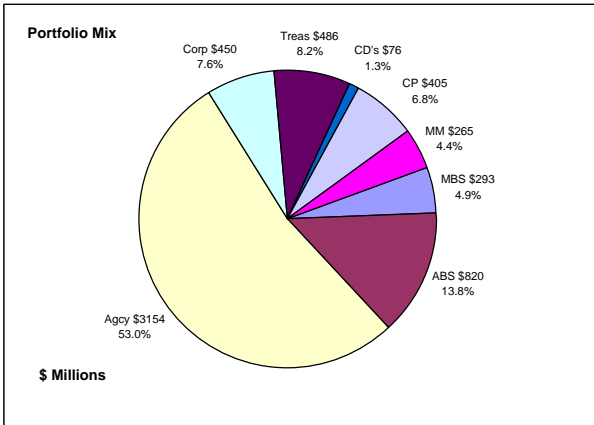


Colorado Treasury Pool Combined September 30, 2008



Portfolio Value

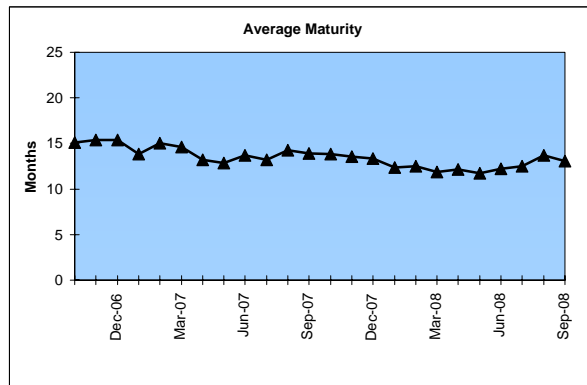
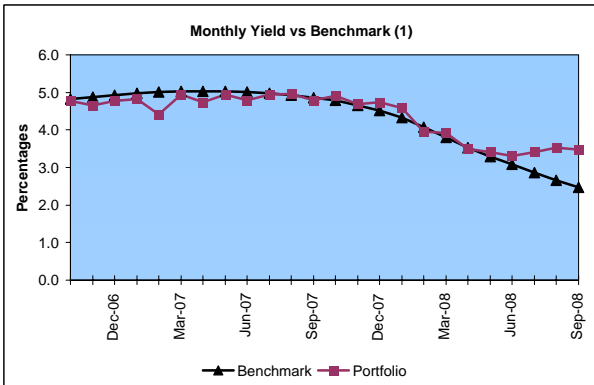
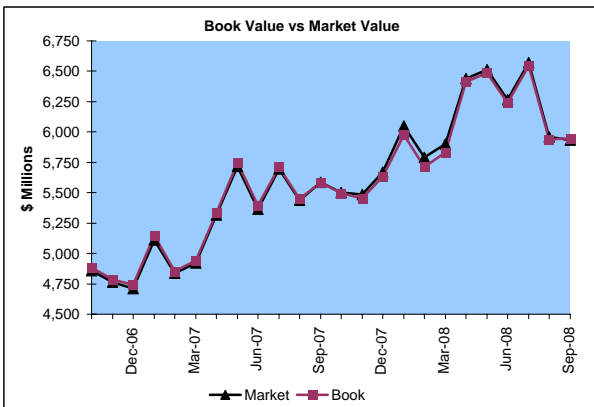
Market Value \$5,935.4 Million
Book Value \$5,948.6 Million

Yield and Average Maturity

Portfolio Book Yield 3.5%
Portfolio Average Maturity 13.1 Months

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	Other	Portfolio Percent
Asset Backed		100.0%					13.8%
Corporates		13.2%	32.9%	46.1%	7.8%		7.6%
Mortgage Securities		100.0%					4.9%
Commercial Paper	100.0%						6.8%
Treasuries		100.0%					8.2%
Federal Agencies		100.0%					53.0%
Certificates of Deposit						100.0%	1.3%
Money Market Funds					100.0%		4.4%
Total Portfolio	6.8%	80.9%	2.5%	3.5%	0.6%	5.7%	100.0%

