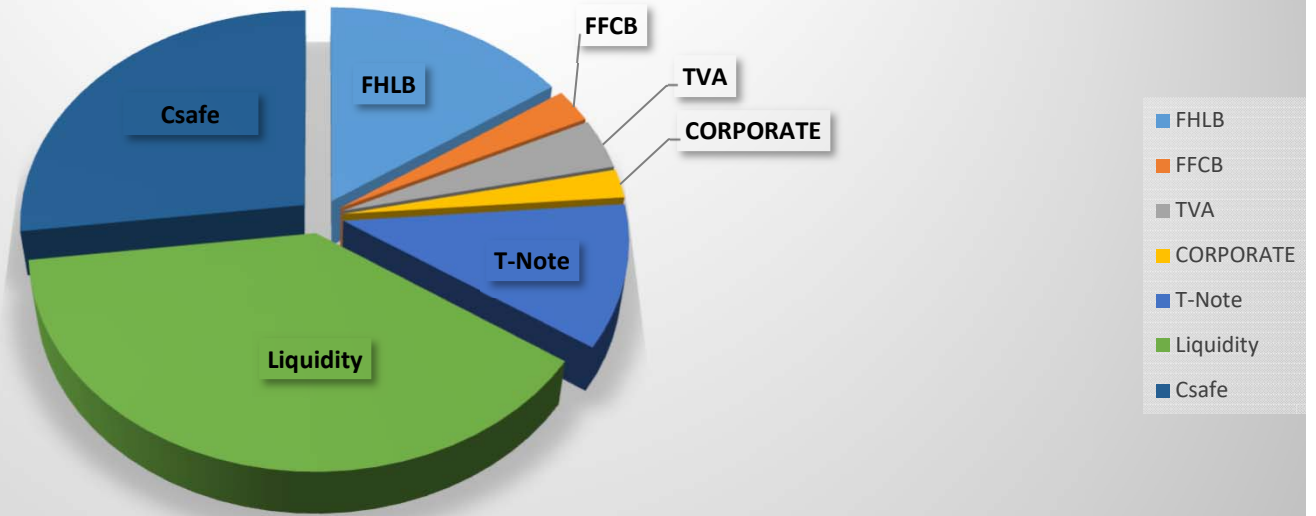


## July 2021 Arapahoe County Securities Held



Description	Par Value	Market Value	Unrealized Gain/(Loss)	% Portfolio	Yield	Duration
FHLB	43,000,000	46,031,463	3,031,463	33.99	2.17	3.63
FFCB	7,000,000	7,232,194	232,194	5.53	1.94	2.33
TVA	10,500,000	11,386,423	886,423	8.30	0.77	2.90
CORPORATE	6,000,000	6,464,990	464,990	4.74	2.27	4.21
T-Note	30,000,000	32,897,266	2,897,266	23.72	1.95	3.55
Liquidity	108,000,000	108,000,000	0	38.58	1.89	0.00
Csafe	75,449,690	75,449,690	0	26.95	1.92	0.00

