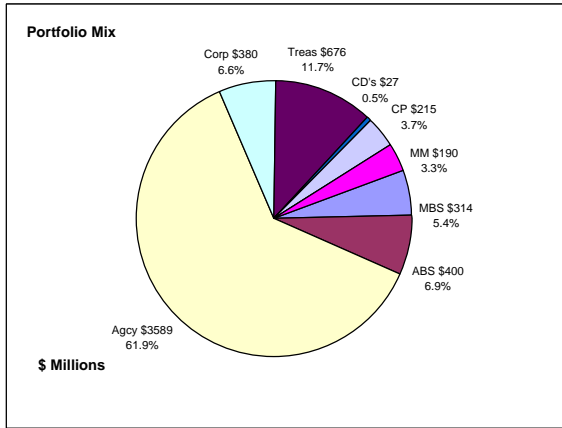


## Colorado Treasury Pool Combined June 30, 2010



### Portfolio Value

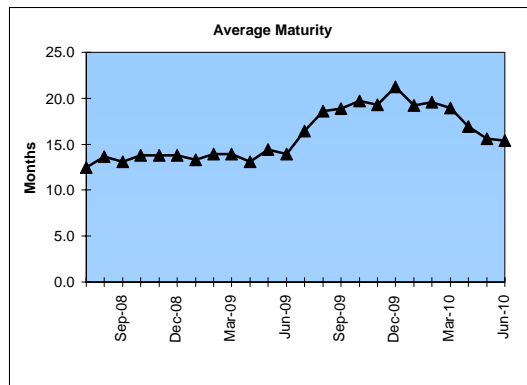
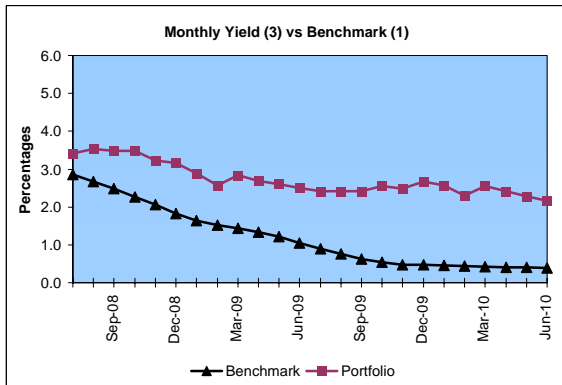
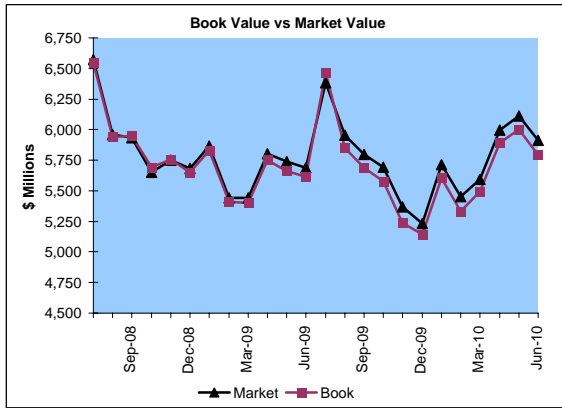
Market Value               \$5,914.3 Million  
Book Value                 \$5,791.5 Million

### Yield and Average Maturity

Portfolio Book Yield        2.4%  
Portfolio Average Maturity   15.4 Months

### Portfolio Quality

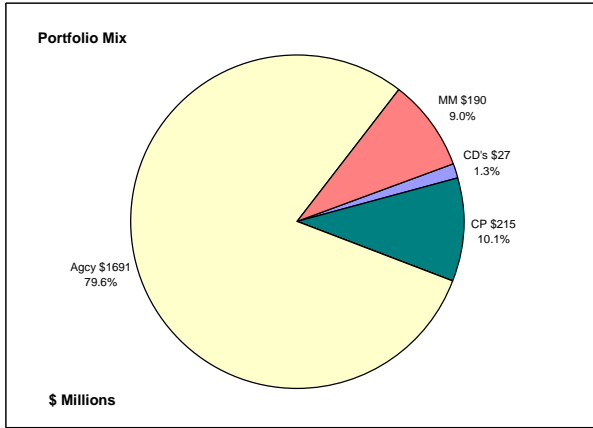
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							6.9%
Corporates		1.1%	43.6%	39.6%	6.6%	3.9%	3.9%	1.3%	6.6%
Mortgage Securities		100.0%							5.4%
Commercial Paper	100.0%								3.7%
Treasuries		100.0%							11.7%
Federal Agencies		100.0%							61.9%
Certificates of Deposit								100.0%	0.5%
Money Market Funds								100.0%	3.3%
<b>Total Portfolio</b>	<b>3.7%</b>	<b>86.0%</b>	<b>2.9%</b>	<b>2.6%</b>	<b>0.4%</b>	<b>0.3%</b>	<b>0.3%</b>	<b>3.8%</b>	<b>100.0%</b>



