

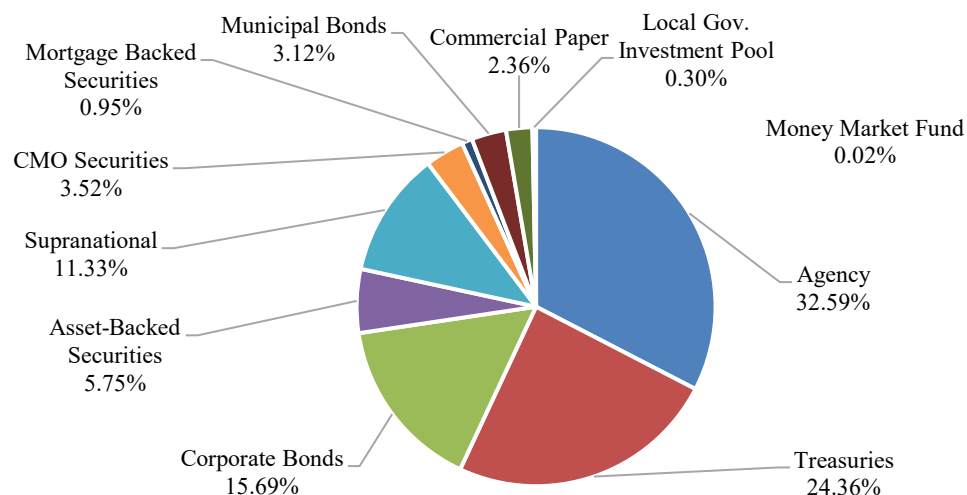


**City and County of Denver's Consolidated Portfolio Characteristics and Statistics
for the Quarter Ending 03/31/2021**

Asset Allocation							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AA+/Aaa	1,321,512,000	1,378,233,062	1,325,954,497	32.59%	2.81	0.45%
Treasuries	AA+/Aaa	999,350,000	1,030,316,868	998,890,446	24.36%	2.51	0.42%
Corporate Bonds	AA-/A1	632,342,667	663,439,016	637,301,791	15.69%	2.33	0.54%
Asset-Backed Securities	AAA/Aaa	239,933,634	243,062,825	240,015,225	5.75%	1.04	0.40%
Supranational	AAA/Aaa	460,811,000	479,381,826	459,074,668	11.33%	2.91	0.55%
CMO Securities	AAA/Aaa	140,675,050	148,942,926	142,311,821	3.52%	3.32	0.87%
Mortgage Backed Securities	AA+/Aaa	38,620,313	39,959,972	38,563,321	0.95%	1.73	0.88%
Municipal Bonds	AA/Aa1	125,979,000	132,020,139	126,379,353	3.12%	2.17	0.58%
Commercial Paper	A-1+/P-1	100,000,000	99,960,583	99,960,583	2.36%	0.31	0.12%
Local Gov. Investment Pool	AAA/NR	12,745,800	12,745,800	12,745,801	0.30%	0.00	0.06%
Money Market Fund	AAA/Aaa	1,000,000	1,000,000	1,000,000	0.02%	0.00	0.04%
		4,072,969,464	4,229,063,017	4,082,197,506	100.00%	2.49	0.48%

Portfolio Characteristics	
Duration	2.49
Average Daily Balance	\$ 4,344,473,482
YTD Earnings	\$ 10,126,349
Current Rate of Return	2.21%

Top 5 Issuers	
Government of United States	24.36%
Federal Home Loan Bank	14.73%
Federal National Mortgage Association	11.78%
Intl Bank Recon and Development	6.67%
Federal Home Loan Mortgage Corp	5.05%



Performance - Current Return

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEPT	OCT	NOV	DEC
2021	2.09%	2.02%	2.21%	n/a	n/a	n/a	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%

