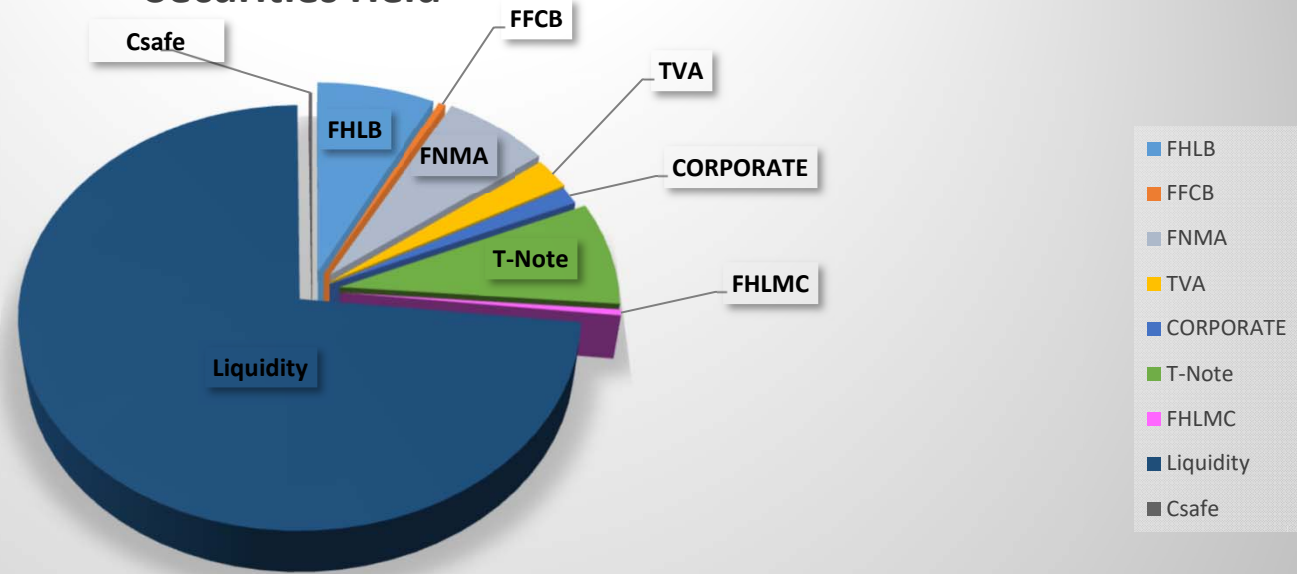


February 2022 Arapahoe County Securities Held



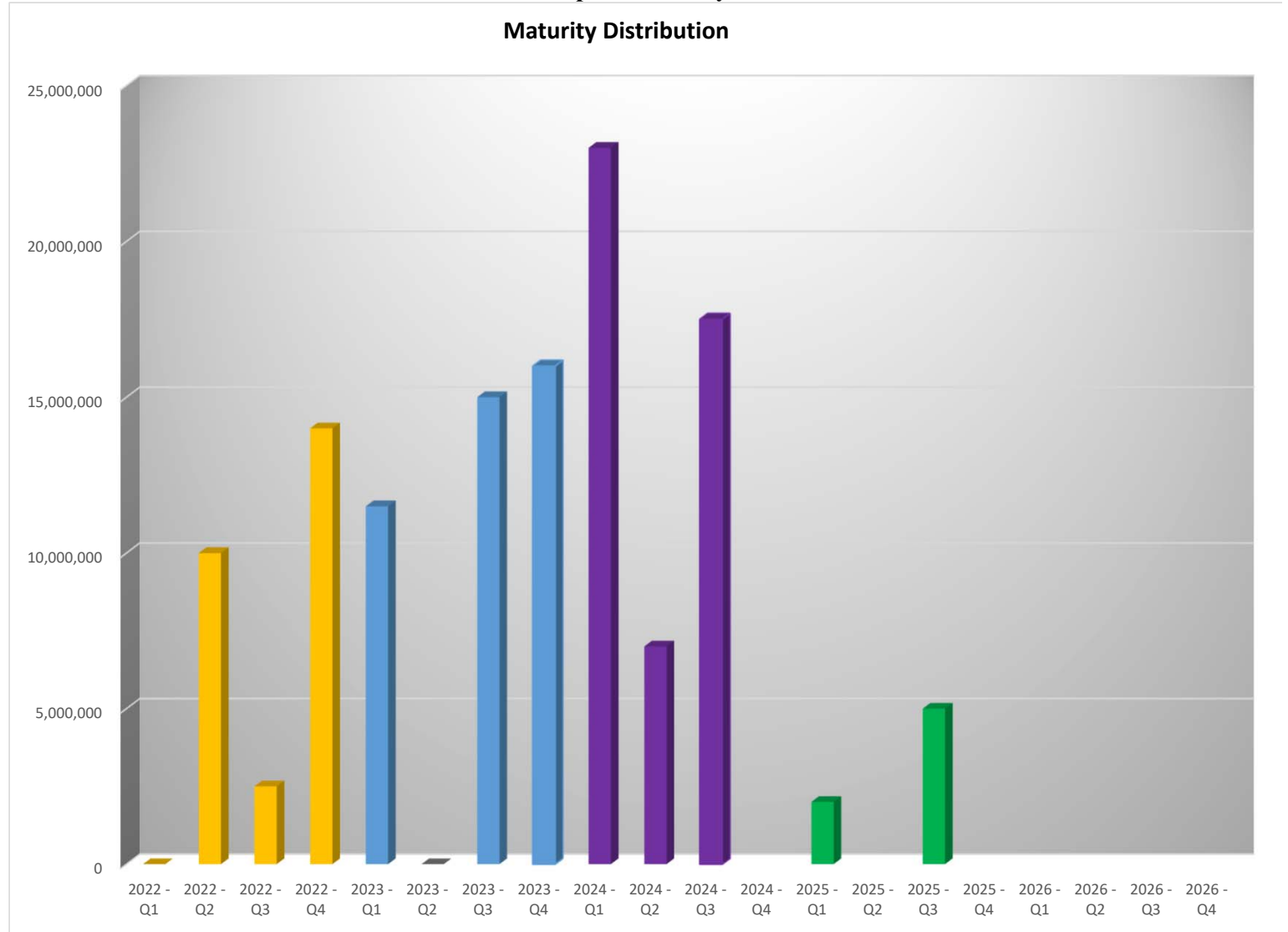
Description	Par Value	Market Value	Unrealized Gain/(Loss)	% Portfolio	Yield	Duration
FHLB	33,000,000	34,520,154	1,520,154	28	2	4
FFCB	2,000,000	2,039,060	39,060	2	2	2
FNMA	30,000,000	30,782,998	782,998	25	1	3
TVA	10,500,000	10,964,387	464,387	9	1	3
CORPORATE	6,000,000	6,278,025	278,025	5	2	4
T-Note	35,000,000	36,436,333	1,436,333	30	2	3
FHLMC	2,000,000	1,992,813	(7,187)	2	2	3
Liquidity	324,000,000	324,000,000	0	0	0	0
Csafe	891,603	891,603	0	0.20	1.92	0.00

July 2021

Quarter	Amount	# of Securities
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	2,000,000	1
2025 - Q2		
2025 - Q3	5,000,000	1
2025 - Q4		
2026 - Q1		
2026 - Q2		
2026 - Q3		
2026 - Q4		

