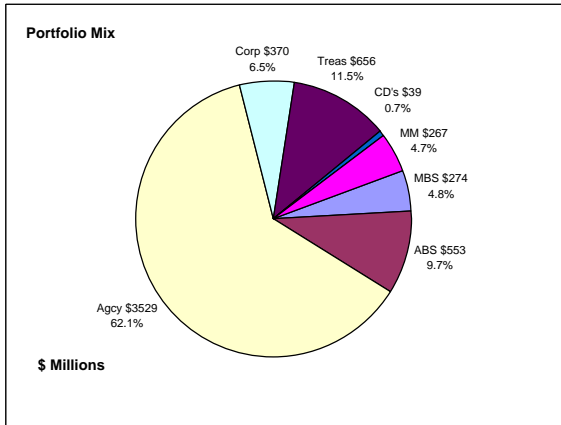


Colorado Treasury Pool Combined September 30, 2009



Portfolio Value

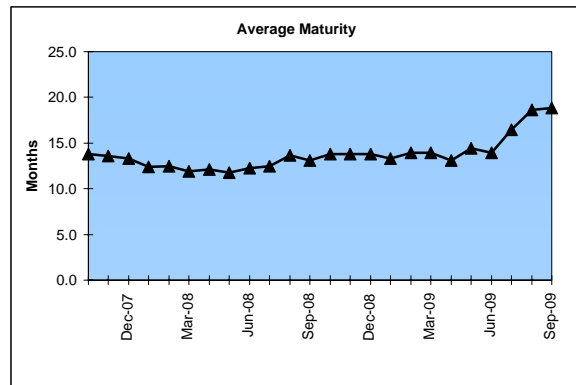
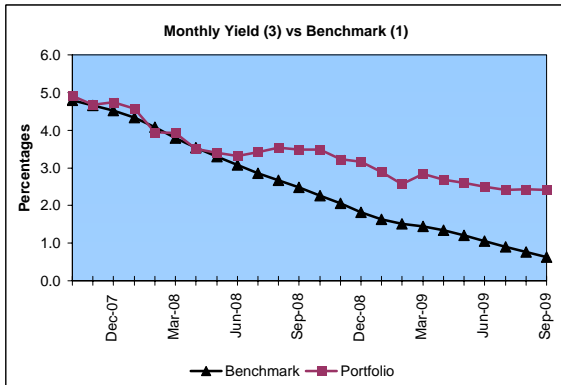
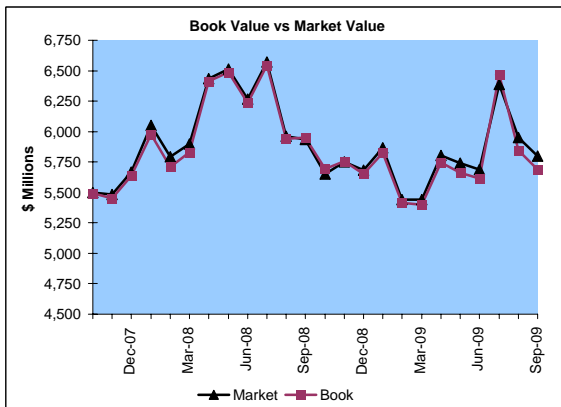
Market Value \$5,799.9 Million
Book Value \$5,687.8 Million

Yield and Average Maturity

Portfolio Book Yield 2.4%
Portfolio Average Maturity 18.8 Months

Portfolio Quality

	AAA	AA	A	BBB	BB	Other	Portfolio Percent
Asset Backed	100.0%						9.7%
Corporates	2.4%	38.2%	36.4%	12.1%	9.5%	1.4%	6.5%
Mortgage Securities	100.0%						4.8%
Commercial Paper							
Treasuries	100.0%						11.5%
Federal Agencies	100.0%						62.1%
Certificates of Deposit						100.0%	0.7%
Money Market Funds						100.0%	4.7%
Total Portfolio	88.3%	2.5%	2.4%	0.8%	0.6%	5.4%	100.0%



