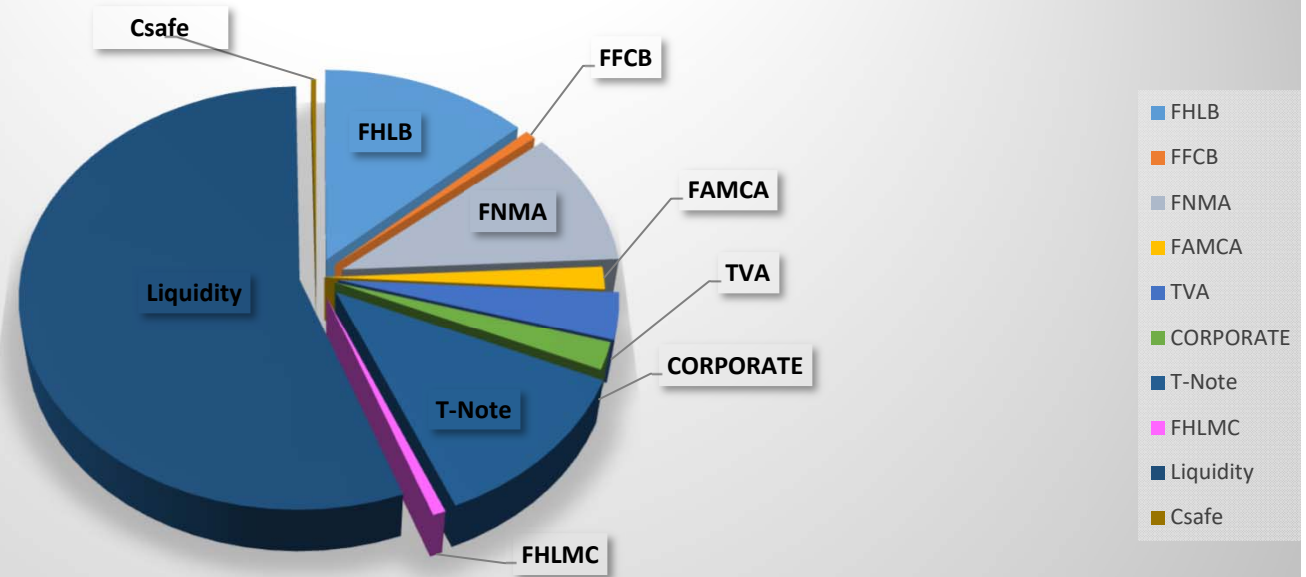


April 2022

Arapahoe County Securities Held

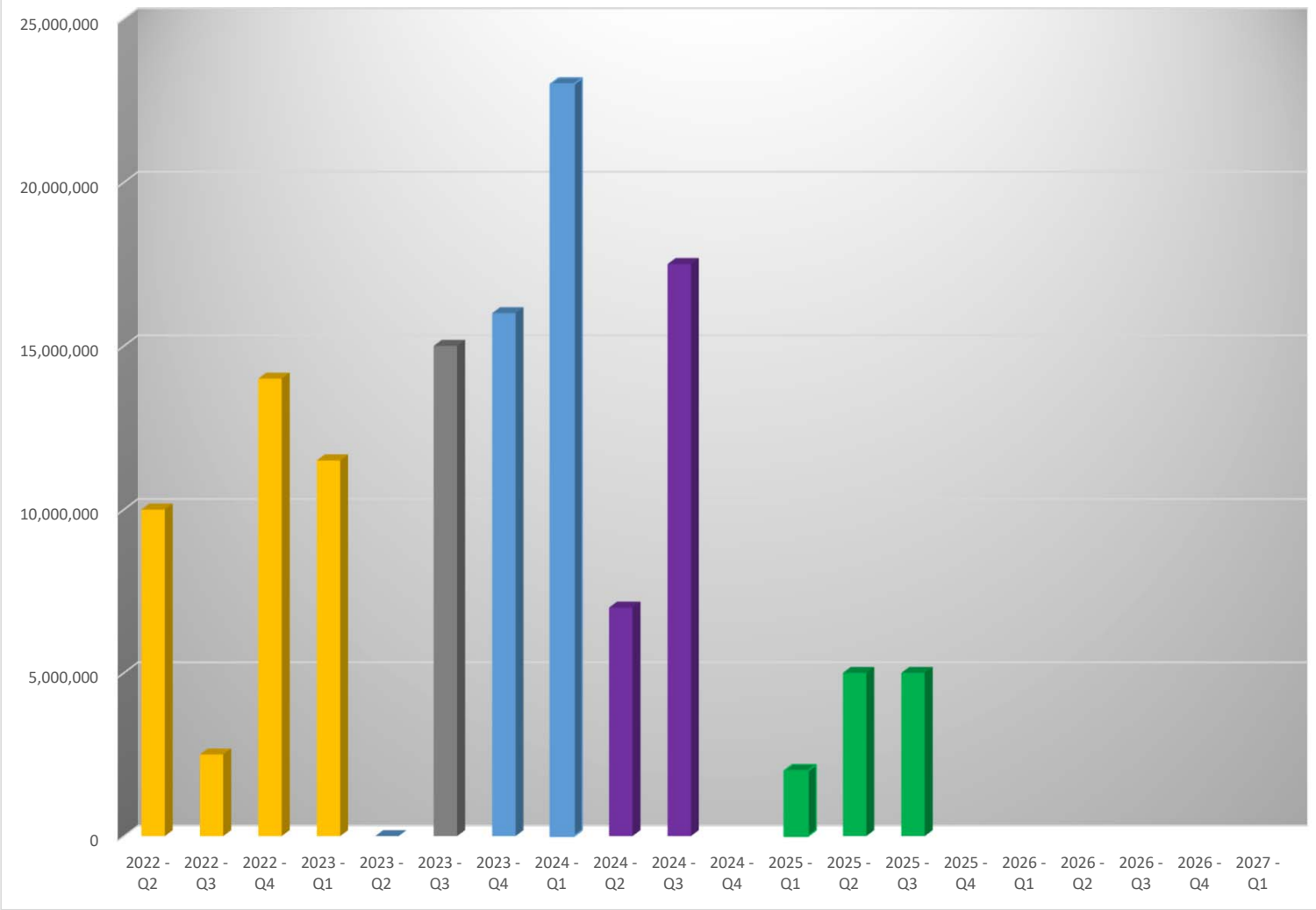


Description	Par Value	Market Value	Unrealized Gain/(Loss)	% Portfolio	Yield	Duration
FHLB	38,000,000	38,875,321	875,321	29.57	2.15	3.80
FFCB	2,000,000	1,999,400	(600)	1.56	1.92	2.33
FNMA	30,000,000	30,086,082	86,082	23.35	1.42	2.73
FAMCA	5,000,000	4,964,567	(35,433)	3.89	2.87	2.87
TVA	10,500,000	10,542,776	42,776	8.17	0.77	2.90
CORPORATE	6,000,000	6,167,947	167,947	4.67	2.27	4.21
T-Note	35,000,000	35,871,412	871,412	27.24	1.94	3.48
FHLMC	2,000,000	1,933,517	(66,483)	1.56	1.56	2.95
Liquidity	160,000,000	160,000,000	0	55.29	1.92	0
Csafe	892,093	892,093	0	0.31	1.92	0

