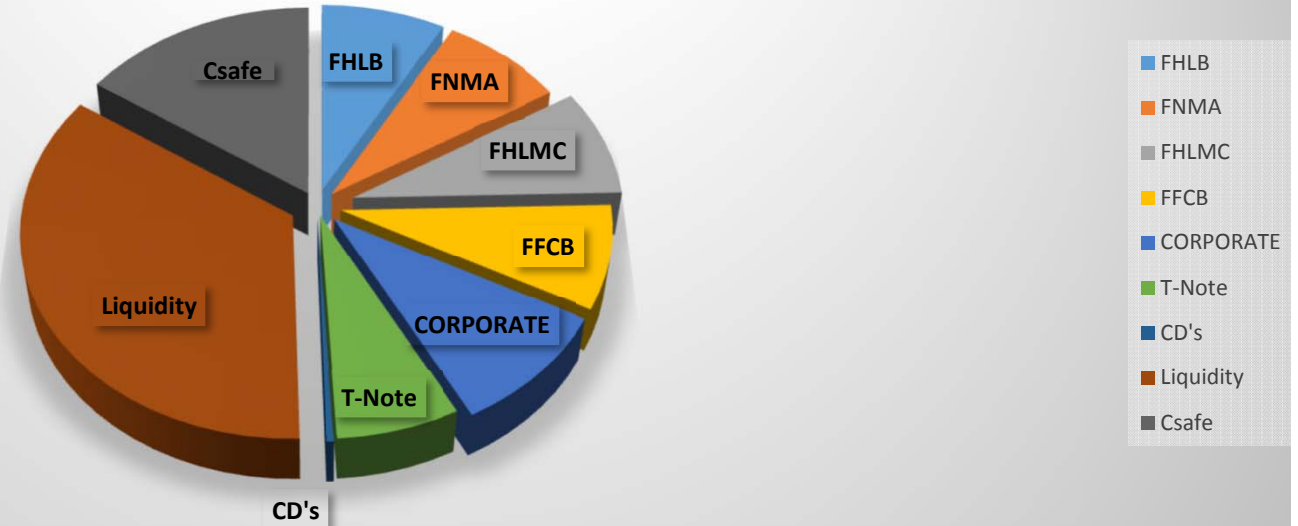
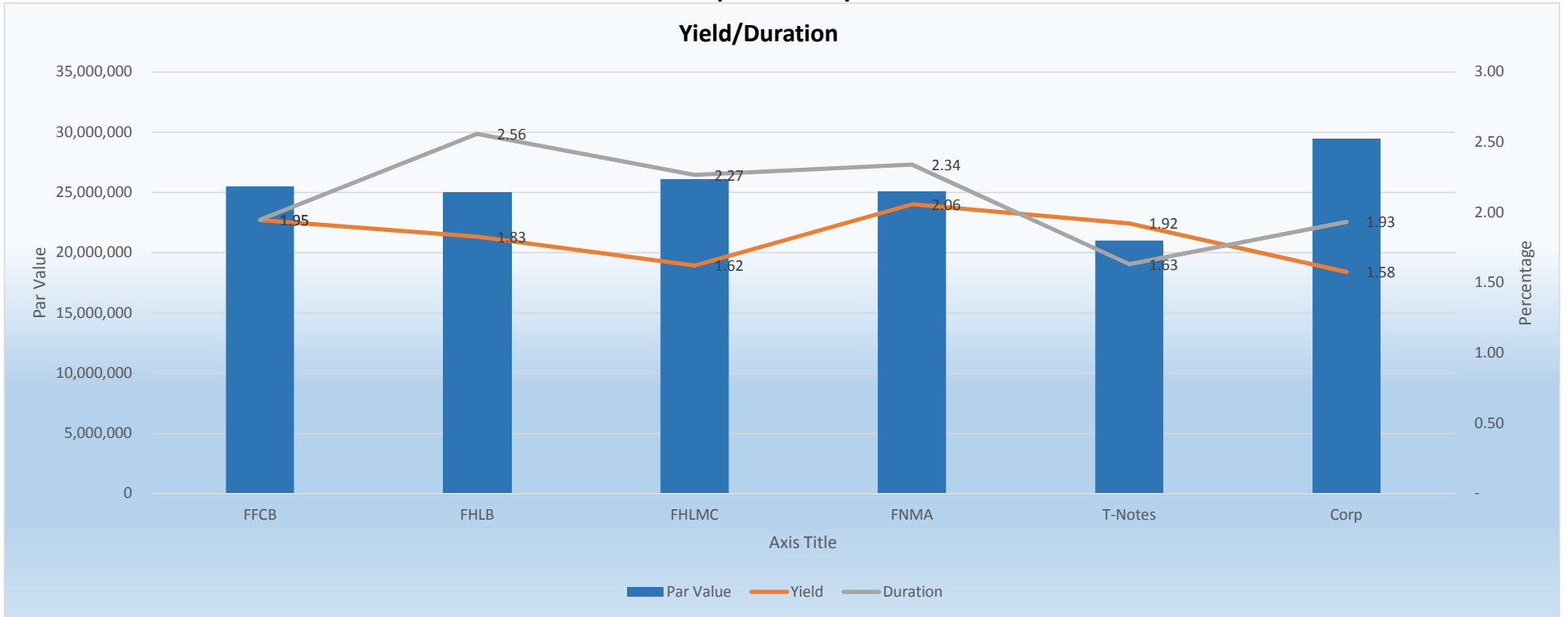