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '10 YTD	5,717.7	139.0 <sup>3</sup>	2.4%	0.4%
Last 12 months	5,717.7	139.0 <sup>3</sup>	2.4%	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)*  
**June 30, 2010**



**Portfolio Value**

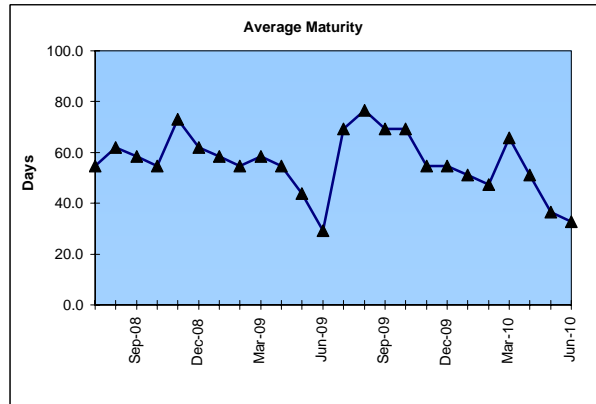
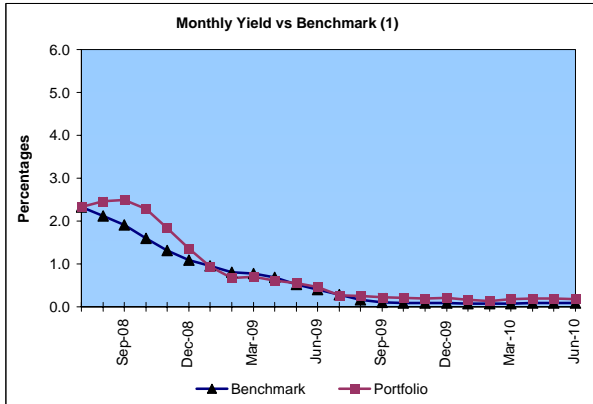
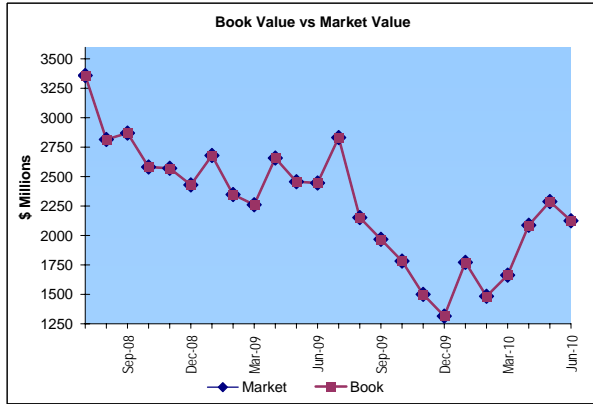
Market Value           \$2,123.2 Million  
 Book Value             \$2,123.2 Million

**Yield and Average Maturity**

Portfolio Book Yield                   0.2%  
 Portfolio Average Maturity           33 Days

**Portfolio Quality**

	A1 / P1	AAA	Other	Portfolio Percent
Commercial Paper	100.0%			10.1%
Federal Agencies		100.0%		79.6%
Treasuries				0.0%
Certificates of Deposit			100.0%	1.3%
Money Market Funds			100.0%	9.0%
<b>Total Portfolio</b>	<b>10.1%</b>	<b>79.6%</b>	<b>10.3%</b>	<b>100.0%</b>



