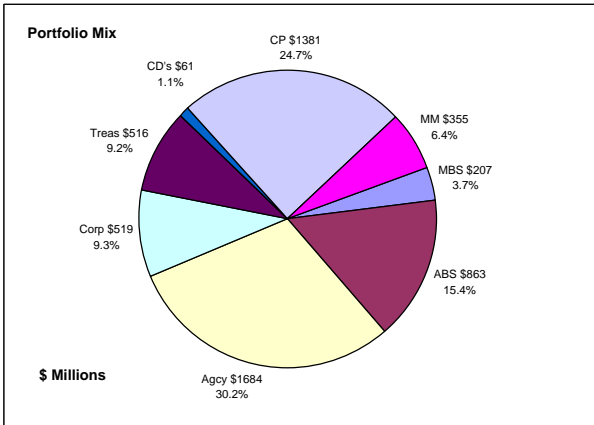


## Colorado Treasury Pool Combined September 30, 2007



### Portfolio Value

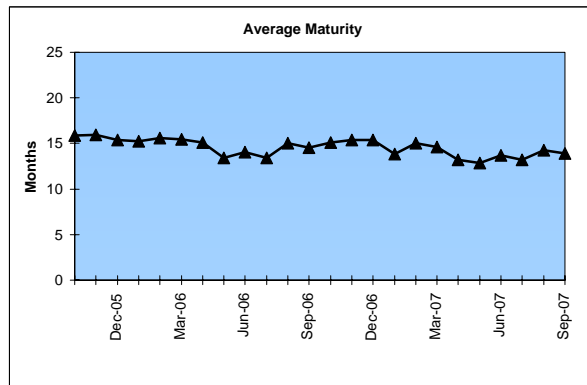
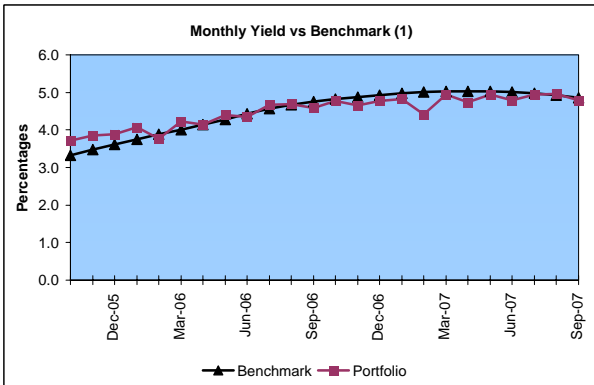
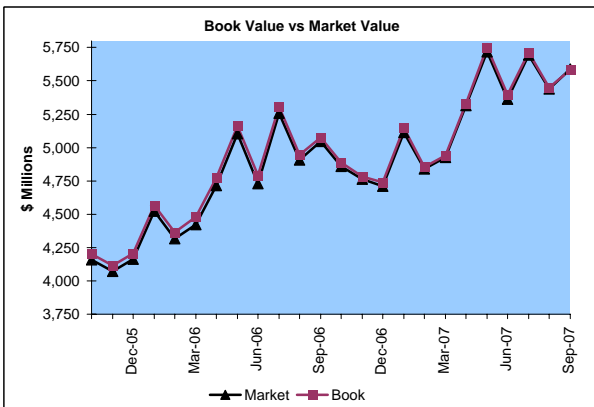
Market Value \$5,586.9 Million  
Book Value \$5,585.9 Million

