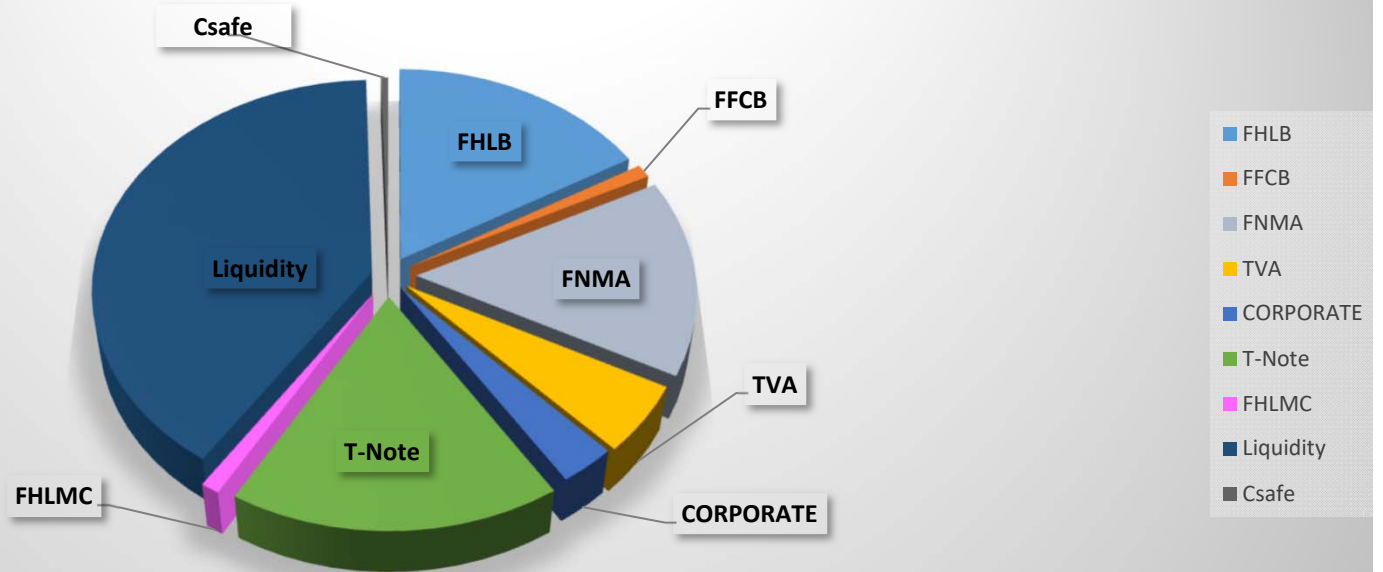


## March 2022 Arapahoe County Securities Held



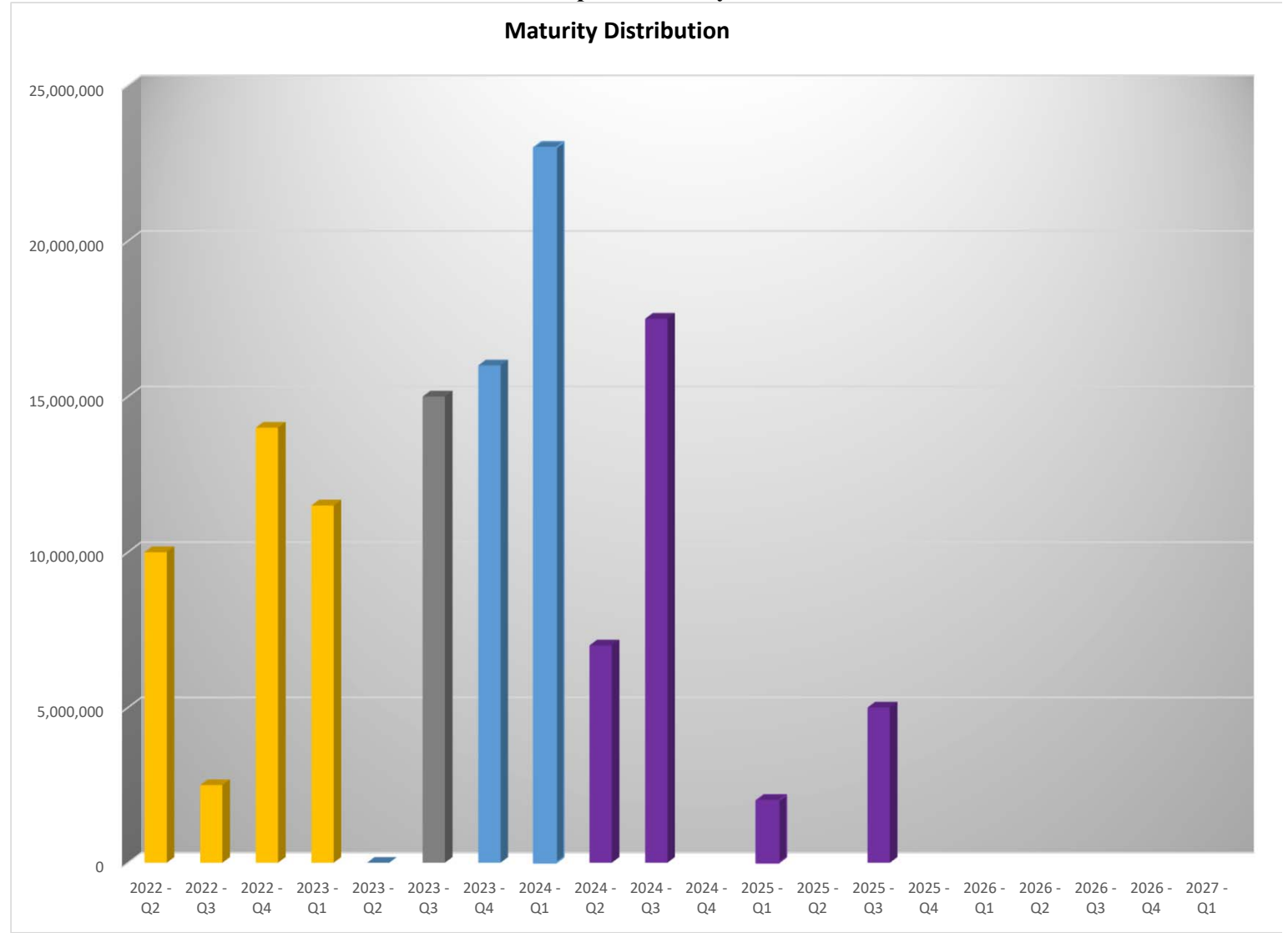
Description	Par Value	Market Value	Unrealized Gain/(Loss)	% Portfolio	Yield	Duration
FHLB	33,000,000	34,434,879	1,434,879	27.85	2.15	3.70
FFCB	2,000,000	2,039,060	39,060	1.69	1.92	2.33
FNMA	30,000,000	30,782,998	782,998	25.32	1.42	2.73
TVA	10,500,000	10,964,387	464,387	8.86	0.77	2.90
CORPORATE	6,000,000	6,278,025	278,025	5.06	2.27	4.21
T-Note	35,000,000	36,436,333	1,436,333	29.54	1.94	3.48
FHLMC	2,000,000	1,992,813	(7,187)	1.69	1.56	2.95
Liquidity	80,000,000	80,000,000	0	40.12	1.92	0
Csafe	891,777	891,777	0	0.45	1.92	0

July 2021

Quarter	Amount	# of Securities
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		
2027 - Q1		

