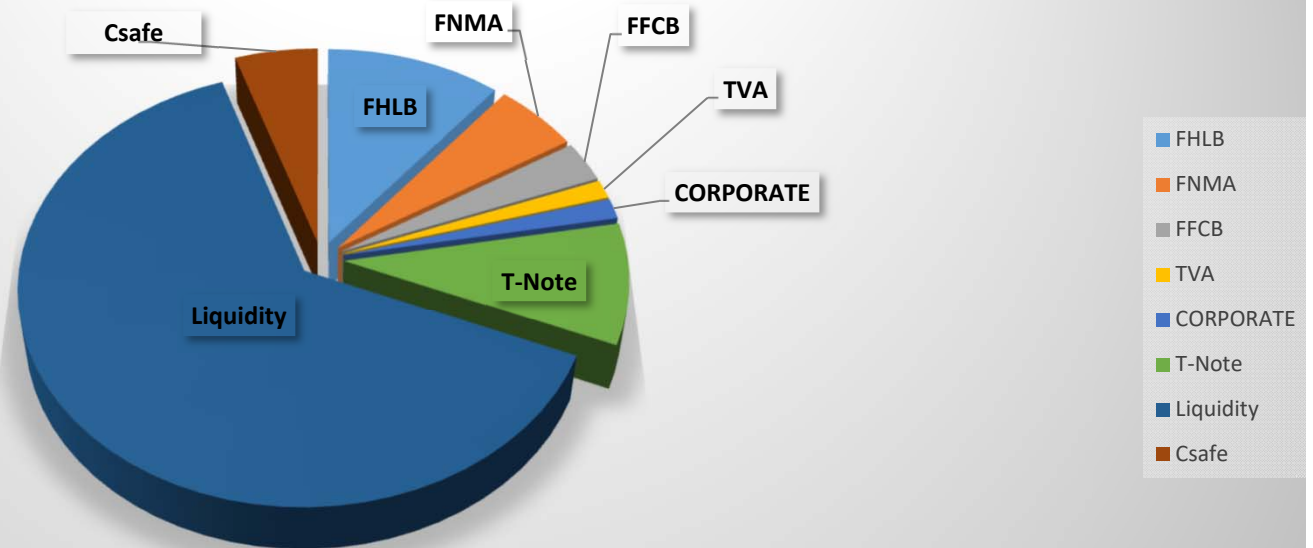


February 2021 Arapahoe County Securities Held

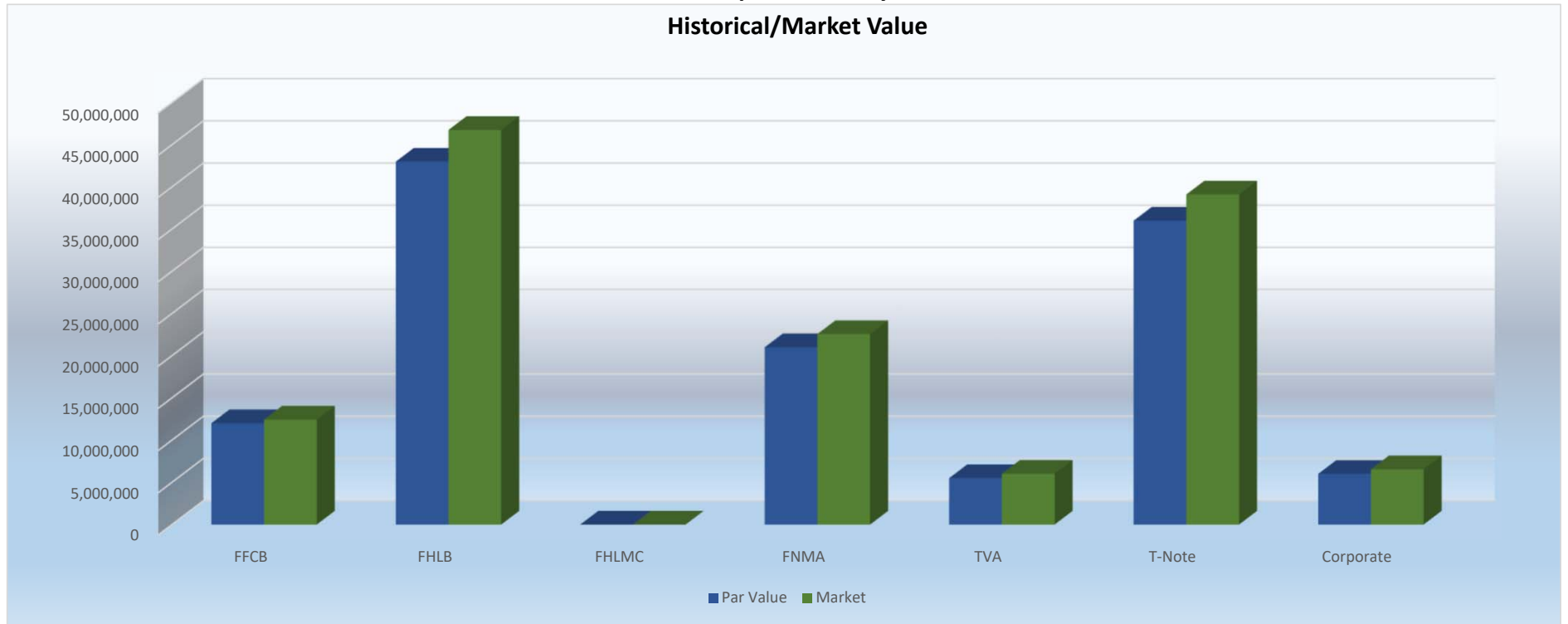


Description	Par Value	Market Value	Unrealized Gain/(Loss)	% Portfolio	Yield	Duration
FHLB	43,000,000	46,754,537	3,754,537	34.82	2.17	3.63
FNMA	21,000,000	22,565,866	1,565,866	17.00	1.85	3.56
