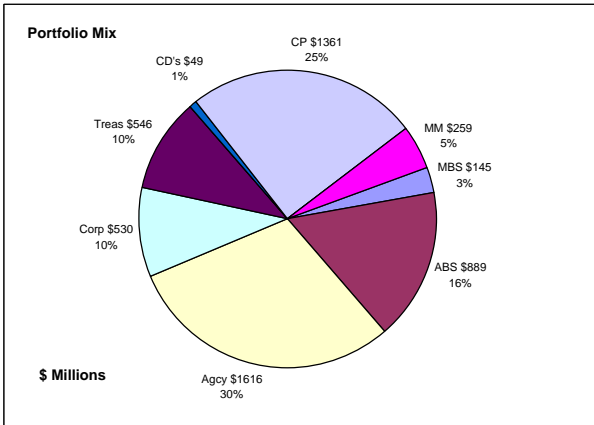


Colorado Treasury Pool Combined June 30, 2007



Portfolio Value

Market Value \$5,364.4 Million
Book Value \$5,395.1 Million

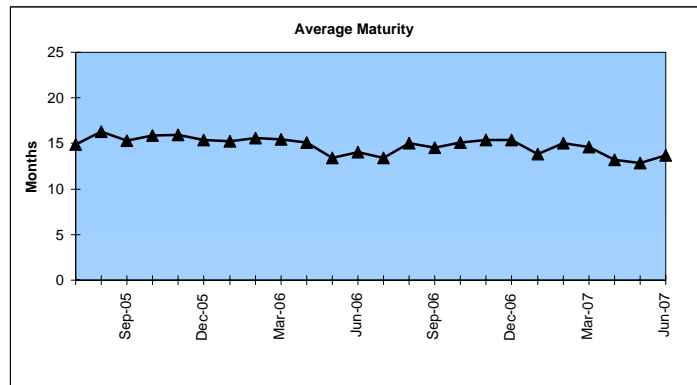
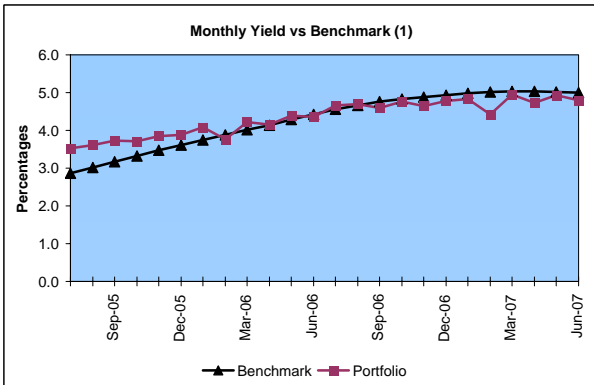
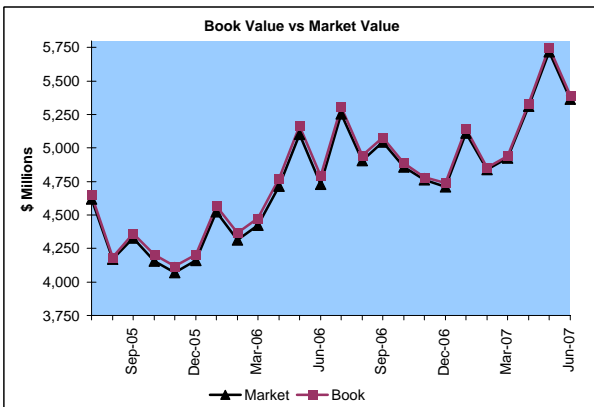
Yield and Average Maturity

Portfolio Book Yield 4.7%
Portfolio Average Maturity 13.7 Months

Portfolio Quality

	AAA	AA	A	BBB	Other	Portfolio Percent
Asset Backed	100.0%					16.5%
Corporates	9.9%	41.0%	48.2%	0.9%		9.8%
Mortgage Securities	100.0%					2.7%
Commercial Paper	25.7%	31.9%	20.4%	22.0% *		25.2%
Treasuries	100.0%					10.1%
Federal Agencies	100.0%					30.0%
Certificates of Deposit					100.0%	0.9%
Money Market Funds					100.0%	4.8%
Total Portfolio	66.7%	12.1%	9.9%	5.6%	5.7%	100.0%

