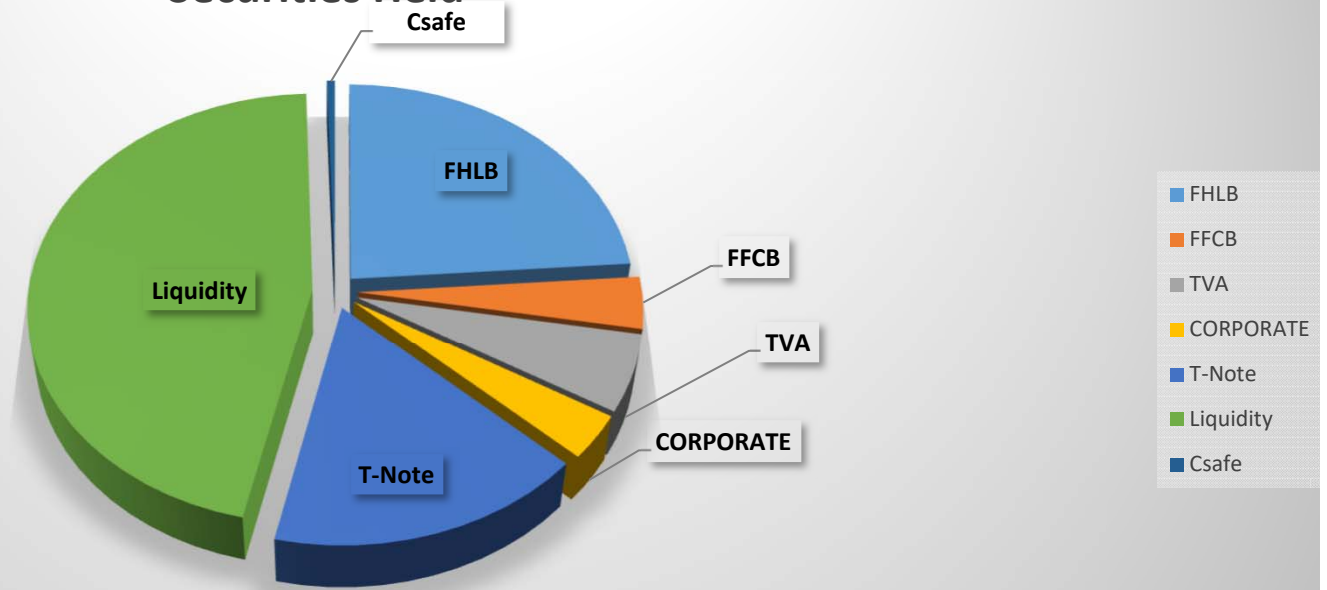


## September 2021 Arapahoe County Securities Held



Description	Par Value	Market Value	Unrealized Gain/(Loss)	% Portfolio	Yield	Duration
FHLB	43,000,000	45,761,698	2,761,698	33.99	2.17	3.63
FFCB	7,000,000	7,226,817	226,817	5.53	1.94	2.33
TVA	10,500,000	11,227,314	727,314	8.30	0.77	2.90
CORPORATE	6,000,000	6,458,006	458,006	4.74	2.27	4.21
T-Note	30,000,000	32,266,079	2,266,079	23.72	1.95	3.55
Liquidity	83,000,000	83,000,000	0	46.01	1.89	0.00
Csafe	891,484	891,484	0	0.49	1.92	0.00