February 2022
Arapahoe County

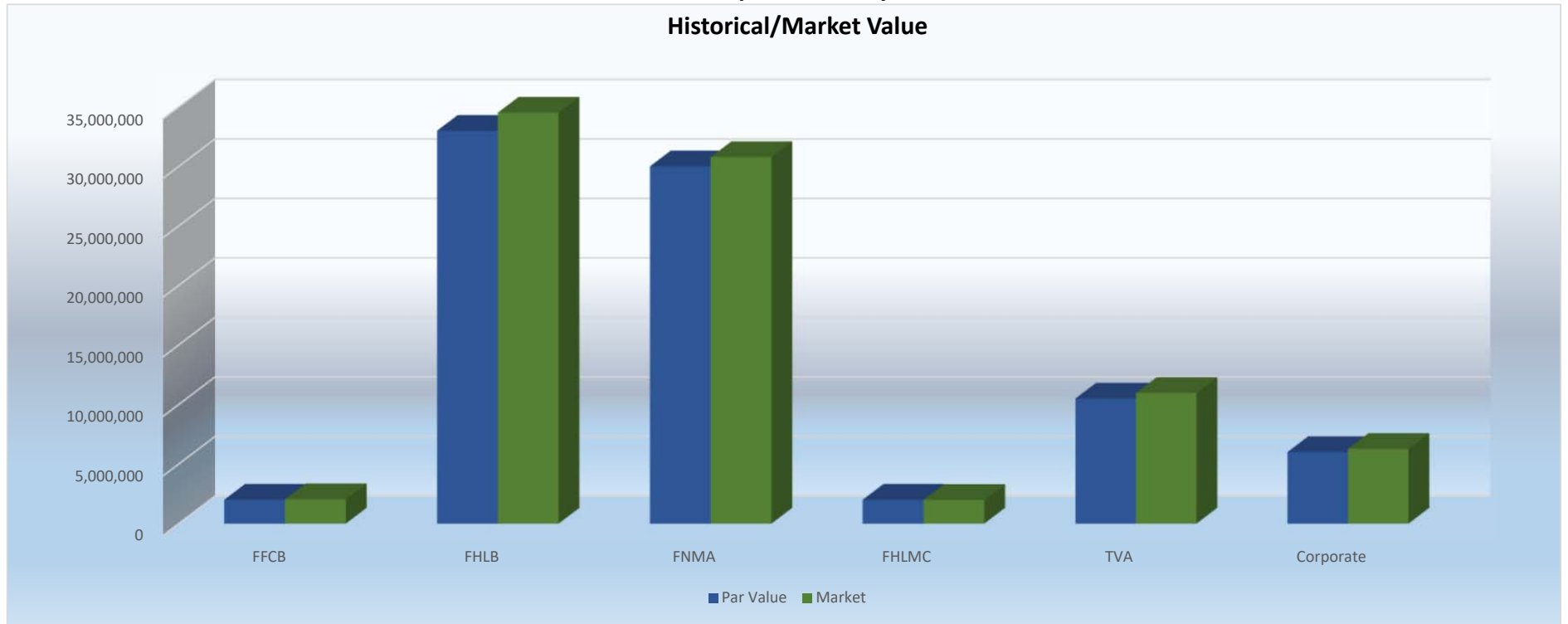
Maturity Distribution



July 2021

February 2022
Arapahoe County

Historical/Market Value

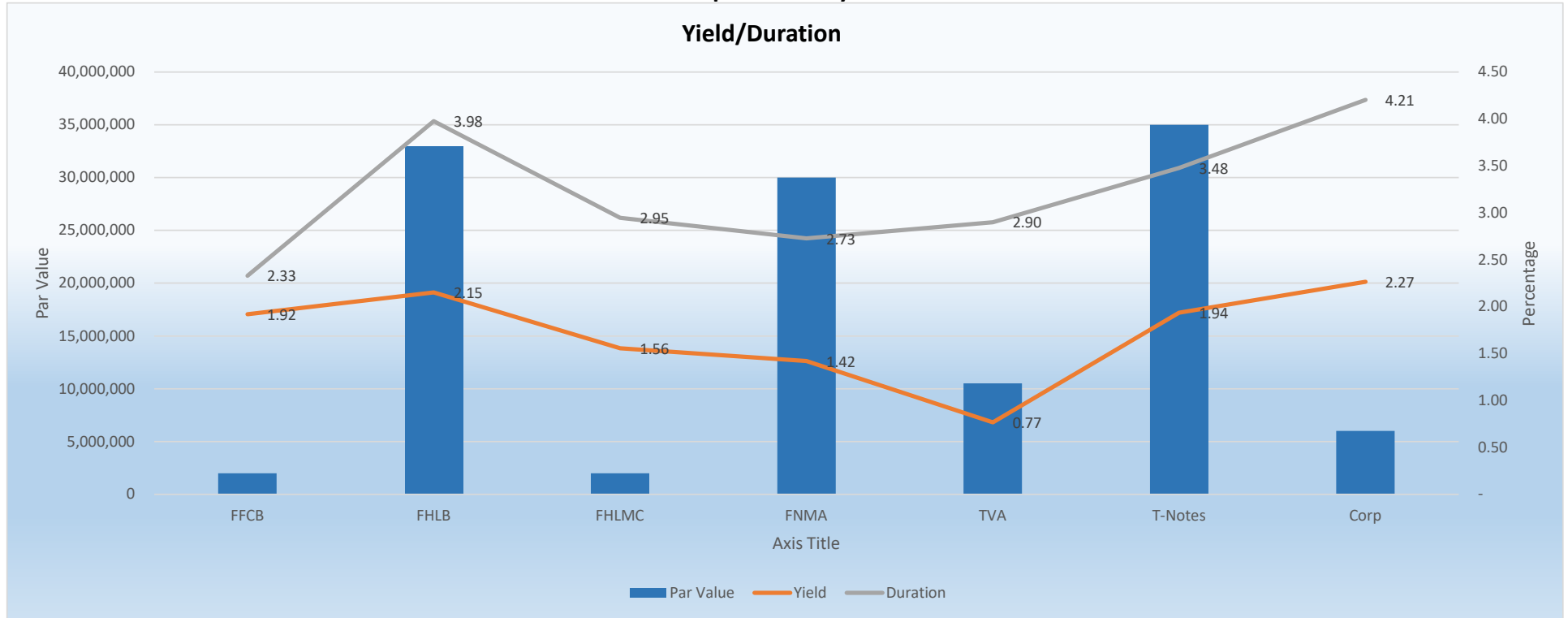


	Par Value	Market
FFCB	2,000,000	2,039,060
FHLB	33,000,000	34,520,154
FNMA	30,000,000	30,782,998
FHLMC	2,000,000	1,992,813
TVA	10,500,000	10,964,387
Corporate	6,000,000	6,278,025

