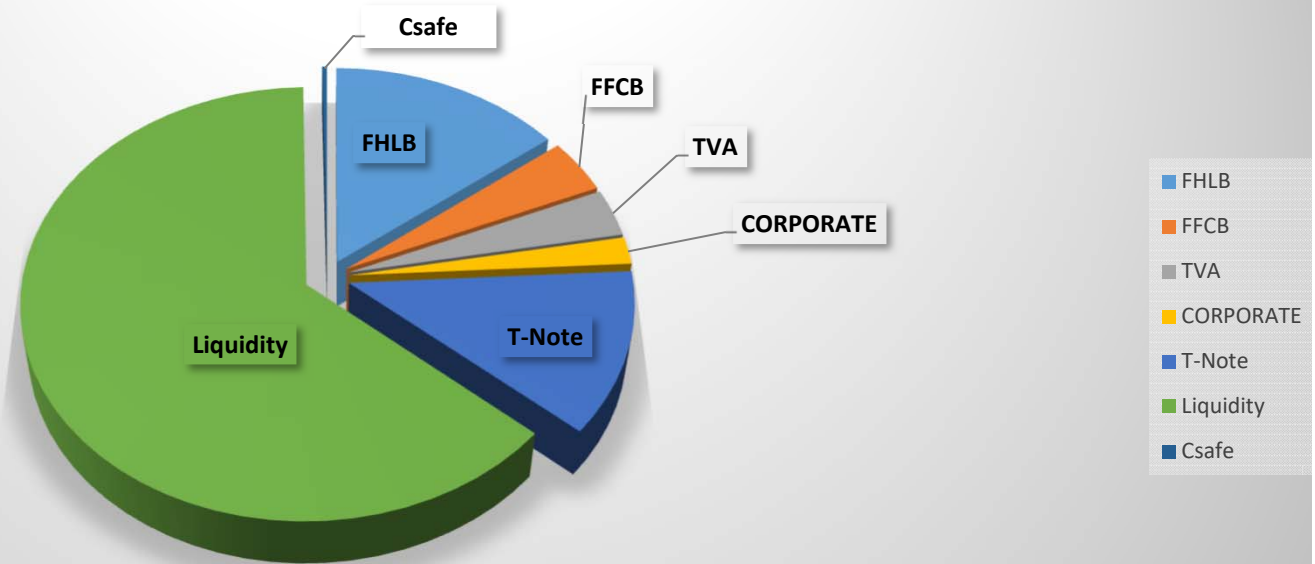


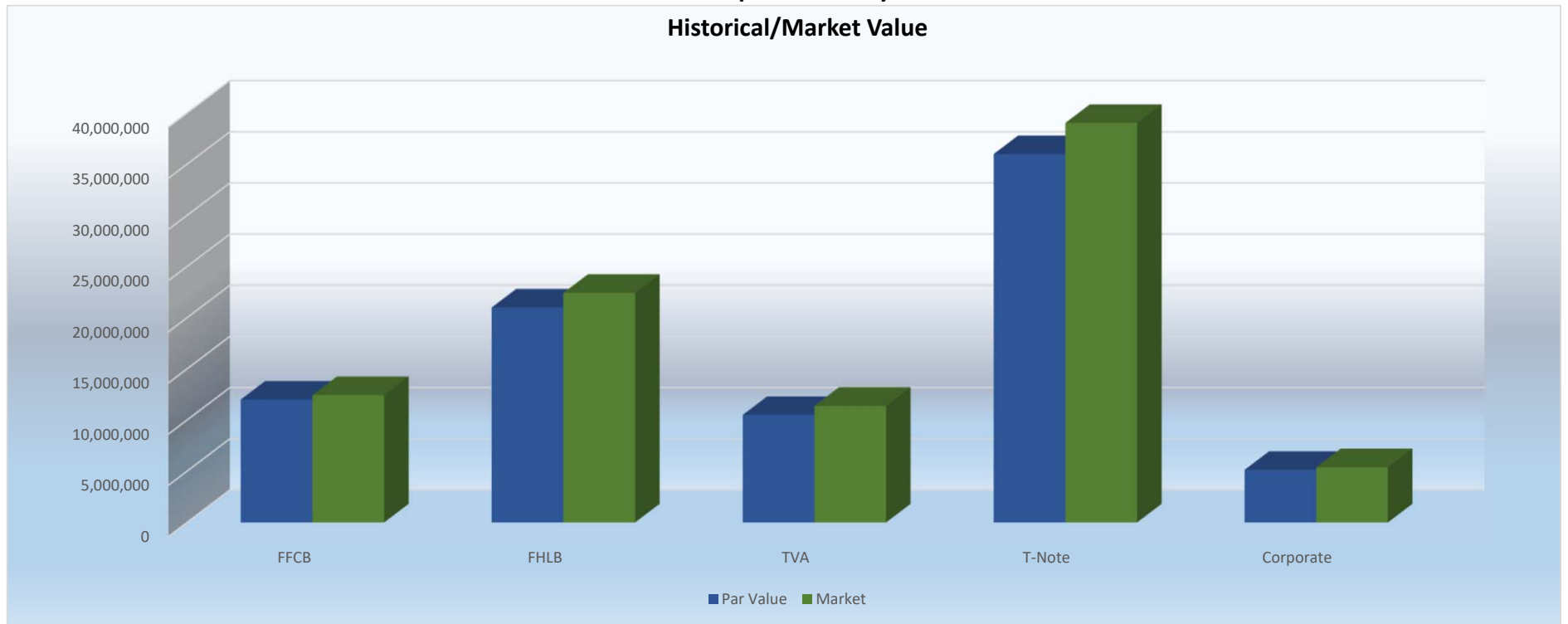
April 2021
Arapahoe County
Securities Held



Description	Par Value	Market Value	Unrealized Gain/(Loss)	% Portfolio	Yield	Duration
FHLB	43,000,000	46,472,978	3,472,978	33.46	2.17	3.63
FFCB	12,000,000	12,441,579	441,579	9.34	2.20	2.50
TVA	10,500,000	11,390,754	890,754	8.17	0.77	2.90
CORPORATE	6,000,000	6,567,493	567,493	4.67	2.27	4.21
T-Note	36,000,000	39,043,105	3,043,105	28.02	2.01	3.27
Liquidity	188,000,000	188,000,000	0	63.43	1.89	0.00
Csafe	891,387	891,387	0	0.30	1.92	0.00

