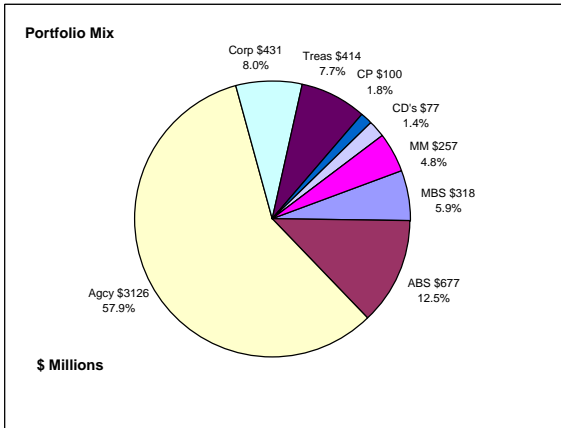


Colorado Treasury Pool Combined March 31, 2009



Portfolio Value

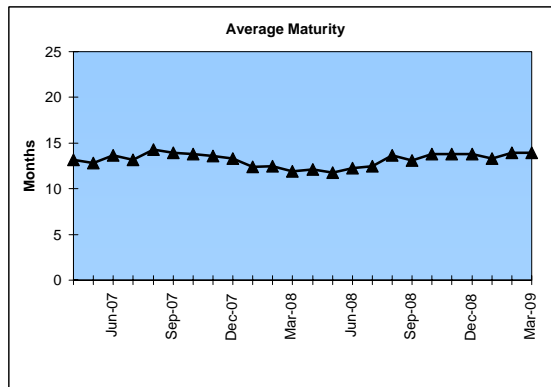
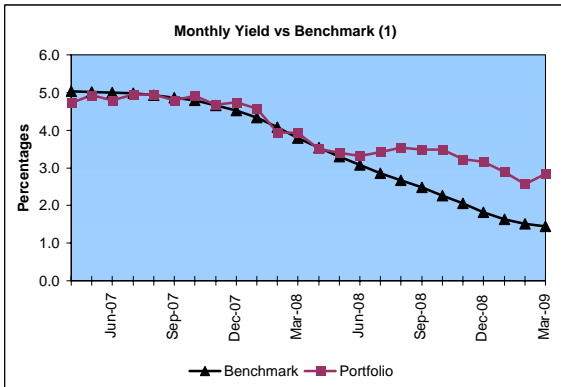
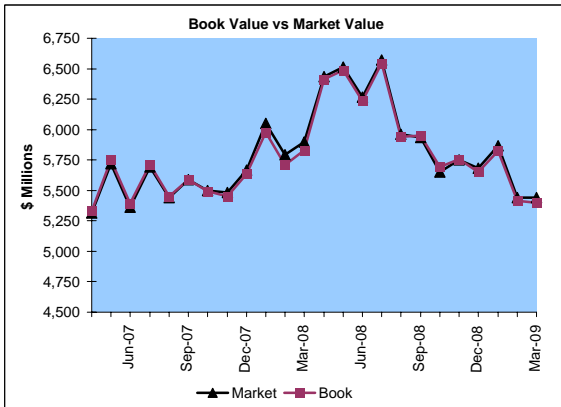
Market Value \$5,441.5 Million
Book Value \$5,400.0 Million