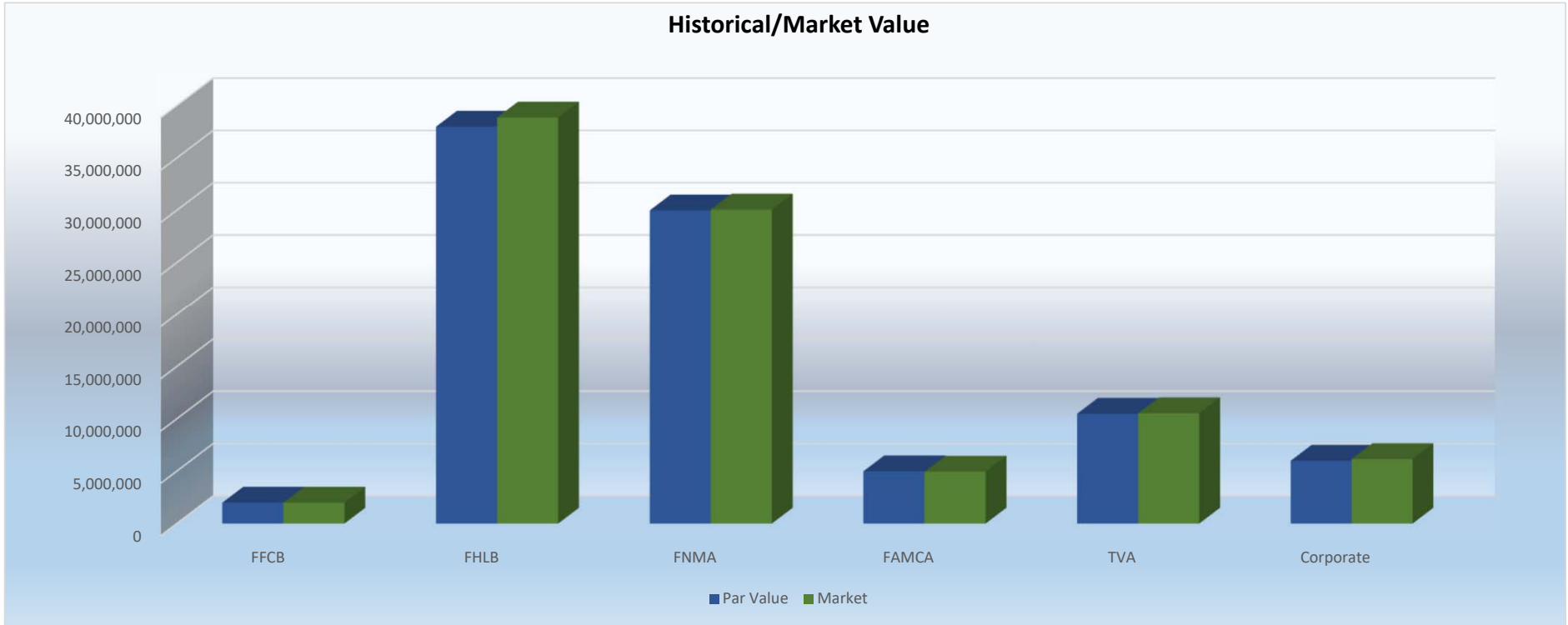
**April 2022
Arapahoe County**

Maturity Distribution

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	5,000,000	1
2025 - Q3	5,000,000	1
2025 - Q4		
2026 - Q1		
2026 - Q2		
2026 - Q3		
2026 - Q4		
2027 - Q1		



