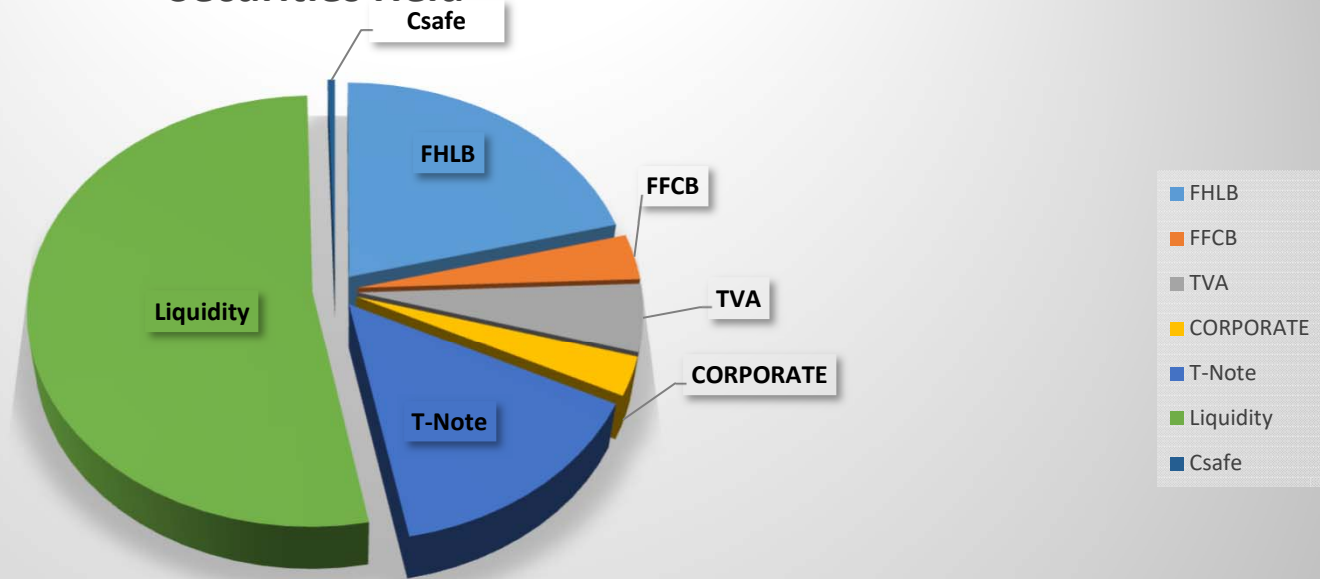


August 2021 Arapahoe County Securities Held



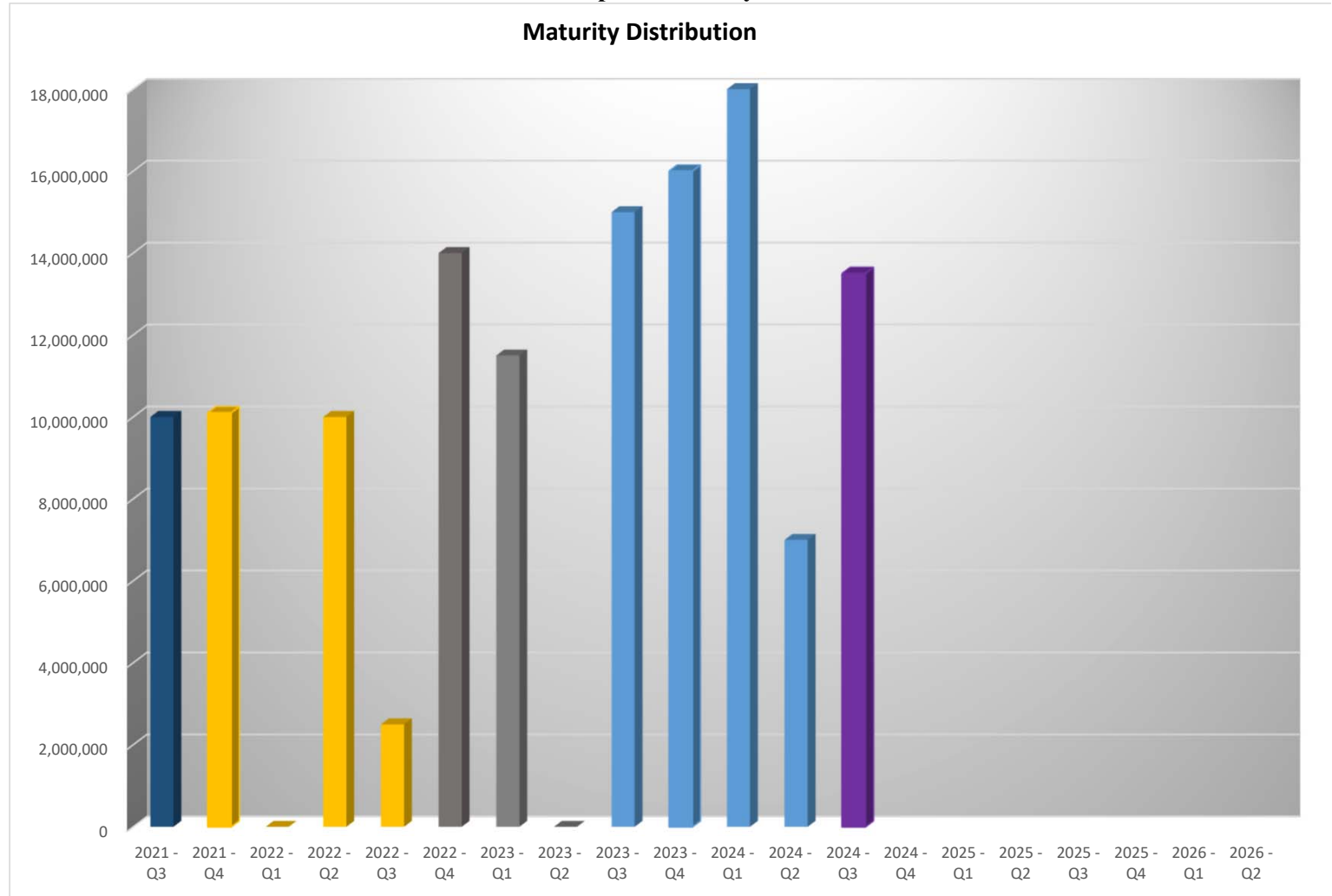
Description	Par Value	Market Value	Unrealized Gain/(Loss)	% Portfolio	Yield	Duration
FHLB	43,000,000	46,054,680	3,054,680	33.99	2.17	3.63
FFCB	7,000,000	7,231,167	231,167	5.53	1.94	2.33
TVA	10,500,000	11,376,298	876,298	8.30	0.77	2.90
CORPORATE	6,000,000	6,481,255	481,255	4.7	2.3	4.2
T-Note	30,000,000	32,362,635	2,362,635	23.7	2.0	3.6
Liquidity	108,000,000	108,000,000	0	52.58	1.89	0.00
Csafe	891,475	891,475	0	0.43	1.92	0.00

