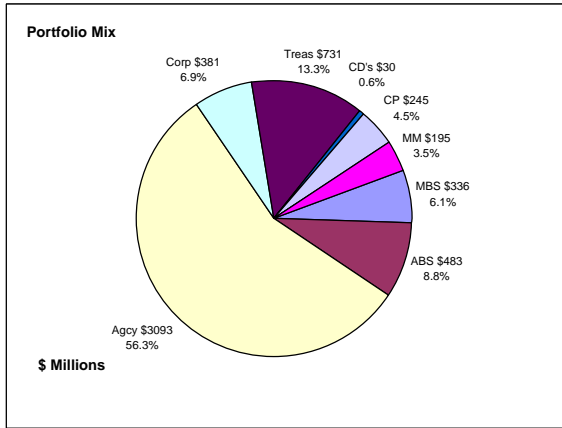


## Colorado Treasury Pool Combined March 31, 2010



### Portfolio Value

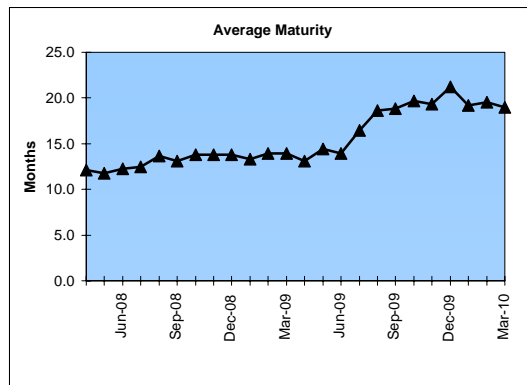
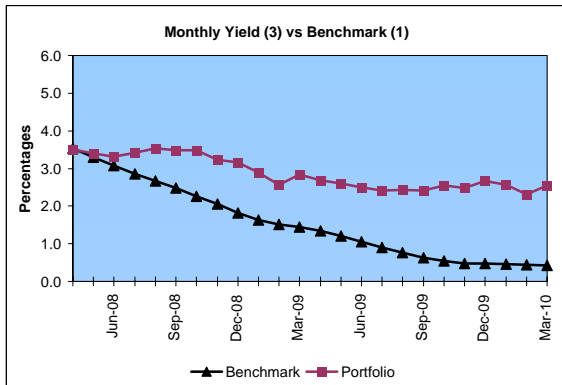
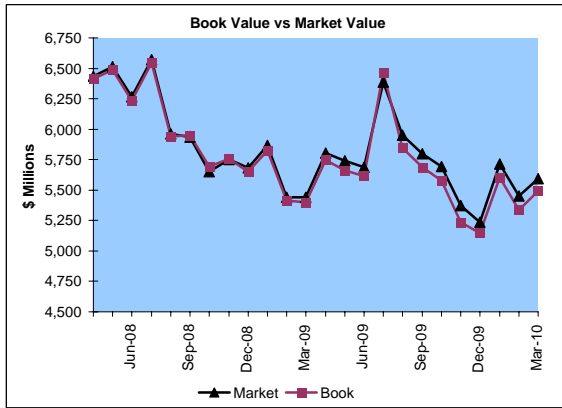
Market Value                \$5,594.0 Million  
Book Value                 \$5,494.0 Million

### Yield and Average Maturity

Portfolio Book Yield        2.5%  
Portfolio Average Maturity   19.0 Months

### Portfolio Quality

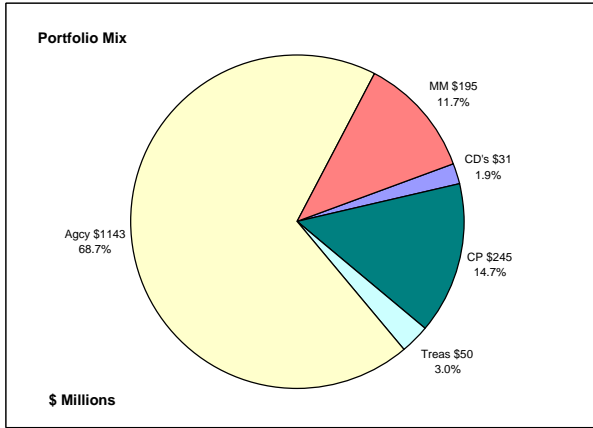
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							8.8%
Corporates		1.0%	39.9%	40.3%	6.6%	7.0%	3.9%	1.3%	6.9%
Mortgage Securities		100.0%							6.1%
Commercial Paper	100.0%								4.5%
Treasuries		100.0%							13.3%
Federal Agencies		100.0%							56.3%
Certificates of Deposit								100.0%	0.6%
Money Market Funds								100.0%	3.5%
<b>Total Portfolio</b>	<b>4.4%</b>	<b>84.6%</b>	<b>2.8%</b>	<b>2.8%</b>	<b>0.4%</b>	<b>0.5%</b>	<b>0.3%</b>	<b>4.2%</b>	<b>100.0%</b>



