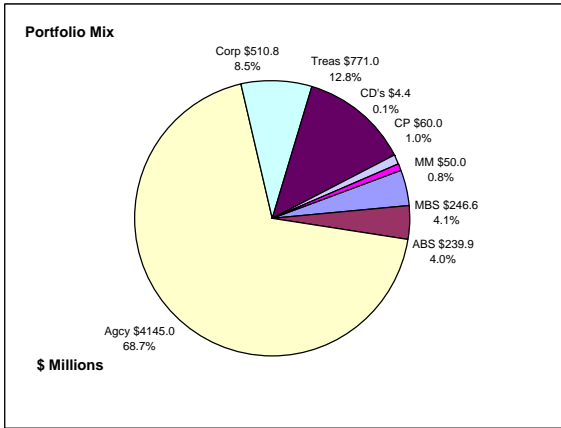


Colorado Treasury Pool Combined March 31, 2011



Portfolio Value

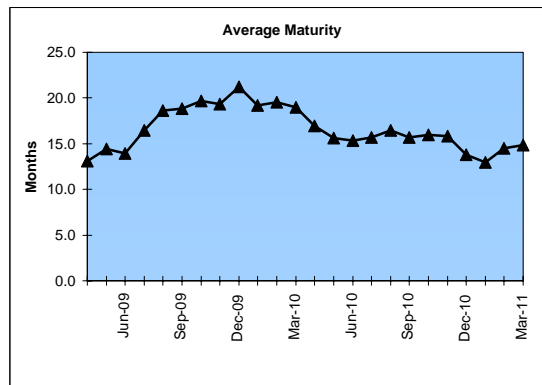
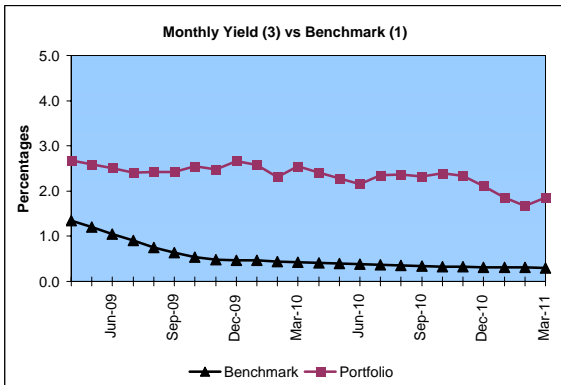
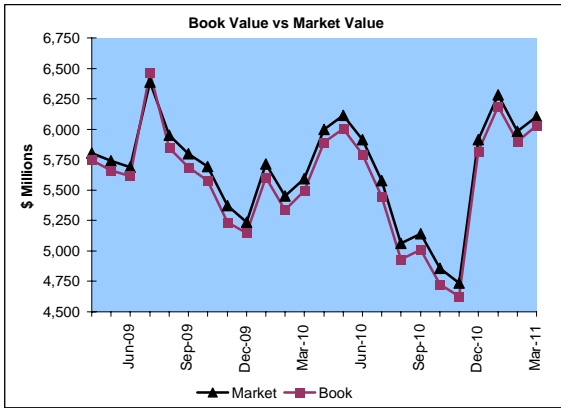
Market Value \$6,104.5 Million
Book Value \$6,027.7 Million

Yield and Average Maturity

Portfolio Book Yield 2.1%
Portfolio Average Maturity 14.9 Months

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							4.0%
Corporates		2.7%	46.6%	42.3%	3.5%	2.0%	2.9%		8.5%
Mortgage Securities		100.0%							4.1%
Commercial Paper	100.0%								1.0%
Treasuries		100.0%							12.8%
Federal Agencies		100.0%							68.7%
Certificates of Deposit							100.0%		0.1%
Money Market Funds							100.0%		0.8%
Total Portfolio	1.0%	89.9%	3.9%	3.6%	0.3%	0.2%	0.2%	0.9%	100.0%



