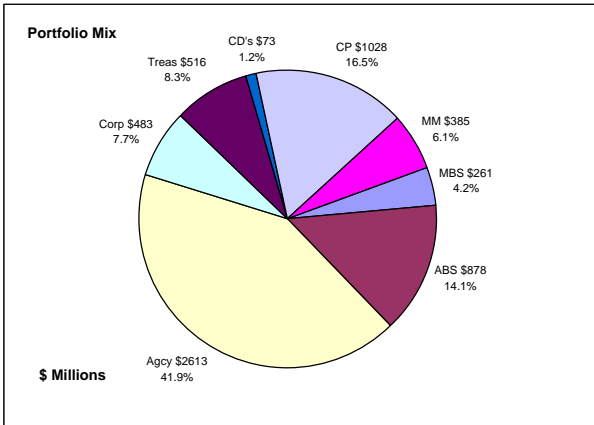


Colorado Treasury Pool Combined June 30, 2008



Portfolio Value

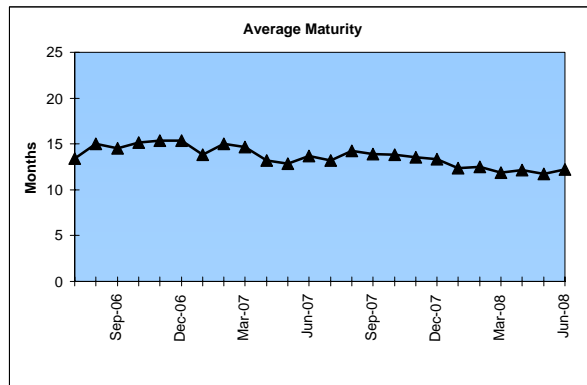
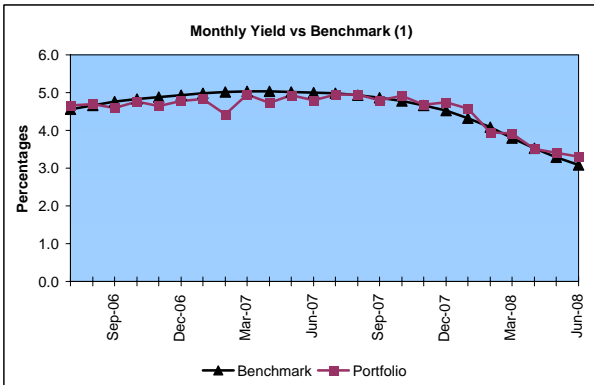
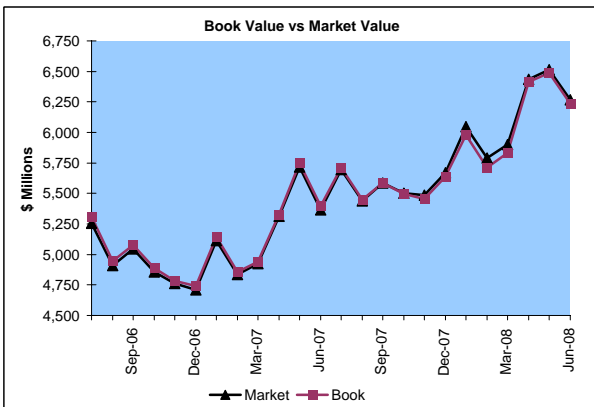
Market Value \$6,266.7 Million
Book Value \$6,237.1 Million