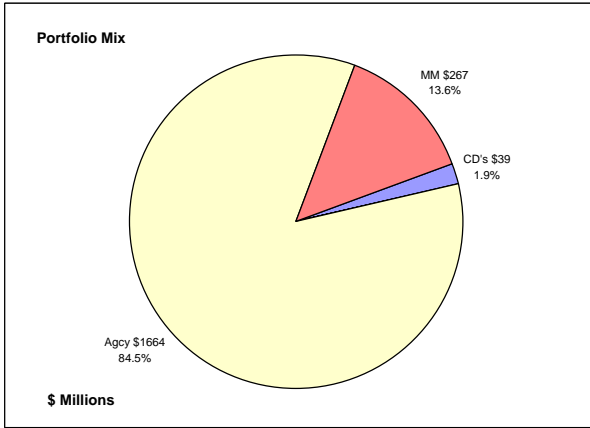
	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '10 YTD	5,914.2	35.8 ³	2.4%	0.6%
Last 12 months	5,762.9	159.5 ³	2.8%	0.6%
FY '09	5,828.6	177.4	3.0%	1.1%
FY '08	5,835.7	249.9	4.3%	3.1%
FY '07	5,122.0	244.3	4.7%	5.0%
FY '06	4,550.8	182.4	4.0%	4.4%
FY '05	3,863.7	125.8	3.3%	2.7%
Avg FY '05-'09	5,040.2	196.0	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

(3) Excludes \$5.5 million in losses on sale of investments in July 2009.

Colorado Treasury Cash
(0 - 1 year maturities)
September 30, 2009



Portfolio Value

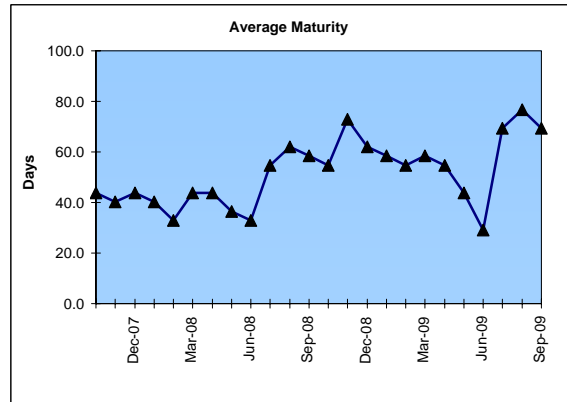
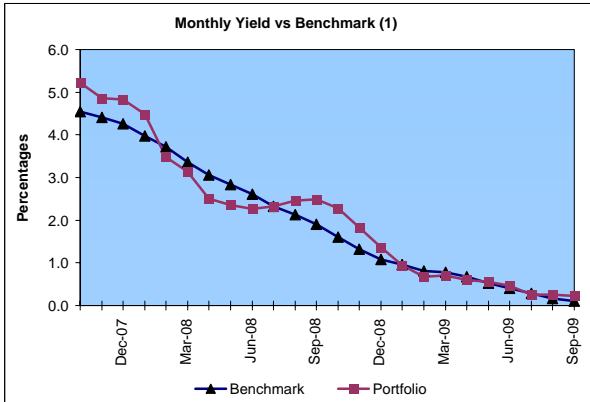
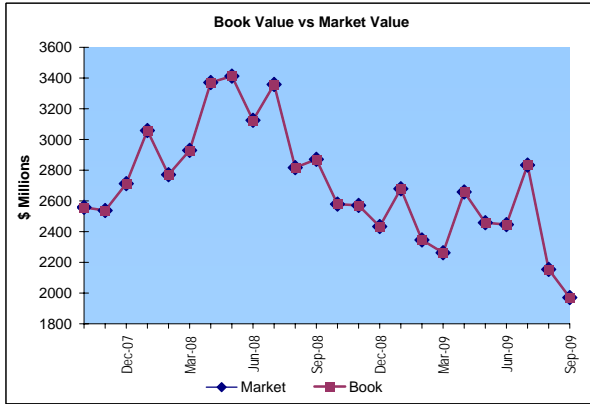
Market Value \$1,969.5 Million
 Book Value \$1,969.5 Million