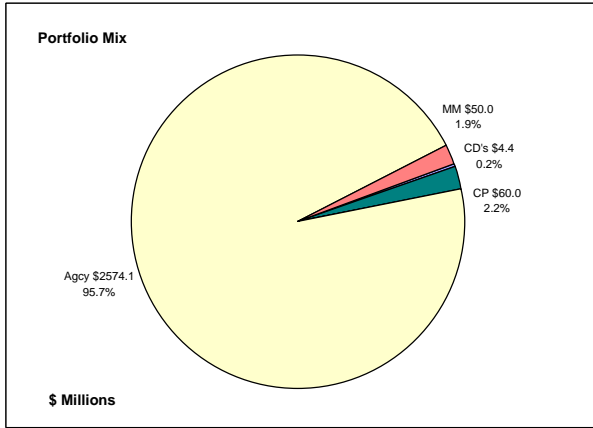
	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '11 YTD	5,463.5	86.7	2.1%	0.3%
Last 12 months	5,571.7	120.3	2.2%	0.3%
FY '10	5,717.7	139.0 ³	2.4%	0.4%
FY '09	5,828.6	177.4	3.0%	1.1%
FY '08	5,835.7	249.9	4.3%	3.1%
FY '07	5,122.0	244.3	4.7%	5.0%
FY '06	4,550.8	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)
March 31, 2011



Portfolio Value

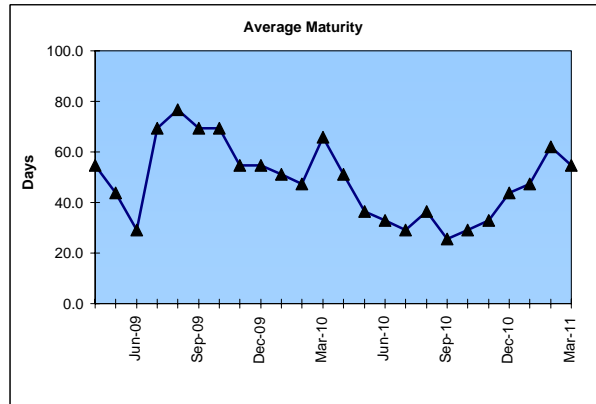
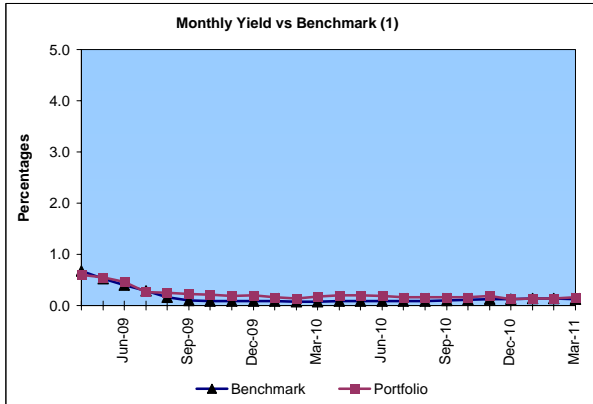
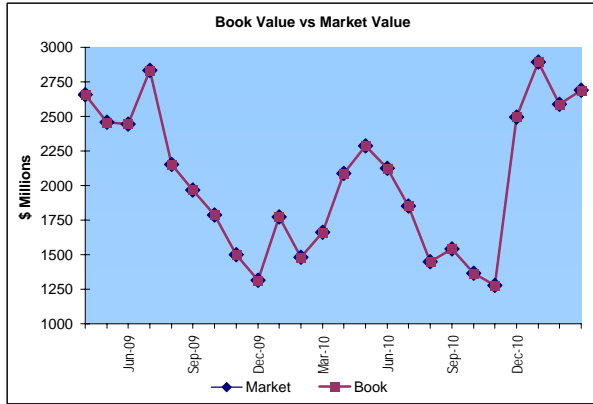
Market Value \$2,688.5 Million
 Book Value \$2,688.5 Million