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		

August 2021
Arapahoe County

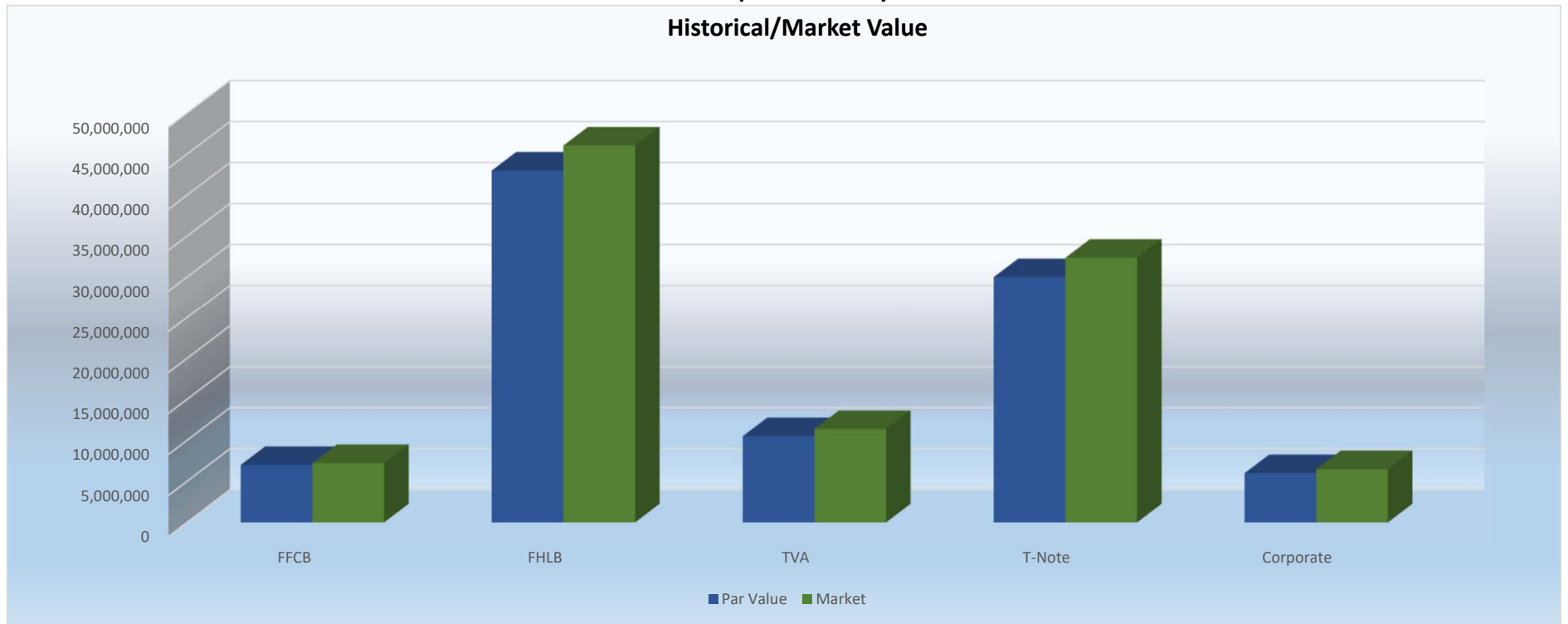
Maturity Distribution



July 2021

August 2021
Arapahoe County

Historical/Market Value



	Par Value	Market
FFCB	7,000,000	7,231,167
FHLB	43,000,000	46,054,680
TVA	10,500,000	11,376,298
T-Note	30,000,000	32,362,635
Corporate	6,000,000	6,481,255