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



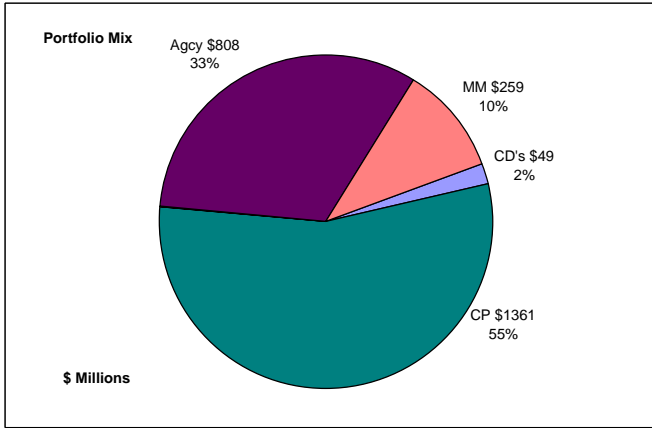
	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '07 YTD	5,122.0	244.3	4.7%	5.0%
Last 12 months	5,122.0	244.3	4.7%	5.0%
FY '06	4,550.8	182.4	4.0%	4.4%
FY '05	3,863.7	125.8	3.3%	2.7%
FY '04	2,843.5	91.6	3.2%	1.4%
FY '03	2,719.6	124.1 ³	4.6%	1.5%
FY '02	3,158.1	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)
June 30, 2007



Portfolio Value

Market Value \$2,476.8 Million
Book Value \$2,476.8 Million

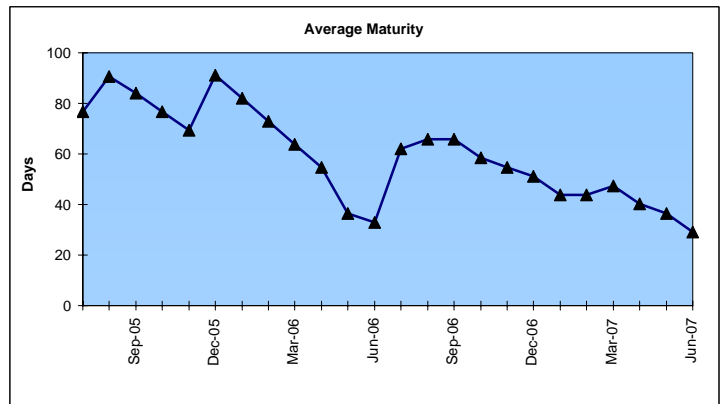
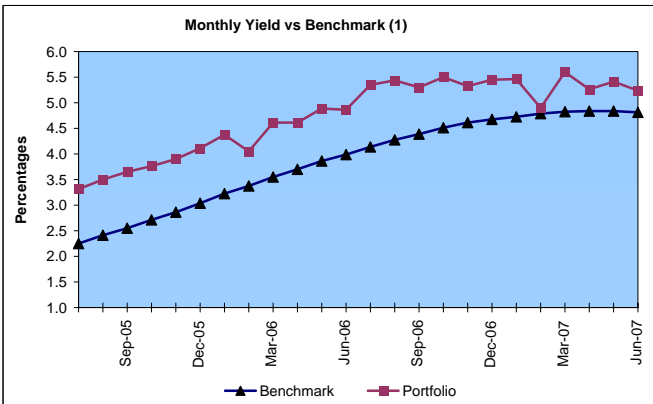
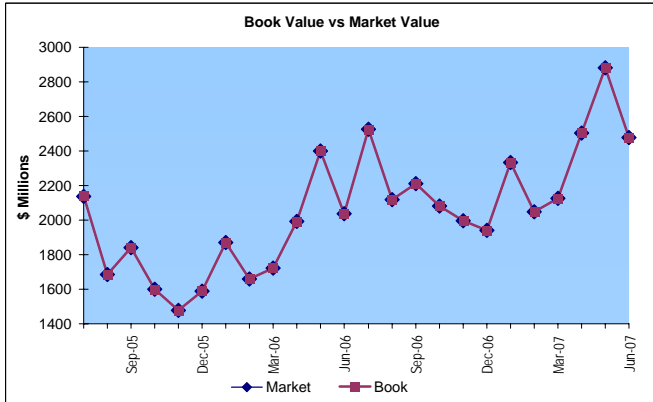
Yield and Average Maturity