Yield and Average Maturity

Portfolio Book Yield 0.2%
 Portfolio Average Maturity 55 Days

Portfolio Quality

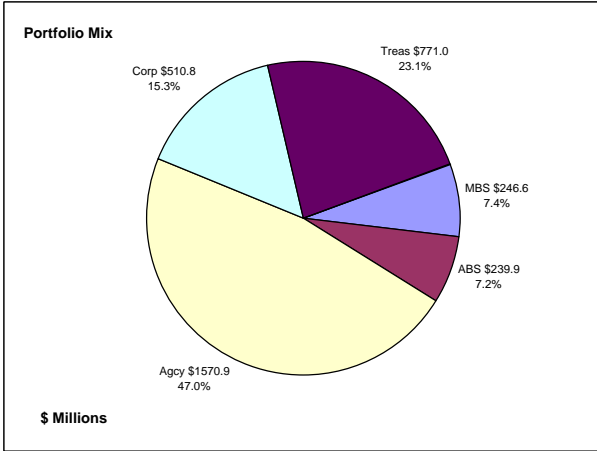
	A1 / P1	AAA	Other	Portfolio Percent
Commercial Paper	100.0%			2.2%
Federal Agencies		100.0%		95.7%
Treasuries				0.0%
Certificates of Deposit			100.0%	0.2%
Money Market Funds			100.0%	1.9%
Total Portfolio	2.2%	95.7%	2.1%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '11 YTD	2,066.8	2.3	0.2%	0.1%
Last 12 months	2,088.3	3.4	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)
March 31, 2011



Portfolio Value

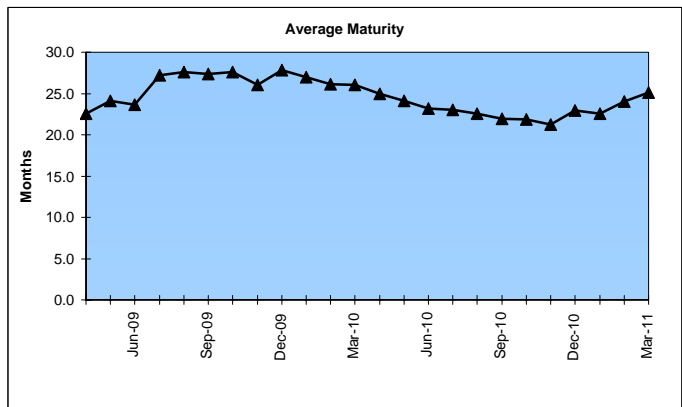
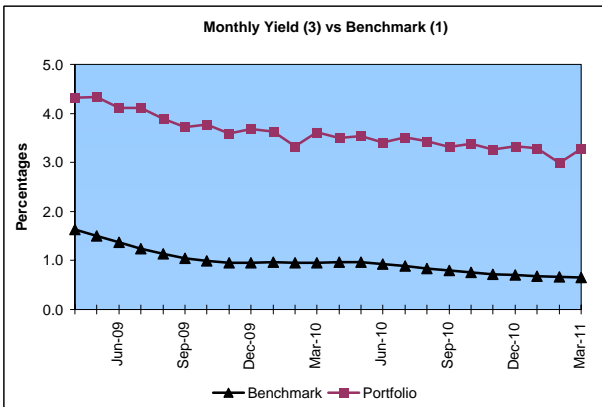
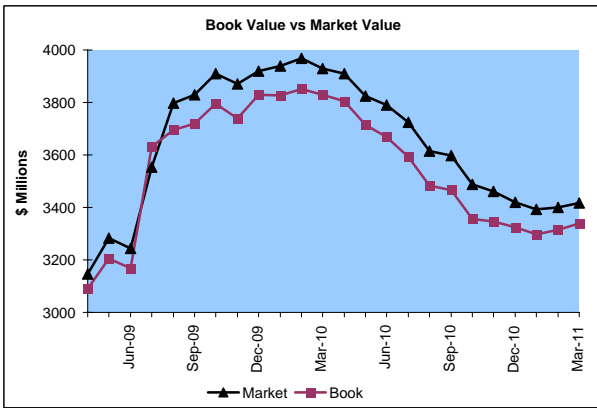
Market Value \$3,416.0 Million
 Book Value \$3,339.2 Million

Yield and Average Maturity

Portfolio Book Yield 3.3%
 Portfolio Average Maturity 25.1 Months

Portfolio Quality

	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed	100.0%							7.2%
Corporates	2.7%	46.6%	42.3%	3.5%	2.0%	2.9%		15.3%
Mortgage Securities	100.0%							7.4%
Treasuries	100.0%							23.1%
Federal Agencies	100.0%							47.0%
Total Portfolio	85.1%	7.1%	6.5%	0.5%	0.3%	0.5%		100.0%

