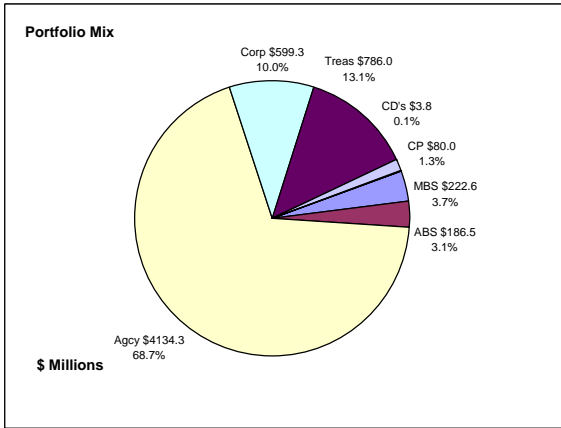


Colorado Treasury Pool Combined June 30, 2011



Portfolio Value

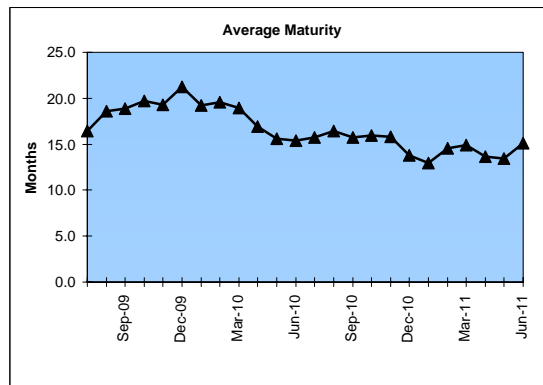
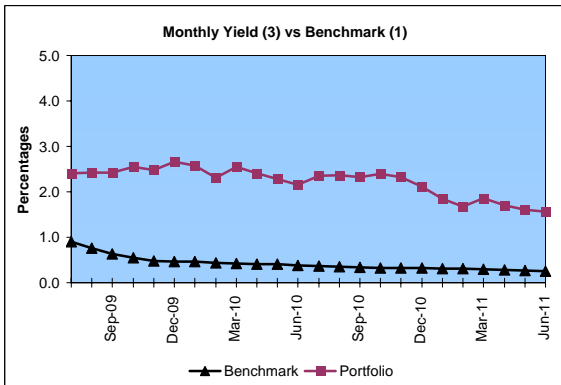
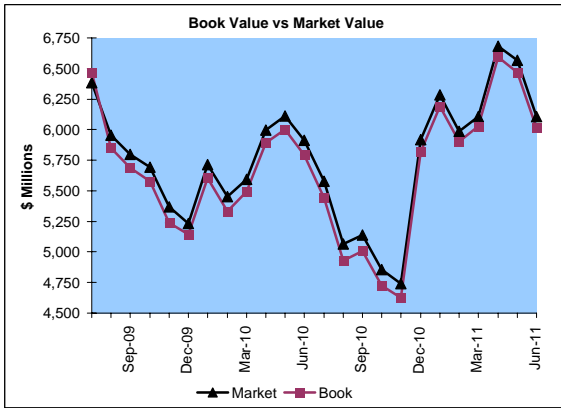
Market Value \$6,104.1 Million
Book Value \$6,012.5 Million

Yield and Average Maturity

Portfolio Book Yield 2.0%
Portfolio Average Maturity 15.1 Months

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							3.1%
Corporates		6.5%	44.3%	43.7%	3.0%		2.5%		10.0%
Mortgage Securities		100.0%							3.7%
Commercial Paper	100.0%								1.3%
Treasuries		100.0%							13.1%
Federal Agencies		99.8%	0.2%						68.7%
Certificates of Deposit							100.0%		0.1%
Money Market Funds									
Total Portfolio	1.3%	89.2%	4.5%	4.4%	0.3%		0.2%	0.1%	100.0%