Portfolio Book Yield 5.3%
Portfolio Average Maturity 29 Days

Portfolio Quality

	AAA	AA	A	BBB	Other	Portfolio Percent
Commercial Paper	25.7%	31.9%	20.4%	22.0% *		54.9%
Federal Agencies	100.0%					32.6%
Certificates of Deposit					100.0%	2.0%
Money Market Funds					100.0%	10.5%
Total Portfolio	46.8%	17.5%	11.2%	12.1%	12.4%	100.0%

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



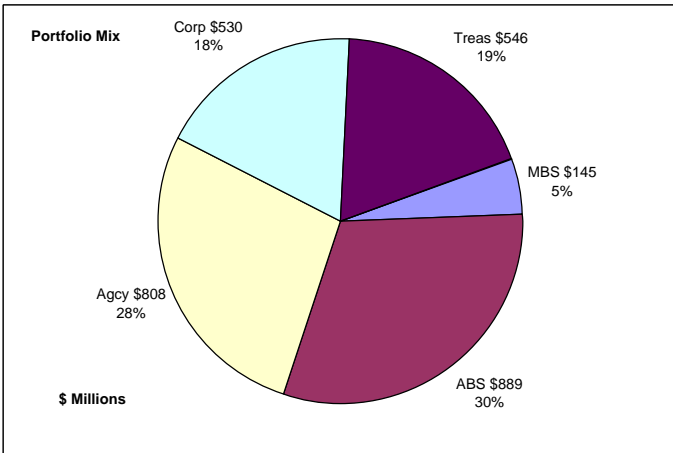
	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '07 YTD	2,312.0	123.6	5.3%	4.8%
Last 12 months	2,312.0	123.6	5.3%	4.8%
FY '06	1,911.2	79.9	4.2%	4.0%
FY '05	1,595.8	34.9	2.2%	2.1%
FY '04	1,326.8	14.1	1.1%	0.9%
FY '03	820.6	14.2	1.7%	1.3%
FY '02	637.6	17.1	2.7%	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)

June 30, 2007



Portfolio Value

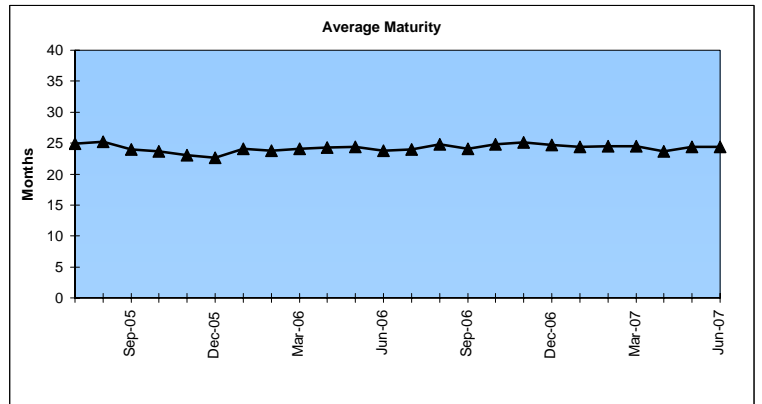
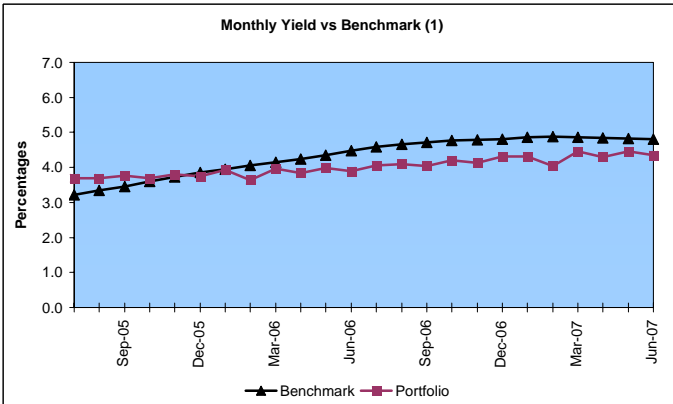
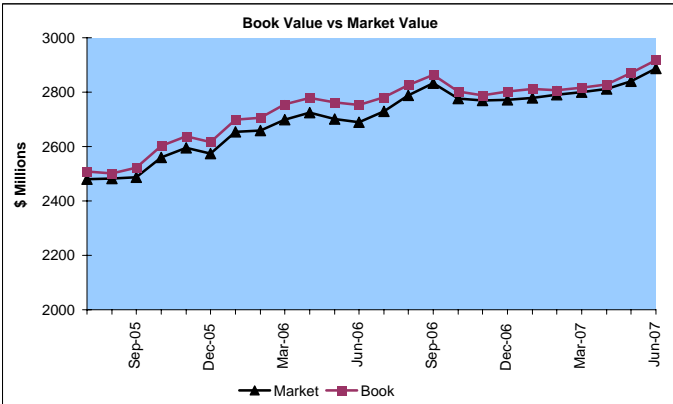
Market Value \$2,887.6 Million
Book Value \$2,918.3 Million

