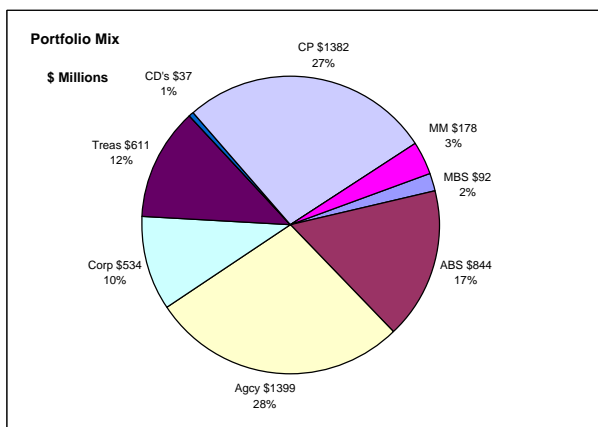


Colorado Treasury Pool Combined September 30, 2006



Portfolio Value

Market Value \$5,045.5 Million
Book Value \$5,076.5 Million

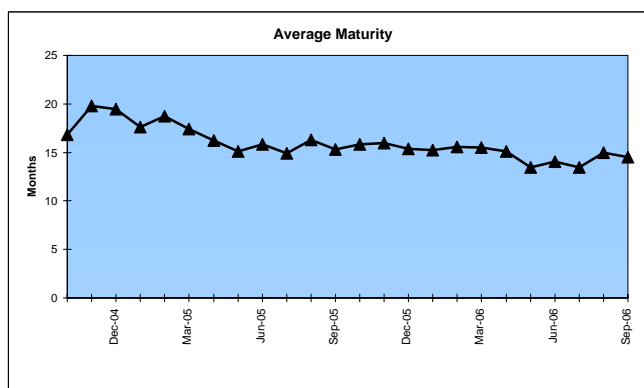
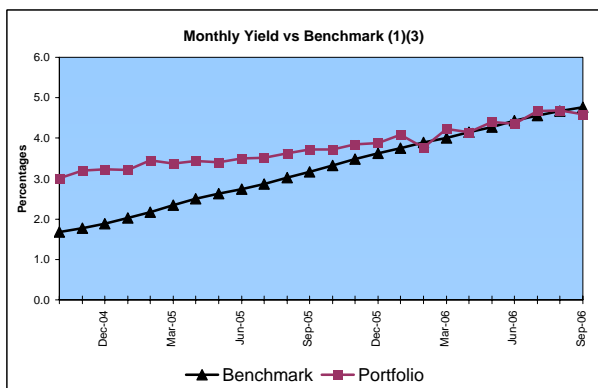
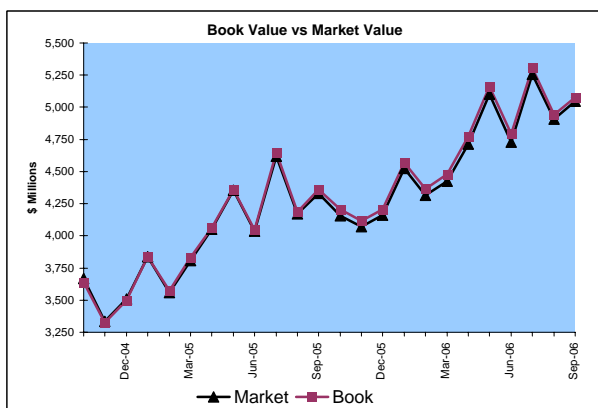
Yield and Average Maturity

Portfolio Book Yield 4.6%
Portfolio Average Maturity 14.5 Months

Portfolio Quality

	AAA	AA	A	BBB	Other	Portfolio Percent
Asset Backed	100.0%					16.6%
Corporates	8.9%	44.0%	46.5%	0.6%		10.5%
Mortgage Securities	100.0%					1.8%
Bankers' Acceptance					29.7% *	27.2%
Commercial Paper	17.6%	16.5%	36.2%			12.1%
Treasuries	100.0%					27.6%
Federal Agencies	100.0%					0.7%
Certificates of Deposit					100.0%	3.5%
Money Market Funds					100.0%	3.5%
Total Portfolio	63.8%	9.1%	14.7%	0.1%	12.3%	100.0%

* The senior debt of the issuers are Ba1 & B1, but the asset backed commercial paper programs are rated A1+ , P1.



