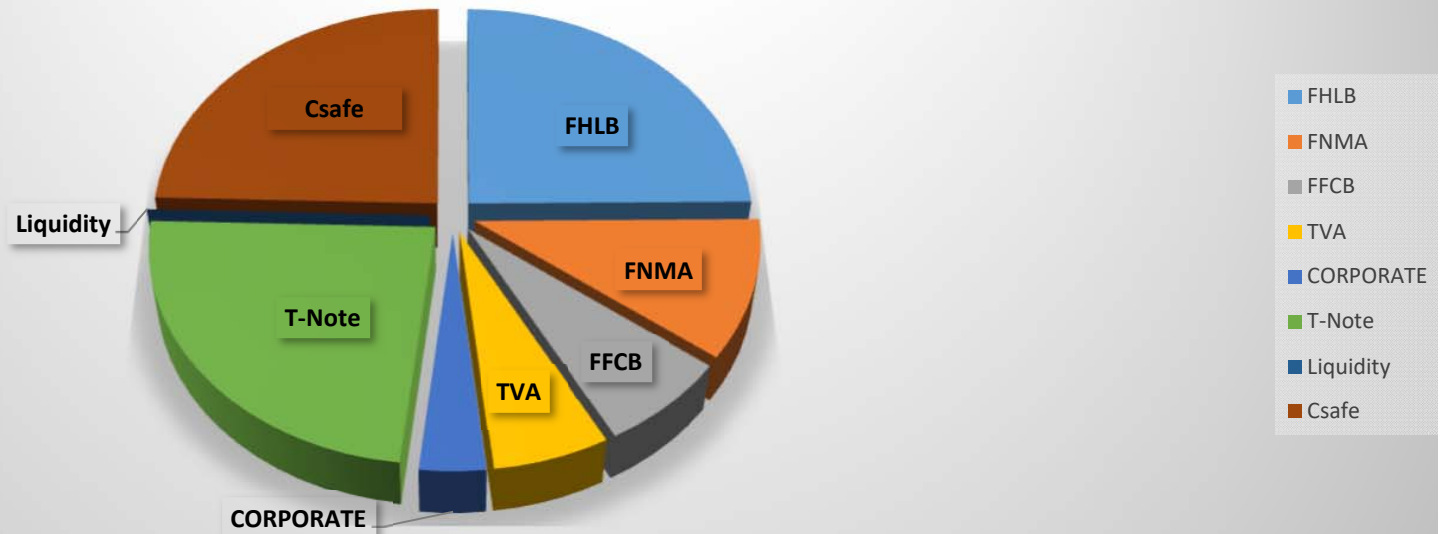


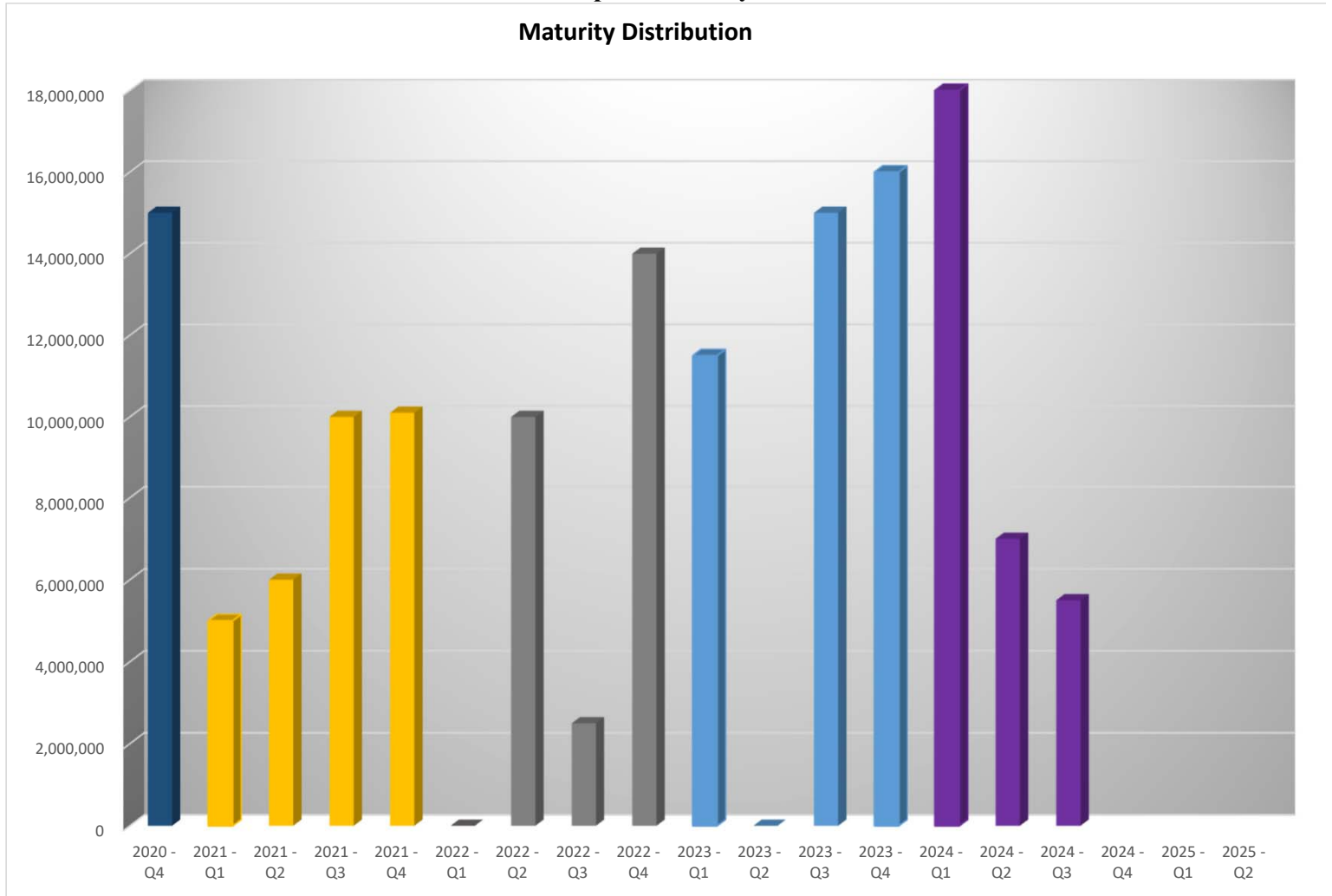
October 2020 Arapahoe County Securities Held



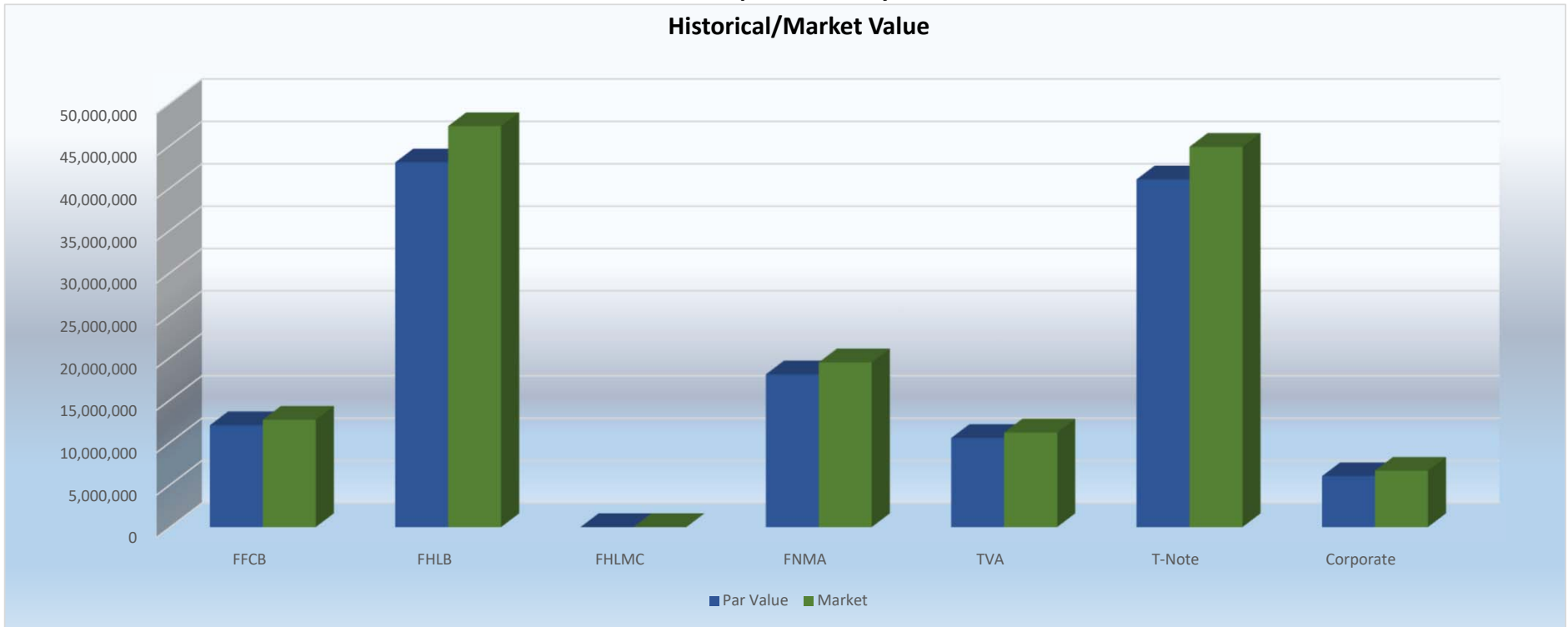
Description	Par Value	Market Value	Unrealized Gain/(Loss)	% Portfolio	Yield	Duration
FHLB	43,000,000	47,279,757	4,279,757	32.95	2.17	3.63
FNMA	18,000,000	19,417,596	1,417,596	13.79	2.26	4.29
FFCB	12,000,000	12,648,859	648,859	9.20	2.20	2.50
TVA	10,500,000	11,145,204	645,204	8.05	1.14	3.01
CORPORATE	6,000,000	6,648,263	648,263	4.60	2.27	4.21
T-Note	41,000,000	44,841,534	3,841,534	31.42	2.06	3.14
Liquidity	0	0	0	0.00	1.89	0.00
Csafe	42,474,335	42,474,335	0	24.56	1.92	0.00