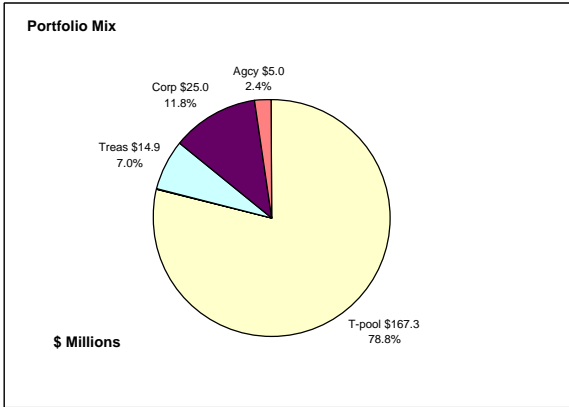


	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '11 YTD	3,396.7	84.4	3.3%	0.7%
Last 12 months	3,483.4	117.0	3.4%	0.7%
FY '10	3,703.9	134.9 ³	3.6%	0.9%
FY '09	3,123.0	138.2	4.4%	1.4%
FY '08	2,939.8	134.9	4.6%	3.1%
FY '07	2,810.1	120.6	4.2%	4.8%
FY '06	2,639.7	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

March 31, 2011



Portfolio Value

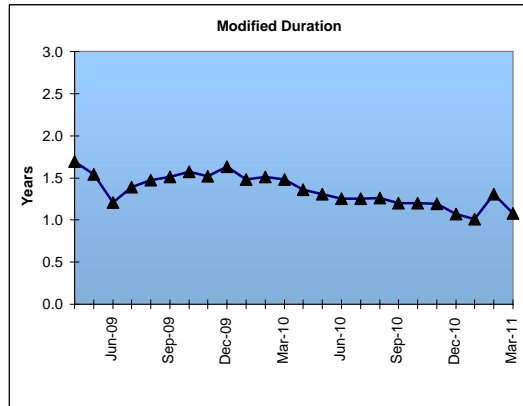
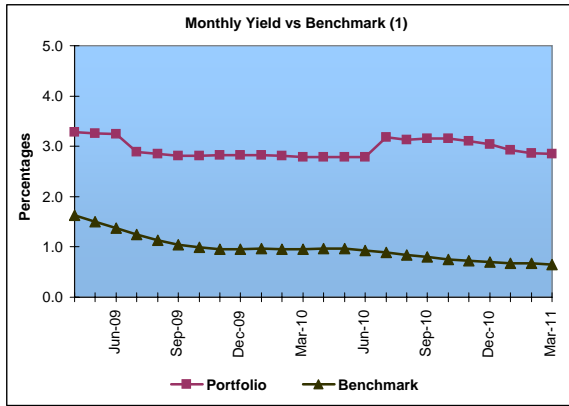
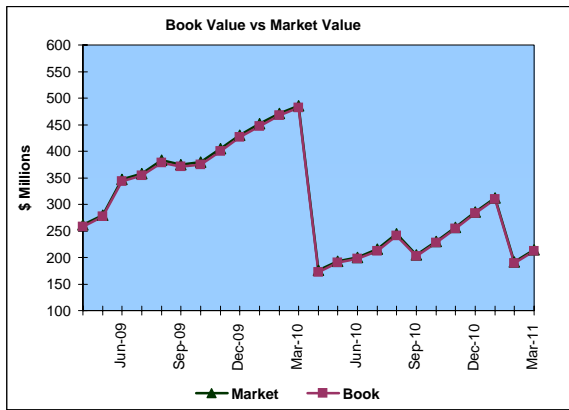
Market Value \$214.1 Million
 Book Value \$212.2 Million

Yield and Average Maturity

Portfolio Book Yield 2.9%
 Portfolio Effective Duration 1.1 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Corporates			60.0%	40.0%					11.8%
Treasuries		100.0%							7.0%
Federal Agencies		100.0%							2.4%
T-Pool Combined	1.0%	89.9%	3.9%	3.6%	0.3%	0.2%	0.2%	0.9%	78.8%
Total Portfolio	0.8%	80.2%	10.2%	7.6%	0.2%	0.1%	0.2%	0.7%	100.0%

