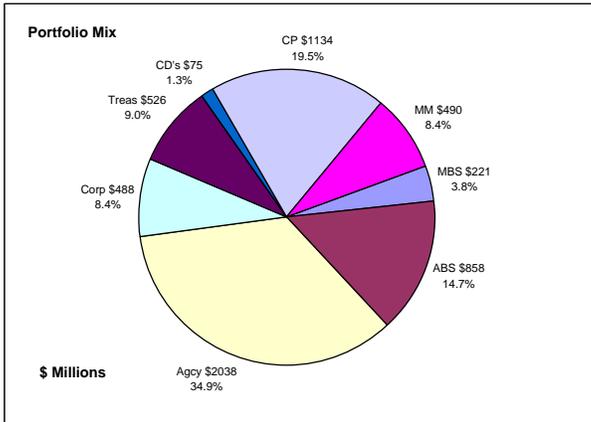


Colorado Treasury Pool Combined March 31, 2008



Portfolio Value

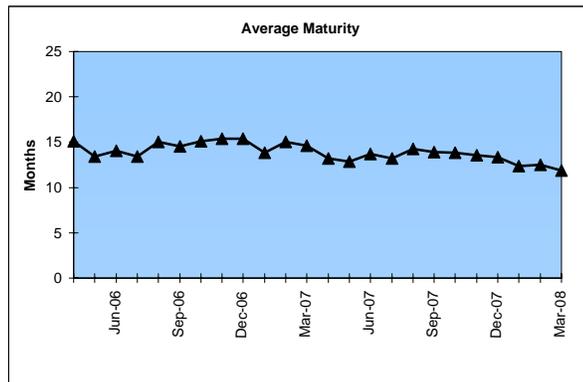
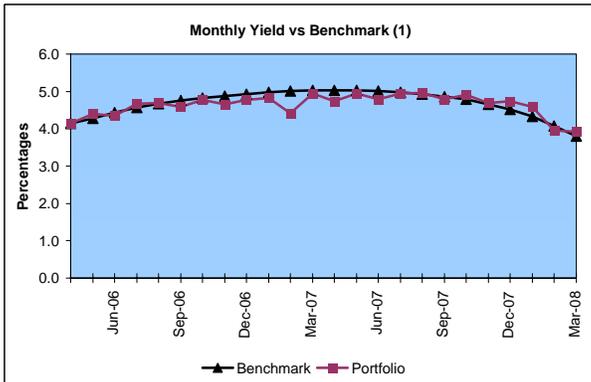
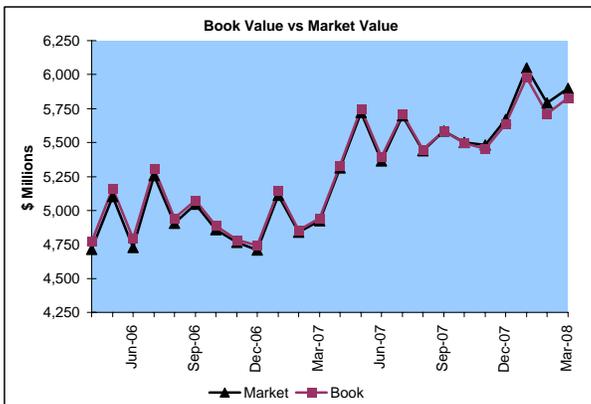
Market Value \$5,899.7 Million
Book Value \$5,830.7 Million