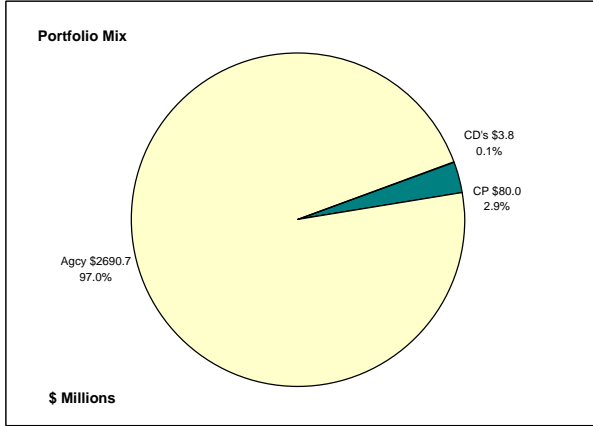
	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '11 YTD	5,718.6	113.0	2.0%	0.3%
Last 12 months	5,718.6	113.0	2.0%	0.3%
FY '10	5,717.7	139.0 ³	2.4%	0.4%
FY '09	5,828.6	177.4	3.0%	1.1%
FY '08	5,835.7	249.9	4.3%	3.1%
FY '07	5,122.0	244.3	4.7%	5.0%
FY '06	4,550.8	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)
 June 30, 2011



Portfolio Value

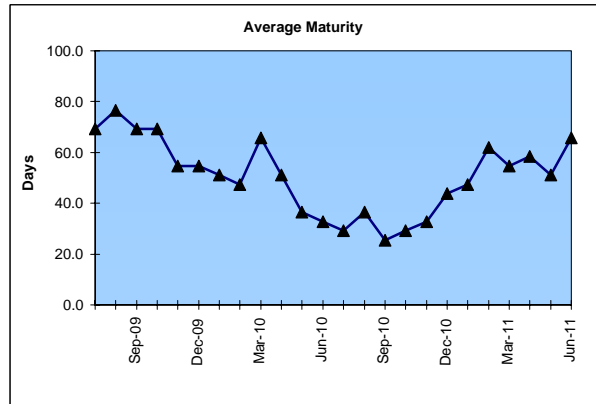
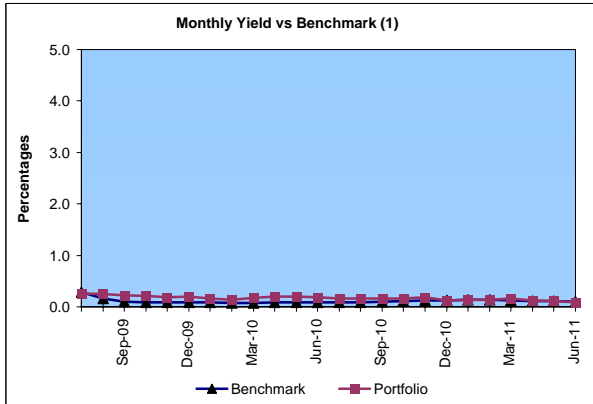
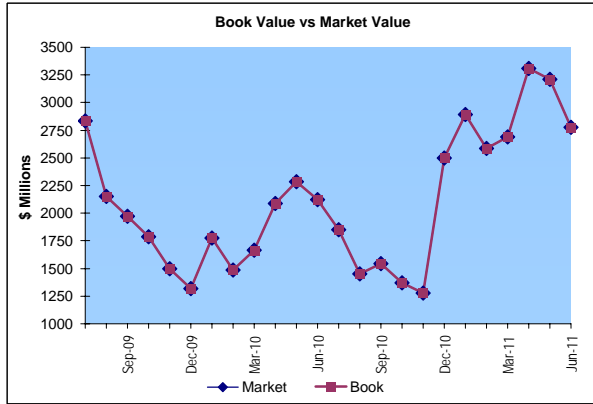
Market Value \$2,774.7 Million
 Book Value \$2,774.5 Million