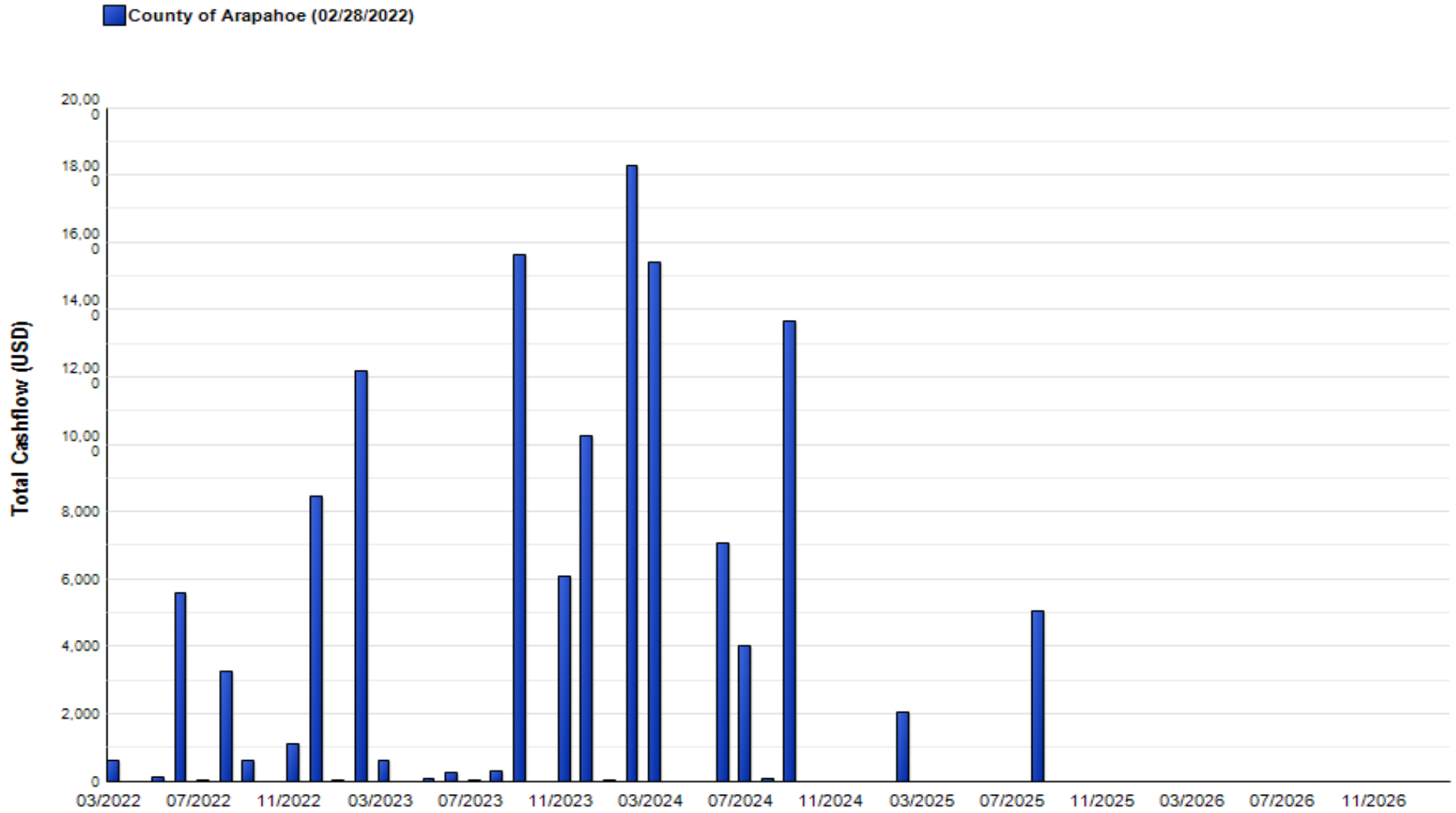
**April 2022
Arapahoe County
Historical/Market Value**



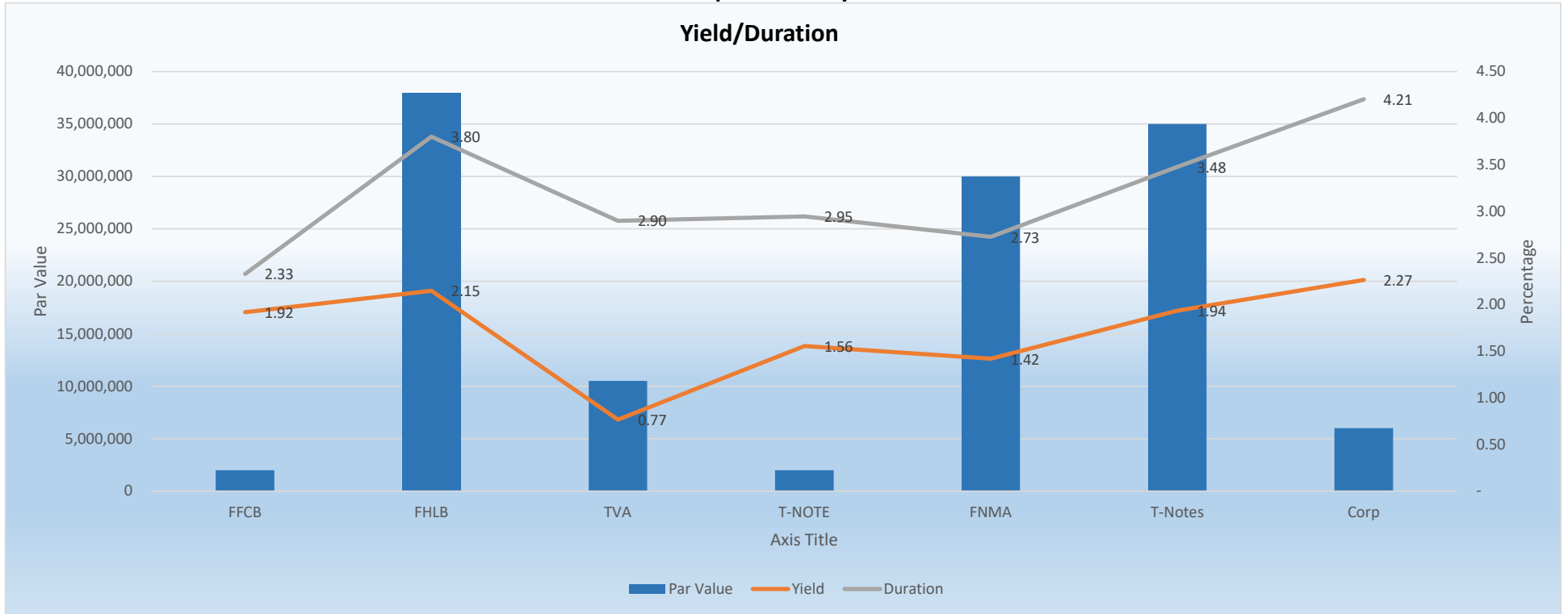
	Par Value	Market
FFCB	2,000,000	1,999,400
FHLB	38,000,000	38,875,321
FNMA	30,000,000	30,086,082
FAMCA	5,000,000	4,964,567
TVA	10,500,000	10,542,776
Corporate	6,000,000	6,167,947