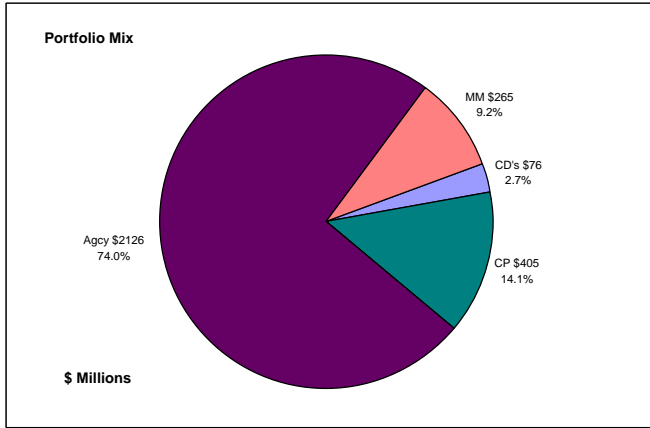


	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '09 YTD	6,177.3	53.7	3.5%	2.5%
Last 12 months	5,975.4	234.8	3.9%	2.5%
FY '08	5,835.7	249.9	4.3%	3.1%
FY '07	5,122.0	244.3	4.7%	5.0%
FY '06	4,550.8	182.4	4.0%	4.4%
FY '05	3,863.7	125.8	3.3%	2.7%
FY '04	2,843.5	91.6	3.2%	1.4%
Avg FY '04-'08	4,443.1	178.8	0.04	0.03

(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

Colorado Treasury Cash
(0 - 1 year maturities)
September 30, 2008



Portfolio Value

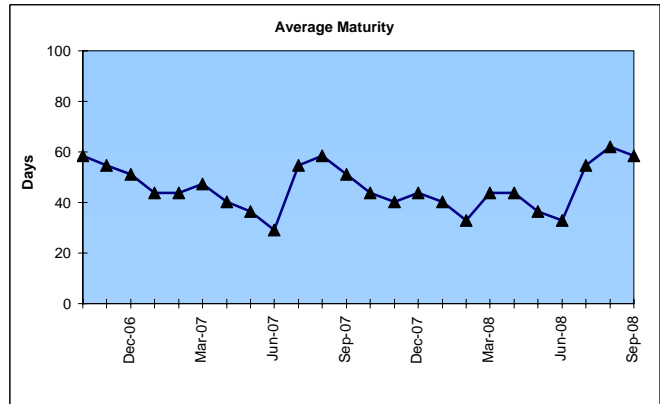
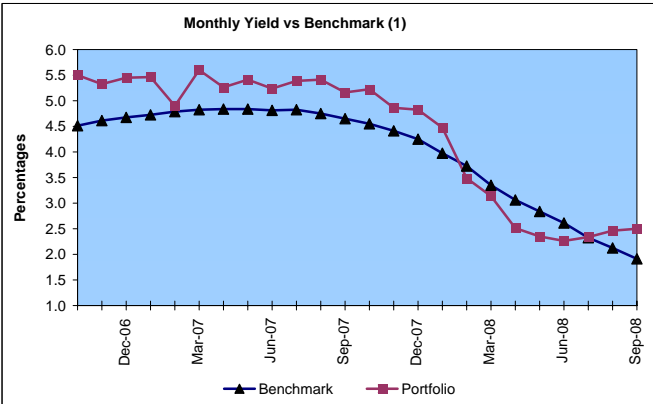
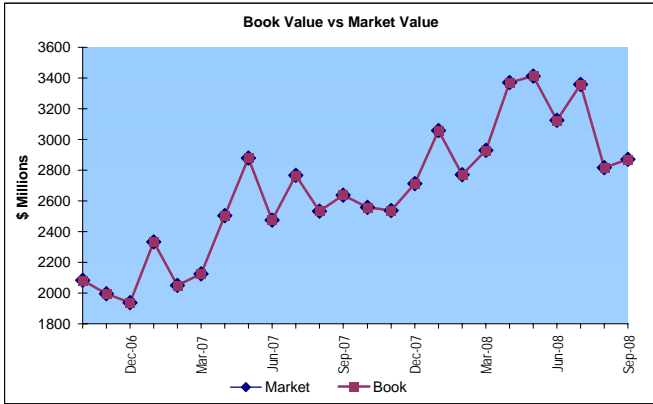
Market Value \$2,871.5 Million
 Book Value \$2,871.5 Million