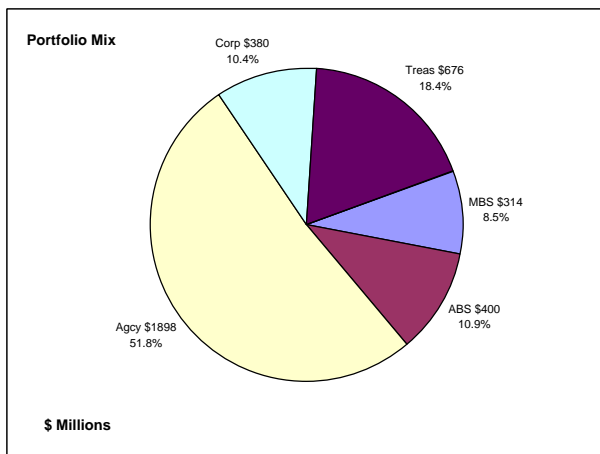
	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '10 YTD	2,013.9	4.1	0.2%	0.1%
Last 12 months	2,013.9	4.1	0.2%	0.1%
FY '09	2,705.6	39.2	1.4%	0.4%
FY '08	2,895.9	114.9	4.0%	2.6%
FY '07	2,312.0	123.6	5.3%	4.8%
FY '06	1,911.2	79.9	4.2%	4.0%
FY '05	1,595.8	34.9	2.2%	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)

June 30, 2010



### Portfolio Value

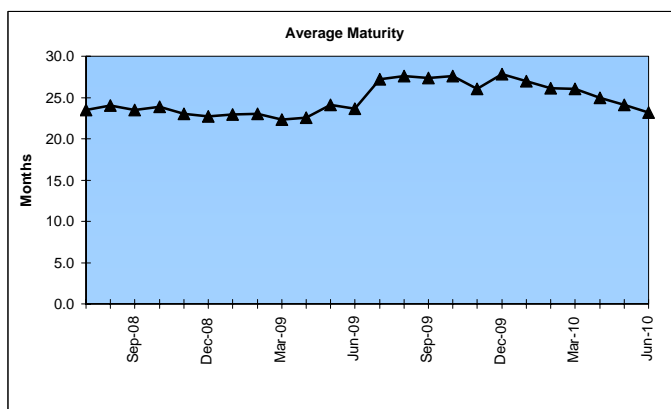
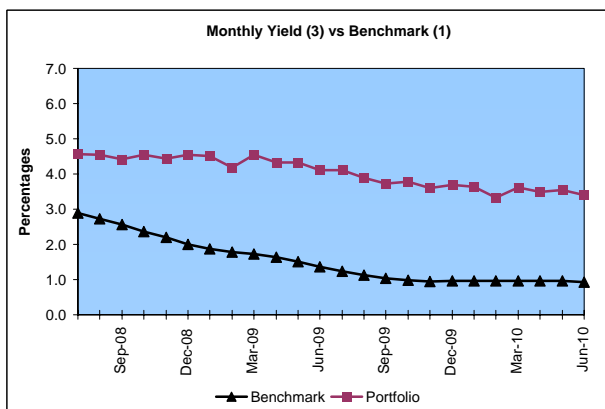
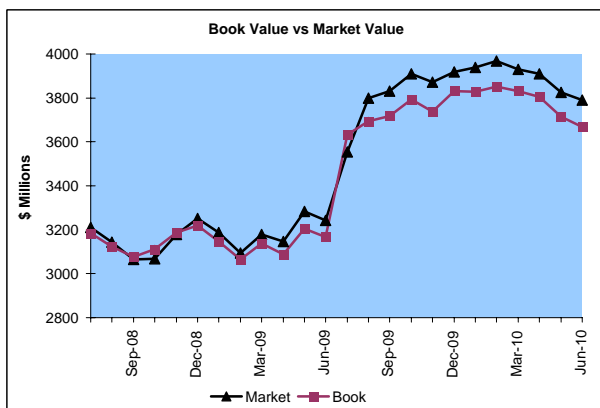
Market Value \$3,791.1 Million  
 Book Value \$3,668.3 Million

### Yield and Average Maturity

Portfolio Book Yield 3.6%  
 Portfolio Average Maturity 23.2 Months

### Portfolio Quality

	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed	100.0%							10.9%
Corporates	1.1%	43.6%	39.6%	6.6%	3.9%	3.9%	1.3%	10.4%
Mortgage Securities	100.0%							8.5%
Treasuries	100.0%							18.4%
Federal Agencies	100.0%							51.8%
<b>Total Portfolio</b>	<b>89.8%</b>	<b>4.5%</b>	<b>4.1%</b>	<b>0.7%</b>	<b>0.4%</b>	<b>0.4%</b>	<b>0.1%</b>	<b>100.0%</b>