Yield and Average Maturity

Portfolio Book Yield 0.1%
 Portfolio Average Maturity 66 Days

Portfolio Quality

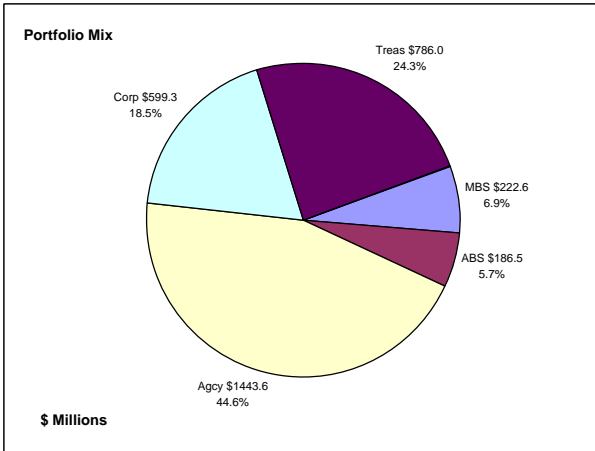
	A1 / P1	AAA	Other	Portfolio Percent
Commercial Paper	100.0%			2.9%
Federal Agencies		100.0%		97.0%
Treasuries				0.0%
Certificates of Deposit			100.0%	0.1%
Money Market Funds				0.0%
Total Portfolio	2.9%	97.0%	0.1%	100.0%



	\$ Millions			Performance
	Average Portfolio	Realized Income	Book Yield	Benchmarks (2)
FY '11 YTD	2,355.2	3.2	0.1%	0.1%
Last 12 months	2,355.2	3.2	0.1%	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)
June 30, 2011



Portfolio Value

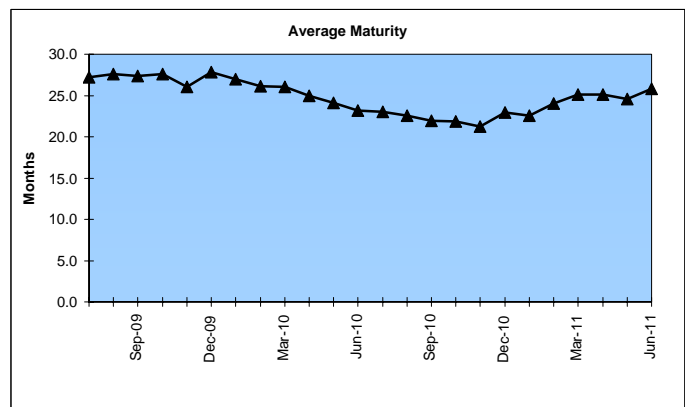
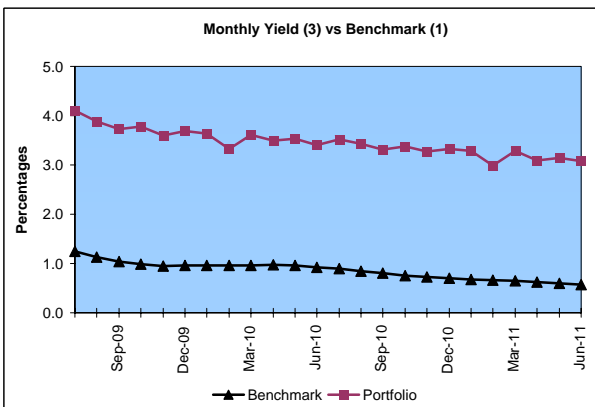
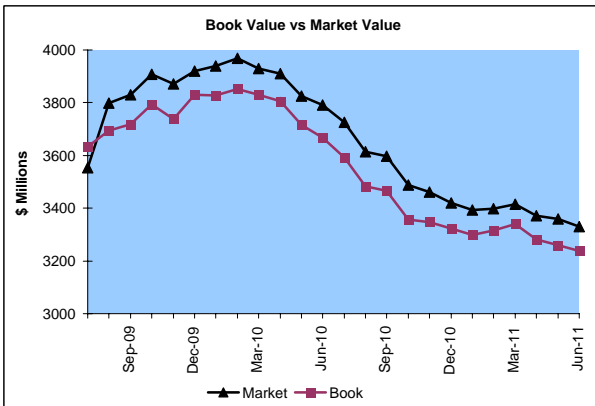
Market Value \$3,329.4 Million
 Book Value \$3,238.0 Million

Yield and Average Maturity

Portfolio Book Yield 3.3%
 Portfolio Average Maturity 25.8 Months

Portfolio Quality

	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed	100.0%							5.7%
Corporates	6.5%	44.3%	43.7%	3.0%		2.5%		18.5%
Mortgage Securities	100.0%							6.9%
Treasuries	100.0%							24.3%
Federal Agencies	99.4%	0.6%						44.6%
Total Portfolio	82.4%	8.4%	8.1%	0.6%		0.5%		100.0%