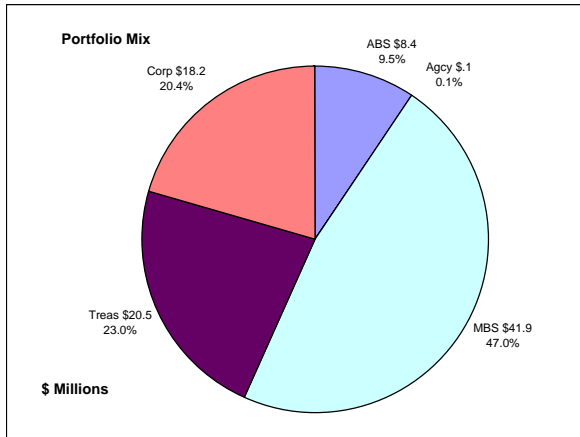


	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '11 YTD	222.1	4.8	2.9%	0.7%
Last 12 months	241.4	6.8	2.8%	0.7%
FY '10	365.7	10.2	2.8%	0.9%
FY '09	412.5	13.4	3.2%	1.4%
FY '08	383.2	16.7	4.3%	3.1%
FY '07	272.0	13.4	4.9%	4.8%
FY '06	209.3	9.3	4.5%	4.5%
Avg FY '06-'10	328.5	12.6	3.9%	2.9%

(1) 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 Major Medical Insurance Fund

March 31, 2011



Portfolio Value

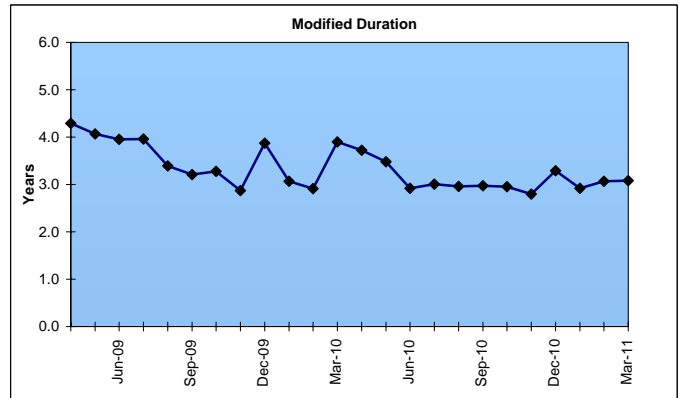
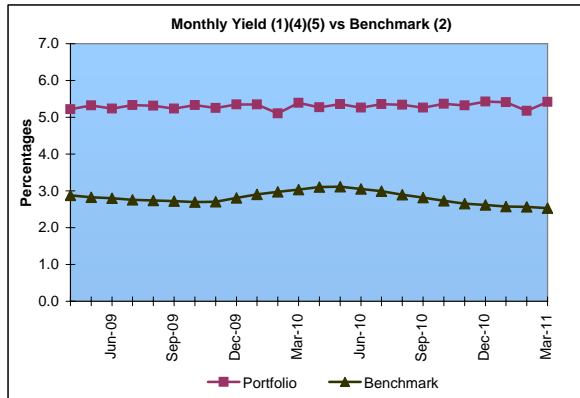
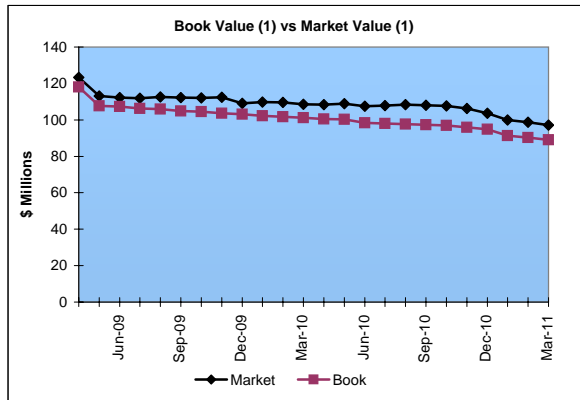
Market Value ⁽¹⁾ \$97.2 Million
 Book Value ⁽¹⁾ \$89.1 Million

