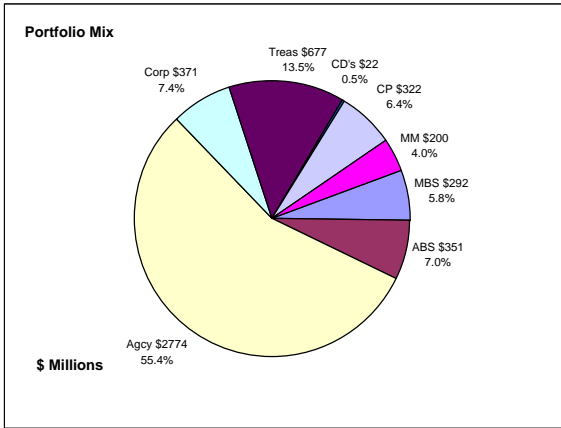


Colorado Treasury Pool Combined September 30, 2010



Portfolio Value

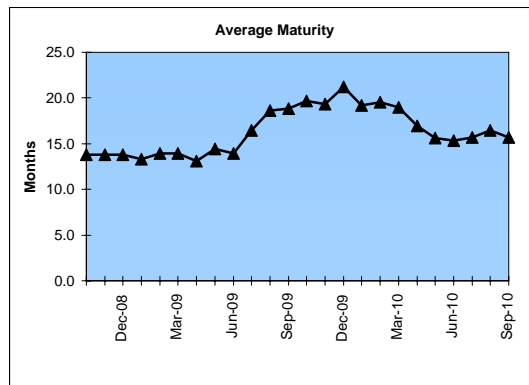
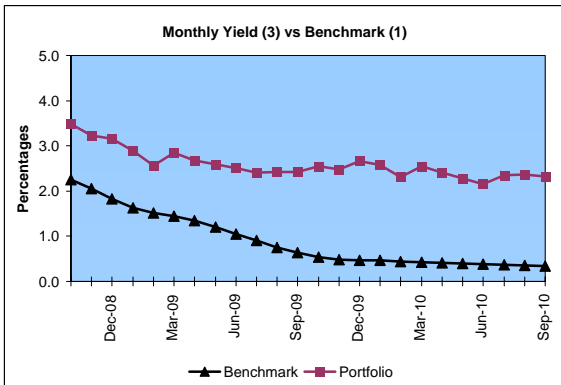
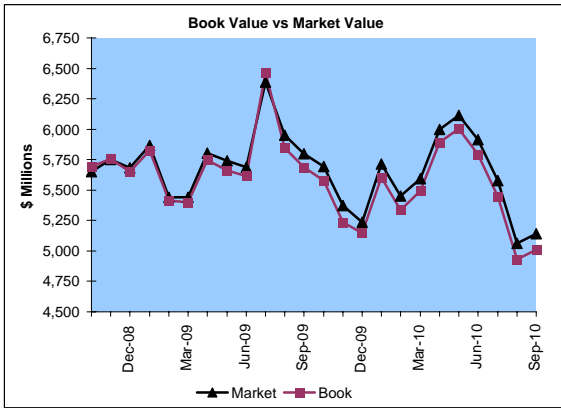
Market Value \$5,139.7 Million
Book Value \$5,008.6 Million

Yield and Average Maturity

Portfolio Book Yield 2.4%
Portfolio Average Maturity 15.7 Months

Portfolio Quality

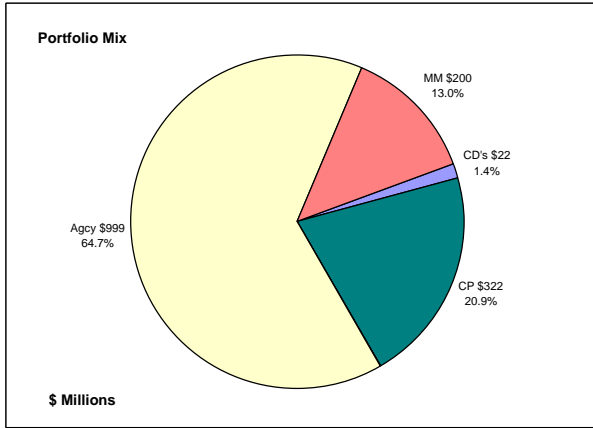
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							7.0%
Corporates		1.1%	43.3%	41.4%	6.2%	4.0%	4.0%		7.4%
Mortgage Securities		100.0%							5.8%
Commercial Paper	100.0%								6.4%
Treasuries		100.0%							13.5%
Federal Agencies		100.0%							55.4%
Certificates of Deposit								100.0%	0.5%
Money Market Funds								100.0%	4.0%
Total Portfolio	6.4%	81.8%	3.2%	3.1%	0.5%	0.3%	0.3%	4.4%	100.0%