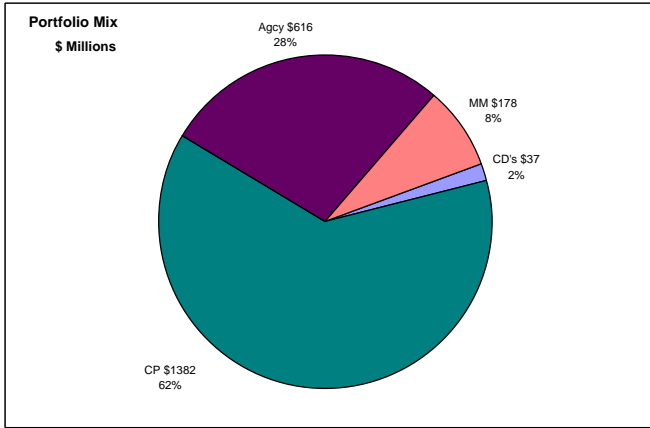
	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '07 YTD	5,114.3	59.9	4.6%	4.8%
Last 12 months	4,714.4	201.3	4.3%	4.8%
FY '06	4,550.8	182.4	4.0%	4.4%
FY '05	3,863.7	125.8	3.3%	2.7%
FY '04	2,843.5	91.6	3.2%	1.4%
FY '03	2,719.6	124.1 ³	4.6%	1.5%
FY '02	3,158.1	176.3	5.6%	2.6%
Avg FY '02-'06	3,427.1	140.0	4.1%	2.5%

(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) Net of \$40.8 million in extraordinary gains on the sale of investments at the end of FY 2002-03.

Colorado Treasury Cash
(0 - 1 year maturities)
September 30, 2006



Portfolio Value

Market Value \$2,212.8 Million
 Book Value \$2,212.8 Million

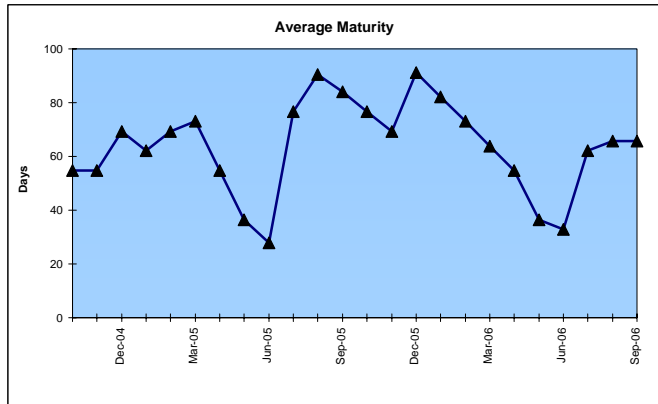
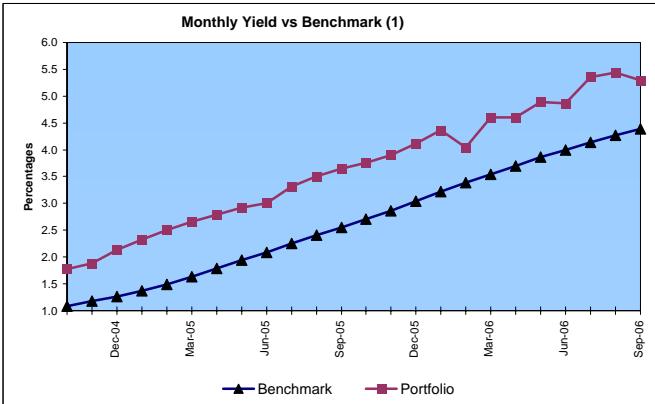
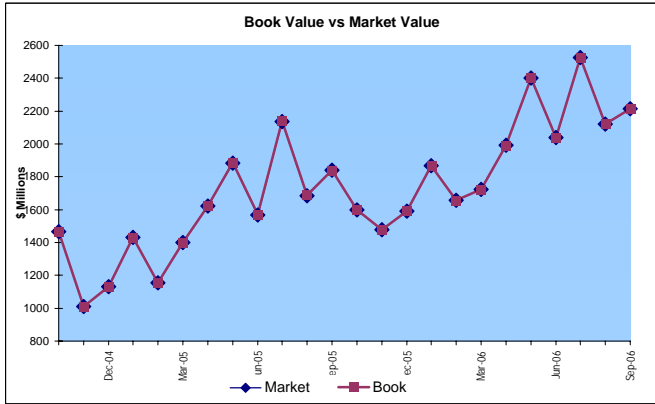
Yield and Average Maturity