Yield and Average Maturity

Portfolio Book Yield 4.3%
Portfolio Average Maturity 12.2 Months

Portfolio Quality

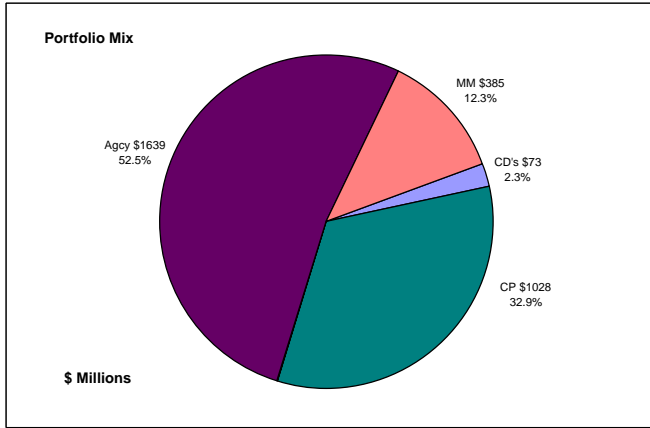
	A1 / P1	AAA	AA	A	BBB	Other	Portfolio Percent
Asset Backed		100.0%					14.1%
Corporates		11.3%	39.0%	46.6%	3.1%		7.7%
Mortgage Securities		100.0%					4.2%
Commercial Paper	100.0%						16.5%
Treasuries		100.0%					8.3%
Federal Agencies		100.0%					41.9%
Certificates of Deposit						100.0%	1.2%
Money Market Funds					100.0%		6.1%
Total Portfolio	16.5%	69.3%	3.0%	3.6%	0.2%	7.4%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '08 YTD	5,835.7	249.9	4.3%	3.1%
Last 12 months	5,835.7	249.9	4.3%	3.1%
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 ³	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)
June 30, 2008



Portfolio Value

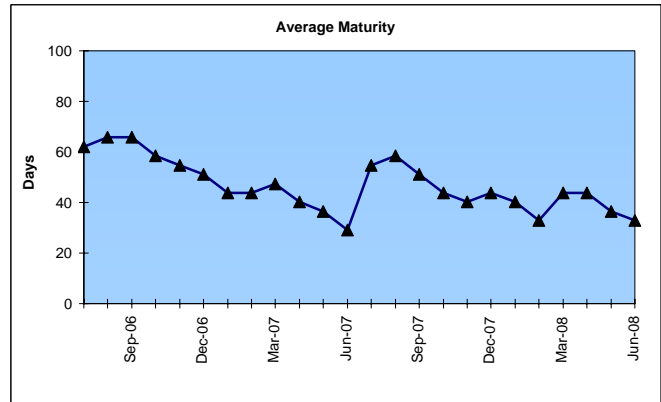
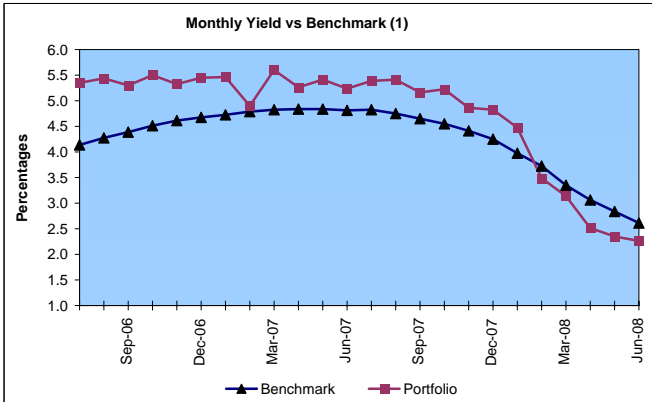
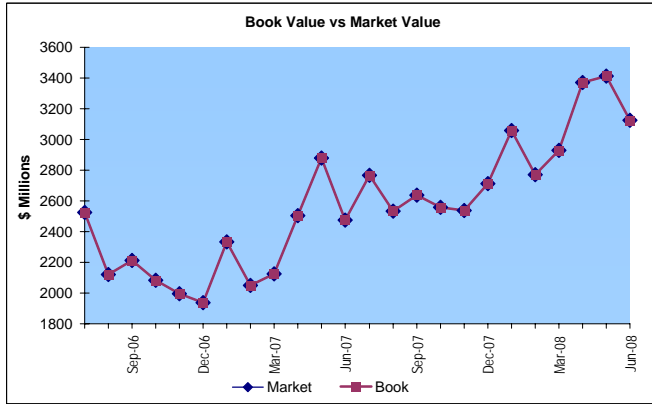
Market Value \$3,124.7 Million
 Book Value \$3,124.7 Million