December 2020

April 2021
Arapahoe County
Historical/Market Value



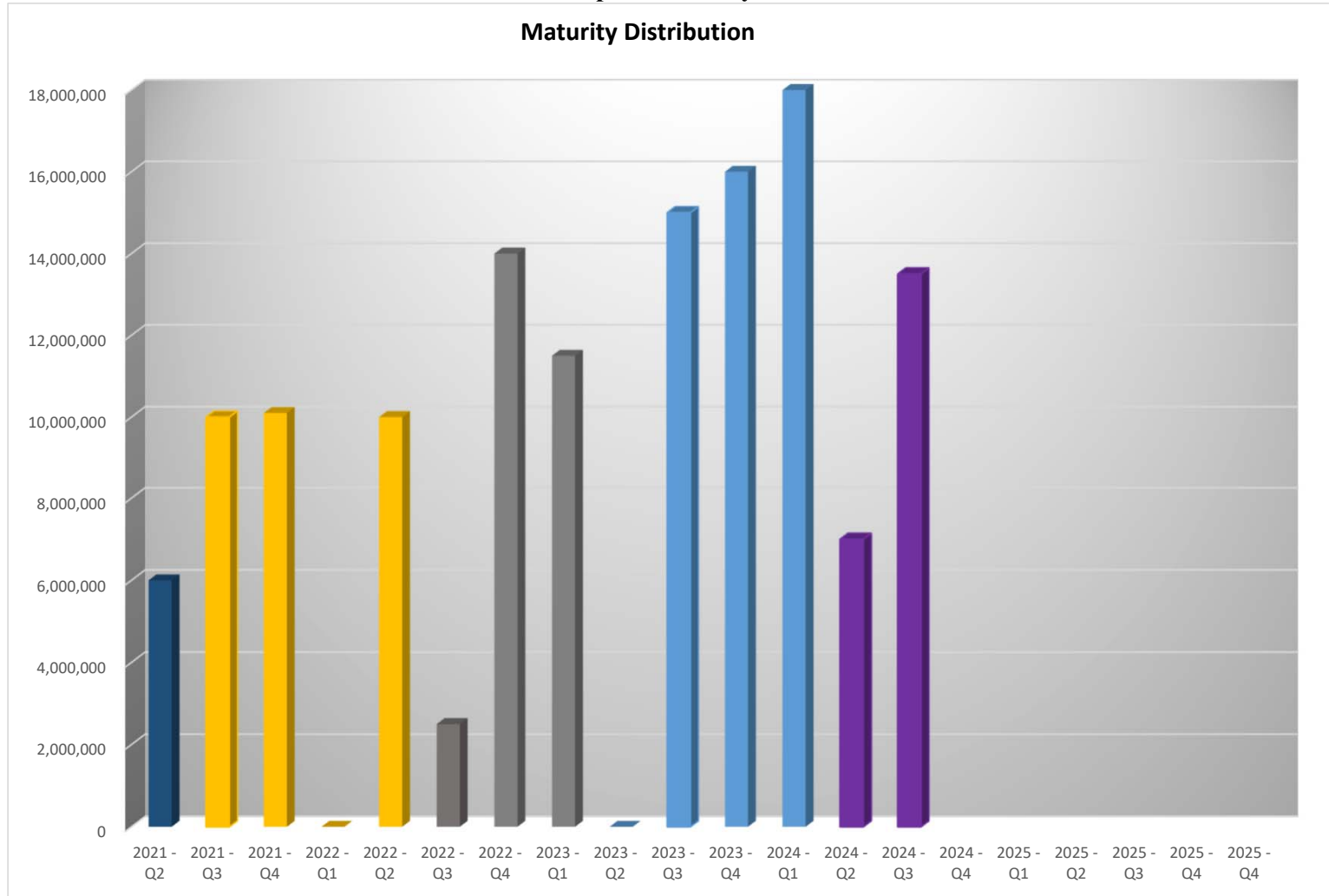
	Par Value	Market
FFCB	12,000,000	12,441,579
FHLB	21,000,000	22,428,748
TVA	10,500,000	11,390,754
T-Note	36,000,000	39,043,105
Corporate	5,136,250	5,395,982

December 2020

Quarter	Amount	# of Securities
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	13,500,000	2
2024 - Q4		
2025 - Q1		
2025 - Q2		
2025 - Q3		
2025 - Q4		
2025 - Q4		