Yield and Average Maturity

Portfolio Book Yield 4.6%
Portfolio Average Maturity 11.9 Months

Portfolio Quality

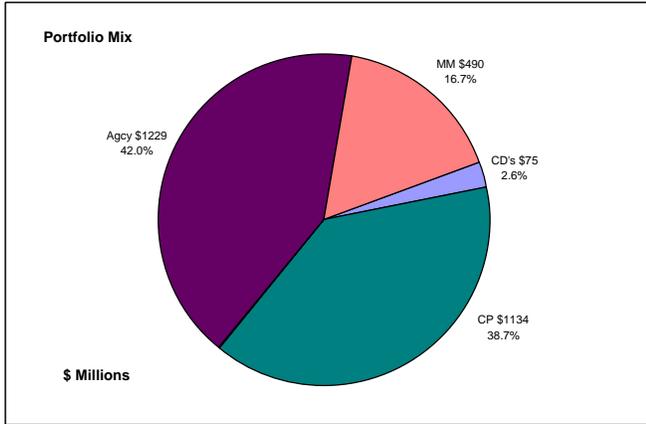
	A1 / P1	AAA	AA	A	BBB	Other	Portfolio Percent
Asset Backed		100.0%					14.7%
Corporates		10.1%	41.3%	44.5%	4.1%		8.4%
Mortgage Securities		100.0%					3.8%
Commercial Paper	100.0%						19.5%
Treasuries		100.0%					9.0%
Federal Agencies		100.0%					34.9%
Certificates of Deposit						100.0%	1.3%
Money Market Funds					100.0%		8.4%
Total Portfolio	19.5%	63.3%	3.5%	3.7%	0.3%	9.7%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '08 YTD	5,670.3	196.1	4.6%	3.8%
Last 12 months	5,631.3	262.9	4.6%	3.8%
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%
FY '04	2,843.5	91.6	3.2%	1.4%
FY '03	2,719.6	124.1 ³	4.6%	1.5%
Avg FY '03-'07	3,819.9	153.6	3.9%	3.0%

- (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) Net of \$40.8 million in extraordinary gains on the sale of investments at the end of FY 2002-03.

Colorado Treasury Cash
(0 - 1 year maturities)
March 31, 2008



Portfolio Value

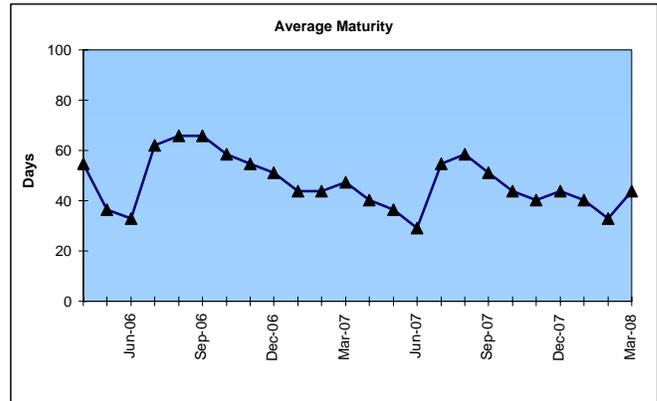
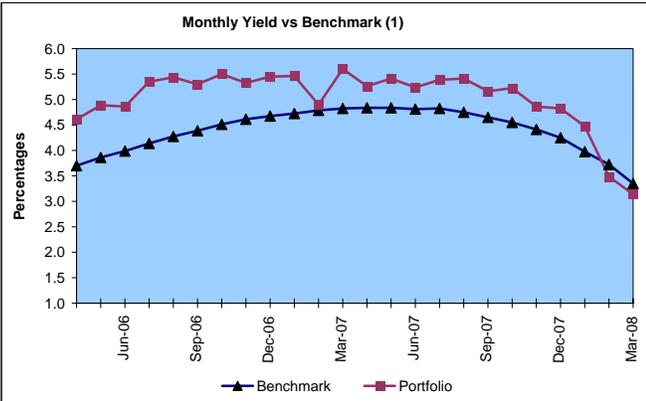
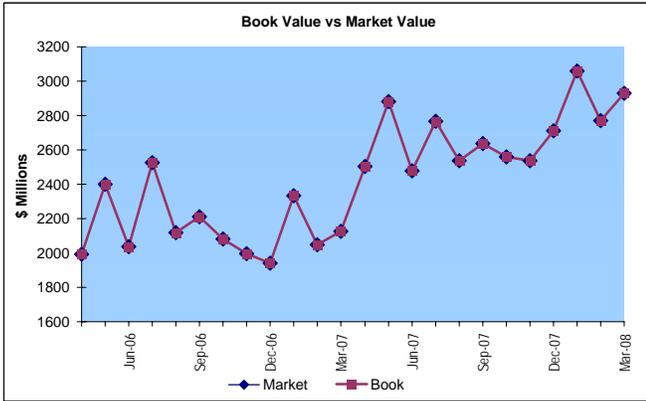
Market Value	\$2,928.2 Million
Book Value	\$2,928.3 Million