**October 2020
Arapahoe County
Maturity Distribution**

Quarter	Amount	# of Securities
2020 - Q4	15,000,000	3
2021 - Q1	5,000,000	1
2021 - Q2	6,000,000	1
2021 - Q3	10,000,000	2
2021 - Q4	10,100,000	3
2022 - Q1	0	0
2022 - Q2	10,000,000	2
2022 - Q3	2,500,000	1
2022 - Q4	14,000,000	3
2023 - Q1	11,500,000	2
2023 - Q2	0	0
2023 - Q3	15,000,000	3
2023 - Q4	16,000,000	4
2024 - Q1	18,000,000	4
2024 - Q2	7,000,000	2
2024 - Q3	5,500,000	1
2024 - Q4		
2025 - Q1		
2025 - Q2		



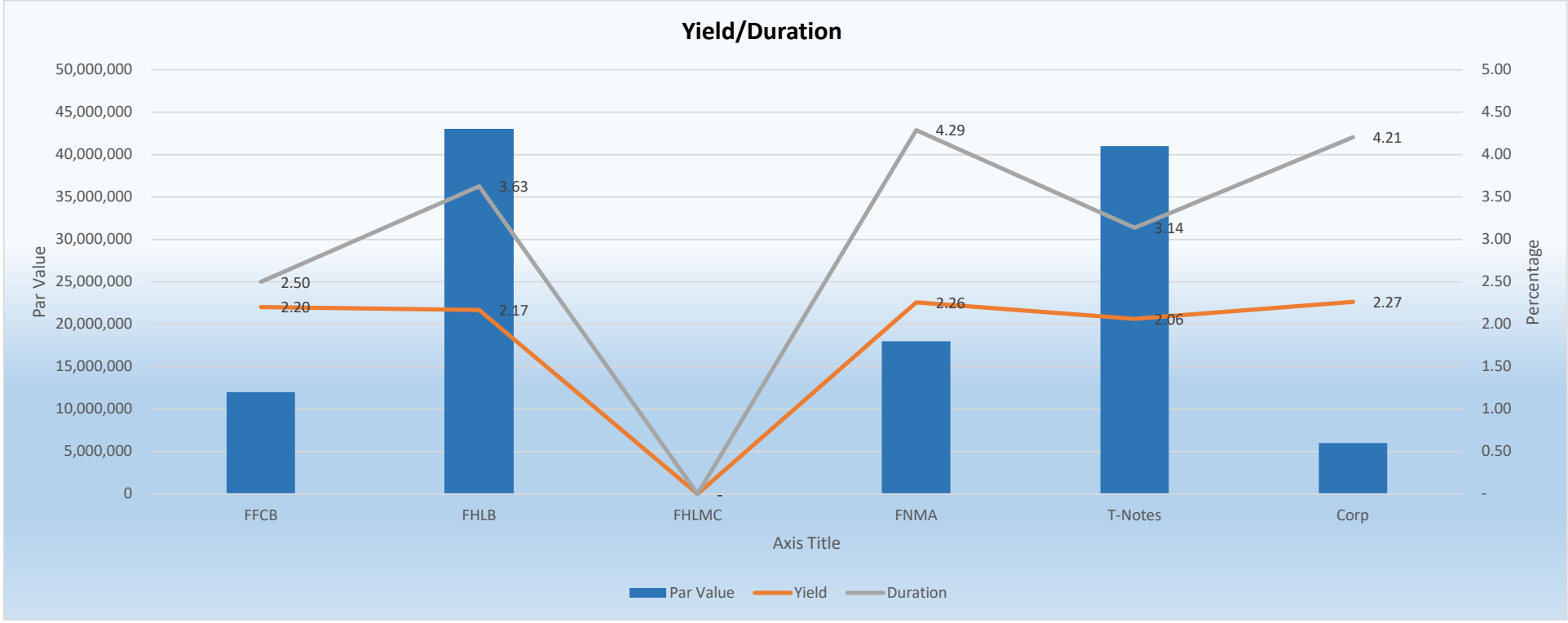
**October 2020
Arapahoe County
Historical/Market Value**