April 2021
Arapahoe County

Maturity Distribution



December 2020

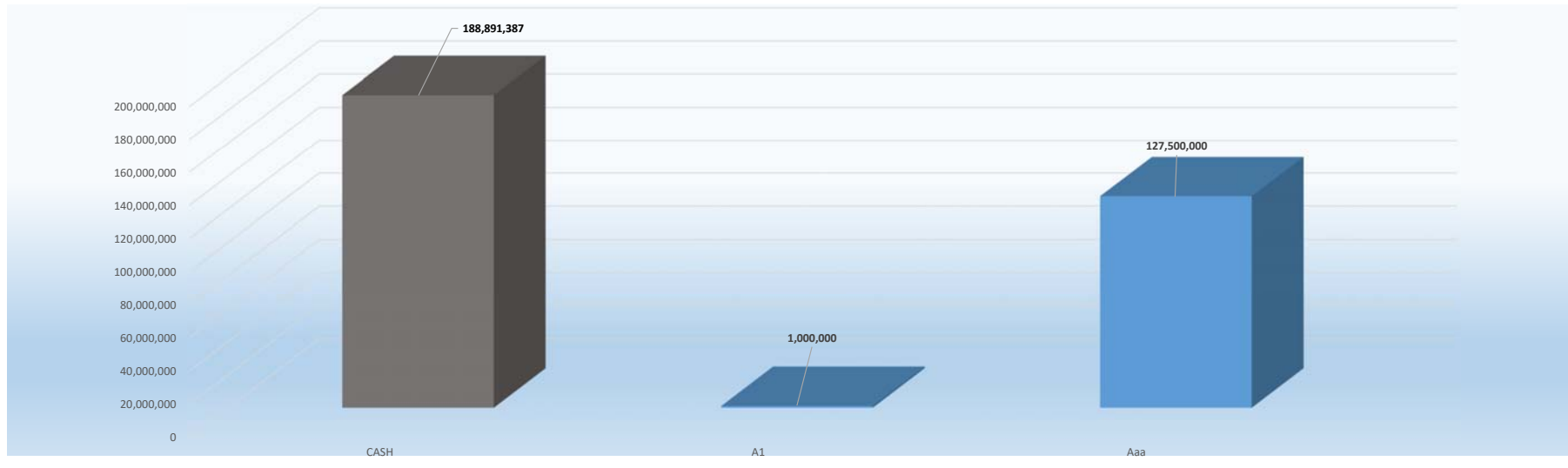
April 2021
Arapaho County

Yield/Duration



	Par Value	Yield	Duration
FFCB	12,000,000	2.20	2.50
FHLB	43,000,000	2.17	3.63
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	891,387	FEDERAL NATL MTG ASSN	3,000,000	Aaa
Liquidity	CASH	188,000,000	FEDERAL NATL MTG ASSN	3,000,000	Aaa
FEDERAL HOME LOAN BANKS	5,000,000	Aaa	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	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	TENNESSEE VALLEY AUTH FED	5,000,000	Aaa
FEDERAL HOME LOAN BANKS	5,000,000	Aaa	UNITED STATES TREAS BDS	2,500,000	Aaa
FEDERAL FARM CR BKS	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	2,000,000	Aaa	UNITED STATES TREAS BDS	5,000,000	Aaa
FEDERAL HOME LOAN BANKS	5,000,000	Aaa	UNITED STATES TREAS NTS	1,500,000	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	5,000,000	Aaa
FEDERAL NATL MTG ASSN	5,000,000	Aaa	UNITED STATES TREAS NTS	6,000,000	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 April 2021											
Federal Home Loan Bank											
3130A0F70	FHLB	5/28/2019	3.375	12/8/2023	5,000,000	5,265,550	5,464,163	464,163.00	3.89	2.14	4.41
3130A0XE5	FHLB	2/27/2019	3.250	3/8/2024	5,000,000	5,168,300	5,432,572	432,572.00	3.89	2.53	4.47
3130A0XE5	FHLB	3/26/2019	3.250	3/8/2024	5,000,000	5,000,000	5,432,572	432,572.00	3.89	1.83	3.26
3130A0XE5	FHLB	5/21/2019	3.250	3/8/2024	5,000,000	5,221,350	5,432,572	432,572.00	3.89	2.27	4.41
3133XKWY7	FHLB	5/28/2019	5.250	6/10/2022	5,000,000	5,454,150	5,386,833	386,833.00	3.89	2.14	2.76
3133XN4B2	FHLB	3/18/2019	5.250	12/9/2022	8,000,000	8,793,440	8,811,860	811,860.00	6.23	2.45	2.77
3130A1XJ2	FHLB	5/23/2019	2.875	6/14/2024	5,000,000	5,234,550	5,439,656	439,656.00	3.89	1.69	4.54
3130AF5B9	FHLB	4/17/2019	3.000	10/12/2021	5,000,000	5,083,650	5,072,750	72,750.00	3.89	2.30	2.39
Total					43,000,000	45,220,990	46,472,978	3,472,978	33.46	2.17	3.63
Federal Farmers Credit Bank											
31331XHX3	FFCB	6/12/2019	5.050	12/21/2021	5,000,000	5,378,750	5,248,929	248,929.00	3.89	1.96	2.33
3133EJUH0	FFCB	7/16/2018	2.731	7/16/2021	5,000,000	4,995,500	5,065,950	65,950.00	3.89	2.73	2.84
3133EKNX0	FFCB	7/12/2019	2.160	6/3/2024	2,000,000	2,022,260	2,126,700	126,700.00	1.56	1.92	2.33
Total					12,000,000	12,396,510	12,441,579	441,579	9.34	2.20	2.50
