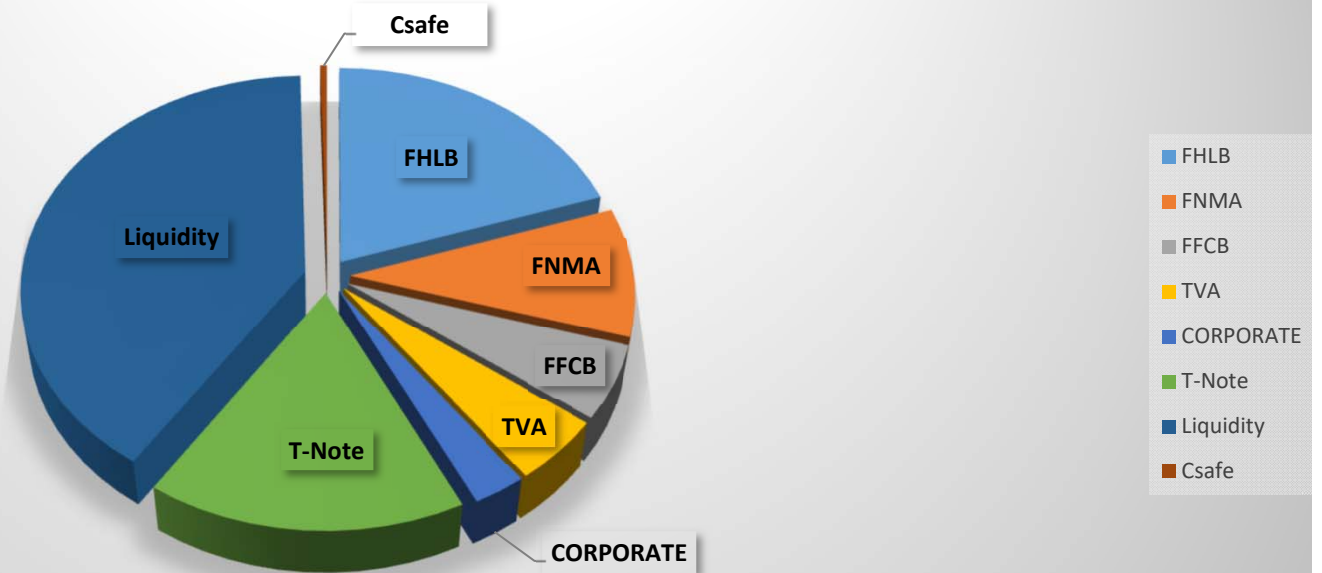


## March 2021 Arapahoe County Securities Held



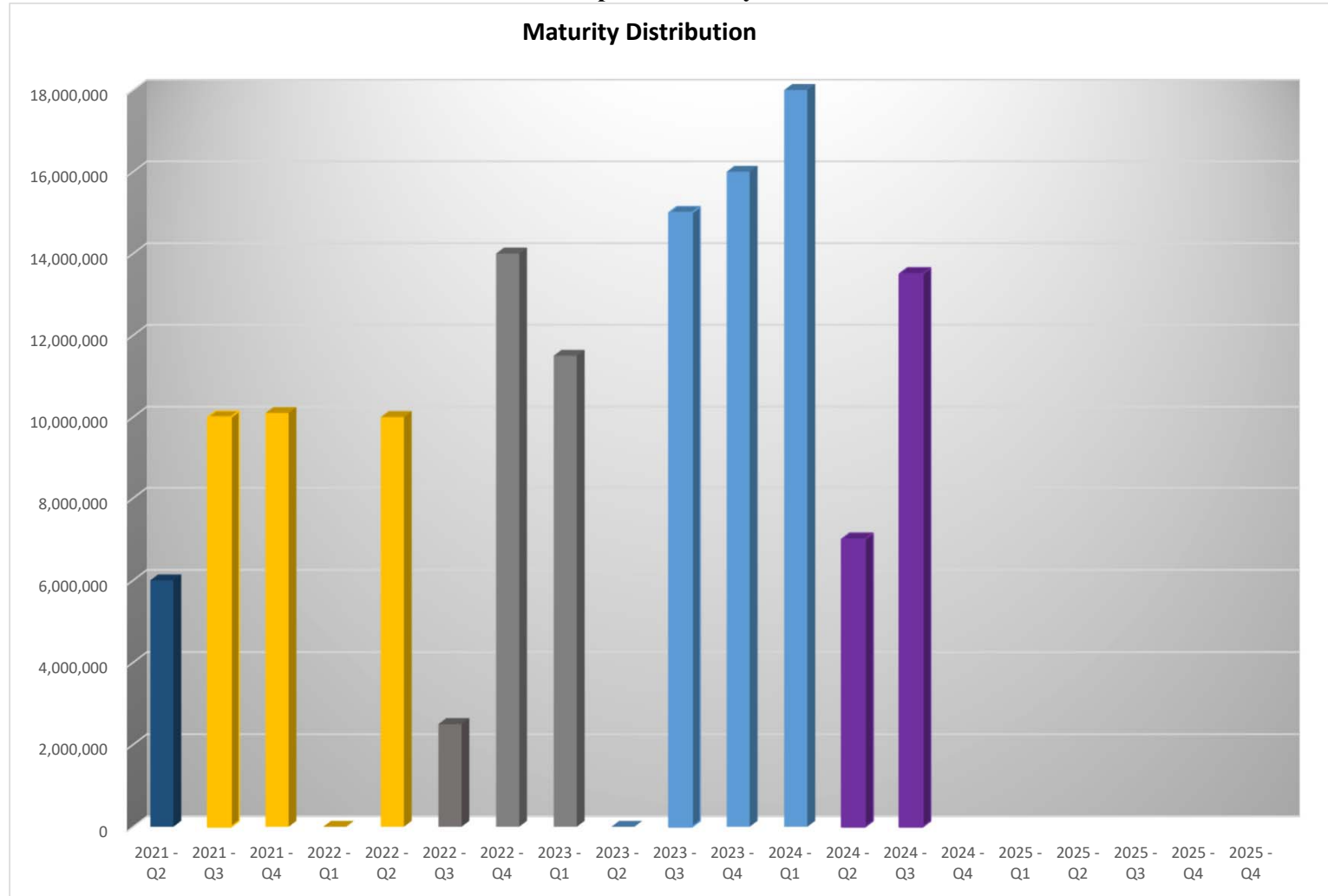
Description	Par Value	Market Value	Unrealized Gain/(Loss)	% Portfolio	Yield	Duration
FHLB	43,000,000	46,521,272	3,521,272	33.46	2.17	3.63
FNMA	21,000,000	22,412,904	1,412,904	16.34	1.85	3.26
FFCB	12,000,000	12,441,094	441,094	9.34	2.20	2.50
TVA	10,500,000	11,315,301	815,301	8.17	0.77	2.90
CORPORATE	6,000,000	6,551,902	551,902	4.67	2.27	4.21
T-Note	36,000,000	39,030,657	3,030,657	28.02	2.01	3.27
Liquidity	87,000,000	87,000,000	0	40.20	1.89	0.00
Csafe	891,358	891,358	0	0.41	1.92	0.00

December 2020

Quarter	Amount	# of Securities
2021 - Q2	6,000,000	1
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		
2025 - Q4		

