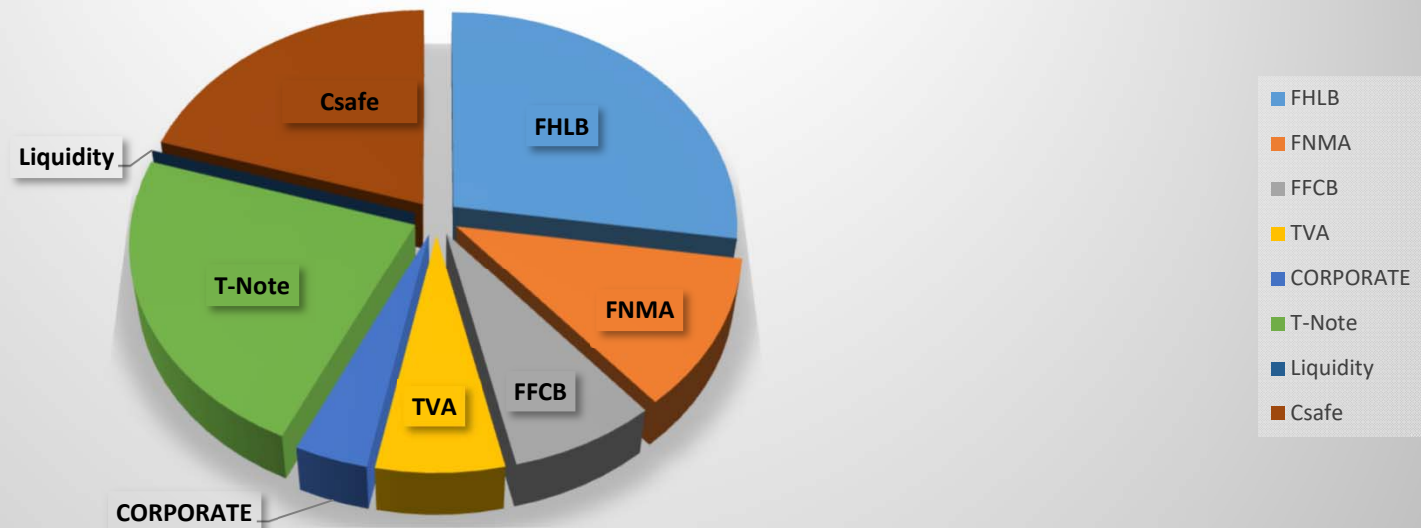


## January 2021 Arapahoe County Securities Held



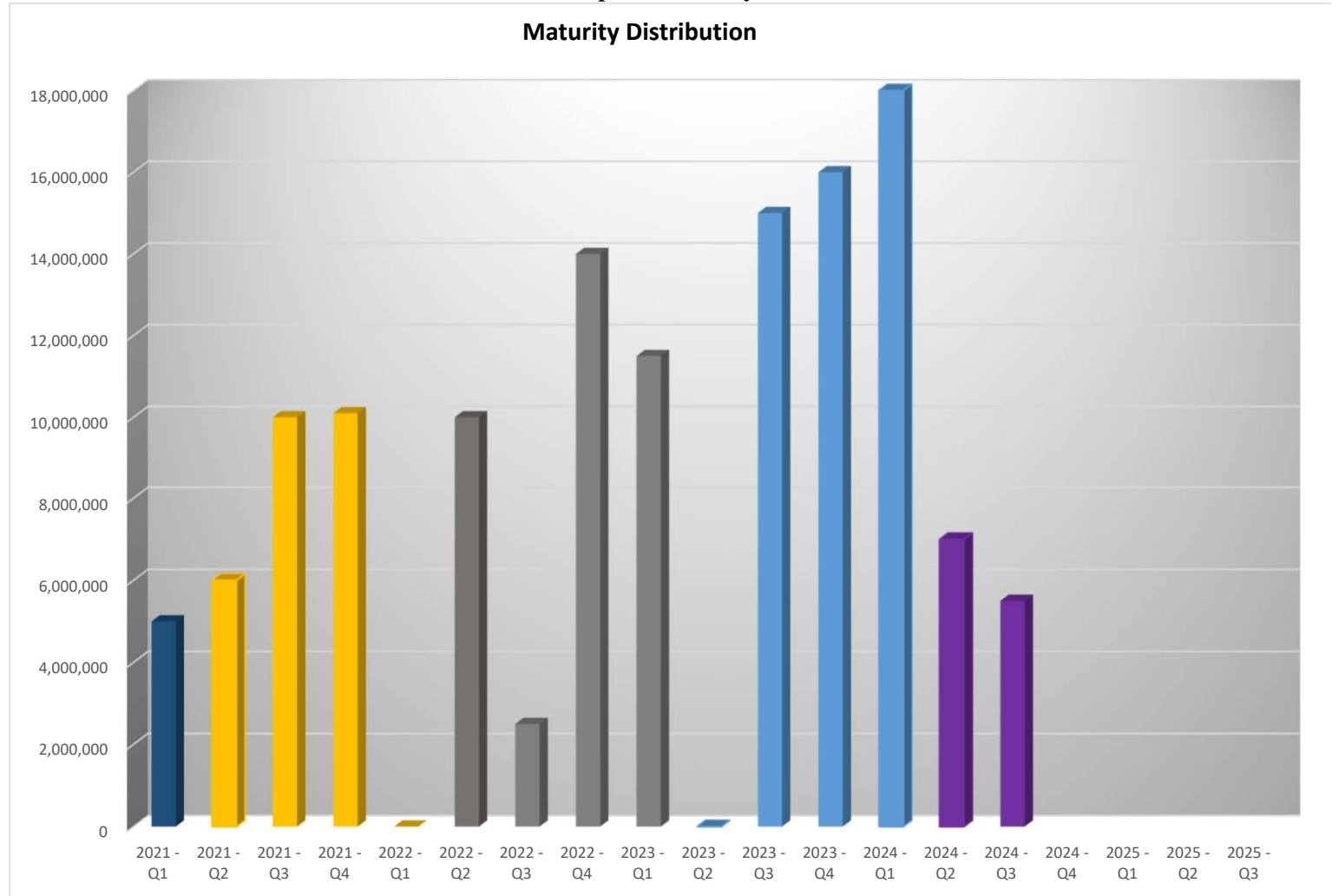
Description	Par Value	Market Value	Unrealized Gain/(Loss)	% Portfolio	Yield	Duration
FHLB	43,000,000	46,886,758	3,886,758	34.26	2.17	3.63
FNMA	18,000,000	19,459,457	1,459,457	14.34	2.26	4.29
FFCB	12,000,000	12,442,408	442,408	9.56	2.20	2.50
TVA	10,500,000	11,158,061	658,061	8.37	1.14	3.01
CORPORATE	6,000,000	6,563,845	563,845	4.78	2.27	4.21
T-Note	36,000,000	39,677,572	3,677,572	28.69	2.01	3.27
Liquidity	0	0	0	0.00	1.89	0.00
Csafe	31,614,374	31,614,374	0	20.12	1.92	0.00

December 2020

Quarter	Amount	# of Securities
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		
2025 - Q3		