Yield and Average Maturity

Portfolio Book Yield 0.3%
 Portfolio Average Maturity 69 Days

Portfolio Quality

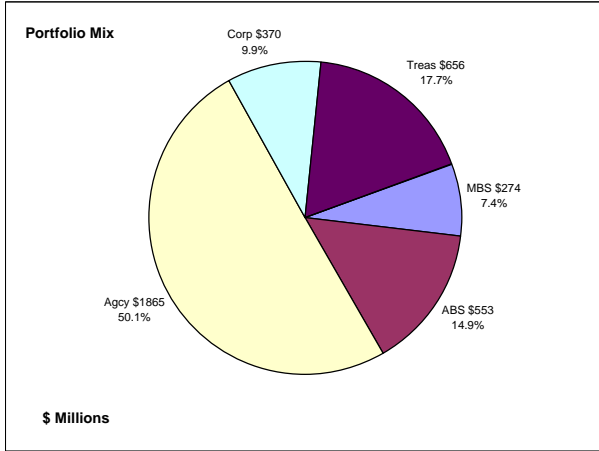
	AAA	Other	Portfolio Percent
Commercial Paper			0.0%
Federal Agencies	100.0%		84.5%
Treasuries			0.0%
Certificates of Deposit		100.0%	1.9%
Money Market Funds		100.0%	13.6%
Total Portfolio	84.5%	15.5%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '10 YTD	2,396.2	1.5	0.3%	0.1%
Last 12 months	2,537.8	22.1	0.9%	0.1%
FY '09	2,705.6	39.2	1.4%	0.4%
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%
Avg FY '05-'09	2,284.1	78.5	3.4%	2.8%

(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, 2009



Portfolio Value

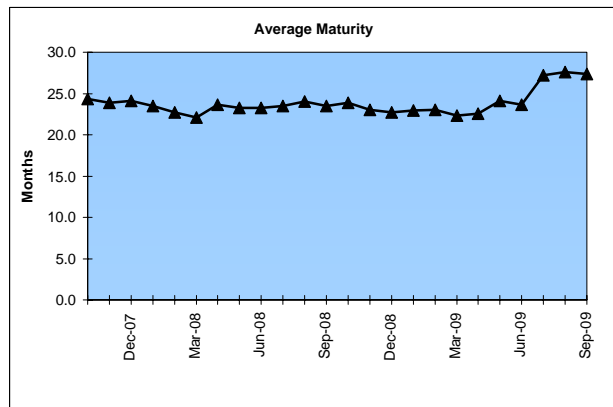
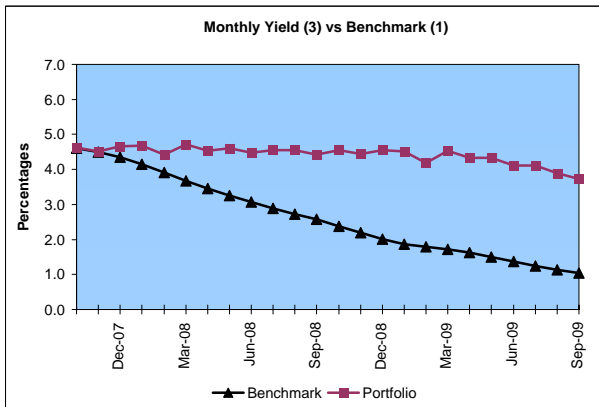
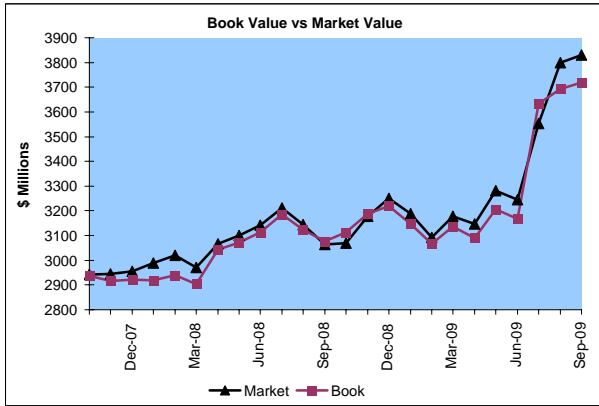
Market Value	\$3,830.4 Million
Book Value	\$3,718.3 Million