Yield and Average Maturity

Portfolio Book Yield 3.2%
Portfolio Average Maturity 13.9 Months

Portfolio Quality

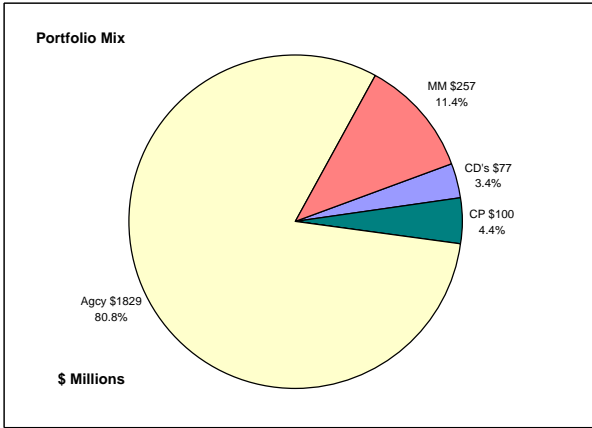
	A1 / P1	AAA	AA	A	BBB	BB	Other	Portfolio Percent
Asset Backed		100.0%						12.5%
Corporates		1.6%	37.0%	39.8%	12.3%	8.1%	1.2%	8.0%
Mortgage Securities		100.0%						5.9%
Commercial Paper	100.0%							1.8%
Treasuries		100.0%						7.7%
Federal Agencies		100.0%						57.9%
Certificates of Deposit							100.0%	1.4%
Money Market Funds							100.0%	4.8%
Total Portfolio	1.9%	84.1%	2.9%	3.2%	1.0%	0.6%	6.3%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '09 YTD	5,884.4	140.7	3.2%	1.4%
Last 12 months	5,996.2	194.5	3.2%	1.4%
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	3.9%	3.3%

(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)
March 31, 2009



Portfolio Value

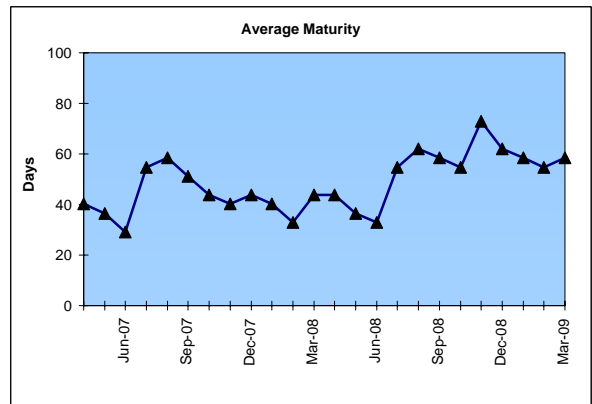
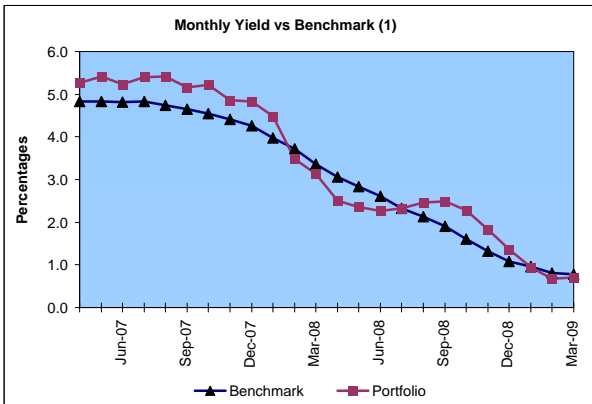
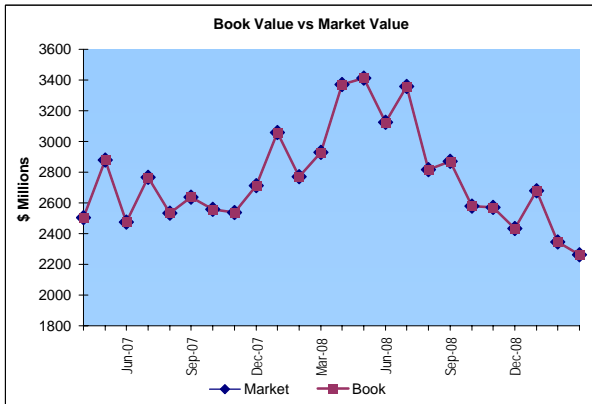
Market Value	\$2,263.1 Million
Book Value	\$2,262.9 Million