July 2021

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



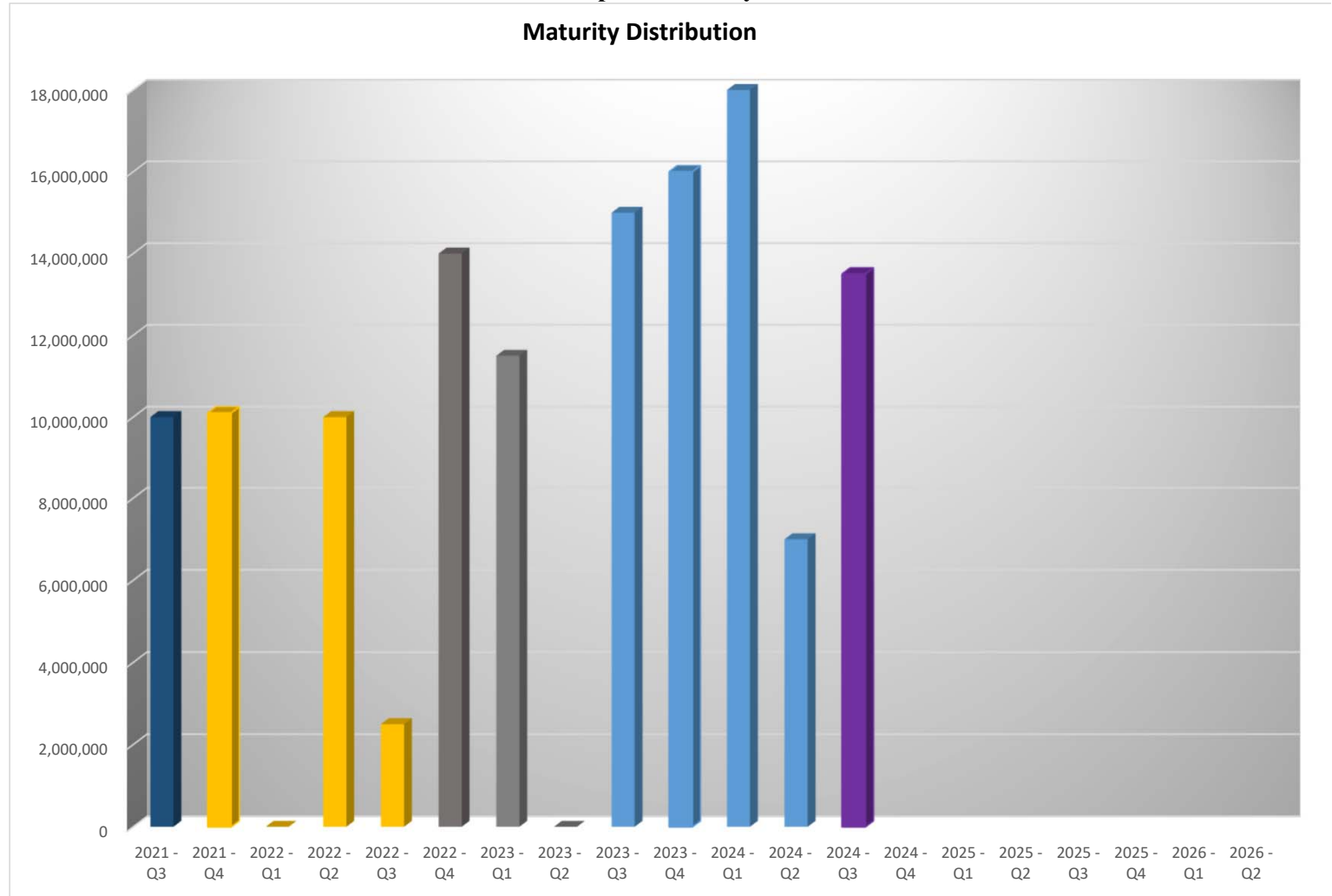
	<b>Par Value</b>	<b>Market</b>
<b>FFCB</b>	7,000,000	7,232,194
<b>FHLB</b>	43,000,000	46,031,463
<b>TVA</b>	10,500,000	11,386,423
<b>T-Note</b>	30,000,000	32,897,266
<b>Corporate</b>	6,000,000	6,464,990

July 2021

Quarter	Amount	# of Securities
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		
2026 - Q1		
2026 - Q2		