July 2021

February 2022 Arapaho County

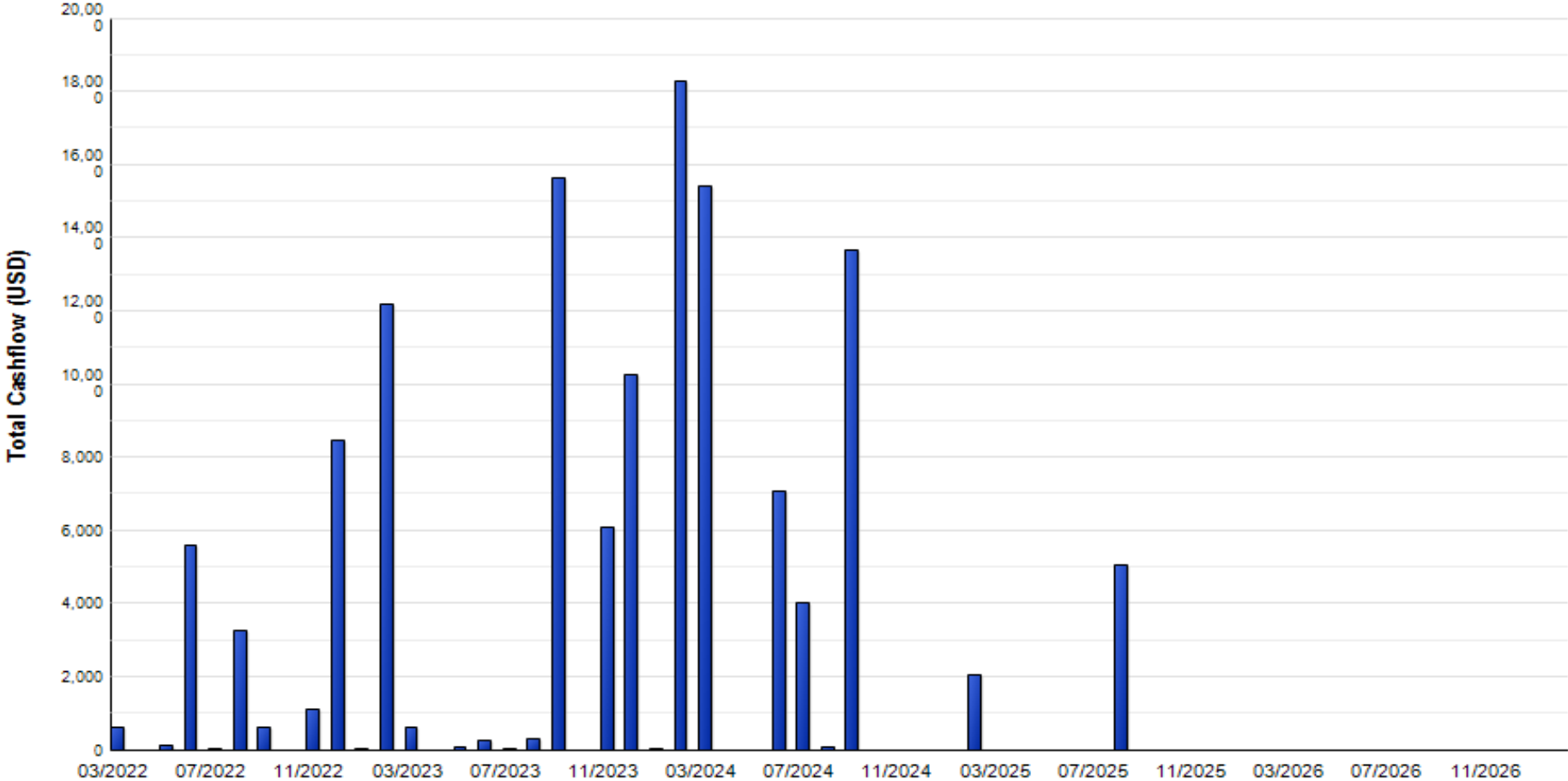
Yield/Duration



	Par Value	Yield	Duration
FFCB	2,000,000	1.92	2.33
FHLB	33,000,000	2.15	3.98
FHLMC	2,000,000	1.56	2.95
FNMA	30,000,000	1.42	2.73
TVA	10,500,000	0.77	2.90
T-Notes	35,000,000	1.94	3.48
Corp	6,000,000	2.27	4.21

Arapahoe County
February 2022
Cash Flow by Maturity

County of Arapahoe (02/28/2022)



