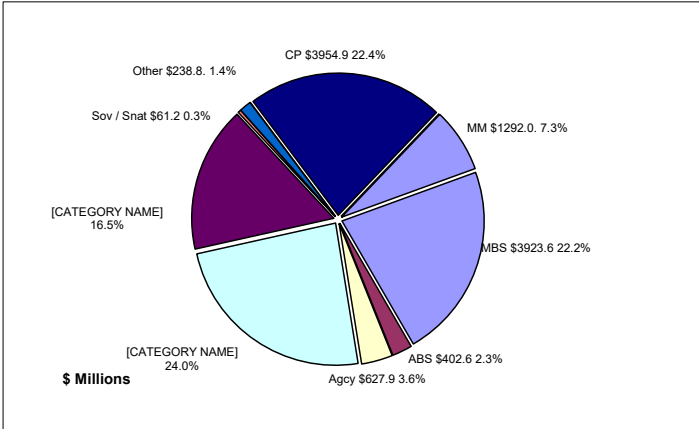


# Colorado Treasury Pool

## December 31, 2024



### Portfolio Value

Market Value \$16,406.0 Million  
 Book Value \$17,681.4 Million

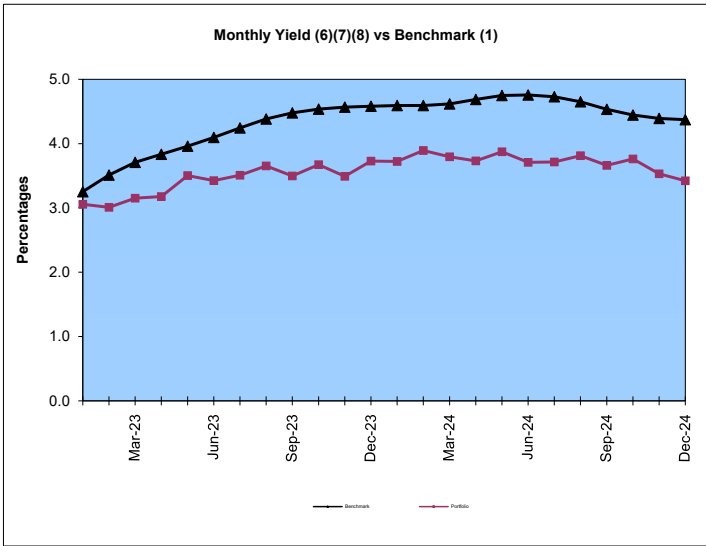
### Yield and Average Maturity

Portfolio Book Yield 3.65%  
 Portfolio Average Maturity 63 Months

### Total Return Performance

	Three months	Calendar year to date	One year	Three Years	Five Year
Portfolio	-1.07%	3.70%	3.70%	1.03%	1.25%
Benchmark*	-0.94%	3.31%	3.31%	0.81%	1.12%
Excess	-0.12%	0.39%	0.39%	0.22%	0.12%

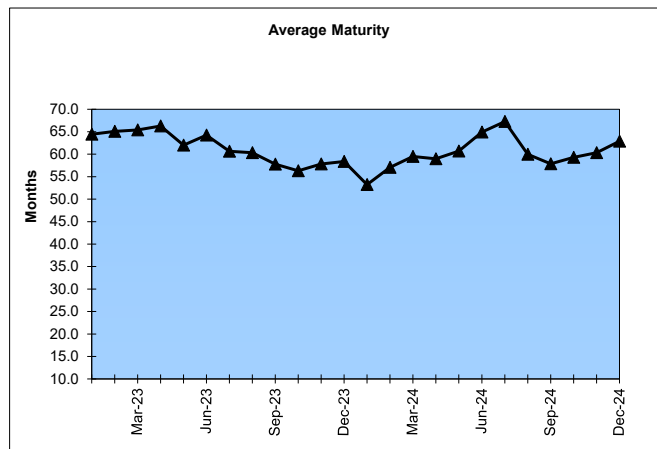
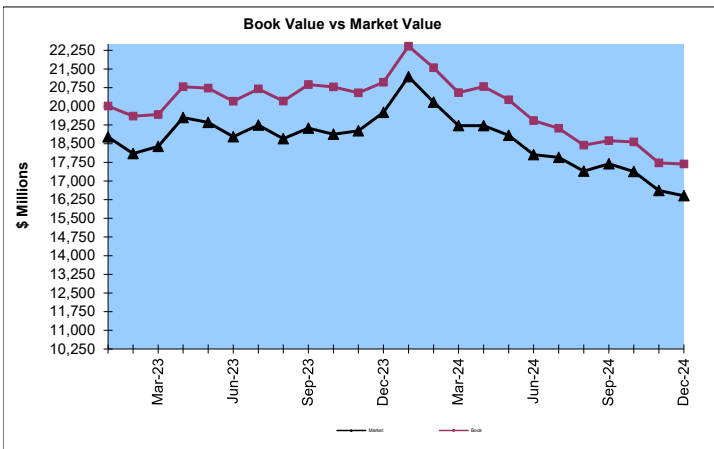
\*BarCap US Aggregate (50%) Plus BarCap US Treasury Bill – 1-3 months (50%)-Source: Custodial Bank-Princ