**July 2021  
Arapahoe County**

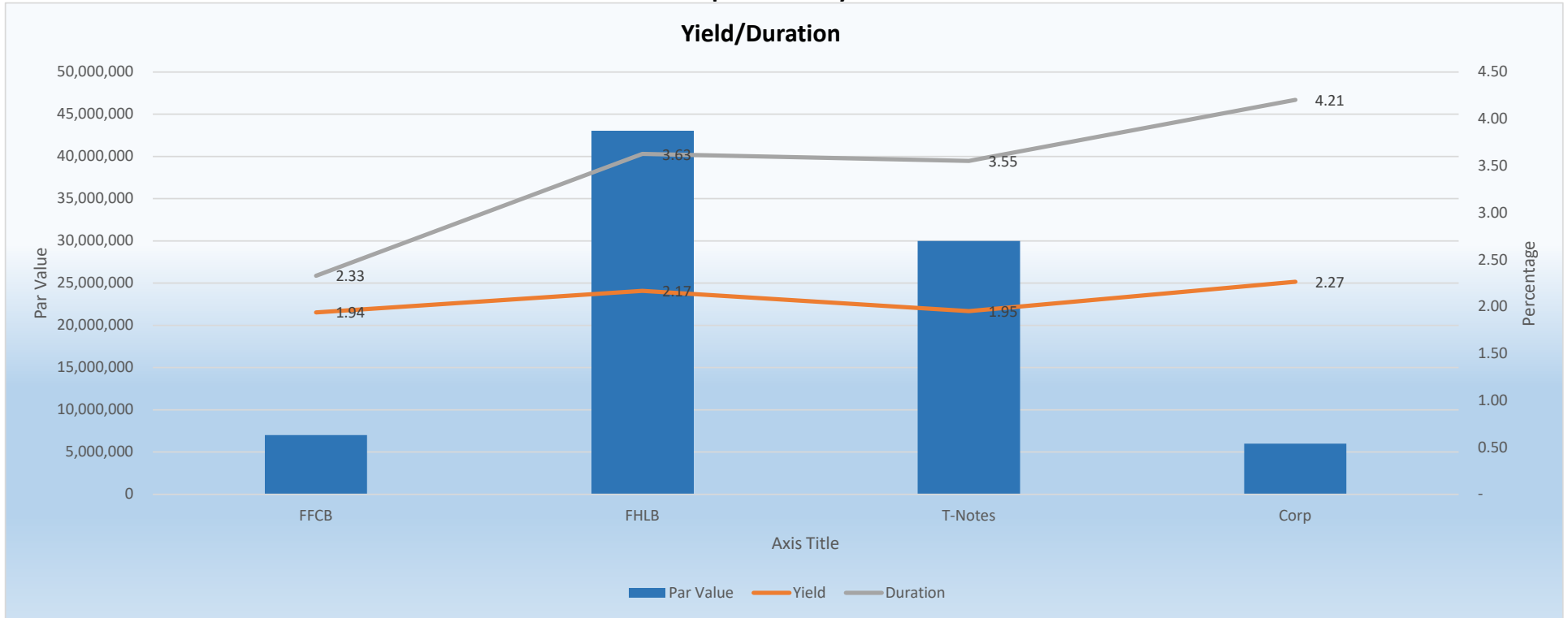
**Maturity Distribution**



July 2021

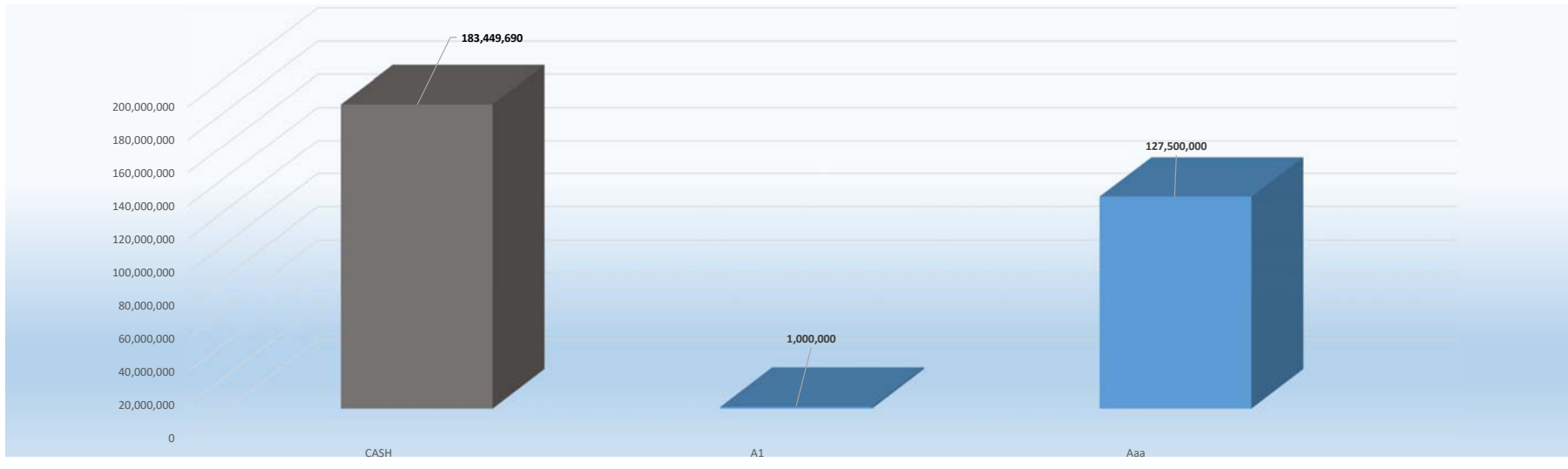
### July 2021 Arapaho County

#### Yield/Duration



	Par Value	Yield	Duration
<b>FFCB</b>	7,000,000	1.94	2.33
<b>FHLB</b>	43,000,000	2.17	3.63
<b>T-Notes</b>	30,000,000	1.95	3.55
<b>Corp</b>	6,000,000	2.27	4.21