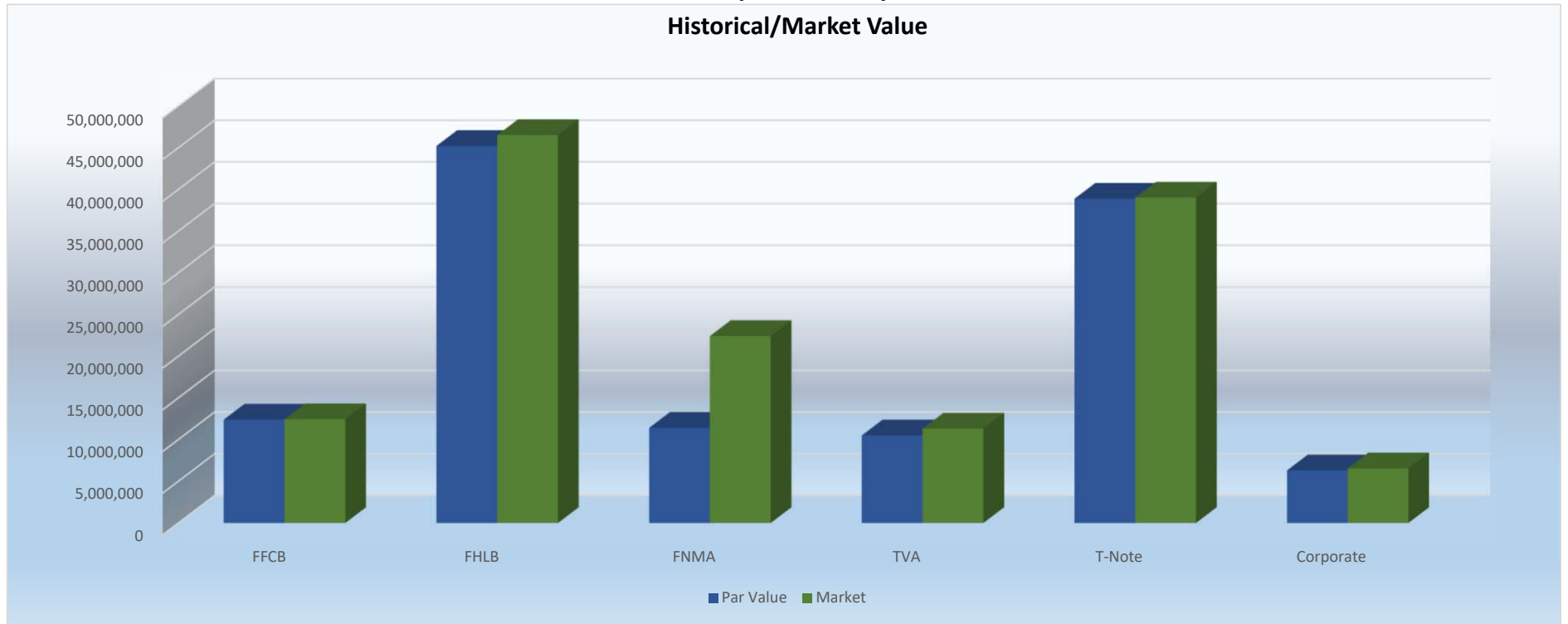
**March 2021**  
**Arapahoe County**

**Maturity Distribution**



December 2020

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

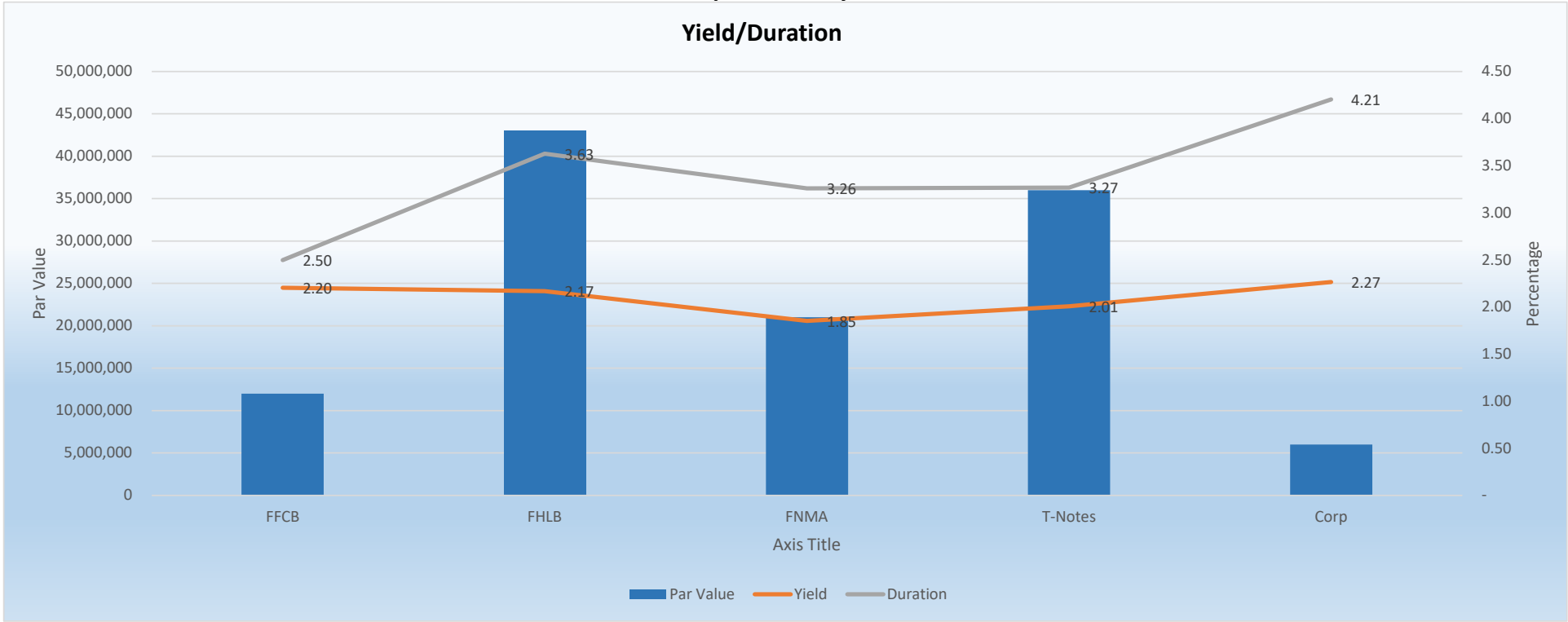


	<b>Par Value</b>	<b>Market</b>
<b>FFCB</b>	12,396,510	12,441,094
<b>FHLB</b>	45,220,990	46,521,272
<b>FNMA</b>	11,408,555	22,412,904
<b>TVA</b>	10,500,000	11,315,301
<b>T-Note</b>	38,888,504	39,030,657
<b>Corporate</b>	6,301,280	6,551,902