Yield and Average Maturity

Portfolio Book Yield 2.4%
 Portfolio Average Maturity 58 Days

Portfolio Quality

	A1 / P1	AAA	Other	Portfolio Percent
Commercial Paper	100.0%			14.1%
Federal Agencies		100.0%		74.0%
Certificates of Deposit			100.0%	2.7%
Money Market Funds			100.0%	9.2%
Total Portfolio	14.1%	74.0%	11.9%	100.0%



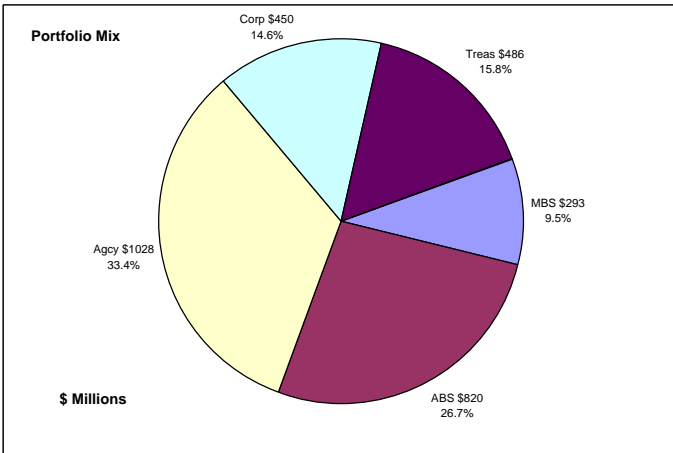
	\$ Millions			
	Average Portfolio	Interest Income	Book Yield	Performance Benchmarks (2)
FY '09 YTD	3,067.5	18.6	2.4%	1.9%
Last 12 months	2,988.6	98.1	3.3%	1.9%
FY '08	2,895.9	114.9	4.0%	2.6%
FY '07	2,312.0	123.6	5.3%	4.8%
FY '06	1,911.2	79.9	4.2%	4.0%
FY '05	1,595.8	34.9	2.2%	2.1%
FY '04	1,326.8	14.1	1.1%	0.9%
Avg FY '04-'08	2,008.3	73.5	3.4%	2.9%

(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, 2008



Portfolio Value

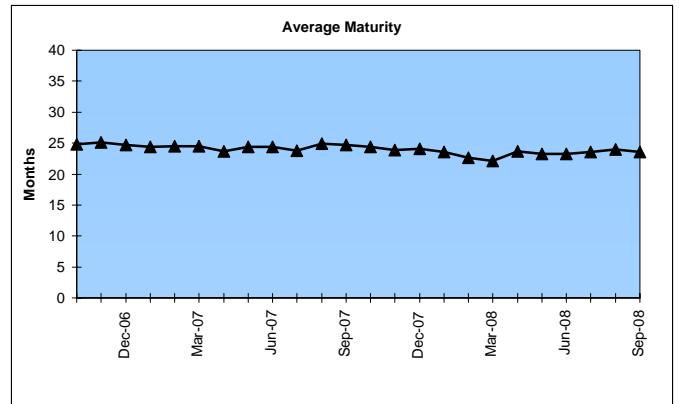
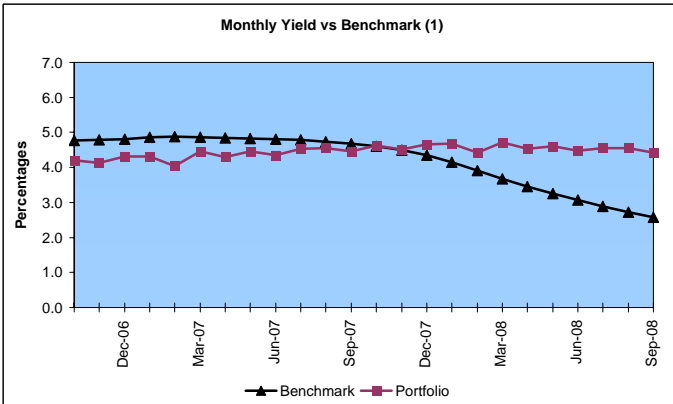
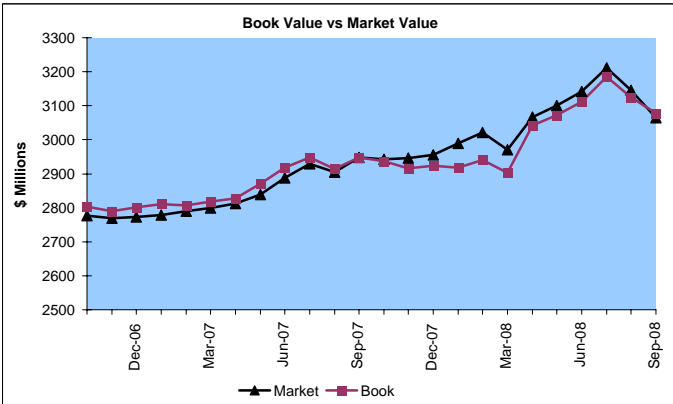
Market Value \$3,063.9 Million
Book Value \$3,077.1 Million