	\$ Millions			Performance Benchmarks (2)
	Average Portfolio	Realized Income	Book Yield	
FY '11 YTD	5,272.1	30.9	2.4%	0.3%
Last 12 months	5,557.2	134.2	2.4%	0.3%
FY '10	5,717.7	139.0 ³	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%
Avg FY '06-10	5,411.0	198.6	3.7%	2.8%

(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, 2010



Portfolio Value

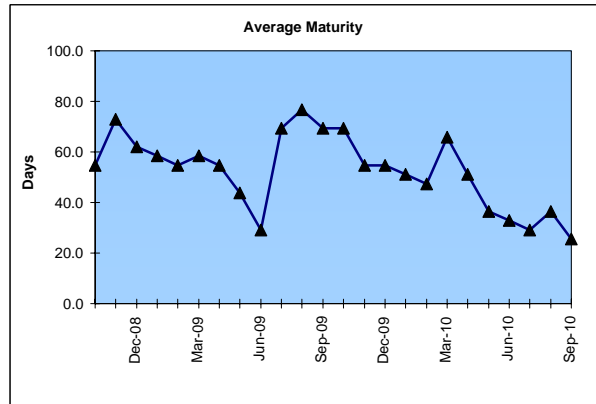
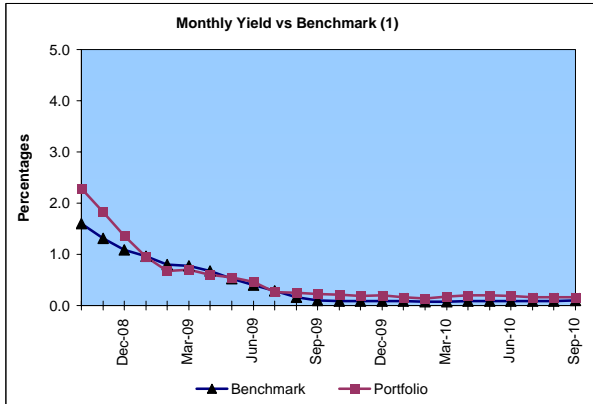
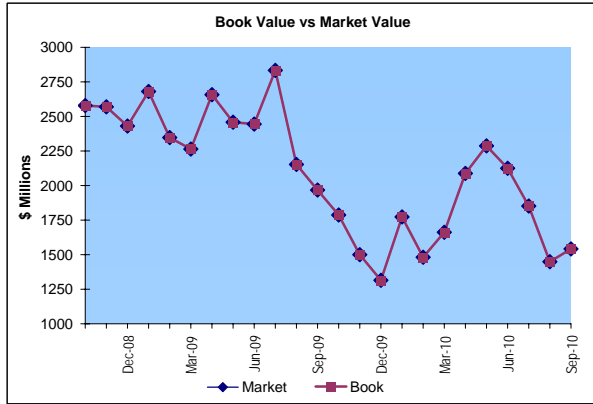
Market Value \$1,542.7 Million
 Book Value \$1,542.7 Million