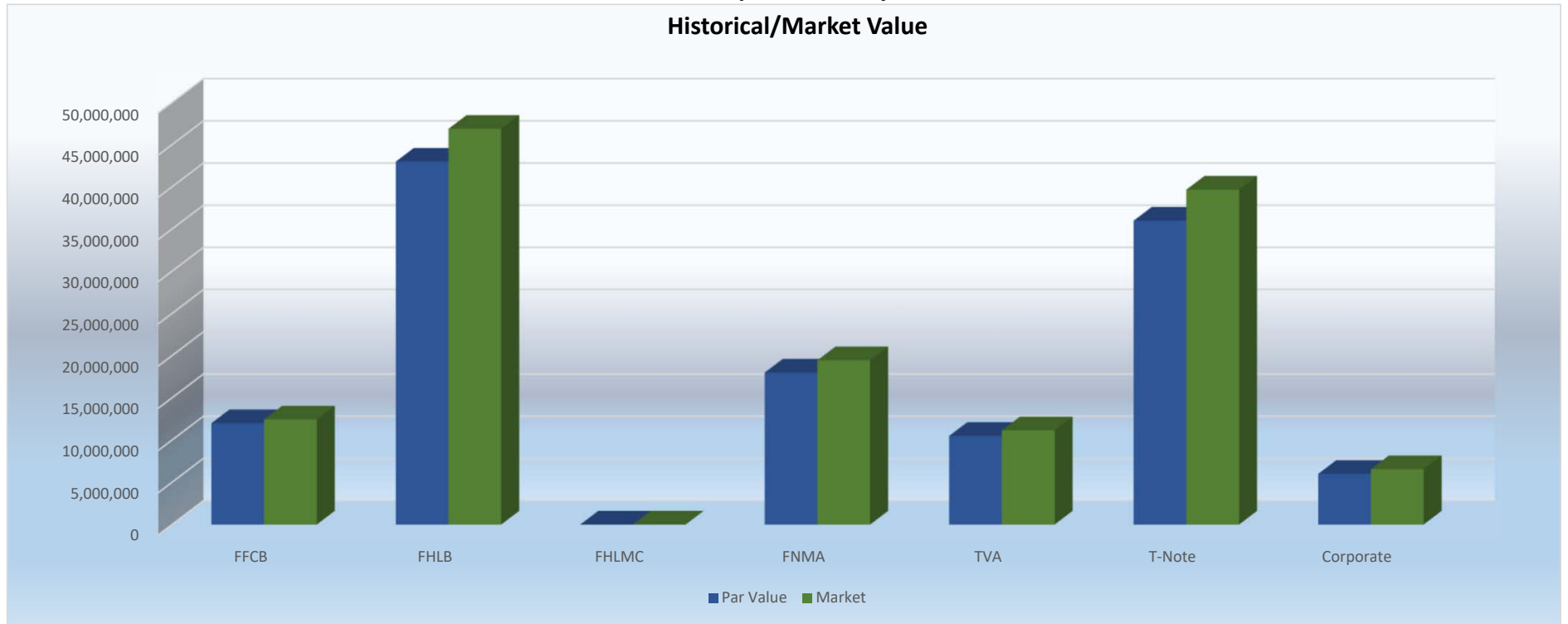
January 2021  
Arapahoe County

Maturity Distribution



December 2020

**January 2021**  
**Arapahoe County**  
**Historical/Market Value**

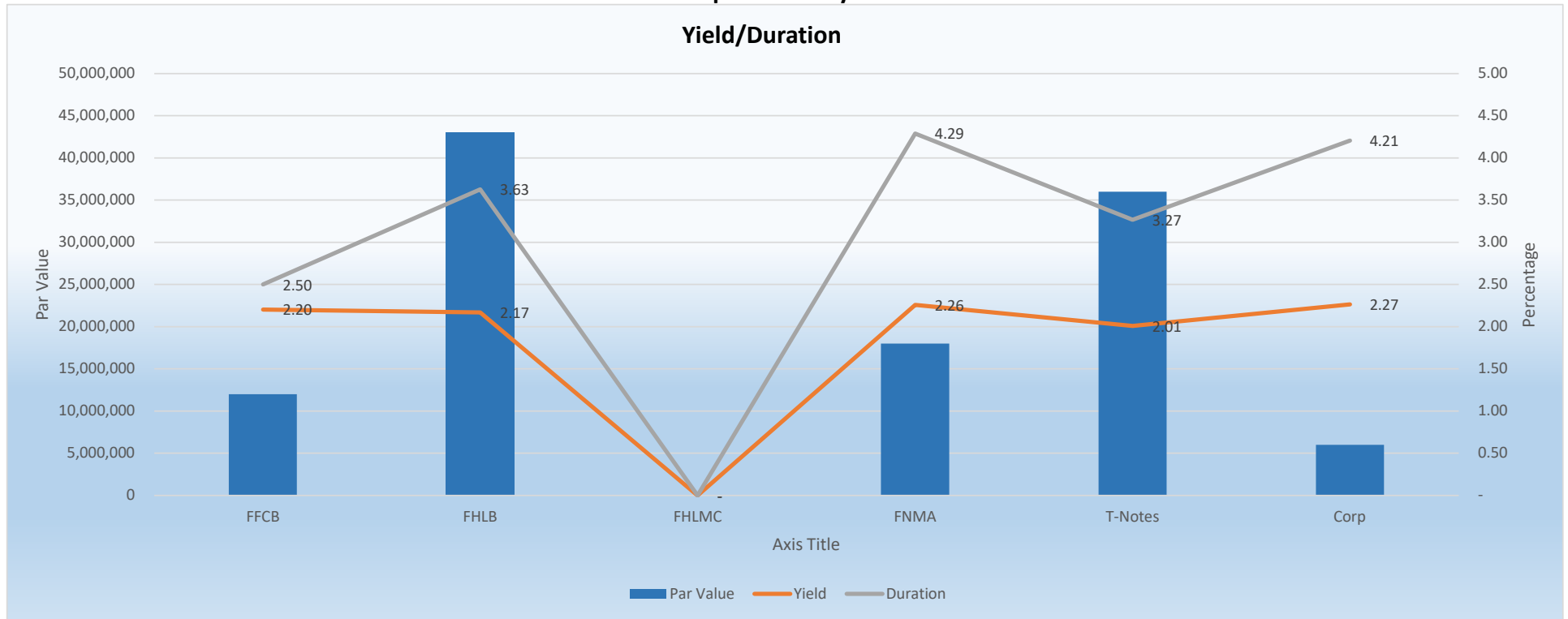


	<b>Par Value</b>	<b>Market</b>
<b>FFCB</b>	12,000,000	12,442,408
<b>FHLB</b>	43,000,000	46,886,758
<b>FHLMC</b>	#REF!	#REF!
<b>FNMA</b>	18,000,000	19,459,457