Yield and Average Maturity

Portfolio Book Yield 4.5%
Portfolio Average Maturity 23.5 Months

Portfolio Quality

	AAA	AA	A	BBB	Portfolio Percent
Asset Backed	100.0%				26.7%
Corporates	13.2%	32.9%	46.1%	7.8%	14.6%
Mortgage Securities	100.0%				9.5%
Treasuries	100.0%				15.8%
Federal Agencies	100.0%				33.4%
Total Portfolio	87.3%	4.8%	6.8%	1.1%	100.0%



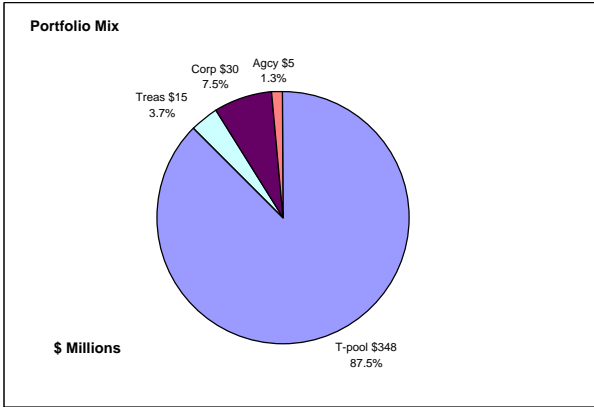
	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '09 YTD	3,109.8	35.1	4.5%	2.6%
Last 12 months	2,986.8	136.7	4.6%	2.6%
FY '08	2,939.8	134.9	4.6%	3.1%
FY '07	2,810.1	120.6	4.2%	4.8%
FY '06	2,639.7	102.6	3.8%	4.5%
FY '05	2,267.9	90.9	4.0%	3.1%
FY '04	1,516.7	77.5	5.1%	1.9%
Avg FY '04-'08	2,434.8	105.3	4.3%	3.5%