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '10 YTD	5,658.2	105.4 <sup>3</sup>	2.5%	0.4%
Last 12 months	5,659.0	142.1 <sup>3</sup>	2.5%	0.4%
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)*  
**March 31, 2010**



**Portfolio Value**

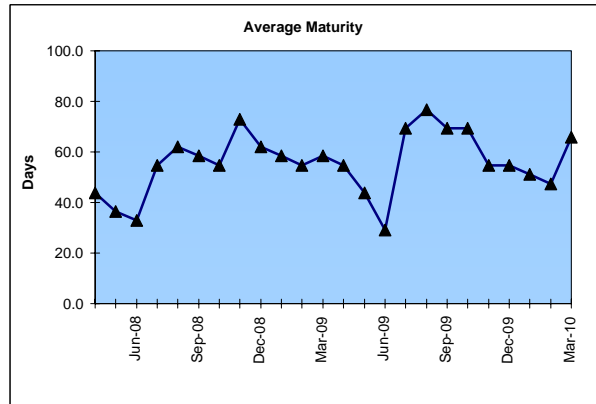
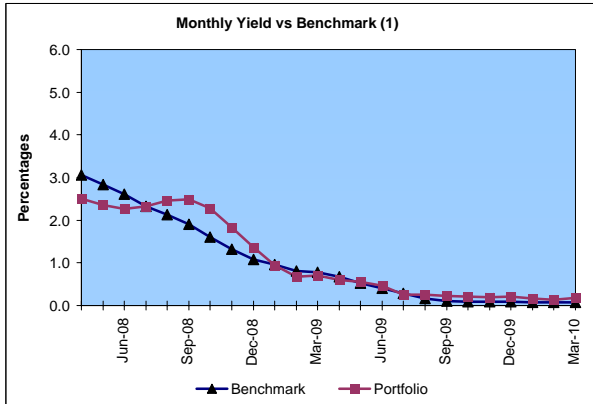
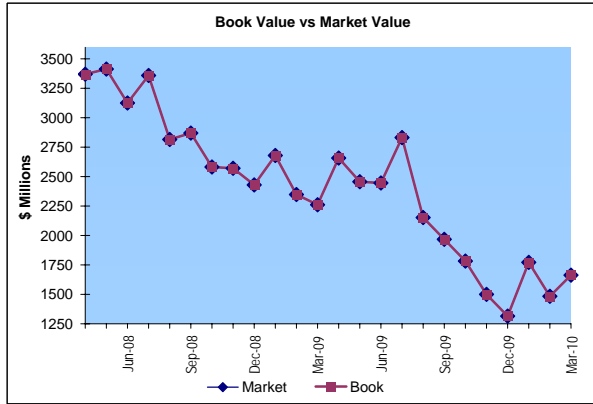
Market Value           \$1,663.9 Million  
 Book Value             \$1,663.9 Million

**Yield and Average Maturity**

Portfolio Book Yield                   0.2%  
 Portfolio Average Maturity           66 Days