### Yield and Average Maturity

Portfolio Book Yield 4.9%  
Portfolio Average Maturity 13.9 Months

### Portfolio Quality

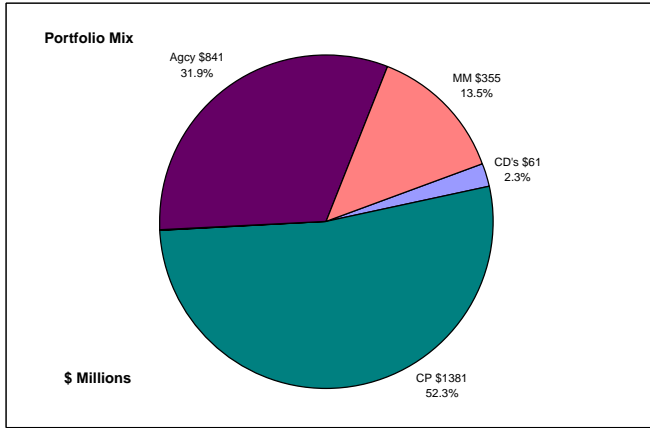
	A1 / P1	AAA	AA	A	BBB	Other	Portfolio Percent
Asset Backed		100.0%					15.4%
Corporates		10.5%	40.9%	45.7%	2.9%		9.3%
Mortgage Securities		100.0%					3.7%
Commercial Paper	100.0%						24.7%
Treasuries		100.0%					9.2%
Federal Agencies		100.0%					30.2%
Certificates of Deposit						100.0%	1.1%
Money Market Funds					100.0%		6.4%
<b>Total Portfolio</b>	<b>24.7%</b>	<b>59.5%</b>	<b>3.8%</b>	<b>4.2%</b>	<b>0.3%</b>	<b>7.5%</b>	<b>100.0%</b>



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '08 YTD	5,618.3	68.8	4.9%	4.9%
Last 12 months	5,248.0	253.1	4.7%	4.9%
FY '07	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 <sup>3</sup>	4.6%	1.5%
Avg FY '03-'07	3,819.9	153.6	3.9%	3.0%

(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, 2007**



**Portfolio Value**

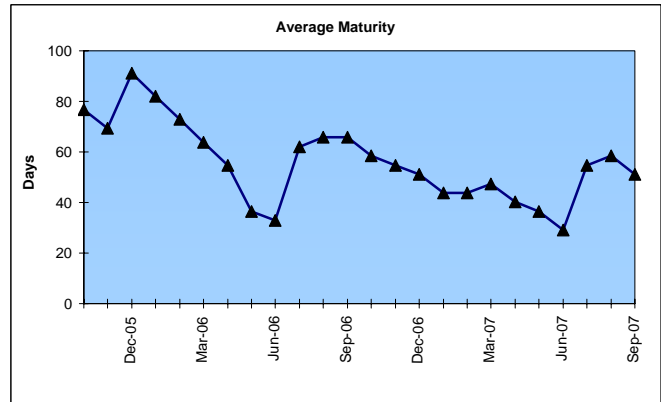
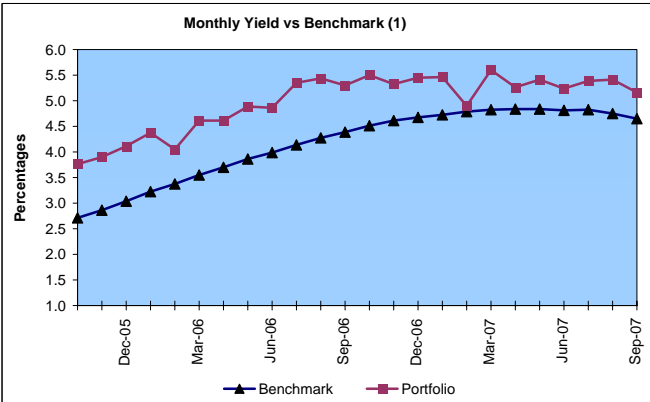
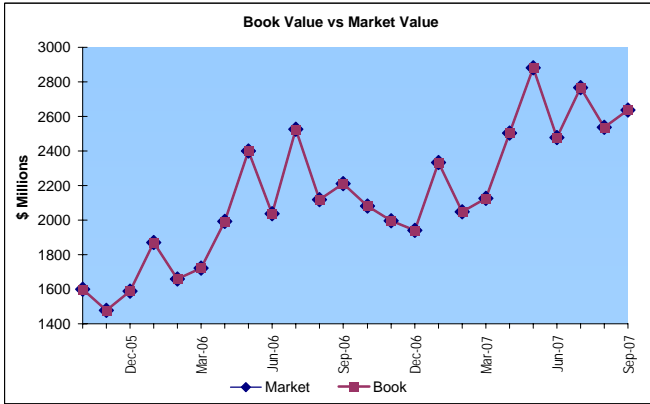
Market Value                   \$2,638.3 Million  
 Book Value                    \$2,638.3 Million