Yield and Average Maturity

Portfolio Book Yield	1.7%
Portfolio Average Maturity	58 Days

Portfolio Quality

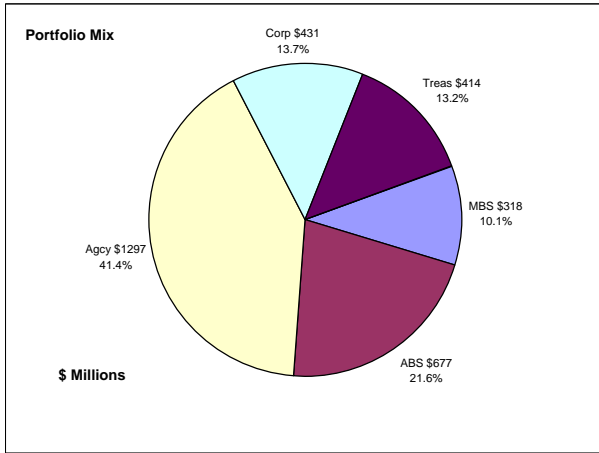
	A1 / P1	AAA	Other	Portfolio Percent
Commercial Paper	100.0%			4.4%
Federal Agencies		100.0%		80.8%
Treasuries				0.0%
Certificates of Deposit			100.0%	3.4%
Money Market Funds			100.0%	11.4%
Total Portfolio	4.4%	80.8%	14.8%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '09 YTD	2,763.2	35.8	1.7%	0.8%
Last 12 months	2,901.7	55.4	1.9%	0.8%
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)
March 31, 2009



Portfolio Value

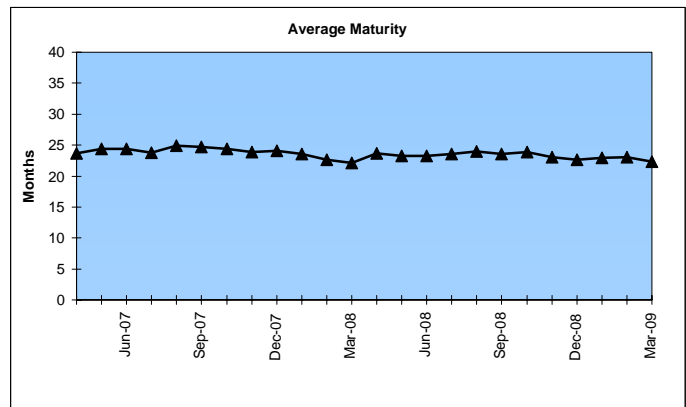
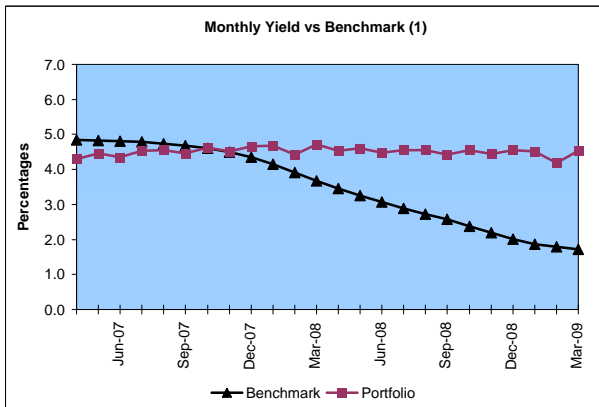
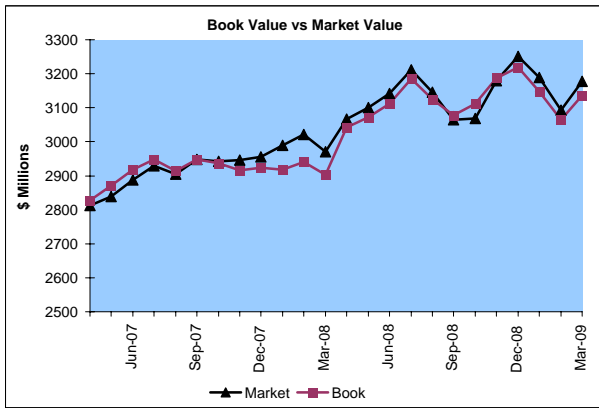
Market Value \$3,178.4 Million
 Book Value \$3,137.1 Million

Yield and Average Maturity

Portfolio Book Yield 4.5%
 Portfolio Average Maturity 22.3 Months

Portfolio Quality

	AAA	AA	A	BBB	BB	Other	Portfolio Percent
Asset Backed	100.0%						21.6%
Corporates	1.6%	37.0%	39.8%	12.3%	8.1%	1.2%	13.7%
Mortgage Securities	100.0%						10.1%
Treasuries	100.0%						13.2%
Federal Agencies	100.0%						41.4%
Total Portfolio	86.5%	5.0%	5.5%	1.7%	1.1%	0.2%	100.0%