Yield and Average Maturity

Portfolio Book Yield 4.0%
 Portfolio Average Maturity 33 Days

Portfolio Quality

	A1 / P1	AAA	Other	Portfolio Percent
Commercial Paper	100.0%			32.9%
Federal Agencies		100.0%		52.5%
Certificates of Deposit			100.0%	2.3%
Money Market Funds			100.0%	12.3%
Total Portfolio	32.9%	52.4%	14.7%	100.0%



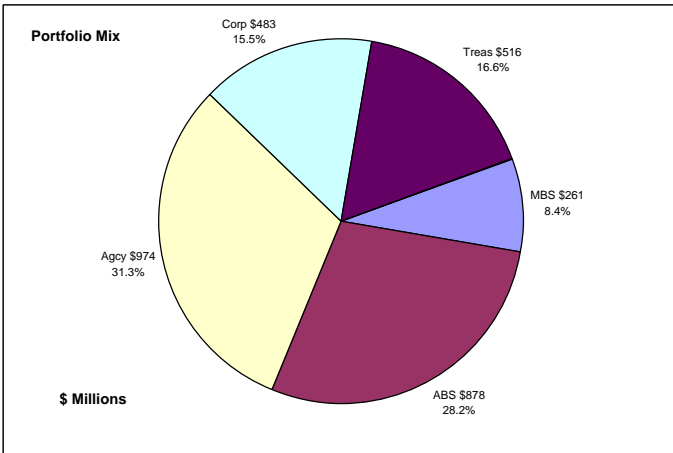
	\$ Millions			
	Average Portfolio	Interest Income	Book Yield	Performance Benchmarks (2)
FY '08 YTD	2,895.9	114.9	4.0%	2.6%
Last 12 months	2,895.9	114.9	4.0%	2.6%
FY '07	2,312.0	123.6	5.3%	4.8%
FY '06	1,911.2	79.9	4.2%	4.0%
FY '05	1,595.8	34.9	2.2%	2.1%
FY '04	1,326.8	14.1	1.1%	0.9%
FY '03	820.6	14.2	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)

June 30, 2008



Portfolio Value

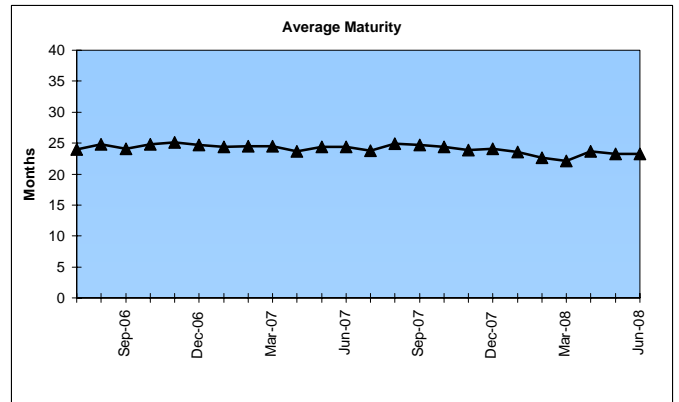
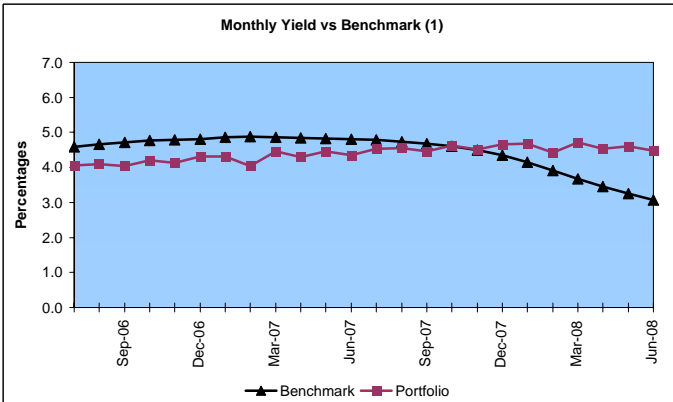
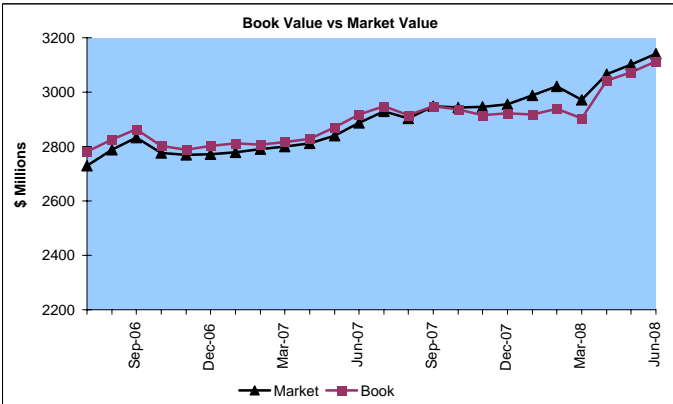
Market Value \$3,142.0 Million
Book Value \$3,112.4 Million