**Yield and Average Maturity**

Portfolio Book Yield                   5.3%  
 Portfolio Average Maturity           51 Days

**Portfolio Quality**

	A1 / P1	AAA	Other	Portfolio Percent
Commercial Paper	100.0%			52.3%
Federal Agencies		100.0%		31.9%
Certificates of Deposit			100.0%	2.3%
Money Market Funds			100.0%	13.5%
<b>Total Portfolio</b>	<b>52.3%</b>	<b>31.9%</b>	<b>15.8%</b>	<b>100.0%</b>



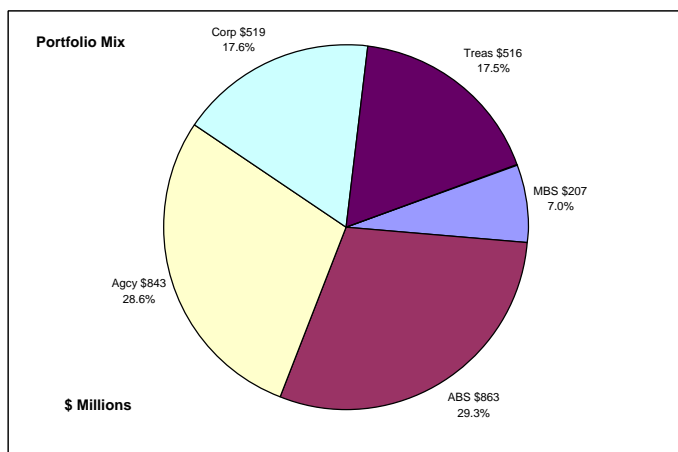
	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '08 YTD	2,696.8	35.5	5.3%	4.6%
Last 12 months	2,408.5	128.1	5.3%	4.6%
FY '07	2,312.0	123.6	5.3%	4.8%
FY '06	1,911.2	79.9	4.2%	4.0%
FY '05	1,595.8	34.9	2.2%	2.1%
FY '04	1,326.8	14.1	1.1%	0.9%
FY '03	820.6	14.2	1.7%	1.3%
Avg FY '03-07	1,593.3	53.3	2.9%	2.6%

(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, 2007



## Portfolio Value

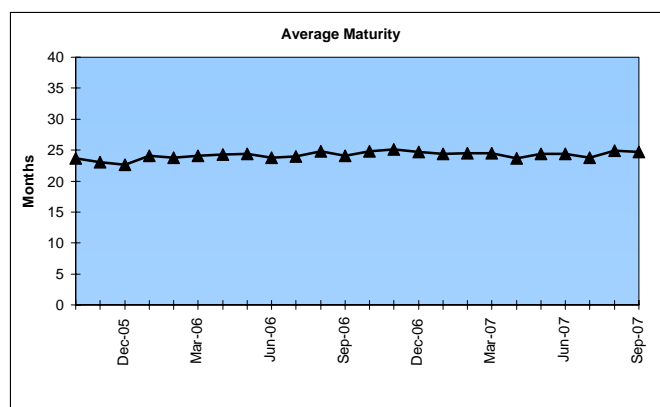
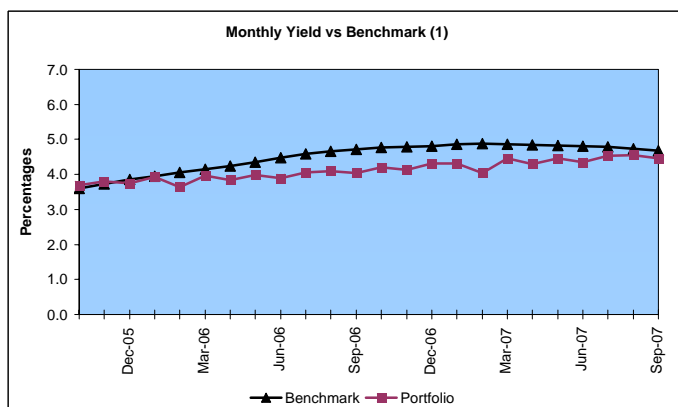
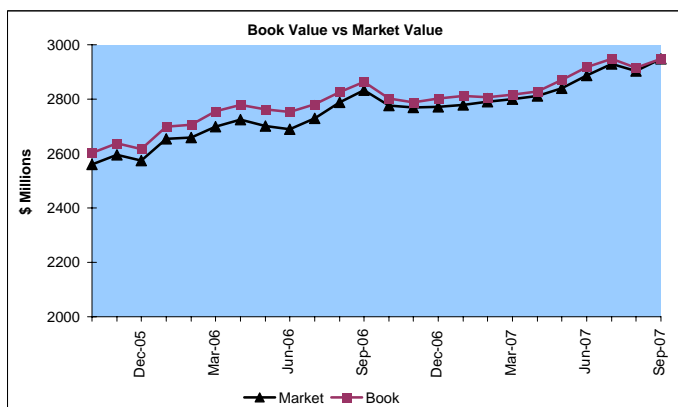
Market Value \$2,948.6 Million  
Book Value \$2,947.6 Million