Portfolio Book Yield 5.4%
 Portfolio Average Maturity 66 Days

Portfolio Quality

	AAA	AA	A	Other	Portfolio Percent
Commercial Paper	17.6%	16.5%	36.2%	29.7% *	62.5%
Federal Agencies	100.0%				27.8%
Certificates of Deposit				100.0%	1.7%
Money Market Funds				100.0%	8.0%
Total Portfolio	38.8%	10.3%	22.5%	28.3%	100.0%

* The senior debt of the issuers are Ba1 & B1, but the asset backed commercial paper programs are rated A1+ , P1.



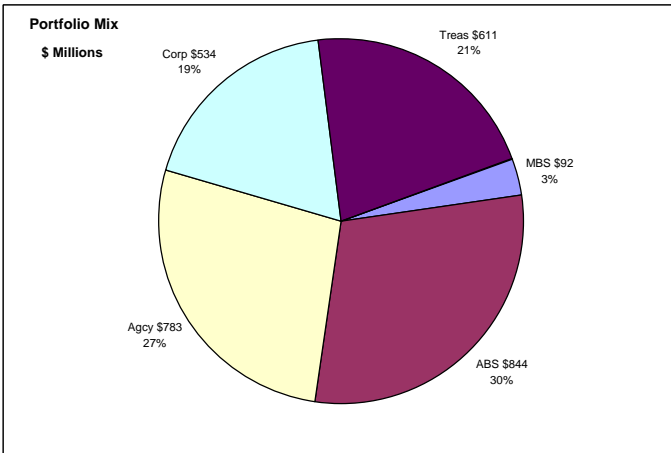
	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '07 YTD	2,310.6	31.0	5.4%	4.4%
Last 12 months	2,001.4	93.7	4.7%	4.4%
FY '06	1,911.2	79.9	4.2%	4.0%
FY '05	1,595.8	34.9	2.2%	2.1%
FY '04	1,326.8	14.1	1.1%	0.9%
FY '03	820.6	14.2	1.7%	1.3%
FY '02	637.6	17.1	2.7%	2.5%
Avg FY '02-'06	1,258.4	32.0	2.4%	2.2%

(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, 2006



Portfolio Value

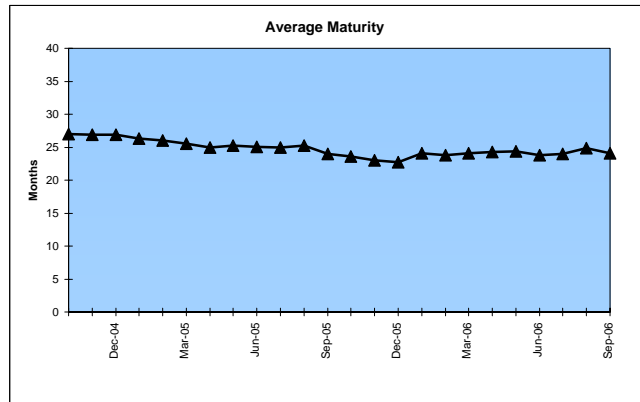
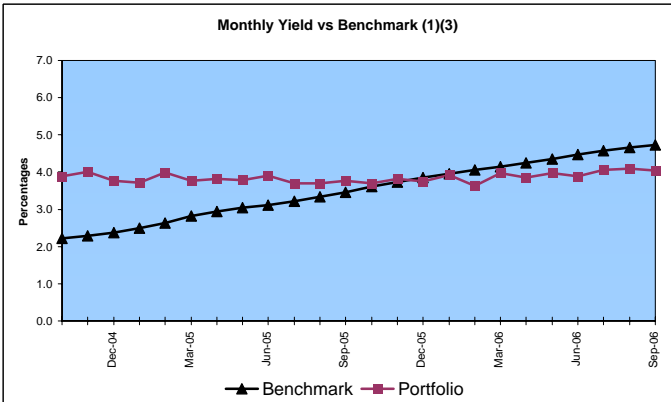
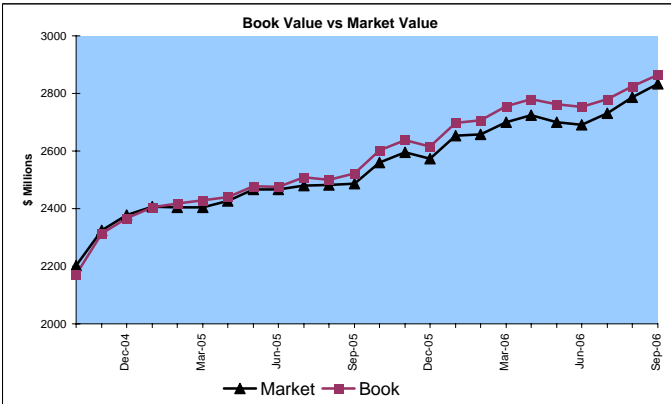
Market Value \$2,832.7 Million
Book Value \$2,863.7 Million