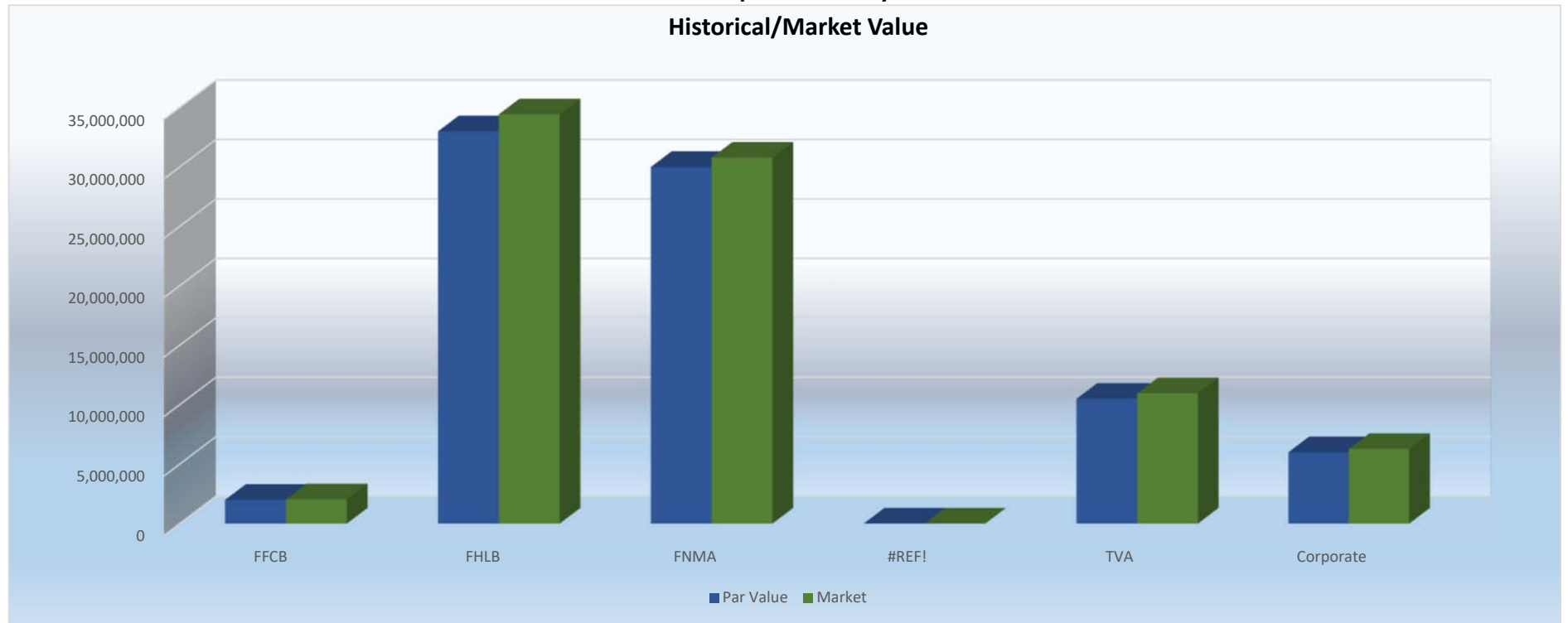
March 2022  
Arapahoe County

Maturity Distribution



July 2021

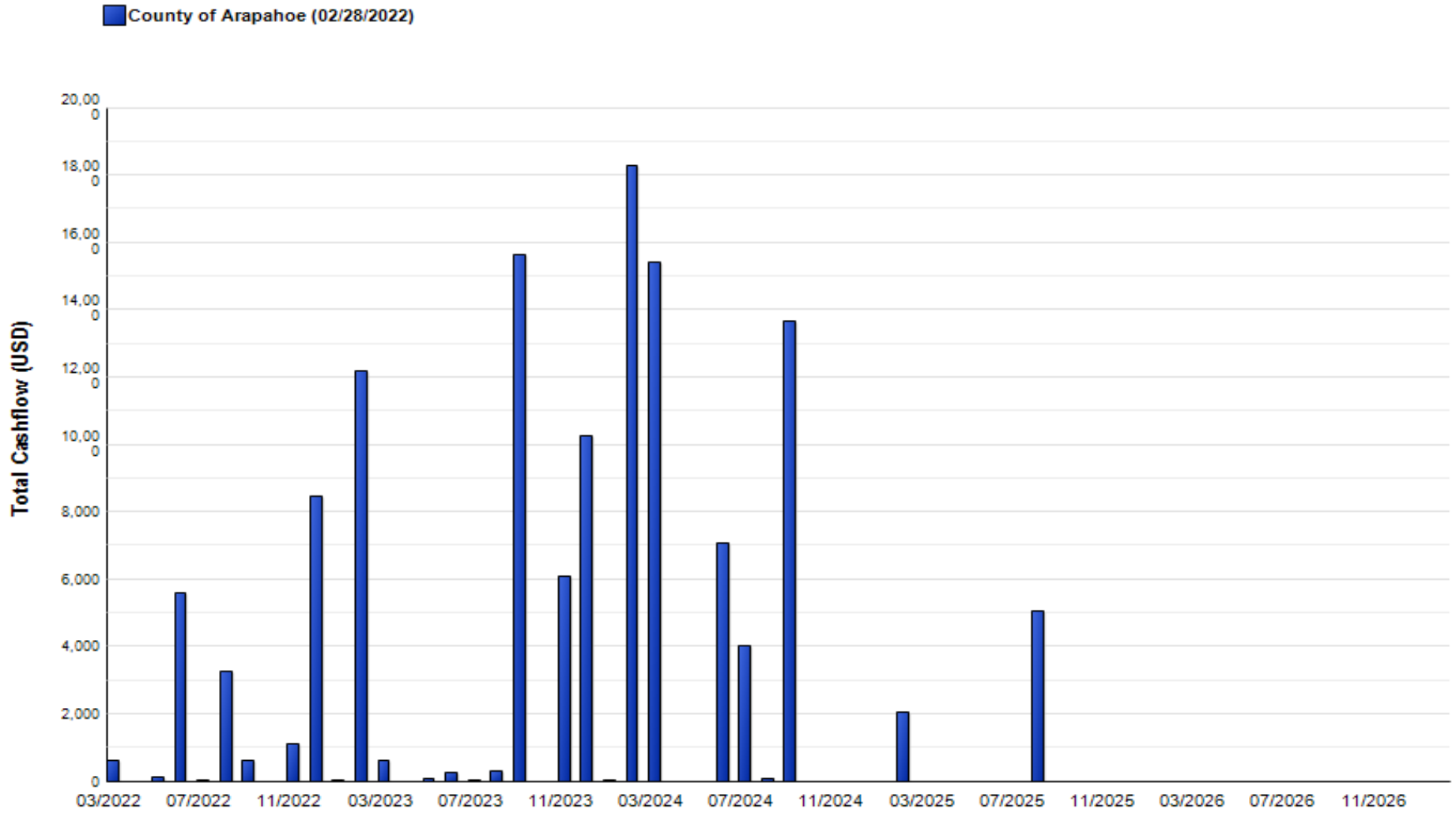
**March 2022**  
**Arapahoe County**  
**Historical/Market Value**