## Yield and Average Maturity

Portfolio Book Yield 4.5%  
Portfolio Average Maturity 24.7 Months

## Portfolio Quality

	AAA	AA	A	BBB	Portfolio Percent
Asset Backed	100.0%				29.3%
Corporates	10.5%	40.9%	45.7%	2.9%	17.6%
Mortgage Securities	100.0%				7.0%
Treasuries	100.0%				17.5%
Federal Agencies	100.0%				28.6%
Total Portfolio	84.3%	7.2%	8.0%	0.5%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '08 YTD	2,921.5	33.4	4.5%	4.7%
Last 12 months	2,839.5	125.0	4.3%	4.7%
FY '07	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 <sup>3</sup>	5.8%	1.8%
Avg FY '03-'07	2,226.7	100.3	4.6%	3.2%

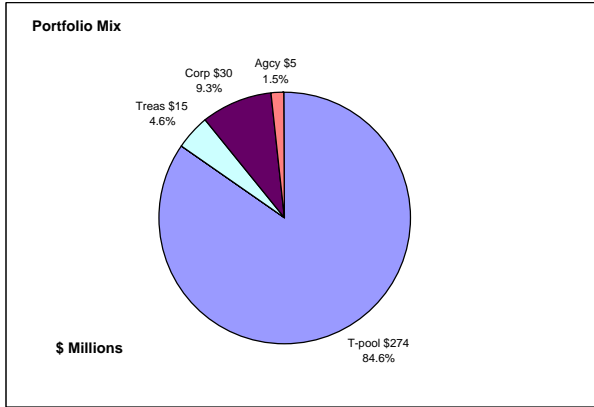
(1) 12 month moving average of the constant maturity yield on the 2 year Treasury note

(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, 2007



## Portfolio Value

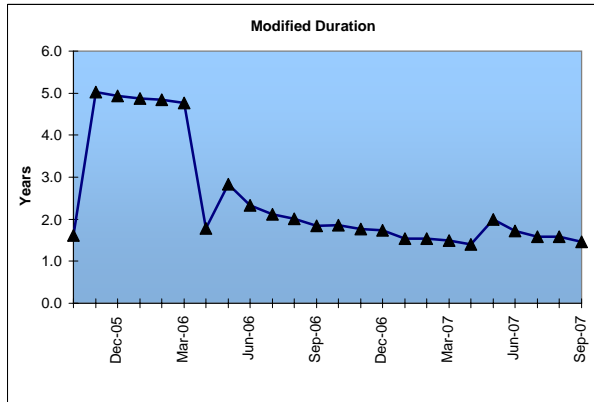
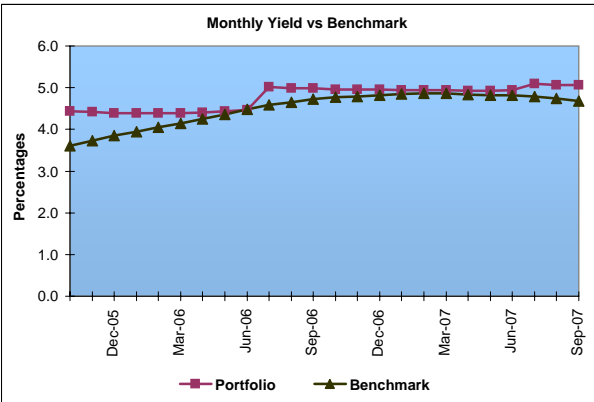
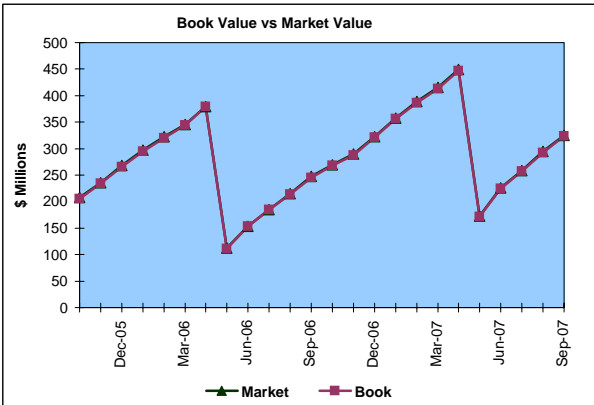
Market Value \$325.4 Million  
Book Value \$323.6 Million

