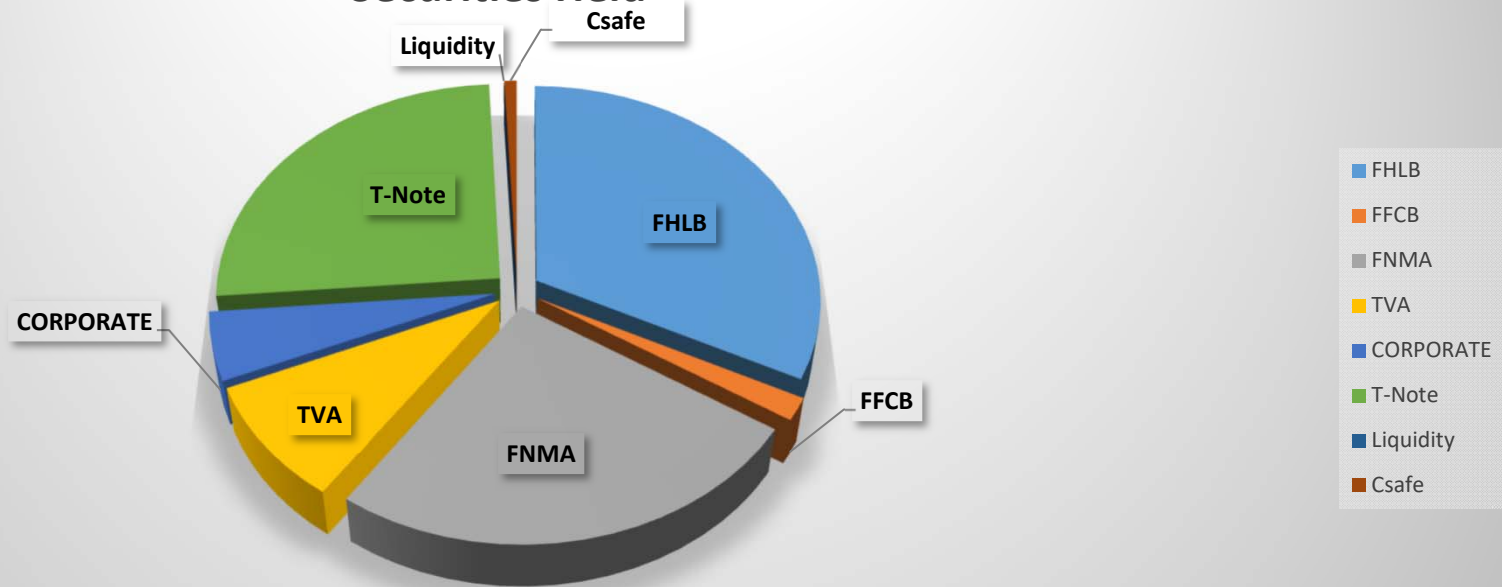


January 2022 Arapahoe County Securities Held



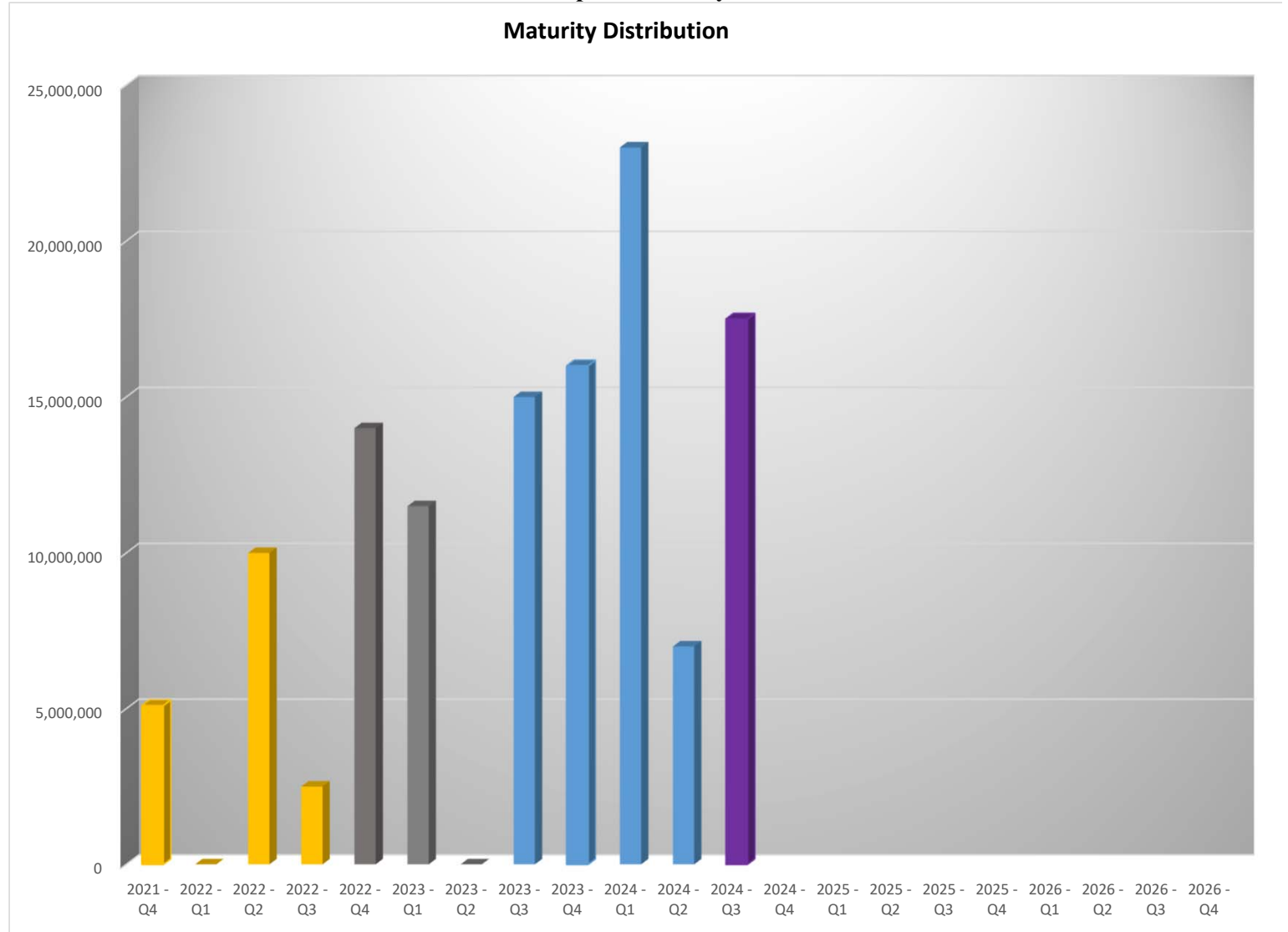
Description	Par Value	Market Value	Unrealized Gain/(Loss)	% Portfolio	Yield	Duration
FHLB	38,000,000	39,967,469	1,967,469	32.62	2.15	3.80
FFCB	2,000,000	2,075,860	75,860	1.72	1.92	2.33
FNMA	30,000,000	31,338,524	1,338,524	25.75	1.42	2.73
TVA	10,500,000	11,114,935	614,935	9.01	0.77	2.90
CORPORATE	6,000,000	6,328,049	328,049	5.15	2.27	4.21
T-Note	30,000,000	32,014,163	2,014,163	25.75	1.95	3.55
Liquidity	0	0	0	0	0	0
Csafe	891,556	891,556	0	0.76	1.92	0.00

July 2021

Quarter	Amount	# of Securities
2021 - Q4	5,100,000	2
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	23,000,000	4
2024 - Q2	7,000,000	2
2024 - Q3	17,500,000	3
2024 - Q4		
2025 - Q1		
2025 - Q2		
2025 - Q3		
2025 - Q4		
2026 - Q1		
2026 - Q2		
2026 - Q3		
2026 - Q4		