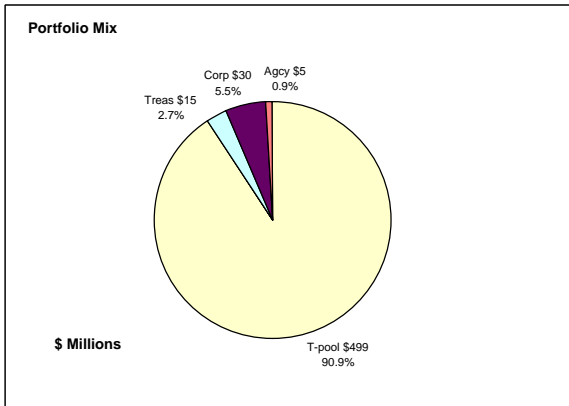


	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '09 YTD	3,121.1	104.9	4.5%	1.7%
Last 12 months	3,094.5	139.1	4.5%	1.7%
FY '08	2,939.8	134.9	4.6%	3.1%
FY '07	2,810.1	120.6	4.2%	4.8%
FY '06	2,639.7	102.6	3.8%	4.5%
FY '05	2,267.9	90.9	4.0%	3.1%
FY '04	1,516.7	77.5	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

March 31, 2009



Portfolio Value

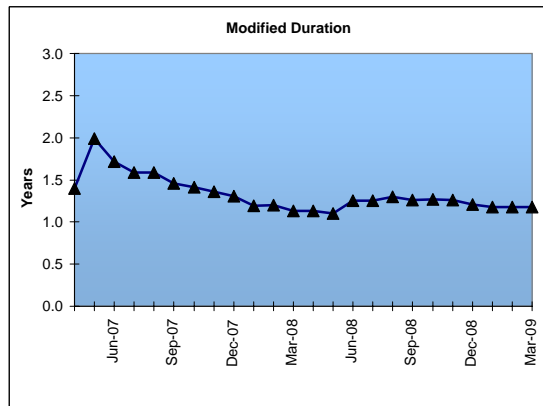
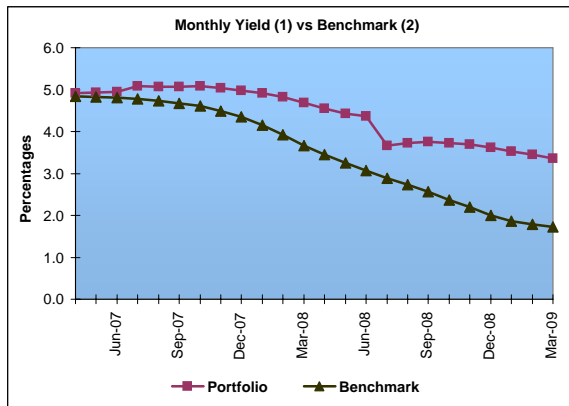
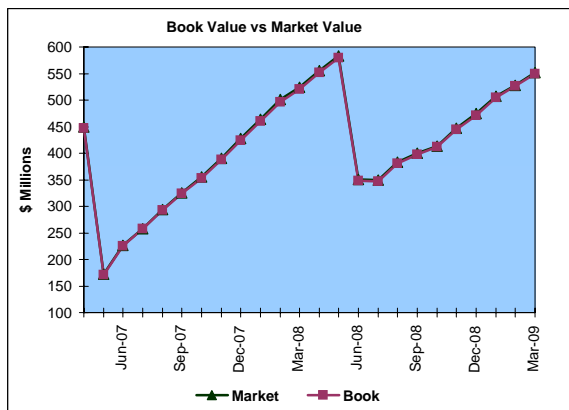
Market Value \$551.9 Million
Book Value \$549.3 Million

Yield and Average Maturity

Portfolio Book Yield 3.4%
Portfolio Average Duration 1.2 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	Other	Portfolio Percent
Corporates			50.0%	50.0%				5.5%
Treasuries		100.0%						2.7%
Federal Agencies		100.0%						0.9%
T-Pool Combined	1.9%	84.1%	2.9%	3.2%	1.0%	0.6%	6.3%	90.9%
Total Portfolio	1.7%	80.1%	5.4%	5.6%	0.9%	0.6%	5.7%	100.0%