Portfolio: County of Arapahoe

Currency: USD

Pricing Date: 02/28/2022

Par Value	Identifier	Issuer Name	Sect	Industry	Moody's	Coupon	Coup Freq	Coup Date	Maturity	Avg Life	Price/o	Acc (000)	Interest (000)	Mkt Value Held (MV)	YTW	YTM	Mod Dur	Eff Dur	Conv	OAS	Ann Income	
5,000,000	3133XKWY7	FEDERAL HOME LOAN BANKS	AGY	AGY	Aaa	5.250 SA		12/10	06/10/2022	0.25	101.339	5,067	57	5,123,825	4.00	0.511	0.511	0.28	0.28	0.00	-16	262,500
2,500,000	912810EM6	UNITED STATES TREAS BDS	TSY	TSY	Aaa	7.250 SA		02/15	08/15/2022	0.50	103.047	2,576	7	2,582,684	2.02	0.663	0.663	0.46	0.46	0.00	-1	181,250
1,000,000	912810EN4	UNITED STATES TREAS BDS	TSY	TSY	Aaa	7.625 SA		05/15	11/15/2022	0.75	104.789	1,048	22	1,070,007	0.84	0.842	0.842	0.69	0.69	0.00	0	76,250
8,000,000	3133XN4B2	FEDERAL HOME LOAN BANKS	AGY	AGY	Aaa	5.250 SA		06/09	12/09/2022	0.75	103.406	8,272	92	8,364,647	6.53	0.861	0.861	0.76	0.76	0.00	-3	420,000
5,000,000	912810EP9	UNITED STATES TREAS BDS	TSY	TSY	Aaa	7.125 SA		08/15	02/15/2023	1.00	105.805	5,290	13	5,303,044	4.14	1.057	1.057	0.94	0.94	0.01	3	356,250
5,000,000	912810EP9	UNITED STATES TREAS BDS	TSY	TSY	Aaa	7.125 SA		08/15	02/15/2023	1.00	105.805	5,290	13	5,303,044	4.14	1.057	1.057	0.94	0.94	0.01	3	356,250
1,500,000	9128284A5	UNITED STATES TREAS NTS	TSY	TSY	Aaa	2.625 SA		08/31	02/28/2023	1.00	101.516	1,523	0	1,522,740	1.19	1.097	1.097	0.99	0.99	0.01	4	39,375
5,000,000	3135G0U43	FEDERAL NATL MTG ASSN	AGY	AGY	Aaa	2.875 SA		03/12	09/12/2023	1.50	102.299	5,115	66	5,181,235	4.04	1.360	1.360	1.48	1.48	0.01	10	143,750
5,000,000	3135G0U43	FEDERAL NATL MTG ASSN	AGY	AGY	Aaa	2.875 SA		03/12	09/12/2023	1.50	102.299	5,115	66	5,181,235	4.04	1.360	1.360	1.48	1.48	0.01	10	143,750
5,000,000	9128285D8	UNITED STATES TREAS NTS	TSY	TSY	Aaa	2.875 SA		03/31	09/30/2023	1.58	102.410	5,121	60	5,180,133	4.04	1.333	1.333	1.53	1.53	0.02	5	143,750
1,000,000	857477AM5	STATE STR CORP	FIN	Bank	A1	3.700 SA		05/20	11/20/2023	1.75	103.230	1,032	10	1,042,372	0.81	1.792	1.792	1.65	1.66	0.02	46	37,000
5,000,000	9128285P1	UNITED STATES TREAS NTS	TSY	TSY	Aaa	2.875 SA		05/31	11/30/2023	1.75	102.563	5,128	36	5,163,693	4.03	1.389	1.389	1.70	1.70	0.02	4	143,750
5,000,000	3130A0F70	FEDERAL HOME LOAN BANKS	AGY	AGY	Aaa	3.375 SA		06/08	12/08/2023	1.75	103.432	5,172	38	5,209,100	4.07	1.413	1.413	1.71	1.71	0.02	6	168,750
5,000,000	594918AW4	MICROSOFT CORP	IND	Info Tech	Aaa	3.625 SA		06/15	12/15/2023	1.58	103.978	5,199	37	5,235,653	4.09	1.027	1.376	1.73	1.50	0.01	-24	181,250
5,000,000	3135G0V34	FEDERAL NATL MTG ASSN	AGY	AGY	Aaa	2.500 SA		08/05	02/05/2024	1.92	101.975	5,099	8	5,106,736	3.99	1.461	1.461	1.88	1.89	0.02	4	125,000