January 2022
Arapahoe County

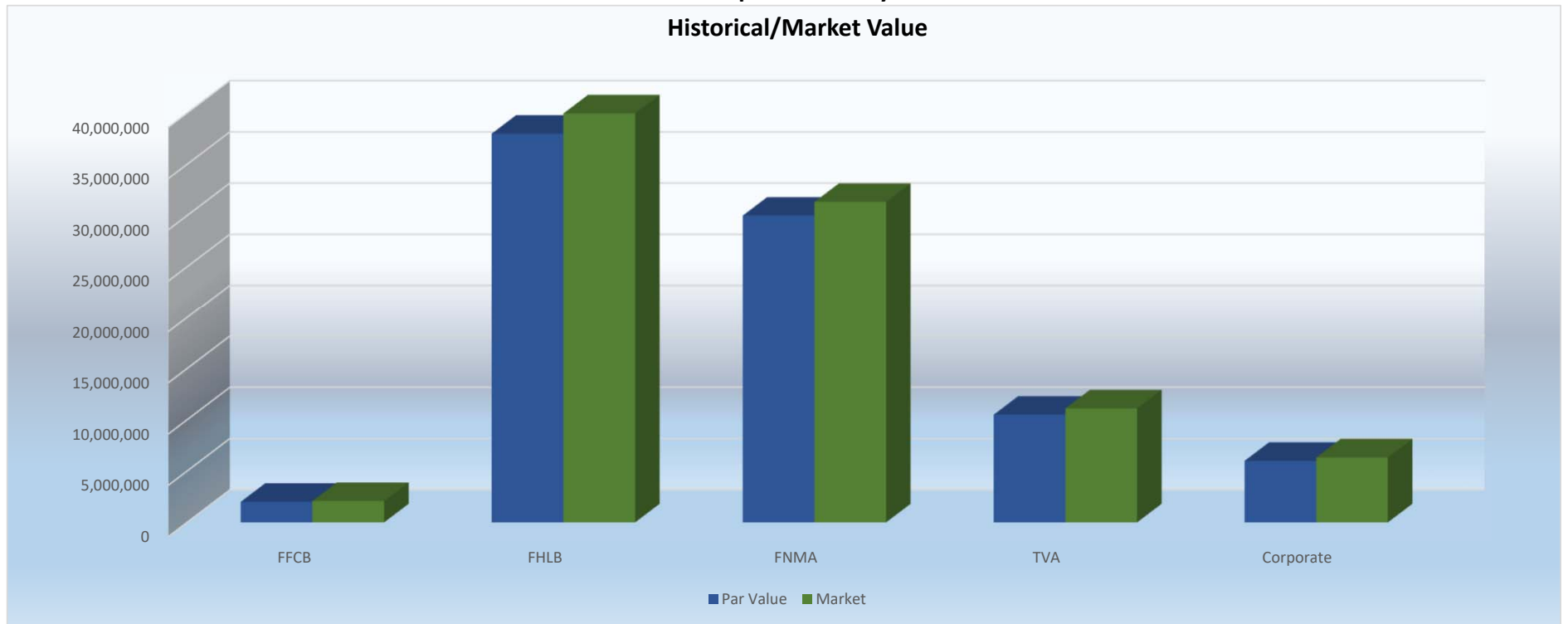
Maturity Distribution



July 2021

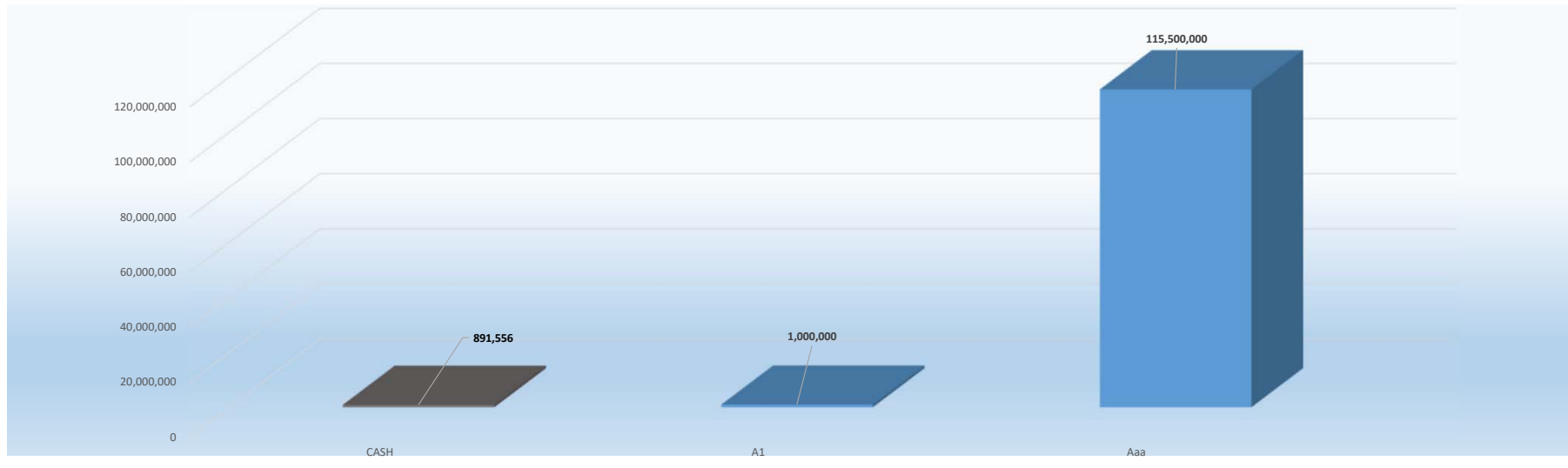
January 2022
Arapahoe County

Historical/Market Value



	Par Value	Market
FFCB	2,000,000	2,075,860
FHLB	38,000,000	39,967,469
FNMA	30,000,000	31,338,524
TVA	10,500,000	11,114,935
Corporate	6,000,000	6,328,049