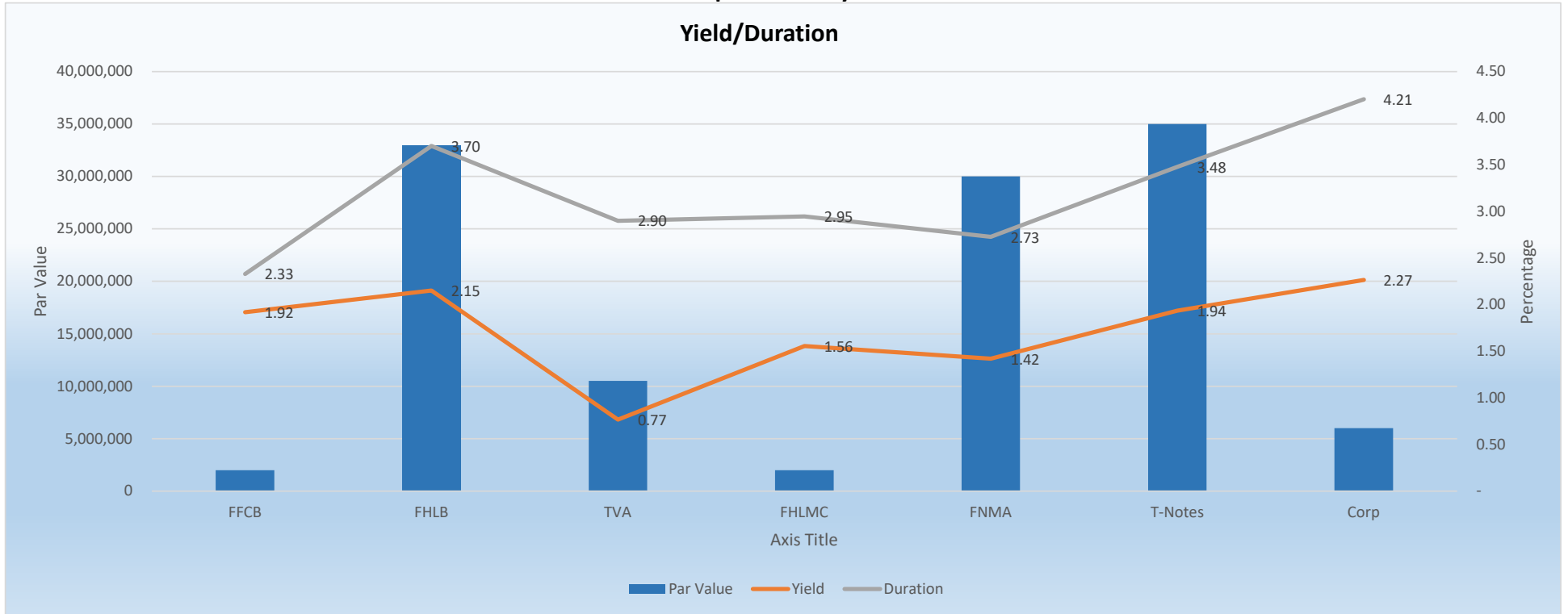
	<b>Par Value</b>	<b>Market</b>
<b>FFCB</b>	2,000,000	2,039,060
<b>FHLB</b>	33,000,000	34,434,879
<b>FNMA</b>	30,000,000	30,782,998
<b>#REF!</b>	#REF!	#REF!
<b>TVA</b>	10,500,000	10,964,387
<b>Corporate</b>	6,000,000	6,278,025