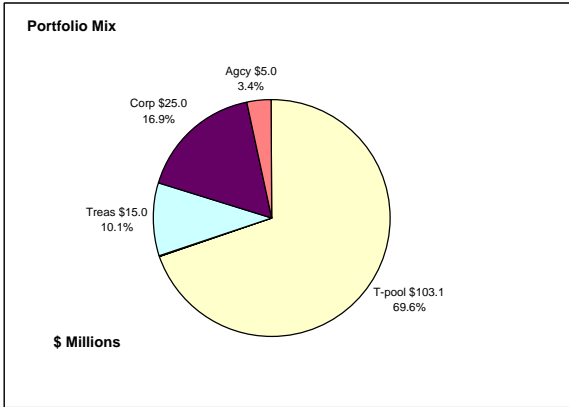


	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Realized Income		
FY '11 YTD	3,363.5	109.8	3.3%	0.6%
Last 12 months	3,363.5	109.8	3.3%	0.6%
FY '10	3,703.9	134.9 ³	3.6%	0.9%
FY '09	3,123.0	138.2	4.4%	1.4%
FY '08	2,939.8	134.9	4.6%	3.1%
FY '07	2,810.1	120.6	4.2%	4.8%
FY '06	2,639.7	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

June 30, 2011



Portfolio Value

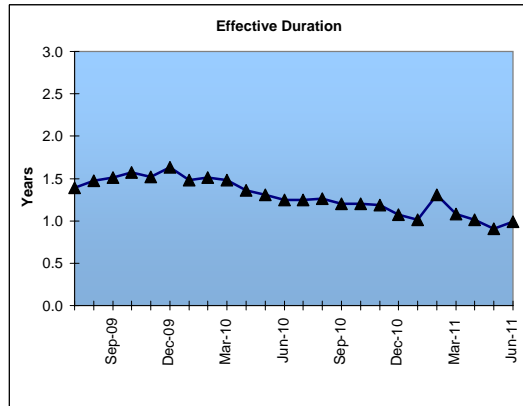
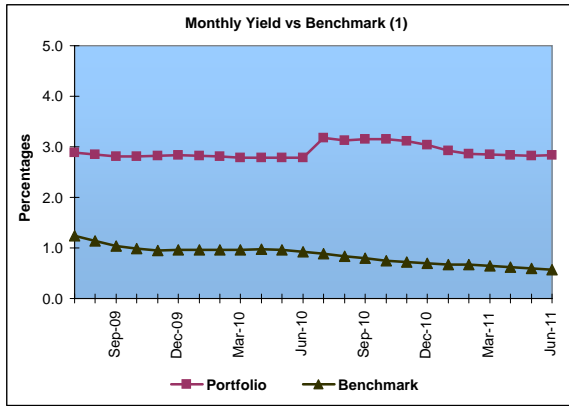
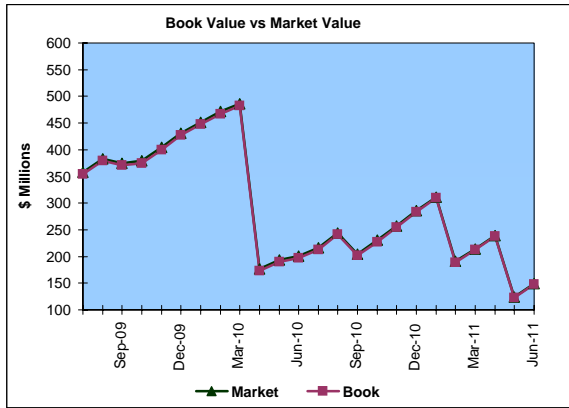
Market Value \$149.4 Million
 Book Value \$148.1 Million

Yield and Average Maturity

Portfolio Book Yield 2.8%
 Portfolio Effective Duration 1.0 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Corporates			60.0%	40.0%					16.9%
Treasuries		100.0%							10.1%
Federal Agencies		100.0%							3.4%
T-Pool Combined	1.3%	89.2%	4.5%	4.4%	0.3%	0.0%	0.2%	0.1%	69.6%
Total Portfolio	0.9%	75.6%	13.3%	9.8%	0.2%		0.2%	0.0%	100.0%