Yield and Average Maturity

Portfolio Book Yield 4.2%
Portfolio Average Maturity 24.4 Months

Portfolio Quality

	AAA	AA	A	BBB	Portfolio Percent
Asset Backed	100.0%				30.5%
Corporates	9.9%	41.0%	48.2%	0.9%	18.1%
Mortgage Securities	100.0%				5.0%
Treasuries	100.0%				18.7%
Federal Agencies	100.0%				27.7%
Total Portfolio	83.6%	7.4%	8.8%	0.2%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '07 YTD	2,810.1	120.6	4.2%	4.8%
Last 12 months	2,810.1	120.6	4.2%	4.8%
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%

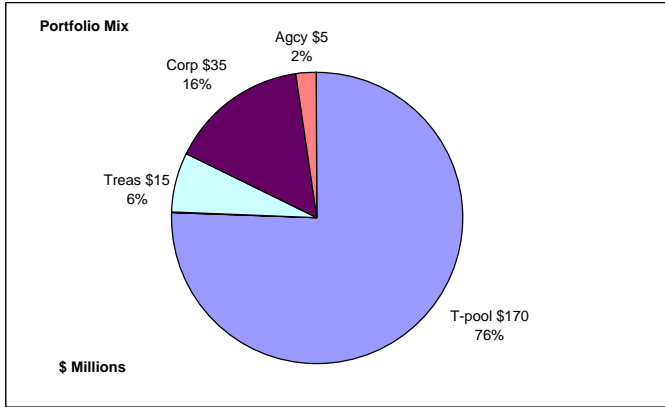
(1) 12 month moving average of the constant maturity yield on the 2 year Treasury note

