

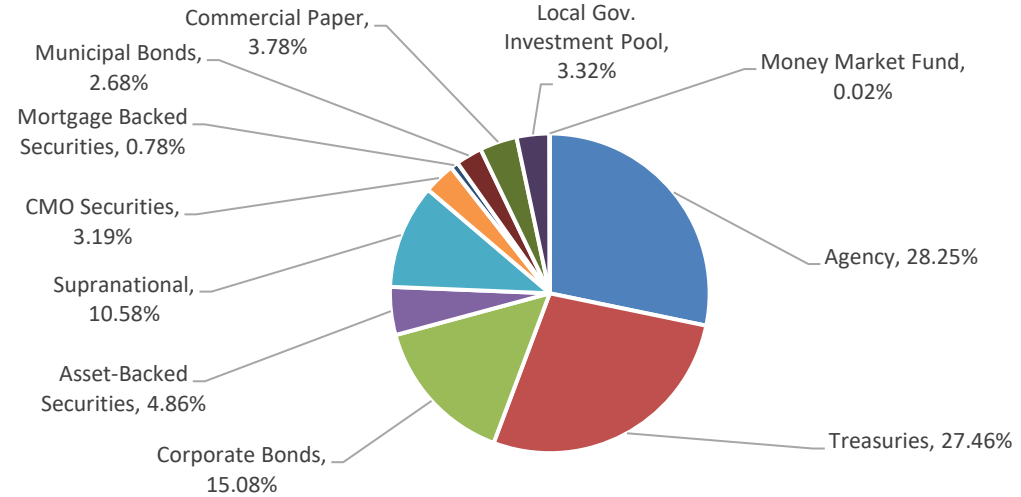


**City and County of Denver's Consolidated Portfolio Characteristics and Statistics
for the Quarter Ending 06/30/2021**

Asset Allocation							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AA+/Aaa	1,252,727,000	1,307,391,290	1,256,896,724	28.25%	2.72	0.46%
Treasuries	AAA/Aaa	1,240,500,000	1,270,846,157	1,240,031,267	27.46%	2.36	0.39%
Corporate Bonds	AA-/A1	667,682,667	698,032,479	672,325,192	15.08%	2.28	0.52%
Asset-Backed Securities	AAA/Aaa	222,543,474	224,801,472	222,621,430	4.86%	1.33	0.43%
Supranational	AAA/Aaa	470,571,000	489,553,941	469,002,853	10.58%	2.73	0.52%
CMO Securities	AAA/Aaa	139,227,538	147,660,175	140,872,859	3.19%	3.45	0.83%
Mortgage Backed Securities	AA+/Aaa	35,004,142	36,209,247	34,941,780	0.78%	1.55	0.67%
Municipal Bonds	AA+/Aa1	118,979,000	124,040,559	119,365,466	2.68%	2.07	0.46%
Commercial Paper	A-1+/P-1	175,000,000	174,930,819	174,930,819	3.78%	0.27	0.14%
Local Gov. Investment Pool	AAA/NR	144,401,634	153,403,917	153,403,917	3.32%	0.00	0.03%
Money Market Fund	AAA/Aaa	1,000,000	1,000,000	1,000,000	0.02%	0.00	0.03%
		4,467,636,455	4,627,870,056	4,485,392,307	100.00%	2.30	0.44%

Portfolio Characteristics	
Duration	2.30
Average Daily Balance	\$ 4,581,220,783
YTD Earnings	\$ 41,788,934
Current Rate of Return	1.86%

Top 5 Issuers	
Government of United States	27.46%
Federal Home Loan Bank	13.10%
Federal National Mortgage Association	9.66%
Intl Bank Recon and Development	6.23%
Federal Home Loan Mortgage Corp	4.60%



Performance - Current Return

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEPT	OCT	NOV	DEC
2021	2.09%	2.02%	2.21%	2.09%	1.81%	1.86%	n/a	n/a	n/a	n/a	n/a	n/a
2020	2.38%	2.26%	2.27%	2.55%	2.29%	2.11%	2.38%	2.28%	2.80%	2.43%	2.92%	2.65%
2019	2.38%	2.26%	2.42%	2.42%	2.47%	2.45%	2.43%	2.41%	2.36%	2.39%	2.37%	2.39%