	Par Value	Market
FFCB	12,000,000	12,648,859
FHLB	43,000,000	47,279,757
FHLMC	#REF!	#REF!
FNMA	18,000,000	19,417,596
TVA	10,500,000	11,145,204
T-Note	41,000,000	44,841,534

**October 2020
Arapaho County**

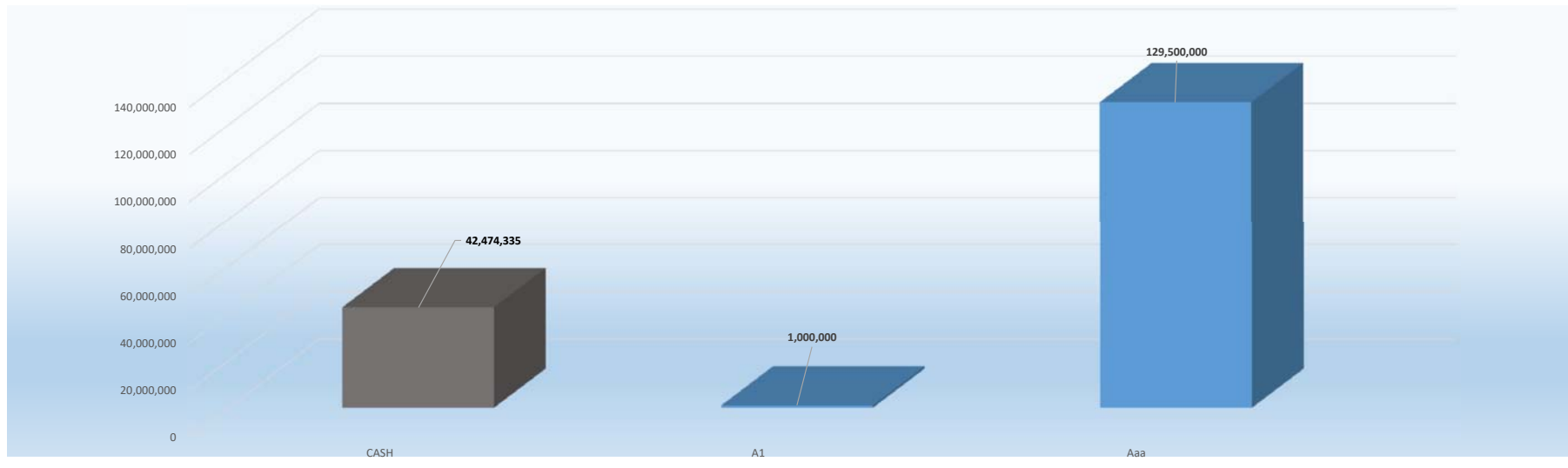
Yield/Duration



	Par Value	Yield	Duration
FFCB	12,000,000	2.20	2.50
FHLB	43,000,000	2.17	3.63
FHLMC	#REF!	#REF!	#REF!
FNMA	18,000,000	2.26	4.29
T-Notes	41,000,000	2.06	3.14
Corp	6,000,000	2.27	4.21