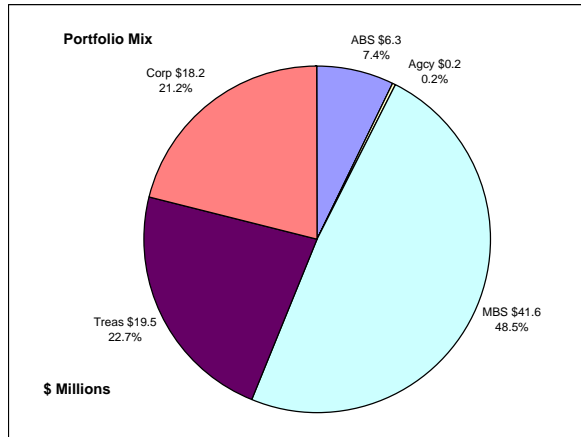


	\$ Millions			
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '11 YTD	207.6	5.9	2.8%	0.6%
Last 12 months	207.6	5.9	2.8%	0.6%
FY '10	365.7	10.2	2.8%	0.9%
FY '09	412.5	13.4	3.2%	1.4%
FY '08	383.2	16.7	4.3%	3.1%
FY '07	272.0	13.4	4.9%	4.8%
FY '06	209.3	9.3	4.5%	4.5%
Avg FY '06-'10	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

June 30, 2011



Portfolio Value

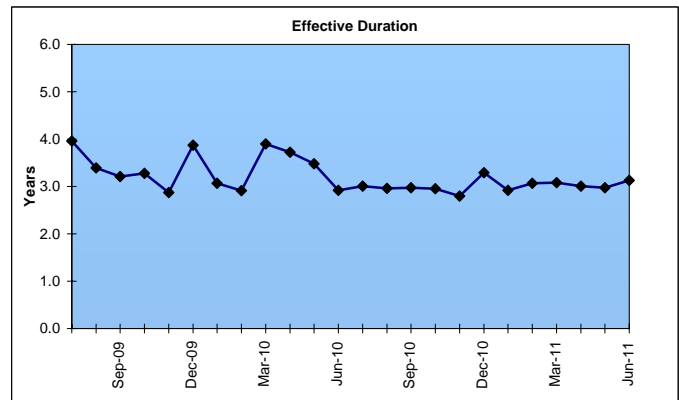
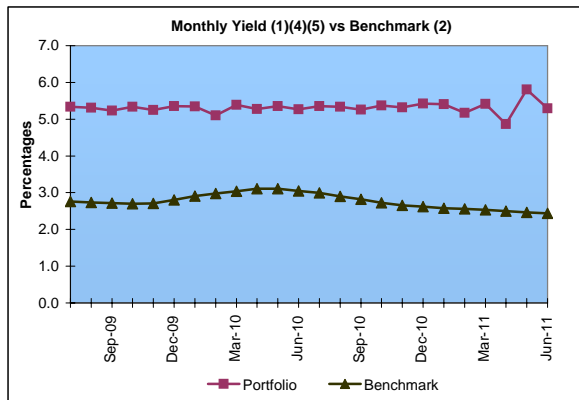
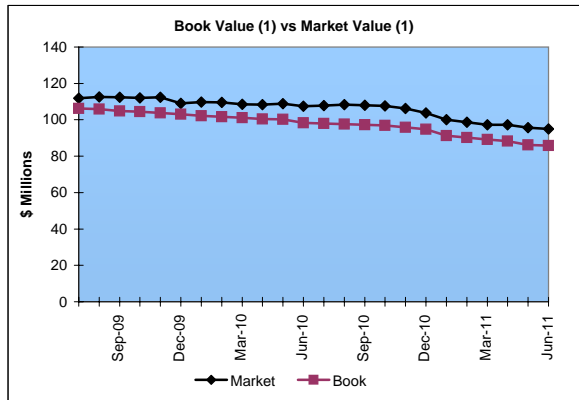
Market Value ⁽¹⁾ \$94.9 Million
 Book Value ⁽¹⁾ \$85.8 Million