**Portfolio Quality**

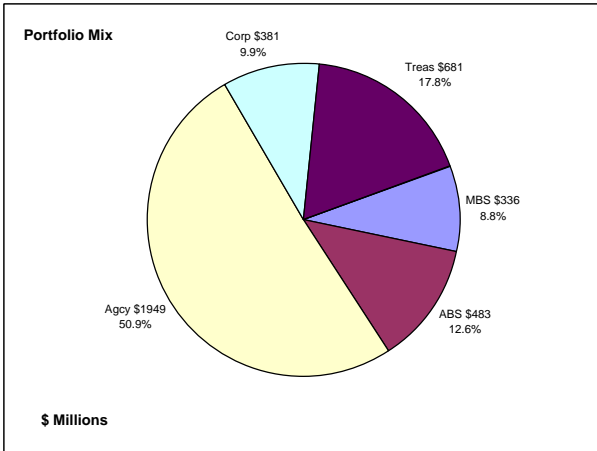
	A1 / P1	AAA	Other	Portfolio Percent
Commercial Paper	100.0%			14.7%
Federal Agencies		100.0%		68.7%
Treasuries				3.0%
Certificates of Deposit			100.0%	1.9%
Money Market Funds			100.0%	11.7%
<b>Total Portfolio</b>	<b>14.7%</b>	<b>71.7%</b>	<b>13.6%</b>	<b>100.0%</b>



	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '10 YTD	1,967.7	3.0	0.2%	0.1%
Last 12 months	2,109.0	6.5	0.3%	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)**  
**March 31, 2010**



**Portfolio Value**

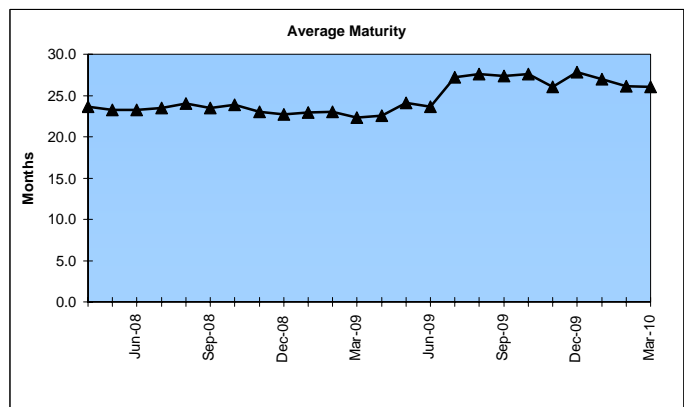
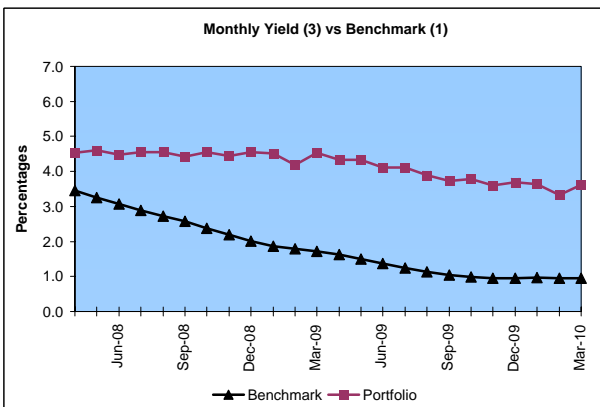
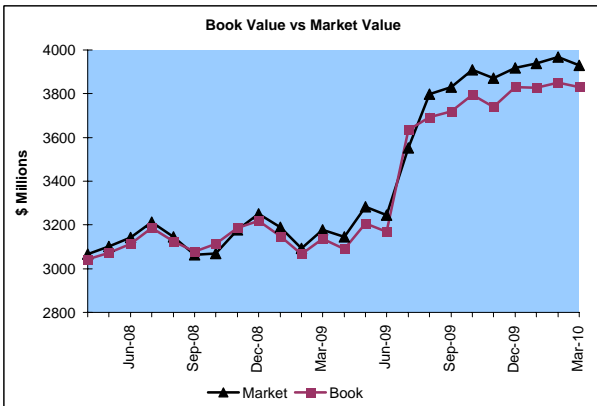
Market Value \$3,930.1 Million  
 Book Value \$3,830.1 Million

**Yield and Average Maturity**

Portfolio Book Yield 3.7%  
 Portfolio Average Maturity 26.0 Months

**Portfolio Quality**

	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed	100.0%							12.6%
Corporates	1.0%	39.9%	40.3%	6.6%	7.0%	3.9%	1.3%	9.9%
Mortgage Securities	100.0%							8.8%
Treasuries	100.0%							17.8%
Federal Agencies	100.0%							50.9%
<b>Total Portfolio</b>	<b>90.2%</b>	<b>3.9%</b>	<b>4.0%</b>	<b>0.7%</b>	<b>0.7%</b>	<b>0.4%</b>	<b>0.1%</b>	<b>100.0%</b>