Yield and Average Maturity

Portfolio Book Yield	3.9%
Portfolio Average Maturity	27.4 Months

Portfolio Quality

	AAA	AA	A	BBB	BB	Other	Portfolio Percent
Asset Backed	100.0%						14.9%
Corporates	2.4%	38.2%	36.4%	12.1%	9.5%	1.4%	9.9%
Mortgage Securities	100.0%						7.4%
Treasuries	100.0%						17.7%
Federal Agencies	100.0%						50.1%
Total Portfolio	90.3%	3.8%	3.6%	1.2%	1.0%	0.1%	100.0%

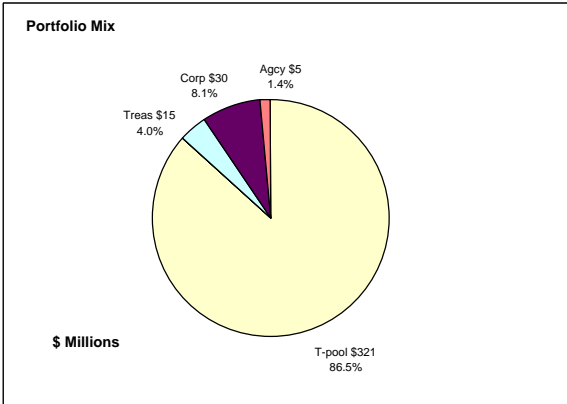


	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '10 YTD	3,518.1	34.3 ³	3.9%	1.0%
Last 12 months	3,225.1	137.4 ³	4.3%	1.0%
FY '09	3,123.0	138.2	4.4%	1.4%
FY '08	2,939.8	134.9	4.6%	3.1%
FY '07	2,810.1	120.6	4.2%	4.8%
FY '06	2,639.7	102.6	3.8%	4.5%
FY '05	2,267.9	90.9	4.0%	3.1%
Avg FY '05-'09	2,756.1	117.4	4.2%	3.4%

(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) Excludes \$5.5 million in losses on sale of investments in July 2009.