FFCB	12,000,000	12,433,750	433,750	9.72	2.20	2.50
TVA	5,500,000	6,021,222	521,222	4.45	0.97	4.03
CORPORATE	6,000,000	6,550,134	550,134	4.9	2.3	4.2
T-Note	36,000,000	39,110,433	3,110,433	29.15	2.01	3.27
Liquidity	251,000,000	251,000,000	0	63.58	1.89	0.00
Csafe	20,308,011	20,308,011	0	5.14	1.92	0.00

December 2020

February 2021
Arapahoe County

Historical/Market Value



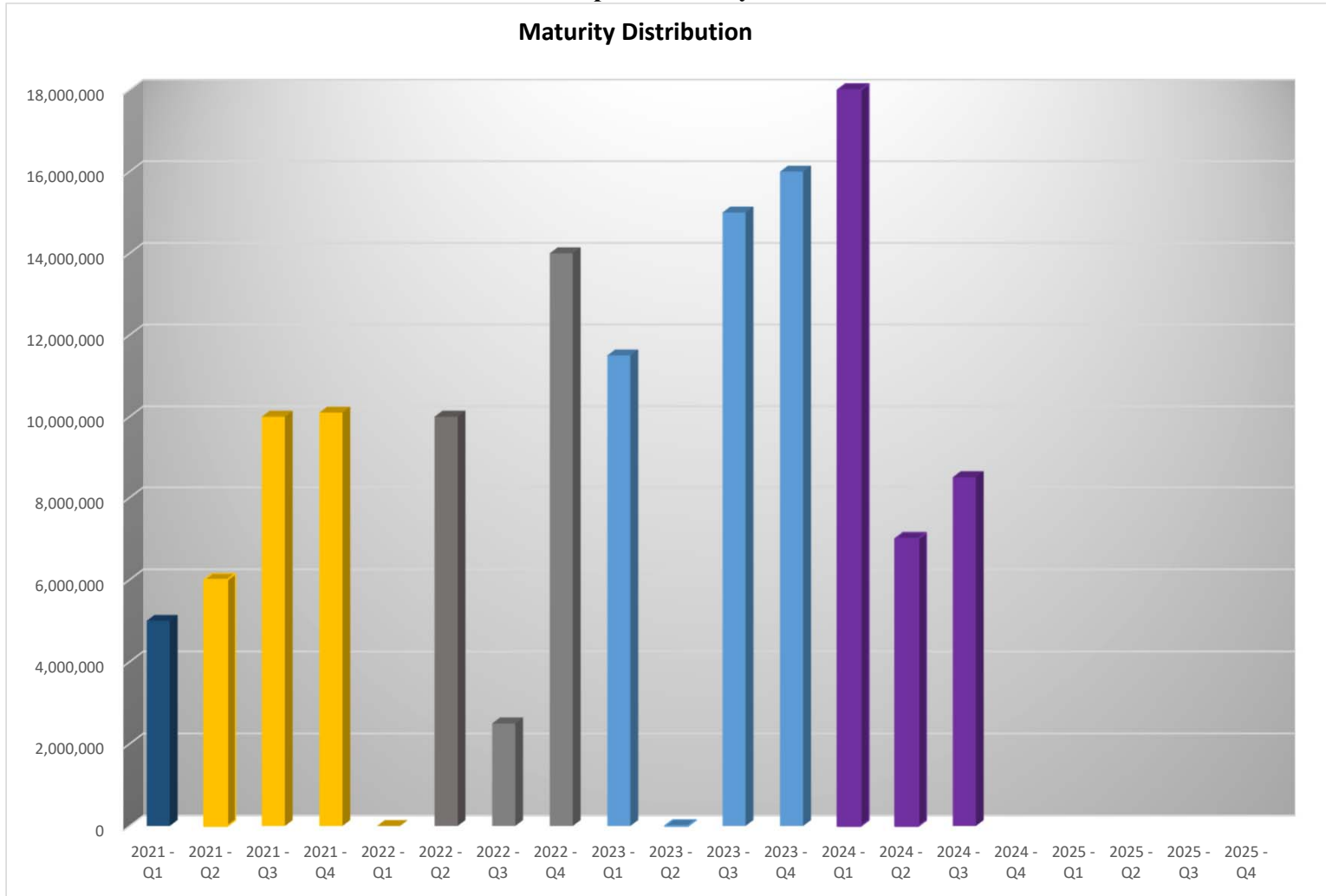
	Par Value	Market
FFCB	12,000,000	12,433,750
FHLB	43,000,000	46,754,537
FHLMC	#REF!	#REF!
FNMA	21,000,000	22,565,866
TVA	5,500,000	6,021,222
T-Note	36,000,000	39,110,433