Yield and Average Maturity

Portfolio Book Yield 4.6%
Portfolio Average Maturity 23.3 Months

Portfolio Quality

	AAA	AA	A	BBB	Portfolio Percent
Asset Backed	100.0%				28.2%
Corporates	11.3%	39.0%	46.6%	3.1%	15.5%
Mortgage Securities	100.0%				8.4%
Treasuries	100.0%				16.6%
Federal Agencies	100.0%				31.3%
Total Portfolio	86.3%	6.0%	7.2%	0.5%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '08 YTD	2,939.8	134.9	4.6%	3.1%
Last 12 months	2,939.8	134.9	4.6%	3.1%
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 ³	5.8%	1.8%
Avg FY '03-'07	2,226.7	100.3	4.6%	3.2%

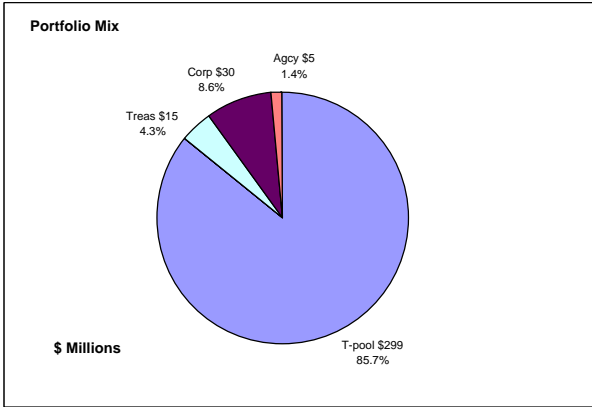
(1) 12 month moving average of the constant maturity yield on the 2 year Treasury note

(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

June 30, 2008



Portfolio Value

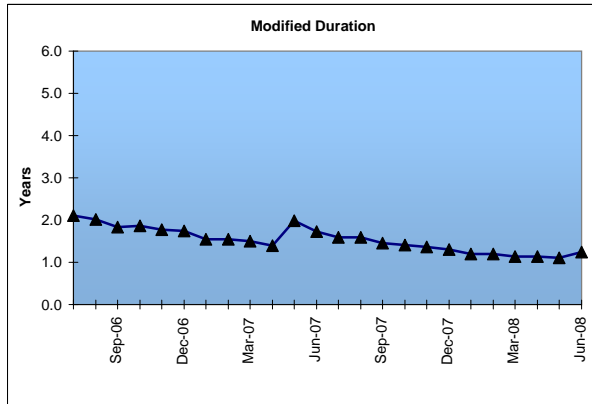
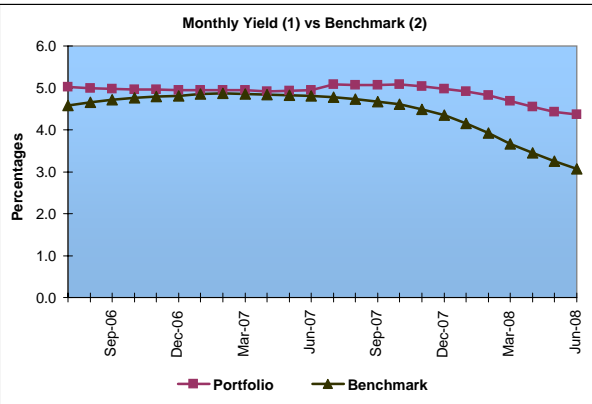
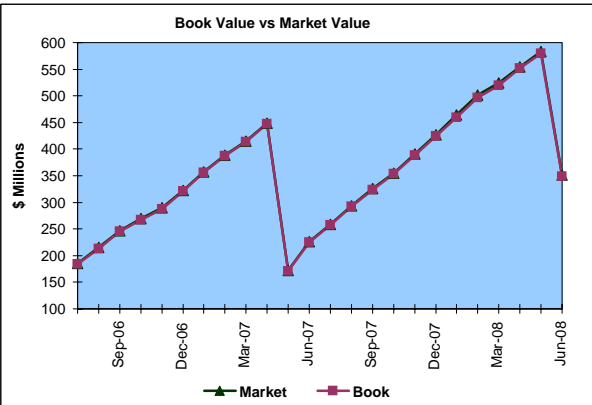
Market Value \$351.2 Million
Book Value \$348.7 Million