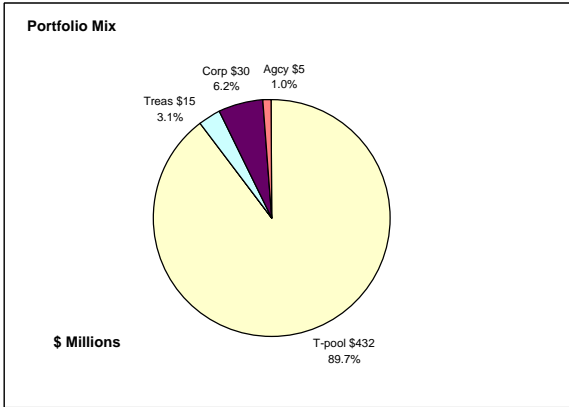


	\$ Millions			Performance
	Average Portfolio	Realized Income	Book Yield	Benchmarks (2)
FY '10 YTD	3,690.5	102.3 <sup>3</sup>	3.7%	1.0%
Last 12 months	3,550.1	135.6 <sup>3</sup>	3.8%	1.0%
FY '09	3,123.0	138.2	4.4%	1.4%
FY '08	2,939.8	134.9	4.6%	3.1%
FY '07	2,810.1	120.6	4.2%	4.8%
FY '06	2,639.7	102.6	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

## March 31, 2010



**Portfolio Value**

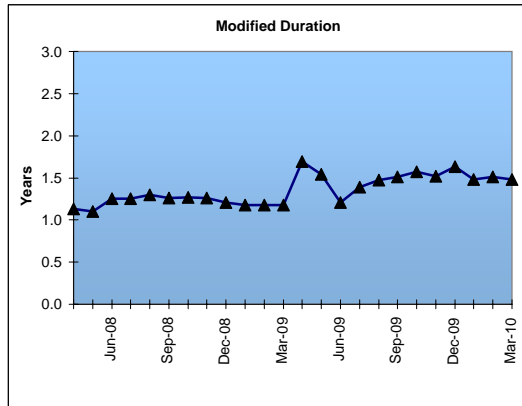
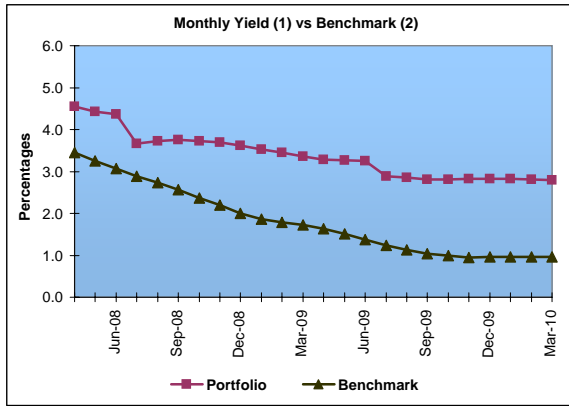
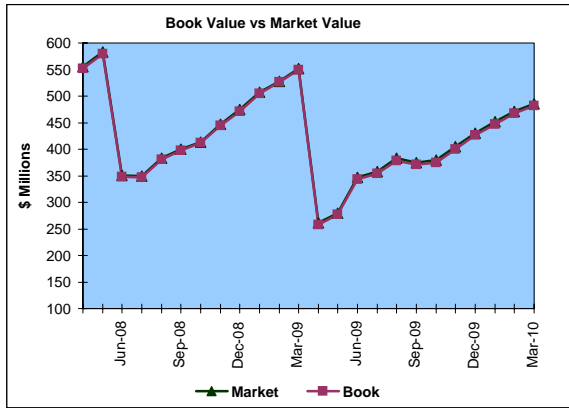
Market Value                \$485.9 Million  
 Book Value                 \$482.3 Million

**Yield and Average Maturity**

Portfolio Book Yield        2.8%  
 Portfolio Average Duration   1.5 Yrs

**Portfolio Quality**

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Corporates			50.0%	50.0%					6.2%
Treasuries		100.0%							3.1%
Federal Agencies		100.0%							1.0%
T-Pool Combined	4.4%	84.6%	2.8%	2.8%	0.4%	0.5%	0.3%	4.2%	89.7%
Total Portfolio	3.9%	79.9%	5.7%	5.6%	0.3%	0.4%	0.3%	3.8%	100.0%