## Yield and Average Maturity

Portfolio Book Yield 5.0%  
Portfolio Average Duration 1.5 Yrs

## Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	Other	Portfolio Percent
Corporates		16.6%	66.7%	16.7%			9.3%
Treasuries		100.0%					4.6%
Federal Agencies		100.0%					1.5%
T-Pool Combined	24.7%	59.5%	3.8%	4.2%	0.3%	7.5%	84.6%
Total Portfolio	20.9%	58.0%	9.4%	5.2%	0.2%	6.3%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (1)
	Average Portfolio	Interest Income		
FY '08 YTD	254.7	3.2	5.0%	4.7%
Last 12 months	290.3	14.4	5.0%	4.7%
FY '07	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	5.0%	4.3%
FY '03	374.8	20.9	5.6%	3.9%
Avg FY '03-'07	251.9	12.2	4.8%	4.1%
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.

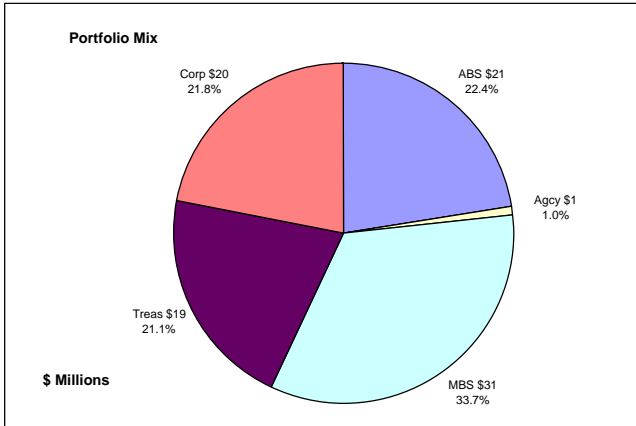
\* Effective July 2003, changed to latest 12 month average of the constant maturity yield on the 2 year Treasury note due to a legislative decision to change the long-term cash flows of the State Education Fund.