Yield and Average Maturity

Portfolio Book Yield 4.3%
Portfolio Average Duration 1.3 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	Other	Portfolio Percent
Corporates		16.7%	66.7%	16.6%			8.6%
Treasuries		100.0%					4.3%
Federal Agencies		100.0%					1.4%
T-Pool Combined	16.5%	69.3%	3.0%	3.6%	0.2%	7.4%	85.7%
Total Portfolio	14.1%	66.5%	8.3%	4.5%	0.2%	6.4%	100.0%



	\$ Millions		Book	Performance
	Average Portfolio	Interest Income	Yield	Benchmarks (3)
FY '08 YTD	383.2	16.7	4.3%	3.1%
Last 12 months	383.2	16.7	4.3%	3.1%
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%

(1) Does not include State Treasury Pool balances in calculation.

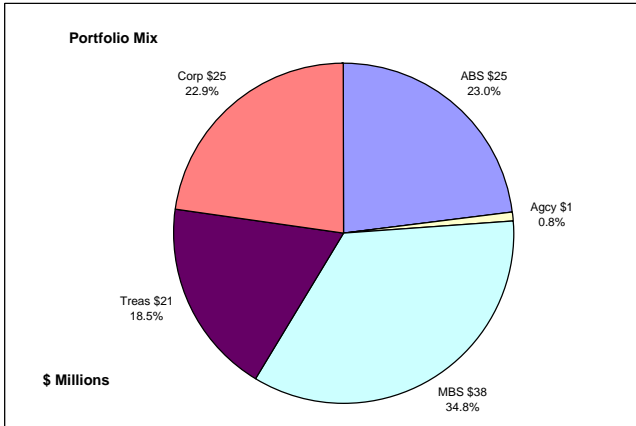
(2) 12 month moving average of the constant maturity yield on the 2 year Treasury note

(3) 12 month moving average of the constant maturity yield on the 2 year Treasury note at end of period

(4) Net of \$15.6 million in extraordinary gains on sale of investments in June 2003.

(5) Net of \$5.44 million in extraordinary gains on sale of investments in November 2003.

