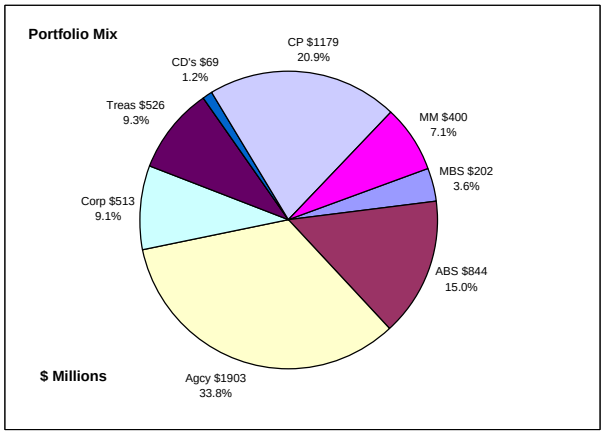
Colorado Treasury Pool Combined

December 31, 2007



Portfolio Value

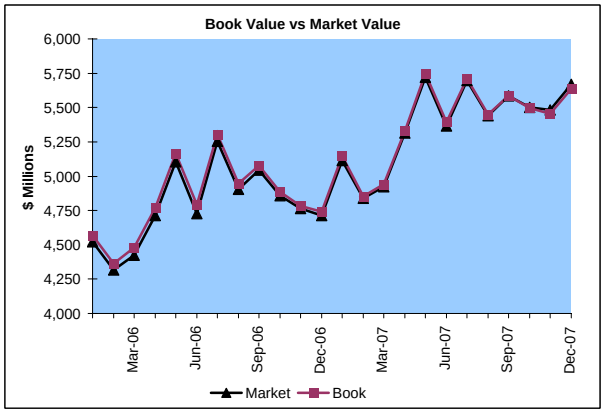
Market Value	$5,667.9	Million
Book Value	$5,635.5	Million

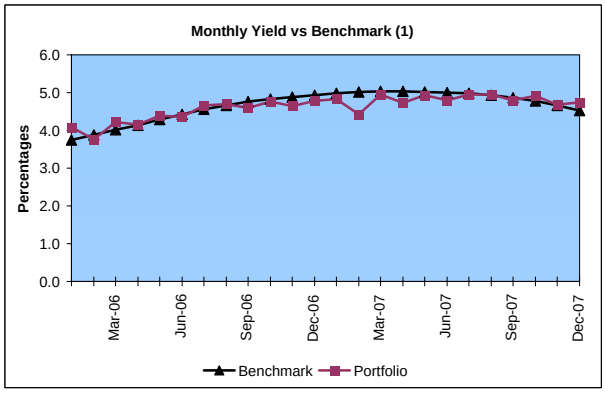
Yield and Average Maturity

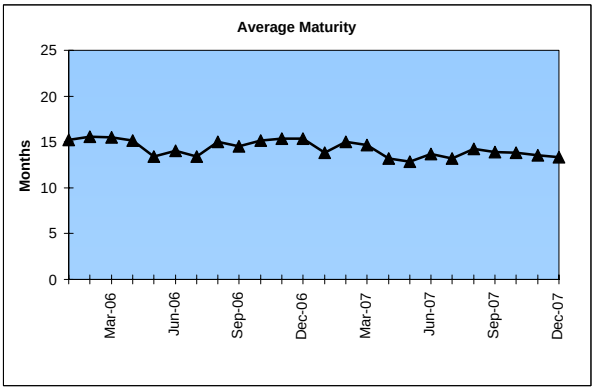
Portfolio Book Yield	4.8%	
Portfolio Average Maturity	13.3	Months

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	Other	Portfolio Percent
Asset Backed		100.0%					15.0%
Corporates		10.6%	43.1%	42.4%	3.9%		9.1%
Mortgage Securities		100.0%					3.6%
Commercial Paper	100.0%						20.9%
Treasuries		100.0%					9.3%
Federal Agencies		100.0%					33.8%
Certificates of Deposit						100.0%	1.2%
Money Market Funds						100.0%	7.1%
Total Portfolio	20.9%	62.6%	3.9%	3.9%	0.4%	8.3%	100.0%







