

APPENDIX F - PERFORMANCE INDICIES BY PORTFOLIO

*For those responding to the Securities Lending portion of the RFP, detailed holdings will be made available for generating estimates, to those Providers submitting a Letter of Intent for Securities Lending services.

TextControlColMger	Market Value	% Wgt
Colorado PERA	40,003,437,265	100.0
CPERA Policy Benchmark		
PERA-Low P/E-2	412,338,436	1.0
S&P 500 Barra/Citigroup Value		
PERA Low P/E	412,338,436	1.0
S&P 500 Barra/Citigroup Value		
PERA-Large Cap Growth-2	190,625,964	0.5
S&P 500 Barra/Citigroup Growth		
PERA Large Cap Growth	190,625,964	0.5
S&P 500 Barra/Citigroup Growth		
Domestic Equity Liquidation	0	0.0
PERA S&P 500 Index Tilt	2,011,454,514	5.0
S&P 500		
PERA-Growth & Income	1,167,303,531	2.9
S&P 500		
Alliance Large Cap Growth	779,504,701	1.9
S&P 500 Barra/Citigroup Growth		
PERA US Equity Index	11,593,271,506	29.0
Wilshire 5000 Blend		
Other Large Cap	15,551,534,252	38.9
Large Cap Equity	16,154,498,652	40.4
S&P 500		
PERA Mid Cap Growth	561,198,841	1.4
S&P 400 Barra/Citigroup Growth		
Turner Midcap	175,788,986	0.4
Turner Midcap Blend		
Mid Cap Equity	736,987,827	1.8
S&P MidCap 400		
PERA Momentum	763,053,302	1.9
S&P 600		
Small Cap Equity	763,053,302	1.9
S&P 600		
U.S. Equity	17,654,539,780	44.1
CPERA Wilshire 5000 Blend		
Baring Active	295,186,968	0.7
Baring Country	374,390,938	0.9
Baring Emrg	216,593,628	0.5
Baring Sector	254,809,218	0.6
Baring Intl	1,140,980,752	2.9
MS ACWI Free ex US ND		
Mondrian Emrg	95,173,979	0.2
Mondrian Int'l	748,077,238	1.9
Mondrian Intl	843,251,217	2.1
MS ACWI Free ex US ND		

UBS Global	671,466,165	1.7
MS ACWI Free ex US ND		
Alliance ENH	563,289,521	1.4
MS EAFE Free ND		
Alliance EAFE	880,000,095	2.2
MSCI ACWI Free ex US ND		
Deutsche Intl	0	0.0
MSCI ACWI Free ex US ND		
Bank of Ireland	0	0.0
MSCI EAFE Free ND		
BGI EAFE Index Fund	1,586,170,531	4.0
MSCI EAFE Free ND		
BGI Int'l	0	0.0
MSCI EAFE Free ND		
Baillie Gifford	326,407,862	0.8
MSCI Emerging Markets ND		
Schroder Emrg	104,700,603	0.3
MSCI EMF Free ND		
Schroder Intl	162,809,350	0.4
Schroder CG EPAC EMI Blend		
All Other Non-US Equity Mgrs	4,294,844,127	10.7
Global Tax Reclaims	61,646	0.0
Non-US Equity TAX Reclaims	61,646	0.0
Non U.S. Equity	6,279,137,741	15.7
CPERA MS ACWI Free ex US ND		
Total Equity	23,933,677,521	59.8
CPERA Total Equity		
PERA Fixed Income Cash	9,367,283	0.0
90 Day T-Bill		
PERA Corporate Bond	1,337,653,506	3.3
LB Agg Corp Bond		
PERA Government Related	858,835,119	2.1
LB Govt Related		
PERA CMBS	312,830,702	0.8
LB U.S. Agg CMBS		
PERA Mortgage Backed	2,281,619,811	5.7
LB U.S. Agg Mtg Backed Bonds		
PERA Treasury	1,315,520,586	3.3
LB US Agg Treasury Bonds		
PERA Aggregate	6,115,827,006	15.3
LB U.S. Aggregate		
PERA Emerging Mkt Debt	260,492,255	0.7
Emerging Markets Debt	260,492,255	0.7
LB Em Mkt B and Better		
Fixed Internal Core	6,376,319,262	15.9
CPERA Custom Blend Int. CORE		
TCW Fixed	608,559,459	1.5
LB U.S. Agg Mtg Backed Bonds		
BGI Fixed Income Fund	1,866,481,566	4.7
LB U.S. Aggregate		

LM Fixed	108,592,795	0.3
LB US Agg Govt/Credit Intermed		
Other Outside Managers	2,583,633,821	6.5
Mackay Shields High Yield	308,426,340	0.8
LB Moodys B3+ and S&P B- or Hi		
Seix High Yield	216,114,603	0.5
LB Moodys B3+ and S&P B- or Hi		
Outside High Yield Managers	524,540,944	1.3
LB Moodys B3+ and S&P B- or Hi		
External Fixed Income	3,108,174,764	7.8
PERA Private Place	37,748,511	0.1
Private Placements	37,748,511	0.1
US Fixed Income	9,522,242,537	23.8
CPERA LB Universal Blend		
Julius Baer	0	0.0
CG WGBI ex US		
Non U.S. Fixed	0	0.0
Total Fixed	9,522,242,537	23.8
CPERA LB Universal Blend		
Public Markets	33,455,920,059	83.6
CPERA Public Markets Policy		
Leveraged Buy Out Funds	1,618,203,239	4.0
PERA - AI Distribution	41,118,936	0.1
Special Situations Funds	419,938,834	1.0
Venture Capital II	1,075,625,682	2.7
Alternative Investments	3,154,886,691	7.9
CPERA DJ Wilshire 5000+300bps		
Real Estate Equity	2,804,687,443	7.0
Real Estate Equity	2,804,687,443	7.0
Real Estate	2,804,687,443	7.0
NCREIF Property Index		
Timber	432,108,285	1.1
Timber	432,108,285	1.1
CPERA NCREIF Timberland		
Non-Public Market Investments	6,391,682,419	16.0
CPERA DJ Wilshire 5000+300bps		
Cash - TNT	155,839,078	0.4
Cash Transition	0	0.0
Global Alt. Curr	-4,290	0.0
Cash	155,834,788	0.4
ML 3 Month Treasury Bill		