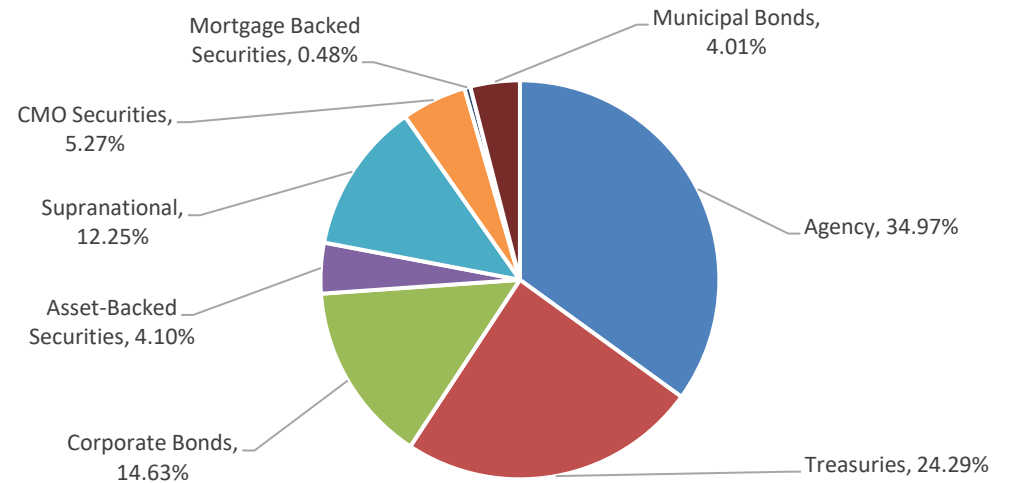


**City and County of Denver's Reserve Portfolio Characteristics and Statistics
for the Quarter Ending 06/30/2021**

Asset Allocation							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AA+/Aaa	174,605,000	183,828,295	174,991,340	34.97%	3.59	0.63%
Treasuries	AA+/Aaa	121,695,000	127,678,547	121,704,009	24.29%	5.12	0.90%
Corporate Bonds	AA-/A1	74,763,333	76,873,966	74,903,603	14.63%	2.79	0.61%
Asset-Backed Securities	AAA/Aaa	21,328,686	21,561,420	21,326,652	4.10%	1.17	0.30%
Supranational	AAA/Aaa	61,535,000	64,369,074	61,368,779	12.25%	2.92	0.56%
CMO Securities	AAA/Aaa	26,468,987	27,676,278	26,581,184	5.27%	1.86	0.57%
Mortgage Backed Securities	AA+/Aaa	2,383,687	2,538,921	2,429,315	0.48%	1.99	0.28%
Municipal Bonds	AA/Aa2	20,201,000	21,080,243	20,266,810	4.01%	2.11	0.66%
		502,980,693	525,606,744	503,571,692	100.00%	3.51	0.67%

Portfolio Characteristics	
Duration	3.51
Average Daily Balance	\$ 523,365,087
YTD Earnings	\$ 5,578,444
Current Rate of Return	2.50%

Top 5 Issuers	
Government of United States	24.29%
Federal Home Loan Bank	15.96%
Federal National Mortgage Association	12.57%
Intl Bank Recon and Development	7.47%
Federal Home Loan Mortgage Corp	6.87%



