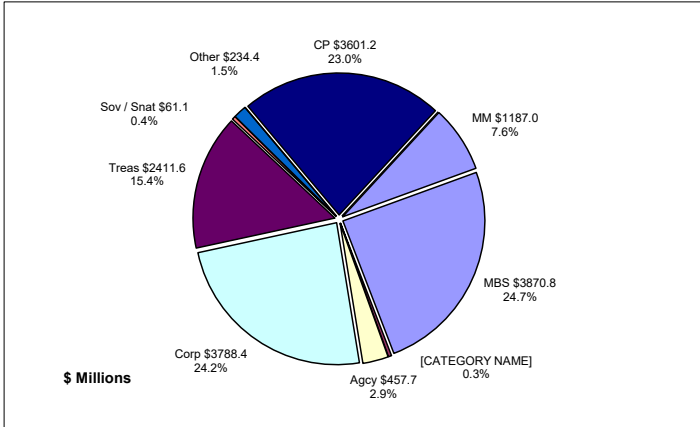


# Colorado Treasury Pool

## September 30, 2025



### Portfolio Value

Market Value \$14,754.8 Million  
 Book Value \$15,668.5 Million

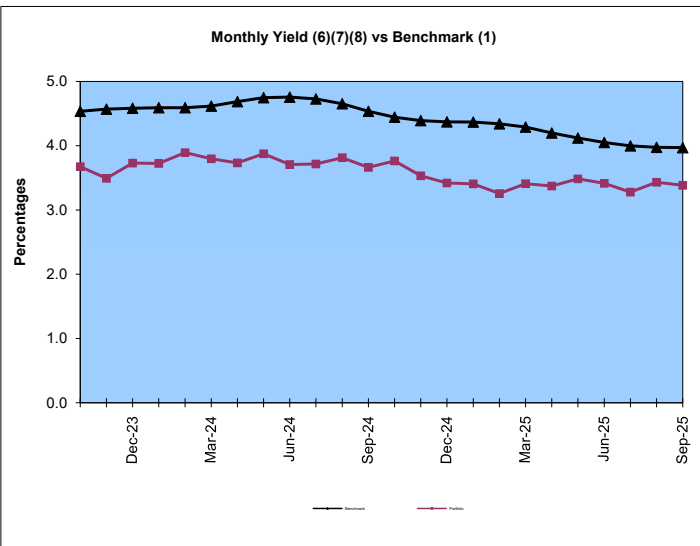
### Yield and Average Maturity

Portfolio Book Yield 3.36%  
 Portfolio Average Maturity 65 Months

### Total Return Performance

	Three months	Calendar year to date	One year	Three Years	Five Year
Portfolio	1.74%	5.02%	3.90%	5.22%	1.45%
Benchmark*	1.56%	4.69%	3.70%	4.95%	1.33%
Excess	0.17%	0.33%	0.20%	0.27%	0.12%

\*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 '26 YTD	16,161.1	135.9 <sup>9</sup>	3.4%	4.0%
Last 12 months	17,459.5	599.2	3.4%	4.0%
FY '25	18,154.0	639.9 <sup>8</sup>	3.5%	4.1%
FY '24	20,836.1	764.2 <sup>7</sup>	3.7%	4.8%
FY '23	19,938.9	556.3 <sup>6</sup>	2.8%	4.1%
FY '22	19,163.9	206.6 <sup>5</sup>	1.1%	1.2%
FY '21	12,662.4	125.6 <sup>4</sup>	1.0%	0.2%
Avg FY '21-'25	18,151.1	458.5	2.4%	2.9%

- (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 \$28.6M in net gains for FYTD 2021
- (4) Excludes \$14.5M in net gains for FYTD 2022
- (5) Excludes \$201K in net gains for FYTD 2023
- (6) Excludes \$3.6M in net loss for FYTD 2024
- (7) Excludes \$1.5M in net loss for FYTD 2025
- (8) Excludes \$2.5M in net loss for FYTD 2026