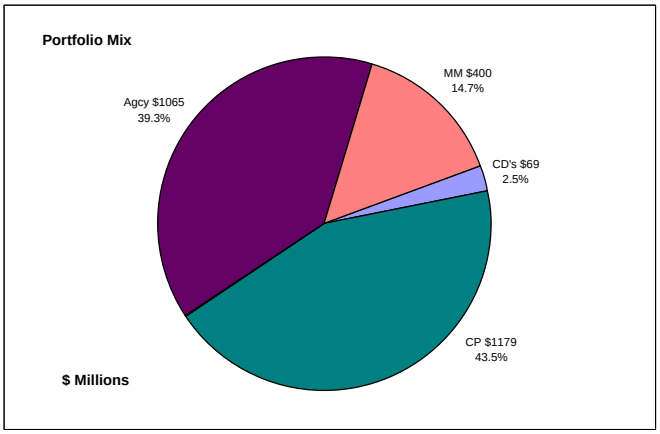
	$ Millions Average Portfolio	Interest Income	Book Yield	Performance Benchmarks (2)
FY '08 YTD	5,577.1	135.3	4.8%	4.5%
Last 12 months	5,416.3	261.7	4.7%	4.5%
FY '07	5,122.0	244.3	4.7%	5.0%
FY '06	4,550.8	182.4	4.0%	4.4%
FY '05	3,863.7	125.8	3.3%	2.7%
FY '04	2,843.5	91.6	3.2%	1.4%
FY '03	2,719.6	124.1 [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)

December 31, 2007



Portfolio Value

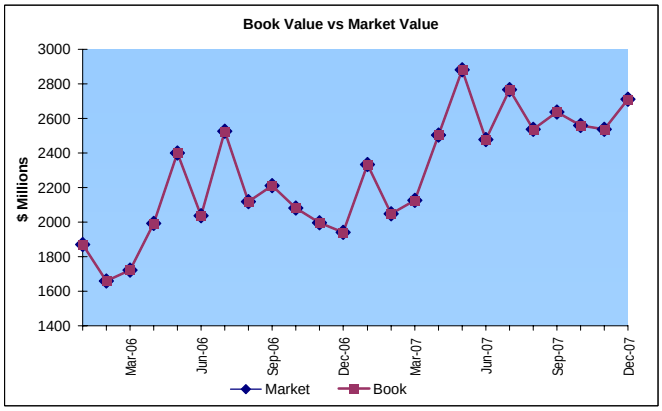
Market Value	$2,712.8	Million
Book Value	$2,712.8	Million

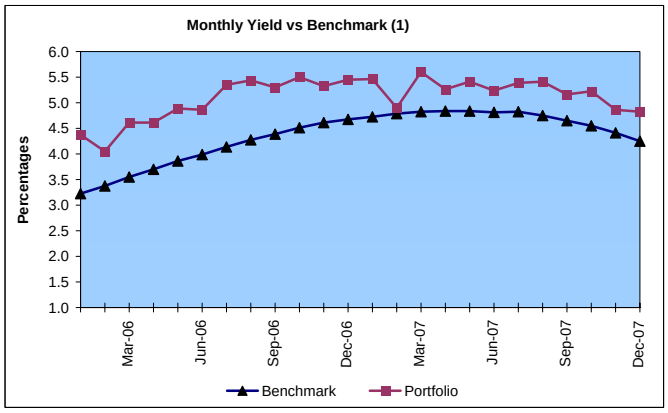
Yield and Average Maturity

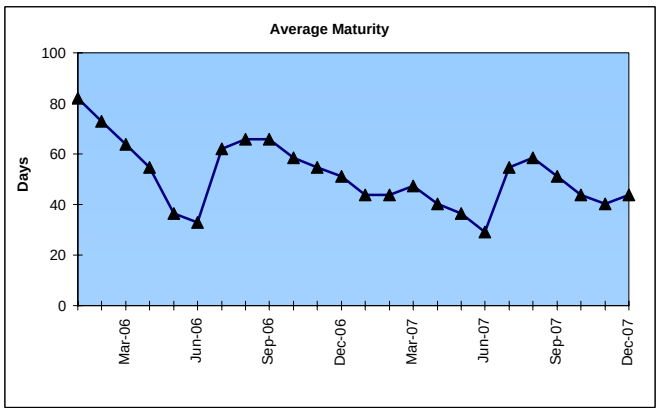
Portfolio Book Yield	5.1%	
Portfolio Average Maturity	44	Days

