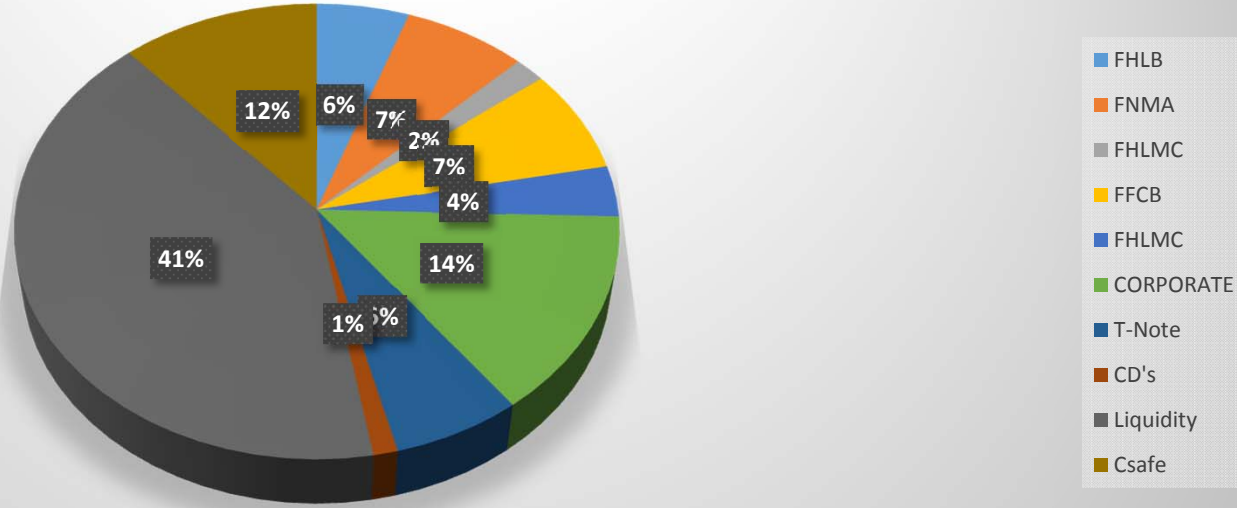


Arapahoe County Securities Held



June 2017

Securities	Par Value
FHLB	15,000,000
FNMA	20,000,000
FHLMC	5,000,000
FFCB	20,500,000
FHLMC	10,000,000
CORPORATE	39,460,000
T-Note	17,500,000
CD's	3,275,347
Liquidity	113,674,895
Csafe	32,199,159