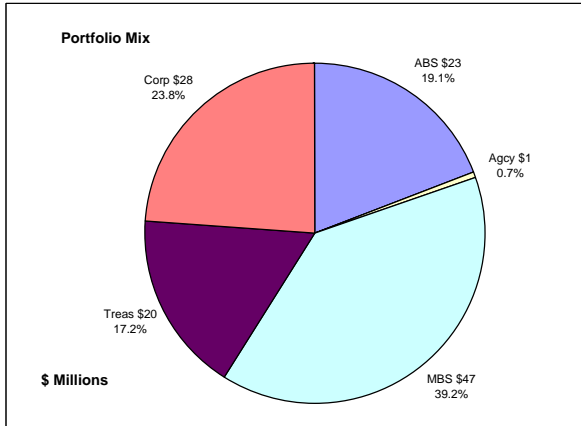


	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Interest Income		
FY '09 YTD	419.8	10.6	3.4%	1.7%
Last 12 months	432.3	14.8	3.3%	1.7%
FY '08	383.2	16.7	4.3%	3.1%
FY '07	272.0	13.4	4.9%	4.8%
FY '06	209.3	9.3	4.5%	4.5%
FY '05	234.9	9.1	3.9%	3.1%
FY '04	168.4	8.4 ⁴	5.0%	4.3%
Avg FY '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

March 31, 2009



Portfolio Value

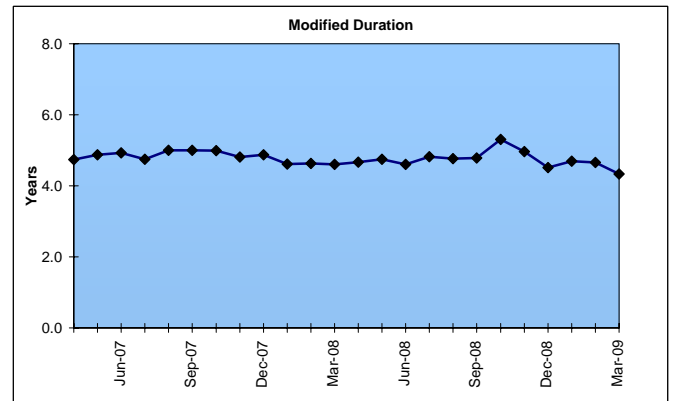
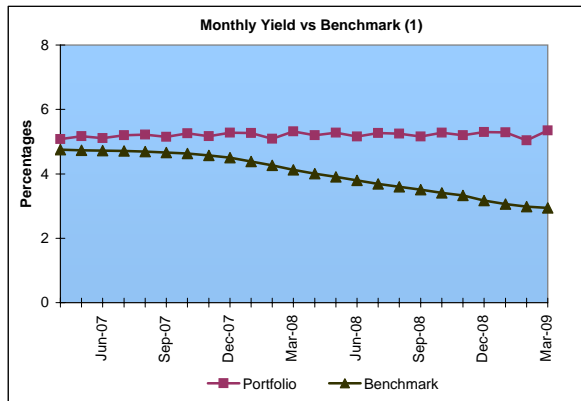
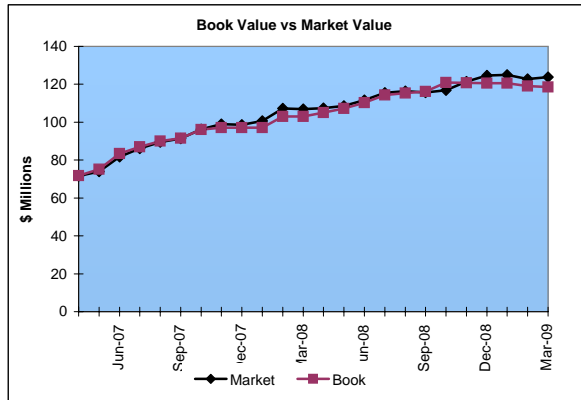
Market Value \$123.8 Million
Book Value \$118.5 Million