(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

June 30, 2007



Portfolio Value

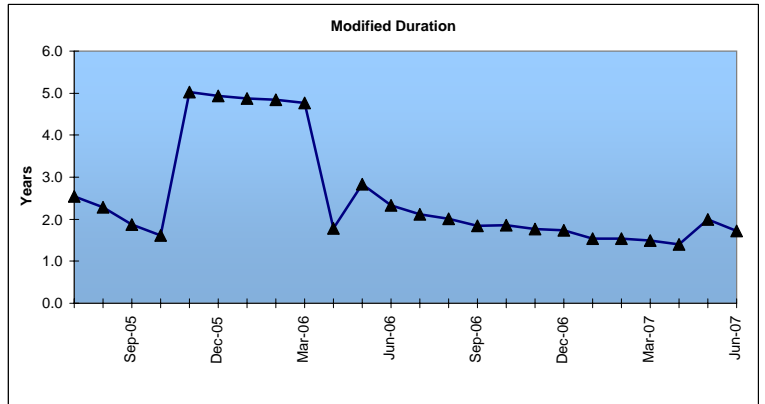
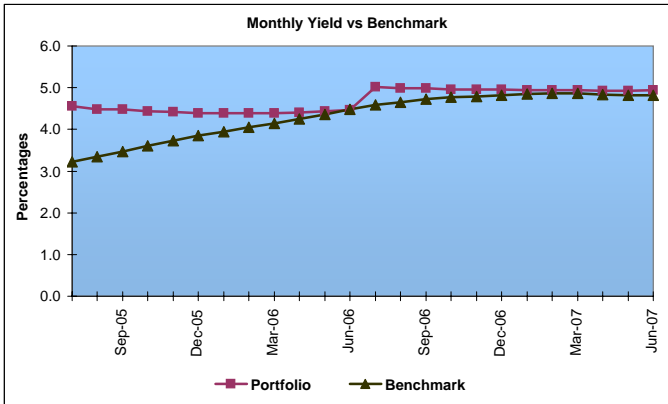
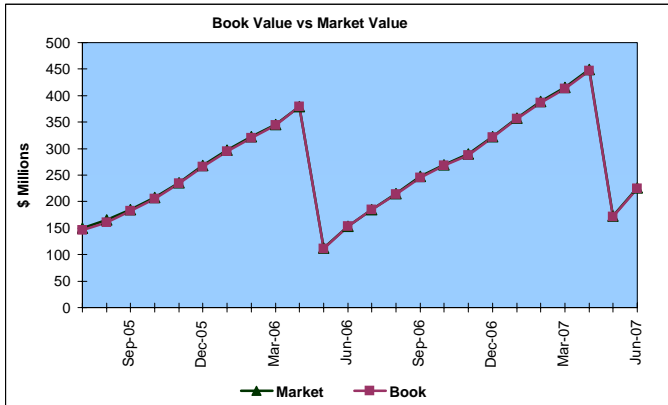
Market Value \$226.0 Million
Book Value \$225.1 Million

Yield and Average Maturity

Portfolio Book Yield 4.9%
Portfolio Average Duration 1.7 Yrs

Portfolio Quality

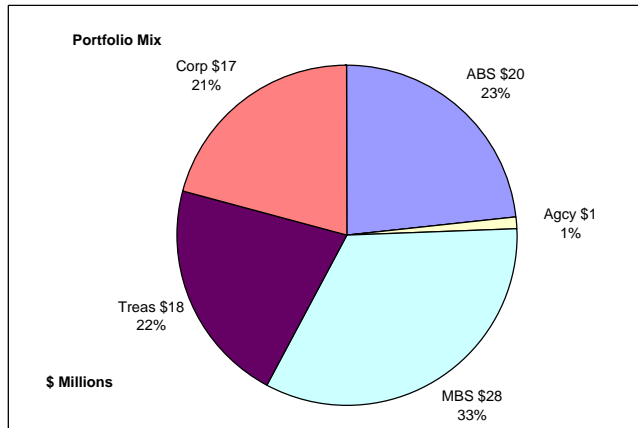
	AAA	AA	A	BBB	Portfolio Percent
Corporates	14.3%	57.1%	28.6%		15.5%
Treasuries	100.0%				6.5%
Federal Agencies	100.0%				2.3%
T-Pool	83.6%	7.4%	8.8%	0.2%	75.7%
Total Portfolio	74.3%	14.5%	11.1%	0.1%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (1)
	Average Portfolio	Interest Income		
FY '07 YTD	272.0	13.4	4.9%	4.8%
Last 12 months	272.0	13.4	4.9%	4.8%
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 ³	5.0%	4.3%
FY '03	374.8	20.9 ²	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 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.
- (2) Net of \$15.6 million in extraordinary gains on sale of investments in June 2003.
- (3) Net of \$5.44 million in extraordinary gains on sale of investments in November 2003.