(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

## September 30, 2007



### Portfolio Value

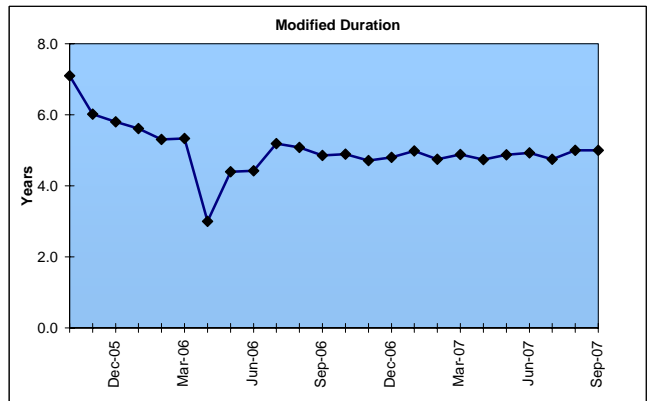
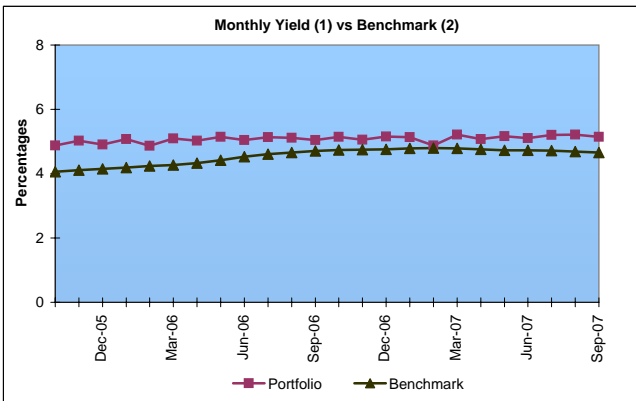
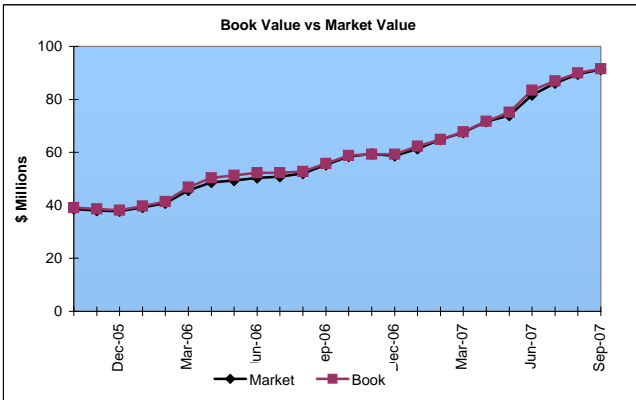
Market Value                   \$91.3 Million  
 Book Value                     \$91.5 Million

### Yield and Duration

Portfolio Book Yield           5.1%  
 Portfolio Modified Duration   5.0 Yrs

### Portfolio Quality

	AAA	AA	A	BBB	Portfolio Percent
Asset Backed	100.0%				22.4%
Corporates	22.5%	20.0%	55.0%	2.5%	21.8%
Federal Agencies	100.0%				1.0%
Mortgage Securities	100.0%				33.7%
Treasuries	100.0%				21.1%
<b>Total Portfolio</b>	<b>83.1%</b>	<b>4.4%</b>	<b>12.0%</b>	<b>0.5%</b>	<b>100.0%</b>

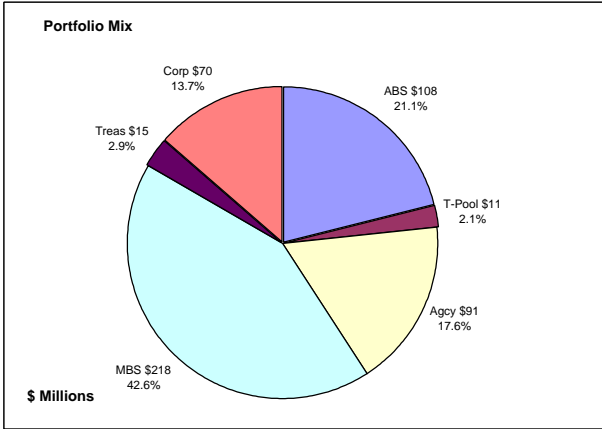


	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Interest Income		
FY '08 YTD	105.3	1.4	5.1%	4.7%
Last 12 months	85.8	4.4	5.1%	4.7%
FY '07	76.2	3.8	5.0%	4.7%
FY '06	49.4	2.3	4.7%	4.5%
FY '05	16.3	0.5	5.0%	4.0% First Investments 11/04