Description	Purchase Date	Rate/Coupon	Maturity	Par Value/Shares	Historical Cost	Fair Value	Change in Fair Value	Unrealized Gain/(Loss)	% Portfolio Cost	Weighted Average Duration
CORPORATE BONDS										
US BANK	2/11/2015	1.375	9/11/2017	5,000,000.00	5,034,000.00	5,000,650.00	(180.00)	(3,018.80)	3.21	0.25
CHEVERON	2/27/2015	1.345	11/15/2017	5,000,000.00	5,036,200.00	5,001,195.00	835.00	(4,899.90)	3.21	0.45
US BANK	2/24/2015	1.350	1/26/2018	5,000,000.00	5,007,140.00	4,998,740.00	2,805.00	(2,852.67)	3.19	0.63
BERKSHIRE	3/9/2015	1.550	2/9/2018	6,500,000.00	6,564,935.00	6,510,016.50	(2,067.00)	(5,294.88)	4.18	0.68
IBM	5/27/2015	1.250	2/8/2018	5,000,000.00	5,008,850.00	4,997,565.00	(470.00)	(4,679.17)	3.19	0.68
APPLE	2/26/2016	1.700	2/22/2019	5,000,000.00	5,054,600.00	5,019,715.00	(2,320.00)	(11,788.90)	3.22	1.69
WELLS FARGO	3/8/2016	1.650	1/22/2018	5,000,000.00	5,022,300.00	5,005,175.00	(2,800.00)	(2,433.24)	3.20	0.64
TOYOTA	5/17/2016	1.700	2/19/2019	5,000,000.00	5,061,550.00	5,008,695.00	2,740.00	(29,404.45)	3.23	1.69
APPLE	5/13/2016	2.100	5/6/2019	5,000,000.00	5,134,200.00	5,055,425.00	3,015.00	(31,300.35)	3.27	1.89
WELLS FARGO	6/9/2016	1.750	5/24/2019	5,000,000.00	5,031,249.99	4,994,190.00	5,735.00	(26,682.30)	3.21	1.94
MICROSOFT	8/9/2016	1.100	8/8/2019	5,000,000.00	5,004,399.99	4,956,595.00	5,265.00	(46,600.57)	3.19	2.15
JP MORGAN CHASE	10/28/2016	1.650	9/23/2019	4,460,000.00	4,468,429.40	4,437,646.48	2,087.28	(29,047.22)	2.85	2.24
Total				60,960,000.00	61,427,854.38	60,985,607.98	14,645.28	(198,002.45)		
FEDERAL FARM CREDIT BANK										
FFCB	4/15/2013	1.040	3/26/2018	2,370,000.00	2,371,682.70	2,363,055.90	(260.70)	(6,944.10)	1.51	0.79
FFCB	5/2/2016	1.350	8/2/2019	5,000,000.00	4,995,650.00	4,949,450.00	1,350.00	(47,654.94)	3.18	1.91
FFCB	5/25/2016	1.300	11/25/2019	5,500,000.00	5,493,125.00	5,468,320.00	7,315.00	(26,831.20)	3.50	1.84
FFCB	8/5/2016	1.360	8/3/2020	5,000,000.00	5,000,249.99	4,948,950.00	7,250.00	(51,248.43)	3.19	2.38
FFCB	4/5/2017	1.670	4/3/2020	5,000,000.00	4,995,750.00	5,003,800.00	8,100.00	7,825.69	3.18	1.67
Total				22,870,000.00	22,856,457.69	22,733,575.90	23,754.30	(124,852.98)		
FEDERAL HOME LOAN BANK										
FHLB	5/7/2015	1.050	9/7/2018	5,000,000.00	4,986,950.00	4,990,000.00	350.00	(5,046.64)	3.18	1.25
FHLB	5/15/2015	1.625	6/14/2019	5,000,000.00	5,042,600.00	5,022,290.00	1,225.00	1,033.44	3.21	1.98
FHLB	6/26/2017	1.625	6/26/2020	5,000,000.00	5,000,000.00	5,000,000.00	-	-	99.92	2.95
Total				15,000,000.00	15,029,550.00	15,012,290.00	1,575.00	(4,013.20)		
FEDERAL HOME LOAN MORTGAGE CORP										
FHLMC	3/28/2016	1.150	12/28/2018	5,000,000.00	4,996,250.00	4,982,150.00	550.00	(15,709.30)	3.18	1.30
FHLMC	5/19/2016	1.250	10/2/2019	5,000,000.00	5,003,766.05	4,979,925.00	7,040.00	(22,684.89)	3.19	2.29
FHLMC	2/15/2017	1.500	1/17/2020	5,000,000.00	4,984,900.00	5,006,500.00	10,780.00	20,067.08	3.18	1.98
Total				15,000,000.00	14,984,916.05	14,968,575.00	18,370.00	(18,327.11)		
FEDERAL NATIONAL MORTGAGE ASSOCIATION										
FNMA	9/19/2012	0.950	9/19/2017	5,000,000.00	5,014,850.00	5,000,100.00	(750.00)	100.00	3.20	0.30
FNMA	1/30/2013	0.875	12/20/2017	5,000,000.00	4,967,800.00	4,992,200.00	(1,795.00)	(4,145.06)	3.17	0.55
FNMA	2/26/2016	1.250	5/24/2019	5,000,000.00	5,000,000.00	4,954,500.00	1,400.00	(45,500.00)	3.19	1.78
FNMA	4/26/2016	1.330	10/24/2019	5,000,000.00	5,022,750.00	4,993,250.00	9,850.00	(22,350.00)	3.20	2.35
FNMA	7/11/2016	1.075	7/11/2019	5,000,000.00	5,000,000.00	4,958,200.00	2,400.00	(41,800.00)	3.19	1.84
FNMA	3/27/2017	1.750	3/27/2020	5,000,000.00	4,992,500.00	5,002,950.00	(1,350.00)	9,890.40	3.18	1.66
Total				30,000,000.00	29,997,900.00	29,901,200.00	9,755.00	(103,804.66)		
UNITED STATES TREASURY BONDS										
T-NOTE	12/17/2013	0.500	7/31/2017	2,500,000.00	2,458,984.38	2,498,627.50	972.50	518.62	1.57	0.16
T-NOTE	3/5/2015	1.000	12/15/2017	5,000,000.00	4,999,414.06	4,995,900.00	(3,320.00)	(3,985.92)	3.19	0.53
T-NOTE	3/13/2015	1.625	8/31/2019	5,000,000.00	5,025,390.63	5,034,960.00	1,365.00	22,179.17	3.20	2.20
T-NOTE	4/14/2015	1.750	10/31/2018	5,000,000.00	5,119,921.88	5,036,915.00	(3,515.00)	10,979.78	3.26	1.39
Total				17,500,000.00	17,603,710.95	17,566,402.50	(4,497.50)	29,691.65		