Federal Home Loan Bank											
3135G0U43	FNMA	2/27/2019	2.875	9/12/2023	5,000,000	5,076,500	5,332,967	332,967.00	3.89	2.52	4.17
3135G0U43	FNMA	4/22/2019	2.875	9/12/2023	5,000,000	5,106,900	5,332,967	332,967.00	3.89	2.36	4.17
3135G0ZR7	FNMA	2/23/2021	2.625	9/6/2024	3,000,000	3,253,062	3,231,832	231,832.00	2.33	0.23	0.63
3135GOV34	FNMA	5/7/2019	2.500	2/5/2024	5,000,000	5,045,750	5,331,864	331,864.00	3.89	2.30	4.41
3135GOV34	FNMA	7/12/2019	2.500	2/5/2024	3,000,000	3,083,760	3,199,118	199,118.00	2.33	1.86	4.41
Total					21,000,000	21,565,972	22,428,748	1,428,748	16.34	1.85	3.56
Corporate Bonds											
594918AW4	MICROSOFT	3/29/2019	3.620	12/15/2023	5,000,000	5,260,900	5,467,169	467,169.00	3.89	1.83	4.28
857477AM5	STATE STREET	5/24/2019	3.700	11/20/2023	1,000,000	1,040,380	1,100,324	100,324.00	0.78	2.70	4.13
Total					6,000,000	6,301,280	6,567,493	567,493	4.67	2.27	4.21
Tennessee Valley Authority											
880591ER9	TVA	2/28/2020	2.875	9/15/2024	2,500,000	2,692,500	2,712,084	212,084.00	1.95	1.13	4.23
880591ER9	TVA	3/5/2020	2.875	9/15/2024	3,000,000	3,274,080	3,254,501	254,501.00	2.33	0.82	3.82
880591ER9	TVA	3/4/2021	2.875	9/15/2024	5,000,000	5,441,975	5,424,169	424,169.00	3.89	0.35	0.65
Total					10,500,000	11,408,555	11,390,754	890,754	8.17	0.77	2.90
Treasury Notes											
912810EM6	T-NOTE	7/15/2019	7.250	8/15/2022	2,500,000	2,909,141	2,767,526	267,526.00	1.95	1.77	2.71
912810EN4	T-NOTE	7/15/2019	7.625	11/15/2022	1,000,000	1,188,656	1,150,046	150,046.00	0.78	1.77	2.87
912810EP9	T-NOTE	6/4/2019	7.125	2/15/2023	5,000,000	5,942,578	5,697,424	697,424.00	3.89	1.83	3.26
912810EP9	T-NOTE	8/2/2019	7.125	2/15/2023	5,000,000	5,915,938	5,697,424	697,424.00	3.89	1.83	3.26
9128284A5	T-NOTE	5/24/2019	2.625	2/28/2023	1,500,000	1,528,184	1,574,027	74,027.00	1.17	2.10	3.55
9128285D8	T-NOTE	6/19/2019	2.875	9/30/2023	5,000,000	5,229,609	5,329,733	329,733.00	3.89	1.75	4.01
9128285P1	T-NOTE	4/3/2019	2.875	11/30/2023	5,000,000	5,136,250	5,395,982	395,982.00	3.89	2.26	4.31
912828B66	T-NOTE	4/26/2019	2.750	2/15/2024	5,000,000	5,102,461	5,368,758	368,758.00	3.89	2.30	4.46
912828WR7	T-NOTE	3/12/2018	2.125	6/30/2021	6,000,000	5,935,688	6,062,185	62,185.00	4.67	2.46	0.97
Total					36,000,000.00	38,888,503.95	39,043,105.00	3,043,105.00	28.0156	2.01	3.27
Portfolio Total					128,500,000	135,781,811	138,344,657	9,844,657	100	1.88	3.34