(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

## September 30, 2007



### Portfolio Value

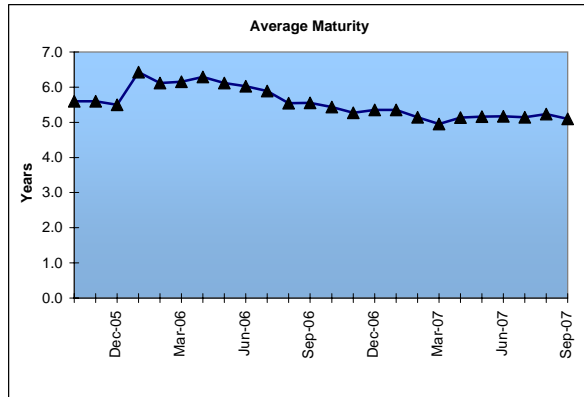
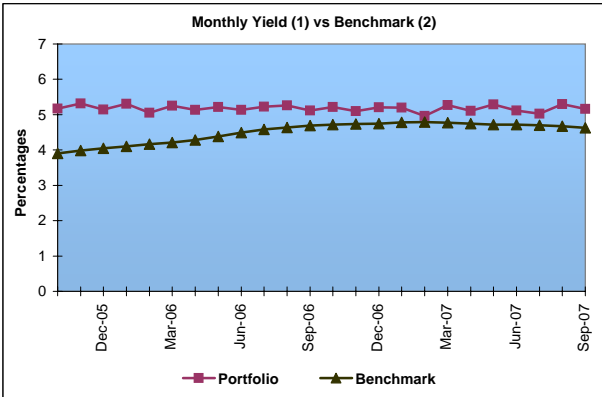
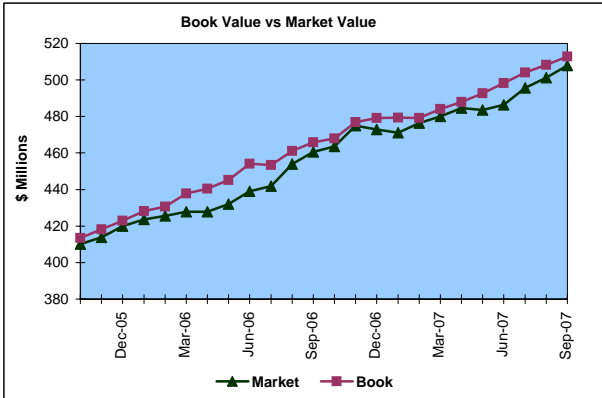
Market Value                   \$507.9 Million  
 Book Value                     \$512.8 Million

### Yield and Average Maturity

Portfolio Book Yield             5.2%  
 Portfolio Average Maturity     5.1 Yrs

### Portfolio Quality

	A1 / P1	AAA	AA	A	A	BBB	Other	Portfolio Percent
Asset Backed		100.0%						21.1%
Corporates		41.7%	31.9%	22.1%	22.1%	4.3%		13.7%
Mortgage Securities		100.0%						42.6%
Treasuries		100.0%						2.9%
Federal Agencies		100.0%						17.6%
T-Pool Combined	24.7%	59.5%	3.8%	59.5%	4.2%	0.3%	7.5%	2.1%
<b>Total Portfolio</b>	<b>0.5%</b>	<b>91.2%</b>	<b>4.4%</b>	<b>3.1%</b>	<b>3.1%</b>	<b>0.6%</b>	<b>0.2%</b>	<b>100.0%</b>

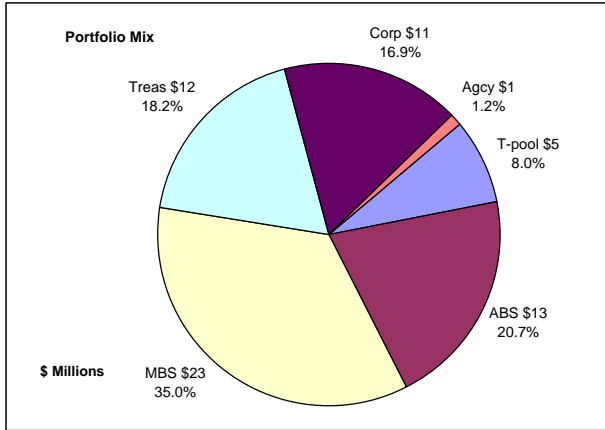


	\$ Millions			
	Average Portfolio	Interest Income	Book Yield	Performance Benchmarks (3)
FY '08 YTD	501.3	6.6	5.2%	4.6%
Last 12 months	482.2	25.2	5.2%	4.6%
FY '07	470.2	24.6	5.2%	4.7%
FY '06	418.7	22.2	5.3%	4.5%
FY '05	376.9	21.4	5.7%	3.7%
FY '04	347.2	20.8	6.0%	3.3%
FY '03	331.9	21.4	6.5%	3.0%
Three Year Average	421.9	22.7	5.4%	4.3%
Five Year Average	389.0	22.1	5.7%	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, 2007



