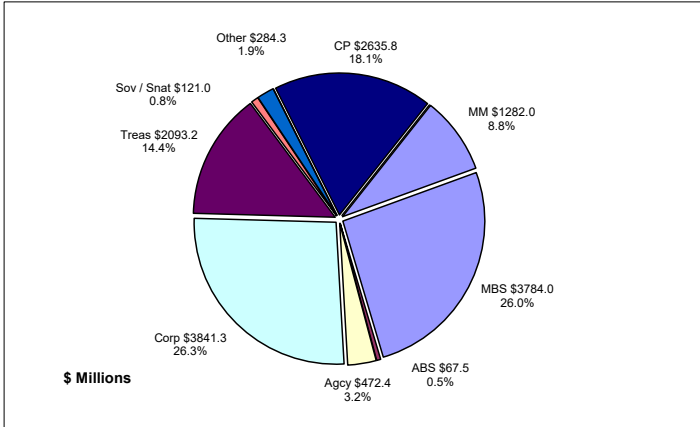


Colorado Treasury Pool

December 31, 2025



Portfolio Value

Market Value \$13,696.8 Million
 Book Value \$14,581.5 Million

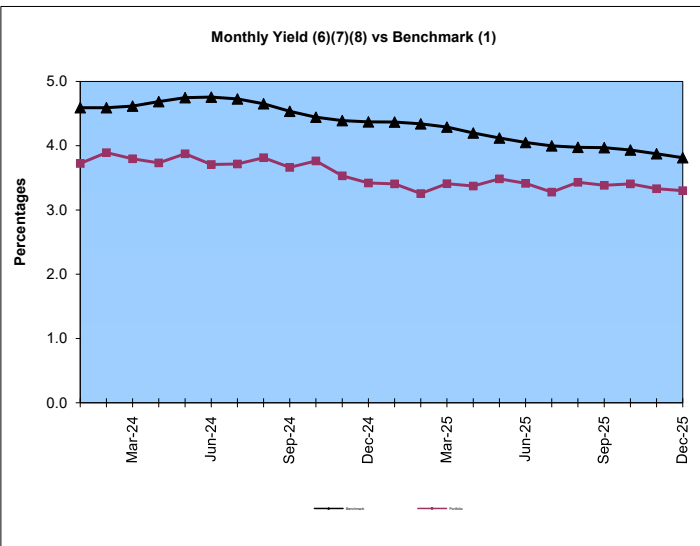
Yield and Average Maturity

Portfolio Book Yield 3.37%
 Portfolio Average Maturity 71 Months

Total Return Performance

	Three months	Calendar year to date	One year	Three Years	Five Year
Portfolio	1.07%	6.14%	6.14%	5.10%	1.61%
Benchmark*	1.06%	5.80%	5.80%	4.83%	1.47%
Excess	0.01%	0.35%	0.35%	0.26%	0.14%

*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	15,751.8	264.3 ⁸	3.4%	3.8%
Last 12 months	16,735.8	564.6	3.4%	3.8%
FY '25	18,154.0	639.9 ⁷	3.5%	4.1%
FY '24	20,836.1	764.2 ⁶	3.7%	4.8%
FY '23	19,938.9	556.3 ⁵	2.8%	4.1%
FY '22	19,163.9	206.6 ⁴	1.1%	1.2%
FY '21	12,662.4	125.6 ³	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 \$3.2M in net loss for FYTD 2026