Yield and Duration

Portfolio Book Yield 4.6%
Portfolio Modified Duration 4.3 Yrs

Portfolio Quality

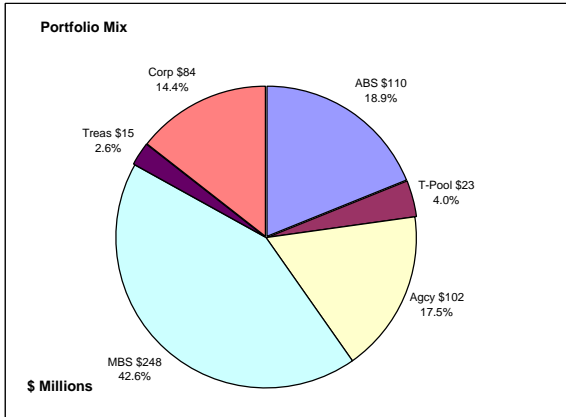
	AAA	AA	A	BB	BBB	Portfolio Percent
Asset Backed	100.0%					19.1%
Corporates	8.9%	31.9%	53.9%		5.3%	23.8%
Federal Agencies	100.0%					0.7%
Mortgage Securities	100.0%					39.2%
Treasuries	100.0%					17.2%
Total Portfolio	78.3%	7.6%	12.8%		1.3%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '09 YTD	163.8	5.7	4.6%	2.9%
Last 12 months	160.2	7.4	4.6%	2.9%
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%
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 March 31, 2009



Portfolio Value

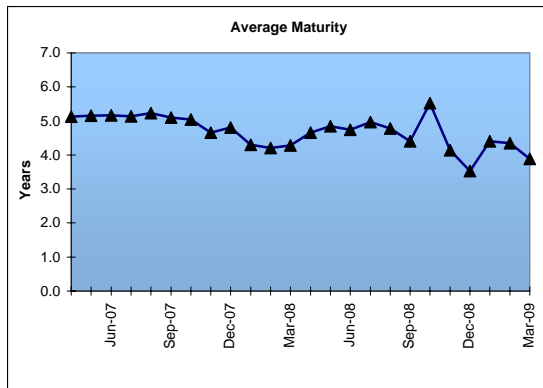
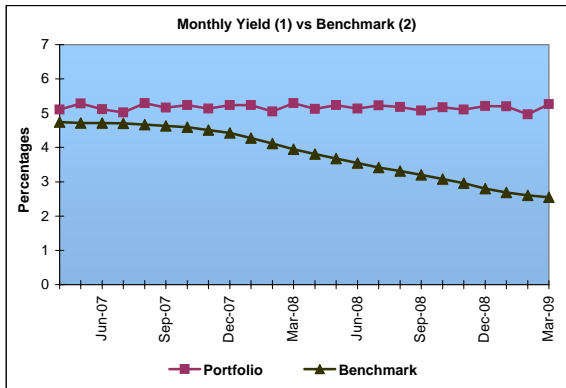
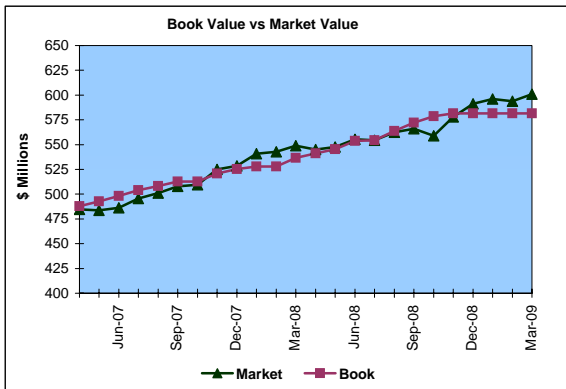
Market Value \$601.0 Million
Book Value \$581.6 Million

Yield and Average Maturity

Portfolio Book Yield 5.1%
Portfolio Average Maturity 3.9 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	Other	Portfolio Percent
Asset Backed		100.0%						18.9%
Corporates		6.0%	42.2%	42.2%	9.6%			14.4%
Mortgage Securities		100.0%						42.6%
Treasuries		100.0%						2.6%
Federal Agencies		100.0%						17.5%
T-Pool Combined	1.9%	84.1%	2.9%	3.2%	1.0%	0.6%	6.3%	4.0%
Total Portfolio	0.1%	85.8%	6.2%	6.2%	1.4%	0.0%	0.3%	100.0%