Yield and Duration

Portfolio Book Yield 4.6%
 Portfolio Effective Duration 3.1 Yrs

Portfolio Quality

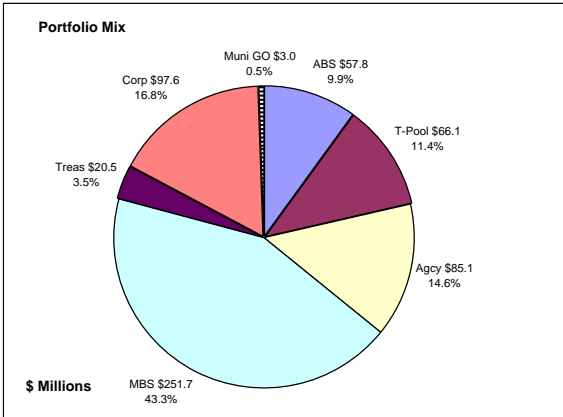
	AAA	AA	A	BBB	BB	Portfolio Percent
Asset Backed	100.0%					9.5%
Corporates	11.0%	27.5%	56.1%	2.7%	2.7%	20.4%
Federal Agencies	100.0%					0.1%
Mortgage Securities	100.0%					47.0%
Treasuries	100.0%					23.0%
Total Portfolio	81.8%	5.6%	11.4%	0.6%	0.6%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '11 YTD	121.2	4.2	4.6%	2.5%
Last 12 months	121.3	5.6	4.6%	2.5%
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
March 31, 2011



Portfolio Value

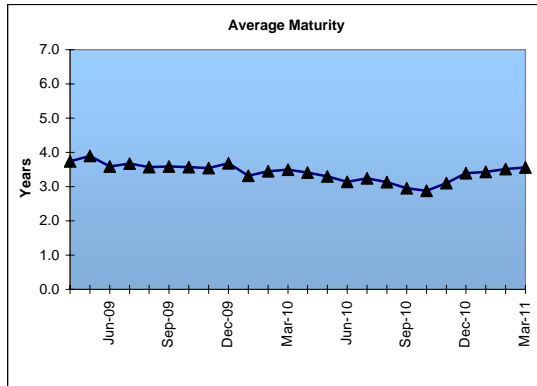
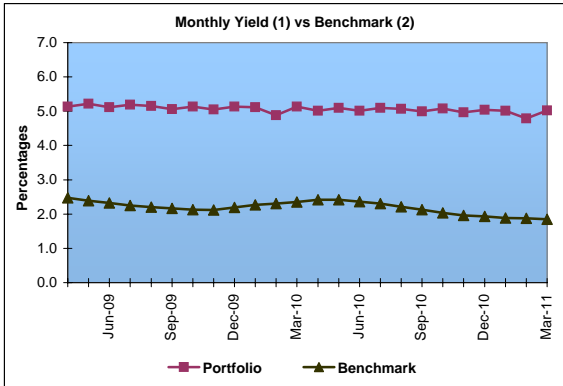
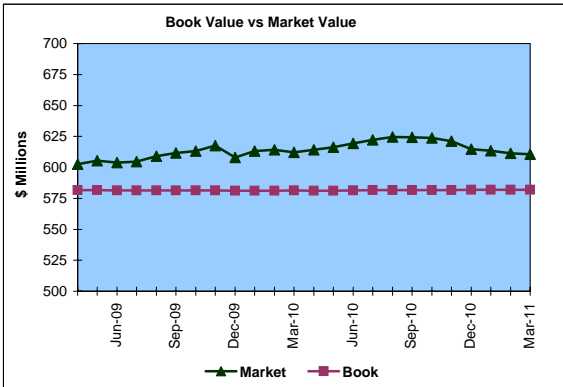
Market Value \$610.6 Million
 Book Value \$581.8 Million