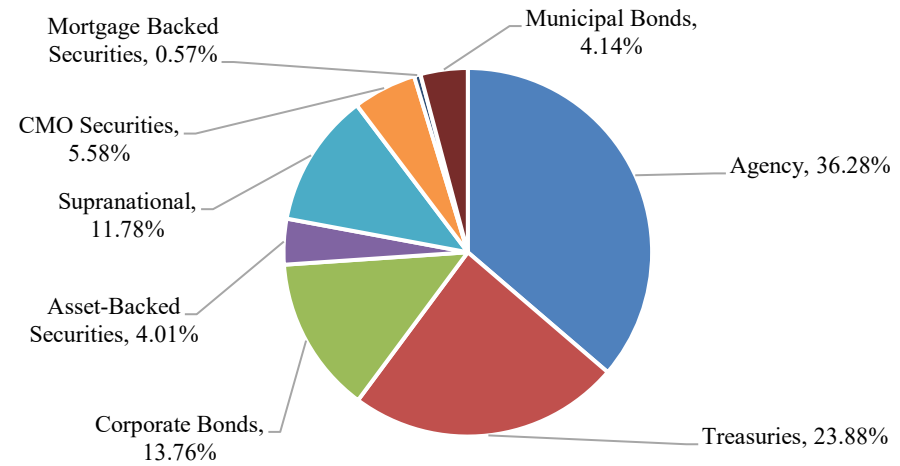


**City and County of Denver's Reserve Portfolio Characteristics and Statistics
for the Quarter Ending 03/31/2021**

Asset Allocation							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AA+/Aaa	177,000,000	185,955,171	177,390,295	36.28%	3.79	0.68%
Treasuries	AA+/Aaa	117,195,000	122,404,715	116,897,210	23.88%	4.55	0.85%
Corporate Bonds	AA-/A1	68,623,333	70,531,204	68,774,011	13.76%	2.42	0.59%
Asset-Backed Securities	AAA/Aaa	20,207,202	20,528,050	20,205,231	4.01%	1.05	0.35%
Supranational	AAA/Aaa	57,535,000	60,391,802	57,369,840	11.78%	3.00	0.58%
CMO Securities	AAA/Aaa	27,233,995	28,603,658	27,360,834	5.58%	2.05	0.59%
Mortgage Backed Securities	AA+/Aaa	2,724,973	2,897,297	2,779,720	0.57%	2.10	0.53%
Municipal Bonds	AA/Aa2	20,201,000	21,244,416	20,266,963	4.14%	2.52	0.66%
		490,720,503	512,556,313	491,044,104	100.00%	3.42	0.68%

Portfolio Characteristics	
Duration	3.42
Average Daily Balance	\$ 513,006,681
YTD Earnings	\$ 2,840,456
Current Rate of Return	2.43%

Top 5 Issuers	
Government of United States	23.88%
Federal Home Loan Bank	16.37%
Federal National Mortgage Association	13.52%
Intl Bank Recon and Development	7.07%
Federal Home Loan Mortgage Corp	6.90%



Performance - Current Return

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEPT	OCT	NOV	DEC
2021	2.34%	2.26%	2.43%	n/a	n/a	n/a	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%

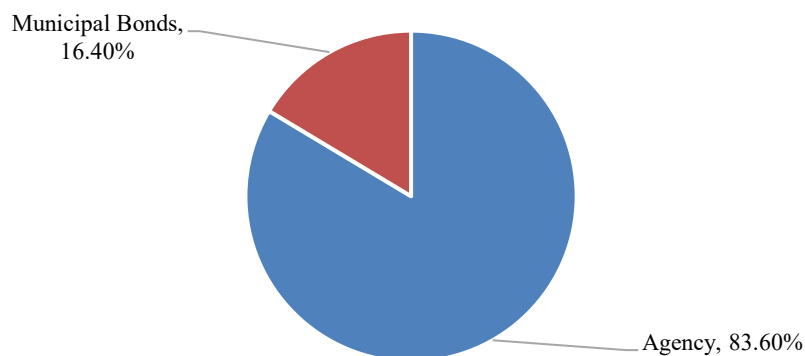


**City and County of Denver's Cableland Portfolio Characteristics and Statistics
for the Quarter Ending 03/31/2021**

Asset Allocation							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AA+/Aaa	3,035,000	3,386,682	3,164,771	83.60%	2.09	0.31%
Municipal Bonds	AAA/Aaa	625,000	664,215	625,964	16.40%	5.92	3.18%
		3,660,000	4,050,897	3,790,735	100.00%	2.72	0.78%

Portfolio Characteristics	
Duration	2.72
Average Daily Balance	\$ 4,088,463
YTD Earnings	\$ 32,580
Current Rate of Return	3.34%

Top 5 Issuers	
AID-Egypt	71.30%
State of Georgia Municipal Bond	16.40%
Federal Home Loan Bank	12.30%



Performance - Current Return

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEPT	OCT	NOV	DEC
2021	3.31%	3.84%	3.34%	n/a	n/a	n/a	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%

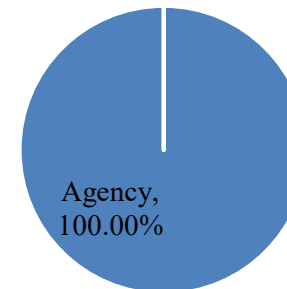


**City and County of Denver's FAA Portfolio Characteristics and Statistics
for the Quarter Ending 03/31/2021**

Asset Allocation							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AA+/Aaa	41,060,000	49,912,858	40,475,250	100.00%	3.33	0.53%
		41,060,000	49,912,858	40,475,250	100.00%	3.33	0.53%