December 2020

February 2021
Arapahoe County

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	8,500,000	2
2024 - Q4		
2025 - Q1		
2025 - Q2		
2025 - Q3		
2025 - Q4		

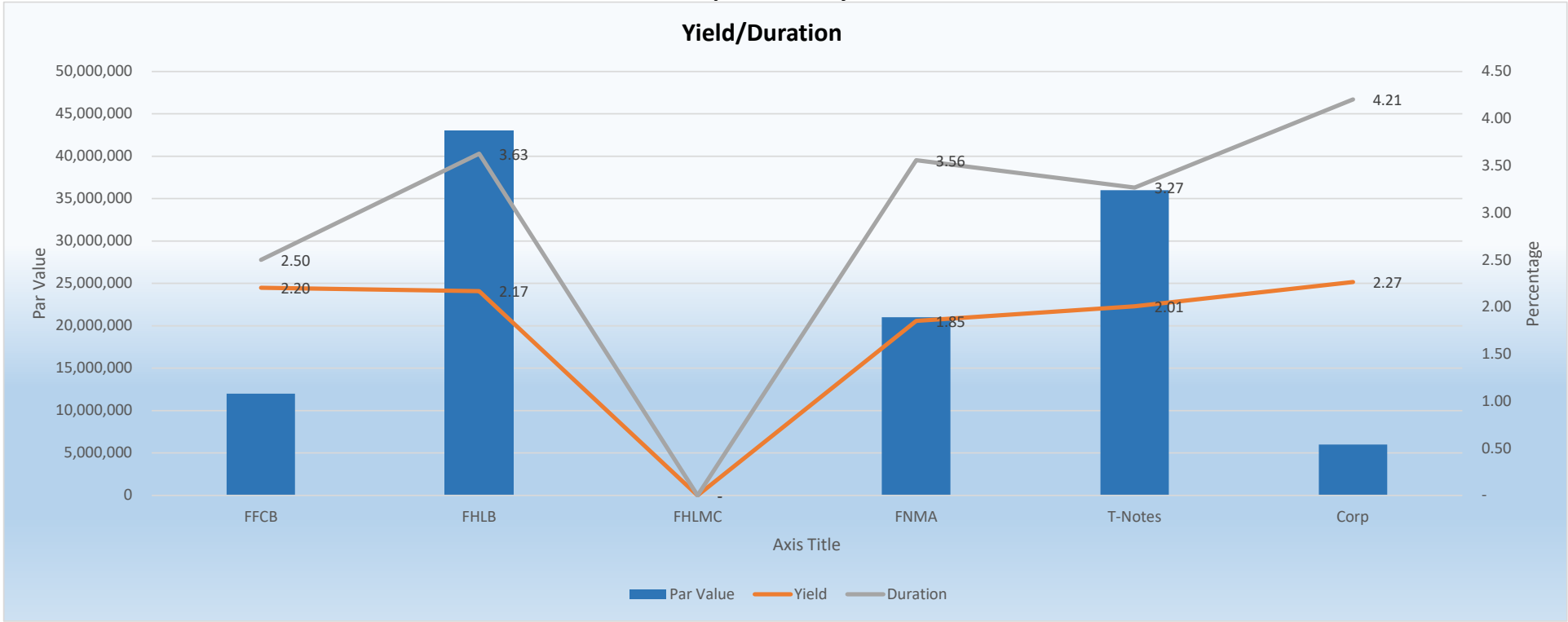
Maturity Distribution



December 2020

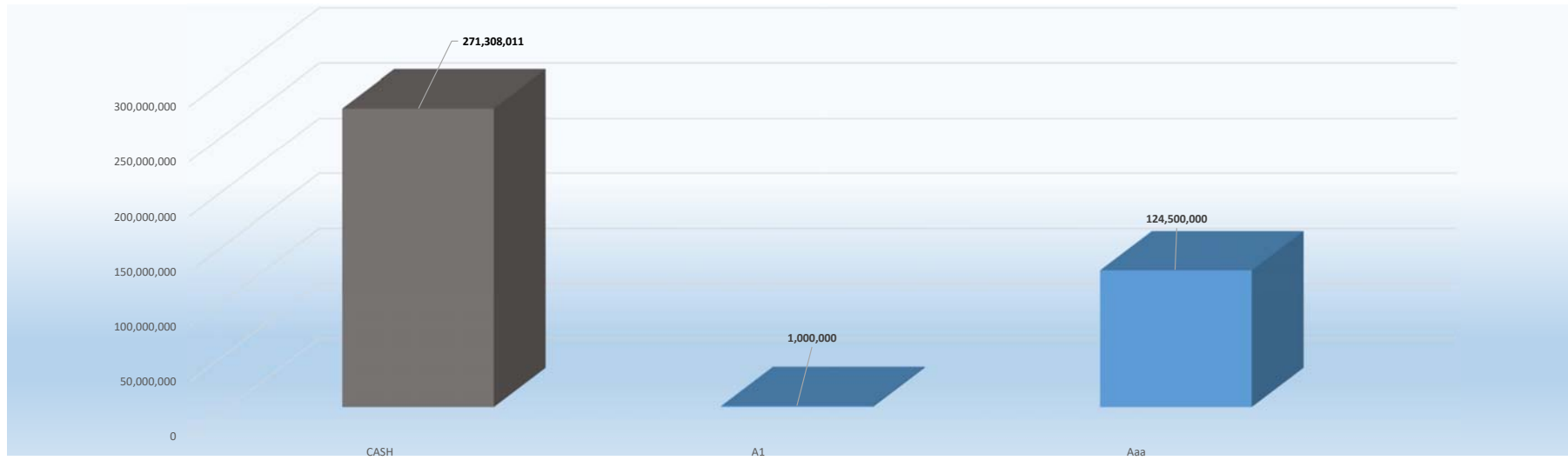
**February 2021
Arapaho County**

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	21,000,000	1.85	3.56
T-Notes	36,000,000	2.01	3.27
Corp	6,000,000	2.27	4.21