July 2021

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

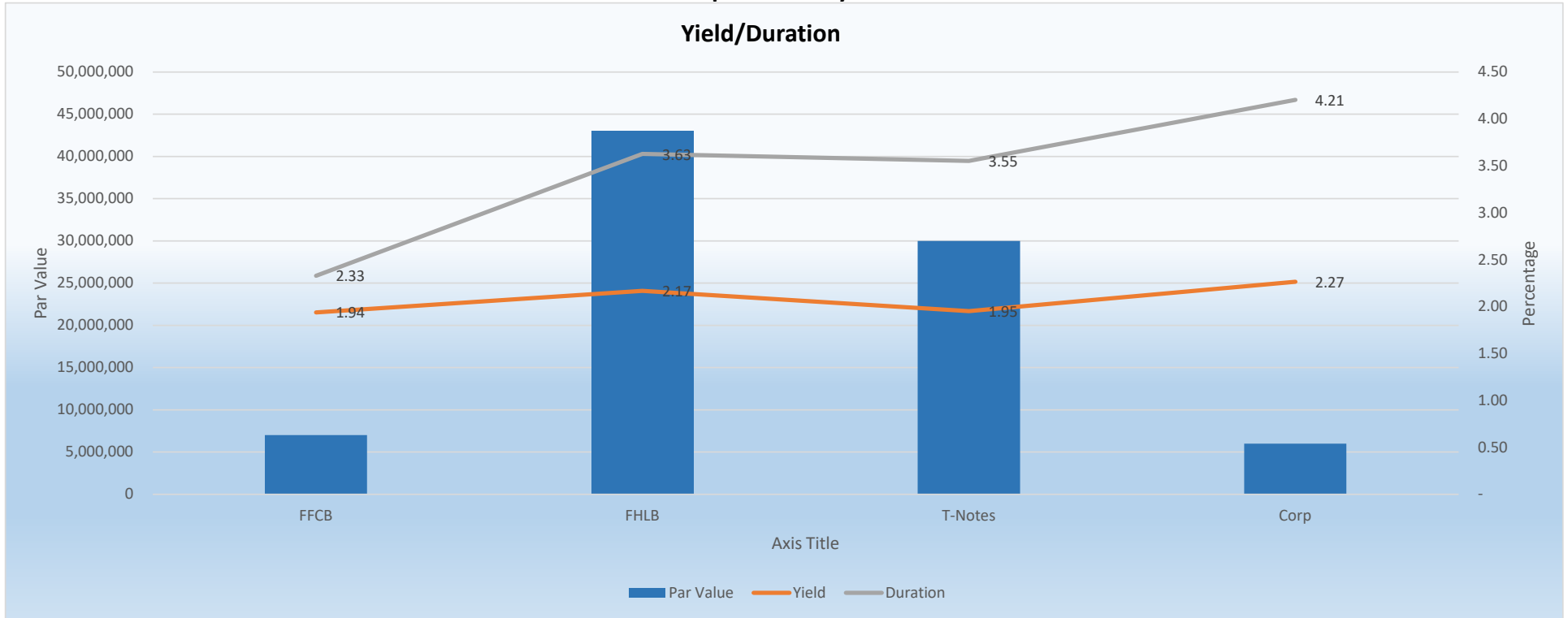


	<b>Par Value</b>	<b>Market</b>
<b>FFCB</b>	7,000,000	7,226,817
<b>FHLB</b>	43,000,000	45,761,698
<b>TVA</b>	10,500,000	11,227,314
<b>T-Note</b>	30,000,000	32,266,079
<b>Corporate</b>	6,000,000	6,458,006