Portfolio: County of Arapahoe  
Pricing Date: 03/31/2022  
Period: 5 Years ( 03/31/2022 - 03/31/2027)

Frequency: Monthly  
Cashflow To: Maturity  
Currency: USD



**March 2022  
Arapaho County  
Yield/Duration**



	<b>Par Value</b>	<b>Yield</b>	<b>Duration</b>
<b>FFCB</b>	2,000,000	1.92	2.33
<b>FHLB</b>	33,000,000	2.15	3.70
<b>TVA</b>	10,500,000	0.77	2.90
<b>FHLMC</b>	2,000,000	1.56	2.95
<b>FNMA</b>	30,000,000	1.42	2.73
<b>T-Notes</b>	35,000,000	1.94	3.48
<b>Corp</b>	6,000,000	2.27	4.21

Portfolio: County of Arapahoe

Currency: USD

Pricing Date: 03/31/2022

Par value	Identifier	Sector 1	Issuer Name	Coupon	Maturity	Acq Date	Acq Price	Amort Cost	Bk Value	Price	MV W/O ACC	Accr Interest	MKT Value	(UUU)	Cost	YTW	EFF DUR	UAS
5,000,000	880591ER9	AGY	TENNESSEE VALLEY AUTH FED BE	2.875	09/15/2024	03/04/2021	108.8400	106.1600	5,307,998	100.829	5,041,450	6,389	5,047,839	-267	0.353	2.524	2.362	12
4,000,000	3135G0V75	AGY	FEDERAL NATL MTG ASSN	1.750	07/02/2024	07/23/2021	104.1890	103.2114	4,128,456	98.702	3,948,080	17,306	3,965,386	-180	0.318	2.344	2.187	-2
5,000,000	3135G0V34	AGY	FEDERAL NATL MTG ASSN	2.500	02/05/2024	07/01/2021	105.6114	103.9940	5,199,701	100.502	5,025,100	19,444	5,044,544	-175	0.326	2.220	1.794	-1
3,000,000	3135G0ZR7	AGY	FEDERAL NATL MTG ASSN	2.625	09/06/2024	02/23/2021	108.4354	105.8054	3,174,161	100.646	3,019,380	5,469	3,024,849	-155	0.228	2.350	2.345	-5
3,000,000	880591ER9	AGY	TENNESSEE VALLEY AUTH FED BE	2.875	09/15/2024	03/05/2020	109.1360	104.9963	3,149,890	100.829	3,024,870	3,833	3,028,703	-125	0.816	2.524	2.362	12
5,000,000	9128284Z0	TSY	UNITED STATES TREAS NTS	2.750	08/31/2025	02/24/2022	103.1781	103.0937	5,154,687	100.828	5,041,400	11,583	5,052,983	-113	1.812	2.495	3.241	1
2,500,000	880591ER9	AGY	TENNESSEE VALLEY AUTH FED BE	2.875	09/15/2024	02/28/2020	107.7000	104.2070	2,605,176	100.829	2,520,725	3,194	2,523,920	-84	1.133	2.524	2.362	12
5,000,000	3130A1XJ2	AGY	FEDERAL HOME LOAN BANKS	2.875	06/14/2024	07/23/2019	104.6910	102.1642	5,108,208	101.012	5,050,600	42,726	5,093,326	-58	1.867	2.400	2.112	4
2,000,000	3137EAEPO	AGY	FEDERAL HOME LN MTG CORP	1.500	02/12/2025	02/10/2022	99.8370	99.8440	1,996,879	97.290	1,945,800	4,083	1,949,883	-51	1.556	2.486	2.781	1
5,000,000	9128285D8	TSY	UNITED STATES TREAS NTS	2.875	09/30/2023	06/19/2019	104.5920	101.6486	5,082,432	101.156	5,057,800	0	5,057,800	-25	1.757	2.088	1.464	9
3,000,000	3135G0V34	AGY	FEDERAL NATL MTG ASSN	2.500	02/05/2024	07/12/2019	102.7920	101.1558	3,034,675	100.502	3,015,060	11,667	3,026,727	-20	1.859	2.220	1.794	-1
2,000,000	3133EKNX0	AGY	FEDERAL FARM CR BKS	2.160	06/03/2024	07/12/2019	101.1130	100.5063	2,010,127	99.879	1,997,580	14,160	2,011,740	-13	1.920	2.217	2.101	-14
5,000,000	3130A0F70	AGY	FEDERAL HOME LOAN BANKS	3.375	12/08/2023	05/28/2019	105.3110	102.0359	5,101,793	101.818	5,090,900	52,969	5,143,869	-11	2.138	2.269	1.622	14