Colorado Major Medical Insurance Fund June 30, 2007



Portfolio Value

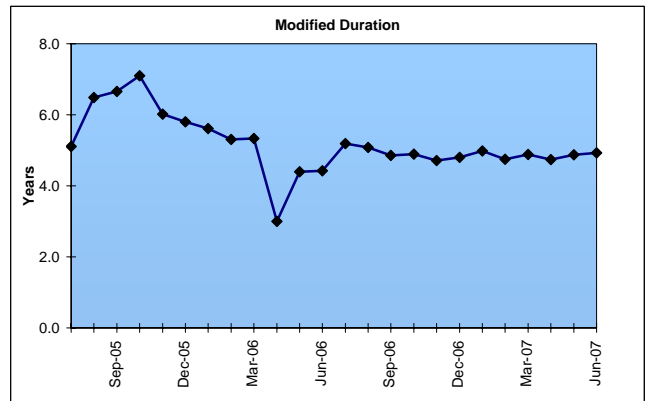
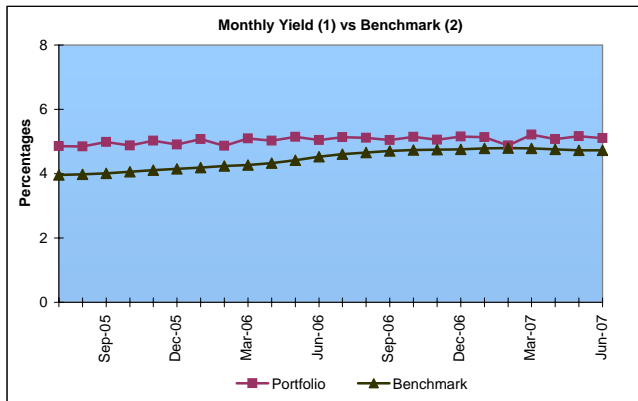
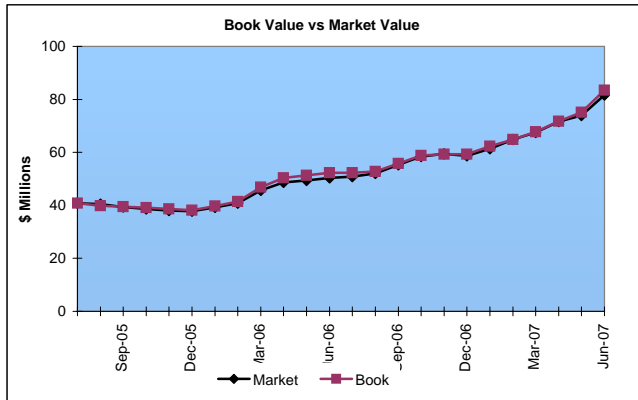
Market Value \$81.7 Million
Book Value \$83.5 Million

Yield and Duration

Portfolio Book Yield 5.0%
Portfolio Modified Duration 4.9 Yrs

Portfolio Quality

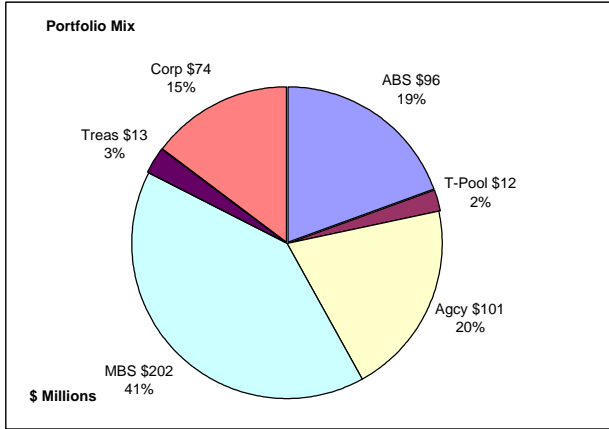
	AAA	AA	A	Portfolio Percent
Asset Backed	100.0%			23.4%
Corporates	14.4%	25.8%	59.8%	20.8%
Federal Agencies	100.0%			1.1%
Mortgage Securities	100.0%			33.3%
Treasuries	100.0%			21.4%
Total Portfolio	82.2%	5.4%	12.4%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Interest Income		
FY '07 YTD	76.2	3.8	5.0%	4.7%
Last 12 months	76.2	3.8	5.0%	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
June 30, 2007