July 2021

**September 2021  
Arapaho County**

**Yield/Duration**

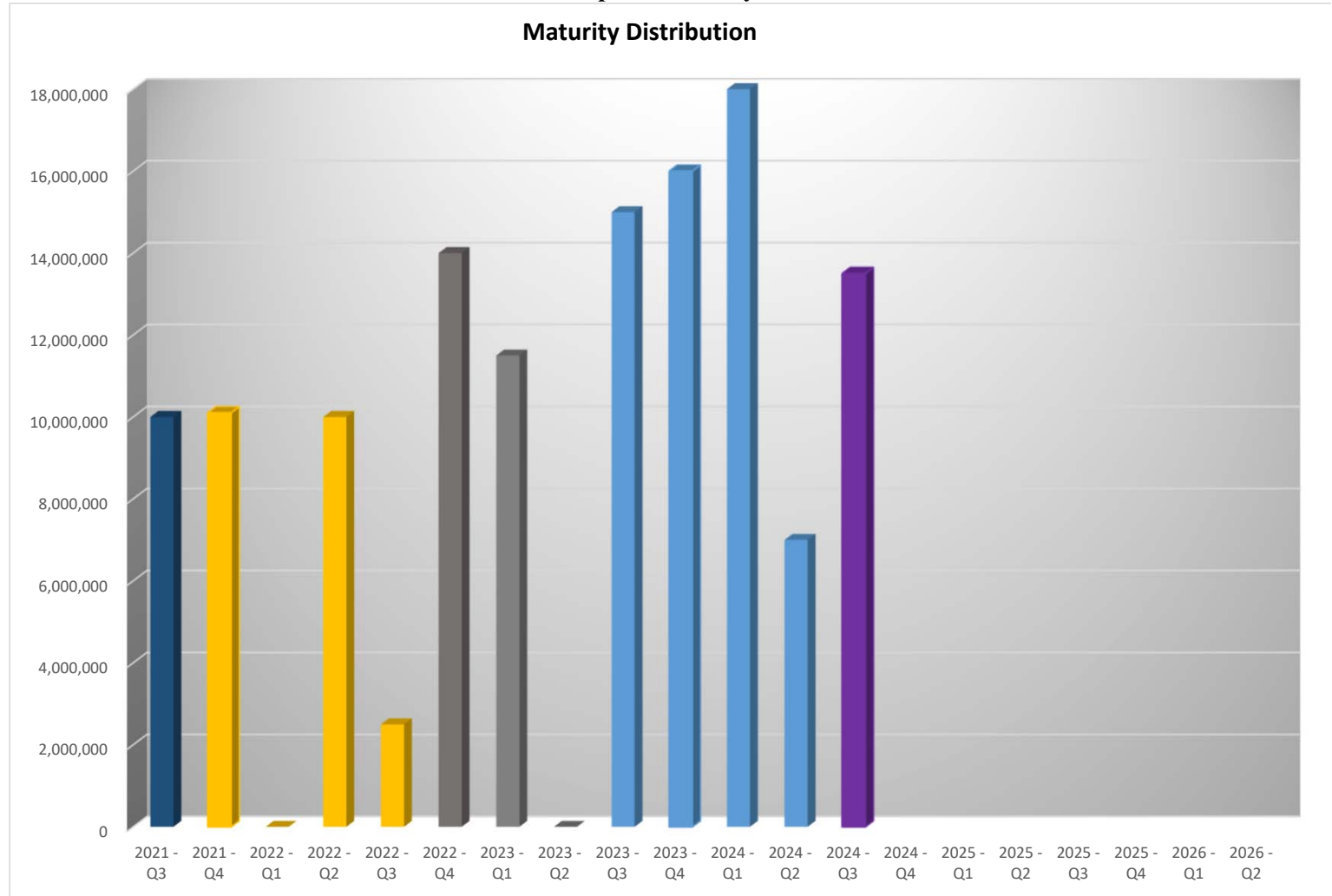


	Par Value	Yield	Duration
<b>FFCB</b>	7,000,000	1.94	2.33
<b>FHLB</b>	43,000,000	2.17	3.63
<b>T-Notes</b>	30,000,000	1.95	3.55
<b>Corp</b>	6,000,000	2.27	4.21