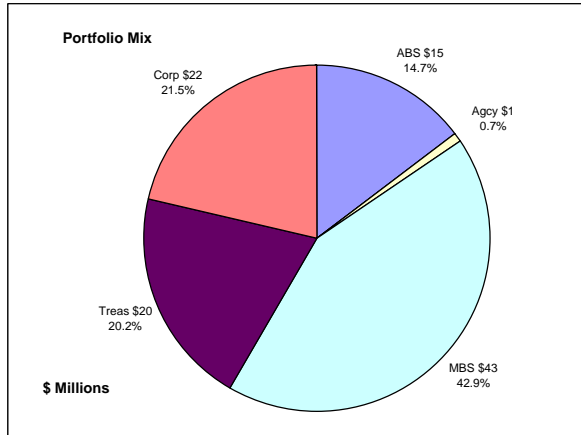


	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '10 YTD	387.6	8.1	2.8%	1.0%
Last 12 months	388.3	10.9	2.8%	1.0%
FY '09	412.5	13.4	3.2%	1.4%
FY '08	383.2	16.7	4.3%	3.1%
FY '07	272.0	13.4	4.9%	4.8%
FY '06	209.3	9.3	4.5%	4.5%
FY '05	234.9	9.1	3.9%	3.1%
Avg FY '05-'09	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

## March 31, 2010



### Portfolio Value

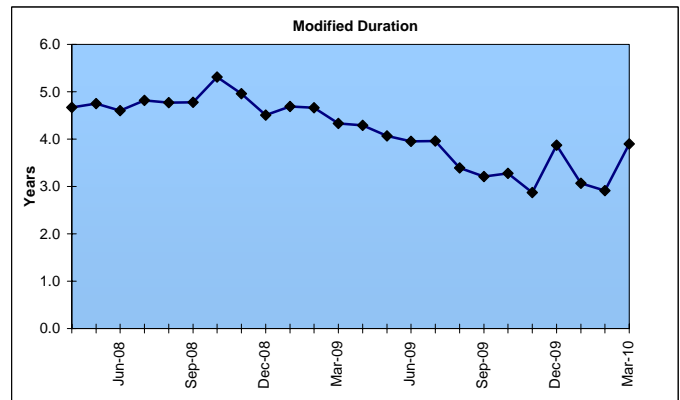
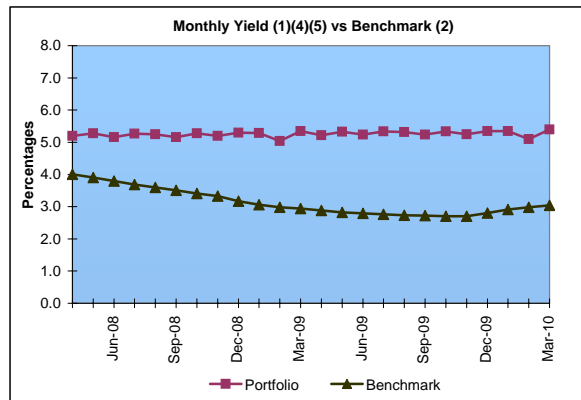
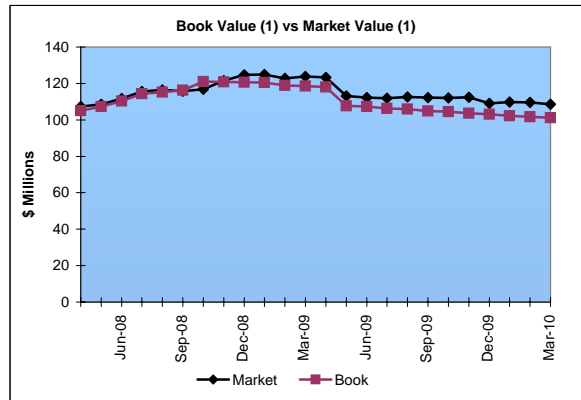
Market Value <sup>(1)</sup> \$108.5 Million  
 Book Value <sup>(1)</sup> \$101.1 Million