Yield and Average Maturity

Portfolio Book Yield	4.6%
Portfolio Average Maturity	44 Days

Portfolio Quality

	A1 / P1	AAA	Other	Portfolio Percent
Commercial Paper	100.0%			38.7%
Federal Agencies		100.0%		42.0%
Certificates of Deposit			100.0%	2.6%
Money Market Funds			100.0%	16.7%
Total Portfolio	38.7%	42.0%	19.3%	100.0%



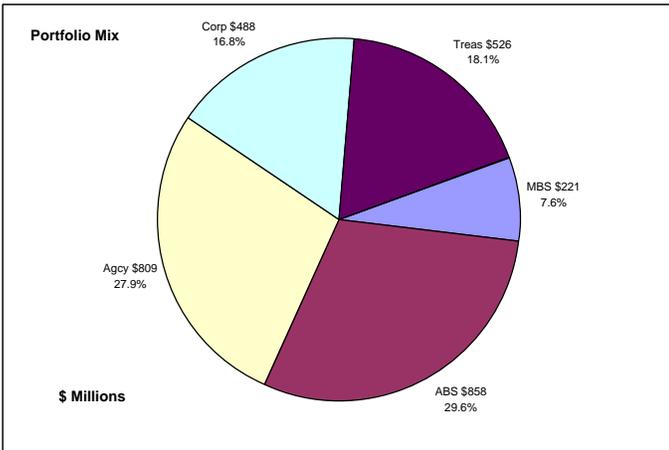
	\$ Millions			
	Average Portfolio	Interest Income	Book Yield	Performance Benchmarks (2)
FY '08 YTD	2,755.5	95.3	4.6%	3.4%
Last 12 months	2,734.0	130.7	4.8%	3.4%
FY '07	2,312.0	123.6	5.3%	4.8%
FY '06	1,911.2	79.9	4.2%	4.0%
FY '05	1,595.8	34.9	2.2%	2.1%
FY '04	1,326.8	14.1	1.1%	0.9%
FY '03	820.6	14.2	1.7%	1.3%
Avg FY '03-'07	1,593.3	53.3	2.9%	2.6%

(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, 2008



Portfolio Value

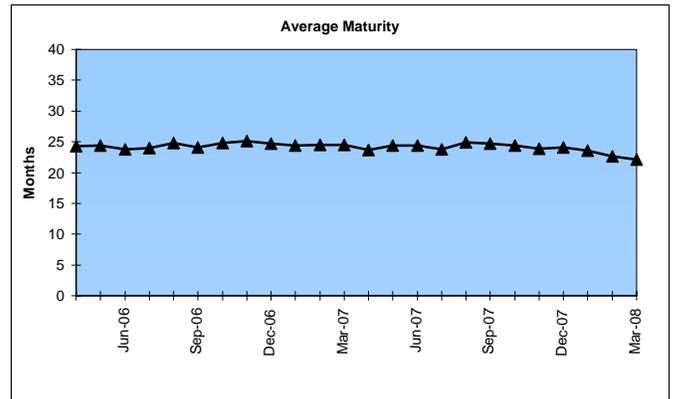
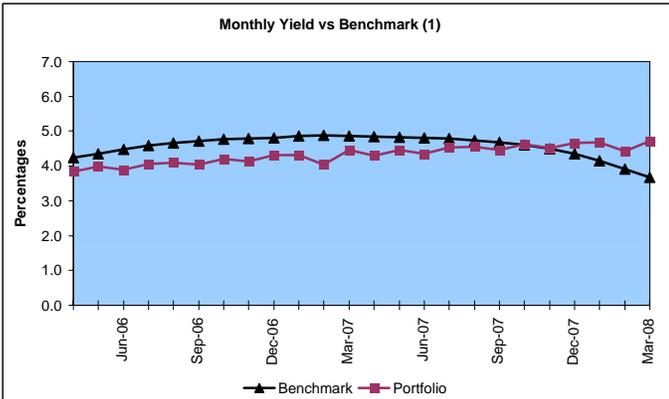
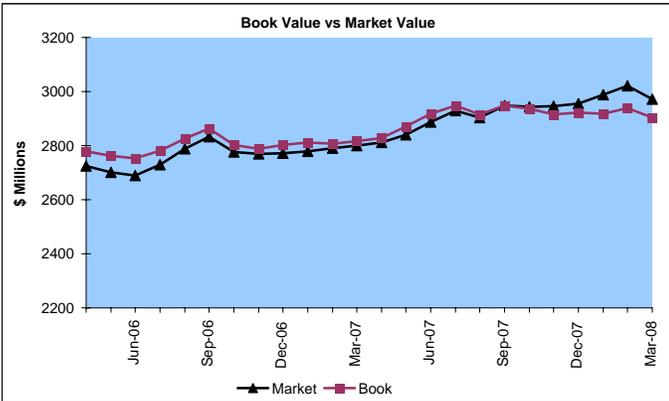
Market Value \$2,971.5 Million
Book Value \$2,902.4 Million