3,000,000	3135G0V34	FEDERAL NATL MTG ASSN	AGY	AGY	Aaa	2.500 SA		08/05	02/05/2024	1.92	101.975	3,059	5	3,064,042	2.39	1.461	1.461	1.88	1.89	0.02	4	75,000
5,000,000	3135G0V34	FEDERAL NATL MTG ASSN	AGY	AGY	Aaa	2.500 SA		08/05	02/05/2024	1.92	101.975	5,099	8	5,106,736	3.99	1.461	1.461	1.88	1.89	0.02	4	125,000
5,000,000	912828B66	UNITED STATES TREAS NTS	TSY	TSY	Aaa	2.750 SA		08/15	02/15/2024	2.00	102.547	5,127	5	5,132,288	4.01	1.430	1.430	1.91	1.91	0.02	0	137,500
5,000,000	3130A0XE5	FEDERAL HOME LOAN BANKS	AGY	AGY	Aaa	3.250 SA		09/08	03/08/2024	2.00	103.597	5,180	77	5,256,586	4.10	1.444	1.444	1.93	1.93	0.02	0	162,500
5,000,000	3130A0XE5	FEDERAL HOME LOAN BANKS	AGY	AGY	Aaa	3.250 SA		09/08	03/08/2024	2.00	103.597	5,180	77	5,256,586	4.10	1.444	1.444	1.93	1.93	0.02	0	162,500
5,000,000	3130A0XE5	FEDERAL HOME LOAN BANKS	AGY	AGY	Aaa	3.250 SA		09/08	03/08/2024	2.00	103.597	5,180	77	5,256,586	4.10	1.444	1.444	1.93	1.93	0.02	0	162,500
2,000,000	3133EKNX0	FEDERAL FARM CR BKS	AGY	AGY	Aaa	2.160 SA		12/03	06/03/2024	2.25	101.443	2,029	10	2,039,060	1.59	1.509	1.509	2.19	2.19	0.03	2	43,200
5,000,000	3130A1XJ2	FEDERAL HOME LOAN BANKS	AGY	AGY	Aaa	2.875 SA		12/14	06/14/2024	2.25	102.942	5,147	30	5,176,649	4.04	1.564	1.564	2.20	2.21	0.03	7	143,750
4,000,000	3135G0V75	FEDERAL NATL MTG ASSN	AGY	AGY	Aaa	1.750 SA		01/02	07/02/2024	2.33	100.390	4,016	11	4,026,489	3.14	1.580	1.580	2.28	2.28	0.03	7	70,000
3,000,000	3135G0ZR7	FEDERAL NATL MTG ASSN	AGY	AGY	Aaa	2.625 SA		03/06	09/06/2024	2.50	102.630	3,079	38	3,116,525	2.43	1.558	1.558	2.40	2.41	0.04	2	78,750
2,500,000	880591ER9	TENNESSEE VALLEY AUTH FED B	AGY	AGY	Aaa	2.875 SA		03/15	09/15/2024	2.58	103.121	2,578	33	2,610,568	2.04	1.619	1.619	2.42	2.42	0.04	8	71,875
3,000,000	880591ER9	TENNESSEE VALLEY AUTH FED B	AGY	AGY	Aaa	2.875 SA		03/15	09/15/2024	2.58	103.121	3,094	39	3,132,682	2.44	1.619	1.619	2.42	2.42	0.04	8	86,250
5,000,000	880591ER9	TENNESSEE VALLEY AUTH FED B	AGY	AGY	Aaa	2.875 SA		03/15	09/15/2024	2.58	103.121	5,156	65	5,221,137	4.07	1.619	1.619	2.42	2.42	0.04	8	143,750
2,000,000	3137EAEP0	FEDERAL HOME LN MTG CORP	AGY	AGY	Aaa	1.500 SA		08/12	02/12/2025	2.92	99.574	1,991	1	1,992,813	1.56	1.648	1.648	2.87	2.88	0.05	3	30,000
5,000,000	9128284Z0	UNITED STATES TREAS NTS	TSY	TSY	Aaa	2.750 SA		02/28	08/31/2025	3.50	103.574	5,179	0	5,178,700	4.04	1.694	1.694	3.34	3.34	0.07	3	137,500
123,500,000					Aaa	3.570			1.785	1.77	102.947	127,140	998	128,137,593	100.00	1.325	1.339	1.72	1.71	0.02	2	4,408,950