July 2021

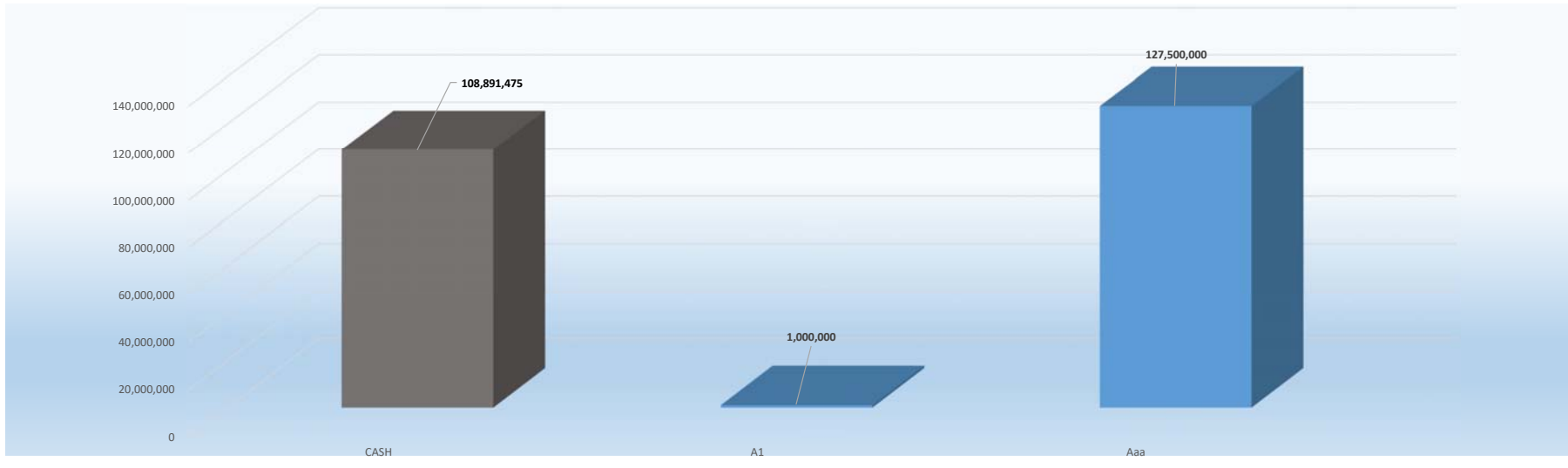
August 2021 Arapaho County

Yield/Duration



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

Credit Ratings



Security Description	Par	Rating	Security Description	Par	Rating
C-Safe	CASH	891,475	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

