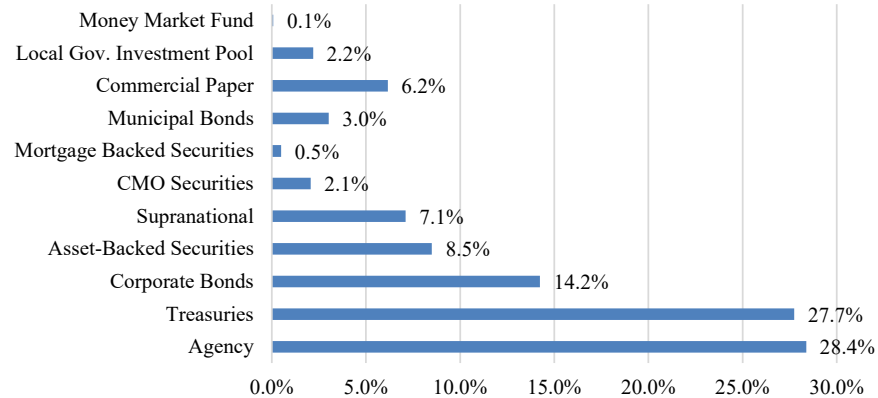




**City and County of Denver's Consolidated Portfolio Characteristics and Statistics
for the Quarter Ending 06/30/2024**

Asset Allocation							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AAA/Aaa	1,891,276,000	1,855,882,785	1,889,731,671	28.4%	2.60	4.83%
Treasuries	AAA/Aaa	1,890,420,000	1,814,336,208	1,877,287,703	27.7%	2.49	4.74%
Corporate Bonds	AA-/A1	948,111,012	931,148,860	944,281,278	14.2%	2.65	5.04%
Asset-Backed Securities	AAA/Aaa	559,820,508	555,940,908	559,751,628	8.5%	1.76	5.10%
Supranational	AAA/Aaa	475,020,000	464,907,752	473,233,951	7.1%	2.78	4.80%
CMO Securities	AAA/Aaa	141,685,847	135,269,383	141,260,542	2.1%	3.55	4.94%
Mortgage Backed Securities	AAA/Aaa	33,935,116	32,478,332	33,357,639	0.5%	2.91	4.95%
Municipal Bonds	AAA/Aa1	204,199,000	197,596,731	201,769,006	3.0%	2.75	4.93%
Commercial Paper	A-1+/P-1	410,000,000	402,664,642	403,044,990	6.2%	0.34	5.38%
Local Gov. Investment Pool	AAA/NR	143,467,396	143,467,395	143,467,396	2.2%	0.01	5.39%
Money Market Fund	AAA/Aaa	5,000,000	5,000,000	5,000,000	0.1%	0.01	5.24%
		6,702,934,879	6,538,692,996	6,672,185,804	100.0%	2.34	4.78%

Portfolio Characteristics	
Duration	2.34
Average Daily Balance	\$ 6,470,171,916
YTD Earnings	\$ 106,235,399
Current Rate of Return	3.50%



Top 5 Issuers	
Government of United States	27.75%
Federal Farm Credit Bank	12.67%
Federal Home Loan Bank	11.22%
Intl Bank Recon and Development	3.46%
Federal National Mortgage Association	2.89%