## June 2018 Arapahoe County Securities Held



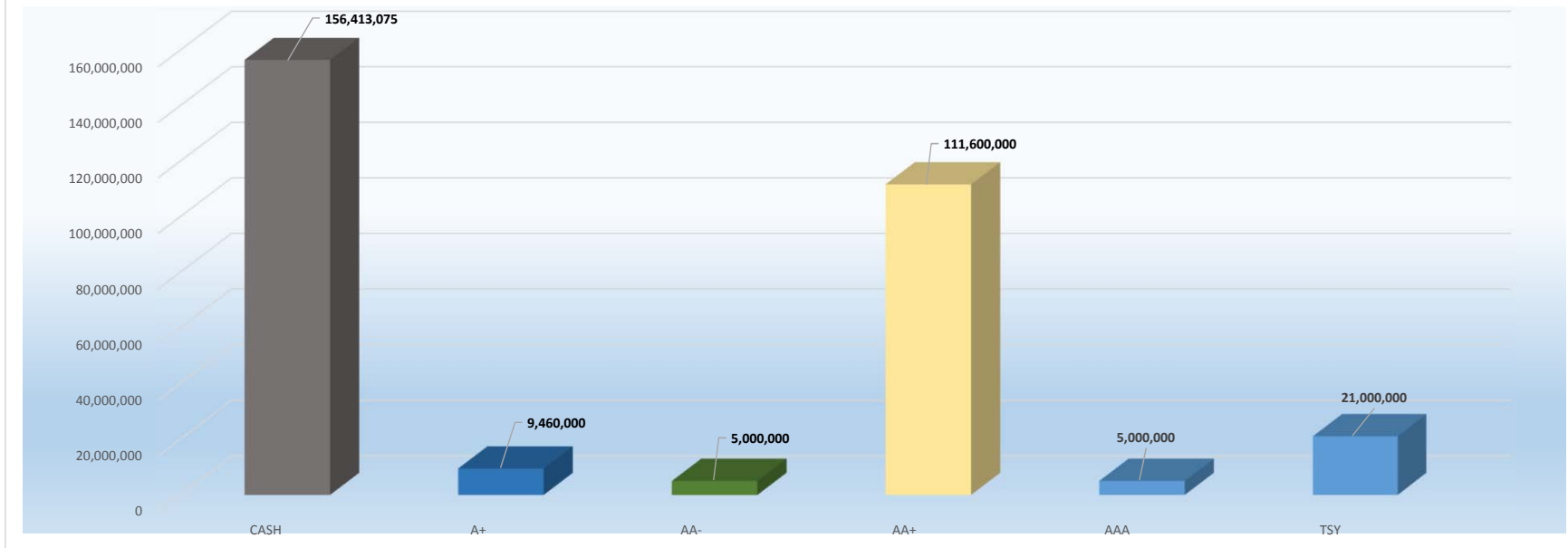
Description	Par Value	Market Value	Unrealized Gain/(Loss)	% Portfolio	Yield	Duration
FHLB	25,000,000	24,852,785	(147,215)	16.43	1.83	2.56
FNMA	25,100,000	24,879,577	(220,423)	16.50	2.06	2.34
FHLMC	26,100,000	25,790,158	(309,842)	17.15	1.62	2.27
FFCB	25,500,000	25,221,767	(278,233)	16.76	1.95	1.95
CORPORATE	29,460,000	29,327,502	(132,498)	19.36	1.58	1.93
T-Note	21,000,000	20,863,579	(136,421)	13.80	1.92	1.63
CD's	1,256,988	1,255,979	0	0.41	1.20	1.01
Liquidity	108,674,855	108,674,855	0	35.08	1.89	0.00
Csafe	47,738,219	47,738,219	0	15.41	1.92	0.00