Yield and Average Maturity

Portfolio Book Yield 0.2%
 Portfolio Average Maturity 26 Days

Portfolio Quality

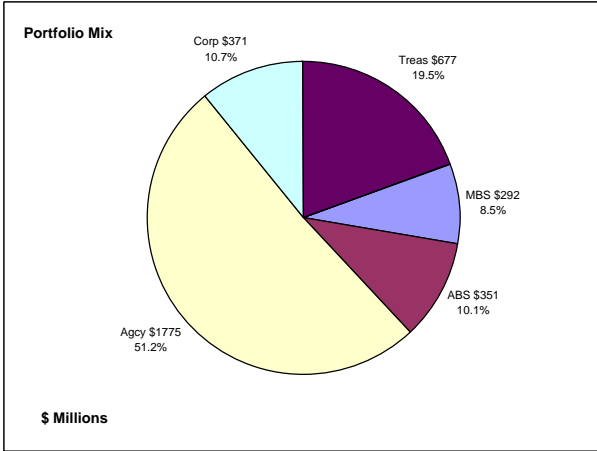
	A1 / P1	AAA	Other	Portfolio Percent
Commercial Paper	100.0%			20.9%
Federal Agencies		100.0%		64.7%
Treasuries				0.0%
Certificates of Deposit			100.0%	1.4%
Money Market Funds			100.0%	13.0%
Total Portfolio	20.9%	64.7%	14.4%	100.0%



	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '11 YTD	1,739.1	0.7	0.2%	0.1%
Last 12 months	1,849.6	3.3	0.2%	0.1%
FY '10	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%
Avg FY '06-'10	2,367.7	72.3	3.0%	2.4%

(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, 2010



Portfolio Value

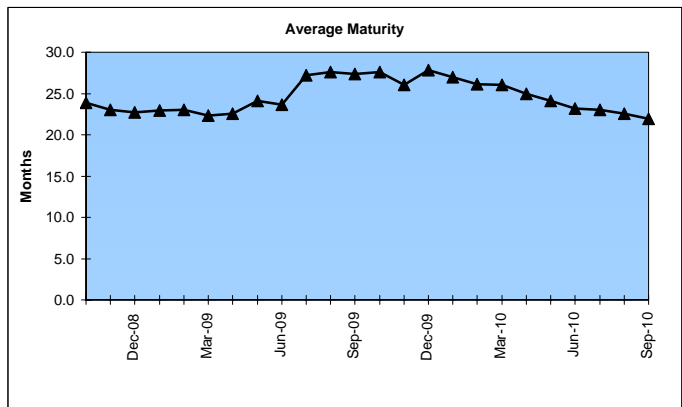
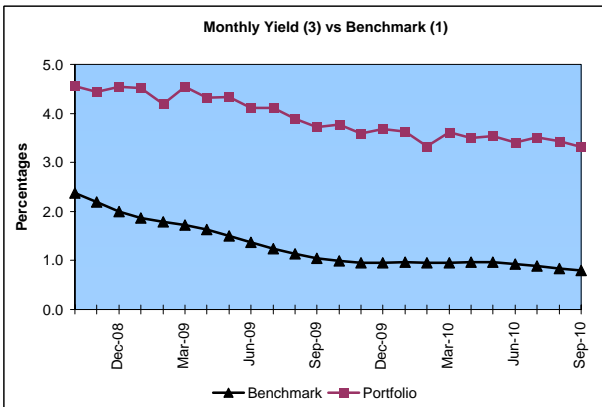
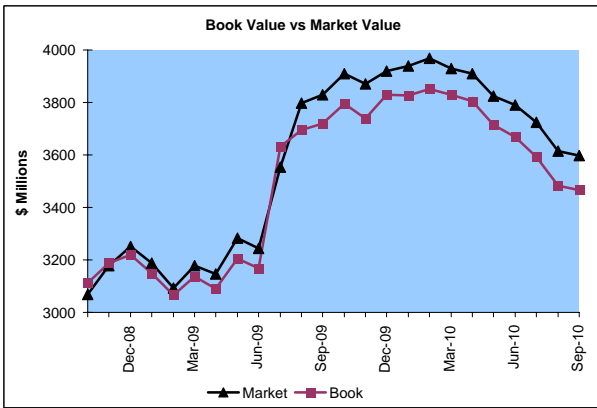
Market Value \$3,597.0 Million
 Book Value \$3,465.9 Million