Credit Ratings



Security Description	Par	Rating	Security Description	Par	Rating
C-Safe	CASH	75,449,690	FEDERAL NATL MTG ASSN	3,000,000	Aaa
Liquidity	CASH	108,000,000	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
<b>Arapahoe County July 2021</b>											
<b>Federal Farmers Credit Bank</b>											
31331XHX3	FFCB	6/12/2019	5.050	12/21/2021	5,000,000	5,378,750	5,123,354	123,354.00	3.95	1.96	2.33
3133EKNX0	FFCB	7/12/2019	2.160	6/3/2024	2,000,000	2,022,260	2,108,840	108,840.00	1.58	1.92	2.33
<b>Total</b>					<b>7,000,000</b>	<b>7,401,010</b>	<b>7,232,194</b>	<b>232,194</b>	<b>5.53</b>	<b>1.94</b>	<b>2.33</b>
<b>Federal Home Loan Bank</b>											
3130A0F70	FHLB	5/28/2019	3.375	12/8/2023	5,000,000	5,265,550	5,388,625	388,625.00	3.95	2.14	4.41
3130A0XE5	FHLB	2/27/2019	3.250	3/8/2024	5,000,000	5,168,300	5,441,747	441,747.00	3.95	2.53	4.47
3130A0XE5	FHLB	3/26/2019	3.250	3/8/2024	5,000,000	5,000,000	5,441,747	441,747.00	3.95	1.83	3.26
3130A0XE5	FHLB	5/21/2019	3.250	3/8/2024	5,000,000	5,221,350	5,441,747	441,747.00	3.95	2.27	4.41
3130A1XJ2	FHLB	5/23/2019	2.875	6/14/2024	5,000,000	5,234,550	5,375,718	375,718.00	3.95	1.69	4.54
3130AF5B9	FHLB	4/17/2019	3.000	10/12/2021	5,000,000	5,083,650	5,073,700	73,700.00	3.95	2.30	2.39
3133XKWY7	FHLB	5/28/2019	5.250	6/10/2022	5,000,000	5,454,150	5,258,359	258,359.00	3.95	2.14	2.76
3133XN4B2	FHLB	3/18/2019	5.250	12/9/2022	8,000,000	8,793,440	8,609,820	609,820.00	6.32	2.45	2.77
<b>Total</b>					<b>43,000,000</b>	<b>45,220,990</b>	<b>46,031,463</b>	<b>3,031,463</b>	<b>33.99</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	5,336,654	336,654.00	3.95	2.52	4.17
3135G0U43	FNMA	4/22/2019	2.875	9/12/2023	5,000,000	5,106,900	5,336,654	336,654.00	3.95	2.36	4.17
3135G0ZR7	FNMA	2/23/2021	2.625	9/6/2024	3,000,000	3,253,062	3,244,500	244,500.00	2.37	0.23	0.63
3135GOV34	FNMA	5/7/2019	2.500	2/5/2024	5,000,000	5,045,750	5,339,664	339,664.00	3.95	2.30	4.41
3135GOV34	FNMA	7/12/2019	2.500	2/5/2024	3,000,000	3,083,760	3,203,798	203,798.00	2.37	1.86	4.41
3135GOV34	FNMA	7/1/2021	2.500	2/5/2024	5,000,000	5,280,570	5,339,664	339,664.00	3.95	0.36	0.65