Portfolio Quality

	A1 / P1	AAA	Other	Portfolio Percent
Commercial Paper	100.0%			43.5%
Federal Agencies		100.0%		39.3%
Certificates of Deposit			100.0%	2.5%
Money Market Funds			100.0%	14.7%
Total Portfolio	43.5%	39.3%	17.2%	100.0%







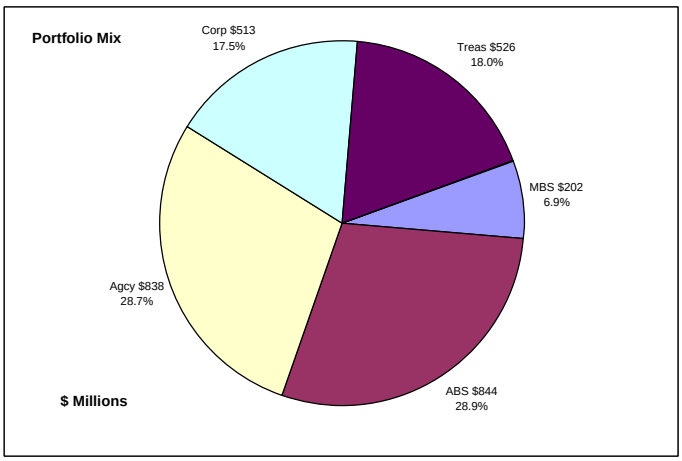
	$ Millions Average Portfolio	Interest Income	Book Yield	Performance Benchmarks (2)
FY '08 YTD	2,655.6	67.9	5.1%	4.3%
Last 12 months	2,546.7	132.6	5.2%	4.3%
FY '07	2,312.0	123.6	5.3%	4.8%
FY '06	1,911.2	79.9	4.2%	4.0%
FY '05	1,595.8	34.9	2.2%	2.1%
FY '04	1,326.8	14.1	1.1%	0.9%
FY '03	820.6	14.2	1.7%	1.3%
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)

December 31, 2007



Portfolio Value

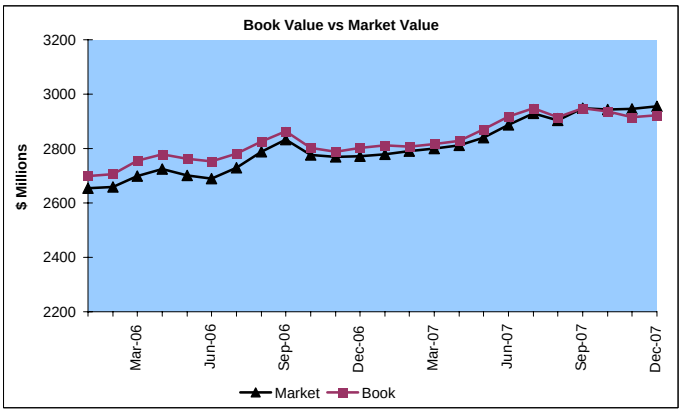
Market Value	$2,955.1	Million
Book Value	$2,922.7	Million