**June 2018  
Arapaho County  
Yield/Duration**



	<b>Par Value</b>	<b>Yield</b>	<b>Duration</b>
<b>FFCB</b>	25,500,000	1.95	1.95
<b>FHLB</b>	25,000,000	1.83	2.56
<b>FHLMC</b>	26,100,000	1.62	2.27
<b>FNMA</b>	25,100,000	2.06	2.34
<b>T-Notes</b>	21,000,000	1.92	1.63
<b>Corp</b>	29,460,000	1.58	1.93

**June 2018  
Arapahoe County  
Credit Ratings**

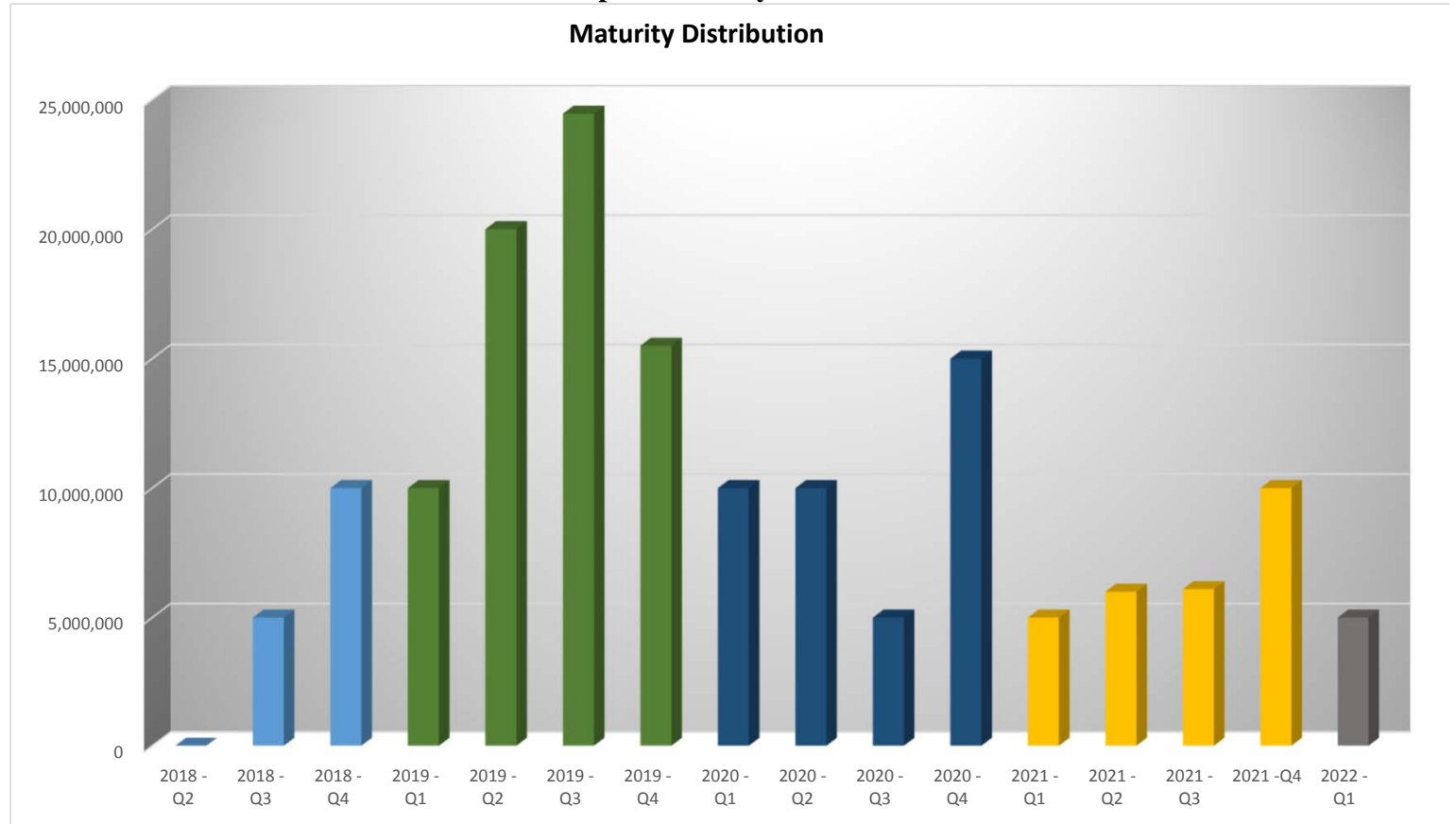


Security Description	Rating	Par	Maturity	Coupon	Yield
<b>C-Safe</b>	CASH	108,674,855	3/1/2018	1.38	1.38
<b>Liquidity</b>	CASH	47,738,219	3/1/2018	1.15	1.15
FEDERAL HOME LOAN BANKS	AA+	5,000,000	09/07/2018	1.050	1.968
UNITED STATES TREAS NTS	TSY	5,000,000	10/31/2018	1.750	2.037
FEDERAL HOME LN MTG CORP	AA+	5,000,000	12/28/2018	1.150	2.119
TOYOTA MOTOR CREDIT CORP	AA-	5,000,000	02/19/2019	1.700	2.564
APPLE INC	AA+	5,000,000	02/22/2019	1.700	2.474
APPLE INC	AA+	5,000,000	05/06/2019	2.100	2.463
FEDERAL NATL MTG ASSN	AA+	5,000,000	05/24/2019	1.250	2.361
WELLS FARGO BANK NATL ASSN	A+	5,000,000	05/24/2019	1.750	2.761
FEDERAL HOME LOAN BANKS	AA+	5,000,000	06/14/2019	1.625	2.395