CUSIP	Description	Purchase Date	Rate/Coupon	Maturity	Par Value/Shares	Historical Cost	Market Value	Unrealized Gain/(Loss)	% Portfolio	Yield	Weighted Average Duration
Arapahoe County August 2021											
Federal Home Loan Bank											
3130A0F70	FHLB	5/28/2019	3.375	12/8/2023	5,000,000	5,265,550	5,389,006	389,006.00	3.95	2.14	4.41
3130A0XE5	FHLB	2/27/2019	3.250	3/8/2024	5,000,000	5,168,300	5,447,090	447,090.00	3.95	2.53	4.47
3130A0XE5	FHLB	3/26/2019	3.250	3/8/2024	5,000,000	5,000,000	5,447,090	447,090.00	3.95	1.83	3.26
3130A0XE5	FHLB	5/21/2019	3.250	3/8/2024	5,000,000	5,221,350	5,447,090	447,090.00	3.95	2.27	4.41
3130A1XJ2	FHLB	5/23/2019	2.875	6/14/2024	5,000,000	5,234,550	5,372,197	372,197.00	3.95	1.69	4.54
3130AF5B9	FHLB	4/17/2019	3.000	10/12/2021	5,000,000	5,083,650	5,074,767	74,767.00	3.95	2.30	2.39
3133XKWW7	FHLB	5/28/2019	5.250	6/10/2022	5,000,000	5,454,150	5,258,813	258,813.00	3.95	2.14	2.76
3133XN4B2	FHLB	3/18/2019	5.250	12/9/2022	8,000,000	8,793,440	8,618,627	618,627.00	6.32	2.45	2.77
Total					43,000,000	45,220,990	46,054,680	3,054,680	33.99	2.17	3.63
Federal Farmers Credit Bank											
31331XHX3	FFCB	6/12/2019	5.050	12/21/2021	5,000,000	5,378,750	5,123,247	123,247.00	3.95	1.96	2.33
3133EKNX0	FFCB	7/12/2019	2.160	6/3/2024	2,000,000	2,022,260	2,107,920	107,920.00	1.58	1.92	2.33
Total					7,000,000	7,401,010	7,231,167	231,167	5.53	1.94	2.33
Federal National Mortgage Association											
3135G0U43	FNMA	2/27/2019	2.875	9/12/2023	5,000,000	5,076,500	5,335,433	335,433.00	3.95	2.52	4.17
3135G0U43	FNMA	4/22/2019	2.875	9/12/2023	5,000,000	5,106,900	5,335,433	335,433.00	3.95	2.36	4.17
3135G0ZR7	FNMA	2/23/2021	2.625	9/6/2024	3,000,000	3,253,062	3,239,521	2,277,928.00	2.37	0.23	0.63
3135GOV34	FNMA	5/7/2019	2.500	2/5/2024	5,000,000	5,045,750	5,277,928	277,928.00	3.95	2.30	4.41
3135GOV34	FNMA	7/12/2019	2.500	2/5/2024	3,000,000	3,083,760	3,166,757	166,757.00	2.37	1.86	4.41
3135GOV34	FNMA	7/1/2021	2.500	2/5/2024	5,000,000	5,280,570	5,277,928	(835,008.00)	3.95	0.36	0.65
3135GOV75	FNMA	7/23/2021	1.750	7/2/2024	4,000,000	4,167,560	4,164,992	1,395,564.00	3.16	0.32	0.65
Total					30,000,000	31,014,102	31,797,992	3,954,035	23.72	1.42	2.73
Corporate Bonds											
594918AW4	MICROSOFT	3/29/2019	3.620	12/15/2023	5,000,000	5,260,900	5,395,564	395,564.00	3.95	1.83	4.28
857477AM5	STATE STREET	5/24/2019	3.700	11/20/2023	1,000,000	1,040,380	1,085,691	85,691.00	0.79	2.70	4.13
Total					6,000,000	6,301,280	6,481,255	481,255	4.74	2.27	4.21
Tennessee Valley Authority											
880591ER9	TVA	2/28/2020	2.875	9/15/2024	2,500,000	2,692,500	2,708,642	208,642.00	1.98	1.13	4.23
880591ER9	TVA	3/5/2020	2.875	9/15/2024	3,000,000	3,274,080	3,250,371	250,371.00	2.37	0.82	3.82
880591ER9	TVA	3/4/2021	2.875	9/15/2024	5,000,000	5,441,975	5,417,285	417,285.00	3.95	0.35	0.65
Total					10,500,000	11,408,555	11,376,298	876,298	8.30	0.77	2.90
Treasury Notes											
912810EM6	T-NOTE	7/15/2019	7.250	8/15/2022	2,500,000	2,909,141	2,678,980	178,980.00	1.98	1.77	2.71
912810EN4	T-NOTE	7/15/2019	7.625	11/15/2022	1,000,000	1,188,656	1,112,768	112,768.00	0.79	1.77	2.87
912810EP9	T-NOTE	6/4/2019	7.125	2/15/2023	5,000,000	5,942,578	5,522,889	522,889.00	3.95	1.83	3.26
912810EP9	T-NOTE	8/2/2019	7.125	2/15/2023	5,000,000	5,915,938	5,522,889	522,889.00	3.95	1.83	3.26
9128284A5	T-NOTE	5/24/2019	2.625	2/28/2023	1,500,000	1,528,184	1,555,905	55,905.00	1.19	2.10	3.55
9128285D8	T-NOTE	6/19/2019	2.875	9/30/2023	5,000,000	5,229,609	5,333,942	333,942.00	3.95	1.75	4.01
9128285P1	T-NOTE	4/3/2019	2.875	11/30/2023	5,000,000	5,136,250	5,329,484	329,484.00	3.95	2.26	4.31
912828B66	T-NOTE	4/26/2019	2.750	2/15/2024	5,000,000	5,102,461	5,305,778	305,778.00	3.95	2.30	4.46
Total					30,000,000	32,952,816	32,362,635	2,362,635	23.72	1.95	3.55
Portfolio Total					126,500,000	134,298,753	135,304,027	10,960,070	100	1.75	3.22