CUSIP	Description	Purchase Date	Rate/Coupon	Maturity	Par Value/Shares	Historical Cost	Market Value	Unrealized Gain/(Loss)	% Portfolio	Yield	Weighted Average Duration
Arapahoe County February 2022											
Federal Farmers Credit Bank											
3133EKNX0	FFCB	7/12/2019	2.160	6/3/2024	2,000,000	2,022,260	2,039,060	39,060.00	1.69	1.92	2.33
Total					2,000,000	2,022,260	2,039,060	39,060	1.69	1.92	2.33
Federal Home Loan Bank											
3130A0F70	FHLB	5/28/2019	3.375	12/8/2023	5,000,000	5,265,550	5,209,100	209,100.00	4.22	2.14	4.41
3130A0XE5	FHLB	2/27/2019	3.250	3/8/2024	5,000,000	5,168,300	5,256,586	256,586.00	4.22	2.53	4.47
3130A0XE5	FHLB	3/26/2019	3.250	3/8/2024	5,000,000	5,000,000	5,256,586	256,586.00	4.22	1.83	3.26
3130A0XE5	FHLB	5/21/2019	3.250	3/8/2024	5,000,000	5,221,350	5,256,586	256,586.00	4.22	2.27	4.41
3130A1XJ2	FHLB	5/23/2019	2.875	6/14/2024	5,000,000	5,234,550	5,176,649	176,649.00	4.22	1.69	4.54
3133XN4B2	FHLB	3/18/2019	5.250	12/9/2022	8,000,000	8,793,440	8,364,647	364,647.00	6.75	2.45	2.77
Total					33,000,000	34,683,190	34,520,154	1,520,154	27.85	2.15	3.98
Federal National Mortgage Corporation											
3135G0U43	FNMA	2/27/2019	2.875	9/12/2023	5,000,000	5,076,500	5,181,235	181,235.00	4.22	2.52	4.17
3135G0U43	FNMA	4/22/2019	2.875	9/12/2023	5,000,000	5,106,900	5,181,235	181,235.00	4.22	2.36	4.17
3135G0ZR7	FNMA	2/23/2021	2.625	9/6/2024	3,000,000	3,253,062	3,116,525	116,525.00	2.53	0.23	0.63
3135GOV34	FNMA	5/7/2019	2.500	2/5/2024	5,000,000	5,045,750	5,106,736	106,736.00	4.22	2.30	4.41
3135GOV34	FNMA	7/12/2019	2.500	2/5/2024	3,000,000	3,083,760	3,064,042	64,042.00	2.53	1.86	4.41
3135GOV34	FNMA	7/1/2021	2.500	2/5/2024	5,000,000	5,280,570	5,106,736	106,736.00	4.22	0.36	0.65
3135GOV75	FNMA	7/23/2021	1.750	7/2/2024	4,000,000	4,167,560	4,026,489	26,489.00	3.38	0.32	0.65
Total					30,000,000	31,014,102	30,782,998	782,998	25.32	1.42	2.73
Corporate Bonds											
594918AW4	MICROSOFT	3/29/2019	3.620	12/15/2023	5,000,000	5,260,900	5,235,653	235,653.00	4.22	1.83	4.28
857477AM5	STATE STREET	5/24/2019	3.700	11/20/2023	1,000,000	1,040,380	1,042,372	42,372.00	0.84	2.70	4.13
Total					6,000,000	6,301,280	6,278,025	278,025	5.06	2.27	4.21
Tennessee Valley Authority											
880591ER9	TVA	2/28/2020	2.875	9/15/2024	2,500,000	2,692,500	2,610,568	110,568.00	2.11	1.13	4.23
880591ER9	TVA	3/5/2020	2.875	9/15/2024	3,000,000	3,274,080	3,132,682	132,682.00	2.53	0.82	3.82
880591ER9	TVA	3/4/2021	2.875	9/15/2024	5,000,000	5,441,975	5,221,137	221,137.00	4.22	0.35	0.65
Total					10,500,000	11,408,555	10,964,387	464,387	8.86	0.77	2.90
Treasury Notes											
912810EM6	T-NOTE	7/15/2019	7.250	8/15/2022	2,500,000	2,909,141	2,582,684	82,684.00	2.11	1.77	2.71
912810EN4	T-NOTE	7/15/2019	7.625	11/15/2022	1,000,000	1,188,656	1,070,007	70,007.00	0.84	1.77	2.87
912810EP9	T-NOTE	6/4/2019	7.125	2/15/2023	5,000,000	5,942,578	5,303,044	303,044.00	4.22	1.83	3.26
912810EP9	T-NOTE	8/2/2019	7.125	2/15/2023	5,000,000	5,915,938	5,303,044	303,044.00	4.22	1.83	3.26
9128284A5	T-NOTE	5/24/2019	2.625	2/28/2023	1,500,000	1,528,184	1,522,740	22,740.00	1.27	2.10	3.55
9128285D8	T-NOTE	6/19/2019	2.875	9/30/2023	5,000,000	5,229,609	5,180,133	180,133.00	4.22	1.75	4.01
9128285P1	T-NOTE	4/3/2019	2.875	11/30/2023	5,000,000	5,136,250	5,163,693	163,693.00	4.22	2.26	4.31
912828B66	T-NOTE	4/26/2019	2.750	2/15/2024	5,000,000	5,102,461	5,132,288	132,288.00	4.22	2.30	4.46
9128284Z0	T-NOTE	2/24/2022	2.750	8/31/2025	5,000,000	5,158,906	5,178,700	178,700.00	4.22	1.81	2.87
Total					35,000,000	38,111,723	36,436,333	1,436,333	29.54	1.94	3.48
Federal Home Loan Mortgage Corporation											
3137EAEP0	FHLMC	2/10/2022	1.500	2/12/2025	2,000,000	1,996,740	1,992,813	(7,187.00)	1.69	1.56	2.95
Total					2,000,000	1,996,740	1,992,813	(7,187)	1.69	1.56	2.95
Portfolio Total					118,500,000	125,537,850	123,013,770	4,513,770	100	1.72	3.22