### Portfolio Value

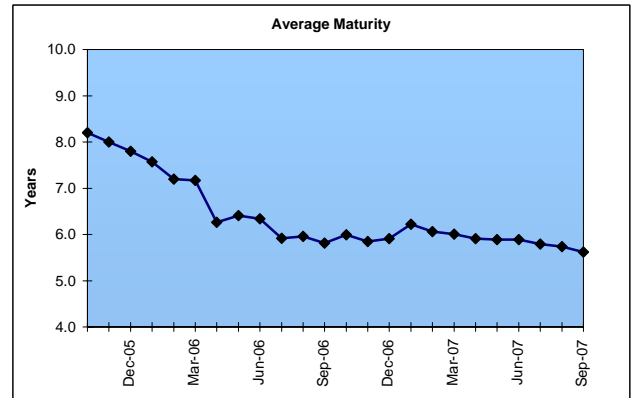
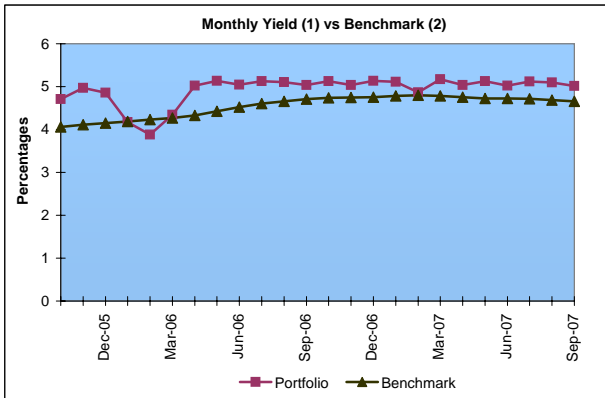
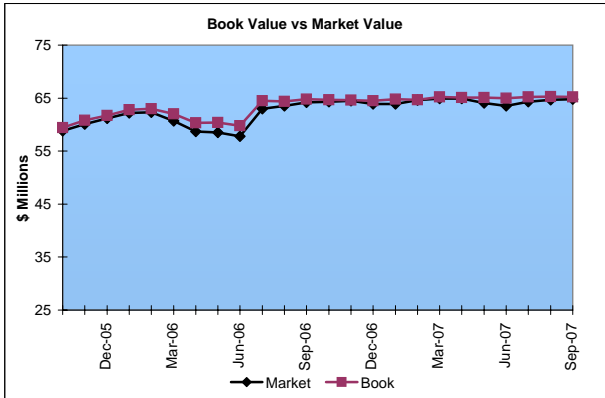
Market Value \$64.8 Million  
 Book Value \$65.2 Million

### Yield and Average Maturity

Portfolio Book Yield 5.1%  
 Portfolio Average Maturity 5.6 Yrs

### Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	Other	Portfolio Percent
Asset Backed		100.0%					20.7%
Corporates		13.6%	18.2%	63.6%	4.6%		16.9%
Federal Agencies		100.0%					1.2%
Mortgage Securities		100.0%					35.0%
Treasuries		100.0%					18.2%
T-Pool Combined	24.7%	59.5%	3.8%	4.2%	0.3%	7.5%	8.0%
<b>Total Portfolio</b>	<b>2.0%</b>	<b>82.2%</b>	<b>3.3%</b>	<b>11.1%</b>	<b>0.8%</b>	<b>0.6%</b>	<b>100.0%</b>



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Interest Income		
FY '08 YTD	65.4	0.8	5.1%	4.7%
Last 12 months	65.2	3.3	5.1%	4.7%
FY '07	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.