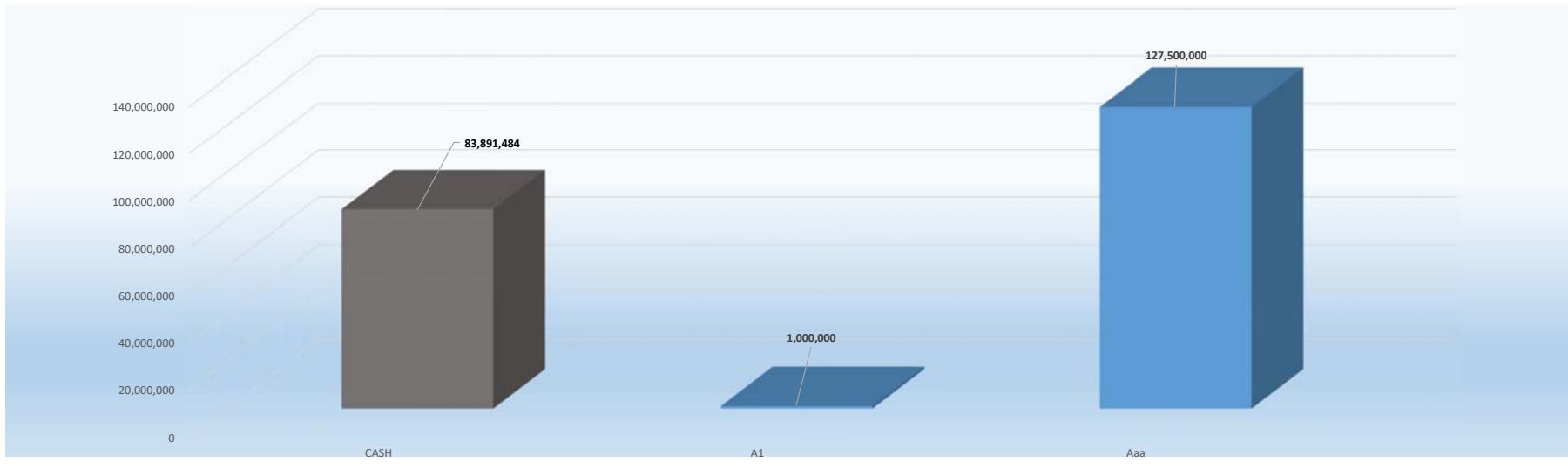
July 2021

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		

**September 2021**  
**Arapahoe County**  
**Maturity Distribution**



Credit Ratings



Security Description	Par	Rating	Security Description	Par	Rating
C-Safe	CASH	891,484	FEDERAL NATL MTG ASSN	3,000,000	Aaa
Liquidity	CASH	83,000,000	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
<b>Arapahoe County September 2021</b>											
<b>Federal Farmers Credit Bank</b>											
31331XHX3	FFCB	6/12/2019	5.050	12/21/2021	5,000,000	5,378,750	5,124,637	124,637.00	3.95	1.96	2.33
3133EKX0	FFCB	7/12/2019	2.160	6/3/2024	2,000,000	2,022,260	2,102,180	102,180.00	1.58	1.92	2.33
<b>Total</b>					<b>7,000,000</b>	<b>7,401,010</b>	<b>7,226,817</b>	<b>226,817</b>	<b>553%</b>	<b>1.94</b>	<b>2.33</b>
<b>Federal Home Loan Bank</b>											
3130AF5B9	FHLB	4/17/2019	3.000	10/12/2021	5,000,000	5,083,650	5,074,500	74,500.00	3.95	2.30	2.39
3133XK7Y7	FHLB	5/28/2019	5.250	6/10/2022	5,000,000	5,454,150	5,258,558	258,558.00	3.95	2.14	2.76
3133XN4B2	FHLB	3/18/2019	5.250	12/9/2022	8,000,000	8,793,440	8,616,220	616,220.00	6.32	2.45	2.77
3130A0F70	FHLB	5/28/2019	3.375	12/8/2023	5,000,000	5,265,550	5,385,400	385,400.00	3.95	2.14	4.41
3130A0XE5	FHLB	2/27/2019	3.250	3/8/2024	5,000,000	5,168,300	5,354,031	354,031.00	3.95	2.53	4.47
3130A0XE5	FHLB	3/26/2019	3.250	3/8/2024	5,000,000	5,000,000	5,354,031	354,031.00	3.95	1.83	3.26
3130A0XE5	FHLB	5/21/2019	3.250	3/8/2024	5,000,000	5,221,350	5,354,031	354,031.00	3.95	2.27	4.41
3130A1XJ2	FHLB	5/23/2019	2.875	6/14/2024	5,000,000	5,234,550	5,364,927	364,927.00	3.95	1.69	4.54
<b>Total</b>					<b>43,000,000</b>	<b>45,220,990</b>	<b>45,761,698</b>	<b>2,761,698</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	5,260,538	260,538.00	3.95	2.52	4.17
3135G0U43	FNMA	4/22/2019	2.875	9/12/2023	5,000,000	5,106,900	5,260,538	260,538.00	3.95	2.36	4.17
3135GOV34	FNMA	5/7/2019	2.500	2/5/2024	5,000,000	5,045,750	5,269,897	269,897.00	3.95	2.30	4.41
3135GOV34	FNMA	7/12/2019	2.500	2/5/2024	3,000,000	3,083,760	3,161,936	161,936.00	2.37	1.86	4.41