Yield and Average Maturity

Portfolio Book Yield 4.6%
Portfolio Average Maturity 22.1 Months

Portfolio Quality

	AAA	AA	A	BBB	Portfolio Percent
Asset Backed	100.0%				29.6%
Corporates	10.1%	41.3%	44.5%	4.1%	16.8%
Mortgage Securities	100.0%				7.6%
Treasuries	100.0%				18.1%
Federal Agencies	100.0%				27.9%
Total Portfolio	84.9%	6.9%	7.5%	0.7%	100.0%

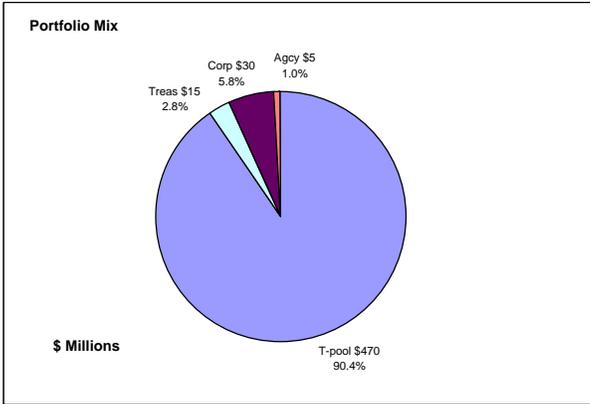


	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '08 YTD	2,914.8	100.8	4.6%	3.7%
Last 12 months	2,897.3	132.2	4.5%	3.7%
FY '07	2,810.1	120.6	4.2%	4.8%
FY '06	2,639.7	102.6	3.8%	4.5%
FY '05	2,267.9	90.9	4.0%	3.1%
FY '04	1,516.7	77.5	5.1%	1.9%
FY '03	1,899.0	109.9 ³	5.8%	1.8%
Avg FY '03-'07	2,226.7	100.3	4.6%	3.2%

(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) Net of \$40.8 million in extraordinary gains on the sale of investments at the end of FY 2002-03.