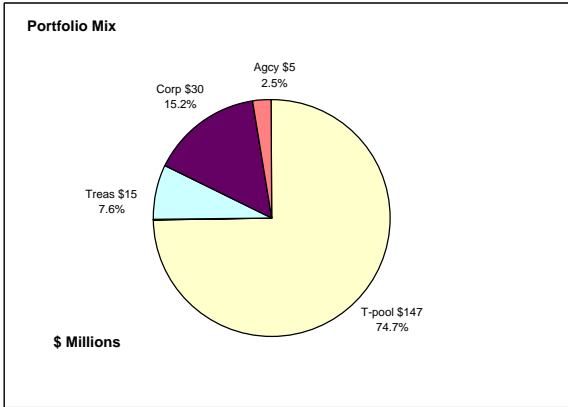


	\$ Millions			Performance
	Average Portfolio	Realized Income	Book Yield	Benchmarks (2)
FY '10 YTD	3,703.9	134.9 <sup>3</sup>	3.6%	0.9%
Last 12 months	3,703.9	134.9 <sup>3</sup>	3.6%	0.9%
FY '09	3,123.0	138.2	4.4%	1.4%
FY '08	2,939.8	134.9	4.6%	3.1%
FY '07	2,810.1	120.6	4.2%	4.8%
FY '06	2,639.7	102.6	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

## June 30, 2010



### Portfolio Value

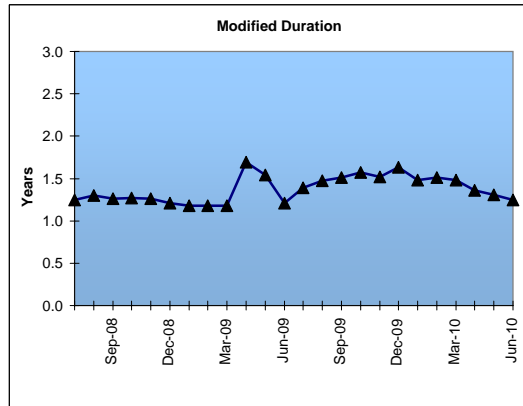
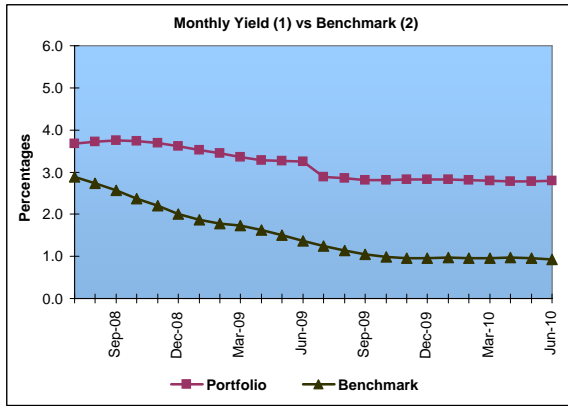
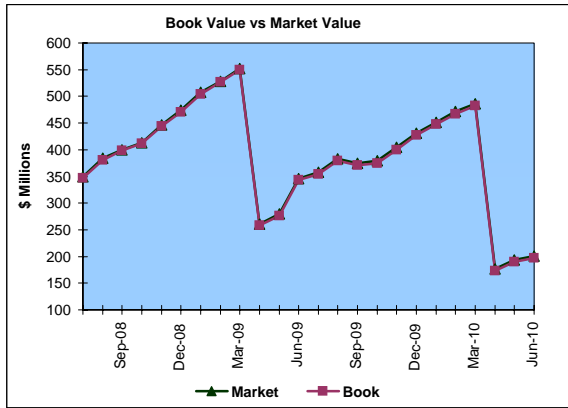
Market Value                \$200.5 Million  
 Book Value                 \$197.2 Million