Colorado Major Medical Insurance Fund June 30, 2008



Portfolio Value

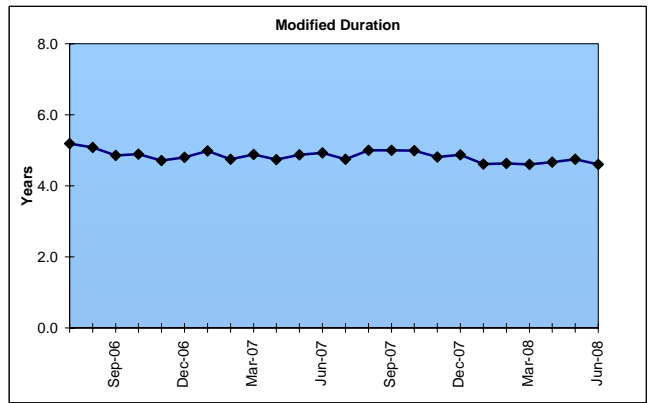
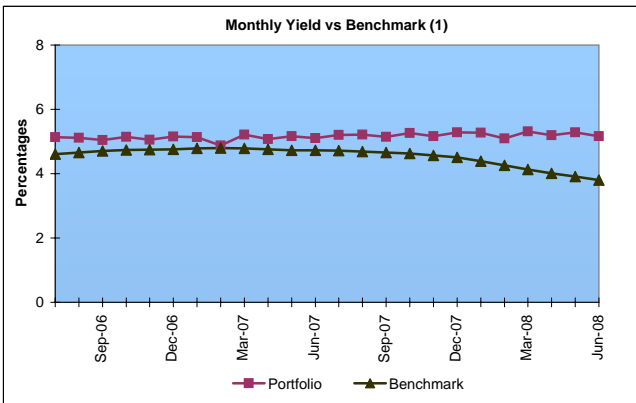
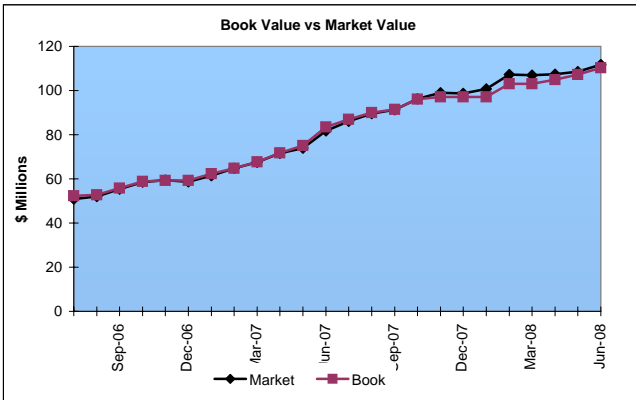
Market Value \$111.7 Million
Book Value \$110.3 Million

Yield and Duration

Portfolio Book Yield 4.9%
Portfolio Modified Duration 4.6 Yrs

Portfolio Quality

	AAA	AA	A	BBB	Portfolio Percent
Asset Backed	100.0%				23.0%
Corporates	29.7%	15.9%	52.4%	2.0%	22.9%
Federal Agencies	100.0%				0.8%
Mortgage Securities	100.0%				34.8%
Treasuries	100.0%				18.5%
Total Portfolio	84.0%	3.6%	12.0%	0.4%	100.0%

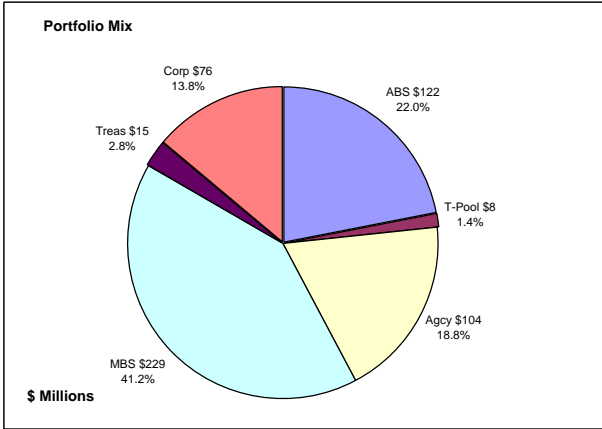


	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '08 YTD	133.7	6.6	4.9%	3.8%
Last 12 months	133.7	6.6	4.9%	3.8%
FY '07	76.2	3.8	5.0%	4.7%
FY '06	49.4	2.3	4.7%	4.5%
FY '05	16.3	0.5	5.0%	4.0% First Investments 11/04

(1) 12 month moving average of the constant maturity yield on the 7 year Treasury note
(2) 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, 2008



