



**City and County of Denver's Total Portfolio Characteristics and Statistics
for the Quarter Ending 12/31/2025**

| Asset Allocation - Consolidated | | | | | | | |
|--|---------------|----------------------|----------------------|----------------------|-----------------------|-----------------|--------------------------|
| Investments | Rating | Par Value | Market Value* | Book Value | % of Portfolio | Duration | Weighted Avg. YTM |
| Agency | AAA/Aa1 | 1,480,056,000 | 1,497,327,344 | 1,479,335,614 | 28.2% | 2.71 | 3.66% |
| Treasuries | AAA/Aa1 | 1,393,840,000 | 1,374,833,975 | 1,387,332,106 | 25.9% | 2.32 | 3.61% |
| Corporate Bonds | AA-/A1 | 968,908,079 | 985,718,019 | 965,580,333 | 18.6% | 2.55 | 3.92% |
| Asset-Backed Securities | AAA/Aaa | 430,328,392 | 435,923,143 | 430,289,692 | 8.2% | 1.25 | 4.10% |
| Supranational | AAA/Aaa | 497,760,000 | 504,570,711 | 496,351,964 | 9.5% | 2.73 | 3.80% |
| CMO Securities | AAA/Aa1 | 163,648,175 | 162,135,555 | 162,477,131 | 3.2% | 3.06 | 3.99% |
| Mortgage Backed Securities | AAA/Aa1 | 38,743,494 | 38,028,544 | 37,932,475 | 0.7% | 2.86 | 4.17% |
| Municipal Bonds | AA+/Aa1 | 155,125,000 | 155,386,971 | 153,589,353 | 2.9% | 2.40 | 3.73% |
| Local Gov. Investment Pool | AAA/NR | 143,859,066 | 143,859,066 | 143,859,066 | 2.7% | 0.01 | 3.87% |
| Money Market Fund | AAA/Aaa | 5,000,000 | 5,000,000 | 5,000,000 | 0.1% | 0.01 | 3.71% |
| | | 5,277,268,206 | 5,302,783,328 | 5,261,747,734 | 100.0% | 2.39 | 3.77% |

| Asset Allocation - Airport Reserve | | | | | | | |
|---|---------------|--------------------|----------------------|--------------------|-----------------------|-----------------|--------------------------|
| Investments | Rating | Par Value | Market Value* | Book Value | % of Portfolio | Duration | Weighted Avg. YTM |
| Agency | AAA/Aa1 | 157,260,000 | 156,420,653 | 156,878,009 | 29.9% | 3.54 | 3.77% |
| Treasuries | AAA/Aa1 | 135,505,000 | 131,617,997 | 134,396,130 | 25.2% | 4.27 | 3.74% |
| Corporate Bonds | AA-/A1 | 97,600,000 | 98,460,171 | 97,229,523 | 18.8% | 3.43 | 4.04% |
| Asset-Backed Securities | AAA/Aaa | 37,069,683 | 37,579,123 | 37,066,754 | 7.2% | 1.03 | 4.13% |
| Supranational | AAA/Aaa | 51,945,000 | 52,569,814 | 51,883,404 | 10.0% | 2.91 | 3.89% |
| CMO Securities | AAA/Aa1 | 19,890,355 | 19,799,721 | 19,539,715 | 3.8% | 3.71 | 4.01% |
| Mortgage Backed Securities | AAA/Aa1 | 18,949 | 18,938 | 18,963 | 0.1% | 0.26 | 3.99% |
| Municipal Bonds | AAA/Aaa | 26,015,000 | 26,265,550 | 25,866,229 | 5.0% | 3.71 | 3.97% |
| | | 525,303,987 | 522,731,967 | 522,878,727 | 100.0% | 3.47 | 3.87% |

| Asset Allocation - Cableland | | | | | | | |
|-------------------------------------|---------------|------------------|----------------------|-------------------|-----------------------|-----------------|--------------------------|
| Investments | Rating | Par Value | Market Value* | Book Value | % of Portfolio | Duration | Weighted Avg. YTM |
| Agency | AAA/Aa1 | 610,000 | 619,347 | 609,173 | 19.1% | 2.97 | 3.61% |
| Treasuries | AAA/Aa1 | 966,000 | 966,152 | 939,145 | 29.8% | 6.82 | 4.05% |
| Corporate Bonds | AA/Aa3 | 370,000 | 379,510 | 369,866 | 11.7% | 4.74 | 4.16% |
| Asset-Backed Securities | NR/Aaa | 142,709 | 143,592 | 142,699 | 4.4% | 0.41 | 4.62% |
| Supranational | AAA/Aaa | 220,000 | 227,119 | 219,619 | 7.0% | 1.91 | 4.36% |
| Municipal Bonds | AAA/Aa1 | 885,000 | 907,824 | 885,795 | 28.0% | 1.41 | 4.06% |
| | | 3,193,709 | 3,243,544 | 3,166,297 | 100.0% | 3.70 | 4.03% |

| Asset Allocation - Worker's Comp | | | | | | | |
|---|---------------|-------------------|----------------------|-------------------|-----------------------|-----------------|--------------------------|
| Investments | Rating | Par Value | Market Value* | Book Value | % of Portfolio | Duration | Weighted Avg. YTM |
| Agency | AAA/Aa1 | 7,000,000 | 7,119,584 | 6,998,998 | 29.4% | 3.51 | 3.74% |
| Treasuries | AAA/Aa1 | 4,500,000 | 4,517,095 | 4,440,680 | 18.6% | 5.25 | 3.89% |
| Municipal Bonds | AA-/Aa3 | 3,035,000 | 3,171,084 | 3,036,344 | 13.1% | 4.04 | 4.72% |
| Corporate Bonds | AA+/Aa2 | 2,610,000 | 2,649,635 | 2,577,360 | 10.9% | 5.76 | 4.26% |
| Asset-Backed Securities | AAA/NR | 2,797,353 | 2,814,238 | 2,796,995 | 11.6% | 0.72 | 3.95% |
| Supranational | AAA/Aaa | 3,500,000 | 3,681,638 | 3,541,404 | 15.2% | 1.46 | 4.18% |
| Mortgage Backed Securities | AAA/Aa1 | 305,029 | 296,473 | 317,265 | 1.2% | 5.49 | 4.58% |
| | | 23,747,382 | 24,249,747 | 23,709,046 | 100.0% | 3.54 | 4.05% |

| | | | | | | | |
|--------------|--|----------------------|----------------------|----------------------|--|-------------|--------------|
| TOTAL | | 5,829,513,284 | 5,853,008,586 | 5,811,501,804 | | 2.49 | 3.78% |
|--------------|--|----------------------|----------------------|----------------------|--|-------------|--------------|