Yield and Average Maturity

Portfolio Book Yield 3.4%
 Portfolio Average Maturity 22.0 Months

Portfolio Quality

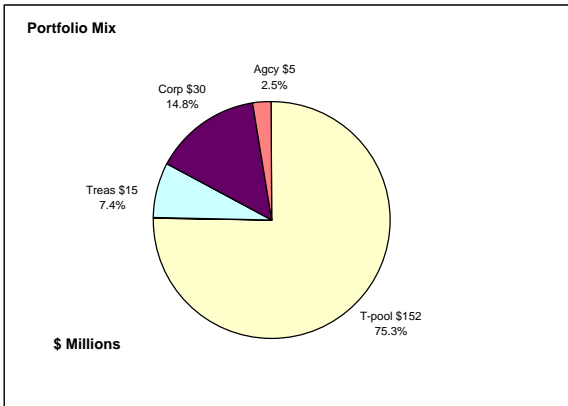
	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed	100.0%							10.1%
Corporates	1.1%	43.3%	41.4%	6.2%	4.0%	4.0%		10.7%
Mortgage Securities	100.0%							8.5%
Treasuries	100.0%							19.5%
Federal Agencies	100.0%							51.2%
Total Portfolio	89.4%	4.7%	4.4%	0.7%	0.4%	0.4%		100.0%



	\$ Millions			Performance
	Average Portfolio	Realized Income	Book Yield	Benchmarks (2)
FY '11 YTD	3,533.0	30.2	3.4%	0.8%
Last 12 months	3,707.6	130.8	3.5%	0.8%
FY '10	3,703.9	134.9 ³	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%
Avg FY '06-'10	3,043.3	126.2	4.1%	2.9%

(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, 2010



Portfolio Value

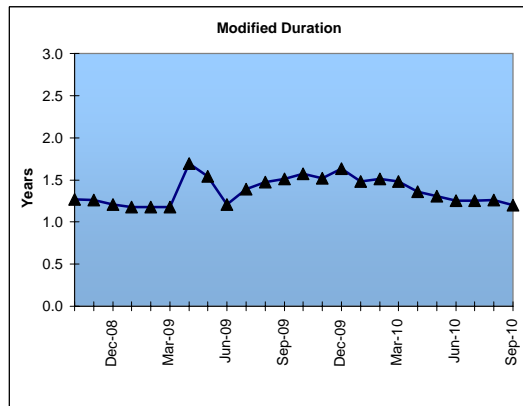
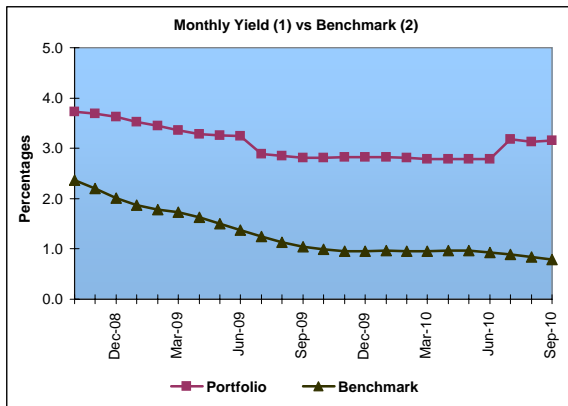
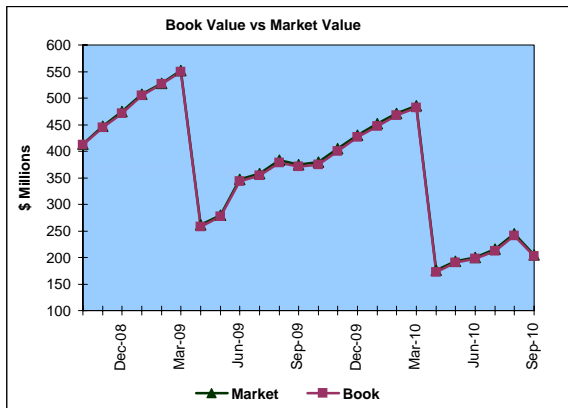
Market Value \$204.9 Million
Book Value \$201.9 Million

Yield and Average Maturity

Portfolio Book Yield 3.2%
Portfolio Average Duration 1.2 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Corporates			50.0%	50.0%					14.8%
Treasuries		100.0%							7.4%
Federal Agencies		100.0%							2.5%
T-Pool Combined	6.4%	81.8%	3.2%	3.1%	0.5%	0.3%	0.3%	4.4%	75.3%
Total Portfolio	4.9%	71.4%	9.9%	9.7%	0.4%	0.2%	0.2%	3.3%	100.0%