December 2020

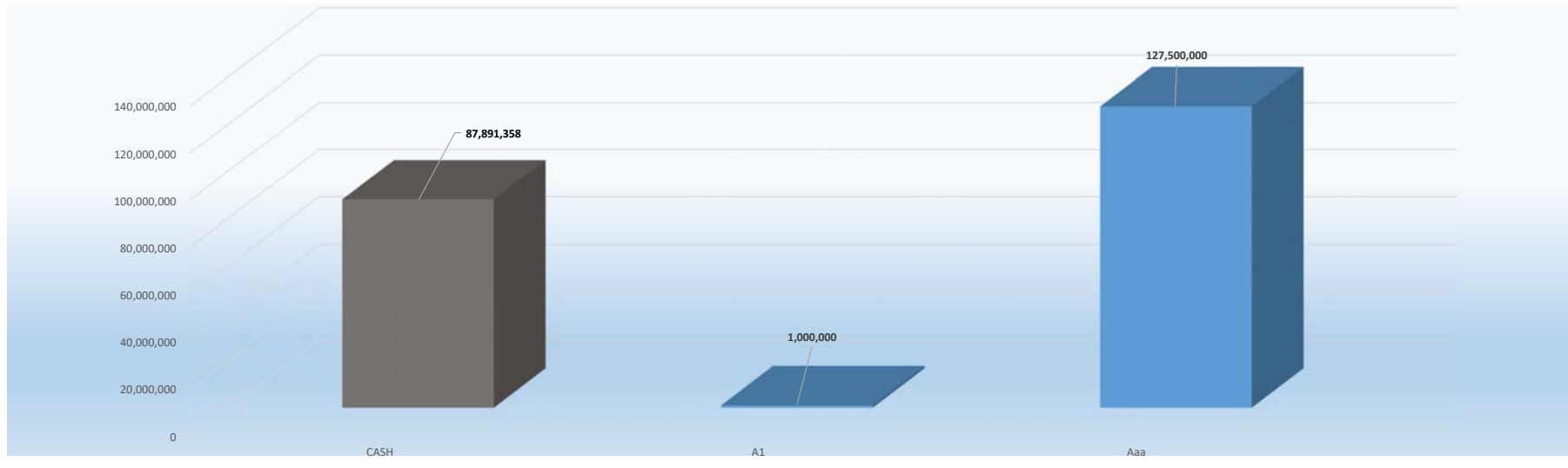
### March 2021 Arapaho County

#### Yield/Duration



	Par Value	Yield	Duration
<b>FFCB</b>	12,000,000	2.20	2.50
<b>FHLB</b>	43,000,000	2.17	3.63
<b>FNMA</b>	21,000,000	1.85	3.26
<b>T-Notes</b>	36,000,000	2.01	3.27
<b>Corp</b>	6,000,000	2.27	4.21