Credit Ratings



Security Description	Par	Rating	Security Description	Par	Rating
C-Safe	CASH	20,308,011	FEDERAL NATL MTG ASSN	3,000,000	Aaa
Liquidity	CASH	251,000,000	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
Arapahoe County February 2021											
Federal Credit Bank											
3133EJUH0	FFCB	7/16/2018	2.731	7/16/2021	5,000,000	4,995,500	5,064,650	64,650.00	4.05	2.73	2.84
31331XHX3	FFCB	6/12/2019	5.050	12/21/2021	5,000,000	5,378,750	5,245,940	245,940.00	4.05	1.96	2.33
3133EKNX0	FFCB	7/12/2019	2.160	6/3/2024	2,000,000	2,022,260	2,123,160	123,160.00	1.62	1.92	2.33
Total					12,000,000	12,396,510	12,433,750	433,750	9.72	2.20	2.50
Federal Home Loan Bank											
3130AF5B9	FHLB	4/17/2019	3.000	10/12/2021	5,000,000	5,083,650	5,145,033	145,033.00	4.05	2.30	2.39
3133XKWY7	FHLB	5/28/2019	5.250	6/10/2022	5,000,000	5,454,150	5,376,417	376,417.00	4.05	2.14	2.76
3133XN4B2	FHLB	3/18/2019	5.250	12/9/2022	8,000,000	8,793,440	8,807,673	807,673.00	6.48	2.45	2.77
3130A0F70	FHLB	5/28/2019	3.375	12/8/2023	5,000,000	5,265,550	5,463,162	463,162.00	4.05	2.14	4.41
3130A0XE5	FHLB	2/27/2019	3.250	3/8/2024	5,000,000	5,168,300	5,510,234	510,234.00	4.05	2.53	4.47
3130A0XE5	FHLB	3/26/2019	3.250	3/8/2024	5,000,000	5,000,000	5,510,234	510,234.00	4.05	1.83	3.26
3130A0XE5	FHLB	5/21/2019	3.250	3/8/2024	5,000,000	5,221,350	5,510,234	510,234.00	4.05	2.27	4.41
3130A1XJ2	FHLB	5/23/2019	2.875	6/14/2024	5,000,000	5,234,550	5,431,550	431,550.00	4.05	1.69	4.54
Total					43,000,000	45,220,990	46,754,537	3,754,537	34.82	2.17	3.63
Federal National Mortgage Association											
3135G0U43	FNMA	2/27/2019	2.875	9/12/2023	5,000,000	5,076,500	5,391,136	391,136.00	4.05	2.52	4.17
3135G0U43	FNMA	4/22/2019	2.875	9/12/2023	5,000,000	5,106,900	5,391,136	391,136.00	4.05	2.36	4.17
3135GOV34	FNMA	5/7/2019	2.500	2/5/2024	5,000,000	5,045,750	5,322,392	322,392.00	4.05	2.30	4.41
3135GOV34	FNMA	7/12/2019	2.500	2/5/2024	3,000,000	3,083,760	3,267,767	267,767.00	2.43	1.86	4.41
3135G0ZR7	FNMA	2/23/2021	2.625	9/6/2024	3,000,000	3,253,062	3,193,435	193,435.00	2.43	0.23	0.63
Total					21,000,000	21,565,972	22,565,866	1,565,866	17.00	1.85	3.56
Corporate											
594918AW4	MICROSOFT	3/29/2019	3.620	12/15/2023	5,000,000	5,260,900	5,448,647	448,647.00	4.05	1.83	4.28
857477AM5	STATE STREET	5/24/2019	3.700	11/20/2023	1,000,000	1,040,380	1,101,487	101,487.00	0.81	2.70	4.13
Total					6,000,000	6,301,280	6,550,134	550,134	4.86	2.27	4.21
Treasury Notes											
912828WR7	T-NOTE	3/12/2018	2.125	6/30/2021	6,000,000	5,935,688	6,061,356	61,356.00	4.86	2.46	0.97
912810EM6	T-NOTE	7/15/2019	7.250	8/15/2022	2,500,000	2,909,141	2,766,058	266,058.00	2.02	1.77	2.71
912810EN4	T-NOTE	7/15/2019	7.625	11/15/2022	1,000,000	1,188,656	1,149,705	149,705.00	0.81	1.77	2.87
912810EP9	T-NOTE	6/4/2019	7.125	2/15/2023	5,000,000	5,942,578	5,694,825	694,825.00	4.05	1.83	3.26
912810EP9	T-NOTE	8/2/2019	7.125	2/15/2023	5,000,000	5,915,938	5,694,825	694,825.00	4.05	1.83	3.26
9128284A5	T-NOTE	5/24/2019	2.625	2/28/2023	1,500,000	1,528,184	1,592,940	92,940.00	1.21	2.10	3.55
9128285D8	T-NOTE	6/19/2019	2.875	9/30/2023	5,000,000	5,229,609	5,397,343	397,343.00	4.05	1.75	4.01
9128285P1	T-NOTE	4/3/2019	2.875	11/30/2023	5,000,000	5,136,250	5,390,203	390,203.00	4.05	2.26	4.31
912828B66	T-NOTE	4/26/2019	2.750	2/15/2024	5,000,000	5,102,461	5,363,178	363,178.00	4.05	2.30	4.46
Total					36,000,000	38,888,504	39,110,433	3,110,433	29.15	2.01	3.27
Tennessee Valley Authority											
880591ER9	TVA	2/28/2020	2.875	9/15/2024	2,500,000	2,692,500	2,736,919	236,919.00	2.02	1.13	4.23
880591ER9	TVA	3/5/2020	2.875	9/15/2024	3,000,000	3,274,080	3,284,303	284,303.00	2.43	0.82	3.82
Total					5,500,000	5,966,580	6,021,222	521,222	4.45	0.97	4.03
Portfolio Total					123,500,000	130,339,836	133,435,942	9,935,942	100.00	1.91	3.53