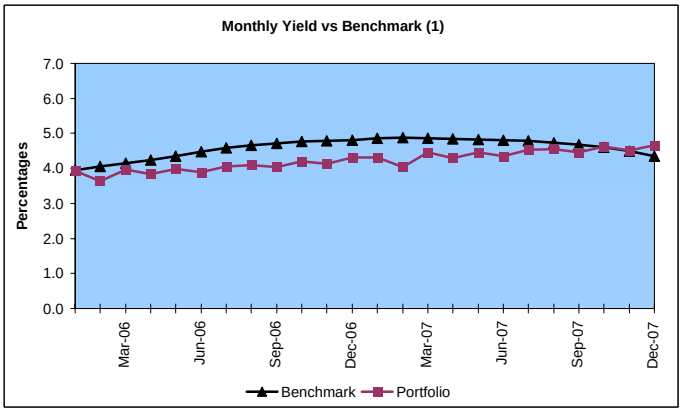
Yield and Average Maturity

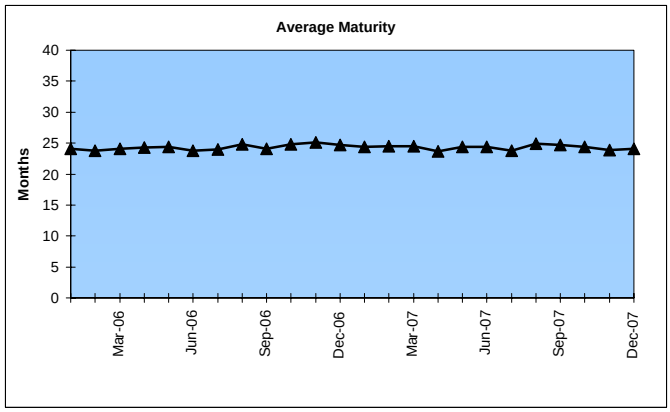
Portfolio Book Yield	4.6%	
Portfolio Average Maturity	24.1	Months

Portfolio Quality

	AAA	AA	A	BBB	Portfolio Percent
Asset Backed	100.0%				28.9%
Corporates	10.6%	43.1%	42.4%	3.9%	17.5%
Mortgage Securities	100.0%				6.9%
Treasuries	100.0%				18.0%
Federal Agencies	100.0%				28.7%
Total Portfolio	84.3%	7.6%	7.4%	0.7%	100.0%





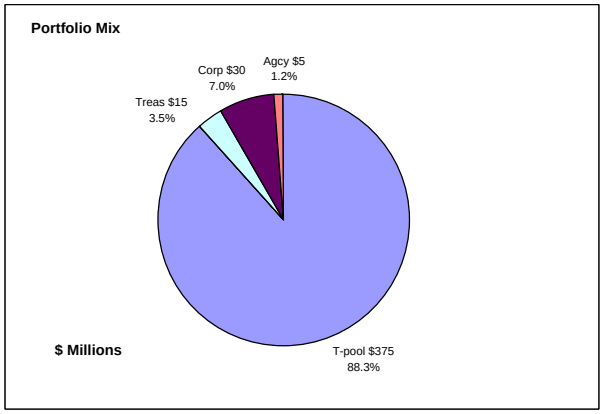


	$ Millions Average Portfolio	Interest Income	Book Yield	Performance Benchmarks (2)
FY '08 YTD	2,921.5	67.3	4.6%	4.4%
Last 12 months	2,869.6	129.0	4.4%	4.4%
FY '07	2,810.1	120.6	4.2%	4.8%
FY '06	2,639.7	102.6	3.8%	4.5%
FY '05	2,267.9	90.9	4.0%	3.1%
FY '04	1,516.7	77.5	5.1%	1.9%
FY '03	1,899.0	109.9 [3]	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

December 31, 2007



Portfolio Value

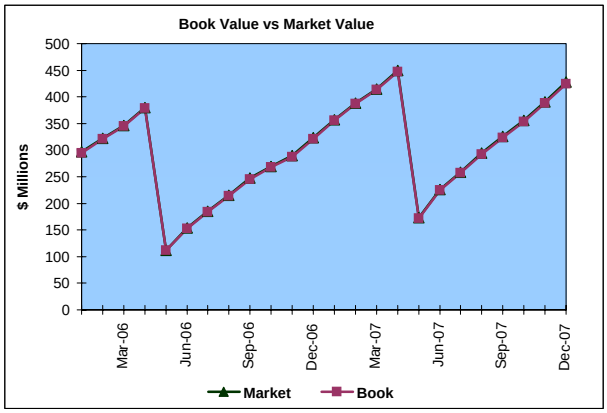
Market Value	$427.3	Million
Book Value	$424.5	Million