Credit Ratings

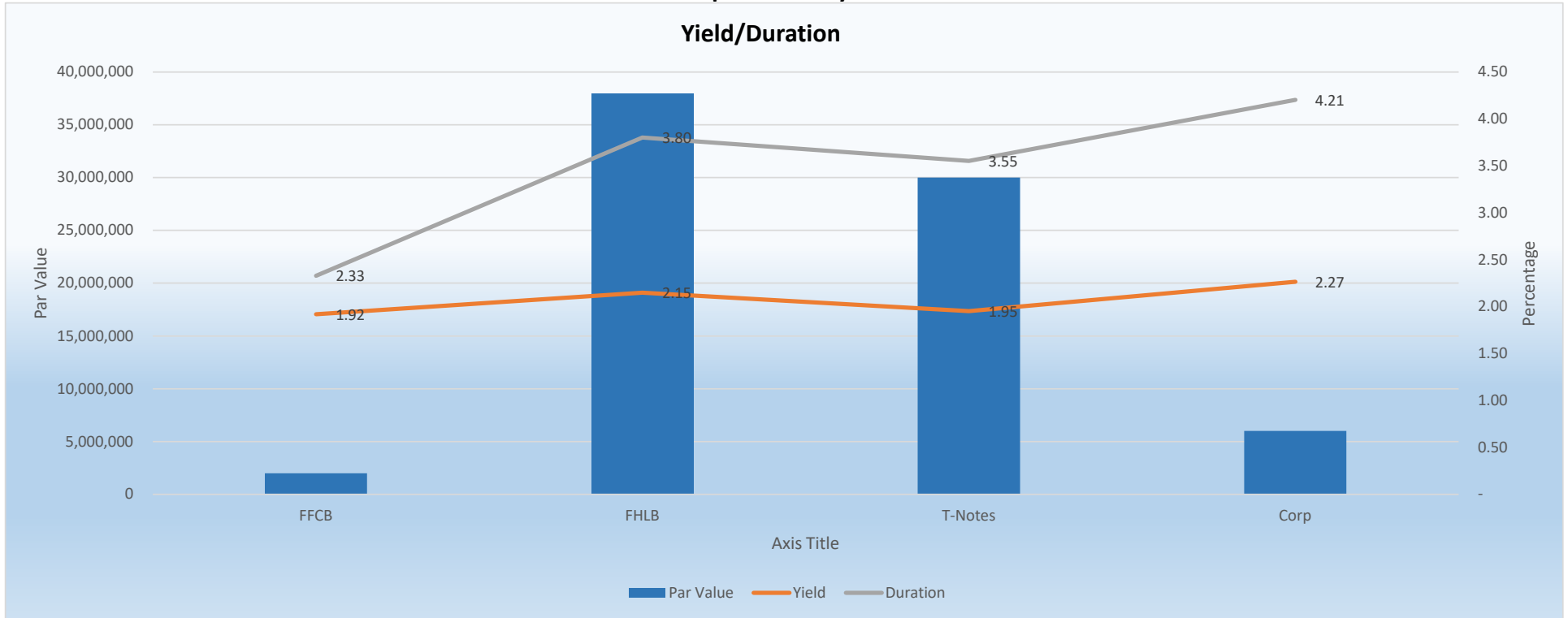


Security Description	Par	Rating	Security Description	Par	Rating
C-Safe	CASH	891,556	FEDERAL NATL MTG ASSN	5,000,000	Aaa
Liquidity	CASH	0	FEDERAL NATL MTG ASSN	3,000,000	Aaa
FEDERAL HOME LOAN BANKS	5,000,000	Aaa	UNITED STATES TREAS NTS	5,000,000	Aaa
UNITED STATES TREAS BDS	2,500,000	Aaa	FEDERAL HOME LOAN BANKS	5,000,000	Aaa
UNITED STATES TREAS BDS	1,000,000	Aaa	FEDERAL HOME LOAN BANKS	5,000,000	Aaa
FEDERAL HOME LOAN BANKS	8,000,000	Aaa	FEDERAL HOME LOAN BANKS	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 NATL MTG ASSN	4,000,000	Aaa
FEDERAL NATL MTG ASSN	5,000,000	Aaa	FEDERAL NATL MTG ASSN	3,000,000	Aaa
FEDERAL NATL MTG ASSN	5,000,000	Aaa	TENNESSEE VALLEY AUTH FED	2,500,000	Aaa
UNITED STATES TREAS NTS	5,000,000	Aaa	TENNESSEE VALLEY AUTH FED	3,000,000	Aaa
STATE STR CORP	1,000,000	A1	TENNESSEE VALLEY AUTH FED	5,000,000	Aaa
UNITED STATES TREAS NTS	5,000,000	Aaa	MICROSOFT CORP	5,000,000	Aaa
FEDERAL HOME LOAN BANKS	5,000,000	Aaa	FEDERAL NATL MTG ASSN	5,000,000	Aaa