<b>TVA</b>	10,500,000	11,158,061
<b>T-Note</b>	36,000,000	39,677,572

December 2020

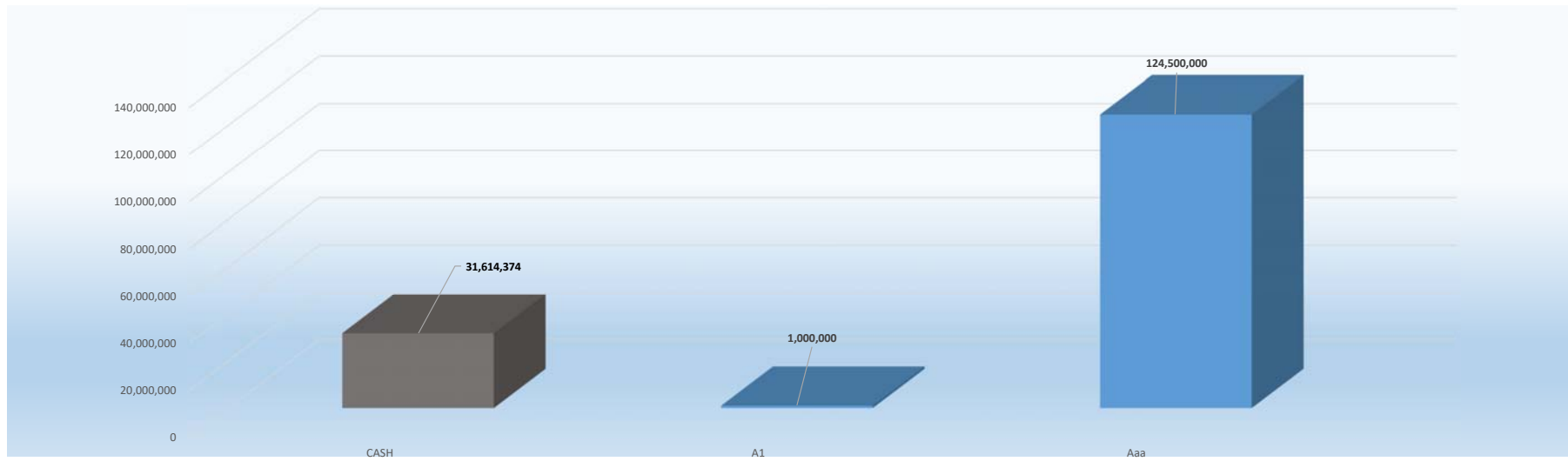
### January 2021 Arapaho County

#### Yield/Duration



	Par Value	Yield	Duration
<b>FFCB</b>	12,000,000	2.20	2.50
<b>FHLB</b>	43,000,000	2.17	3.63
<b>FHLMC</b>	#REF!	#REF!	#REF!
<b>FNMA</b>	18,000,000	2.26	4.29
<b>T-Notes</b>	36,000,000	2.01	3.27
<b>Corp</b>	6,000,000	2.27	4.21