Performance - Current Return

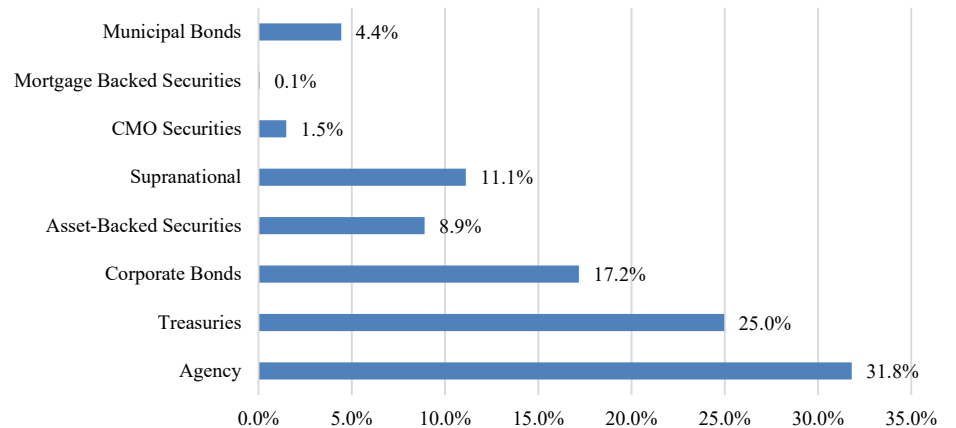
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEPT	OCT	NOV	DEC
2024	3.12%	3.25%	3.18%	3.56%	3.54%	3.50%	n/a	n/a	n/a	n/a	n/a	n/a
2023	3.06%	2.94%	3.31%	3.21%	3.44%	3.35%	3.36%	3.29%	3.35%	3.41%	3.18%	3.13%
2022	1.54%	1.48%	1.51%	1.34%	1.80%	1.84%	2.01%	1.60%	1.60%	2.39%	2.67%	2.90%



**City and County of Denver's Reserve Portfolio Characteristics and Statistics
for the Quarter Ending 06/30/2024**

Asset Allocation							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AAA/Aaa	189,421,000	181,260,117	188,698,057	31.8%	3.32	4.82%
Treasuries	AAA/Aaa	154,125,000	142,229,818	152,025,473	25.0%	4.49	4.48%
Corporate Bonds	AA/Aa3	101,588,125	97,858,511	100,870,911	17.2%	2.81	5.04%
Asset-Backed Securities	AAA/Aaa	51,245,711	51,015,875	51,237,639	8.9%	1.71	4.99%
Supranational	AAA/Aaa	65,300,000	63,350,439	64,789,427	11.1%	3.66	4.64%
CMO Securities	AAA/Aaa	8,935,916	8,449,236	8,693,423	1.5%	3.10	5.02%
Mortgage Backed Securities	AAA/Aaa	341,320	336,210	343,616	0.1%	0.75	5.63%
Municipal Bonds	AA+/Aa1	26,071,027	25,249,745	25,886,193	4.4%	4.48	4.88%
		597,028,099	569,749,951	592,544,739	100.0%	3.46	4.77%

Portfolio Characteristics	
Duration	3.46
Average Daily Balance	\$ 566,627,558
YTD Earnings	\$ 8,463,090
Current Rate of Return	3.08%



Top 5 Issuers	
Government of United States	24.96%
Federal Farm Credit Bank	14.17%
Federal Home Loan Bank	10.00%
Intl Bank Recon and Development	8.19%
Federal National Mortgage Association	5.05%

Performance - Current Return

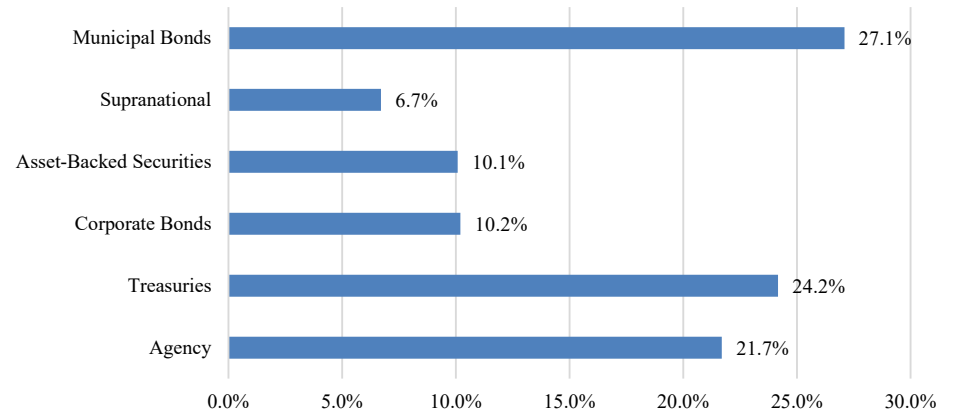
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEPT	OCT	NOV	DEC
2024	3.01%	2.93%	2.92%	3.05%	3.00%	3.08%	n/a	n/a	n/a	n/a	n/a	n/a
2023	2.61%	2.54%	2.57%	2.63%	2.66%	2.67%	2.38%	2.74%	2.74%	2.80%	2.93%	2.98%
2022	1.96%	1.90%	1.96%	1.80%	2.01%	1.97%	1.93%	2.00%	2.17%	2.31%	2.36%	1.89%