(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

Colorado State Education Fund

September 30, 2008



Portfolio Value

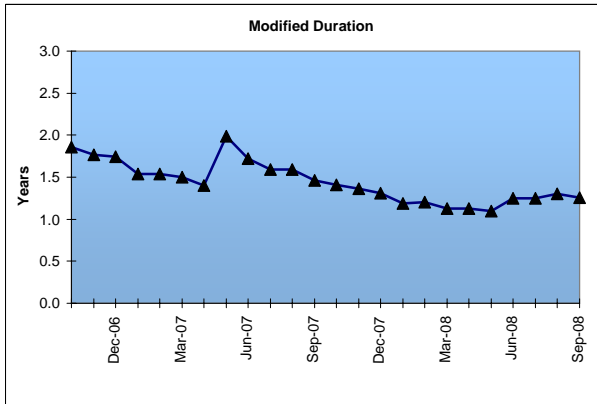
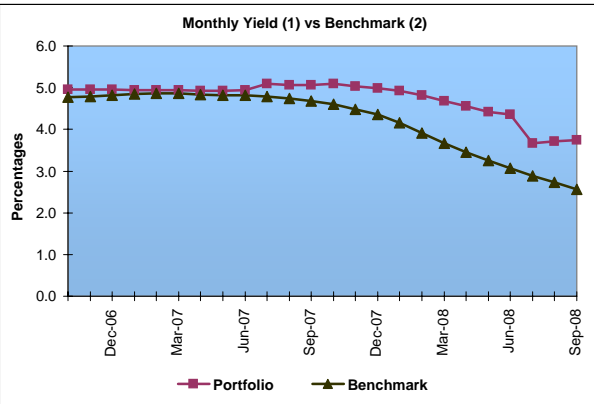
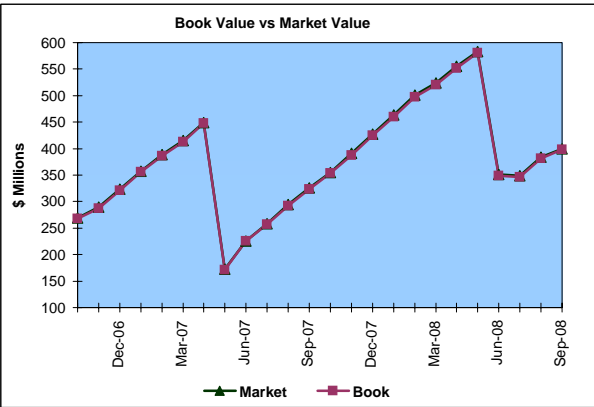
Market Value \$399.4 Million
Book Value \$398.0 Million

Yield and Average Maturity

Portfolio Book Yield 3.7%
Portfolio Average Duration 1.3 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	Other	Portfolio Percent
Corporates		16.7%	66.7%	16.6%			7.5%
Treasuries		100.0%					3.7%
Federal Agencies		100.0%					1.3%
T-Pool Combined	6.8%	80.9%	2.5%	3.5%	0.6%	5.7%	87.5%
Total Portfolio	6.0%	77.0%	7.2%	4.3%	0.5%	5.0%	100.0%



	\$ Millions		Book	Performance
	Average Portfolio	Interest Income	Yield	Benchmarks (3)
FY '09 YTD	354.6	3.3	3.7%	2.6%
Last 12 months	408.3	16.8	4.0%	2.6%
FY '08	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%
Avg FY '04-'08	253.6	11.4	4.5%	4.0%

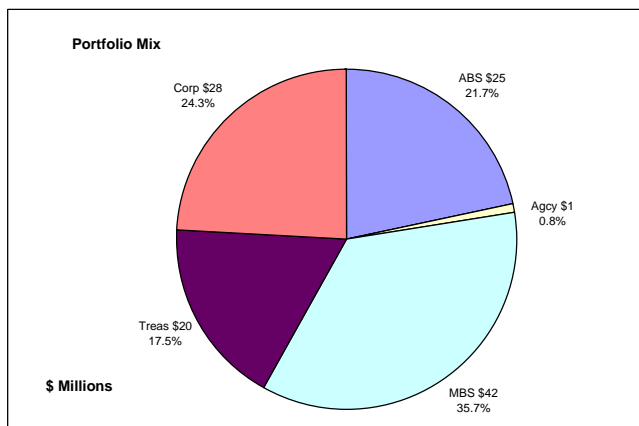
(1) Does not include State Treasury Pool balances in calculation.