Portfolio Value

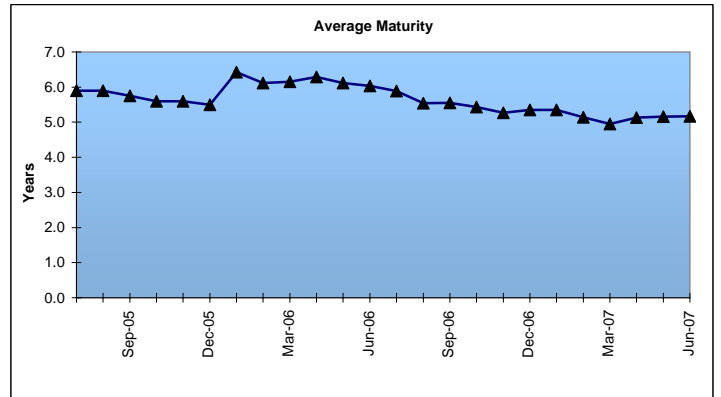
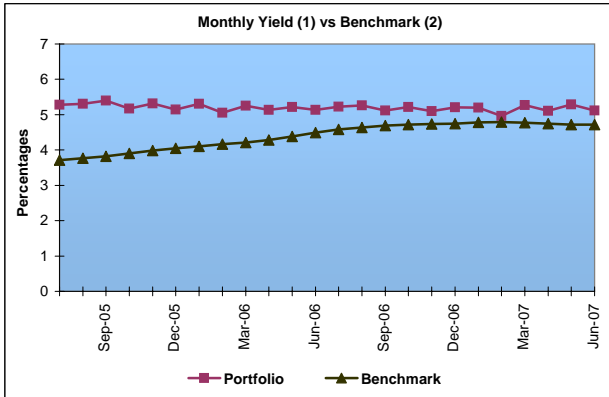
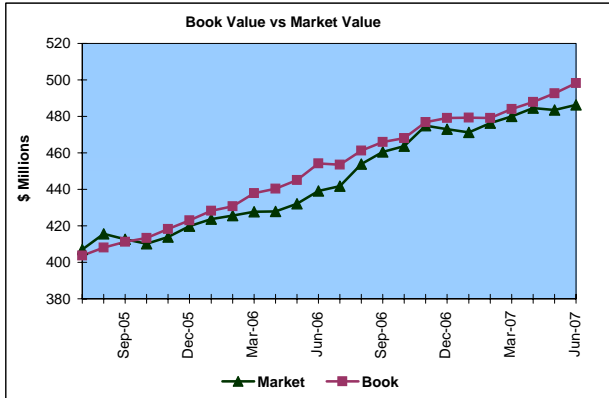
Market Value \$486.3 Million
Book Value \$498.3 Million

Yield and Average Maturity

Portfolio Book Yield 5.2%
Portfolio Average Maturity 5.2 Yrs

Portfolio Quality

	AAA	AA	A	BBB	Portfolio Percent
Asset Backed	100.0%				19.3%
Corporates	39.8%	30.4%	29.8%		14.8%
Mortgage Securities	100.0%				40.5%
Treasuries	100.0%				2.7%
Federal Agencies	100.0%				20.3%
T-Pool	83.6%	7.4%	8.8%	0.2%	2.4%
Total Portfolio	90.7%	4.7%	4.6%	0.0%	100.0%

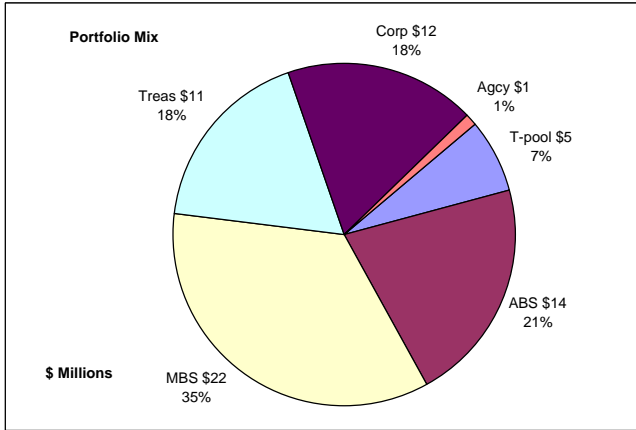


	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Interest Income		
FY '07 YTD	470.2	24.6	5.2%	4.7%
Last 12 months	470.2	24.6	5.2%	4.7%
FY '06	418.7	22.2	5.3%	4.5%
FY '05	376.9	21.4	5.7%	3.7%
FY '04	347.2	20.8	6.0%	3.3%
FY '03	331.9	21.4	6.5%	3.0%
FY '02	319.2	21.7	6.8%	4.5%
Three 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