Performance - Current Return

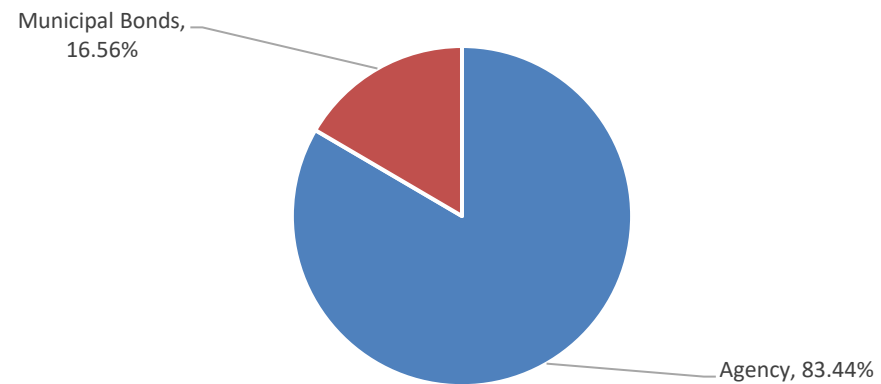
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEPT	OCT	NOV	DEC
2021	2.34%	2.26%	2.43%	2.23%	2.22%	2.50%	n/a	n/a	n/a	n/a	n/a	n/a
2020	2.75%	2.59%	2.61%	2.61%	2.55%	2.80%	2.57%	2.50%	2.47%	2.76%	2.40%	2.87%
2019	2.51%	2.55%	2.60%	2.50%	2.63%	2.53%	2.67%	2.70%	2.60%	2.67%	2.58%	2.81%



**City and County of Denver's Cableland Portfolio Characteristics and Statistics
for the Quarter Ending 06/30/2021**

Asset Allocation							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AA+/Aaa	3,035,000	3,375,674	3,149,677	83.44%	1.85	0.34%
Municipal Bonds	AAA/Aaa	625,000	670,046	625,929	16.56%	1.81	3.17%
		3,660,000	4,045,720	3,775,606	100.00%	1.85	0.81%

Portfolio Characteristics	
Duration	1.85
Average Daily Balance	\$ 4,052,333
YTD Earnings	\$ 64,994
Current Rate of Return	3.51%



Top 5 Issuers	
AID-Egypt	71.41%
State of Georgia Municipal Bond	16.56%
Federal Home Loan Bank	12.03%

Performance - Current Return

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEPT	OCT	NOV	DEC
2021	3.31%	3.84%	3.34%	3.53%	3.35%	3.51%	n/a	n/a	n/a	n/a	n/a	n/a
2020	3.26%	3.60%	3.28%	3.47%	3.29%	3.46%	3.29%	3.28%	3.48%	3.33%	3.46%	3.35%
2019	3.40%	3.92%	3.42%	3.61%	3.44%	3.59%	3.35%	3.23%	3.42%	3.28%	3.43%	3.26%



**City and County of Denver's FAA Portfolio Characteristics and Statistics
for the Quarter Ending 06/30/2021**

Asset Allocation							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Money Market Fund	AAA/Aaa	8,581,501	8,581,501	8,581,501	100%	0.01	0.01%
		8,581,501	8,581,501	8,581,501	100%	-	0.01%

Portfolio Characteristics	
Duration	0.01
Average Daily Balance	\$ 9,195,226
YTD Earnings	\$ 792,645
Current Rate of Return	0.02%



Top 5 Issuers	
Wells Fargo Advantage Govt #1751 MMKT	100.00%

Performance - Current Return

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEPT	OCT	NOV	DEC
2021	6.44%	7.08%	6.37%	894.50%	0.00%	0.02%	n/a	n/a	n/a	n/a	n/a	n/a
2020	6.46%	6.86%	6.39%	6.57%	6.42%	6.70%	6.45%	6.42%	6.59%	6.35%	6.64%	6.42%
2019	6.49%	7.13%	6.42%	6.59%	6.45%	6.72%	6.42%	6.44%	6.61%	6.37%	6.64%	6.50%