FEDERAL NATL MTG ASSN	AA+	5,000,000	07/11/2019	1.075	2.376
FEDERAL FARM CR BKS	AA+	5,000,000	08/02/2019	1.350	2.461
MICROSOFT CORP	AAA	5,000,000	08/08/2019	1.100	2.544
UNITED STATES TREAS NTS	TSY	5,000,000	08/31/2019	1.625	2.413
JP MORGAN CHASE BANK	A+	4,460,000	09/23/2019	1.650	2.907
FEDERAL HOME LN MTG CORP	AA+	5,000,000	10/02/2019	1.250	2.483
FEDERAL NATL MTG ASSN	AA+	5,000,000	10/24/2019	1.330	2.555
FEDERAL FARM CR BKS	AA+	5,500,000	11/25/2019	1.300	2.530
FEDERAL HOME LN MTG CORP	AA+	5,000,000	01/17/2020	1.500	2.540
FEDERAL NATL MTG ASSN	AA+	5,000,000	03/27/2020	1.750	2.577
FEDERAL FARM CR BKS	AA+	5,000,000	04/03/2020	1.670	2.596
FEDERAL HOME LOAN BANKS	AA+	5,000,000	06/26/2020	1.625	2.591
FEDERAL FARM CR BKS	AA+	5,000,000	08/03/2020	1.360	2.716
FEDERAL HOME LN MTG CORP	AA+	5,000,000	10/27/2020	1.750	2.711
FEDERAL FARM CR BKS	AA+	5,000,000	11/02/2020	2.680	2.790
UNITED STATES TREAS NTS	TSY	5,000,000	11/30/2020	1.625	2.586
FEDERAL HOME LOAN BANKS	AA+	5,000,000	01/29/2021	2.250	2.737
UNITED STATES TREAS NTS	TSY	6,000,000	06/30/2021	2.125	2.629