### Yield and Average Maturity

Portfolio Book Yield        2.8%  
 Portfolio Average Duration 1.3 Yrs

### Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Corporates			50.0%	50.0%					15.2%
Treasuries		100.0%							7.6%
Federal Agencies		100.0%							2.5%
T-Pool Combined	3.7%	86.0%	2.9%	2.6%	0.4%	0.3%	0.3%	3.8%	74.7%
Total Portfolio	2.8%	74.4%	9.7%	9.5%	0.3%	0.2%	0.2%	2.9%	100.0%

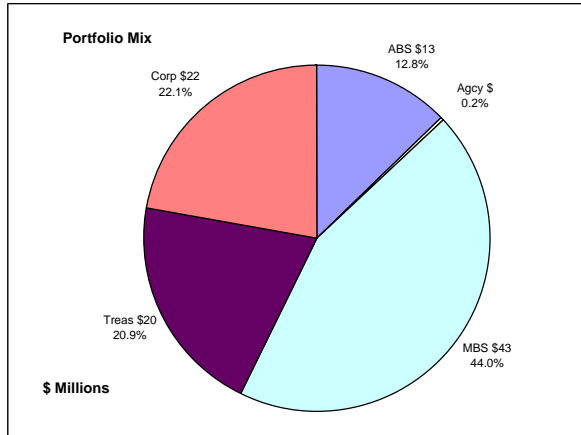


	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '10 YTD	365.7	10.2	2.8%	0.9%
Last 12 months	365.7	10.2	2.8%	0.9%
FY '09	412.5	13.4	3.2%	1.4%
FY '08	383.2	16.7	4.3%	3.1%
FY '07	272.0	13.4	4.9%	4.8%
FY '06	209.3	9.3	4.5%	4.5%
FY '05	234.9	9.1	3.9%	3.1%
Avg FY '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

## June 30, 2010



### Portfolio Value

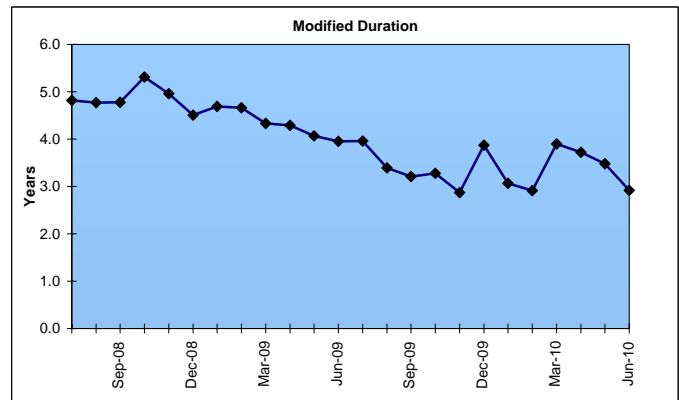
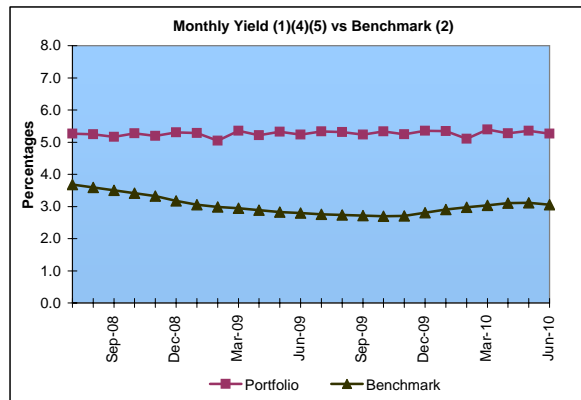
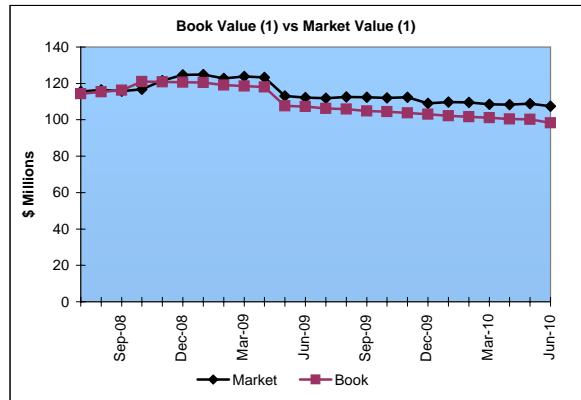
Market Value <sup>(1)</sup> \$107.5 Million  
 Book Value <sup>(1)</sup> \$98.3 Million

