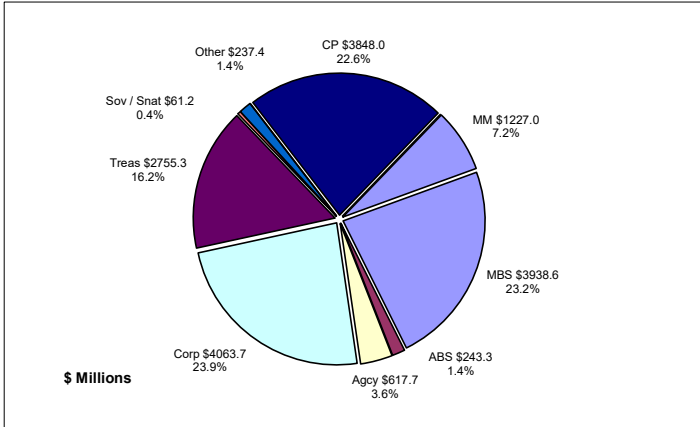


Colorado Treasury Pool

March 31, 2025



Portfolio Value

Market Value \$15,907.0 Million
 Book Value \$16,992.2 Million

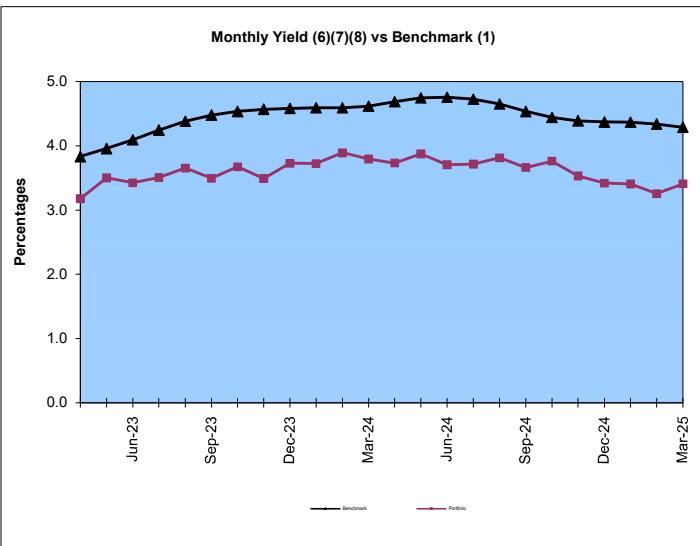
Yield and Average Maturity

Portfolio Book Yield 3.56%
 Portfolio Average Maturity 64 Months

Total Return Performance

| | Three months | Calendar year to date | One year | Three Years | Five Year |
|------------|--------------|-----------------------|----------|-------------|-----------|
| Portfolio | 2.01% | 2.01% | 5.29% | 2.74% | 1.31% |
| Benchmark* | 1.91% | 1.91% | 5.00% | 2.48% | 1.14% |
| Excess | 0.10% | 0.10% | 0.29% | 0.26% | 0.17% |

*BarCap US Aggregate (50%) Plus BarCap US Treasury Bill – 1-3 months (50%)-Source: Custodial Bank-Princ



Portfolio Realized Income and Yield Performance

| | Average Portfolio | Realized Income | Book Yield | Performance Benchmarks (2) |
|----------------|-------------------|--------------------|------------|----------------------------|
| FY '25 YTD | 18,396.2 | 490.7 ⁸ | 3.6% | 4.3% |
| Last 12 months | 18,914.4 | 683.8 | 3.6% | 4.3% |
| FY '24 | 20,836.1 | 764.2 | 3.7% | 4.8% |
| FY '23 | 19,938.9 | 556.3 ⁷ | 2.8% | 4.1% |
| FY '22 | 19,163.9 | 206.6 ⁶ | 1.1% | 1.2% |
| FY '21 | 12,662.4 | 125.6 ⁵ | 1.0% | 0.2% |
| FY '20 | 9,623.6 | 193.0 ⁴ | 2.0% | 1.1% |
| Avg FY '20-'24 | 16,445.0 | 369.1 | 2.1% | 2.3% |

- (1) 12 month moving average of the constant maturity yield on the 1 year Treasury note through June 2019; 12 month moving average of the constant maturity yield on the 2 year Treasury note beginning July 2019
- (2) 12 month moving average of the constant maturity yield on the 1 year Treasury note at end of period through June 2019; 12 month moving average of the constant maturity yield on the 2 year Treasury note at end of period beginning July 2019
- (3) Excludes \$14.5M in net gains for FYTD 2020
- (4) Excludes \$28.6M in net gains for FYTD 2021
- (5) Excludes \$14.5M in net gains for FYTD 2022
- (6) Excludes \$201K in net gains for FYTD 2023
- (7) Excludes \$3.6M in net loss for FYTD 2024
- (8) Excludes \$1.1M in net loss for FYTD 2025