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



**April 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
TVA	10,500,000	0.77	2.90
T-NOTE	2,000,000	1.56	2.95
FNMA	30,000,000	1.42	2.73
T-Notes	35,000,000	1.94	3.48
Corp	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	3135G0Z7R	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
123,500,000				3.570	1.694			102.2805	126,316,358	101.434	125,270,631	742,116	126,012,747	-1,046	1.833	2.055	1.627	3

GASB 40

CUSIP	Description	Purchase Date	Rate/Coupon	Maturity	Par Value/Shares	Historical Cost	Market Value	Unrealized Gain/(Loss)	% Portfolio	Yield	Weighted Average Duration
Arapahoe County April 2022											
Federal Farmers Credit Bank											
3133EKNX0	FFCB	7/12/2019	2.160	6/3/2024	2,000,000	2,022,260	1,999,400	(600.00)	1.56	1.92	2.33
Total					2,000,000	2,022,260	1,999,400	(600)	1.56	1.92	2.33
Federal Home Loan Bank											
3130A0F70	FHLB	5/28/2019	3.375	12/8/2023	5,000,000	5,265,550	5,126,944	126,944.00	3.89	2.14	4.41
3130A0XE5	FHLB	2/27/2019	3.250	3/8/2024	5,000,000	5,168,300	5,073,771	73,771.00	3.89	2.53	4.47
3130A0XE5	FHLB	3/26/2019	3.250	3/8/2024	5,000,000	5,000,000	5,073,771	73,771.00	3.89	1.83	3.26
3130A0XE5	FHLB	5/21/2019	3.250	3/8/2024	5,000,000	5,221,350	5,073,771	73,771.00	3.89	2.27	4.41
3130A1XJ2	FHLB	5/23/2019	2.875	6/14/2024	5,000,000	5,234,550	5,069,056	69,056.00	3.89	1.69	4.54
3133XKWY7	FHLB	5/28/2019	5.250	6/10/2022	5,000,000	5,454,150	5,125,154	125,154.00	3.89	2.14	2.76
3133XN4B2	FHLB	3/18/2019	5.250	12/9/2022	8,000,000	8,793,440	8,332,854	332,854.00	6.23	2.45	2.77
Total					38,000,000	40,137,340	38,875,321	875,321	29.57	2.15	3.80
Federal National Mortgage Association											
3135G0U43	FNMA	2/27/2019	2.875	9/12/2023	5,000,000	5,076,500	5,046,517	46,517.00	3.89	2.52	4.17
3135G0U43	FNMA	4/22/2019	2.875	9/12/2023	5,000,000	5,106,900	5,046,517	46,517.00	3.89	2.36	4.17
3135G0ZR7	FNMA	2/23/2021	2.625	9/6/2024	3,000,000	3,253,062	3,002,894	2,894.00	2.33	0.23	0.63
3135GOV34	FNMA	5/7/2019	2.500	2/5/2024	5,000,000	5,045,750	5,018,817	18,817.00	3.89	2.30	4.41
3135GOV34	FNMA	7/12/2019	2.500	2/5/2024	3,000,000	3,083,760	3,011,290	11,290.00	2.33	1.86	4.41
3135GOV34	FNMA	7/1/2021	2.500	2/5/2024	5,000,000	5,280,570	5,018,817	18,817.00	3.89	0.36	0.65
3135GOV75	FNMA	7/23/2021	1.750	7/2/2024	4,000,000	4,167,560	3,941,230	(58,770.00)	3.11	0.32	0.65
Total					30,000,000	31,014,102	30,086,082	86,082	23.35	1.42	2.73
Federal Home Loan Mortgage Corporation											
3137EAEP0	FHLMC	2/10/2022	1.500	2/12/2025	2,000,000	1,996,740	1,933,517	(66,483.00)	1.56	1.56	2.95
Total					2,000,000	1,996,740	1,933,517	(66,483)	1.56	1.56	2.95
Farmer Mac											
31422XXV9	FAMCA	4/22/2022	2.650	4/21/2025	5,000,000	4,965,150	4,964,567	(35,433.00)	3.89	2.87	2.87
Total					5,000,000	4,965,150	4,964,567	(35,433)	3.89	2.87	2.87
Corporate Bonds											
594918AW4	MICROSOFT	3/29/2019	3.620	12/15/2023	5,000,000	5,260,900	5,140,015	140,015.00	3.89	1.83	4.28
857477AM5	STATE STREET	5/24/2019	3.700	11/20/2023	1,000,000	1,040,380	1,027,932	27,932.00	0.78	2.70	4.13
Total					6,000,000	6,301,280	6,167,947	167,947	4.67	2.27	4.21
Tennessee Valley Authority											
880591ER9	TVA	2/28/2020	2.875	9/15/2024	2,500,000	2,692,500	2,510,185	10,185.00	1.95	1.13	4.23
880591ER9	TVA	3/5/2020	2.875	9/15/2024	3,000,000	3,274,080	3,012,222	12,222.00	2.33	0.82	3.82
880591ER9	TVA	3/4/2021	2.875	9/15/2024	5,000,000	5,441,975	5,020,369	20,369.00	3.89	0.35	0.65
Total					10,500,000	11,408,555	10,542,776	42,776	8.17	0.77	2.90
Treasury Notes											
912810EM6	T-NOTE	7/15/2019	7.250	8/15/2022	2,500,000	2,909,141	2,580,975	80,975.00	1.95	1.77	2.71
912810EN4	T-NOTE	7/15/2019	7.625	11/15/2022	1,000,000	1,188,656	1,067,335	67,335.00	0.78	1.77	2.87
912810EP9	T-NOTE	6/4/2019	7.125	2/15/2023	5,000,000	5,942,578	5,276,541	276,541.00	3.89	1.83	3.26
912810EP9	T-NOTE	8/2/2019	7.125	2/15/2023	5,000,000	5,915,938	5,276,541	276,541.00	3.89	1.83	3.26
912828A5	T-NOTE	5/24/2019	2.625	2/28/2023	1,500,000	1,528,184	1,514,445	14,445.00	1.17	2.10	3.55
9128284Z0	T-NOTE	2/24/2022	2.750	8/31/2025	5,000,000	5,158,906	4,996,619	(3,381.00)	3.89	1.81	2.87
9128285D8	T-NOTE	6/19/2019	2.875	9/30/2023	5,000,000	5,229,609	5,038,740	38,740.00	3.89	1.75	4.01
9128285P1	T-NOTE	4/3/2019	2.875	11/30/2023	5,000,000	5,136,250	5,083,088	83,088.00	3.89	2.26	4.31
912828B66	T-NOTE	4/26/2019	2.750	2/15/2024	5,000,000	5,102,461	5,037,128	37,128.00	3.89	2.30	4.46
Total					35,000,000	38,111,723	35,871,412	871,412	27.24	1.94	3.48
Portfolio Total					128,500,000	135,957,150	130,441,022	1,941,022	100	1.86	3.16