**City and County of Denver's Cableland Portfolio Characteristics and Statistics
for the Quarter Ending 06/30/2024**

Asset Allocation							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AAA/Aaa	720,000	711,453	718,691	21.7%	3.65	4.70%
Treasuries	AAA/Aaa	800,000	790,280	776,888	24.2%	5.32	4.57%
Corporate Bonds	A+/A1	335,000	333,379	334,908	10.2%	3.50	5.17%
Asset-Backed Securities	AAA/Aaa	330,000	329,548	329,973	10.1%	1.81	5.38%
Supranational	AAA/Aaa	220,000	219,087	219,525	6.7%	5.84	4.82%
Municipal Bonds	AAA/Aa1	885,000	885,637	885,984	27.1%	3.93	4.75%
		3,290,000	3,269,384	3,265,969	100.0%	4.07	4.80%

Portfolio Characteristics	
Duration	4.07
Average Daily Balance	\$ 3,261,377
YTD Earnings	\$ 73,664
Current Rate of Return	4.65%



Top 5 Issuers	
State of Georgia Municipal Bond	18.98%
Federal Home Loan Bank	18.69%
AID-Israel	14.75%
Government of United States	7.63%
Government of United States	6.76%

Performance - Current Return

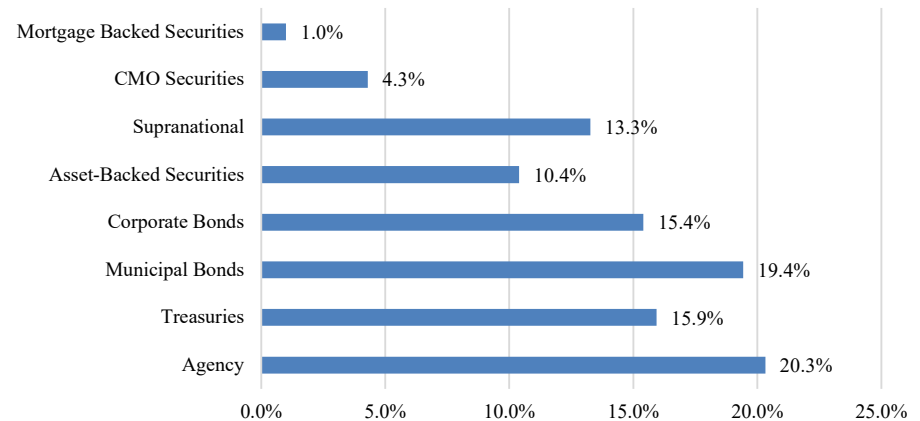
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEPT	OCT	NOV	DEC
2024	4.57%	4.84%	4.53%	4.65%	4.53%	4.65%	n/a	n/a	n/a	n/a	n/a	n/a
2023	4.04%	4.71%	4.65%	4.55%	4.29%	4.51%	4.37%	4.34%	4.45%	4.57%	4.63%	4.52%
2022	3.28%	3.75%	3.35%	3.50%	3.34%	3.48%	3.32%	3.49%	3.65%	3.47%	4.31%	4.53%



**City and County of Denver's Workers Compensation Portfolio Characteristics and Statistics
for the Quarter Ending 06/30/2024**

Asset Allocation							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AAA/Aaa	7,000,000	6,804,248	6,985,706	20.3%	4.10	4.63%
Treasuries	AAA/Aaa	5,500,000	5,335,895	5,405,414	15.9%	6.07	4.47%
Municipal Bonds	AA+/Aa1	6,455,000	6,505,760	6,456,744	19.4%	4.63	4.87%
Corporate Bonds	A+/A1	5,370,000	5,159,079	5,379,226	15.4%	1.90	5.26%
Asset-Backed Securities	AAA/Aaa	3,500,000	3,463,385	3,499,377	10.4%	1.94	5.28%
Supranational	AAA/Aaa	4,500,000	4,442,374	4,589,150	13.3%	4.45	4.85%
CMO Securities	NR / Aaa	1,459,882	1,438,765	1,463,721	4.3%	0.51	5.75%
Mortgage Backed Securities	NR / Aaa	355,879	334,813	371,280	1.0%	5.05	5.18%
		34,140,761	33,484,319	34,150,618	100.0%	3.86	4.90%