Yield and Duration

Portfolio Book Yield 4.5%
 Portfolio Effective Duration 3.1 Yrs

Portfolio Quality

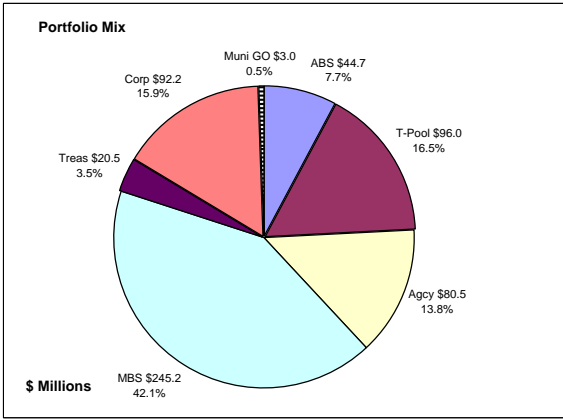
	AAA	AA	A	BBB	BB	Portfolio Percent
Asset Backed	100.0%					7.4%
Corporates	11.0%	27.5%	56.0%	5.5%		21.2%
Federal Agencies	100.0%					0.2%
Mortgage Securities	100.0%					48.5%
Treasuries	100.0%					22.7%
Total Portfolio	81.1%	5.8%	11.9%	1.2%		100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '11 YTD	120.5	5.5	4.5%	2.4%
Last 12 months	120.5	5.5	4.5%	2.4%
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
June 30, 2011



Portfolio Value

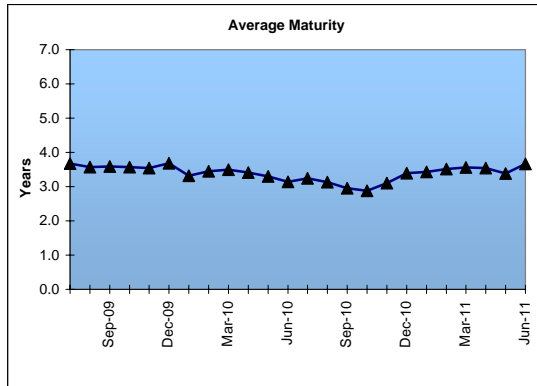
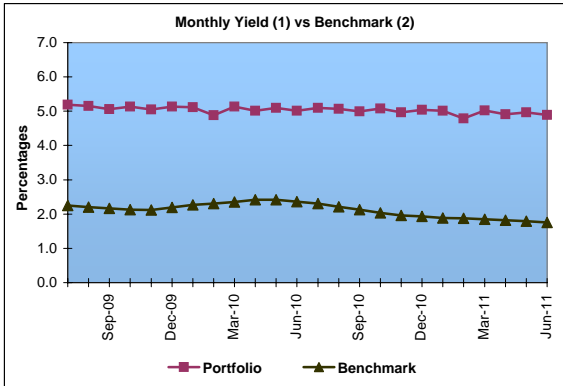
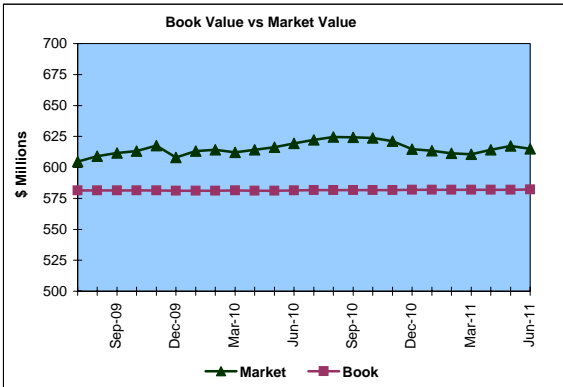
Market Value \$615.1 Million
Book Value \$582.1 Million