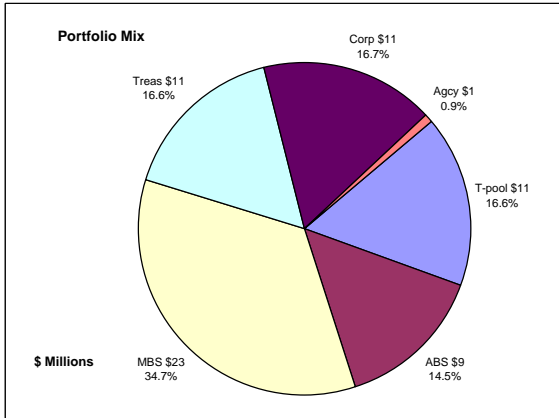
	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Interest Income		
FY '09 YTD	569.7	21.9	5.1%	2.6%
Last 12 months	561.8	28.8	5.1%	2.6%
FY '08	519.3	27.1	5.2%	3.6%
FY '07	470.2	24.6	5.2%	4.7%
FY '06	418.7	22.2	5.3%	4.5%
FY '05	376.9	21.4	5.7%	3.7%
FY '04	347.2	20.8	6.0%	3.3%
Three 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 March 31, 2009



Portfolio Value

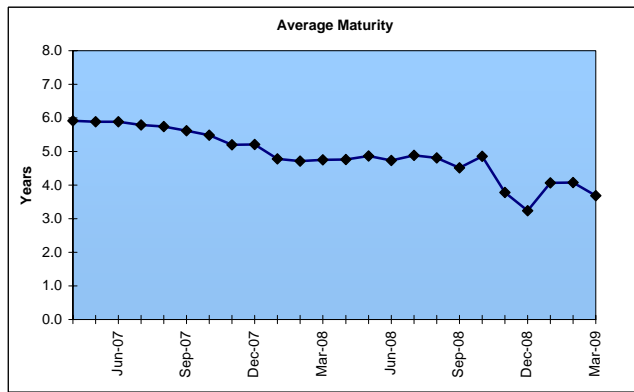
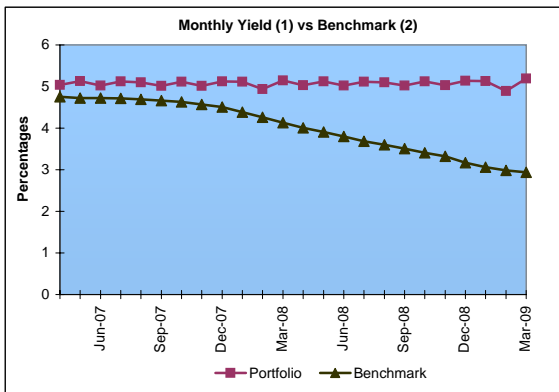
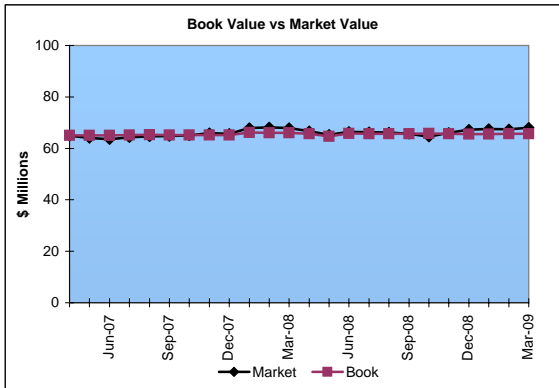
Market Value \$68.0 Million
Book Value \$65.7 Million

Yield and Average Maturity

Portfolio Book Yield 4.8%
Portfolio Average Maturity 3.7 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	Other	Portfolio Percent
Asset Backed		100.0%						14.5%
Corporates		4.6%	22.7%	63.6%	9.1%			16.7%
Federal Agencies		100.0%						0.9%
Mortgage Securities		100.0%						34.7%
Treasuries		100.0%						16.6%
T-Pool Combined	1.9%	84.1%	2.9%	3.2%	1.0%	0.6%	6.3%	16.6%
Total Portfolio	0.3%	81.4%	4.3%	11.2%	1.7%	0.1%	1.0%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Interest Income		
FY '09 YTD	65.9	2.4	4.8%	2.9%
Last 12 months	65.9	3.2	4.8%	2.9%
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%
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