Portfolio Characteristics	
Duration	3.86
Average Daily Balance	\$ 33,366,333
YTD Earnings	\$ 558,441
Current Rate of Return	3.65%



Top 5 Issuers	
Federal Home Loan Bank	14.53%
Government of United States	9.98%
State of Georgia Municipal Bond	9.96%
Federal Farm Credit Bank	8.62%
Intl Bank Recon and Development	6.90%

Performance - Current Return

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEPT	OCT	NOV	DEC
2024	3.59%	3.63%	3.41%	3.55%	3.54%	3.65%	n/a	n/a	n/a	n/a	n/a	n/a
2023	2.73%	2.88%	2.98%	3.16%	3.06%	3.48%	3.12%	3.20%	3.51%	3.23%	3.67%	3.89%
2022	2.47%	2.73%	2.50%	2.55%	2.37%	2.78%	2.67%	2.65%	2.71%	2.62%	2.73%	2.74%

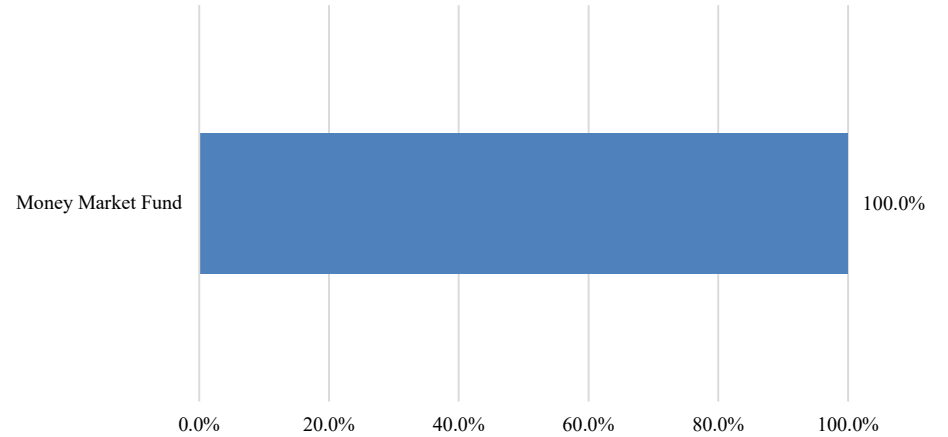


**City and County of Denver's ARPA Escrow
for the Quarter Ending 06/30/2024**

Asset Allocation							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Money Market Fund	AAA/Aaa	61,935,900	61,935,900	61,935,900	100.0%	0.01	4.92%
		61,935,900	61,935,900	61,935,900	100.0%	0.01	4.92%

Portfolio Characteristics	
Duration	0.01
Average Daily Balance	\$ 61,689,166
YTD Earnings	\$ 1,247,472
Current Rate of Return	5.10%

Top 5 Issuers	
Federal Home Loan Bank	7.85%
Government of United States	5.40%
State of Georgia Municipal Bond	5.39%
Federal Farm Credit Bank	4.66%
Intl Bank Recon and Development	3.73%





City and County of Denver's Total Portfolio Characteristics and Statistics
for the Quarter Ending 06/30/2024