5,000,000	3130A0XE5	AGY	FEDERAL HOME LOAN BANKS	3.250	03/08/2024	05/21/2019	104.4270	101.8445	5,092,224	101.793	5,089,650	10,382	5,100,032	-3	2.270	2.297	1.870	1
5,000,000	3130A0XE5	AGY	FEDERAL HOME LOAN BANKS	3.250	03/08/2024	03/26/2019	104.4270	101.7907	5,089,536	101.793	5,089,650	10,382	5,100,032	0	2.299	2.297	1.870	1
5,000,000	912828B66	TSY	UNITED STATES TREAS NTS	2.750	02/15/2024	04/26/2019	102.0492	100.8270	5,041,352	100.832	5,041,600	16,713	5,058,313	0	2.297	2.294	1.817	5
1,000,000	912810EN4	TSY	UNITED STATES TREAS BDS	7.625	11/15/2022	07/15/2019	118.8660	103.6150	1,036,150	103.938	1,039,380	28,646	1,068,026	3	1.772	1.269	0.605	5
5,000,000	9128285P1	TSY	UNITED STATES TREAS NTS	2.875	11/30/2023	04/03/2019	102.7250	101.0070	5,050,350	101.102	5,055,100	47,785	5,102,885	5	2.255	2.197	1.608	9
5,000,000	912810EP9	TSY	UNITED STATES TREAS BDS	7.125	02/15/2023	08/01/2019	118.3187	104.6516	5,232,579	104.758	5,237,900	43,301	5,281,201	5	1.762	1.644	0.855	12
1,500,000	9128284A5	TSY	UNITED STATES TREAS NTS	2.625	02/28/2023	05/24/2019	101.8789	100.4697	1,507,046	100.891	1,513,365	3,317	1,516,682	6	2.103	1.640	0.901	7
1,000,000	857477AM5	FIN	STATE STR CORP	3.700	11/20/2023	05/24/2019	104.0380	101.5268	1,015,268	102.194	1,021,940	13,464	1,035,404	7	2.738	2.324	1.569	23
5,000,000	3135G0V34	AGY	FEDERAL NATL MTG ASSN	2.500	02/05/2024	05/07/2019	100.9150	100.3667	5,018,333	100.502	5,025,100	19,444	5,044,544	7	2.295	2.220	1.794	-1
5,000,000	912810EP9	TSY	UNITED STATES TREAS BDS	7.125	02/15/2023	06/04/2019	118.8510	104.5906	5,229,528	104.758	5,237,900	43,301	5,281,201	8	1.830	1.644	0.855	12
2,500,000	912810EM6	TSY	UNITED STATES TREAS BDS	7.250	08/15/2022	07/15/2019	116.3660	102.0522	2,551,306	102.438	2,560,950	22,030	2,582,980	10	1.775	0.782	0.374	-26
5,000,000	3133XKWY7	AGY	FEDERAL HOME LOAN BANKS	5.250	06/10/2022	05/28/2019	109.0830	100.5868	5,029,342	100.860	5,043,000	80,937	5,123,938	14	2.141	0.745	0.194	-31
5,000,000	3135G0U43	AGY	FEDERAL NATL MTG ASSN	2.875	09/12/2023	04/22/2019	102.1380	100.7292	5,036,458	101.066	5,053,300	7,587	5,060,887	17	2.359	2.123	1.415	15
5,000,000	3130A0XE5	AGY	FEDERAL HOME LOAN BANKS	3.250	03/08/2024	02/27/2019	103.3660	101.3453	5,067,263	101.793	5,089,650	10,382	5,100,032	22	2.533	2.297	1.870	1
5,000,000	3135G0U43	AGY	FEDERAL NATL MTG ASSN	2.875	09/12/2023	02/27/2019	101.5300	100.5059	5,025,295	101.066	5,053,300	7,587	5,060,887	28	2.516	2.123	1.415	15
5,000,000	594918AW4	IND	MICROSOFT CORP	3.625	12/15/2023	03/29/2019	105.2180	101.7636	5,088,180	102.690	5,134,500	53,368	5,187,868	46	2.385	1.745	1.463	-25
8,000,000	3133XN4B2	AGY	FEDERAL HOME LOAN BANKS	5.250	12/09/2022	03/18/2019	109.9180	101.8996	8,151,965	102.570	8,205,600	130,667	8,336,267	54	2.447	1.483	0.675	18
<b>123,500,000</b>				<b>3.570</b>	<b>1.694</b>			<b>102.2805</b>	<b>126,316,358</b>	<b>101.434</b>	<b>125,270,631</b>	<b>742,116</b>	<b>126,012,747</b>	<b>-1,046</b>	<b>1.833</b>	<b>2.055</b>	<b>1.627</b>	<b>3</b>