Portfolio Value

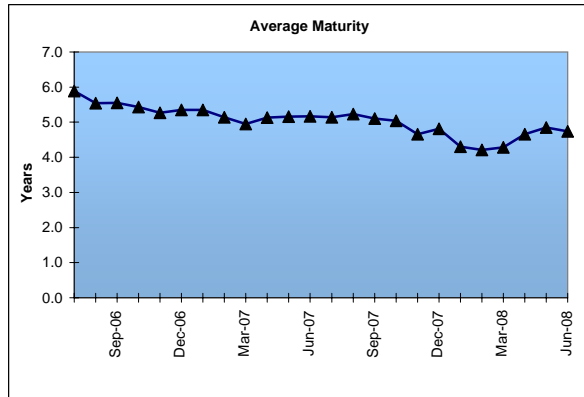
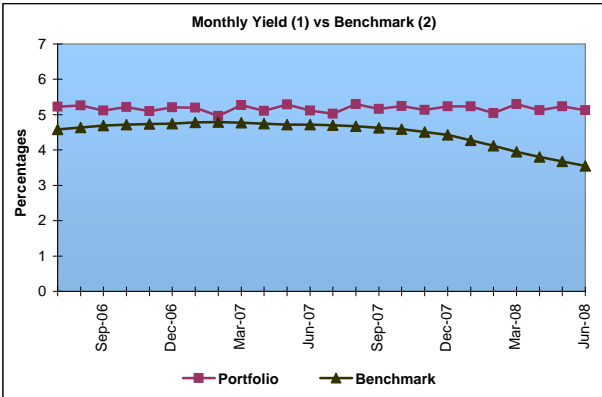
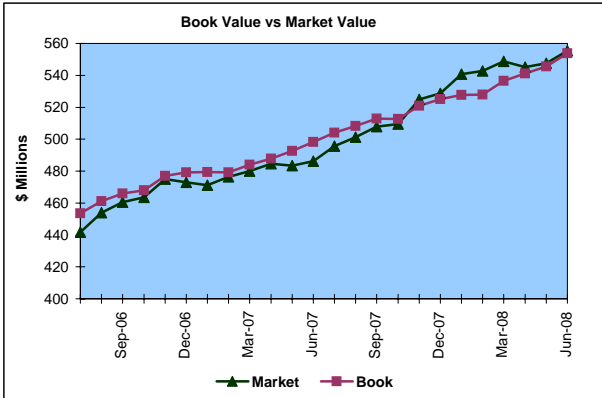
Market Value \$555.3 Million
 Book Value \$553.8 Million

Yield and Average Maturity

Portfolio Book Yield 5.2%
 Portfolio Average Maturity 4.7 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	Other	Portfolio Percent
Asset Backed		100.0%					22.0%
Corporates		47.7%	16.4%	32.0%	3.9%		13.8%
Mortgage Securities		100.0%					41.2%
Treasuries		100.0%					2.8%
Federal Agencies		100.0%					18.8%
T-Pool Combined	16.5%	69.3%	3.0%	3.6%	0.2%	7.4%	1.4%
Total Portfolio	0.2%	92.4%	2.3%	4.5%	0.5%	0.1%	100.0%

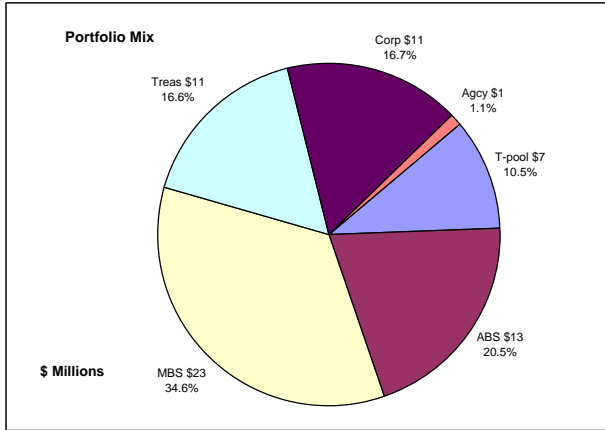


	\$ Millions			
	Average Portfolio	Interest Income	Book Yield	Performance Benchmarks (3)
FY '08 YTD	519.3	27.1	5.2%	3.6%
Last 12 months	519.3	27.1	5.2%	3.6%
FY '07	470.2	24.6	5.2%	4.7%
FY '06	418.7	22.2	5.3%	4.5%
FY '05	376.9	21.4	5.7%	3.7%
FY '04	347.2	20.8	6.0%	3.3%
FY '03	331.9	21.4	6.5%	3.0%
Three 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 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