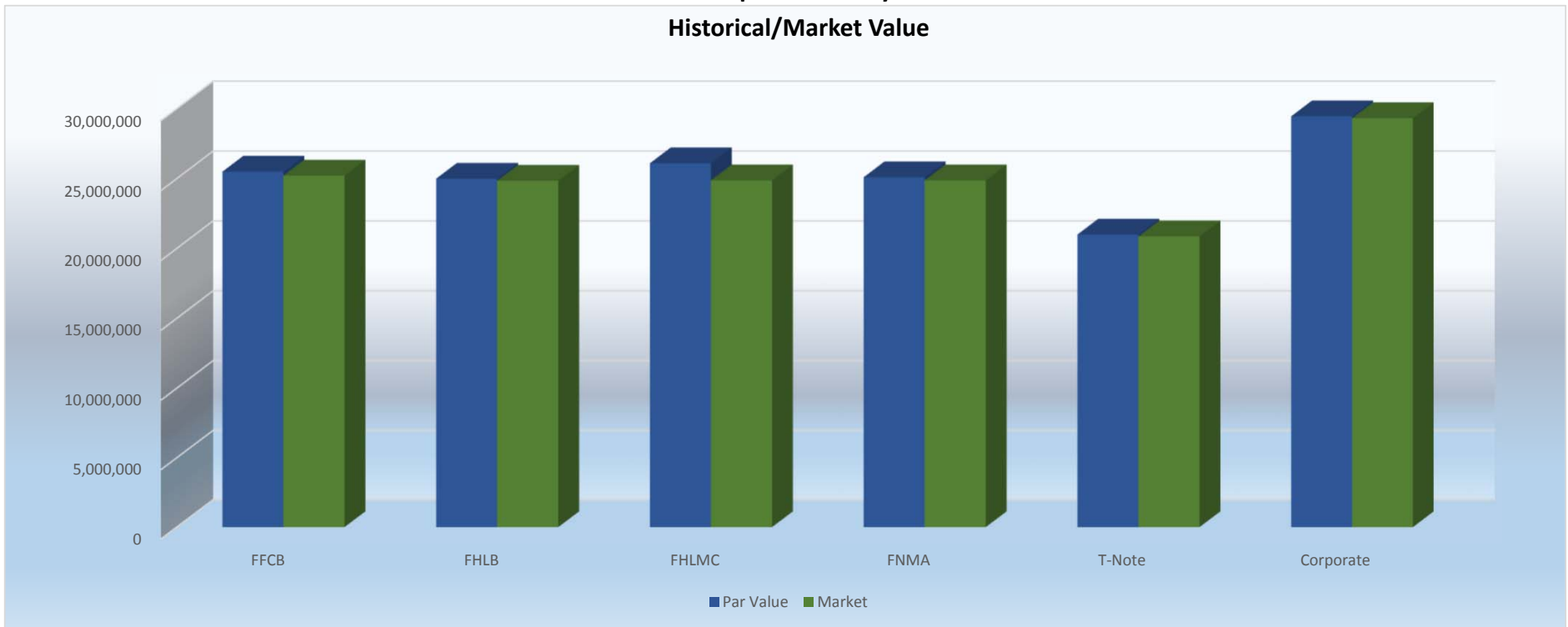
**June 2018  
Arapahoe County**

**Maturity Distribution**

Quarter	Amount	# of Securities
2018 - Q2	0	0
2018 - Q3	5,000,000	1
2018 - Q4	10,000,000	2
2019 - Q1	10,000,000	2
2019 - Q2	20,000,000	4
2019 - Q3	24,460,000	5
2019 - Q4	15,500,000	3
2020 - Q1	10,000,000	2
2020 - Q2	10,000,000	2
2020 - Q3	5,000,000	1
2020 - Q4	15,000,000	3
2021 - Q1	5,000,000	1
2021 - Q2	6,000,000	1
2021 - Q3	6,100,000	1
2021 - Q4	10,000,000	2
2022 - Q1	5,000,000	1