3135GOV75	FNMA	7/23/2021	1.750	7/2/2024	4,000,000	4,167,560	4,170,285	170,285.00	3.16	0.32	0.65
<b>Total</b>					<b>30,000,000</b>	<b>31,014,102</b>	<b>31,971,219</b>	<b>1,971,219</b>	<b>23.72</b>	<b>1.42</b>	<b>2.73</b>
<b>Corporate Bonds</b>											
594918AW4	MICROSOFT	3/29/2019	3.620	12/15/2023	5,000,000	5,260,900	5,379,756	379,756.00	3.95	1.83	4.28
857477AM5	STATE STREET	5/24/2019	3.700	11/20/2023	1,000,000	1,040,380	1,085,234	85,234.00	0.79	2.70	4.13
<b>Total</b>					<b>6,000,000</b>	<b>6,301,280</b>	<b>6,464,990</b>	<b>464,990</b>	<b>4.74</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	2,768,364	268,364.00	1.98	1.77	2.71
912810EN4	T-NOTE	7/15/2019	7.625	11/15/2022	1,000,000	1,188,656	1,112,467	112,467.00	0.79	1.77	2.87
912810EP9	T-NOTE	6/4/2019	7.125	2/15/2023	5,000,000	5,942,578	5,700,679	700,679.00	3.95	1.83	3.26
912810EP9	T-NOTE	8/2/2019	7.125	2/15/2023	5,000,000	5,915,938	5,700,679	700,679.00	3.95	1.83	3.26
9128284A5	T-NOTE	5/24/2019	2.625	2/28/2023	1,500,000	1,528,184	1,574,914	74,914.00	1.19	2.10	3.55
9128285D8	T-NOTE	6/19/2019	2.875	9/30/2023	5,000,000	5,229,609	5,334,224	334,224.00	3.95	1.75	4.01
9128285P1	T-NOTE	4/3/2019	2.875	11/30/2023	5,000,000	5,136,250	5,329,216	329,216.00	3.95	2.26	4.31
912828B66	T-NOTE	4/26/2019	2.750	2/15/2024	5,000,000	5,102,461	5,376,723	376,723.00	3.95	2.30	4.46
<b>Total</b>					<b>30,000,000</b>	<b>32,952,816</b>	<b>32,897,266</b>	<b>2,897,266</b>	<b>23.72</b>	<b>1.95</b>	<b>3.55</b>
<b>Tennessee Valley Authority</b>											
880591ER9	TVA	2/28/2020	2.875	9/15/2024	2,500,000	2,692,500	2,711,053	211,053.00	1.98	1.13	4.23
880591ER9	TVA	3/5/2020	2.875	9/15/2024	3,000,000	3,274,080	3,253,264	253,264.00	2.37	0.82	3.82
880591ER9	TVA	3/4/2021	2.875	9/15/2024	5,000,000	5,441,975	5,422,106	422,106.00	3.95	0.35	0.65
<b>Total</b>					<b>10,500,000</b>	<b>11,408,555</b>	<b>11,386,423</b>	<b>886,423</b>	<b>8.30</b>	<b>0.77</b>	<b>2.90</b>
<b>Portfolio Total</b>					<b>126,500,000</b>	<b>134,298,753</b>	<b>135,983,555</b>	<b>9,483,555</b>	<b>100</b>	<b>1.75</b>	<b>3.22</b>