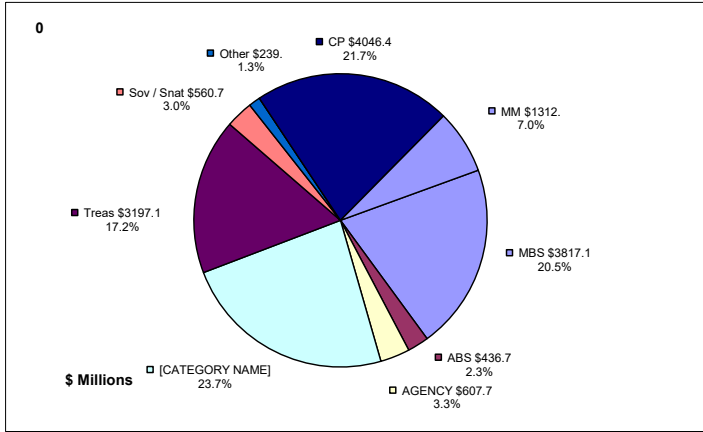


Colorado Treasury Pool

September 30, 2024



Portfolio Value

Market Value \$17,693.6 Million
 Book Value \$18,620.2 Million

Yield and Average Maturity

Portfolio Book Yield 3.73%
 Portfolio Average Maturity 58 Months

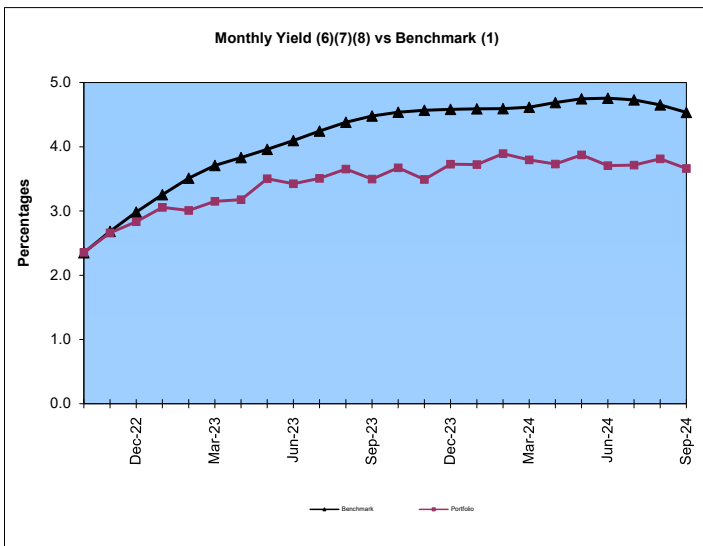
Total Return Performance (three months)

Portfolio 3.50%
 Benchmark* 3.27%

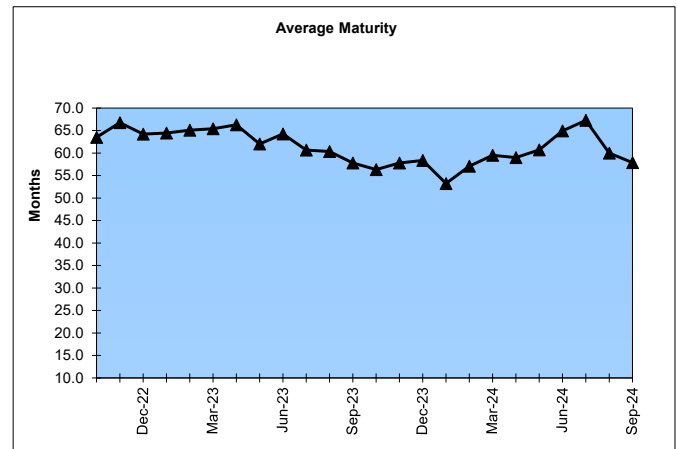
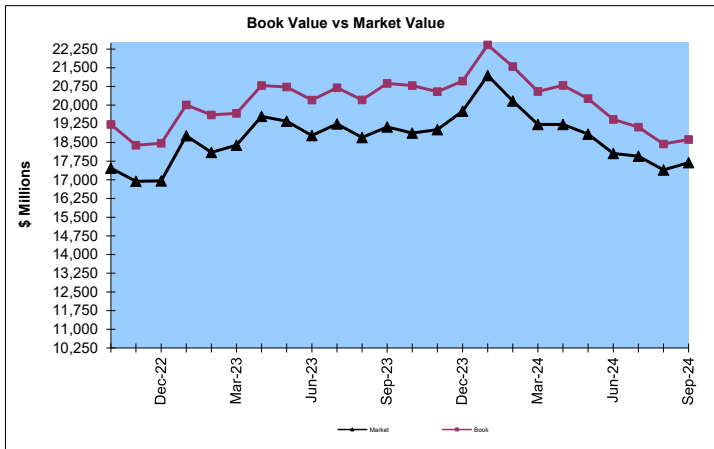
*BarCap US Aggregate (50%) Plus BarCap US Treasury Bill – 1-3 months (50%)-Source: Custodial Bank-Princip

Portfolio Realized Income and Yield Performance

	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (2)
FY '25 YTD	18,939.1	176.6 ⁸	3.7%	4.5%
Last 12 months	20,472.3	759.7	3.7%	4.5%
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%

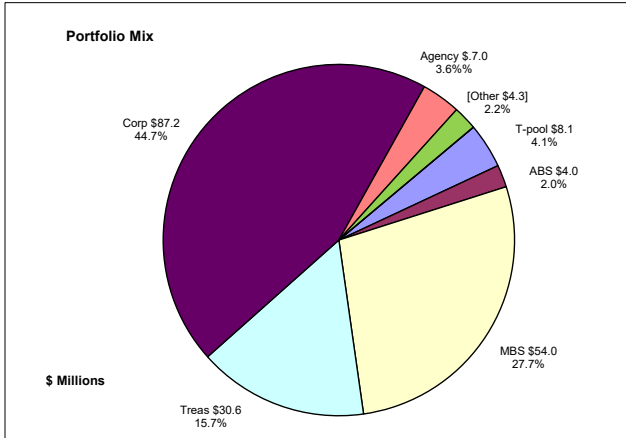


- (1) 12 month moving average of the constant maturity yield on the 1 year Treasury note through June 2019; 12 month moving average of the constant maturity yield on the 2 year Treasury note beginning July 2019
- (2) 12 month moving average of the constant maturity yield on the 1 year Treasury note at 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 \$389K in net gains for FYTD 2025



Unclaimed Property Tourism Fund

September 30, 2024



Portfolio Value

Market Value \$173.0 Million
 Book Value \$187.1 Million

Yield and Average Maturity

Portfolio Book Yield 3.23%
 Portfolio Average Maturity 8.2 Yrs

Total Return Performance (three months)

Portfolio 5.20%
 Benchmark* 5.20%

*BarCap US Aggregate-Source: Custodial Bank-Principal

Portfolio Realized Income and Book Yield Performance

	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '25 YTD	194.8	1.6 ⁹	3.2%	4.2%
Last 12 months	195.1	6.0	3.1%	4.2%
FY '24	191.2	5.7 ⁸	3.0%	4.3%
FY '23	177.5	4.7 ⁷	2.6%	3.6%
FY '22	171.2	3.8 ⁶	2.2%	1.9%
FY '21	171.4	4.2 ⁵	2.5%	0.8%
FY '20	195.1	5.5 ⁴	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 \$17K in net gains for FYTD 2025
- (10) Does not include State Treasury Pool cash balances in calculation