**June 2018**  
**Arapahoe County**  
**Historical/Market Value**



	<b>Par Value</b>	<b>Market</b>
<b>FFCB</b>	25,500,000	25,221,767
<b>FHLB</b>	25,000,000	24,852,785
<b>FHLMC</b>	26,100,000	24,879,577
<b>FNMA</b>	25,100,000	24,879,577
<b>T-Note</b>	21,000,000	20,863,579

## Arapahoe County June 2018

CUSIP	Description	Purchase Date	Rate/Coupon	Maturity	Par Value/Shares	Historical Cost	Market Value	Unrealized Gain/(Loss)	% Portfolio	Yield	Weighted Average Duration
<b>Federal Farmers Credit Bank</b>											
3133EF5V5	FFCB	5/2/2016	1.350	8/2/2019	5,000,000.00	4,995,650.00	4,968,062	(31,938.00)	3.29	1.88	1.91
3133EGBK0	FFCB	5/25/2016	1.300	11/25/2019	5,500,000.00	5,493,125.00	5,413,913	(86,087.00)	3.61	1.59	1.84
3133EHEN9	FFCB	4/5/2017	1.670	4/3/2020	5,000,000.00	4,995,750.00	4,940,647	(59,353.00)	3.29	1.74	1.67
3133EGPP4	FFCB	8/5/2016	1.360	8/3/2020	5,000,000.00	5,000,249.99	4,890,428	(109,572.00)	3.29	1.74	2.38
3133EJMX4	FFCB	5/2/2018	2.680	11/2/2020	5,000,000.00	5,000,000.00	5,008,717	8,717.00	3.29	2.78	1.95
<b>Total</b>					<b>25,500,000.00</b>	<b>25,484,774.99</b>	<b>25,221,767.00</b>	<b>(278,233.00)</b>	<b>16.76</b>	<b>1.95</b>	<b>1.95</b>
<b>Federal Home Loan Bank</b>											
3130A57L7	FHLB	5/7/2015	1.050	9/7/2018	5,000,000.00	4,986,950.00	5,007,633.00	7,633.00	3.29	1.26	1.25
313379EE5	FHLB	5/15/2015	1.625	6/14/2019	5,000,000.00	5,042,600.00	4,967,086.00	(32,914.00)	3.29	1.42	1.98
3130ABNQ5	FHLB	6/26/2017	1.625	6/26/2020	5,000,000.00	5,000,000.00	4,907,527.00	(92,473.00)	3.29	1.69	2.95
3130ADG48	FHLB	2/7/2018	2.250	1/29/2021	5,000,000.00	4,986,250.00	4,986,475.00	(13,525.00)	3.29	2.35	2.85
3130ADCP5	FHLB	1/26/2018	2.350	1/25/2022	5,000,000.00	4,987,000.00	4,984,064.00	(15,936.00)	3.29	2.42	3.77
<b>Total</b>					<b>25,000,000.00</b>	<b>25,002,800.00</b>	<b>24,852,785.00</b>	<b>(147,215.00)</b>	<b>16.43</b>	<b>1.83</b>	<b>2.56</b>
<b>Federal Home Loan Mortgage Corp</b>											
3134G8TN9	FHLMC	3/28/2016	1.150	12/28/2018	5,000,000.00	4,996,250.00	4,976,310.00	(23,690.00)	3.29	1.44	1.30
3137EADM8	FHLMC	5/19/2016	1.250	10/2/2019	5,000,000.00	5,003,766.05	4,939,154.00	(60,846.00)	3.29	1.46	2.29
3137EAE55	FHLMC	2/15/2017	1.500	1/17/2020	5,000,000.00	4,984,900.00	4,955,200.00	(44,800.00)	3.29	1.49	1.98
3134GBYE6	FHLMC	7/27/2017	1.750	10/27/2020	5,000,000.00	5,000,000.00	4,929,294.00	(70,706.00)	3.29	1.72	1.91
3134GBYJ5	FHLMC	7/17/2017	2.000	7/26/2021	6,100,000.00	6,100,000.00	5,990,200.00	(109,800.00)	4.01	2.00	3.85