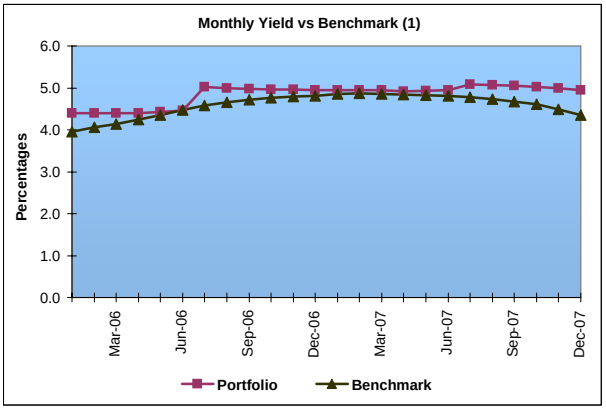
Yield and Average Maturity

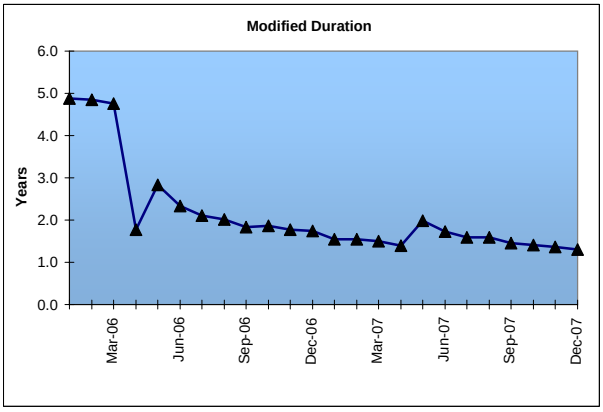
Portfolio Book Yield	4.9%	
Portfolio Average Duration	1.3	Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	Other	Portfolio Percent
Corporates		16.7%	66.6%	16.7%			7.0%
Treasuries		100.0%					3.5%
Federal Agencies		100.0%					1.2%
T-Pool Combined	20.9%	62.6%	3.9%	3.9%	0.4%	8.3%	88.3%
Total Portfolio	18.5%	61.1%	8.2%	4.6%	0.3%	7.3%	100.0%





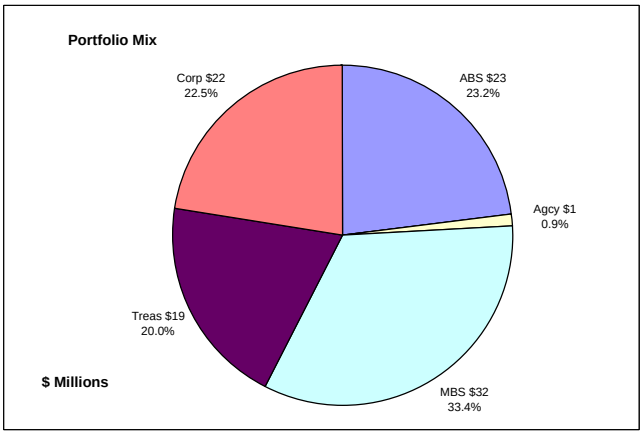


	$ Millions Average Portfolio	Interest Income	Book Yield	Performance Benchmarks (2)
FY '08 YTD	303.6	7.6	4.9%	4.4%
Last 12 months	313.4	15.5	4.9%	4.4%
FY '07	272.0	13.4	4.9%	4.8%
FY '06	209.3	9.3	4.5%	4.5%
FY '05	234.9	9.1	3.9%	3.1%
FY '04	168.4	8.4 [4]	5.0%	4.3%
FY '03	374.8	20.9 [3]	5.6%	3.9%
Avg FY '03-'07	251.9	12.2	4.8%	4.1%

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

Colorado Major Medical Insurance Fund

December 31, 2007



Portfolio Value

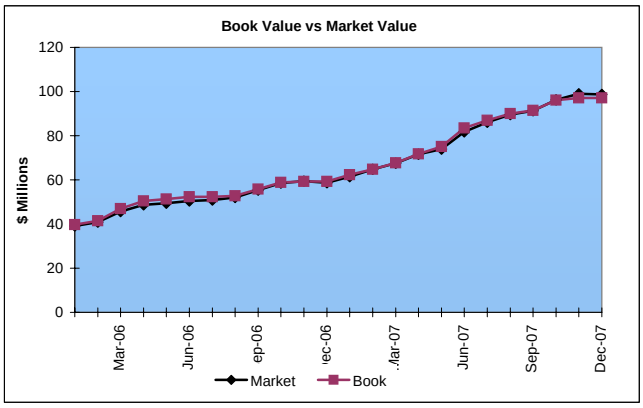
Market Value	$98.7	Million
Book Value	$97.1	Million