Colorado State Education Fund

March 31, 2008



Portfolio Value

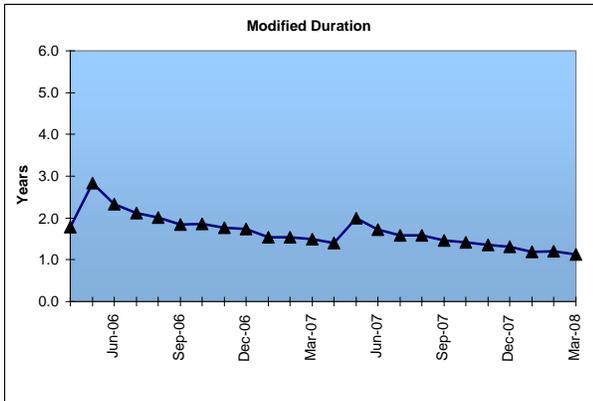
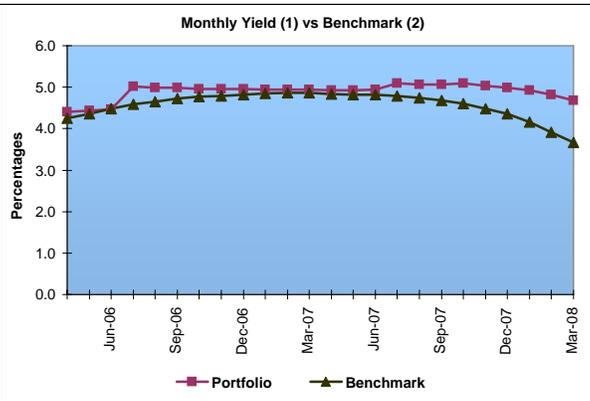
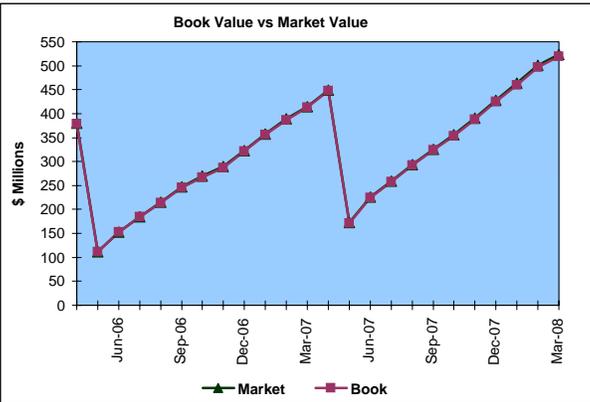
Market Value \$523.8 Million
Book Value \$519.9 Million

Yield and Average Maturity

Portfolio Book Yield 4.7%
Portfolio Average Duration 1.1 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	Other	Portfolio Percent
Corporates		16.7%	66.6%	16.7%			5.8%
Treasuries		100.0%					2.8%
Federal Agencies		100.0%					1.0%
T-Pool Combined	19.5%	63.3%	3.5%	3.7%	0.3%	9.7%	90.4%
Total Portfolio	17.6%	62.0%	7.0%	4.3%	0.3%	8.8%	100.0%

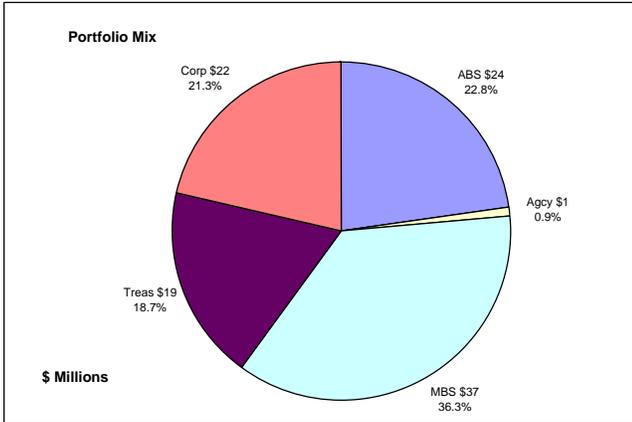


	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Interest Income		
FY '08 YTD	354.5	12.4	4.7%	3.7%
Last 12 months	340.1	16.1	4.7%	3.7%
FY '07	272.0	13.4	4.9%	4.8%
FY '06	209.3	9.3	4.5%	4.5%
FY '05	234.9	9.1	3.9%	3.1%
FY '04	168.4	8.4	5.0%	4.3%
FY '03	374.8	20.9	5.6%	3.9%
Avg FY '03-'07	251.9	12.2	4.8%	4.1%

- (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
- (4) Net of \$15.6 million in extraordinary gains on sale of investments in June 2003.
- (5) Net of \$5.44 million in extraordinary gains on sale of investments in November 2003.