<b>Total</b>					<b>26,100,000.00</b>	<b>26,084,916.05</b>	<b>25,790,158.00</b>	<b>(309,842.00)</b>	<b>17.15</b>	<b>1.62</b>	<b>2.27</b>
<b>Federal National Mortgage Association</b>											
3136G3AU9	FNMA	2/26/2016	1.250	5/24/2019	5,000,000.00	5,000,000.00	4,956,726.00	(43,274.00)	3.29	1.78	1.78
3135G0L76	FNMA	7/11/2016	1.075	7/11/2019	5,000,000.00	5,000,000.00	4,959,083.00	(40,917.00)	3.29	1.60	1.84
3136G0T68	FNMA	4/26/2016	1.330	10/24/2019	5,000,000.00	5,022,750.00	4,932,957.00	(67,043.00)	3.29	1.49	2.35
3136G4MT7	FNMA	3/27/2017	1.750	3/27/2020	5,000,000.00	4,992,500.00	4,952,161.00	(47,839.00)	3.29	1.73	1.66
3136G4SV6	FNMA	12/28/2018	3.000	12/28/2021	100,000.00	100,000.00	100,000.00	-	0.07	3.00	2.91
3136G4RN5	FNMA	3/29/2018	2.750	12/29/2021	5,000,000.00	5,000,000.00	4,978,650.00	(21,350.00)	3.29	2.75	3.50
<b>Total</b>					<b>25,100,000.00</b>	<b>25,115,250.00</b>	<b>24,879,577.00</b>	<b>(220,423.00)</b>	<b>16.50</b>	<b>2.06</b>	<b>2.34</b>
<b>Treasury Notes</b>											
912828RP7	T-NOTE	4/14/2015	1.750	10/31/2018	5,000,000.00	5,119,921.88	5,009,366.00	9,366.00	3.29	1.29	1.39
912828D80	T-NOTE	3/13/2015	1.625	8/31/2019	5,000,000.00	5,025,390.63	4,981,415.00	(18,585.00)	3.29	1.37	2.20
912828M98	T-NOTE	5/2/2018	1.625	11/30/2020	5,000,000.00	4,882,734.38	4,896,100.00	(103,900.00)	3.29	2.57	1.97
912828WR7	T-NOTE	3/12/2018	2.125	6/30/2021	6,000,000.00	5,935,687.50	5,976,698.00	(23,302.00)	3.94	2.46	0.97
<b>Total</b>					<b>21,000,000.00</b>	<b>20,963,734.39</b>	<b>20,863,579.00</b>	<b>(136,421.00)</b>	<b>13.80</b>	<b>1.92</b>	<b>1.63</b>
<b>Corporate Bonds</b>											
89236TCU7	TOYOTA	5/17/2016	1.700	2/19/2019	5,000,000.00	5,061,550.00	5,003,445.00	3,445.00	3.29	1.54	1.69
94988J5D5	WELLS FARGO	6/9/2016	1.750	5/24/2019	5,000,000.00	5,031,249.99	4,963,707.00	(36,293.00)	3.29	1.63	1.94
037833BQ2	APPLE	2/26/2016	1.700	2/22/2019	5,000,000.00	5,054,600.00	5,005,000.00	5,000.00	3.29	1.45	1.69
037833AQ3	APPLE	5/13/2016	2.100	5/6/2019	5,000,000.00	5,134,200.00	5,000,158.00	158.00	3.29	1.50	1.89
48125LRG9	JP MORGAN	10/28/2016	1.650	9/23/2019	4,460,000.00	4,468,429.40	4,412,100.00	(47,900.00)	2.93	1.83	2.24
594918BN3	MICROSOFT	8/9/2016	1.100	8/8/2019	5,000,000.00	5,004,399.99	4,943,092.00	(56,908.00)	3.29	1.51	2.15
<b>Total</b>					<b>29,460,000.00</b>	<b>29,754,429.38</b>	<b>29,327,502.00</b>	<b>(132,498.00)</b>	<b>19.36</b>	<b>1.58</b>	<b>1.93</b>
<b>Portfolio Total</b>					<b>152,160,000</b>	<b>152,405,905</b>	<b>150,935,368</b>	<b>(1,224,632)</b>	<b>100</b>	<b>1.83</b>	<b>2.11</b>