### Portfolio Realized Income and Yield Performance

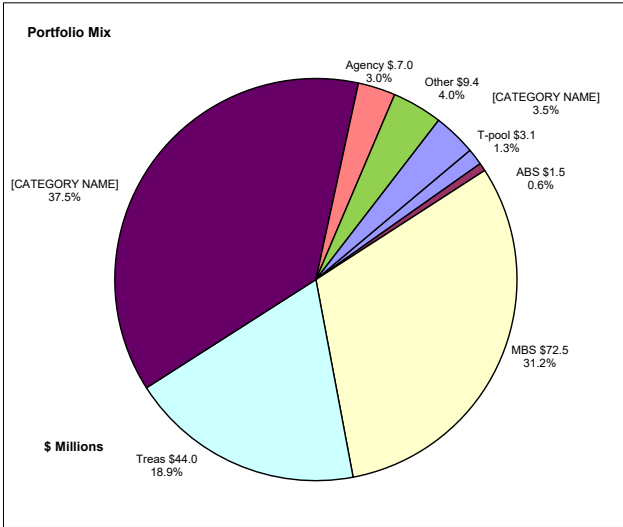
	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '25 YTD	18,588.2	339.6 <sup>8</sup>	3.7%	4.4%
Last 12 months	19,817.1	738.3	3.7%	4.4%
FY '24	20,836.1	764.2	3.7%	4.8%
FY '23	19,938.9	556.3 <sup>7</sup>	2.8%	4.1%
FY '22	19,163.9	206.6 <sup>6</sup>	1.1%	1.2%
FY '21	12,662.4	125.6 <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 \$1.6M in net gains for FYTD 2025



# Unclaimed Property Tourism Fund

## December 31, 2024



### Portfolio Value

Market Value \$207.9 Million  
 Book Value \$229.5 Million

### Yield and Average Maturity

Portfolio Book Yield 3.28%  
 Portfolio Average Maturity 8.7 Yrs

### Total Return Performance

	Three months	Calendar year to date	One year	Three Years	Five Year
Portfolio	-2.79%	1.98%	1.98%	-2.08%	-0.04%
Benchmark*	-3.06%	1.25%	1.25%	-2.41%	-0.33%
Excess	0.27%	0.73%	0.73%	0.33%	0.28%

\*BarCap US Aggregate-Source: Custodial Bank-Principal

### Portfolio Realized Income and Book Yield Performance

	\$ Millions		Book Yield	Performance Benchmarks (3)
	Average Portfolio	Realized Income		
FY '25 YTD	201.6	3.3 <sup>9</sup>	3.3%	4.2%
Last 12 months	198.4	6.3	3.2%	4.2%
FY '24	191.2	5.7 <sup>8</sup>	3.0%	4.3%
FY '23	177.5	4.7 <sup>7</sup>	2.6%	3.6%
FY '22	171.2	3.8 <sup>6</sup>	2.2%	1.9%
FY '21	171.4	4.2 <sup>5</sup>	2.5%	0.8%
FY '20	195.1	5.5 <sup>4</sup>	2.8%	1.3%
Avg FY '20-'24	181.3	4.8	2.6%	2.4%

- (1) Does not include State Treasury Pool cash balances in calculation.
- (2) 12 month moving average of the constant maturity yield on the 7 year Treasury note
- (3) 12 month moving average of the constant maturity yield on the 7 year Treasury note at end of period
- (4) Excludes \$2.7M in net gains for FYTD 2020
- (5) Excludes \$2.8M in net gains for FYTD 2021
- (6) Excludes \$134K in net gains for FYTD 2022
- (7) Excludes \$8K in net gains for FYTD 2023
- (8) Excludes \$21K in net loss for FYTD 2024
- (9) Excludes \$60K in net gains for FYTD 2025
- (10) Does not include State Treasury Pool cash balances in calculation