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

Colorado Major Medical Insurance Fund September 30, 2008



Portfolio Value

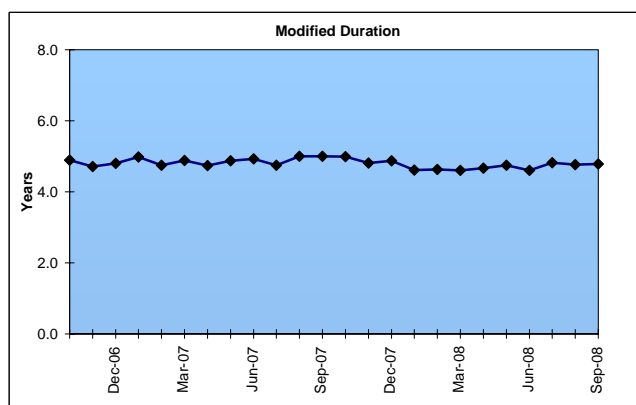
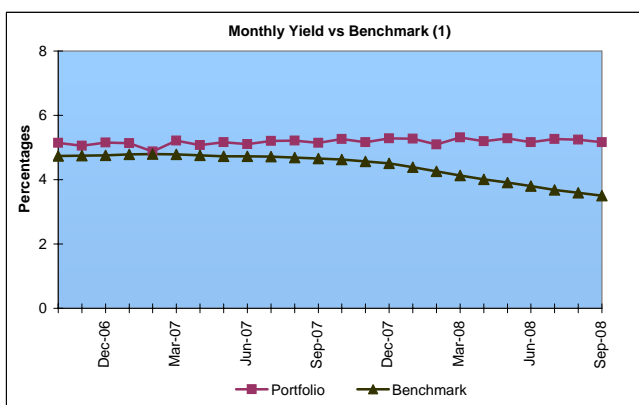
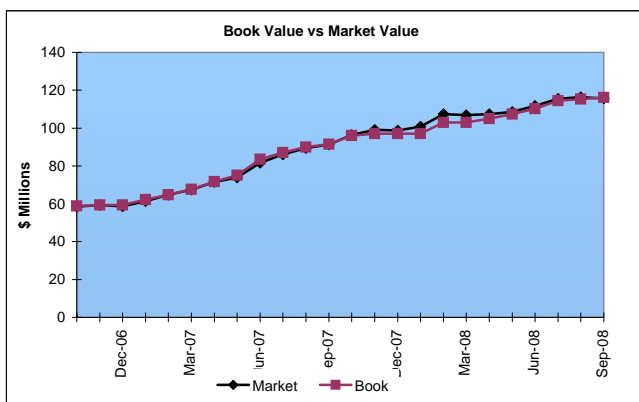
Market Value \$115.7 Million
Book Value \$116.2 Million

Yield and Duration

Portfolio Book Yield 4.7%
Portfolio Modified Duration 4.8 Yrs

Portfolio Quality

	AAA	AA	A	BBB	Portfolio Percent
Asset Backed	100.0%				21.7%
Corporates	26.6%	15.9%	55.7%	1.8%	24.3%
Federal Agencies	100.0%				0.8%
Mortgage Securities	100.0%				35.7%
Treasuries	100.0%				17.5%
Total Portfolio	82.2%	3.9%	13.5%	0.4%	100.0%

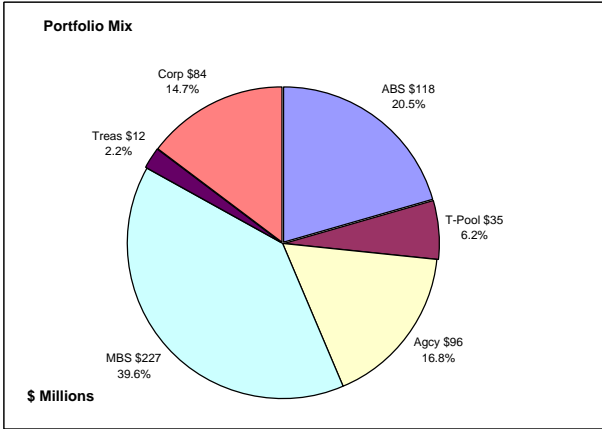


	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '09 YTD	152.0	1.8	4.7%	3.5%
Last 12 months	145.4	7.1	4.8%	3.5%
FY '08	133.7	6.6	4.9%	3.8%
FY '07	76.2	3.8	5.0%	4.7%
FY '06	49.4	2.3	4.7%	4.5%
FY '05	16.3	0.5	5.0%	4.0% First Investments 11/04
Three Year Average	86.4	4.2	4.9%	4.3%