Unclaimed Property Tourism Fund

June 30, 2008



Portfolio Value

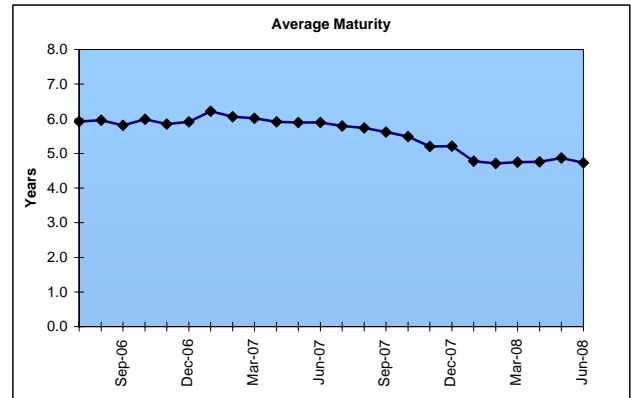
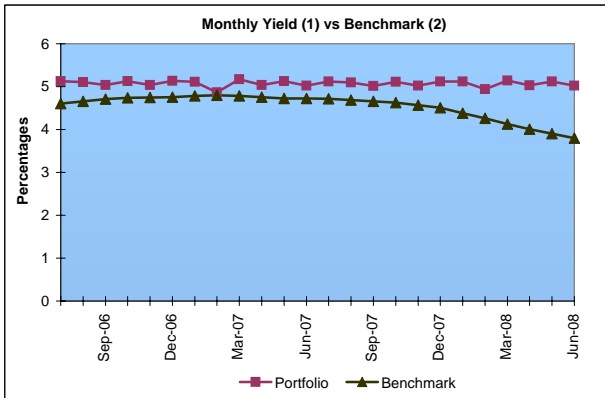
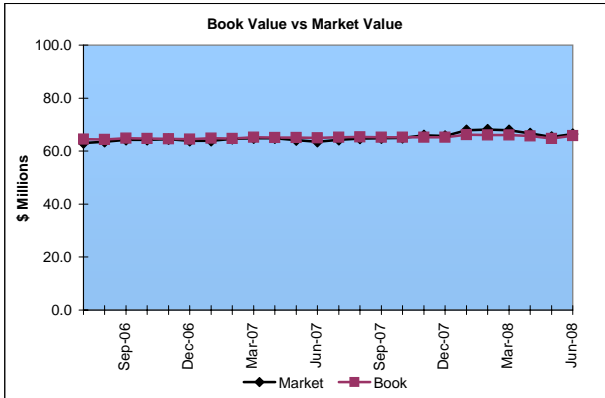
Market Value \$66.4 Million
 Book Value \$65.8 Million

Yield and Average Maturity

Portfolio Book Yield 5.0%
 Portfolio Average Maturity 4.7 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	Other	Portfolio Percent
Asset Backed		100.0%					20.5%
Corporates		13.6%	22.7%	59.1%	4.6%		16.7%
Federal Agencies		100.0%					1.1%
Mortgage Securities		100.0%					34.6%
Treasuries		100.0%					16.6%
T-Pool Combined	16.5%	69.3%	3.0%	3.6%	0.2%	7.4%	10.5%
Total Portfolio	1.7%	82.3%	4.1%	10.3%	0.8%	0.8%	100.0%



	\$ Millions			Performance
	Average Portfolio	Interest Income	Book Yield	Benchmarks (3)
FY '08 YTD	65.7	3.3	5.0%	3.8%
Last 12 months	65.7	3.3	5.0%	3.8%
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