July 2021

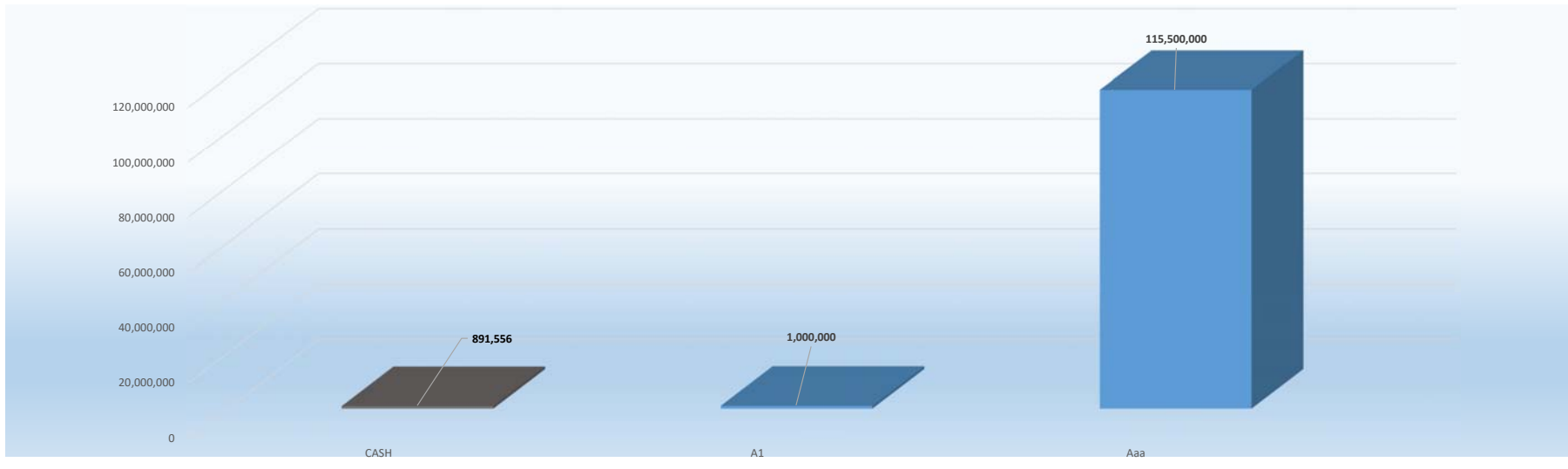
January 2022 Arapaho County

Yield/Duration



	Par Value	Yield	Duration
FFCB	2,000,000	1.92	2.33
FHLB	38,000,000	2.15	3.80
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	891,556	FEDERAL NATL MTG ASSN	5,000,000	Aaa
Liquidity	CASH	0	FEDERAL NATL MTG ASSN	3,000,000	Aaa
FEDERAL HOME LOAN BANKS	5,000,000	Aaa	UNITED STATES TREAS NTS	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 HOME LOAN BANKS	5,000,000	Aaa
FEDERAL HOME LOAN BANKS	8,000,000	Aaa	FEDERAL HOME LOAN BANKS	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 NATL MTG ASSN	4,000,000	Aaa
FEDERAL NATL MTG ASSN	5,000,000	Aaa	FEDERAL NATL MTG ASSN	3,000,000	Aaa
FEDERAL NATL MTG ASSN	5,000,000	Aaa	TENNESSEE VALLEY AUTH FED	2,500,000	Aaa
UNITED STATES TREAS NTS	5,000,000	Aaa	TENNESSEE VALLEY AUTH FED	3,000,000	Aaa
STATE STR CORP	1,000,000	A1	TENNESSEE VALLEY AUTH FED	5,000,000	Aaa
UNITED STATES TREAS NTS	5,000,000	Aaa	MICROSOFT CORP	5,000,000	Aaa
FEDERAL HOME LOAN BANKS	5,000,000	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 January 2022											
Federal Farmers Credit Bank											
3133EKNX0	FFCB	7/12/2019	2.160	6/3/2024	2,000,000	2,022,260	2,075,860	75,860.00	1.72	1.92	2.33
Total					2,000,000	2,022,260	2,075,860	75,860	1.72	1.92	2.33
Federal Home Loan Bank											
3133XKWY7	FHLB	5/28/2019	5.250	6/10/2022	5,000,000	5,454,150	5,123,912	123,912.00	4.29	2.14	2.76
3130A0F70	FHLB	5/28/2019	3.375	12/8/2023	5,000,000	5,265,550	5,264,431	264,431.00	4.29	2.14	4.41
3130A0XE5	FHLB	2/27/2019	3.250	3/8/2024	5,000,000	5,168,300	5,312,307	312,307.00	4.29	2.53	4.47
3130A0XE5	FHLB	3/26/2019	3.250	3/8/2024	5,000,000	5,000,000	5,312,307	312,307.00	4.29	1.83	3.26
3130A0XE5	FHLB	5/21/2019	3.250	3/8/2024	5,000,000	5,221,350	5,312,307	312,307.00	4.29	2.27	4.41
3130A1XJ2	FHLB	5/23/2019	2.875	6/14/2024	5,000,000	5,234,550	5,250,138	250,138.00	4.29	1.69	4.54
3133XN4B2	FHLB	3/18/2019	5.250	12/9/2022	8,000,000	8,793,440	8,392,067	392,067.00	6.87	2.45	2.77
Total					38,000,000	40,137,340	39,967,469	1,967,469	32.62	2.15	3.80
Federal National Mortgage Association											
3135G0U43	FNMA	2/27/2019	2.875	9/12/2023	5,000,000	5,076,500	5,228,424	228,424.00	4.29	2.52	4.17