Colorado Major Medical Insurance Fund

March 31, 2008



Portfolio Value

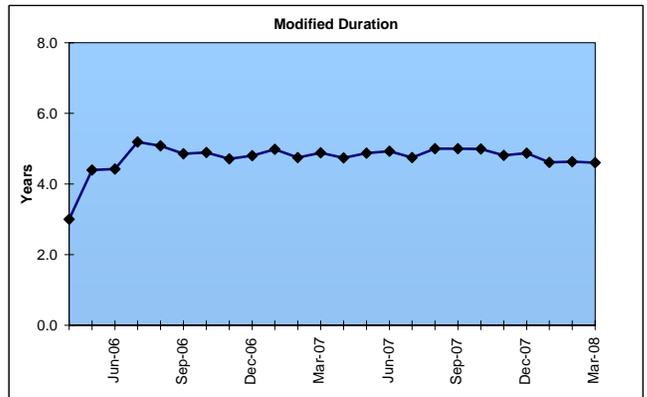
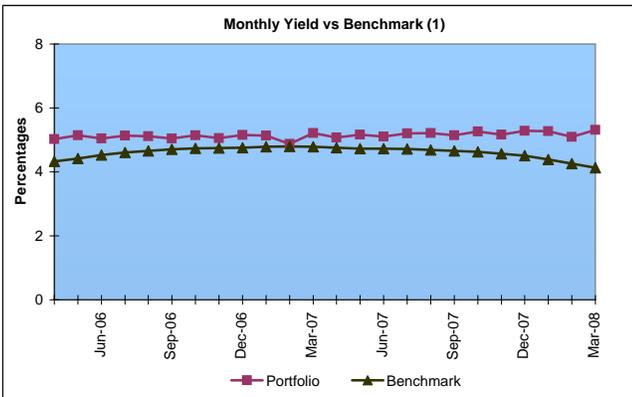
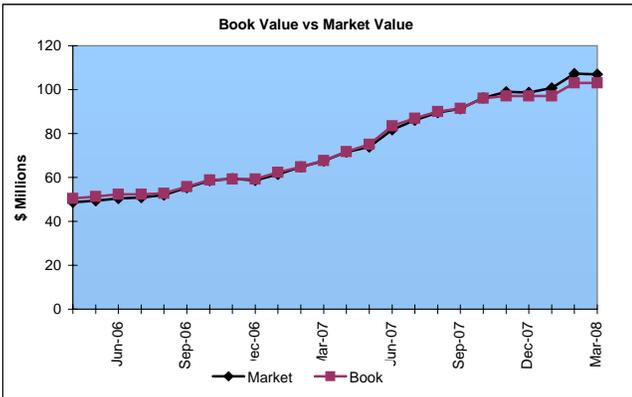
Market Value \$106.9 Million
Book Value \$103.0 Million

Yield and Duration

Portfolio Book Yield 5.0%
Portfolio Modified Duration 4.6 Yrs

Portfolio Quality

	AAA	AA	A	BBB	Portfolio Percent
Asset Backed	100.0%				22.8%
Corporates	25.1%	18.3%	54.3%	2.3%	21.3%
Federal Agencies	100.0%				0.9%
Mortgage Securities	100.0%				36.3%
Treasuries	100.0%				18.7%
Total Portfolio	84.1%	3.9%	11.5%	0.5%	100.0%

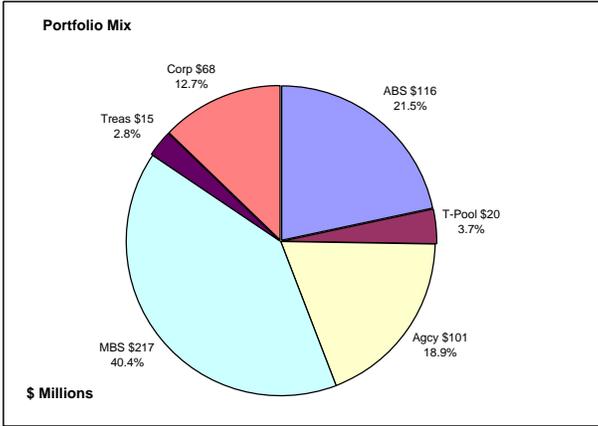


	\$ Millions		Book Yield	Performance Benchmarks (2)
	Average Portfolio	Interest Income		
FY '08 YTD	128.5	4.9	5.0%	4.1%
Last 12 months	118.0	6.0	5.0%	4.1%
FY '07	76.2	3.8	5.0%	4.7%
FY '06	49.4	2.3	4.7%	4.5%
FY '05	16.3	0.5	5.0%	4.0% First Investments 11/04

