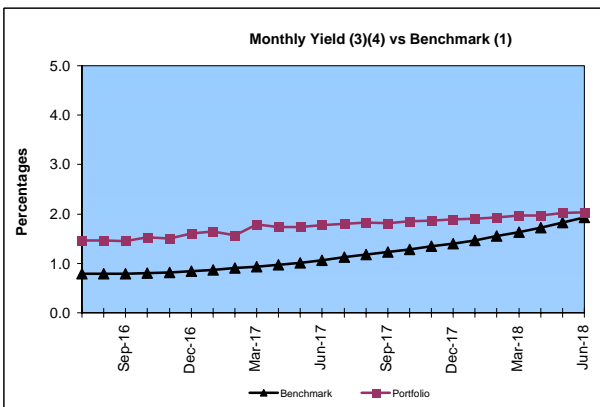
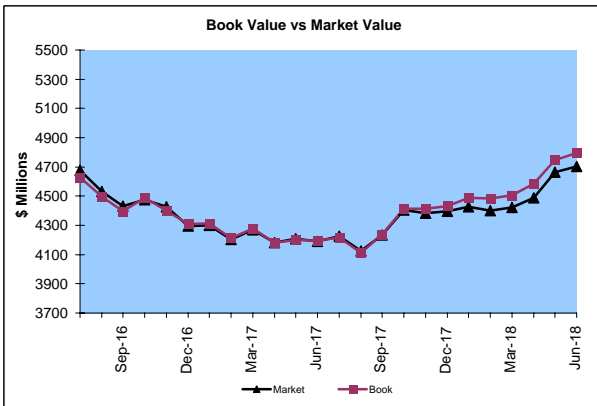
Market Value \$4,702.9 Million  
Book Value \$4,796.6 Million

### Yield and Average Maturity

Portfolio Book Yield 1.9%  
Portfolio Average Maturity 31.8 Months

### Portfolio Quality

	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed	100.0%							16.4%
Corporates	2.3%	17.1%	76.1%	4.5%				59.2%
Bank Notes	100.0%							0.7%
Mortgage Securities		100.0%						0.0%
Treasuries		100.0%						17.0%
Federal Agencies	3.2%	96.8%						6.5%
Muni GOs		100.0%						0.2%
<b>Total Portfolio</b>	<b>18.7%</b>	<b>33.6%</b>	<b>45.0%</b>	<b>2.7%</b>				<b>100.0%</b>

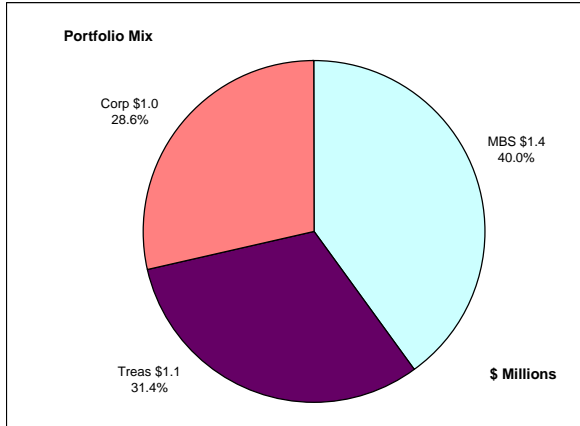


	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '18 YTD	4,431.8	84.6 <sup>4</sup>	1.9%	1.9%
Last 12 months	4,431.8	84.6	1.9%	1.9%
FY '17	4,360.6	69.9 <sup>3</sup>	1.6%	1.1%
FY '16	4,695.9	69.4	1.5%	0.8%
FY '15	5,194.5	77.4	1.5%	0.6%
FY '14	4,871.2	75.4	1.6%	0.4%
FY '13	3,934.5	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 \$14K in net losses for FYTD 2018