Yield and Average Maturity

Portfolio Book Yield 4.1%
Portfolio Average Maturity 24.1 Months

Portfolio Quality

	AAA	AA	A	BBB	Portfolio Percent
Asset Backed	100.0%				29.5%
Corporates	8.9%	44.0%	46.5%	0.6%	18.7%
Mortgage Securities	100.0%				3.2%
Treasuries	100.0%				21.3%
Federal Agencies	100.0%				27.3%
Total Portfolio	83.0%	8.2%	8.7%	0.1%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '07 YTD	2,803.7	29.0	4.1%	4.7%
Last 12 months	2,713.0	107.5	3.9%	4.7%
FY '06	2,639.7	102.6	3.8%	4.5%
FY '05	2,267.9	90.9	4.0%	3.1%
FY '04	1,516.7	77.5	5.1%	1.9%
FY '03	1,899.0	109.9 ³	5.8%	1.8%
FY '02	2,520.5	159.2	6.3%	3.2%
Avg FY '02-'06	2,168.8	108.0	5.0%	2.9%

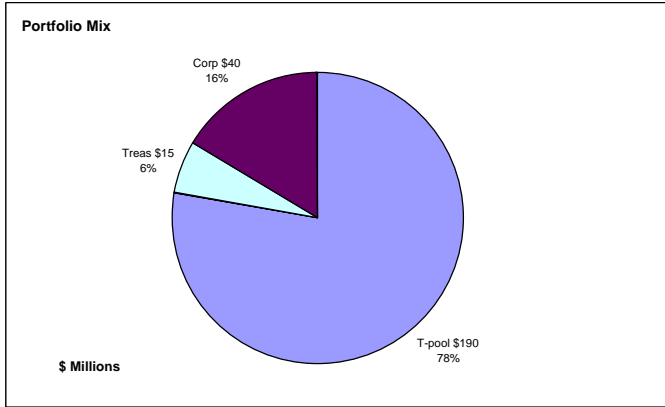
(1) 12 month moving average of the constant maturity yield on the 2 year Treasury note

(2) 12 month moving average of the constant maturity yield on the 2 year Treasury note at end of period

(3) Net of \$40.8 million in extraordinary gains on the sale of investments at the end of FY 2002-03.