Credit Ratings



Security Description	Par	Rating	Security Description	Par	Rating
C-Safe	CASH	891,358	FEDERAL NATL MTG ASSN	3,000,000	Aaa
Liquidity	CASH	87,000,000	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 March 2021</b>											
<b>Farmers Federal Credit Bank</b>											
3133EJUH0	FFCB	7/16/2018	2.731	7/16/2021	5,000,000	4,995,500	5,067,525	67,525.00	3.89	2.73	2.84
31331XHX3	FFCB	6/12/2019	5.050	12/21/2021	5,000,000	5,378,750	5,249,889	249,889.00	3.89	1.96	2.33
3133EKNX0	FFCB	7/12/2019	2.160	6/3/2024	2,000,000	2,022,260	2,123,680	123,680.00	1.56	1.92	2.33
<b>Total</b>					<b>12,000,000</b>	<b>12,396,510</b>	<b>12,441,094</b>	<b>441,094</b>	<b>9.34</b>	<b>2.20</b>	<b>2.50</b>
<b>Federal Home Loan Bank</b>											
3130AF5B9	FHLB	4/17/2019	3.000	10/12/2021	5,000,000	5,083,650	5,148,417	148,417.00	3.89	2.30	2.39
3133XKWY7	FHLB	5/28/2019	5.250	6/10/2022	5,000,000	5,454,150	5,385,337	385,337.00	3.89	2.14	2.76
3133XN4B2	FHLB	3/18/2019	5.250	12/9/2022	8,000,000	8,793,440	8,812,027	812,027.00	6.23	2.45	2.77
3130A0F70	FHLB	5/28/2019	3.375	12/8/2023	5,000,000	5,265,550	5,460,119	460,119.00	3.89	2.14	4.41
3130A0XE5	FHLB	2/27/2019	3.250	3/8/2024	5,000,000	5,168,300	5,427,782	427,782.00	3.89	2.53	4.47
3130A0XE5	FHLB	3/26/2019	3.250	3/8/2024	5,000,000	5,000,000	5,427,782	427,782.00	3.89	1.83	3.26
3130A0XE5	FHLB	5/21/2019	3.250	3/8/2024	5,000,000	5,221,350	5,427,782	427,782.00	3.89	2.27	4.41
3130A1XJ2	FHLB	5/23/2019	2.875	6/14/2024	5,000,000	5,234,550	5,432,026	432,026.00	3.89	1.69	4.54
<b>Total</b>					<b>43,000,000</b>	<b>45,220,990</b>	<b>46,521,272</b>	<b>3,521,272</b>	<b>33.46</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	5,327,687	327,687.00	3.89	2.52	4.17
3135G0U43	FNMA	4/22/2019	2.875	9/12/2023	5,000,000	5,106,900	5,327,687	327,687.00	3.89	2.36	4.17
3135GOV34	FNMA	5/7/2019	2.500	2/5/2024	5,000,000	5,045,750	3,198,087	(1,801,913.00)	3.89	2.30	4.41
3135GOV34	FNMA	7/12/2019	2.500	2/5/2024	3,000,000	3,083,760	3,229,299	229,299.00	2.33	1.86	4.41
3135G0ZR7	FNMA	2/23/2021	2.625	9/6/2024	3,000,000	3,253,062	5,330,144	2,330,144.00	2.33	0.23	0.63
<b>Total</b>					<b>21,000,000</b>	<b>21,565,972</b>	<b>22,412,904</b>	<b>1,412,904</b>	<b>16.34</b>	<b>1.85</b>	<b>3.56</b>
<b>Corporate Bonds</b>											
594918AW4	MICROSOFT	3/29/2019	3.620	12/15/2023	5,000,000	5,260,900	5,452,518	452,518.00	3.89	1.83	4.28
857477AM5	STATE STREET	5/24/2019	3.700	11/20/2023	1,000,000	1,040,380	1,099,384	99,384.00	0.78	2.70	4.13
<b>Total</b>					<b>6,000,000</b>	<b>6,301,280</b>	<b>6,551,902</b>	<b>551,902</b>	<b>4.67</b>	<b>2.27</b>	<b>4.21</b>
<b>Treasury Notes</b>											
912828WR7	T-NOTE	3/12/2018	2.125	6/30/2021	6,000,000	5,935,688	6,062,359	62,359.00	4.67	2.46	0.97
912810EM6	T-NOTE	7/15/2019	7.250	8/15/2022	2,500,000	2,909,141	2,767,355	267,355.00	1.95	1.77	2.71
912810EN4	T-NOTE	7/15/2019	7.625	11/15/2022	1,000,000	1,188,656	1,150,406	150,406.00	0.78	1.77	2.87
912810EP9	T-NOTE	6/4/2019	7.125	2/15/2023	5,000,000	5,942,578	5,697,401	697,401.00	3.89	1.83	3.26
912810EP9	T-NOTE	8/2/2019	7.125	2/15/2023	5,000,000	5,915,938	5,697,401	697,401.00	3.89	1.83	3.26
9128284A5	T-NOTE	5/24/2019	2.625	2/28/2023	1,500,000	1,528,184	1,573,637	73,637.00	1.17	2.10	3.55
9128285D8	T-NOTE	6/19/2019	2.875	9/30/2023	5,000,000	5,229,609	5,327,150	327,150.00	3.89	1.75	4.01
9128285P1	T-NOTE	4/3/2019	2.875	11/30/2023	5,000,000	5,136,250	5,391,735	391,735.00	3.89	2.26	4.31
912828B66	T-NOTE	4/26/2019	2.750	2/15/2024	5,000,000	5,102,461	5,363,213	363,213.00	3.89	2.30	4.46
<b>Total</b>					<b>36,000,000</b>	<b>38,888,504</b>	<b>39,030,657</b>	<b>3,030,657</b>	<b>28.02</b>	<b>2.01</b>	<b>3.27</b>
<b>Tennessee Valley Authority</b>											
880591ER9	TVA	2/28/2020	2.875	9/15/2024	2,500,000	2,692,500	2,694,119	194,119.00	1.95	1.13	4.23
880591ER9	TVA	3/5/2020	2.875	9/15/2024	3,000,000	3,274,080	3,232,943	232,943.00	2.33	0.82	3.82
880591ER9	TVA	3/4/2021	2.875	9/15/2024	5,000,000	5,441,975	5,388,239	388,239.00	3.89	0.35	0.65
<b>Total</b>					<b>10,500,000</b>	<b>11,408,555</b>	<b>11,315,301</b>	<b>815,301</b>	<b>8.17</b>	<b>0.77</b>	<b>2.90</b>
<b>Portfolio Total</b>					<b>128,500,000</b>	<b>135,781,811</b>	<b>138,273,130</b>	<b>9,773,130.00</b>	<b>100.00</b>	<b>1.88</b>	<b>3.34</b>