3135G0U43	FNMA	4/22/2019	2.875	9/12/2023	5,000,000	5,106,900	5,228,424	228,424.00	4.29	2.36	4.17
3135G0ZR7	FNMA	2/23/2021	2.625	9/6/2024	3,000,000	3,253,062	3,164,086	164,086.00	2.58	0.23	0.63
3135GOV34	FNMA	5/7/2019	2.500	2/5/2024	5,000,000	5,045,750	5,228,594	228,594.00	4.29	2.30	4.41
3135GOV34	FNMA	7/12/2019	2.500	2/5/2024	3,000,000	3,083,760	3,137,157	137,157.00	2.58	1.86	4.41
3135GOV34	FNMA	7/11/2021	2.500	2/5/2024	5,000,000	5,280,570	5,228,594	228,594.00	4.29	0.36	0.65
3135GOV75	FNMA	7/23/2021	1.750	7/2/2024	4,000,000	4,167,560	4,123,245	123,245.00	3.43	0.32	0.65
Total					30,000,000	31,014,102	31,338,524	1,338,524	25.75	1.42	2.73
Corporate Bonds											
594918AW4	MICROSOFT	3/29/2019	3.620	12/15/2023	5,000,000	5,260,900	5,271,555	271,555.00	4.29	1.83	4.28
857477AM5	STATE STREET	5/24/2019	3.700	11/20/2023	1,000,000	1,040,380	1,056,494	56,494.00	0.86	2.70	4.13
Total					6,000,000	6,301,280	6,328,049	328,049	5.15	2.27	4.21
Tennessee Valley Authority											
880591ER9	TVA	2/28/2020	2.875	9/15/2024	2,500,000	2,692,500	2,646,413	146,413.00	2.15	1.13	4.23
880591ER9	TVA	3/5/2020	2.875	9/15/2024	3,000,000	3,274,080	3,175,696	175,696.00	2.58	0.82	3.82
880591ER9	TVA	3/4/2021	2.875	9/15/2024	5,000,000	5,441,975	5,292,826	292,826.00	4.29	0.35	0.65
Total					10,500,000	11,408,555	11,114,935	614,935	9.01	0.77	2.90
Treasury Notes											
912810EM6	T-NOTE	7/15/2019	7.250	8/15/2022	2,500,000	2,909,141	2,675,394	175,394.00	2.15	1.77	2.71
912810EN4	T-NOTE	7/15/2019	7.625	11/15/2022	1,000,000	1,188,656	1,072,579	72,579.00	0.86	1.77	2.87
912810EP9	T-NOTE	6/4/2019	7.125	2/15/2023	5,000,000	5,942,578	5,505,494	505,494.00	4.29	1.83	3.26
912810EP9	T-NOTE	8/2/2019	7.125	2/15/2023	5,000,000	5,915,938	5,505,494	505,494.00	4.29	1.83	3.26
9128284A5	T-NOTE	5/24/2019	2.625	2/28/2023	1,500,000	1,528,184	1,550,365	50,365.00	1.29	2.10	3.55
9128285D8	T-NOTE	6/19/2019	2.875	9/30/2023	5,000,000	5,229,609	5,227,332	227,332.00	4.29	1.75	4.01
9128285P1	T-NOTE	4/3/2019	2.875	11/30/2023	5,000,000	5,136,250	5,217,543	217,543.00	4.29	2.26	4.31
912828B66	T-NOTE	4/26/2019	2.750	2/15/2024	5,000,000	5,102,461	5,259,962	259,962.00	4.29	2.30	4.46
Total					30,000,000	32,952,816	32,014,163	2,014,163	25.75	1.95	3.55
Portfolio Total					116,500,000	123,836,353	122,839,000	6,339,000	100.00	1.75	3.25