Credit Ratings



Security Description	Par	Rating	Security Description	Par	Rating
C-Safe	CASH	31,614,374	FEDERAL NATL MTG ASSN	3,000,000	Aaa
Liquidity	CASH	0	MICROSOFT CORP	5,000,000	Aaa
FEDERAL HOME LOAN BANKS	5,000,000	Aaa	STATE STR CORP	1,000,000	A1
FEDERAL HOME LOAN BANKS	5,000,000	Aaa	TENNESSEE VALLEY AUTH FED	5,000,000	Aaa
FEDERAL HOME LOAN BANKS	5,000,000	Aaa	TENNESSEE VALLEY AUTH FED	2,500,000	Aaa
FEDERAL HOME LOAN BANKS	5,000,000	Aaa	TENNESSEE VALLEY AUTH FED	3,000,000	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	5,000,000	Aaa	UNITED STATES TREAS BDS	5,000,000	Aaa
FEDERAL FARM CR BKS	5,000,000	Aaa	UNITED STATES TREAS BDS	5,000,000	Aaa
FEDERAL FARM CR BKS	2,000,000	Aaa	UNITED STATES TREAS NTS	1,500,000	Aaa
FEDERAL HOME LOAN BANKS	5,000,000	Aaa	UNITED STATES TREAS NTS	5,000,000	Aaa
FEDERAL HOME LOAN BANKS	8,000,000	Aaa	UNITED STATES TREAS NTS	5,000,000	Aaa
FEDERAL NATL MTG ASSN	5,000,000	Aaa	UNITED STATES TREAS NTS	5,000,000	Aaa
FEDERAL NATL MTG ASSN	5,000,000	Aaa	UNITED STATES TREAS NTS	6,000,000	Aaa
FEDERAL NATL MTG ASSN	5,000,000	Aaa			