October 2020
 Arapahoe County

Credit Ratings



Security Description	Par	Rating	Security Description	Par	Rating
C-Safe	CASH	42,474,335	STATE STR CORP	1,000,000	A1
Liquidity	CASH	0	UNITED STATES TREAS NTS	5,000,000	Aaa
UNITED STATES TREAS NTS	5,000,000	Aaa	FEDERAL HOME LOAN BANKS	5,000,000	Aaa
TENNESSEE VALLEY AUTH FED BE	5,000,000	Aaa	MICROSOFT CORP	5,000,000	Aaa
UNITED STATES TREAS NTS	6,000,000	Aaa	FEDERAL NATL MTG ASSN	5,000,000	Aaa
FEDERAL FARM CR BKS	5,000,000	Aaa	FEDERAL NATL MTG ASSN	3,000,000	Aaa
FEDERAL HOME LOAN BANKS	5,000,000	Aaa	UNITED STATES TREAS NTS	5,000,000	Aaa
FEDERAL FARM CR BKS	5,000,000	Aaa	FEDERAL HOME LOAN BANKS	5,000,000	Aaa
FEDERAL HOME LN BKS	5,000,000	Aaa	FEDERAL HOME LOAN BANKS	5,000,000	Aaa
UNITED STATES TREAS BDS	2,500,000	Aaa	FEDERAL HOME LOAN BANKS	5,000,000	Aaa
UNITED STATES TREAS BDS	1,000,000	Aaa	FEDERAL FARM CR BKS	2,000,000	Aaa
FEDERAL HOME LOAN BANKS	8,000,000	Aaa	FEDERAL HOME LOAN BANKS	5,000,000	Aaa
UNITED STATES TREAS BDS	5,000,000	Aaa	TENNESSEE VALLEY AUTH FED	2,500,000	Aaa
UNITED STATES TREAS BDS	5,000,000	Aaa	TENNESSEE VALLEY AUTH FED	3,000,000	Aaa
UNITED STATES TREAS NTS	1,500,000	Aaa			
FEDERAL NATL MTG ASSN	5,000,000	Aaa			
FEDERAL NATL MTG ASSN	5,000,000	Aaa			
UNITED STATES TREAS NTS	5,000,000	Aaa			