(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

September 30, 2008



Portfolio Value

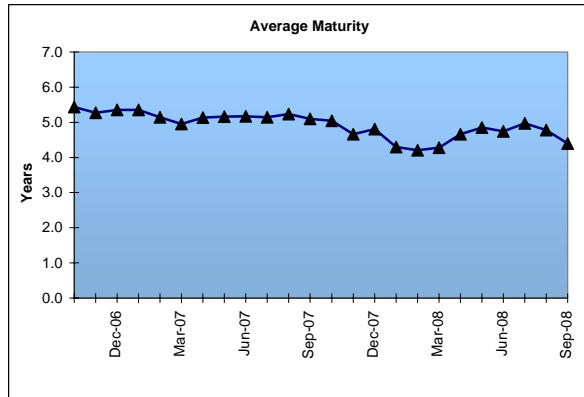
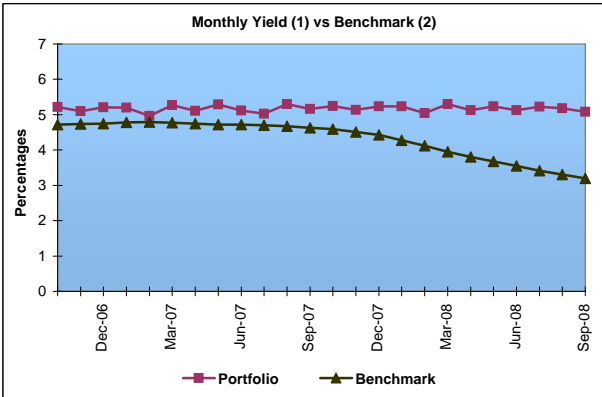
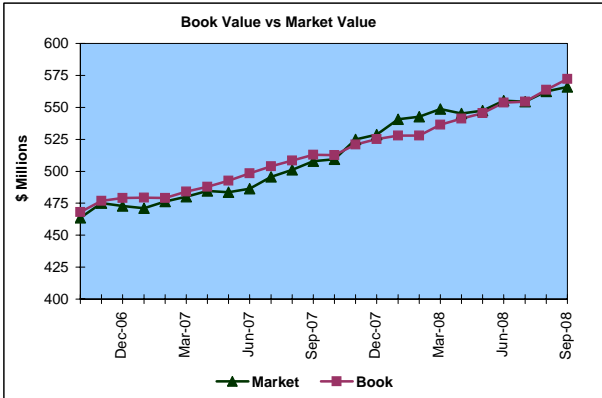
Market Value \$566.0 Million
 Book Value \$572.3 Million

Yield and Average Maturity

Portfolio Book Yield 5.1%
 Portfolio Average Maturity 4.4 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	Other	Portfolio Percent
Asset Backed		100.0%					20.5%
Corporates		43.1%	19.6%	33.7%	3.6%		14.7%
Mortgage Securities		100.0%					39.6%
Treasuries		100.0%					2.2%
Federal Agencies		100.0%					16.8%
T-Pool Combined	6.8%	80.9%	2.5%	3.5%	0.6%	5.7%	6.2%
Total Portfolio	0.4%	90.4%	3.0%	5.2%	0.6%	0.4%	100.0%

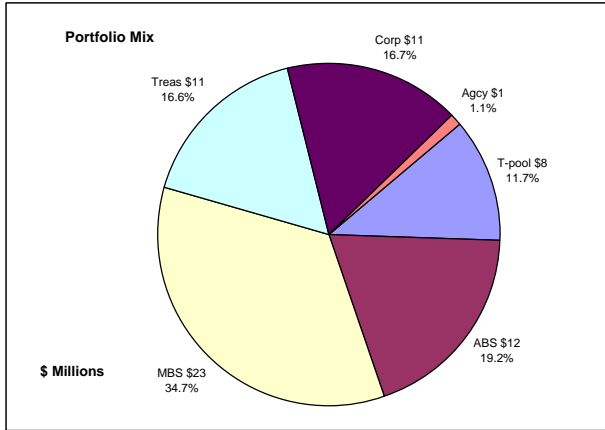


	\$ Millions			
	Average Portfolio	Interest Income	Book Yield	Performance Benchmarks (3)
FY '09 YTD	553.7	7.1	5.1%	3.2%
Last 12 months	532.4	27.7	5.2%	3.2%
FY '08	519.3	27.1	5.2%	3.6%
FY '07	470.2	24.6	5.2%	4.7%
FY '06	418.7	22.2	5.3%	4.5%
FY '05	376.9	21.4	5.7%	3.7%
FY '04	347.2	20.8	6.0%	3.3%
Three Year Average	469.4	24.6	5.2%	4.3%
Five Year Average	426.5	23.2	5.5%	4.0%