Colorado State Education Fund

September 30, 2006



Portfolio Value

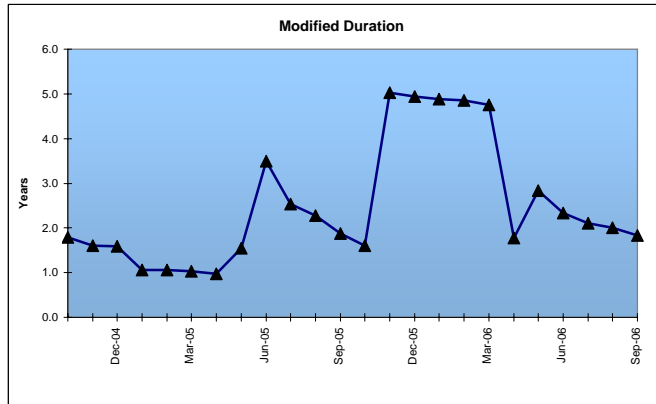
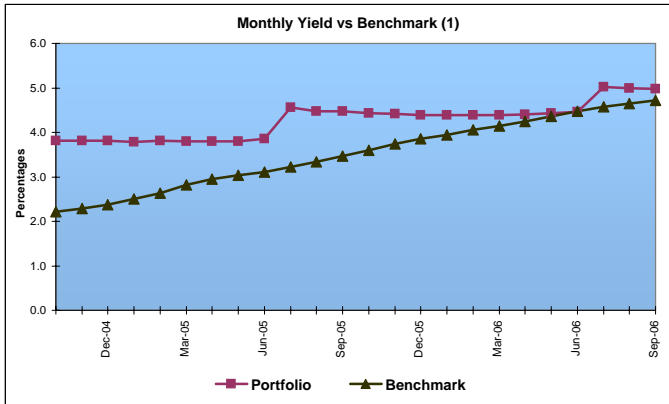
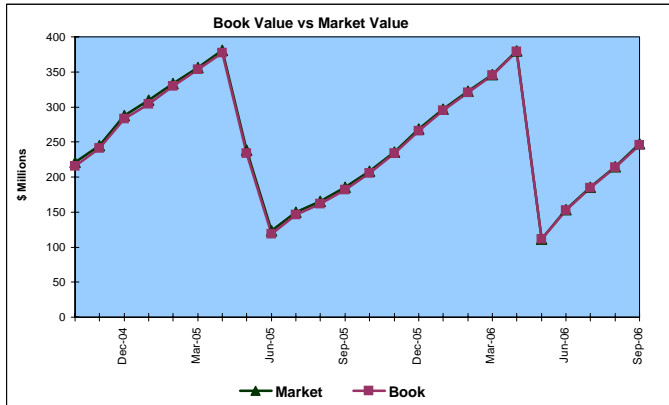
Market Value \$247.2 Million
Book Value \$245.4 Million

Yield and Average Maturity

Portfolio Book Yield 5.0%
Portfolio Average Duration 1.8 Yrs

Portfolio Quality

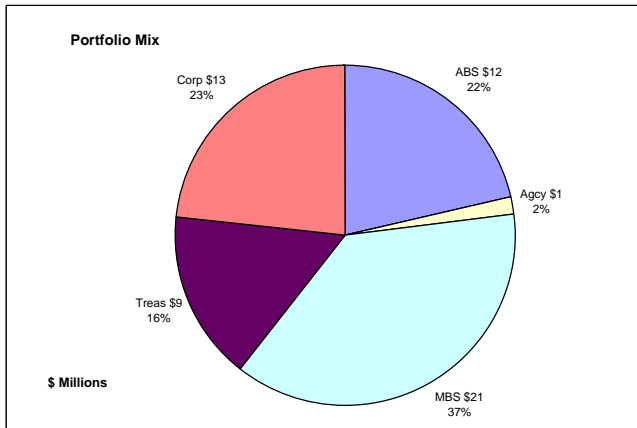
	AAA	AA	A	BBB	Portfolio Percent
Asset Backed Corporates	12.5%	50.3%	37.2%		16.3%
Mortgage Securities					
Treasuries	100.0%				6.0%
Federal Agencies					
T-Pool	83.0%	8.2%	8.7%	0.1%	77.7%
Total Portfolio	72.5%	14.6%	12.8%	0.1%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '07 YTD	181.9	2.3	5.0%	4.7%
Last 12 months	220.1	10.0	4.6%	4.7%
FY '06	209.3	9.3	4.5%	4.5%
FY '05	234.9	9.1	3.9%	3.1%
FY '04	168.4	8.4 ⁴	5.0%	4.3%
FY '03	374.8	20.9 ³	5.6%	3.9%
Avg FY '03-'06	246.9	11.9	4.7%	4.0%
FY '02	284.4	16.3	5.7%	5.0% First Investments 8/01

- (1) Latest 12 month average of the constant maturity yield on the 10 year Treasury note through 6/30/03.
* Effective July 2003, changed to latest 12 month average of the constant maturity yield on the 2 year Treasury note due to a legislative decision to change the long-term cash flows of the State Education Fund.
- (2) Latest 12 month average of the constant maturity yield on the 10 year Treasury note at end of period through 6/30/03.
* Effective July 2003, changed to latest 12 month average of the constant maturity yield on the 2 year Treasury note due to a legislative decision to change the long-term cash flows of the State Education Fund.
- (3) Net of \$15.6 million in extraordinary gains on sale of investments in June 2003.
- (4) Net of \$5.44 million in extraordinary gains on sale of investments in November 2003.