GASB 40

CUSIP	Description	Purchase Date	Rate/Coupon	Maturity	Par Value/Shares	Historical Cost	Market Value	Unrealized Gain/(Loss)	% Portfolio	Yield	Weighted Average Duration
Arapahoe County October 2020											
Farmers Credit Bank											
3133EJUH0	FFCB	7/16/2018	2.731	7/16/2021	5,000,000	4,995,500	5,130,000	130,000.00	3.83	2.73	2.84
31331XHX3	FFCB	6/12/2019	5.050	12/21/2021	5,000,000	5,378,750	5,368,479	368,479.00	3.83	1.96	2.33
3133EKX0	FFCB	7/12/2019	2.160	6/3/2024	2,000,000	2,022,260	2,150,380	150,380.00	1.53	1.92	2.33
Total					12,000,000	12,396,510	12,648,859	648,859	9.20	2.20	2.50
Federal Home Loan Bank											
3130AF5B9	FHLB	4/17/2019	3.000	10/12/2021	5,000,000	5,083,650	5,141,750	141,750.00	3.83	2.30	2.39
3133XKQY7	FHLB	5/28/2019	5.250	6/10/2022	5,000,000	5,454,150	5,503,883	503,883.00	3.83	2.14	2.76
3133XN4B2	FHLB	3/18/2019	5.250	12/9/2022	8,000,000	8,793,440	9,006,340	1,006,340.00	6.13	2.45	2.77
3130A0F70	FHLB	5/28/2019	3.375	12/8/2023	5,000,000	5,265,550	5,547,563	547,563.00	3.83	2.14	4.41
3130A0XE5	FHLB	2/27/2019	3.250	3/8/2024	5,000,000	5,168,300	5,521,072	521,072.00	3.83	2.53	4.47
3130A0XE5	FHLB	5/21/2019	3.250	3/8/2024	5,000,000	5,221,350	5,521,072	521,072.00	3.83	2.27	4.41
3130A0XE5	FHLB	3/26/2019	3.250	3/8/2024	5,000,000	5,000,000	5,521,072	521,072.00	3.83	1.83	3.26
3130A1XJ2	FHLB	5/23/2019	2.875	6/14/2024	5,000,000	5,234,550	5,517,005	517,005.00	3.83	1.69	4.54
Total					43,000,000	45,220,990	47,279,757	4,279,757	32.95	2.17	3.63
Federal National Mortgage Association											
3135G0U43	FNMA	2/27/2019	2.875	9/12/2023	5,000,000	5,076,500	5,395,067	395,067.00	3.83	2.52	4.17
3135G0U43	FNMA	4/22/2019	2.875	9/12/2023	5,000,000	5,106,900	5,395,067	395,067.00	3.83	2.36	4.17
3135GOV34	FNMA	5/7/2019	2.500	2/5/2024	5,000,000	5,045,750	5,392,164	392,164.00	3.83	2.30	4.41
3135GOV34	FNMA	7/12/2019	2.500	2/5/2024	3,000,000	3,083,760	3,235,298	235,298.00	2.30	1.86	4.41
Total					18,000,000	18,312,910	19,417,596	1,417,596	13.79	2.26	4.29
Corporate Bonds											
594918AW4	MICROSOFT	3/29/2019	3.620	12/15/2023	5,000,000	5,260,900	5,534,019	534,019.00	3.83	1.83	4.28
857477AM5	STATE STREET	5/24/2019	3.700	11/20/2023	1,000,000	1,040,380	1,114,244	114,244.00	0.77	2.70	4.13
Total					6,000,000	6,301,280	6,648,263	648,263	4.60	2.27	4.21
Treasury Notes											
912828M98	T-NOTE	5/2/2018	1.625	11/30/2020	5,000,000	4,882,734	5,039,443	39,443.00	3.83	2.57	1.97
912828WR7	T-NOTE	3/12/2018	2.125	6/30/2021	6,000,000	5,935,688	6,121,469	121,469.00	4.60	2.46	0.97
912810EM6	T-NOTE	7/15/2019	7.250	8/15/2022	2,500,000	2,909,141	2,854,032	354,032.00	1.92	1.77	2.71
912810EN4	T-NOTE	7/15/2019	7.625	11/15/2022	1,000,000	1,188,656	1,186,840	186,840.00	0.77	1.77	2.87
912810EP9	T-NOTE	6/4/2019	7.125	2/15/2023	5,000,000	5,942,578	5,868,123	868,123.00	3.83	1.83	3.26
912810EP9	T-NOTE	8/2/2019	7.125	2/15/2023	5,000,000	5,915,938	5,868,123	868,123.00	3.83	1.83	3.26
9128284A5	T-NOTE	5/24/2019	2.625	2/28/2023	1,500,000	1,528,184	1,592,011	92,011.00	1.15	2.10	3.55
9128285D8	T-NOTE	6/19/2019	2.875	9/30/2023	5,000,000	5,229,609	5,400,347	400,347.00	3.83	1.75	4.01
9128285P1	T-NOTE	4/3/2019	2.875	11/30/2023	5,000,000	5,136,250	5,468,899	468,899.00	3.83	2.26	4.31
912828B66	T-NOTE	4/26/2019	2.750	2/15/2024	5,000,000	5,102,461	5,442,247	442,247.00	3.83	2.30	4.46
Total					41,000,000	43,771,238	44,841,534	3,841,534	31.42	2.06	3.14
Tennessee Valley Authority											
880591EL2	TVA	2/12/2020	3.875	2/15/2021	5,000,000	5,119,600	5,092,764	92,764.00	3.83	1.48	0.98
880591ER9	TVA	2/28/2020	2.875	9/15/2024	2,500,000	2,692,500	2,751,109	251,109.00	1.92	1.13	4.23
880591ER9	TVA	3/5/2020	2.875	9/15/2024	3,000,000	3,274,080	3,301,331	301,331.00	2.30	0.82	3.82
Total					10,500,000	11,086,180	11,145,204	645,204	8.05	1.14	3.01
Portfolio Total					130,500,000	137,089,108	141,981,213	11,481,213	100	2.02	3.46