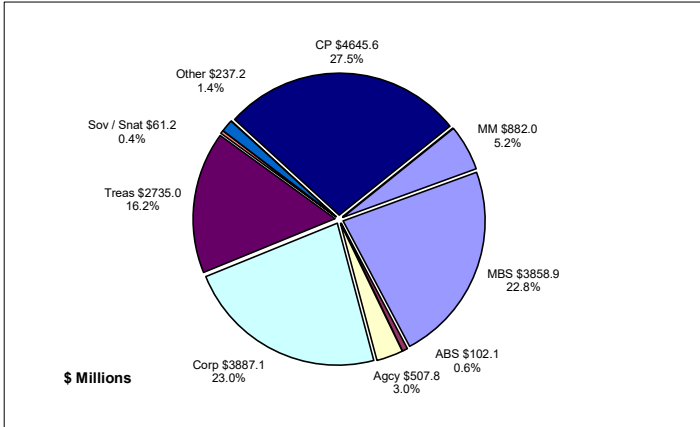


# Colorado Treasury Pool

## June 30, 2025



### Portfolio Value

Market Value \$15,879.2 Million  
 Book Value \$16,916.9 Million

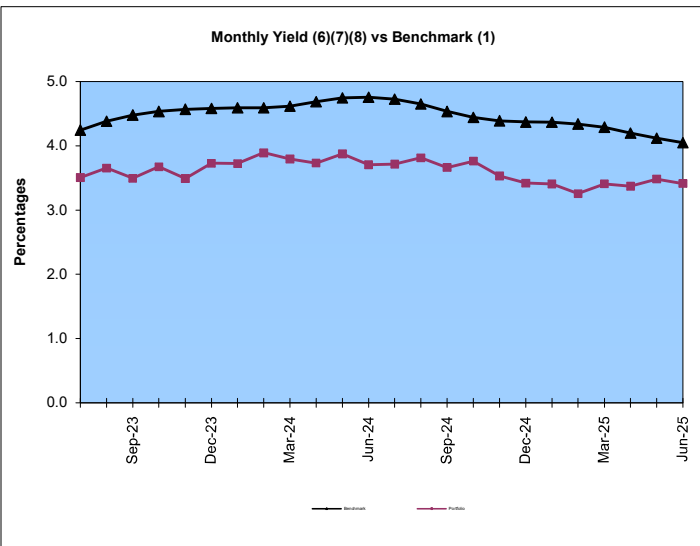
### Yield and Average Maturity

Portfolio Book Yield 3.52%  
 Portfolio Average Maturity 62 Months

### Total Return Performance

	Three months	Calendar year to date	One year	Three Years	Five Year
Portfolio	1.19%	3.23%	5.70%	3.87%	1.18%
Benchmark*	1.14%	3.08%	5.44%	3.66%	1.08%
Excess	0.05%	0.15%	0.26%	0.20%	0.10%

\*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	18,154.0	639.9 <sup>8</sup>	3.5%	4.1%
Last 12 months	18,154.0	639.9	3.5%	4.1%
FY '24	20,836.1	764.2	3.7%	4.8%
FY '23	19,938.9	556.3 <sup>7</sup>	2.8%	4.1%
FY '22	19,163.9	206.6 <sup>6</sup>	1.1%	1.2%
FY '21	12,662.4	125.6 <sup>5</sup>	1.0%	0.2%
FY '20	9,623.6	193.0 <sup>4</sup>	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 \$1.5M in net loss for FYTD 2025