### Yield and Duration

Portfolio Book Yield 4.7%  
 Portfolio Modified Duration 3.9 Yrs

### Portfolio Quality

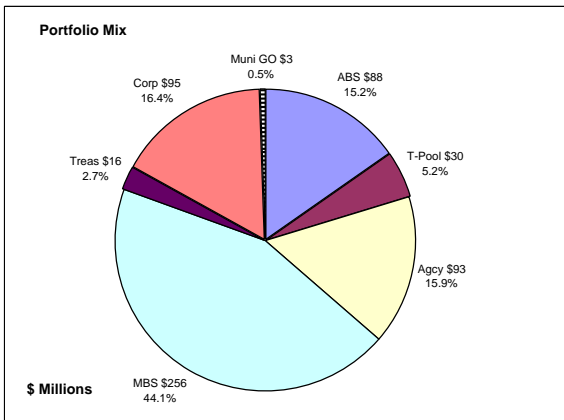
	AAA	AA	A	BBB	BB	Portfolio Percent
Asset Backed	100.0%					14.7%
Corporates	9.2%	27.7%	58.5%	2.3%	2.3%	21.5%
Federal Agencies	100.0%					0.7%
Mortgage Securities	100.0%					42.9%
Treasuries	100.0%					20.2%
<b>Total Portfolio</b>	<b>80.5%</b>	<b>5.9%</b>	<b>12.6%</b>	<b>0.5%</b>	<b>0.5%</b>	<b>100.0%</b>



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '10 YTD	128.5	4.6 <sup>5</sup>	4.7%	3.0%
Last 12 months	136.5	6.3 <sup>5</sup>	4.6%	3.0%
FY '09	163.0	7.4 <sup>4</sup>	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 March 31, 2010



### Portfolio Value

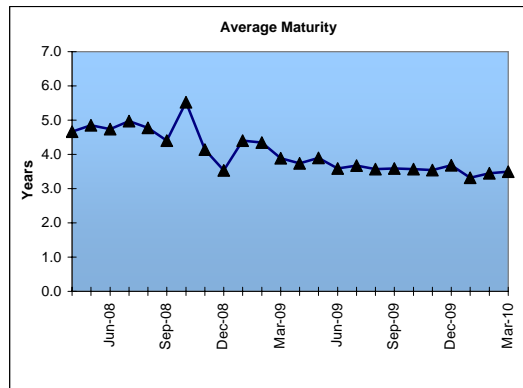
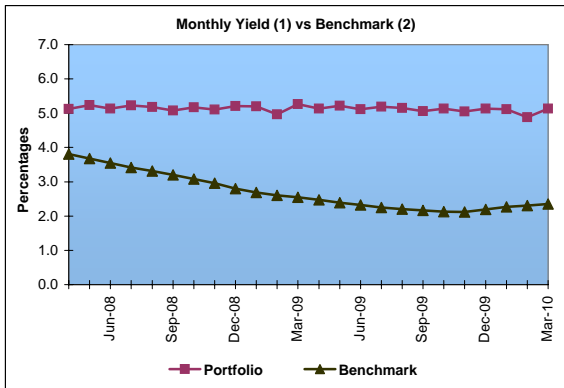
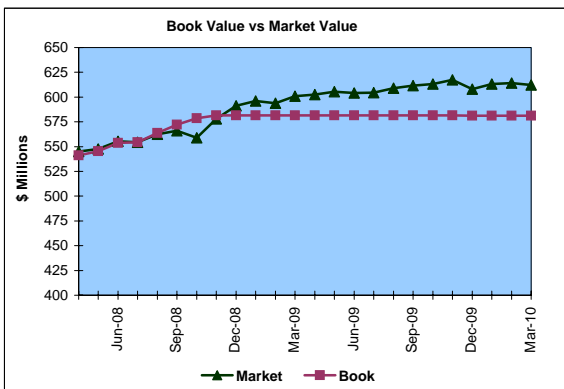
Market Value           \$612.1 Million  
Book Value             \$581.3 Million