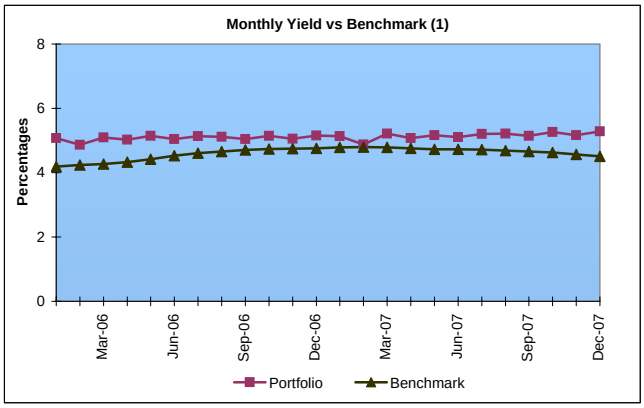
Yield and Duration

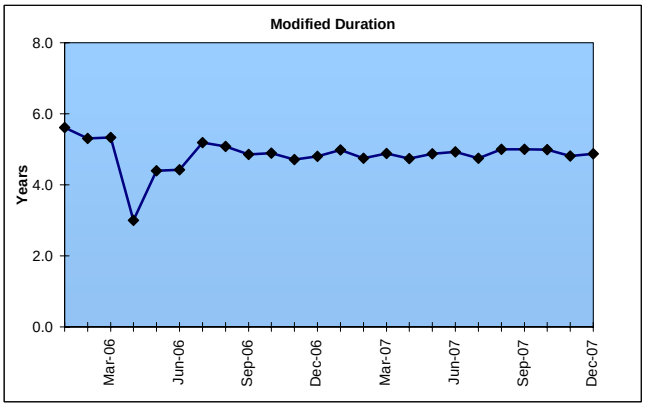
Portfolio Book Yield	5.1%	
Portfolio Modified Duration	4.9	Yrs

Portfolio Quality

	AAA	AA	A	BBB	Portfolio Percent
Asset Backed	100.0%				23.2%
Corporates	25.1%	18.3%	54.3%	2.3%	22.5%
Federal Agencies	100.0%				0.9%
Mortgage Securities	100.0%				33.4%
Treasuries	100.0%				20.0%
Total Portfolio	83.1%	4.1%	12.3%	0.5%	100.0%





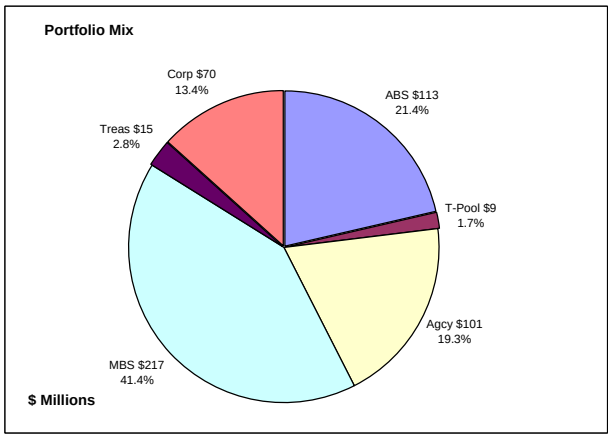


	$ Millions Average Portfolio	Interest Income	Book Yield	Performance Benchmarks (2)	
FY '08 YTD	123.1	3.2	5.1%	4.5%	
Last 12 months	102.8	5.2	5.1%	4.5%	
FY '07	76.2	3.8	5.0%	4.7%	
FY '06	49.4	2.3	4.7%	4.5%	
FY '05	16.3	0.5	5.0%	4.0%	First Investments 11/04