# Colorado Major Medical Insurance Fund

## June 30, 2018



### Portfolio Value (1)

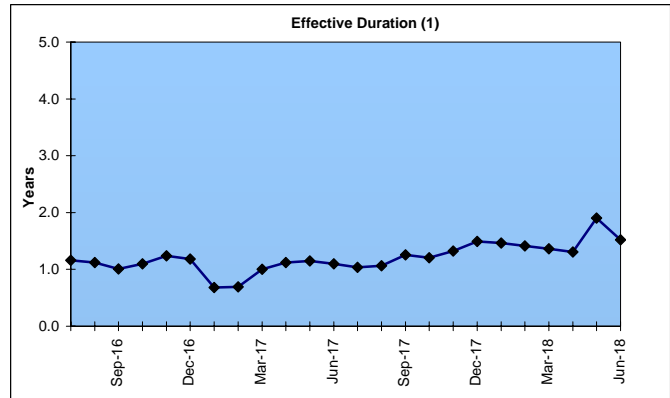
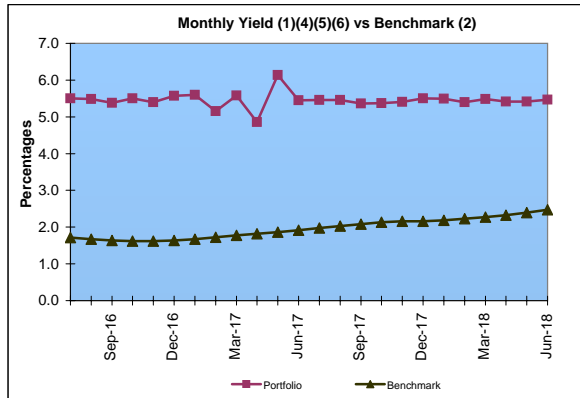
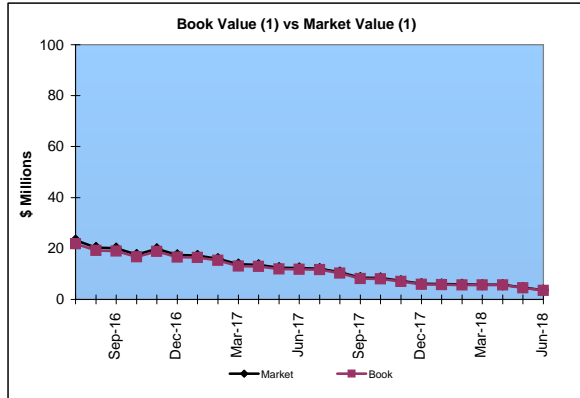
Market Value \$3.7 Million  
Book Value \$3.5 Million

### Yield and Effective Duration

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

### Portfolio Quality

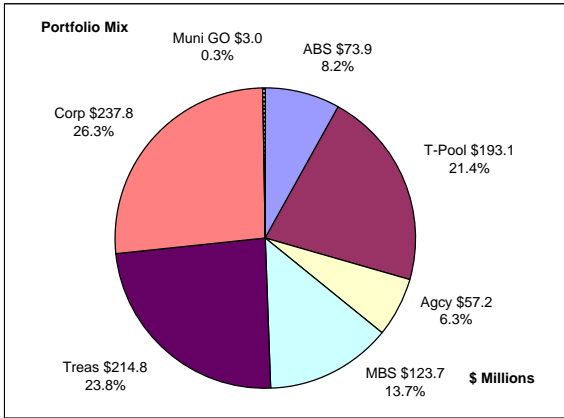
	AAA	AA	A	BBB	BB	Portfolio Percent
Asset Backed						0.0%
Corporates	100.0%					28.6%
Federal Agencies						0.0%
Mortgage Securities		100.0%				40.0%
Treasuries		100.0%				31.4%
<b>Total Portfolio</b>	<b>28.6%</b>	<b>71.4%</b>				<b>100.0%</b>



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '18 YTD	76.3	1.5 <sup>6</sup>	2.0%	2.5%
Last 12 months	76.3	1.5	2.0%	2.5%
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 \***  
June 30, 2018



**Portfolio Value**

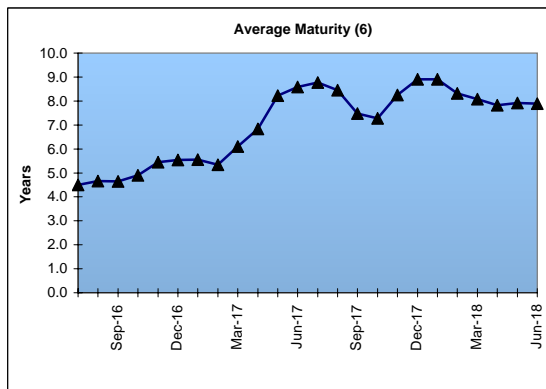
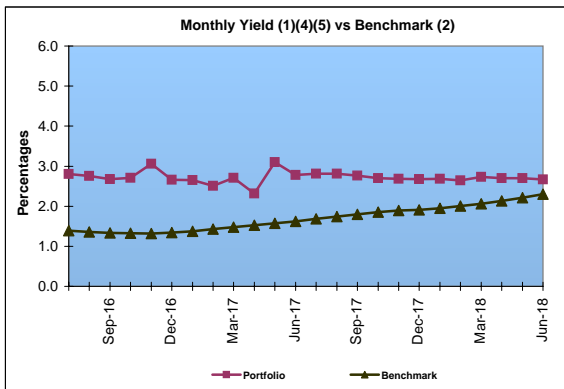
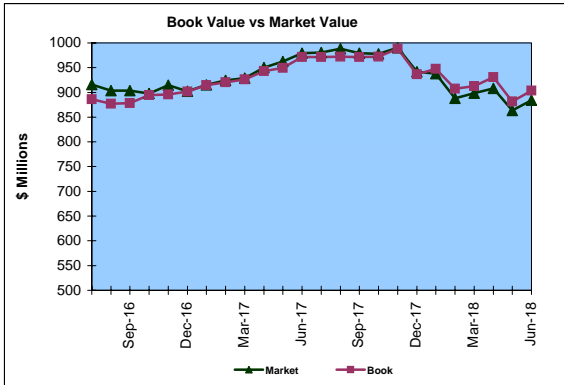
Market Value \$883.9 Million  
Book Value \$903.5 Million