Colorado Major Medical Insurance Fund September 30, 2006



Portfolio Value

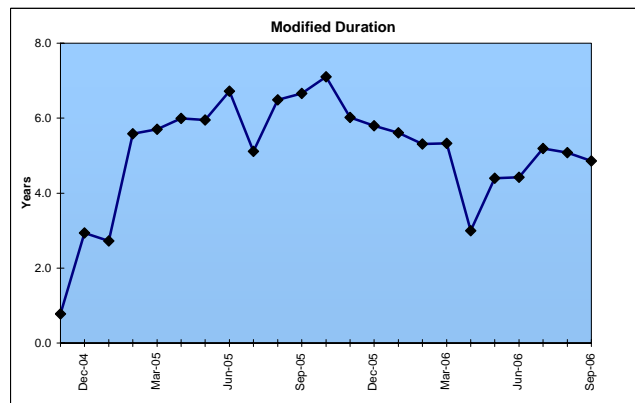
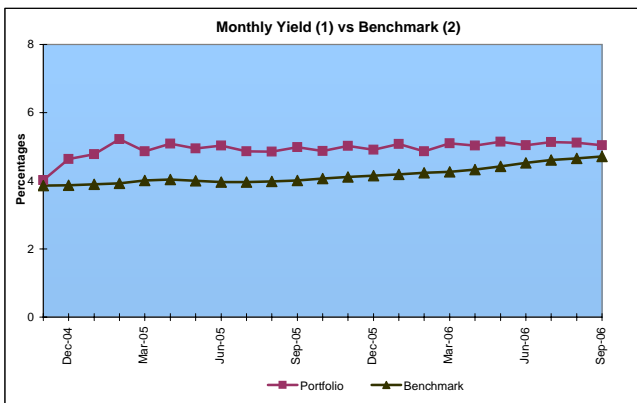
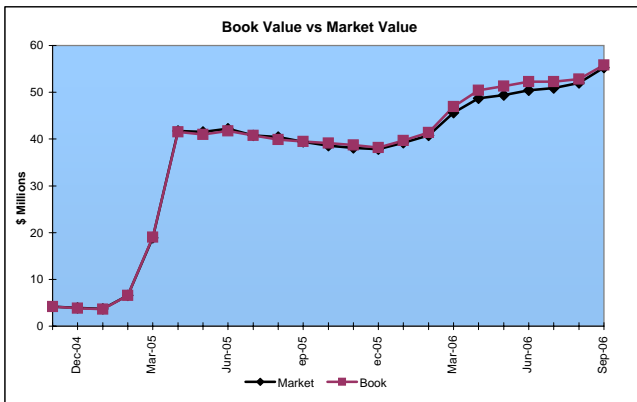
Market Value \$55.3 Million
Book Value \$55.8 Million

Yield and Duration

Portfolio Book Yield 4.9%
Portfolio Modified Duration 4.9 Yrs

Portfolio Quality

	AAA	AA	A	BBB	Portfolio Percent
Asset Backed	100.0%				21.5%
Corporates	11.5%	30.8%	57.7%		23.3%
Federal Agencies	100.0%				1.6%
Mortgage Securities	100.0%				37.5%
Treasuries	100.0%				16.1%
Total Portfolio	79.4%	7.2%	13.4%		100.0%

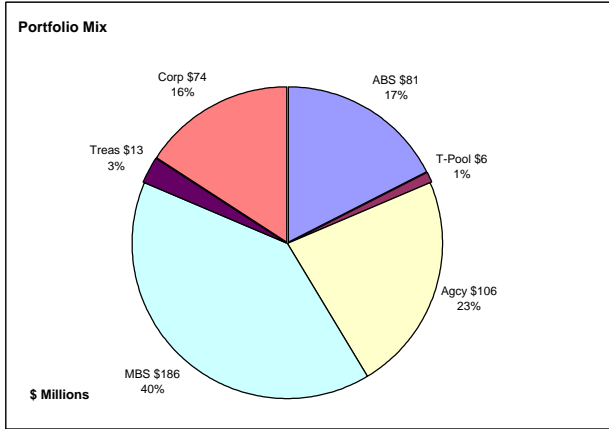


	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Interest Income		
FY '07 YTD	66.7	0.8	4.9%	4.7%
Last 12 months	56.0	2.7	4.8%	4.7%
FY '06	49.4	2.3	4.7%	4.5%
FY '05	16.3	0.5	5.0%	4.0% First Investments 11/04

- (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.