(1) 12 month moving average of the constant maturity yield on the 7 year Treasury note
(2) 12 month moving average of the constant maturity yield on the 7 year Treasury note at end of period

Colorado Public School Permanent Fund

March 31, 2008



Portfolio Value

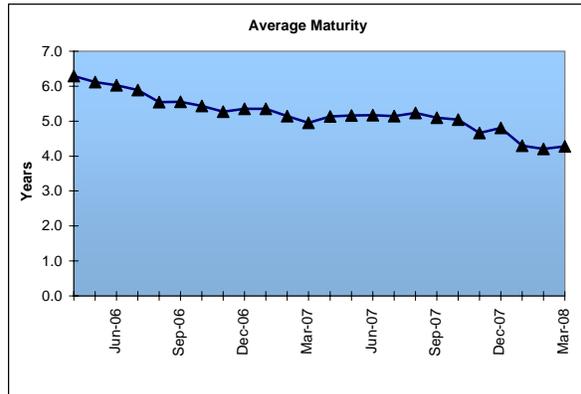
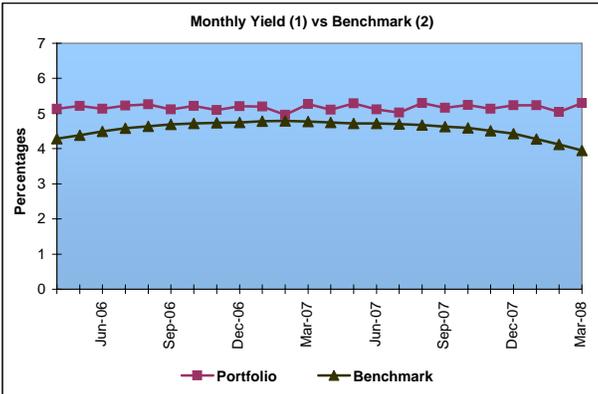
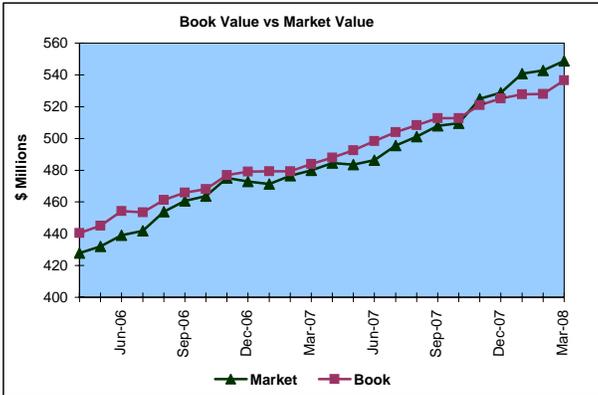
Market Value \$548.8 Million
 Book Value \$536.5 Million

Yield and Average Maturity

Portfolio Book Yield 5.2%
 Portfolio Average Maturity 4.3 Yrs

Portfolio Quality

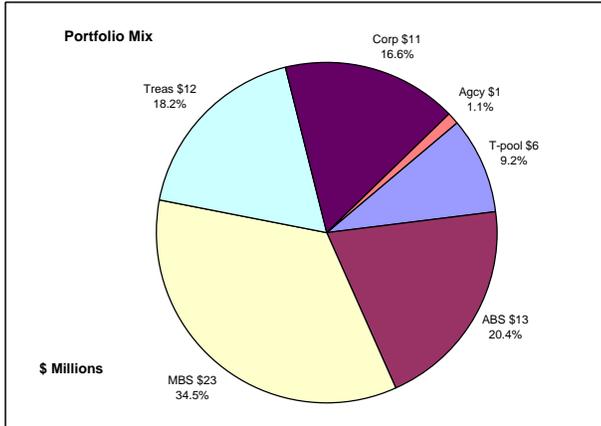
	A1 / P1	AAA	AA	A	BBB	Other	Portfolio Percent
Asset Backed		100.0%					21.5%
Corporates		42.9%	25.6%	27.1%	4.4%		12.7%
Mortgage Securities		100.0%					40.4%
Treasuries		100.0%					2.8%
Federal Agencies		100.0%					18.9%
T-Pool Combined	19.5%	63.3%	3.5%	3.7%	0.3%	9.7%	3.7%
Total Portfolio	0.7%	91.4%	3.4%	3.6%	0.6%	0.3%	100.0%