Colorado State Education Fund

September 30, 2009



Portfolio Value

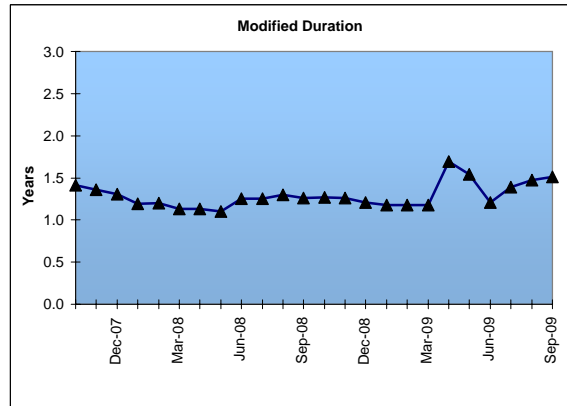
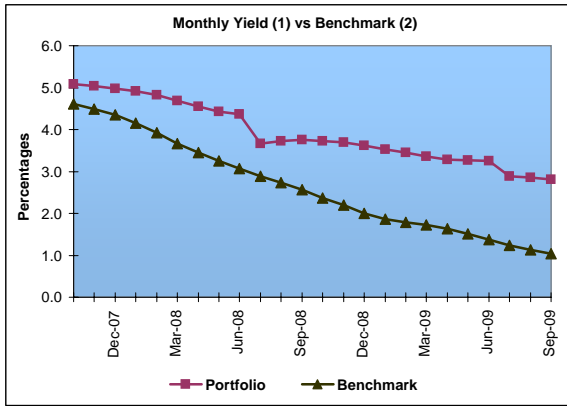
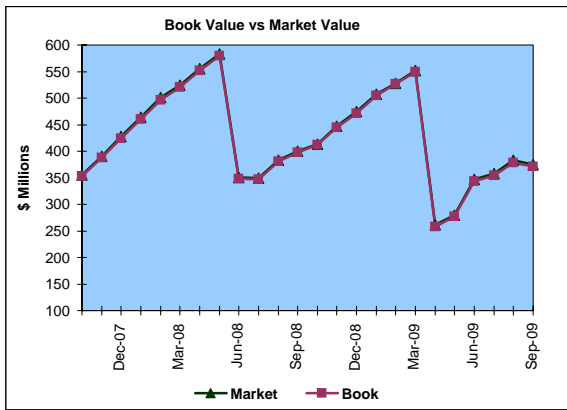
Market Value \$374.4 Million
 Book Value \$370.5 Million

Yield and Average Maturity

Portfolio Book Yield 2.8%
 Portfolio Average Duration 1.5 Yrs

Portfolio Quality

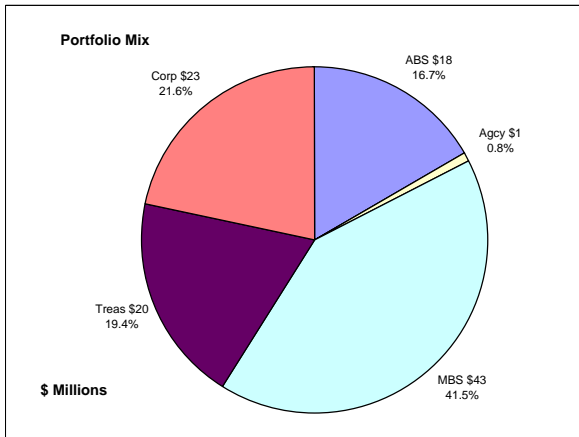
	AAA	AA	A	BBB	BB	Other	Portfolio Percent
Corporates		50.0%	50.0%				8.1%
Treasuries	100.0%						4.0%
Federal Agencies	100.0%						1.4%
T-Pool Combined	88.3%	2.5%	2.4%	0.8%	0.6%	5.4%	86.5%
Total Portfolio	81.8%	6.2%	6.1%	0.7%	0.5%	4.7%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '10 YTD	350.8	2.5	2.8%	1.0%
Last 12 months	411.5	12.5	2.9%	1.0%
FY '09	412.5	13.4	3.2%	1.4%
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%
Avg FY '05-'09	302.4	12.4	4.2%	3.4%