(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

December 31, 2007



Portfolio Value

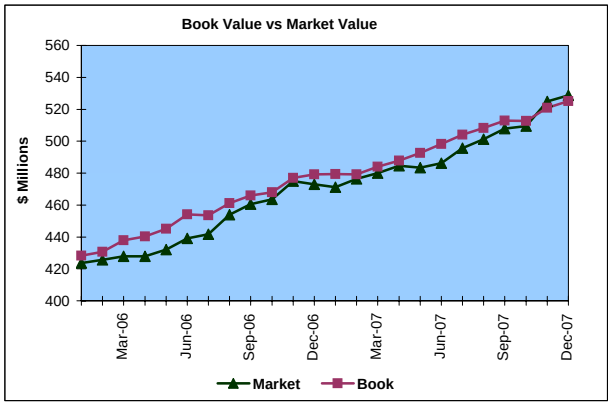
Market Value	$528.7	Million
Book Value	$525.2	Million

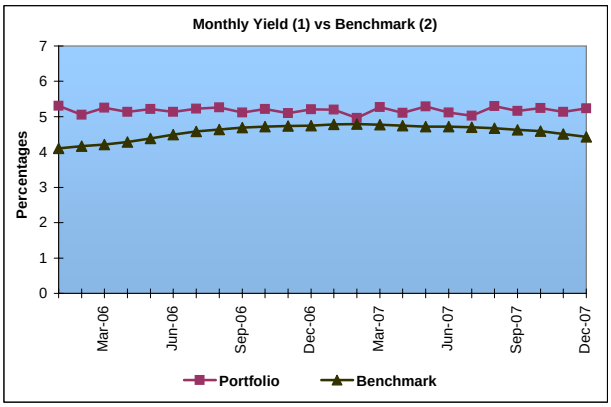
Yield and Average Maturity

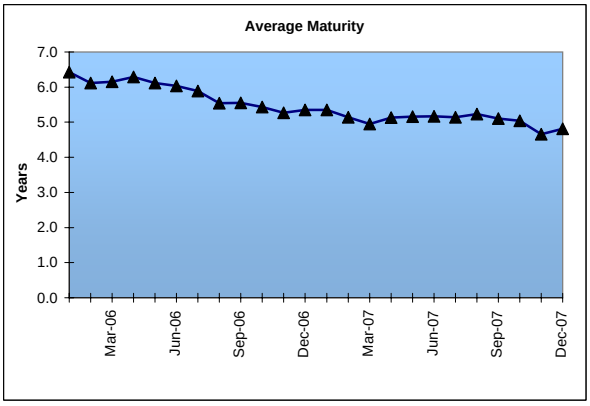
Portfolio Book Yield	5.2%	
Portfolio Average Maturity	4.8	Yrs

Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	Other	Portfolio Percent
Asset Backed		100.0%					21.4%
Corporates		41.7%	31.9%	22.1%	4.3%		13.4%
Mortgage Securities		100.0%					41.4%
Treasuries		100.0%					2.8%
Federal Agencies		100.0%					19.3%
T-Pool Combined	20.9%	62.6%	3.9%	3.9%	0.4%	8.3%	1.7%
Total Portfolio	0.4%	91.6%	4.3%	3.0%	0.6%	0.1%	100.0%





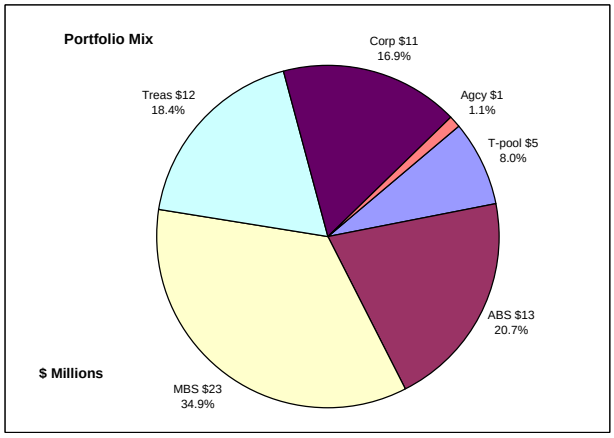


	$ Millions Average Portfolio	Interest Income	Book Yield	Performance Benchmarks (3)
FY '08 YTD	507.2	13.3	5.2%	4.4%
Last 12 months	494.1	25.8	5.2%	4.4%
FY '07	470.2	24.6	5.2%	4.7%
FY '06	418.7	22.2	5.3%	4.5%
FY '05	376.9	21.4	5.7%	3.7%
FY '04	347.2	20.8	6.0%	3.3%
FY '03	331.9	21.4	6.5%	3.0%
Three Year 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