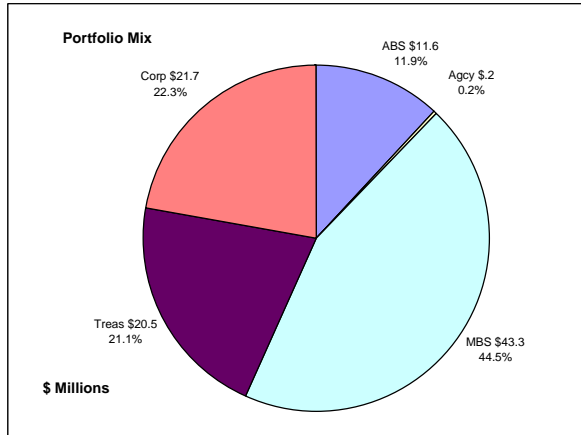
	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '11 YTD	195.9	1.6	3.2%	0.8%
Last 12 months	326.7	9.3	2.8%	0.8%
FY '10	365.7	10.2	2.8%	0.9%
FY '09	412.5	13.4	3.2%	1.4%
FY '08	383.2	16.7	4.3%	3.1%
FY '07	272.0	13.4	4.9%	4.8%
FY '06	209.3	9.3	4.5%	4.5%
Avg FY '06-'10	328.5	12.6	3.9%	2.9%

(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, 2010



Portfolio Value

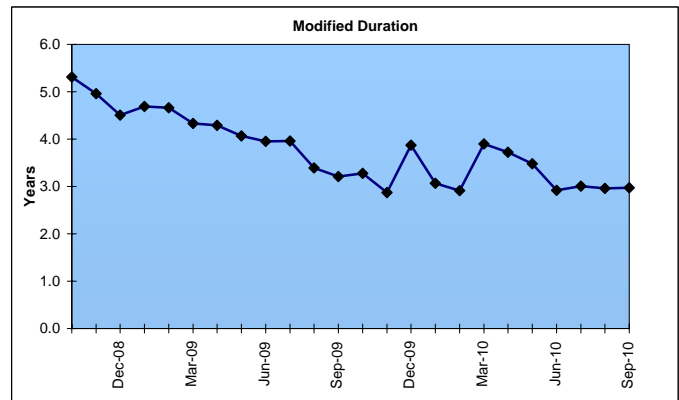
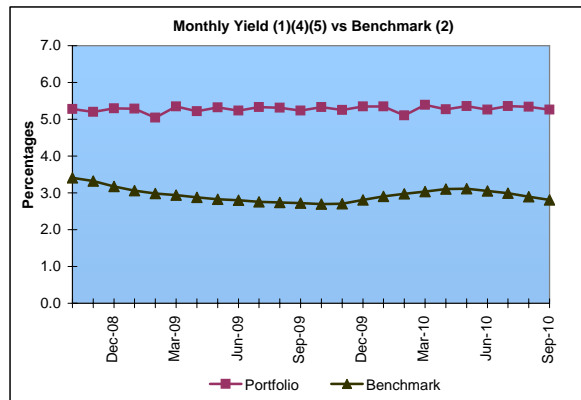
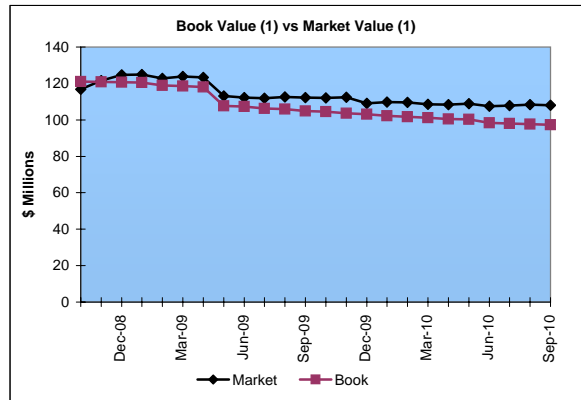
Market Value ⁽¹⁾ \$108.0 Million
 Book Value ⁽¹⁾ \$97.3 Million