	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Interest Income		
FY '08 YTD	513.1	20.1	5.2%	4.0%
Last 12 months	506.3	26.5	5.2%	4.0%
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%
FY '04	347.2	20.8	6.0%	3.3%
FY '03	331.9	21.4	6.5%	3.0%
Three Year Average	421.9	22.7	5.4%	4.3%
Five Year Average	389.0	22.1	5.7%	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, 2008



Portfolio Value

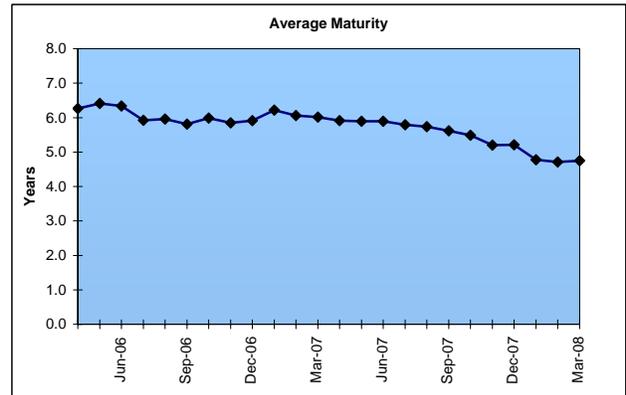
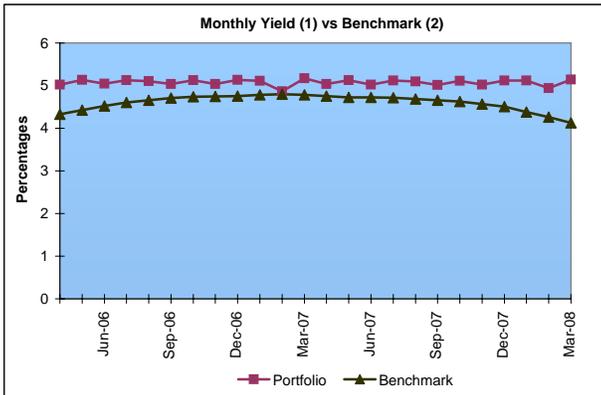
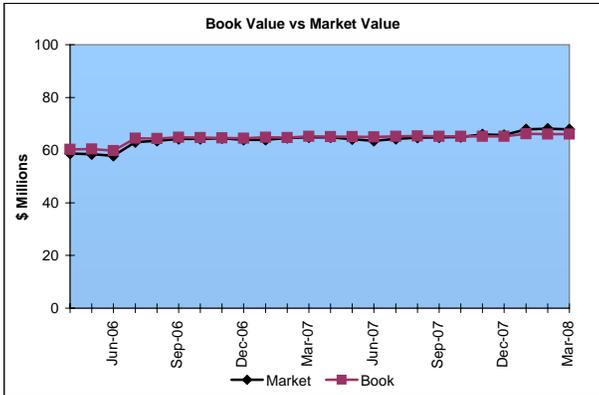
Market Value \$67.9 Million
Book Value \$66.1 Million

Yield and Average Maturity

Portfolio Book Yield 5.0%
Portfolio Average Maturity 4.8 Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	Other	Portfolio Percent
Asset Backed		100.0%					20.4%
Corporates		13.6%	18.2%	63.6%	4.6%		16.6%
Federal Agencies		100.0%					1.1%
Mortgage Securities		100.0%					34.5%
Treasuries		100.0%					18.2%
T-Pool Combined	19.5%	63.3%	3.5%	3.7%	0.3%	9.7%	9.2%
Total Portfolio	1.8%	82.2%	3.4%	10.9%	0.8%	0.9%	100.0%



	\$ Millions			Performance
	Average Portfolio	Interest Income	Book Yield	Benchmarks (3)
FY '08 YTD	65.6	2.5	5.0%	4.1%
Last 12 months	65.6	3.3	5.1%	4.1%
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

- (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