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 March 2022</b>											
<b>Federal Farmers Credit Bank</b>											
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
<b>Total</b>					<b>2,000,000</b>	<b>2,022,260</b>	<b>2,039,060</b>	<b>39,060</b>	<b>1.69</b>	<b>1.92</b>	<b>2.33</b>
<b>Federal Home Loan Bank</b>											
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
3133XKWY7	FHLB	5/28/2019	5.250	6/10/2022	5,000,000	5,454,150	5,123,825	123,825.00	4.22	2.14	2.76
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
<b>Total</b>					<b>33,000,000</b>	<b>34,871,790</b>	<b>34,434,879</b>	<b>1,434,879</b>	<b>27.85</b>	<b>2.15</b>	<b>3.70</b>
<b>Federal National Mortgage Association</b>											
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
<b>Total</b>					<b>30,000,000</b>	<b>31,014,102</b>	<b>30,782,998</b>	<b>782,998</b>	<b>25.32</b>	<b>1.42</b>	<b>2.73</b>
<b>Federal Home Loan Mortgage Corporation</b>											
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
<b>Total</b>					<b>2,000,000</b>	<b>1,996,740</b>	<b>1,992,813</b>	<b>(7,187)</b>	<b>1.69</b>	<b>1.56</b>	<b>2.95</b>
<b>Corporate Bonds</b>											
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
<b>Total</b>					<b>6,000,000</b>	<b>6,301,280</b>	<b>6,278,025</b>	<b>278,025</b>	<b>5.06</b>	<b>2.27</b>	<b>4.21</b>
<b>Tennessee Valley Authority</b>											
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
<b>Total</b>					<b>10,500,000</b>	<b>11,408,555</b>	<b>10,964,387</b>	<b>464,387</b>	<b>8.86</b>	<b>0.77</b>	<b>2.90</b>
<b>Treasury Notes</b>											
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
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
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
<b>Total</b>					<b>35,000,000</b>	<b>38,111,723</b>	<b>36,436,333</b>	<b>1,436,333</b>	<b>29.54</b>	<b>1.94</b>	<b>3.48</b>
<b>Portfolio Total</b>					<b>118,500,000</b>	<b>125,726,450</b>	<b>122,928,495</b>	<b>4,428,495</b>	<b>100</b>	<b>1.72</b>	<b>3.18</b>