June 30, 2007



Portfolio Value

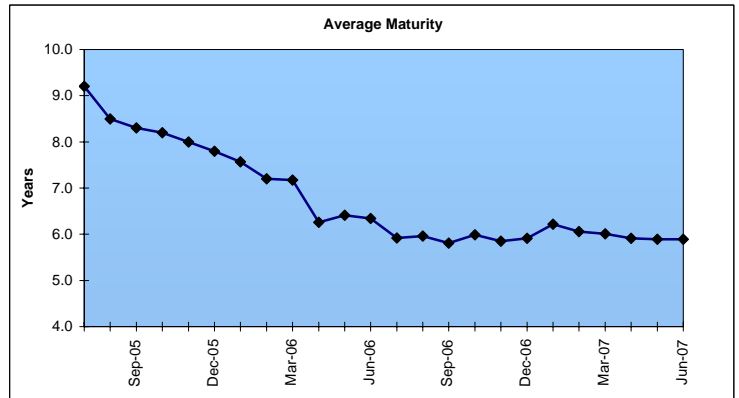
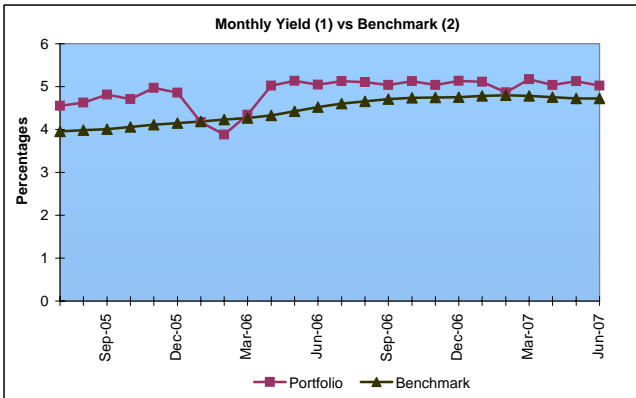
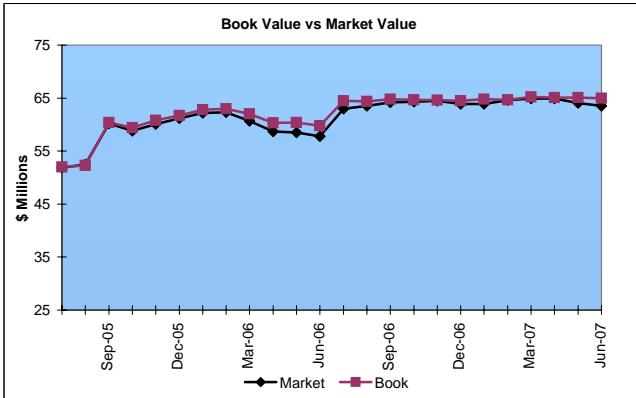
Market Value \$63.5 Million
Book Value \$65.0 Million

Yield and Average Maturity

Portfolio Book Yield 5.0%
Portfolio Average Maturity 5.9 Yrs

Portfolio Quality

	AAA	AA	A	BBB	Portfolio Percent
Asset Backed	100.0%				20.8%
Corporates	13.1%	21.7%	65.2%		17.7%
Federal Agencies	100.0%				1.2%
Mortgage Securities	100.0%				35.1%
Treasuries	100.0%				18.3%
T-Pool	83.6%	7.4%	8.8%	0.2%	6.9%
Total Portfolio	83.5%	4.4%	12.1%	0.0%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Interest Income		
FY '07 YTD	64.9	3.3	5.0%	4.7%
Last 12 months	64.9	3.3	5.0%	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.