December 31, 2007

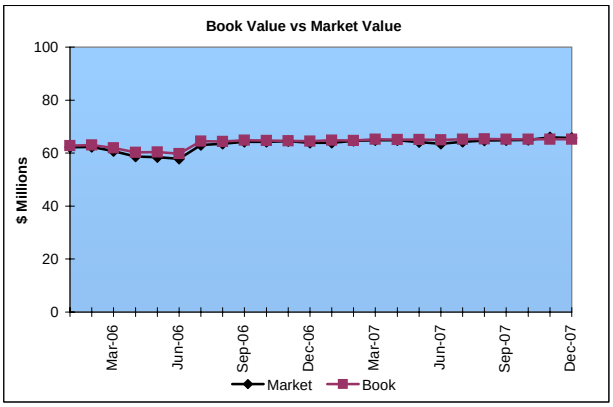


Portfolio Value

Market Value	$65.7	Million
Book Value	$65.2	Million

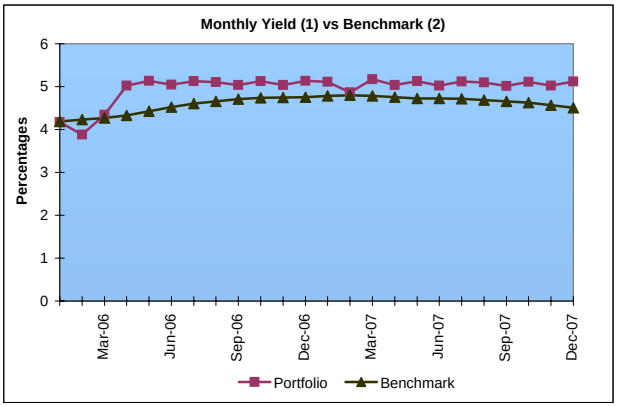
Yield and Average Maturity

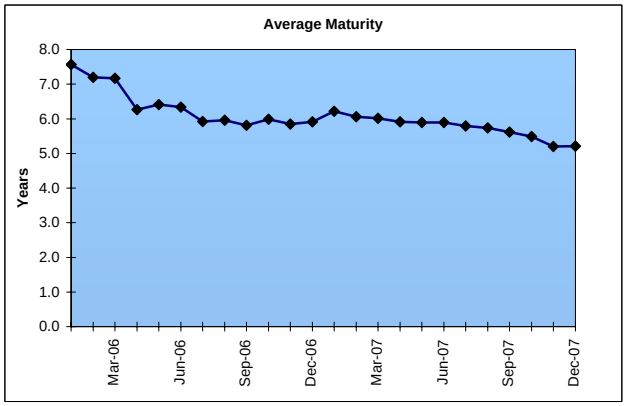
Portfolio Book Yield	5.1%	
Portfolio Average Maturity	5.2	Yrs



Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	Other	Portfolio Percent
Asset Backed		100.0%					20.7%
Corporates		13.6%	18.2%	63.6%	4.6%		16.9%
Federal Agencies		100.0%					1.1%
Mortgage Securities		100.0%					34.9%
Treasuries		100.0%					18.4%
T-Pool Combined	20.9%	62.6%	3.9%	3.9%	0.4%	8.3%	8.0%
Total Portfolio	1.7%	82.4%	3.4%	11.0%	0.8%	0.7%	100.0%





	$ Millions Average Portfolio	Interest Income	Book Yield	Performance Benchmarks (3)
FY '08 YTD	65.4	1.7	5.1%	4.5%
Last 12 months	65.3	3.3	5.1%	4.5%
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