(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

Colorado Major Medical Insurance Fund September 30, 2009



Portfolio Value

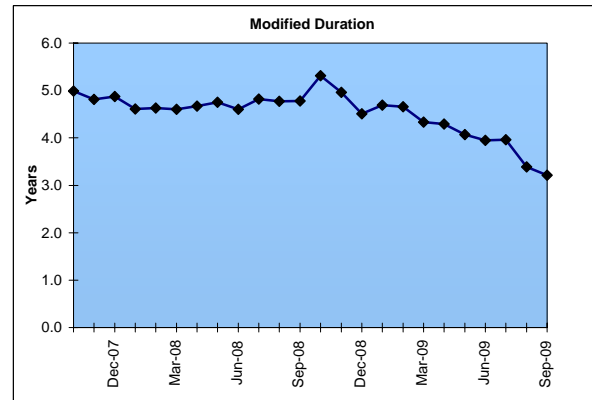
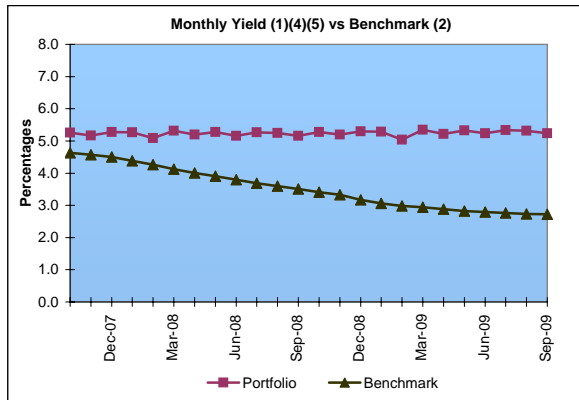
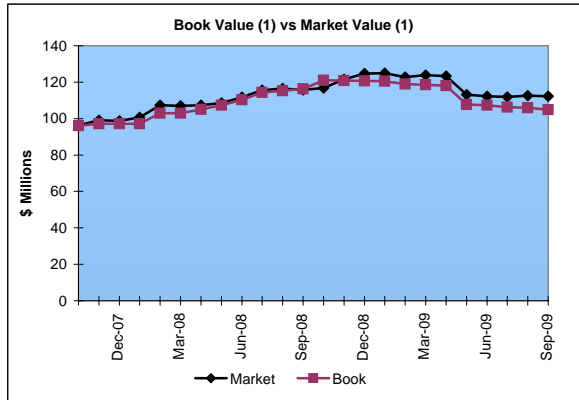
Market Value ⁽¹⁾ \$112.3 Million
 Book Value ⁽¹⁾ \$104.9 Million

Yield and Duration

Portfolio Book Yield 4.7%
 Portfolio Modified Duration 3.2 Yrs

Portfolio Quality

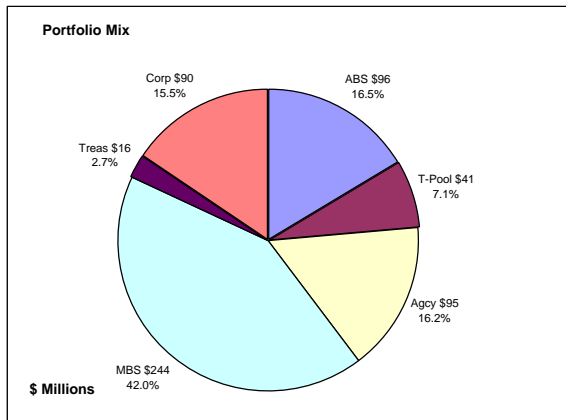
	AAA	AA	A	BBB	Portfolio Percent
Asset Backed	100.0%				16.7%
Corporates	11.0%	28.6%	56.0%	4.4%	21.6%
Federal Agencies	100.0%				0.8%
Mortgage Securities	100.0%				41.5%
Treasuries	100.0%				19.4%
Total Portfolio	80.7%	6.2%	12.1%	1.0%	100.0%



	\$ Millions		Book	Performance
	Average Portfolio	Realized Income	Yield	Benchmarks (3)
FY '10 YTD	127.4	1.5 ⁵	4.7%	2.7%
Last 12 months	156.8	7.2 ⁵	4.6%	2.7%
FY '09	163.0	7.4 ⁴	4.6%	2.8%
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
Avg FY '06-'09	105.6	5.0	4.8%	4.0%

- (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
- (4) Excludes \$.4 million in gains on sale of investments in May 2009.
- (5) Excludes \$.2 million in losses on sale of investments in July 2009.