Colorado Public School Permanent Fund

September 30, 2006



Portfolio Value

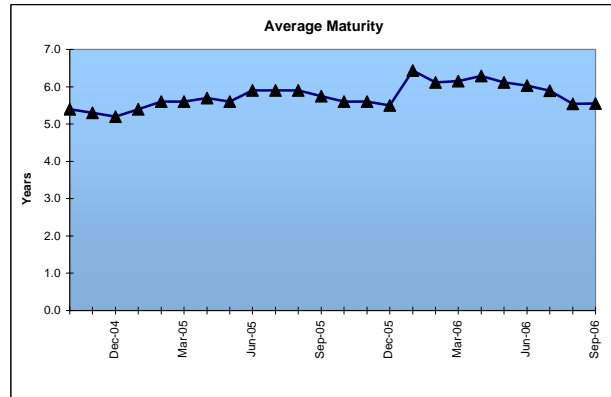
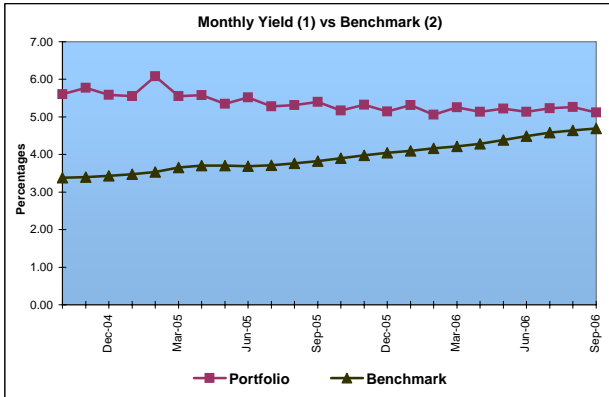
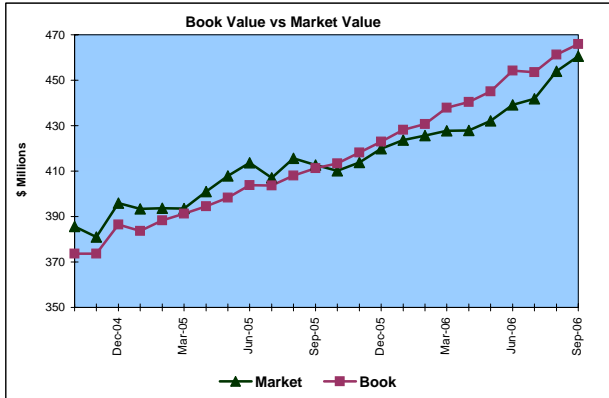
Market Value \$460.6 Million
 Book Value \$465.9 Million

Yield and Average Maturity

Portfolio Book Yield 5.2%
 Portfolio Average Maturity 5.6 Yrs

Portfolio Quality

	AAA	AA	A	BBB	Portfolio Percent
Asset Backed	100.0%				17.4%
Corporates	39.7%	34.5%	25.8%		15.8%
Mortgage Securities	100.0%				39.9%
Treasuries	100.0%				2.9%
Federal Agencies	100.0%				22.8%
T-Pool	83.0%	8.2%	8.7%	0.1%	1.2%
Total Portfolio	90.3%	5.5%	4.2%	0.0%	100.0%

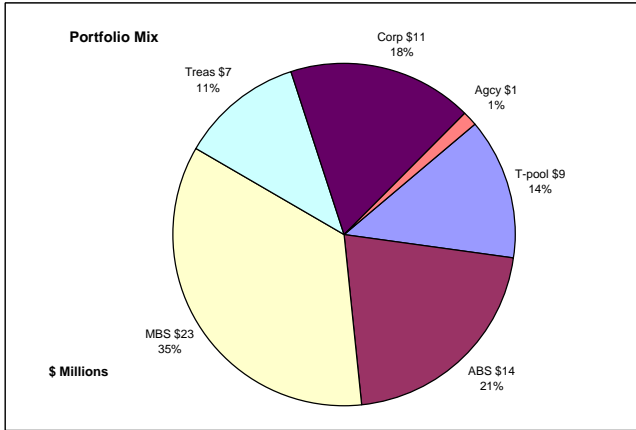


	\$ Millions			
	Average Portfolio	Interest Income	Book Yield	Performance Benchmarks (3)
FY '07 YTD	453.3	6.0	5.2%	4.7%
Last 12 months	431.7	22.7	5.3%	4.7%
FY '06	418.7	22.2	5.3%	4.5%
FY '05	376.9	21.4	5.7%	3.7%
FY '04	347.2	20.8	6.0%	3.3%
FY '03	331.9	21.4	6.5%	3.0%
FY '02	319.2	21.7	6.8%	4.5%
Three Year Average	380.9	21.5	5.7%	3.8%
Five Year Average	358.8	21.5	6.1%	3.8%