3135GOV34	FNMA	7/1/2021	2.500	2/5/2024	5,000,000	5,280,570	5,269,897	269,897.00	3.95	0.36	0.65
3135GOV75	FNMA	7/23/2021	1.750	7/2/2024	4,000,000	4,167,560	4,156,711	156,711.00	3.16	0.32	0.65
3135G0ZR7	FNMA	2/23/2021	2.625	9/6/2024	3,000,000	3,253,062	3,192,300	192,300.00	2.37	0.23	0.63
<b>Total</b>					<b>30,000,000</b>	<b>31,014,102</b>	<b>31,571,817</b>	<b>1,571,817</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	5,372,965	372,965.00	3.95	1.83	4.28
857477AM5	STATE STREET	5/24/2019	3.700	11/20/2023	1,000,000	1,040,380	1,085,041	85,041.00	0.79	2.70	4.13
<b>Total</b>					<b>6,000,000</b>	<b>6,301,280</b>	<b>6,458,006</b>	<b>458,006</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	2,678,131	178,131.00	1.98	1.77	2.71
912810EN4	T-NOTE	7/15/2019	7.625	11/15/2022	1,000,000	1,188,656	1,112,264	112,264.00	0.79	1.77	2.87
912810EP9	T-NOTE	6/4/2019	7.125	2/15/2023	5,000,000	5,942,578	5,521,881	521,881.00	3.95	1.83	3.26
912810EP9	T-NOTE	8/2/2019	7.125	2/15/2023	5,000,000	5,915,938	5,521,881	521,881.00	3.95	1.83	3.26
9128284A5	T-NOTE	5/24/2019	2.625	2/28/2023	1,500,000	1,528,184	1,555,118	55,118.00	1.19	2.10	3.55
9128285D8	T-NOTE	6/19/2019	2.875	9/30/2023	5,000,000	5,229,609	5,256,250	256,250.00	3.95	1.75	4.01
9128285P1	T-NOTE	4/3/2019	2.875	11/30/2023	5,000,000	5,136,250	5,322,517	322,517.00	3.95	2.26	4.31
912828B66	T-NOTE	4/26/2019	2.750	2/15/2024	5,000,000	5,102,461	5,298,037	298,037.00	3.95	2.30	4.46
<b>Total</b>					<b>30,000,000</b>	<b>32,952,816</b>	<b>32,266,079</b>	<b>2,266,079</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	2,673,170	173,170.00	1.98	1.13	4.23
880591ER9	TVA	3/5/2020	2.875	9/15/2024	3,000,000	3,274,080	3,207,804	207,804.00	2.37	0.82	3.82
880591ER9	TVA	3/4/2021	2.875	9/15/2024	5,000,000	5,441,975	5,346,340	346,340.00	3.95	0.35	0.65
<b>Total</b>					<b>10,500,000</b>	<b>11,408,555</b>	<b>11,227,314</b>	<b>727,314</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>134,511,731</b>	<b>8,011,731</b>	<b>100</b>	<b>1.75</b>	<b>3.22</b>