### Yield and Duration

Portfolio Book Yield 4.7%  
 Portfolio Modified Duration 2.9 Yrs

### Portfolio Quality

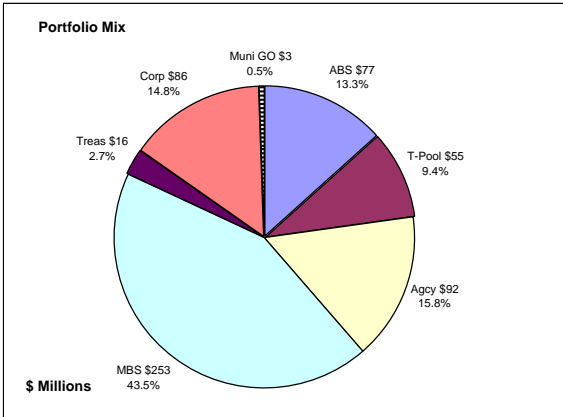
	AAA	AA	A	BBB	BB	Portfolio Percent
Asset Backed	100.0%					12.8%
Corporates	9.2%	27.7%	58.5%	2.3%	2.3%	22.1%
Federal Agencies	100.0%					0.2%
Mortgage Securities	100.0%					44.0%
Treasuries	100.0%					20.9%
<b>Total Portfolio</b>	<b>80.0%</b>	<b>6.1%</b>	<b>12.9%</b>	<b>0.5%</b>	<b>0.5%</b>	<b>100.0%</b>



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '10 YTD	126.8	6.0 <sup>5</sup>	4.7%	3.1%
Last 12 months	126.8	6.0 <sup>5</sup>	4.7%	3.1%
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 June 30, 2010



### Portfolio Value

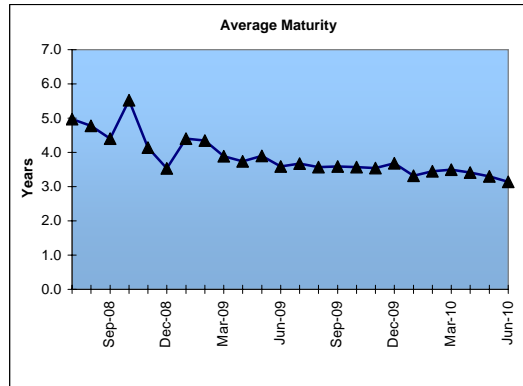
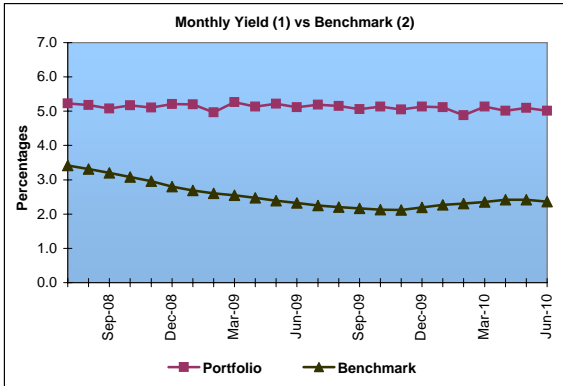
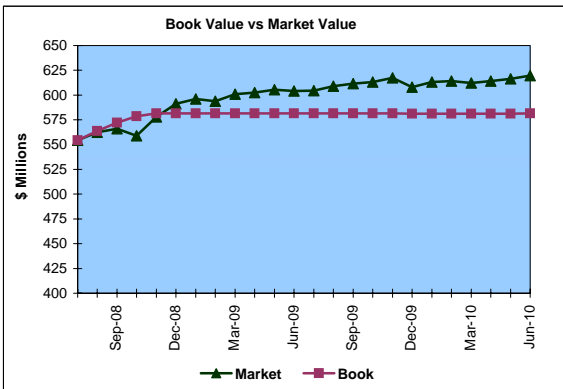
Market Value           \$619.5 Million  
Book Value             \$581.5 Million