(1) Does not include State Treasury Pool balances in calculation.
 (2) Latest 12 month average of the constant maturity yield on the 5 year Treasury note.
 (3) Latest 12 month average of the constant maturity yield on the 5 year Treasury note at end of period.

Unclaimed Property Tourism Fund

September 30, 2006



Portfolio Value

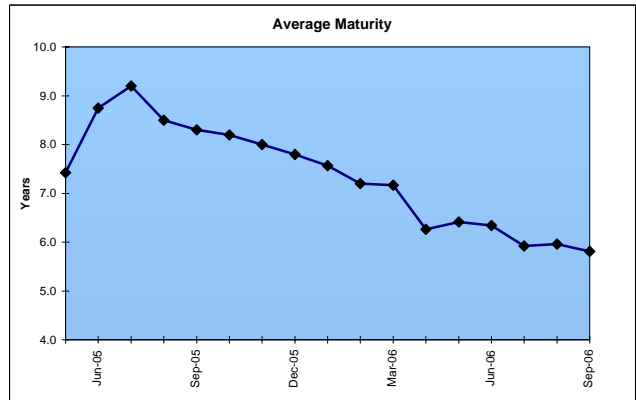
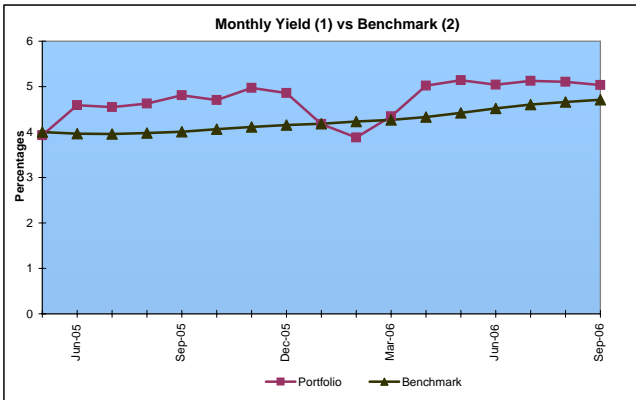
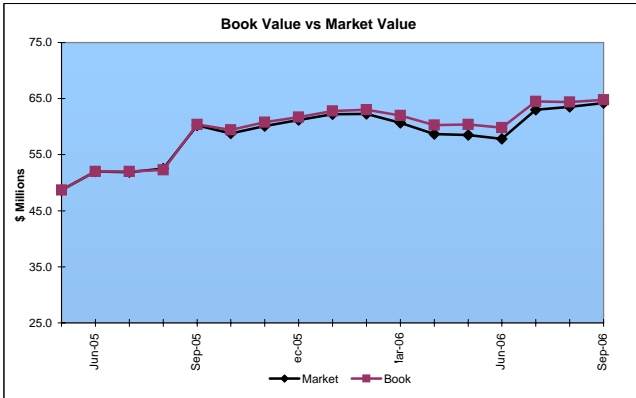
Market Value \$64.2 Million
 Book Value \$64.8 Million

Yield and Average Maturity

Portfolio Book Yield 5.0%
 Portfolio Average Maturity 5.8 Yrs

Portfolio Quality

	AAA	AA	A	BBB	Portfolio Percent
Asset Backed	100.0%				20.8%
Corporates	13.1%	21.7%	65.2%		17.8%
Federal Agencies	100.0%				1.4%
Mortgage Securities	100.0%				35.2%
Treasuries	100.0%				11.4%
T-Pool	83.0%	8.2%	8.7%	0.1%	13.4%
Total Portfolio	82.3%	5.0%	12.7%	0.0%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Interest Income		
FY '07 YTD	64.0	0.8	5.0%	4.7%
Last 12 months	61.8	2.9	4.7%	4.7%
FY '06	59.1	2.6	4.5%	4.5%
FY '05	19.9	0.3	3.5%	4.0% First Investments 5/05

- (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.