Colorado Public School Permanent Fund September 30, 2009



Portfolio Value

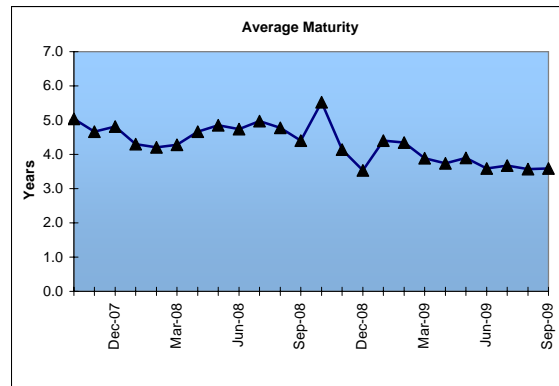
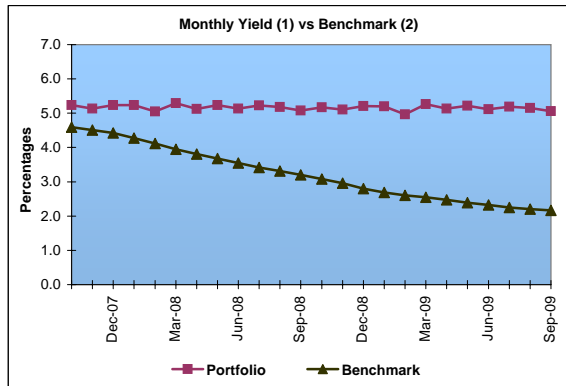
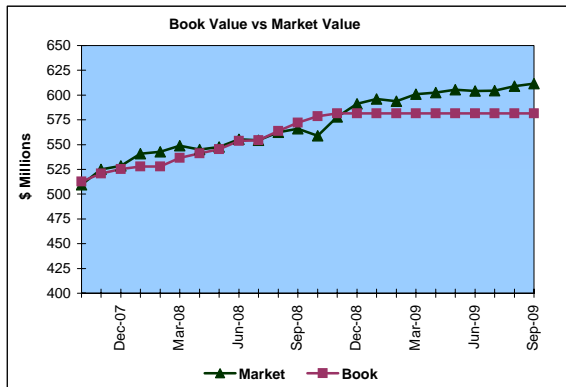
Market Value \$611.6 Million
Book Value \$581.5 Million

Yield and Average Maturity

Portfolio Book Yield 4.9%
Portfolio Average Maturity 3.6 Yrs

Portfolio Quality

	AAA	AA	A	BBB	BB	Other	Portfolio Percent
Asset Backed	100.0%						16.5%
Corporates	7.7%	44.2%	35.9%	12.2%			15.5%
Mortgage Securities	100.0%						42.0%
Treasuries	100.0%						2.7%
Federal Agencies	100.0%						16.2%
T-Pool Combined	88.3%	2.5%	2.4%	0.8%	0.6%	5.4%	7.1%
Total Portfolio	84.9%	7.0%	5.7%	2.0%	0.0%	0.4%	100.0%

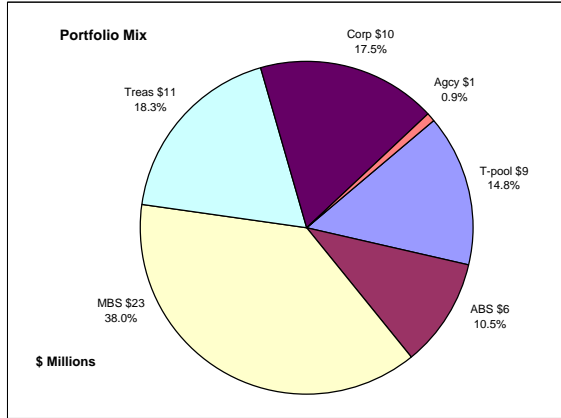


	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '10 YTD	580.8	7.2	4.9%	2.2%
Last 12 months	579.2	29.3	5.1%	2.2%
FY '09	572.4	29.2	5.1%	2.3%
FY '08	519.3	27.1	5.2%	3.6%
FY '07	470.2	24.6	5.2%	4.7%
FY '06	418.7	22.2	5.3%	4.5%
FY '05	376.9	21.4	5.7%	3.7%
Avg FY '05-'09	471.5	24.9	5.3%	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