**Yield and Average Maturity**

Portfolio Book Yield 2.5%  
Portfolio Average Maturity 7.8 Yrs

**Portfolio Quality**

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							8.2%
Corporates		7.6%	35.5%	35.6%	21.3%				26.3%
Mortgage Securities			97.1%					2.9%	13.7%
Treasuries			100.0%						23.8%
Federal Agencies			100.0%						6.3%
Muni GOs			100.0%						0.3%
T-Pool Combined	12.2%	11.6%	36.5%	27.9%	1.7%	0.0%	0.0%	10.1%	21.4%
Total Portfolio	2.6%	12.6%	60.9%	15.3%	6.0%			2.6%	100.0%

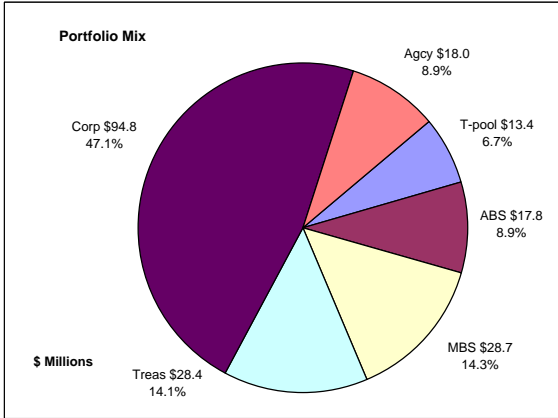


	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '18 YTD	938.0	23.4 <sup>5</sup>	2.5%	2.3%
Last 12 months	938.0	23.4	2.5%	2.3%
FY '17	902.4	21.6 <sup>4</sup>	2.4%	1.6%
FY '16	835.1	21.7	2.6%	1.4%
FY '15	739.8	22.1	3.0%	1.6%
FY '14	668.8	21.6	3.2%	1.6%
FY '13	622.2	22.4	3.6%	0.8%
Avg FY '13-'17	753.7	21.9	3.0%	1.4%

\* Represents bond portion only; \$150.5 million in investments managed externally are excluded  
 (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 \$1K 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

## June 30, 2018



### Portfolio Value

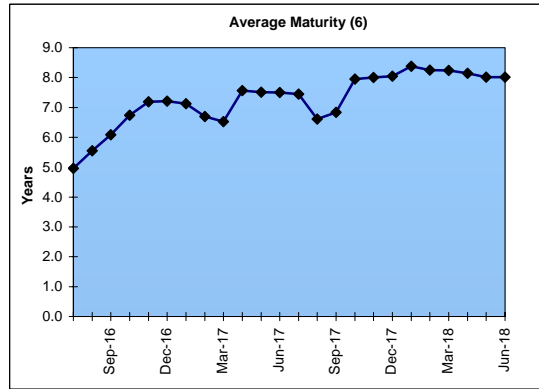
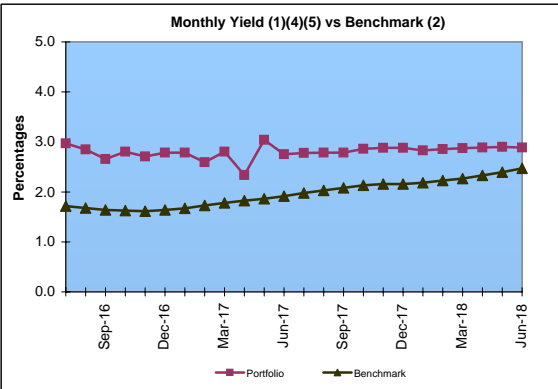
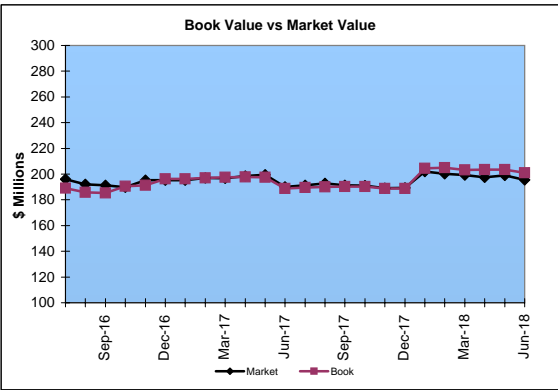
Market Value \$195.6 Million  
Book Value \$201.1 Million

### Yield and Average Maturity

Portfolio Book Yield 2.7%  
Portfolio Average Maturity 8.1 Yrs

### Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed			100.0%						8.9%
Corporates		3.2%	18.1%	70.3%	8.4%				47.1%
Federal Agencies			100.0%						8.9%
Mortgage Securities			100.0%						14.3%
Treasuries			100.0%						14.1%
T-Pool Combined	12.2%	11.6%	36.5%	27.9%	1.7%	0.0%	0.0%	10.1%	6.7%
Total Portfolio	0.8%	11.1%	48.3%	35.0%	4.1%			0.7%	100.0%



	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '18 YTD	197.9	5.4 <sup>5</sup>	2.7%	2.5%
Last 12 months	197.9	5.4	2.7%	2.5%
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 \$39K in net gains for FYTD 2018
- (6) Does not include State Treasury Pool cash balances in calculation as of April 2017