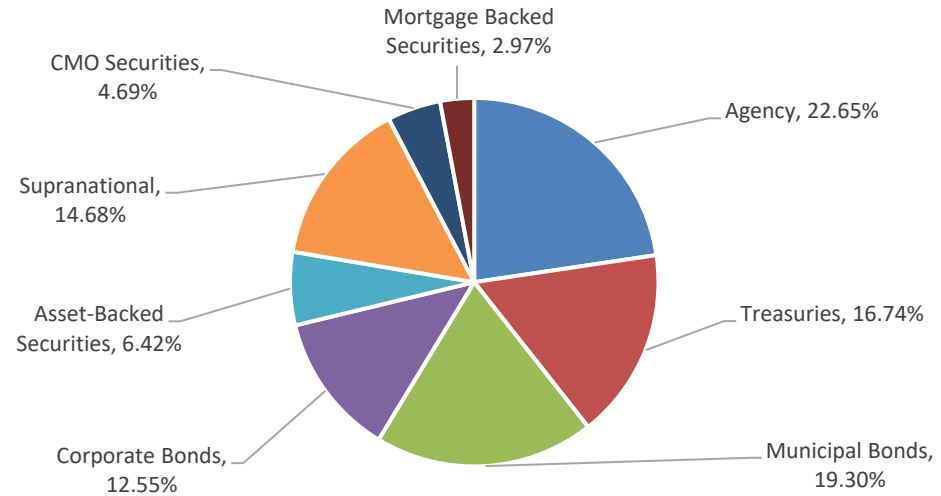


**City and County of Denver's Workers Compensation Portfolio Characteristics and Statistics
for the Quarter Ending 06/30/2021**

Asset Allocation							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AA+/Aaa	8,675,926	9,316,276	8,684,837	22.65%	3.62	0.68%
Treasuries	AA+/Aaa	6,500,000	6,884,500	6,506,332	16.74%	4.59	0.82%
Municipal Bonds	AA+/Aa1	7,110,000	7,941,596	7,107,901	19.30%	3.29	2.70%
Corporate Bonds	A/A2	5,000,000	5,162,721	5,073,215	12.55%	3.51	0.81%
Asset-Backed Securities	AAA/Aaa	2,609,756	2,641,811	2,604,862	6.42%	0.71	0.29%
Supranational	AAA/Aaa	5,500,000	6,040,975	5,724,568	14.68%	4.13	0.99%
CMO Securities	#NAME?	1,827,390	1,930,733	1,849,079	4.69%	2.73	0.76%
Mortgage Backed Securities	AA+/Aaa	1,136,037	1,223,009	1,183,459	2.97%	3.51	1.53%
		38,359,109	41,141,621	38,734,253	100.00%	3.55	1.16%

Portfolio Characteristics	
Duration	3.55
Average Daily Balance	\$ 41,636,080
YTD Earnings	\$ 502,051
Current Rate of Return	2.55%

Top 5 Issuers	
Government of United States	16.73%
Federal Home Loan Bank	15.79%
State of Georgia Municipal Bond	8.76%
Inter-American Dev Bank	7.28%
Federal National Mortgage Association	5.73%



Performance - Current Return

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEPT	OCT	NOV	DEC
2021	2.51%	2.76%	3.11%	2.41%	2.38%	2.55%	n/a	n/a	n/a	n/a	n/a	n/a
2020	2.63%	2.94%	2.73%	2.77%	2.17%	2.78%	2.69%	2.74%	2.78%	2.74%	2.83%	2.74%
2019	2.85%	2.97%	2.50%	3.18%	2.84%	2.92%	2.86%	2.96%	3.00%	2.90%	2.95%	2.81%



City and County of Denver's Aggregate Portfolio Characteristics and Statistics
for the Quarter Ending 06/30/2021