Yield and Average Maturity

Portfolio Book Yield 4.6%
Portfolio Average Maturity 3.7 Yrs

Portfolio Quality

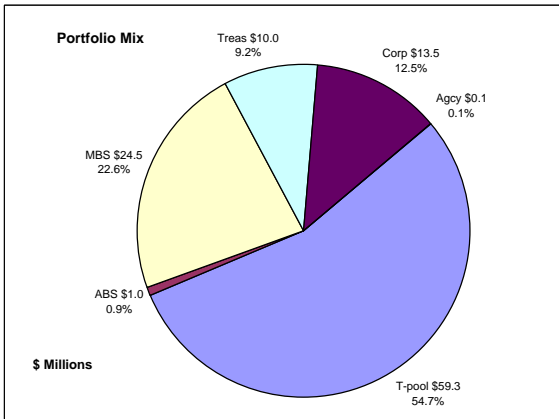
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							7.7%
Corporates		9.7%	63.7%	21.7%	4.9%				15.9%
Mortgage Securities		100.0%	100.0%						42.1%
Treasuries		100.0%							3.5%
Federal Agencies		100.0%							13.8%
Muni GOs			100.0%						0.5%
T-Pool Combined	1.3%	89.2%	4.5%	4.4%	0.3%	0.0%	0.2%	0.1%	16.5%
Total Portfolio	0.2%	83.4%	11.4%	4.2%	0.8%		0.0%	0.0%	100.0%



	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '11 YTD	580.7	27.0	4.6%	1.8%
Last 12 months	580.7	27.0	4.6%	1.8%
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 June 30, 2011



Portfolio Value

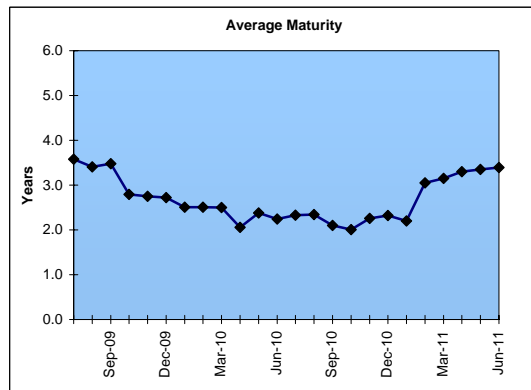
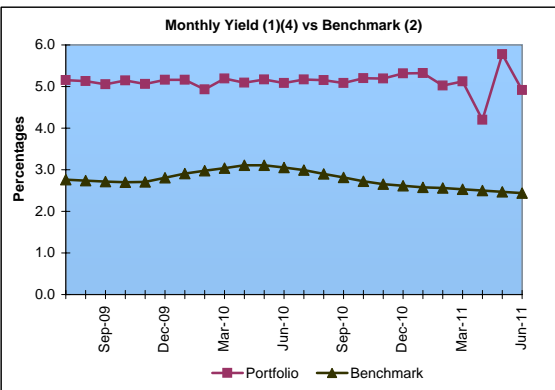
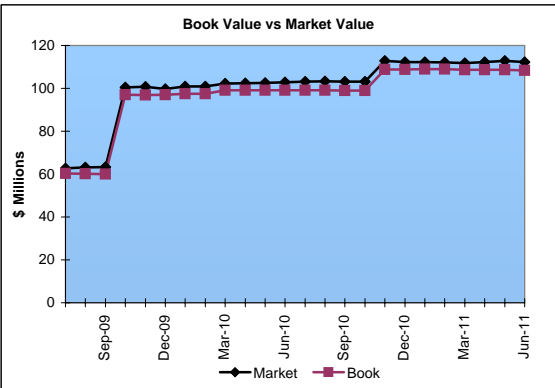
Market Value \$112.3 Million
Book Value \$108.4 Million

Yield and Average Maturity

Portfolio Book Yield 3.4%
Portfolio Average Maturity 3.4 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							0.9%
Corporates		7.4%	11.1%	74.1%	7.4%				12.5%
Federal Agencies		100.0%							0.1%
Mortgage Securities		100.0%							22.6%
Treasuries		100.0%							9.2%
T-Pool Combined	1.3%	89.2%	4.5%	4.4%	0.3%	0.0%	0.2%	0.1%	54.7%
Total Portfolio	0.7%	82.6%	3.9%	11.6%	1.1%		0.1%	0.0%	100.0%



	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '11 YTD	104.7	3.5	3.4%	2.4%
Last 12 months	104.7	3.5	3.4%	2.4%
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.