CUSIP	Description	Purchase Date	Rate/Coupon	Maturity	Par Value/Shares	Historical Cost	Market Value	Unrealized Gain/(Loss)	% Portfolio	Yield	Weighted Average Duration
<b>Arapahoe County January 2021</b>											
<b>Federal Credit Bank</b>											
31331XHX3	FFCB	6/12/2019	5.050	12/21/2021	5,000,000	5,378,750	5,244,303	244,303.00	3.98	1.96	2.33
3133EJUH0	FFCB	7/16/2018	2.731	7/16/2021	5,000,000	4,995,500	5,065,925	65,925.00	3.98	2.73	2.84
3133EKNX0	FFCB	7/12/2019	2.160	6/3/2024	2,000,000	2,022,260	2,132,180	132,180.00	1.59	1.92	2.33
<b>Total</b>					<b>12,000,000</b>	<b>12,396,510</b>	<b>12,442,408</b>	<b>442,408</b>	<b>9.56</b>	<b>2.20</b>	<b>2.50</b>
<b>Federal Home Loan Bank</b>											
3130A0F70	FHLB	5/28/2019	3.375	12/8/2023	5,000,000	5,265,550	5,477,606	477,606.00	3.98	2.14	4.41
3130A0XE5	FHLB	2/27/2019	3.250	3/8/2024	5,000,000	5,168,300	5,534,846	534,846.00	3.98	2.53	4.47
3130A0XE5	FHLB	3/26/2019	3.250	3/8/2024	5,000,000	5,000,000	5,534,846	534,846.00	3.98	1.83	3.26
3130A0XE5	FHLB	5/21/2019	3.250	3/8/2024	5,000,000	5,221,350	5,534,846	534,846.00	3.98	2.27	4.41
3130A1XJ2	FHLB	5/23/2019	2.875	6/14/2024	5,000,000	5,234,550	5,461,369	461,369.00	3.98	1.69	4.54
3130AF5B9	FHLB	4/17/2019	3.000	10/12/2021	5,000,000	5,083,650	5,146,083	146,083.00	3.98	2.30	2.39
3133XKWY7	FHLB	5/28/2019	5.250	6/10/2022	5,000,000	5,454,150	5,381,629	381,629.00	3.98	2.14	2.76
3133XN4B2	FHLB	3/18/2019	5.250	12/9/2022	8,000,000	8,793,440	8,815,533	815,533.00	6.37	2.45	2.77
<b>Total</b>					<b>43,000,000</b>	<b>45,220,990</b>	<b>46,886,758</b>	<b>3,886,758</b>	<b>34.26</b>	<b>2.17</b>	<b>3.63</b>
<b>Federal National Mortgage Association</b>											
3135G0U43	FNMA	2/27/2019	2.875	9/12/2023	5,000,000	5,076,500	5,408,555	408,555.00	3.98	2.52	4.17
3135G0U43	FNMA	4/22/2019	2.875	9/12/2023	5,000,000	5,106,900	5,408,555	408,555.00	3.98	2.36	4.17
3135GOV34	FNMA	5/7/2019	2.500	2/5/2024	5,000,000	5,045,750	5,401,467	401,467.00	3.98	2.30	4.41
3135GOV34	FNMA	7/12/2019	2.500	2/5/2024	3,000,000	3,083,760	3,240,880	240,880.00	2.39	1.86	4.41
<b>Total</b>					<b>18,000,000</b>	<b>18,312,910</b>	<b>19,459,457</b>	<b>1,459,457</b>	<b>14.34</b>	<b>2.26</b>	<b>4.29</b>
<b>Corporate Bonds</b>											
594918AW4	MICROSOFT	3/29/2019	3.620	12/15/2023	5,000,000	5,260,900	5,462,153	462,153.00	3.98	1.83	4.28
857477AM5	STATE STREET	5/24/2019	3.700	11/20/2023	1,000,000	1,040,380	1,101,692	101,692.00	0.80	2.70	4.13
<b>Total</b>					<b>6,000,000</b>	<b>6,301,280</b>	<b>6,563,845</b>	<b>563,845</b>	<b>4.78</b>	<b>2.27</b>	<b>4.21</b>
<b>Treasury Notes</b>											
912810EM6	T-NOTE	7/15/2019	7.250	8/15/2022	2,500,000	2,909,141	2,857,452	357,452.00	1.99	1.77	2.71
912810EN4	T-NOTE	7/15/2019	7.625	11/15/2022	1,000,000	1,188,656	1,150,058	150,058.00	0.80	1.77	2.87
912810EP9	T-NOTE	6/4/2019	7.125	2/15/2023	5,000,000	5,942,578	5,876,718	876,718.00	3.98	1.83	3.26
912810EP9	T-NOTE	8/2/2019	7.125	2/15/2023	5,000,000	5,915,938	5,876,718	876,718.00	3.98	1.83	3.26
9128284A5	T-NOTE	5/24/2019	2.625	2/28/2023	1,500,000	1,528,184	1,593,824	93,824.00	1.20	2.10	3.55
9128285D8	T-NOTE	6/19/2019	2.875	9/30/2023	5,000,000	5,229,609	5,407,735	407,735.00	3.98	1.75	4.01
9128285P1	T-NOTE	4/3/2019	2.875	11/30/2023	5,000,000	5,136,250	5,403,995	403,995.00	3.98	2.26	4.31
912828B66	T-NOTE	4/26/2019	2.750	2/15/2024	5,000,000	5,102,461	5,450,698	450,698.00	3.98	2.30	4.46
912828WR7	T-NOTE	3/12/2018	2.125	6/30/2021	6,000,000	5,935,688	6,060,374	60,374.00	4.78	2.46	0.97
<b>Total</b>					<b>36,000,000</b>	<b>38,888,504</b>	<b>39,677,572</b>	<b>3,677,572</b>	<b>28.69</b>	<b>2.01</b>	<b>3.27</b>
<b>Tennessee Valley Authority</b>											
880591EL2	TVA	2/12/2020	3.875	2/15/2021	5,000,000	5,119,600	5,095,514	95,514.00	3.98	1.48	0.98
880591ER9	TVA	2/28/2020	2.875	9/15/2024	2,500,000	2,692,500	2,755,703	255,703.00	1.99	1.13	4.23
880591ER9	TVA	3/5/2020	2.875	9/15/2024	3,000,000	3,274,080	3,306,844	306,844.00	2.39	0.82	3.82
<b>Total</b>					<b>10,500,000.00</b>	<b>11,086,180.00</b>	<b>11,158,061.00</b>	<b>658,061.00</b>	<b>8.37</b>	<b>1.14</b>	<b>3.01</b>
<b>Portfolio Total</b>					<b>125,500,000</b>	<b>132,206,374</b>	<b>136,188,101</b>	<b>10,688,101</b>	<b>100</b>	<b>2.01</b>	<b>3.48</b>