Portfolio Characteristics	
Duration	3.33
Average Daily Balance	\$ 49,939,803
YTD Earnings	\$ 647,811
Current Rate of Return	6.37%

Top 5 Issuers	
Federal National Mortgage Association	99.79%
Tennessee Valley Authority	0.21%



Performance - Current Return

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEPT	OCT	NOV	DEC
2021	6.44%	7.08%	6.37%	n/a	n/a	n/a	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%

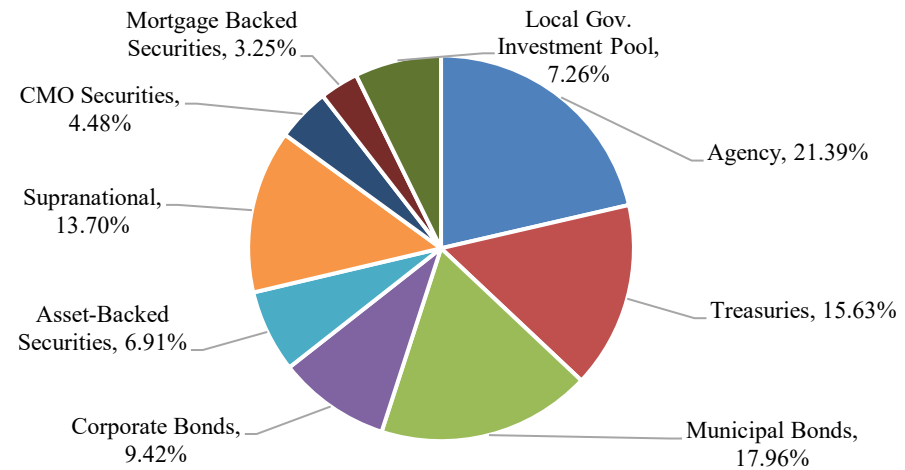


**City and County of Denver's Workers Compensation Portfolio Characteristics and Statistics
for the Quarter Ending 03/31/2021**

Asset Allocation							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AA+/Aaa	8,705,688	9,366,721	8,713,915	21.39%	3.82	0.68%
Treasuries	AA+/Aaa	6,500,000	6,844,217	6,505,307	15.63%	4.81	0.93%
Municipal Bonds	AA+/Aa1	7,110,000	7,861,849	7,108,116	17.96%	6.31	2.81%
Corporate Bonds	A-/A2	4,000,000	4,124,281	4,078,813	9.42%	3.46	1.01%
Asset-Backed Securities	AAA/Aaa	2,981,989	3,026,192	2,973,083	6.91%	0.87	0.31%
Supranational	AAA/Aaa	5,500,000	5,997,426	5,731,649	13.70%	4.33	1.11%
CMO Securities	Aaa/NR	1,855,755	1,960,945	1,879,019	4.48%	3.03	0.99%
Mortgage Backed Securities	AA+/Aaa	1,313,827	1,422,824	1,369,598	3.25%	3.66	1.45%
Local Gov. Investment Pool	AAA/NR	3,176,426	3,176,426	3,176,426	7.26%	0.00	0.07%
		41,143,685	43,780,881	41,535,926	100.00%	3.93	1.16%

Portfolio Characteristics	
Duration	3.93
Average Daily Balance	\$ 43,656,913
YTD Earnings	\$ 254,215
Current Rate of Return	3.11%

Top 5 Issuers	
Government of United States	15.63%
Federal Home Loan Bank	14.81%
State of Georgia Municipal Bond	8.16%
ColoTrust	7.26%
Inter-American Dev Bank	6.80%



Performance - Current Return

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEPT	OCT	NOV	DEC
2021	2.51%	2.76%	3.11%	n/a	n/a	n/a	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 Denver CARES Act Escrow Fund
for the Quarter Ending 3/31/2021**

Asset Allocation							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Money Market Fund	AAA/Aaa	139,079,212	139,079,212	139,079,212	100.00%	0.00	0.01%
		139,079,212	139,079,212	139,079,212	100.00%	-	0.01%

Portfolio Characteristics	
Duration	0.00
Average Daily Balance	\$ 139,079,212
YTD Earnings	\$ 2,060.44
Current Rate of Return	0.00%

Top 5 Issuers	
First American Govt Oblig Fund	100.00%



Performance - Current Return

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEPT	OCT	NOV	DEC
2021	0.01%	0.01%	0.01%	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
2020	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0.01%	0.01%	0.01%	0.01%



City and County of Denver's Aggregate Portfolio Characteristics and Statistics
for the Quarter Ending 03/31/2021