Yield and Average Maturity

Portfolio Book Yield 4.7%
 Portfolio Average Maturity 3.6 Yrs

Portfolio Quality

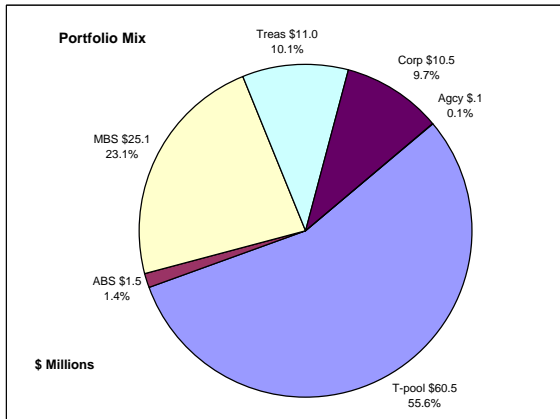
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							9.9%
Corporates		9.2%	65.8%	20.4%	4.6%				16.8%
Mortgage Securities		100.0%	100.0%						43.3%
Treasuries		100.0%							3.5%
Federal Agencies		100.0%							14.6%
Muni GOs			100.0%						0.5%
T-Pool Combined	1.0%	89.9%	3.9%	3.6%	0.3%	0.2%	0.2%	0.9%	11.4%
Total Portfolio	0.1%	83.1%	12.0%	3.9%	0.8%	0.0%	0.0%	0.1%	100.0%



	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '11 YTD	\$580.7	20.5	4.7%	1.9%
Last 12 months	\$580.7	27.5	4.7%	1.9%
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 March 31, 2011



Portfolio Value

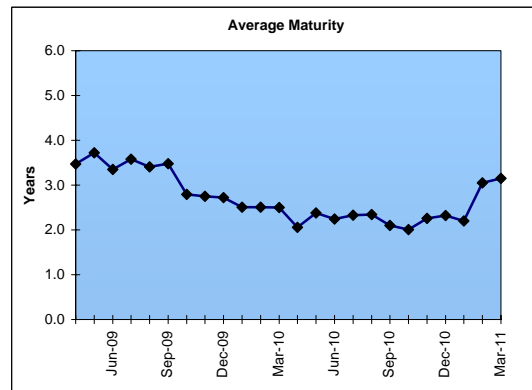
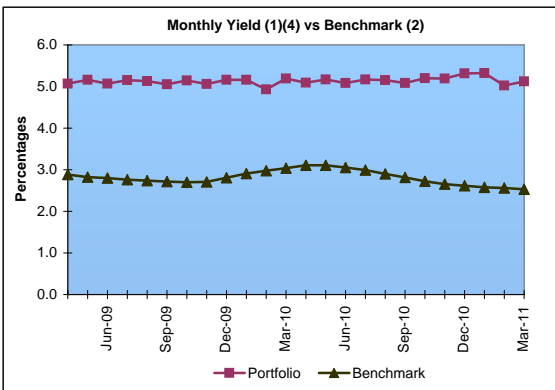
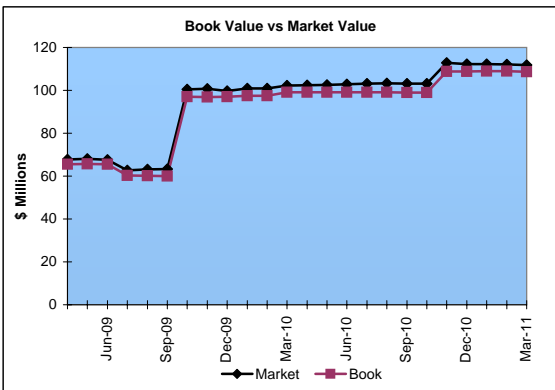
Market Value \$111.8 Million
Book Value \$108.7 Million

Yield and Average Maturity

Portfolio Book Yield 3.4%
Portfolio Average Maturity 3.2 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							1.4%
Corporates		9.5%	14.3%	66.7%	9.5%				9.7%
Federal Agencies		100.0%							0.1%
Mortgage Securities		100.0%							23.1%
Treasuries		100.0%							10.1%
T-Pool Combined	1.0%	89.9%	3.9%	3.6%	0.3%	0.2%	0.2%	0.9%	55.6%
Total Portfolio	0.6%	85.6%	3.6%	8.4%	1.1%	0.1%	0.1%	0.5%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '11 YTD	103.3	2.7	3.4%	2.5%
Last 12 months	102.3	3.5	3.5%	2.5%
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.