### Yield and Average Maturity

Portfolio Book Yield       4.9%  
Portfolio Average Maturity 3.1 Yrs

### Portfolio Quality

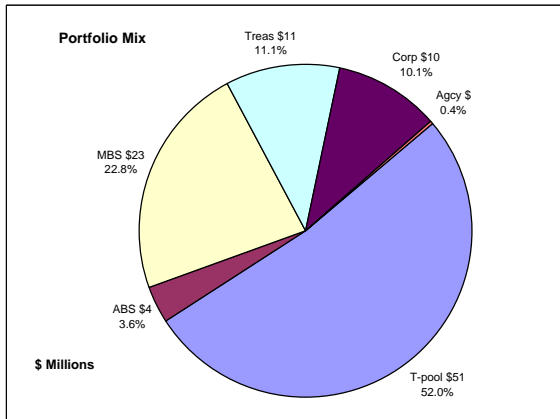
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							13.3%
Corporates		8.1%	61.3%	23.6%	7.0%				14.8%
Mortgage Securities		100.0%	100.0%						43.5%
Treasuries		100.0%							2.7%
Federal Agencies		100.0%							15.8%
Muni GOs			100.0%						0.5%
T-Pool Combined	3.7%	86.0%	2.9%	2.6%	0.6%	0.2%	0.2%	3.8%	9.4%
<b>Total Portfolio</b>	<b>0.3%</b>	<b>84.5%</b>	<b>9.9%</b>	<b>3.8%</b>	<b>1.1%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.4%</b>	<b>100.0%</b>



	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '10 YTD	580.8	28.5	4.9%	2.4%
Last 12 months	580.8	28.5	4.9%	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 June 30, 2010



### Portfolio Value

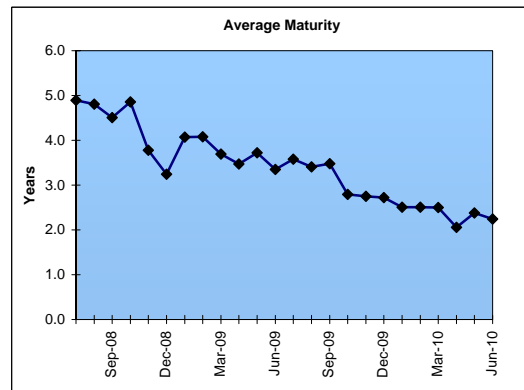
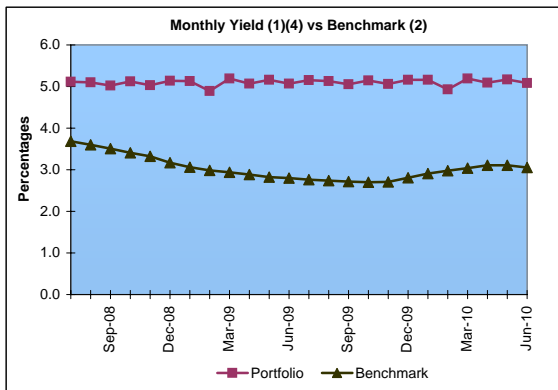
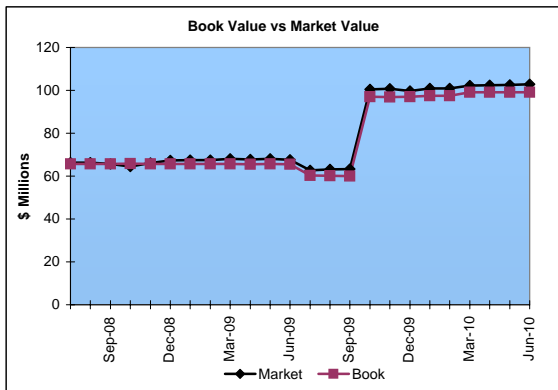
Market Value \$102.9 Million  
Book Value \$99.1 Million

### Yield and Average Maturity

Portfolio Book Yield 3.9%  
Portfolio Average Maturity 2.2 Yrs

### Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							3.6%
Corporates			25.0%	65.0%	10.0%				10.1%
Federal Agencies		100.0%							0.4%
Mortgage Securities		100.0%							22.8%
Treasuries		100.0%							11.1%
T-Pool Combined	3.7%	86.0%	2.9%	2.8%	0.4%	0.2%	0.2%	3.8%	52.0%
Total Portfolio	1.9%	82.7%	4.0%	8.0%	1.2%	0.1%	0.1%	2.0%	100.0%



	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '10 YTD	87.9	3.4 <sup>4</sup>	3.9%	3.1%
Last 12 months	87.9	3.4 <sup>4</sup>	3.9%	3.1%
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.