September 30, 2009



Portfolio Value

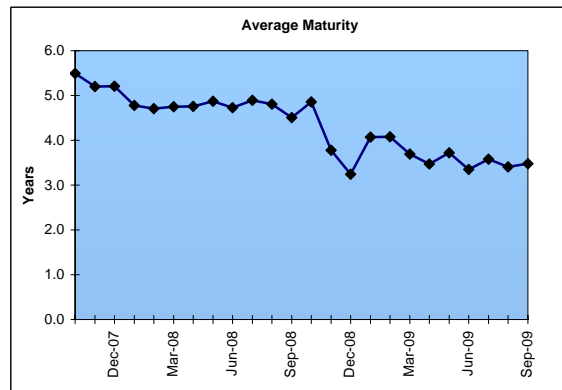
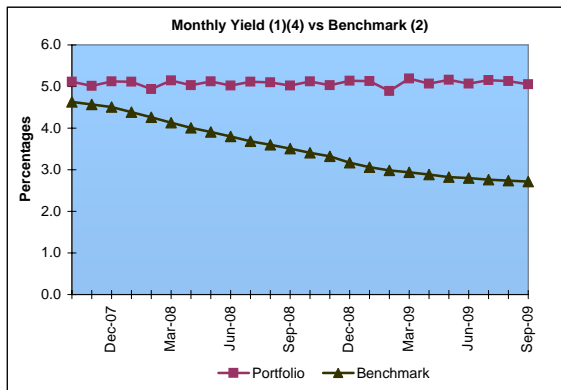
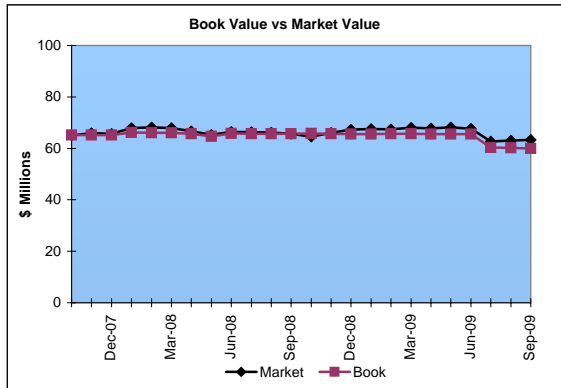
Market Value \$63.3 Million
 Book Value \$60.0 Million

Yield and Average Maturity

Portfolio Book Yield 4.7%
 Portfolio Average Maturity 3.5 Yrs

Portfolio Quality

	AAA	AA	A	BBB	BB	Other	Portfolio Percent
Asset Backed	100.0%						10.5%
Corporates	4.8%	23.8%	61.9%	9.5%			17.5%
Federal Agencies	100.0%						0.9%
Mortgage Securities	100.0%						38.0%
Treasuries	100.0%						18.3%
T-Pool Combined	88.3%	2.5%	2.4%	0.8%	0.6%	5.4%	14.8%
Total Portfolio	81.6%	4.5%	11.2%	1.8%	0.1%	0.8%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '10 YTD	60.9	0.7 ⁴	4.7%	2.7%
Last 12 months	64.6	3.1 ⁴	4.7%	2.7%
FY '09	65.9	3.1	4.8%	2.8%
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
Avg FY '06-'09	63.9	3.1	4.8%	4.0%

- (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
- (4) Excludes \$.2 million in losses on sale of investments in July 2009.