Yield and Duration

Portfolio Book Yield 4.7%
 Portfolio Modified Duration 3.0 Yrs

Portfolio Quality

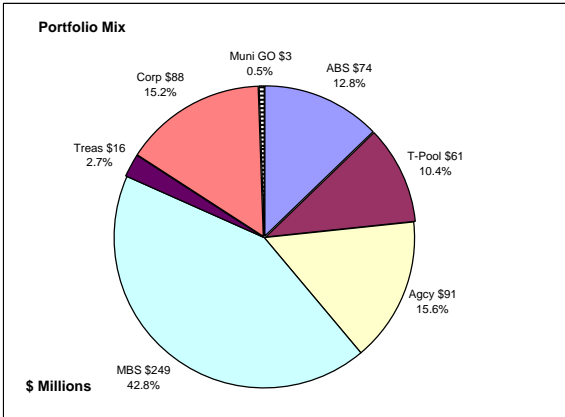
	AAA	AA	A	BBB	BB	Portfolio Percent
Asset Backed	100.0%					11.9%
Corporates	9.2%	27.7%	58.5%	2.3%	2.3%	22.3%
Federal Agencies	100.0%					0.2%
Mortgage Securities	100.0%					44.5%
Treasuries	100.0%					21.1%
Total Portfolio	79.8%	6.2%	13.0%	0.5%	0.5%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '11 YTD	121.3	1.4	4.7%	2.8%
Last 12 months	125.3	5.9	4.7%	2.8%
FY '10	126.8	6.0 ⁵	4.7%	3.1%
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%
Avg FY '06-'10	109.8	5.2	4.8%	3.8%

- (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, 2010



Portfolio Value

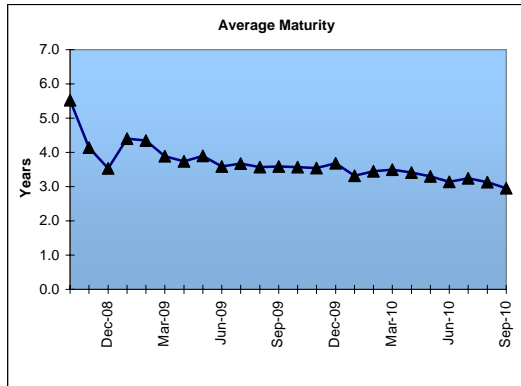
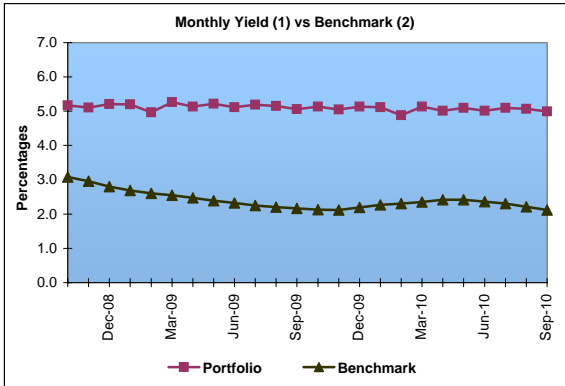
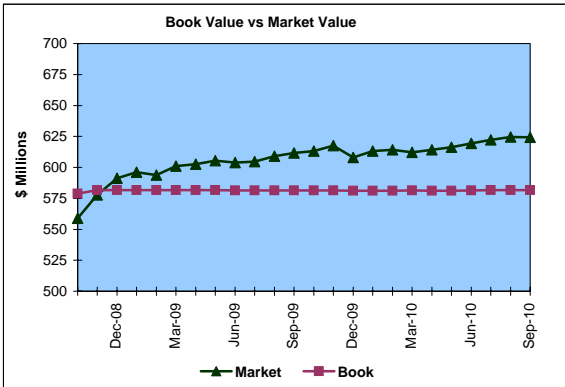
Market Value \$624.3 Million
Book Value \$581.7 Million