Asset Allocation							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AA+/Aaa	1,321,512,000	1,378,233,062	1,325,954,497	32.59%	2.81	0.45%
Treasuries	AA+/Aaa	999,350,000	1,030,316,868	998,890,446	24.36%	2.51	0.42%
Corporate Bonds	AA-/A1	632,342,667	663,439,016	637,301,791	15.69%	2.33	0.54%
Asset-Backed Securities	AAA/Aaa	239,933,634	243,062,825	240,015,225	5.75%	1.04	0.40%
Supranational	AAA/Aaa	460,811,000	479,381,826	459,074,668	11.34%	2.91	0.55%
CMO Securities	AAA/Aaa	140,675,050	148,942,926	142,311,821	3.52%	3.32	0.87%
Mortgage Backed Securities	AA+/Aaa	38,620,313	39,959,972	38,563,321	0.95%	1.73	0.88%
Municipal Bonds	AA/Aa1	125,979,000	132,020,139	126,379,353	3.12%	2.17	0.58%
Commercial Paper	A-1+/P-1	100,000,000	99,960,583	99,960,583	2.36%	0.31	0.12%
Local Gov. Investment Pool	AAA/NR	12,745,800	12,745,800	12,745,801	0.30%	0.00	0.06%
Money Market Fund	AAA/Aaa	1,000,000	1,000,000	1,000,000	0.02%	0.00	0.04%
		4,072,969,464	4,229,063,017	4,082,197,506	100.00%	2.49	0.48%
Asset Allocation - Airport Reserve 1-10							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AA+/Aaa	177,000,000	185,955,171	177,390,295	36.28%	3.79	0.68%
Treasuries	AA+/Aaa	117,195,000	122,404,715	116,897,210	23.88%	4.55	0.85%
Corporate Bonds	AA-/A1	68,623,333	70,531,204	68,774,011	13.76%	2.42	0.59%
Asset-Backed Securities	AAA/Aaa	20,207,202	20,528,050	20,205,231	4.01%	1.05	0.35%
Supranational	AAA/Aaa	57,535,000	60,391,802	57,369,840	11.78%	3.00	0.58%
CMO Securities	AAA/Aaa	27,233,995	28,603,658	27,360,834	5.58%	2.05	0.59%
Mortgage Backed Securities	AA+/Aaa	2,724,973	2,897,297	2,779,720	0.57%	2.10	0.53%
Municipal Bonds	AA/Aa2	20,201,000	21,244,416	20,266,963	4.14%	2.52	0.66%
		490,720,503	512,556,313	491,044,104	100.00%	3.42	0.68%
Asset Allocation - Cableland							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AA+/Aaa	3,035,000	3,386,682	3,164,771	83.60%	2.09	0.31%
Municipal Bonds	AAA/Aaa	625,000	664,215	625,964	16.40%	5.92	3.18%
		3,660,000	4,050,897	3,790,735	100.00%	2.72	0.78%
Asset Allocation - FAA Escrow							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AA+/Aaa	41,060,000	49,912,858	40,475,250	100.00%	3.33	0.53%
		41,060,000	49,912,858	40,475,250	100.00%	3.33	0.53%
Asset Allocation - Workers Comp							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AA+/Aaa	8,705,688	9,366,721	8,713,915	21.39%	3.82	0.68%
Treasuries	AA+/Aaa	6,500,000	6,844,217	6,505,307	15.63%	4.81	0.93%
Municipal Bonds	AA+/Aa1	7,110,000	7,861,849	7,108,116	17.96%	6.31	2.81%
Corporate Bonds	A-/A2	4,000,000	4,124,281	4,078,813	9.42%	3.46	1.01%
Asset-Backed Securities	AAA/Aaa	2,981,989	3,026,192	2,973,083	6.91%	0.87	0.31%
Supranational	AAA/Aaa	5,500,000	5,997,426	5,731,649	13.70%	4.33	1.11%
CMO Securities	Aaa/NR	1,855,755	1,960,945	1,879,019	4.48%	3.03	0.99%
Mortgage Backed Securities	AA+/Aaa	1,313,827	1,422,824	1,369,598	3.25%	3.66	1.45%
Local Gov. Investment Pool	AAA/NR	3,176,426	3,176,426	3,176,426	7.26%	0.00	0.07%
		41,143,685	43,780,881	41,535,926	100.00%	3.93	1.16%
Asset Allocation - DEN CARES Escrow Fund							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Money Market Fund	AAA/Aaa	139,079,212	139,079,212	139,079,212	100.00%	0.00	0.01%
		139,079,212	139,079,212	139,079,212	100.00%	-	0.01%
TOTAL		\$ 4,788,632,864	\$ 4,978,443,178	\$ 4,798,122,733		2.66	0.50%