### Yield and Average Maturity

Portfolio Book Yield       4.9%  
Portfolio Average Maturity 3.5 Yrs

### Portfolio Quality

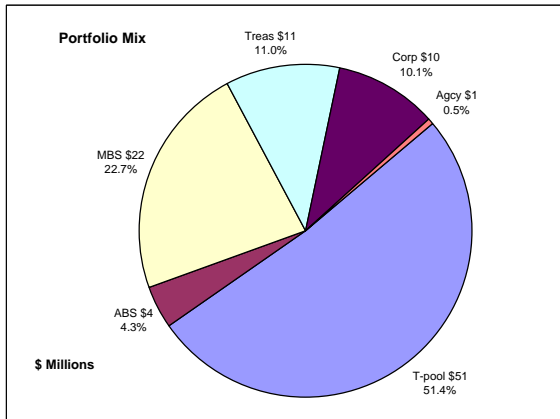
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							15.2%
Corporates		7.3%	52.4%	28.8%	6.3%	5.2%			16.4%
Mortgage Securities		100.0%	100.0%						44.1%
Treasuries		100.0%							2.7%
Federal Agencies		100.0%							15.9%
Muni GOs			100.0%						0.5%
T-Pool Combined	4.4%	84.5%	2.8%	2.8%	0.5%	0.5%	0.3%	4.2%	5.2%
<b>Total Portfolio</b>	<b>0.2%</b>	<b>83.5%</b>	<b>9.2%</b>	<b>4.9%</b>	<b>1.1%</b>	<b>0.9%</b>	<b>0.0%</b>	<b>0.2%</b>	<b>100.0%</b>



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '10 YTD	580.8	21.5	4.9%	2.4%
Last 12 months	580.8	28.8	5.0%	2.4%
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 March 31, 2010



### Portfolio Value

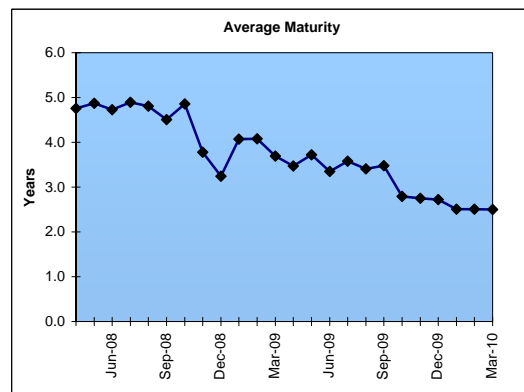
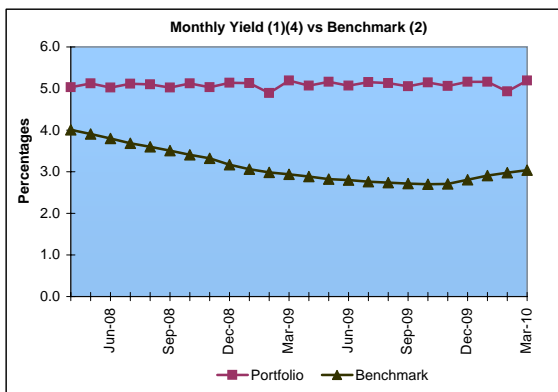
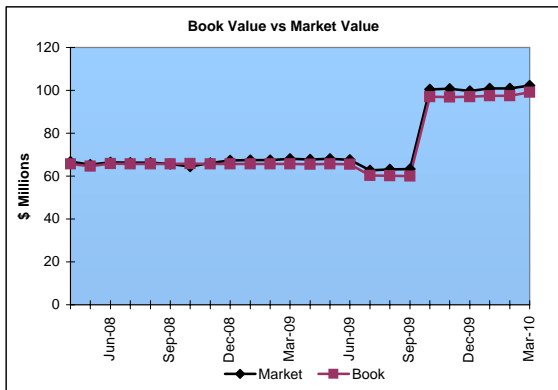
Market Value \$102.2 Million  
Book Value \$99.1 Million

### Yield and Average Maturity

Portfolio Book Yield 4.0%  
Portfolio Average Maturity 2.5 Yrs

### Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							4.3%
Corporates			25.0%	65.0%	10.0%				10.1%
Federal Agencies		100.0%							0.5%
Mortgage Securities		100.0%							22.7%
Treasuries		100.0%							11.0%
T-Pool Combined	4.4%	84.5%	2.8%	2.8%	0.5%	0.5%	0.3%	4.2%	51.4%
Total Portfolio	2.2%	81.9%	4.1%	8.0%	1.2%	0.3%	0.2%	2.1%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '10 YTD	84.2	2.5 <sup>4</sup>	4.0%	3.0%
Last 12 months	79.6	3.3 <sup>4</sup>	4.1%	3.0%
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.