(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

September 30, 2008



Portfolio Value

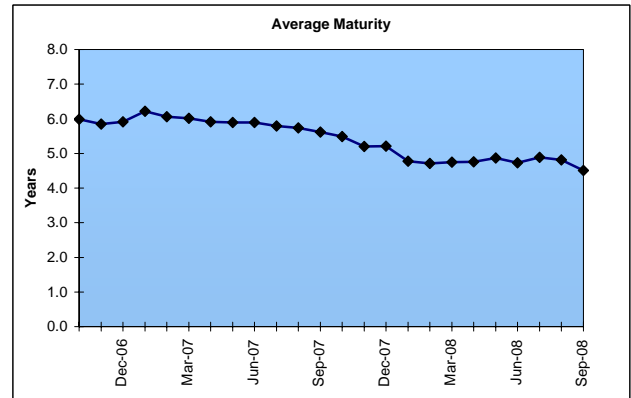
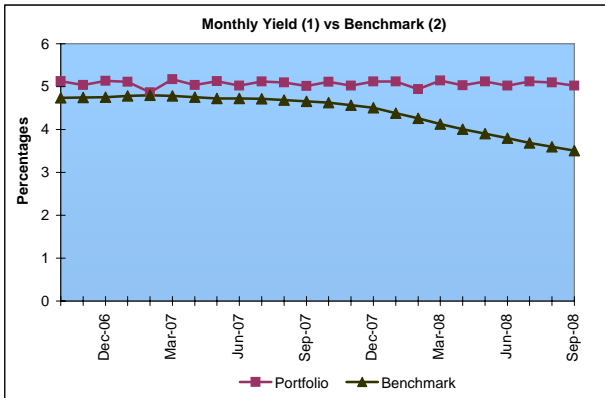
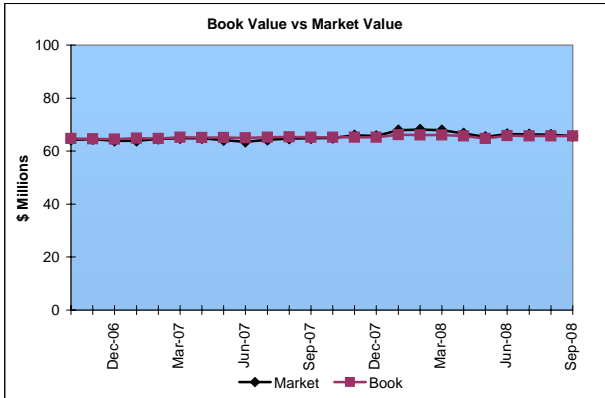
Market Value \$65.7 Million
Book Value \$65.7 Million

Yield and Average Maturity

Portfolio Book Yield 4.9%
Portfolio Average Maturity 4.5 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	Other	Portfolio Percent
Asset Backed		100.0%					19.2%
Corporates		13.6%	18.2%	63.6%	4.6%		16.7%
Federal Agencies		100.0%					1.1%
Mortgage Securities		100.0%					34.7%
Treasuries		100.0%					16.6%
T-Pool Combined	6.8%	80.9%	2.5%	3.5%	0.6%	5.7%	11.7%
Total Portfolio	0.8%	83.3%	3.3%	11.1%	0.8%	0.7%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Interest Income		
FY '09 YTD	66.0	0.8	4.9%	3.5%
Last 12 months	65.9	3.3	5.0%	3.5%
FY '08	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
Three Year Average	63.2	3.1	4.8%	4.3%

- (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