Asset Allocation- Consolidated							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AA+/Aaa	1,252,727,000	1,307,391,290	1,256,896,724	28.25%	2.72	0.46%
Treasuries	AAA/Aaa	1,240,500,000	1,270,846,157	1,240,031,267	27.46%	2.36	0.39%
Corporate Bonds	AA-/A1	667,682,667	698,032,479	672,325,192	15.08%	2.28	0.52%
Asset-Backed Securities	AAA/Aaa	222,543,474	224,801,472	222,621,430	4.86%	1.33	0.43%
Supranational	AAA/Aaa	470,571,000	489,553,941	469,002,853	10.58%	2.73	0.52%
CMO Securities	AAA/Aaa	139,227,538	147,660,175	140,872,859	3.19%	3.45	0.83%
Mortgage Backed Securities	AA+/Aaa	35,004,142	36,209,247	34,941,780	0.78%	1.55	0.67%
Municipal Bonds	AA+/Aa1	118,979,000	124,040,559	119,365,466	2.68%	2.07	0.46%
Commercial Paper	A-1+/P-1	175,000,000	174,930,819	174,930,819	3.78%	0.27	0.14%
Local Gov. Investment Pool	AAA/NR	144,401,634	153,403,917	153,403,917	3.32%	0.00	0.03%
Money Market Fund	AAA/Aaa	1,000,000	1,000,000	1,000,000	0.02%	0.00	0.03%
		4,467,636,455	4,627,870,056	4,485,392,307	100.00%	2.30	0.44%

Asset Allocation - Airport Reserve 1-10							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AA+/Aaa	174,605,000	183,828,295	174,991,340	34.97%	3.59	0.63%
Treasuries	AA+/Aaa	121,695,000	127,678,547	121,704,009	24.29%	5.12	0.90%
Corporate Bonds	AA-/A1	74,763,333	76,873,966	74,903,603	14.63%	2.79	0.61%
Asset-Backed Securities	AAA/Aaa	21,328,686	21,561,420	21,326,652	4.10%	1.17	0.30%
Supranational	AAA/Aaa	61,535,000	64,369,074	61,368,779	12.25%	2.92	0.56%
CMO Securities	AAA/Aaa	26,468,987	27,676,278	26,581,184	5.27%	1.86	0.57%
Mortgage Backed Securities	AA+/Aaa	2,383,687	2,538,921	2,429,315	0.48%	1.99	0.28%
Municipal Bonds	AA/Aa2	20,201,000	21,080,243	20,266,810	4.01%	2.11	0.66%
		502,980,693	525,606,744	503,571,692	100%	3.51	0.67%

Asset Allocation - Cableland							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AA+/Aaa	3,035,000	3,375,674	3,149,677	83.44%	1.85	0.34%
Municipal Bonds	AAA/Aaa	625,000	670,046	625,929	16.56%	1.81	3.17%
		3,660,000	4,045,720	3,775,606	100.00%	1.85	0.81%

Asset Allocation - FAA Escrow							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Money Market Fund	AAA/Aaa	8,581,501	8,581,501	8,581,501	100.00%	0.01	0.01%
		8,581,501	8,581,501	8,581,501	100.00%	0.01	0.01%

Asset Allocation - Workers Comp							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AA+/Aaa	8,675,926	9,316,276	8,684,837	22.65%	3.62	0.68%
Treasuries	AA+/Aaa	6,500,000	6,884,500	6,506,332	16.74%	4.59	0.82%
Municipal Bonds	AA+/Aa1	7,110,000	7,941,596	7,107,901	19.30%	3.29	2.70%
Corporate Bonds	A/A2	5,000,000	5,162,721	5,073,215	12.55%	3.51	0.81%
Asset-Backed Securities	AAA/Aaa	2,609,756	2,641,811	2,604,862	6.42%	0.71	0.29%
Supranational	AAA/Aaa	5,500,000	6,040,975	5,724,568	14.68%	4.13	0.99%
CMO Securities	#NAME?	1,827,391	1,930,733	1,849,079	4.69%	2.73	0.76%
Mortgage Backed Securities	AA+/Aaa	1,136,038	1,223,009	1,183,459	2.97%	3.51	1.53%
		38,359,109	41,141,621	38,734,253	100.00%	3.55	1.16%

Asset Allocation - DEN Cares Escrow							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Money Market Fund	AAA/Aaa	84,420,348	84,420,348	84,420,348	100.00%	0.01	0.01%
		84,420,348	84,420,348	84,420,348	100.00%	0.01	0.01%

TOTAL		\$ 5,105,638,106	\$ 5,291,665,990	\$ 5,124,475,707		2.67	0.46%
--------------	--	-------------------------	-------------------------	-------------------------	--	-------------	--------------