Yield and Average Maturity

Portfolio Book Yield 4.8%
Portfolio Average Maturity 3.0 Yrs

Portfolio Quality

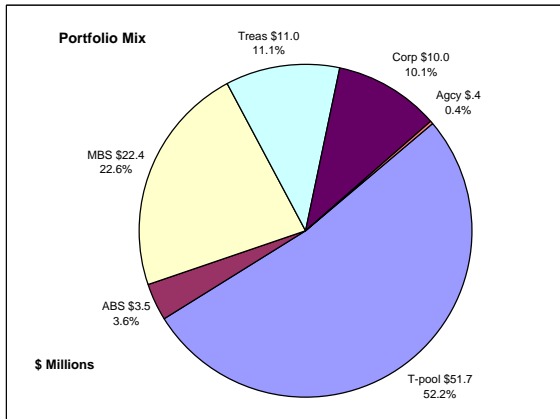
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							12.8%
Corporates		10.2%	59.9%	20.3%	9.6%				15.2%
Mortgage Securities		100.0%	100.0%						42.8%
Treasuries		100.0%							2.7%
Federal Agencies		100.0%							15.6%
Muni GOs			100.0%						0.5%
T-Pool Combined	6.4%	81.8%	3.2%	3.1%	0.5%	0.3%	0.3%	4.4%	10.4%
Total Portfolio	0.7%	84.0%	9.9%	3.4%	1.5%	0.0%	0.0%	0.5%	100.0%



	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '11 YTD	581.1	7.0	4.8%	2.1%
Last 12 months	580.9	28.2	4.9%	2.1%
FY '10	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%
Avg FY '06-'10	512.3	26.3	5.1%	3.5%

- (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, 2010



Portfolio Value

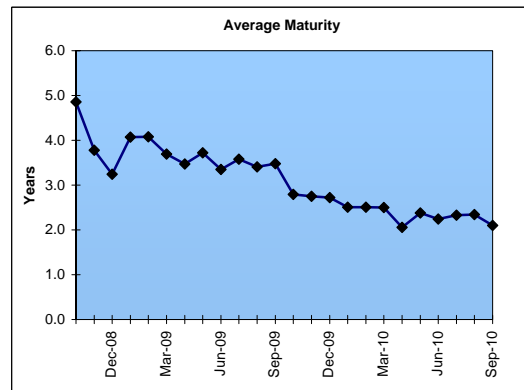
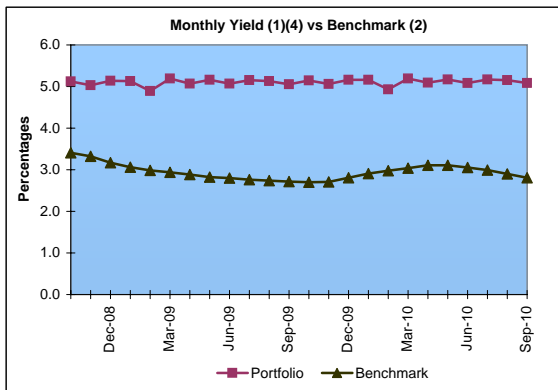
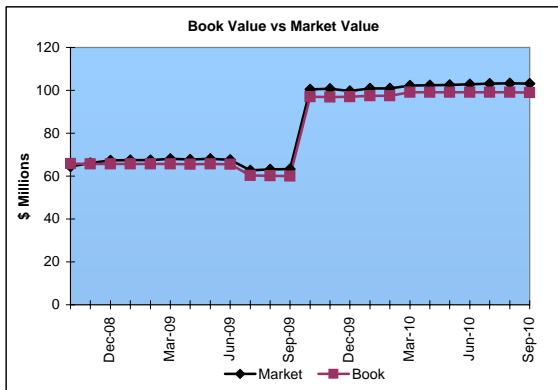
Market Value \$103.1 Million
Book Value \$99.0 Million

Yield and Average Maturity

Portfolio Book Yield 3.6%
Portfolio Average Maturity 2.1 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							3.6%
Corporates			25.0%	60.0%	15.0%				10.1%
Federal Agencies		100.0%							0.4%
Mortgage Securities		100.0%							22.6%
Treasuries		100.0%							11.1%
T-Pool Combined	6.4%	81.8%	3.2%	3.1%	0.5%	0.3%	0.3%	4.4%	52.2%
Total Portfolio	3.4%	80.4%	4.2%	7.7%	1.8%	0.1%	0.1%	2.3%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '11 YTD	99.2	0.9	3.6%	2.8%
Last 12 months	97.6	3.6	3.7%	2.8%
FY '10	87.9	3.4 ⁴	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%
Avg FY '06-'10	68.7	3.2	4.6%	3.8%

- (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.