Asset Allocation - Consolidated							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AAA/Aaa	1,891,276,000	1,855,882,785	1,889,731,671	28.4%	2.60	4.83%
Treasuries	AAA/Aaa	1,890,420,000	1,814,336,208	1,877,287,703	27.7%	2.49	4.74%
Corporate Bonds	AA-/A1	948,111,012	931,148,860	944,281,278	14.2%	2.65	5.04%
Asset-Backed Securities	AAA/Aaa	559,820,508	555,940,908	559,751,628	8.5%	1.76	5.10%
Supranational	AAA/Aaa	475,020,000	464,907,752	473,233,951	7.1%	2.78	4.80%
CMO Securities	AAA/Aaa	141,685,847	135,269,383	141,260,542	2.1%	3.55	4.94%
Mortgage Backed Securities	AAA/Aaa	33,935,116	32,478,332	33,357,639	0.5%	2.91	4.95%
Municipal Bonds	AAA/Aa1	204,199,000	197,596,731	201,769,006	3.0%	2.75	4.93%
Commercial Paper	A-1+/P-1	410,000,000	402,664,642	403,044,990	6.2%	0.34	5.38%
Local Gov. Investment Pool	AAA/NR	143,467,396	143,467,395	143,467,396	2.2%	0.01	5.39%
Money Market Fund	AAA/Aaa	5,000,000	5,000,000	5,000,000	0.1%	0.01	5.24%
		6,702,934,879	6,538,692,996	6,672,185,804	100.0%	2.34	4.78%

Asset Allocation - Reserve							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AAA/Aaa	189,421,000	181,260,117	188,698,057	31.8%	3.32	4.82%
Treasuries	AAA/Aaa	154,125,000	142,229,818	152,025,473	25.0%	4.49	4.48%
Corporate Bonds	AA/Aa3	101,588,125	97,858,511	100,870,911	17.2%	2.81	5.04%
Asset-Backed Securities	AAA/Aaa	51,245,711	51,015,875	51,237,639	8.9%	1.71	4.99%
Supranational	AAA/Aaa	65,300,000	63,350,439	64,789,427	11.1%	3.66	4.64%
CMO Securities	AAA/Aaa	8,935,916	8,449,236	8,693,423	1.5%	3.10	5.02%
Mortgage Backed Securities	AAA/Aaa	341,320	336,210	343,616	0.1%	0.75	5.63%
Municipal Bonds	AA+/Aa1	26,071,027	25,249,745	25,886,193	4.4%	4.48	4.88%
		597,028,099	569,749,951	592,544,739	100.0%	3.46	4.77%

Asset Allocation - Cableland							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AAA/Aaa	720,000	711,453	718,691	21.7%	3.65	4.70%
Treasuries	AAA/Aaa	800,000	790,280	776,888	24.2%	5.32	4.57%
Corporate Bonds	A+/A1	335,000	333,379	334,908	10.2%	3.50	5.17%
Asset-Backed Securities	AAA/Aaa	330,000	329,548	329,973	10.1%	1.81	5.38%
Supranational	AAA/Aaa	220,000	219,087	219,525	6.7%	5.84	4.82%
Municipal Bonds	AAA/Aa1	885,000	885,637	885,984	27.1%	3.93	4.75%
		3,290,000	3,269,384	3,265,969	100.0%	4.07	4.80%

Asset Allocation - Worker's Comp							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Agency	AAA/Aaa	7,000,000	6,804,248	6,985,706	20.3%	4.10	4.63%
Treasuries	AAA/Aaa	5,500,000	5,335,895	5,405,414	15.9%	6.07	4.47%
Municipal Bonds	AA+/Aa1	6,455,000	6,505,760	6,456,744	19.4%	4.63	4.87%
Corporate Bonds	A+/A1	5,370,000	5,159,079	5,379,226	15.4%	1.90	5.26%
Asset-Backed Securities	AAA/Aaa	3,500,000	3,463,385	3,499,377	10.4%	1.94	5.28%
Supranational	AAA/Aaa	4,500,000	4,442,374	4,589,150	13.3%	4.45	4.85%
CMO Securities	NR / Aaa	1,459,882	1,438,765	1,463,721	4.3%	0.51	5.75%
Mortgage Backed Securities	NR / Aaa	355,879	334,813	371,280	1.0%	5.05	5.18%
		34,140,761	33,484,319	34,150,618	100.0%	3.86	4.90%

Asset Allocation - ARPA Escrow							
Investments	Rating	Par Value	Market Value*	Book Value	% of Portfolio	Duration	Weighted Avg. YTM
Money Market Fund	AAA/Aaa	61,935,900	61,935,900	61,935,900	100.0%	0.01	4.92%
		61,935,900	61,935,900	61,935,900	100.0%	0.01	4.92%

TOTAL		7,399,329,639	7,207,132,550	7,364,083,030		2.42	4.74%
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